



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
23,862.958	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	521,167.00	517,708.86	3	496.35
		521,167.00	517,708.86	3	496.35
MUTUAL FUNDS - EQUITY					
1,440.326	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	154,071.67	179,262.81	1	0.00
		154,071.67	179,262.81	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
243,077.74	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,681,190.50	2,605,641.41	15	0.00
509,065.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	509,065.97	509,065.97	3	0.00
		3,190,256.47	3,114,707.38	18	0.00
COMMON TRUST FUNDS - EQUITY					
23,099.98	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	970,356.24	708,869.89	5	0.00
51,656.85	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,518,669.20	1,856,652.23	14	0.00
48,319.58	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	5,074,164.73	4,043,683.15	29	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159,782.81	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	3,447,328.03	2,721,776.70	20	0.00
137,378.53	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,790,770.35	1,227,471.38	10	0.00
		13,801,288.55	10,558,453.35	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
9,753.362	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	213,013.43	211,616.92	1	202.87
		213,013.43	211,616.92	1	202.87
MUTUAL FUNDS - EQUITY					
2,070.296	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	221,459.56	253,938.21	1	0.00
		221,459.56	253,938.21	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
37,892.67	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	417,962.86	415,321.42	2	0.00
616,046.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	616,046.66	616,046.66	3	0.00
		1,034,009.52	1,031,368.08	5	0.00
COMMON TRUST FUNDS - EQUITY					
41,621.91	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,748,403.25	1,325,818.37	8	0.00
74,046.8	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,610,351.66	2,720,916.60	16	0.00
72,013.66	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,562,341.67	6,090,014.62	34	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
241,886.43	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	5,218,720.77	4,136,337.33	24	0.00
189,647.84	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	2,472,116.49	1,642,043.43	11	0.00
		20,611,933.84	15,915,130.35	93	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
15,765.287	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	344,313.87	338,218.23	10	327.92
		344,313.87	338,218.23	10	327.92
COMMON TRUST FUNDS - FIXED INCOME					
16,982.46	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	172,001.14	161,588.46	5	0.00
196,085.9	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,162,862.18	2,095,722.98	63	0.00
75,175.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	75,175.70	75,175.70	2	0.00
		2,410,039.02	2,332,487.14	70	0.00
COMMON TRUST FUNDS - EQUITY					
795.24	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	33,405.49	24,412.97	1	0.00
2,058.3	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	100,357.97	74,689.54	3	0.00
2,831.34	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	297,326.37	237,818.56	9	0.00
7,869.15	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	169,777.60	135,188.05	5	0.00
5,169.09	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	67,380.64	46,853.75	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		668,248.07	518,962.87	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
29,565.229	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	645,704.60	639,514.59	5	614.96
		645,704.60	639,514.59	5	614.96
MUTUAL FUNDS - EQUITY					
1,125.496	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	120,394.31	140,953.14	1	0.00
		120,394.31	140,953.14	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,661.02	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	259,899.02	245,089.77	2	0.00
362,578.36	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,999,303.49	3,892,853.43	31	0.00
338,324.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	338,324.54	338,324.54	3	0.00
		4,597,527.05	4,476,267.74	36	0.00
COMMON TRUST FUNDS - EQUITY					
10,447.4	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	438,861.84	321,724.37	3	0.00
28,309.51	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,380,306.60	1,016,649.41	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,134.65	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,849,480.15	2,253,018.56	22	0.00
85,575.01	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,846,288.29	1,477,323.52	14	0.00
67,828.06	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	884,159.11	607,445.78	7	0.00
		7,399,095.99	5,676,161.64	58	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
13,833.234	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	302,117.83	297,639.89	6	287.73
		302,117.83	297,639.89	6	287.73
COMMON TRUST FUNDS - FIXED INCOME					
19,054.78	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	192,989.94	184,085.83	4	0.00
220,830.59	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,435,800.49	2,378,715.41	48	0.00
117,759.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	117,759.57	117,759.57	2	0.00
		2,746,550.00	2,680,560.81	55	0.00
COMMON TRUST FUNDS - EQUITY					
3,628.13	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	152,406.13	112,709.46	3	0.00
6,701.63	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	326,756.07	245,960.24	6	0.00
7,905.24	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	830,149.81	665,831.68	16	0.00
20,741.89	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	447,508.08	356,268.76	9	0.00
17,803.14	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	232,069.27	165,806.66	5	0.00
		1,988,889.36	1,546,576.80	39	0.00

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-13,206.55	0.00	-13,206.55	-0.02	0.00
REBATE RECEIVABLE		14,236.44	0.00	14,236.44	0.02	0.00
RECEIVABLE FOR UNITS ISSUED		649,635.00	0.00	649,635.00	0.88	0.00
PAYABLE FOR TRUSTEE FEES		-4,979.35	0.00	-4,979.35	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,143.65	0.00	-4,143.65	-0.01	0.00
677,081.740 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	677,081.74	1,852.50	677,081.74	0.92	0.00
SUBTOTAL UNITED STATES		1,318,623.63	1,852.50	1,318,623.63	1.78	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,318,623.63	1,852.50	1,318,623.63	1.78	0.00
TOTAL CASH & CASH EQUIVALENTS		1,318,623.63	1,852.50	1,318,623.63	1.78	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

UNITED STATES

Asset and Accrual Detail - By Asset type

3/29/2018

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
2,269,575.840	BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	11.0302	25,115,738.10	0.00	25,033,823.23	34.09	-81,914.87
EQUITY							
U.S. DOLLAR							
UNITED STATES							
42,912.894	AFL CIO HSG INVT TR 99VVBHSM3	1,097.0300	49,241,588.89	109,694.55	47,076,732.10	64.11	-2,164,856.79
TOTAL ASSETS - BASE:			75,675,950.62	111,547.05	73,429,178.96	99.98	-2,246,771.66
NET ASSETS - BASE:					73,540,726.01		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
928.19	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	928.19	928.19	2	0.00
		928.19	928.19	2	0.00
MUTUAL FUNDS - FIXED INCOME					
34	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,646.50	3,753.83	10	0.00
39	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,222.92	4,362.74	11	0.00
17	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,702.38	1,712.26	5	0.00
89	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,269.33	4,419.77	11	0.00
		13,841.13	14,248.60	37	0.00
MUTUAL FUNDS - EQUITY					
68	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	2,703.68	2,559.80	7	0.00
66	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	2,665.74	2,602.20	7	0.00
67	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	2,667.94	2,656.17	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	2,685.93	2,656.72	7	0.00
54	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	2,800.98	2,708.67	7	0.00
79	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	2,603.84	2,690.97	7	0.00
86	CUSIP # 351680855 OSHARES FTSE US QUALITY DIVIDEND ETF	2,623.86	2,782.83	7	6.80
179	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,278.10	4,366.70	11	0.00
		23,030.07	23,024.06	61	6.80



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,480.72	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	34,480.72	34,480.72	2	0.00
		34,480.72	34,480.72	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,390	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	149,077.50	149,598.19	10	0.00
1,201	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	130,044.28	131,069.35	9	0.00
519	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	51,972.66	52,076.27	4	0.00
2,715	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	130,238.55	130,835.12	9	0.00
		461,332.99	463,578.93	31	0.00
MUTUAL FUNDS - EQUITY					
2,655	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	105,562.80	103,114.79	7	0.00
2,563	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	103,519.57	103,606.74	7	0.00
2,622	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	104,408.04	105,598.94	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,781	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	105,205.23	105,364.23	7	0.00
1,982	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	102,806.34	102,103.80	7	0.00
3,125	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	103,000.00	107,378.83	7	0.00
2,460	CUSIP # 351680855 OShares FTSE US QUALITY DIVIDEND ETF	75,054.60	78,612.35	5	194.42
462	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	35,578.62	33,238.38	2	0.00
5,442	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	130,063.80	131,505.76	9	0.00
306	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	36,487.44	31,679.21	2	0.00
966	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	71,126.58	70,977.84	5	0.00
		972,813.02	973,180.87	66	194.42



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,694.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,694.15	1,694.15	3	0.00
		1,694.15	1,694.15	3	0.00
MUTUAL FUNDS - FIXED INCOME					
25	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	2,681.25	2,735.02	5	0.00
36	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	3,898.08	4,013.09	7	0.00
16	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,602.24	1,609.03	3	0.00
83	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	3,981.51	4,101.57	7	0.00
		12,163.08	12,458.71	21	0.00
MUTUAL FUNDS - EQUITY					
108	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	4,294.08	4,067.20	7	0.00
106	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	4,281.34	4,188.80	7	0.00
107	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	4,260.74	4,244.95	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
114	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	4,312.62	4,269.40	8	0.00
86	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	4,460.82	4,318.32	8	0.00
127	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	4,185.92	4,333.00	7	0.00
80	CUSIP # 351680855 OShares FTSE US QUALITY DIVIDEND ETF	2,440.80	2,590.46	4	6.32
37	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,849.37	2,403.56	5	0.00
166	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	3,967.40	4,049.57	7	0.00
24	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	2,861.76	2,492.30	5	0.00
77	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	5,669.51	5,579.92	10	0.00
		43,584.36	42,537.48	76	6.32



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,057.11	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,057.11	12,057.11	6	0.00
		12,057.11	12,057.11	6	0.00
MUTUAL FUNDS - FIXED INCOME					
90	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	9,652.50	9,829.36	5	0.00
53	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	5,738.84	5,843.41	3	0.00
23	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,303.22	2,294.70	1	0.00
121	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	5,804.37	5,904.85	3	0.00
		23,498.93	23,872.32	11	0.00
MUTUAL FUNDS - EQUITY					
438	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	17,414.88	17,055.57	8	0.00
428	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	17,286.92	17,315.20	8	0.00
435	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	17,321.70	17,442.92	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
461	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	17,439.63	17,614.07	8	0.00
349	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	18,102.63	17,544.66	9	0.00
514	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	16,941.44	17,764.79	8	0.00
116	CUSIP # 351680855 OSHARES FTSE US QUALITY DIVIDEND ETF	3,539.16	3,758.20	2	9.17
198	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	15,247.98	14,417.24	7	0.00
242	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	5,783.80	5,903.59	3	0.00
127	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	15,143.48	14,299.11	7	0.00
404	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	29,746.52	29,762.10	14	0.00
		173,968.14	172,877.45	83	9.17



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,025.81	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3,025.81	3,025.81	3	0.00
		3,025.81	3,025.81	3	0.00
MUTUAL FUNDS - FIXED INCOME					
43	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,611.75	4,726.36	5	0.00
		4,611.75	4,726.36	5	0.00
MUTUAL FUNDS - EQUITY					
217	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	8,627.92	8,190.02	9	0.00
212	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	8,562.68	8,378.59	9	0.00
215	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	8,561.30	8,543.02	9	0.00
228	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	8,625.24	8,552.52	9	0.00
173	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	8,973.51	8,698.53	9	0.00
255	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	8,404.80	8,703.66	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
126	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	9,703.26	8,878.57	10	0.00
80	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	9,539.20	8,821.27	10	0.00
257	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	18,922.91	18,623.29	19	0.00
		89,920.82	87,389.47	92	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,095.29	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,095.29	8,095.29	5	0.00
		8,095.29	8,095.29	5	0.00
MUTUAL FUNDS - EQUITY					
216	CUSIP # 464286582 ISHARES MSCI JAPAN SMALL CAP ETF	17,688.24	17,615.83	10	0.00
368	CUSIP # 464286657 ISHARES BRIC INDEX FUND	17,008.96	17,567.00	10	0.00
675	CUSIP # 464286871 ISHARES MSCI HONG KONG ETF	17,084.25	17,003.29	10	0.00
361	CUSIP # 464287184 ISHARES FTSE/XINHUA CHINA 25 INDEX FUND	17,053.64	17,575.21	10	0.00
104	CUSIP # 464287291 ISHARES GLOBAL TECH ETF	16,466.32	17,551.56	9	0.00
91	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	16,384.55	15,563.28	9	0.00
265	CUSIP # 464288265 ISHARES MSCI KOKUSAI ETF	17,124.30	17,584.29	10	0.00
92	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	17,020.92	14,077.94	10	0.00
456	CUSIP # 46434G772 ISHARES MSCI TAIWAN CAPPED ETF	17,483.04	17,533.20	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
435	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	17,095.50	17,549.99	10	0.00
		170,409.72	169,621.59	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
276,304.93	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	276,304.93	276,304.93	2	0.00
		276,304.93	276,304.93	2	0.00
MUTUAL FUNDS - EQUITY					
49,709	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,976,429.84	1,870,254.17	16	0.00
48,648	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,964,892.72	1,938,865.75	16	0.00
49,412	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	1,967,585.84	1,961,073.65	16	0.00
52,338	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	1,979,946.54	1,962,352.12	16	0.00
39,684	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	2,058,409.08	1,982,740.63	17	0.00
58,426	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	1,925,720.96	1,999,534.13	16	0.00
		11,872,984.98	11,714,820.45	98	0.00



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

CASH

MALAYSIAN RINGGIT

Exchange Rate: 3.868000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local 1.000000	0.01	1.000000	0.01	0.00	0.00
			Base 0.000000	0.00	0.258532	0.00	0.00	0.00

MALAYSIAN RINGGIT Total

		0.010	Local	0.01		0.01	0.00	0.00
			Base	0.00		0.00	0.00	0.00

SOUTH KOREAN WON

Exchange Rate: 1,065.900000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,842.000	Local 1.000000	1,842.00	1.000000	1,842.00	0.00	100.00
			Base 0.001965	3.62	0.000938	1.73	-1.89	0.00

SOUTH KOREAN WON Total

		1,842.000	Local	1,842.00		1,842.00	0.00	100.00
			Base	3.62		1.73	-1.89	0.00

CASH Total

		1,842.010	Base	3.62		1.73	-1.89	0.00
--	--	-----------	------	------	--	------	-------	------

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				1.3687865	31 Dec 2030		
		3,933,806.940	Local 100.000000	3,933,806.94	100.000000	3,933,806.94	0.00	4.22
			Base 100.000000	3,933,806.94	100.000000	3,933,806.94	0.00	2.31

9128282M1	US TREASURY FRN 07/19 VAR				1.82787	31 Jul 2019		
		4,295,000.000	Local 100.022342	4,295,959.60	100.115035	4,299,940.76	3,981.16	4.62
			Base 100.022342	4,295,959.60	100.115035	4,299,940.76	3,981.16	2.52

912828H60	US TREASURY NOTE BILL 01/17 VAR				0.0990005	31 Jan 2017		
-----------	---------------------------------	--	--	--	-----------	-------------	--	--

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
			Base	0.000000	0.34	0.000000	0.00	-0.34	0.00
US DOLLAR Total									
		8,228,806.940	Local		8,229,766.88		8,233,747.70	3,980.82	8.84
			Base		8,229,766.88		8,233,747.70	3,980.82	4.83
CASH EQUIVALENT Total									
		8,228,806.940	Base		8,229,766.88		8,233,747.70	3,980.82	4.83

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.301999

ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.0	21 Jun 2019			
		2,970,000.000	Local	102.371907	3,040,445.63	102.362500	3,040,166.25	-279.38	25.18
			Base	81.245847	2,413,001.65	78.619492	2,334,998.91	-78,002.74	1.37
ACI02HV92	NEW S WALES TREASURY CRP LOCAL GOVT G 03/19 3.5				3.5	20 Mar 2019			
		1,050,000.000	Local	101.548915	1,066,263.61	101.484900	1,065,591.45	-672.16	8.83
			Base	77.748464	816,358.87	77.945452	818,427.24	2,068.37	0.48
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019			
		5,055,000.000	Local	101.485800	5,130,107.18	101.223800	5,116,863.09	-13,244.09	42.39
			Base	77.509100	3,918,085.01	77.744914	3,930,005.39	11,920.38	2.30
B2B3BDI18	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7				7.0	15 Oct 2019			
		2,655,000.000	Local	107.415957	2,851,893.65	107.319000	2,849,319.45	-2,574.20	23.60
			Base	83.575540	2,218,930.58	82.426331	2,188,419.08	-30,511.50	1.28
AUSTRALIAN DOLLAR Total									
		11,730,000.000	Local		12,088,710.07		12,071,940.24	-16,769.83	100.00
			Base		9,366,376.11		9,271,850.62	-94,525.49	5.44

BRAZILIAN REAL

Exchange Rate: 3.301450

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021			
		1,575,000.000	Local	94.413625	1,487,014.59	104.869689	1,651,697.60	164,683.01	12.07

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	41.148863	648,094.60	31.764736	500,294.60	-147,800.00	0.29
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	11,540,000.000	Local	91.518235	10,561,204.28	104.252746	12,030,766.89	1,469,562.61	87.93
		Base	39.603588	4,570,254.03	31.577866	3,644,085.75	-926,168.28	2.14
BRAZILIAN REAL Total								
	13,115,000.000	Local		12,048,218.87		13,682,464.49	1,634,245.62	100.00
		Base		5,218,348.63		4,144,380.35	-1,073,968.28	2.43
MALAYSIAN RINGGIT							Exchange Rate:	3.868000
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.48	15 Mar 2023		
	8,015,000.000	Local	97.728649	7,832,951.20	98.695900	7,910,476.39	77,525.19	18.50
		Base	26.557288	2,128,566.63	25.516003	2,045,107.65	-83,458.98	1.20
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048	30 Sep 2021		
	6,840,000.000	Local	100.957677	6,905,505.10	101.597100	6,949,241.64	43,736.54	16.25
		Base	27.873038	1,906,515.78	26.266055	1,796,598.15	-109,917.63	1.05
ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955				3.955	15 Sep 2025		
	3,455,000.000	Local	99.540568	3,439,126.62	99.979300	3,454,284.82	15,158.20	8.08
		Base	22.994873	794,472.87	25.847802	893,041.58	98,568.71	0.52
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659	15 Oct 2020		
	9,685,000.000	Local	99.902046	9,675,513.13	100.644800	9,747,448.88	71,935.75	22.80
		Base	24.585759	2,381,130.75	26.019855	2,520,022.98	138,892.23	1.48
ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882				3.882	10 Mar 2022		
	6,845,000.000	Local	101.433942	6,943,153.35	101.174000	6,925,360.30	-17,793.05	16.20
		Base	24.115658	1,650,716.79	26.156670	1,790,424.07	139,707.28	1.05
ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899				3.899	16 Nov 2027		
	7,805,000.000	Local	100.094337	7,812,363.04	99.512000	7,766,911.60	-45,451.44	18.17
		Base	23.234596	1,813,460.20	25.726991	2,007,991.62	194,531.42	1.18
MALAYSIAN RINGGIT Total								
	42,645,000.000	Local		42,608,612.44		42,753,723.63	145,111.19	100.00

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

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		10,674,863.02		11,053,186.05	378,323.03	6.48

MEXICAN PESO Exchange Rate: 18.180000

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.5	31 May 2029		
	89,200,000.000	Local	113.470112	101,215,340.30	108.460000	96,746,320.00	-4,469,020.30	24.54
		Base	7.936970	7,079,777.45	5.965897	5,321,579.76	-1,758,197.69	3.12

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
	142,000,000.000	Local	110.769495	157,292,683.19	101.499000	144,128,580.00	-13,164,103.19	36.56
		Base	7.431955	10,553,376.19	5.583003	7,927,864.69	-2,625,511.50	4.65

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.75	23 Nov 2034		
	28,900,000.000	Local	100.688754	29,099,049.86	102.109000	29,509,501.00	410,451.14	7.49
		Base	4.950245	1,430,620.87	5.616557	1,623,184.87	192,564.00	0.95

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047		
	15,100,000.000	Local	103.427989	15,617,626.34	104.332000	15,754,132.00	136,505.66	4.00
		Base	5.633499	850,658.39	5.738834	866,563.92	15,905.53	0.51

B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
	98,900,000.000	Local	118.489334	117,185,951.47	109.243600	108,041,920.40	-9,144,031.07	27.41
		Base	7.586635	7,503,182.07	6.008999	5,942,899.91	-1,560,282.16	3.48

MEXICAN PESO Total								
	374,100,000.000	Local		420,410,651.16		394,180,453.40	-26,230,197.76	100.00
		Base		27,417,614.97		21,682,093.15	-5,735,521.82	12.71

POLISH ZLOTY Exchange Rate: 3.423150

ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25				3.25	25 Jul 2019		
	8,990,000.000	Local	102.070037	9,176,096.33	102.440000	9,209,356.00	33,259.67	29.31
		Base	28.351001	2,548,755.01	29.925653	2,690,316.23	141,561.22	1.58

ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.5	25 Apr 2020		
	8,690,000.000	Local	99.749584	8,668,238.87	99.970000	8,687,393.00	19,154.13	27.65
		Base	29.448243	2,559,052.28	29.204096	2,537,835.91	-21,216.37	1.49

ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000				0.01	25 Apr 2019		
-----------	--	--	--	--	------	-------------	--	--

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	13,715,000.000	Local		98.380015	13,492,819.02	98.610000	13,524,361.50	31,542.48	43.04
		Base		27.140000	3,722,251.06	28.806801	3,950,852.72	228,601.66	2.32
POLISH ZLOTY Total									
	31,395,000.000	Local			31,337,154.22		31,421,110.50	83,956.28	100.00
		Base			8,830,058.35		9,179,004.86	348,946.51	5.38
POUND STERLING								Exchange Rate:	0.712758
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25					1.25	22 Jul 2018		
	7,240,000.000	Local		100.278893	7,260,191.87	100.222000	7,256,072.80	-4,119.07	100.00
		Base		142.149369	10,291,614.34	140.611540	10,180,275.49	-111,338.85	5.97
POUND STERLING Total									
	7,240,000.000	Local			7,260,191.87		7,256,072.80	-4,119.07	100.00
		Base			10,291,614.34		10,180,275.49	-111,338.85	5.97
SOUTH AFRICAN RAND								Exchange Rate:	11.838750
989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5					6.5	28 Feb 2041		
	64,200,000.000	Local		77.061199	49,473,289.65	77.241000	49,588,722.00	115,432.35	35.20
		Base		7.057403	4,530,852.94	6.524422	4,188,678.87	-342,174.07	2.46
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75					8.75	28 Feb 2048		
	92,340,000.000	Local		93.756735	86,574,969.00	98.860000	91,287,324.00	4,712,355.00	64.80
		Base		6.986119	6,450,982.12	8.350544	7,710,892.11	1,259,909.99	4.52
SOUTH AFRICAN RAND Total									
	156,540,000.000	Local			136,048,258.65		140,876,046.00	4,827,787.35	100.00
		Base			10,981,835.06		11,899,570.98	917,735.92	6.98
US DOLLAR								Exchange Rate:	1.000000
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR					2.45031	27 Apr 2018		
	4,850,000.000	Local		99.993414	4,849,680.56	100.022064	4,851,070.10	1,389.54	5.21
		Base		99.993414	4,849,680.56	100.022064	4,851,070.10	1,389.54	2.84
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					2.18875	12 Feb 2021		

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,375,000.000	Local 100.000000	2,375,000.00	99.905793	2,372,762.58	-2,237.42	2.55	
			Base 100.000000	2,375,000.00	99.905793	2,372,762.58	-2,237.42	1.39	
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019			
		1,420,000.000	Local 99.996615	1,419,951.93	99.250439	1,409,356.23	-10,595.70	1.51	
			Base 99.996615	1,419,951.93	99.250439	1,409,356.23	-10,595.70	0.83	
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				2.35394	22 Feb 2021			
		2,700,000.000	Local 100.000000	2,700,000.00	100.062703	2,701,692.98	1,692.98	2.90	
			Base 100.000000	2,700,000.00	100.062703	2,701,692.98	1,692.98	1.58	
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR				2.22457	05 Jun 2018			
		8,115,000.000	Local 99.985126	8,113,792.94	100.014418	8,116,170.02	2,377.08	8.71	
			Base 99.985126	8,113,792.94	100.014418	8,116,170.02	2,377.08	4.76	
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR				1.77393	09 Oct 2018			
		1,925,000.000	Local 100.000000	1,925,000.00	100.024900	1,925,479.33	479.33	2.07	
			Base 100.000000	1,925,000.00	100.024900	1,925,479.33	479.33	1.13	
313385VC7	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000				0.01	04 Apr 2018			
		8,240,000.000	Local 99.882834	8,230,345.50	99.990800	8,239,241.92	8,896.42	8.84	
			Base 99.882834	8,230,345.50	99.990800	8,239,241.92	8,896.42	4.83	
313385VE3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000					06 Apr 2018			
		4,270,000.000	Local 99.879833	4,264,868.88	99.981600	4,269,214.32	4,345.44	4.58	
			Base 99.879833	4,264,868.88	99.981600	4,269,214.32	4,345.44	2.50	
313589VQ3	FANNIE DISCOUNT NOTE DISCOUNT NOT 04/18 0.00000					16 Apr 2018			
		1,350,000.000	Local 99.850278	1,347,978.75	99.935400	1,349,127.90	1,149.15	1.45	
			Base 99.850278	1,347,978.75	99.935400	1,349,127.90	1,149.15	0.79	
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR				3.0245	15 Jun 2018			
		4,350,000.000	Local 99.946577	4,347,676.08	100.084697	4,353,684.32	6,008.24	4.67	
			Base 99.946577	4,347,676.08	100.084697	4,353,684.32	6,008.24	2.55	
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.83457	05 Apr 2021			
		3,375,000.000	Local 100.000000	3,375,000.00	99.979000	3,374,291.25	-708.75	3.62	
			Base 100.000000	3,375,000.00	99.979000	3,374,291.25	-708.75	1.98	
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				2.65019	13 Apr 2020			

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,540,000.000	Local	100.200224	3,547,087.94	100.939846	3,573,270.55	26,182.61	3.84
			Base	100.200224	3,547,087.94	100.939846	3,573,270.55	26,182.61	2.09
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				2.5569	23 Feb 2023			
		5,335,000.000	Local	100.000000	5,335,000.00	99.610254	5,314,207.05	-20,792.95	5.70
			Base	100.000000	5,335,000.00	99.610254	5,314,207.05	-20,792.95	3.12
48125LRH7	JP MORGAN CHASE BANK NA SR UNSECURED 09/18 VAR				2.67249	21 Sep 2018			
		1,070,000.000	Local	100.000000	1,070,000.00	100.108244	1,071,158.21	1,158.21	1.15
			Base	100.000000	1,070,000.00	100.108244	1,071,158.21	1,158.21	0.63
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR				2.04693	04 Apr 2019			
		2,025,000.000	Local	100.000000	2,025,000.00	100.075987	2,026,538.74	1,538.74	2.18
			Base	100.000000	2,025,000.00	100.075987	2,026,538.74	1,538.74	1.19
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR				2.3975	19 Sep 2019			
		2,050,000.000	Local	100.000000	2,050,000.00	100.133825	2,052,743.41	2,743.41	2.20
			Base	100.000000	2,050,000.00	100.133825	2,052,743.41	2,743.41	1.20
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				2.41394	22 May 2020			
		2,170,000.000	Local	100.105920	2,172,298.47	100.369698	2,178,022.45	5,723.98	2.34
			Base	100.105920	2,172,298.47	100.369698	2,178,022.45	5,723.98	1.28
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				2.09465	01 Apr 2021			
		3,510,000.000	Local	100.000000	3,510,000.00	100.300690	3,520,554.22	10,554.22	3.78
			Base	100.000000	3,510,000.00	100.300690	3,520,554.22	10,554.22	2.06
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046			
		4,075,000.000	Local	97.533633	3,974,495.54	98.070312	3,996,365.21	21,869.67	4.29
Original Face:		440,000.000	Base	97.533633	3,974,495.54	98.070312	3,996,365.21	21,869.67	2.34
9128282M1	US TREASURY FRN 07/19 VAR				1.82787	31 Jul 2019			
		15,470,000.000	Local	100.007119	15,471,101.33	100.101737	15,485,738.71	14,637.38	16.62
			Base	100.007119	15,471,101.33	100.101737	15,485,738.71	14,637.38	9.08
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.77746	26 Jul 2021			
		2,700,000.000	Local	100.411360	2,711,106.73	101.707835	2,746,111.55	35,004.82	2.95
			Base	100.411360	2,711,106.73	101.707835	2,746,111.55	35,004.82	1.61

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
		84,915,000.000	Local	84,815,384.65		84,926,801.05	111,416.40	91.16
Original Face:		440,000.000	Base	84,815,384.65		84,926,801.05	111,416.40	49.79
FIXED INCOME Total								
		721,680,000.000	Base	167,596,095.13		162,337,162.55	-5,258,932.58	95.17
Original Face:		440,000.000						

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
		729,910,648.950	Base	175,825,865.63		170,570,911.98	-5,254,953.65	100.00
Original Face:		440,000.000						



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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

INDONESIAN RUPIAH Exchange Rate: 13,767.500000

IDR	INDONESIAN RUPIAH							
	-17,566,386.210	Local	1.000000	-17,566,386.21	1.000000	-17,566,386.21	0.00	100.00
		Base	0.000073	-1,278.02	0.000073	-1,275.93	2.09	100.00

INDONESIAN RUPIAH Total								
	-17,566,386.210	Local		-17,566,386.21		-17,566,386.21	0.00	100.00
		Base		-1,278.02		-1,275.93	2.09	100.00

CASH Total								
	-17,566,386.210	Base		-1,278.02		-1,275.93	2.09	100.00

SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

US DOLLAR Total								
		Local		0.01		0.00	-0.01	0.00
		Base		0.01		0.00	-0.01	0.00

SWAPS FIXED INCOME Total								
	0.000	Base		0.01		0.00	-0.01	0.00

Holdings

BWGLOBAL ALT CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		-17,566,386.210	Base	-1,278.01		-1,275.93	2.08	100.00



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.497522	31 Dec 2030		
		130,878.620	Local	100.000000				0.40
			Base	100.000000				0.40
				130,878.62	100.000000	130,878.62	0.00	
				130,878.62	100.000000	130,878.62	0.00	0.40

US DOLLAR Total								
		130,878.620	Local			130,878.62	0.00	0.40
			Base			130,878.62	0.00	0.40

CASH EQUIVALENT Total								
		130,878.620	Base			130,878.62	0.00	0.40

EQUITY

US DOLLAR Exchange Rate: 1.000000

00164V103	AMC NETWORKS INC A COMMON STOCK							
		11,027.000	Local	56.204035		570,095.90	-49,665.99	1.73
			Base	56.204035		570,095.90	-49,665.99	1.73
				619,761.89	51.700000	570,095.90		
				619,761.89	51.700000	570,095.90		1.73

00206R102	AT+T INC COMMON STOCK USD1.0							
		3,455.000	Local	40.859378		123,170.75	-17,998.40	0.37
			Base	40.859378		123,170.75	-17,998.40	0.37
				141,169.15	35.650000	123,170.75		
				141,169.15	35.650000	123,170.75		0.37

00739L101	ADURO BIOTECH INC COMMON STOCK USD.0001							
		367.000	Local	11.850082		3,413.10	-935.88	0.01
			Base	11.850082		3,413.10	-935.88	0.01
				4,348.98	9.300000	3,413.10		
				4,348.98	9.300000	3,413.10		0.01

00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001							
		3,094.000	Local	42.126878		253,027.32	122,686.76	0.77
			Base	42.126878		253,027.32	122,686.76	0.77
				130,340.56	81.780000	253,027.32		
				130,340.56	81.780000	253,027.32		0.77

031162100	AMGEN INC COMMON STOCK USD.0001							
		11,564.000	Local	155.786827		1,971,430.72	169,911.85	6.00
			Base	155.786827		1,971,430.72	169,911.85	6.00
				1,801,518.87	170.480000	1,971,430.72		
				1,801,518.87	170.480000	1,971,430.72		6.00

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1							
		25,405.000	Local 69.153219	1,756,837.53	60.410000	1,534,716.05	-222,121.48	4.67
			Base 69.153219	1,756,837.53	60.410000	1,534,716.05	-222,121.48	4.67
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01							
		221.000	Local 16.435113	3,632.16	3.680000	813.28	-2,818.88	0.00
			Base 16.435113	3,632.16	3.680000	813.28	-2,818.88	0.00
052769106	AUTODESK INC COMMON STOCK USD.01							
		9,376.000	Local 84.102459	788,544.66	125.580000	1,177,438.08	388,893.42	3.58
			Base 84.102459	788,544.66	125.580000	1,177,438.08	388,893.42	3.58
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		8,469.000	Local 260.847433	2,209,116.91	273.820000	2,318,981.58	109,864.67	7.06
			Base 260.847433	2,209,116.91	273.820000	2,318,981.58	109,864.67	7.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001							
		2,249.000	Local 62.469306	140,493.47	51.390000	115,576.11	-24,917.36	0.35
			Base 62.469306	140,493.47	51.390000	115,576.11	-24,917.36	0.35
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		6,139.000	Local 74.262220	455,895.77	92.800000	569,699.20	113,803.43	1.73
			Base 74.262220	455,895.77	92.800000	569,699.20	113,803.43	1.73
19247A100	COHEN + STEERS INC COMMON STOCK USD.01							
		3,854.000	Local 35.800685	137,975.84	40.660000	156,703.64	18,727.80	0.48
			Base 35.800685	137,975.84	40.660000	156,703.64	18,727.80	0.48
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		54,594.000	Local 36.475630	1,991,350.57	34.170000	1,865,476.98	-125,873.59	5.68
			Base 36.475630	1,991,350.57	34.170000	1,865,476.98	-125,873.59	5.68
225447101	CREE INC COMMON STOCK USD.00125							
		12,023.000	Local 27.362894	328,984.08	40.310000	484,647.13	155,663.05	1.47
			Base 27.362894	328,984.08	40.310000	484,647.13	155,663.05	1.47
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01							
		23,231.000	Local 27.434520	637,331.34	21.430000	497,840.33	-139,491.01	1.52
			Base 27.434520	637,331.34	21.430000	497,840.33	-139,491.01	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

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
	8,262.000	Local	26.843876	221,784.10	19.520000	161,274.24	-60,509.86	0.49	
		Base	26.843876	221,784.10	19.520000	161,274.24	-60,509.86	0.49	
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	2,436.000	Local	48.890357	119,096.91	63.560000	154,832.16	35,735.25	0.47	
		Base	48.890357	119,096.91	63.560000	154,832.16	35,735.25	0.47	
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
	735.000	Local	31.779578	23,357.99	24.400000	17,934.00	-5,423.99	0.05	
		Base	31.779578	23,357.99	24.400000	17,934.00	-5,423.99	0.05	
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
	1,545.000	Local	130.093689	200,994.75	159.790000	246,875.55	45,880.80	0.75	
		Base	130.093689	200,994.75	159.790000	246,875.55	45,880.80	0.75	
33812L102	FITBIT INC A COMMON STOCK USD.0001								
	635.000	Local	7.183134	4,561.29	5.100000	3,238.50	-1,322.79	0.01	
		Base	7.183134	4,561.29	5.100000	3,238.50	-1,322.79	0.01	
343412102	FLUOR CORP COMMON STOCK USD.01								
	11,748.000	Local	53.091502	623,718.97	57.220000	672,220.56	48,501.59	2.05	
		Base	53.091502	623,718.97	57.220000	672,220.56	48,501.59	2.05	
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	18,966.000	Local	14.931352	283,188.03	17.570000	333,232.62	50,044.59	1.01	
		Base	14.931352	283,188.03	17.570000	333,232.62	50,044.59	1.01	
36164V305	GCI LIBERTY INC CLASS A COMMON STOCK								
	1,629.000	Local	41.302646	67,282.01	52.860000	86,108.94	18,826.93	0.26	
		Base	41.302646	67,282.01	52.860000	86,108.94	18,826.93	0.26	
45253H101	IMMUNOGEN INC COMMON STOCK USD.01								
	343.000	Local	2.430000	833.49	10.520000	3,608.36	2,774.87	0.01	
		Base	2.430000	833.49	10.520000	3,608.36	2,774.87	0.01	
458140100	INTEL CORP COMMON STOCK USD.001								
	8,032.000	Local	36.756463	295,227.91	52.080000	418,306.56	123,078.65	1.27	
		Base	36.756463	295,227.91	52.080000	418,306.56	123,078.65	1.27	

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

Books Open

Prepared by State Street

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001								
	8,125.000	Local		47.622180	386,930.21	44.080000	358,150.00	-28,780.21	1.09
		Base		47.622180	386,930.21	44.080000	358,150.00	-28,780.21	1.09
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
	4,366.000	Local		151.040822	659,444.23	208.000000	908,128.00	248,683.77	2.76
		Base		151.040822	659,444.23	208.000000	908,128.00	248,683.77	2.76
530307107	LIBERTY BROADBAND A COMMON STOCK USD.01								
	3,332.000	Local		76.739148	255,694.84	84.800000	282,553.60	26,858.76	0.86
		Base		76.739148	255,694.84	84.800000	282,553.60	26,858.76	0.86
530307305	LIBERTY BROADBAND C COMMON STOCK USD.01								
	4,738.000	Local		78.087495	369,978.55	85.690000	405,999.22	36,020.67	1.24
		Base		78.087495	369,978.55	85.690000	405,999.22	36,020.67	1.24
53046P109	LIBERTY EXPEDIA HOLD A COMMON STOCK								
	1,086.000	Local		43.487983	47,227.95	39.280000	42,658.08	-4,569.87	0.13
		Base		43.487983	47,227.95	39.280000	42,658.08	-4,569.87	0.13
53071M104	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01								
	11,215.000	Local		19.466258	218,314.08	25.170000	282,281.55	63,967.47	0.86
		Base		19.466258	218,314.08	25.170000	282,281.55	63,967.47	0.86
531229409	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01								
	4,707.000	Local		36.088717	169,869.59	41.100000	193,457.70	23,588.11	0.59
		Base		36.088717	169,869.59	41.100000	193,457.70	23,588.11	0.59
531229607	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01								
	8,438.000	Local		35.526549	299,773.02	40.850000	344,692.30	44,919.28	1.05
		Base		35.526549	299,773.02	40.850000	344,692.30	44,919.28	1.05
531229706	LIBERTY MEDIA CORP BRAVES A TRACKING STK								
	471.000	Local		20.440594	9,627.52	22.730000	10,705.83	1,078.31	0.03
		Base		20.440594	9,627.52	22.730000	10,705.83	1,078.31	0.03
531229854	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01								
	2,110.000	Local		30.124294	63,562.26	30.850000	65,093.50	1,531.24	0.20
		Base		30.124294	63,562.26	30.850000	65,093.50	1,531.24	0.20

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

Books Open

Prepared by State Street

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
531229870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01								
	1,177.000	Local	30.135590	35,469.59	29.290000	34,474.33	-995.26	0.10	
		Base	30.135590	35,469.59	29.290000	34,474.33	-995.26	0.10	
531229888	LIBERTY MEDIA CORP BRAVES C TRACKING STK								
	844.000	Local	20.446232	17,256.62	22.820000	19,260.08	2,003.46	0.06	
		Base	20.446232	17,256.62	22.820000	19,260.08	2,003.46	0.06	
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01								
	1,121.000	Local	17.695602	19,836.77	10.750000	12,050.75	-7,786.02	0.04	
		Base	17.695602	19,836.77	10.750000	12,050.75	-7,786.02	0.04	
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK								
	3,970.000	Local	26.279597	104,330.00	24.080000	95,597.60	-8,732.40	0.29	
		Base	26.279597	104,330.00	24.080000	95,597.60	-8,732.40	0.29	
54142L109	LOGMEIN INC COMMON STOCK USD.01								
	1,569.000	Local	108.114455	169,631.58	115.550000	181,297.95	11,666.37	0.55	
		Base	108.114455	169,631.58	115.550000	181,297.95	11,666.37	0.55	
553573106	MSG NETWORKS INC A COMMON STOCK USD.01								
	6,806.000	Local	22.020466	149,871.29	22.600000	153,815.60	3,944.31	0.47	
		Base	22.020466	149,871.29	22.600000	153,815.60	3,944.31	0.47	
55825T103	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01								
	2,269.000	Local	174.463658	395,858.04	245.800000	557,720.20	161,862.16	1.70	
		Base	174.463658	395,858.04	245.800000	557,720.20	161,862.16	1.70	
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
	9,407.000	Local	37.362840	351,472.24	36.810000	346,271.67	-5,200.57	1.05	
		Base	37.362840	351,472.24	36.810000	346,271.67	-5,200.57	1.05	
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	10,659.000	Local	15.500340	165,218.12	13.030000	138,886.77	-26,331.35	0.42	
		Base	15.500340	165,218.12	13.030000	138,886.77	-26,331.35	0.42	
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
	17,499.000	Local	41.078609	718,834.58	24.420000	427,325.58	-291,509.00	1.30	
		Base	41.078609	718,834.58	24.420000	427,325.58	-291,509.00	1.30	

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

Books Open

Prepared by State Street

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67011P100	NOW INC COMMON STOCK USD.01	1,598.000	Local 20.775350	33,199.01	10.220000	16,331.56	-16,867.45	0.05	
			Base 20.775350	33,199.01	10.220000	16,331.56	-16,867.45	0.05	
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	25,574.000	Local 15.850413	405,358.47	15.750000	402,790.50	-2,567.97	1.23	
			Base 15.850413	405,358.47	15.750000	402,790.50	-2,567.97	1.23	
670346105	NUCOR CORP COMMON STOCK USD.4	2,579.000	Local 60.308934	155,536.74	61.090000	157,551.11	2,014.37	0.48	
			Base 60.308934	155,536.74	61.090000	157,551.11	2,014.37	0.48	
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001	1,157.000	Local 56.593120	65,478.24	66.590000	77,044.63	11,566.39	0.23	
			Base 56.593120	65,478.24	66.590000	77,044.63	11,566.39	0.23	
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01	9,946.000	Local 21.404458	212,888.74	22.550000	224,282.30	11,393.56	0.68	
			Base 21.404458	212,888.74	22.550000	224,282.30	11,393.56	0.68	
90184L102	TWITTER INC COMMON STOCK USD.000005	18,016.000	Local 17.192279	309,736.10	29.010000	522,644.16	212,908.06	1.59	
			Base 17.192279	309,736.10	29.010000	522,644.16	212,908.06	1.59	
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	1,040.000	Local 57.000000	59,280.00	50.990000	53,029.60	-6,250.40	0.16	
			Base 57.000000	59,280.00	50.990000	53,029.60	-6,250.40	0.16	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	12,603.000	Local 161.078451	2,030,071.72	214.000000	2,697,042.00	666,970.28	8.21	
			Base 161.078451	2,030,071.72	214.000000	2,697,042.00	666,970.28	8.21	
91911K102	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	4,027.000	Local 15.192180	61,178.91	15.920000	64,109.84	2,930.93	0.20	
			Base 15.192180	61,178.91	15.920000	64,109.84	2,930.93	0.20	
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	5,637.000	Local 86.232900	486,094.86	162.980000	918,718.26	432,623.40	2.80	
			Base 86.232900	486,094.86	162.980000	918,718.26	432,623.40	2.80	

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

Books Open

Prepared by State Street

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	2,054.000	Local 39.051587	80,211.96	31.060000	63,797.24	-16,414.72	0.19
			Base 39.051587	80,211.96	31.060000	63,797.24	-16,414.72	0.19
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	8,042.000	Local 73.034944	587,347.02	92.270000	742,035.34	154,688.32	2.26
			Base 73.034944	587,347.02	92.270000	742,035.34	154,688.32	2.26
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	2,850.000	Local 19.546495	55,707.51	36.010000	102,628.50	46,920.99	0.31
			Base 19.546495	55,707.51	36.010000	102,628.50	46,920.99	0.31
G0084W101	ADIANT PLC COMMON STOCK USD.001	1,762.000	Local 62.056691	109,343.89	59.760000	105,297.12	-4,046.77	0.32
			Base 62.056691	109,343.89	59.760000	105,297.12	-4,046.77	0.32
G01767105	ALKERMES PLC COMMON STOCK USD.01	2,756.000	Local 55.579434	153,176.92	57.960000	159,737.76	6,560.84	0.49
			Base 55.579434	153,176.92	57.960000	159,737.76	6,560.84	0.49
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033	7,042.000	Local 215.726424	1,519,145.48	168.290000	1,185,098.18	-334,047.30	3.61
			Base 215.726424	1,519,145.48	168.290000	1,185,098.18	-334,047.30	3.61
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	2,945.000	Local 29.622645	87,238.69	26.570000	78,248.65	-8,990.04	0.24
			Base 29.622645	87,238.69	26.570000	78,248.65	-8,990.04	0.24
G48833100	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	56,353.000	Local 5.296763	298,488.46	2.290000	129,048.37	-169,440.09	0.39
			Base 5.296763	298,488.46	2.290000	129,048.37	-169,440.09	0.39
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	17,614.000	Local 43.485382	765,951.52	35.240000	620,717.36	-145,234.16	1.89
			Base 43.485382	765,951.52	35.240000	620,717.36	-145,234.16	1.89
G5480U104	LIBERTY GLOBAL PLC A TRACKING STK USD.01	1,827.000	Local 34.954713	63,862.26	31.310000	57,203.37	-6,658.89	0.17
			Base 34.954713	63,862.26	31.310000	57,203.37	-6,658.89	0.17

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

Books Open

Prepared by State Street

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01								
	5,533.000	Local	33.610674	185,967.86	30.430000	168,369.19	-17,598.67	0.51	
		Base	33.610674	185,967.86	30.430000	168,369.19	-17,598.67	0.51	
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
	819.000	Local	49.593260	40,616.88	14.480000	11,859.12	-28,757.76	0.04	
		Base	49.593260	40,616.88	14.480000	11,859.12	-28,757.76	0.04	
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	6,527.000	Local	75.067019	489,962.43	80.220000	523,595.94	33,633.51	1.59	
		Base	75.067019	489,962.43	80.220000	523,595.94	33,633.51	1.59	
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
	26,780.000	Local	36.801203	985,536.21	58.520000	1,567,165.60	581,629.39	4.77	
		Base	36.801203	985,536.21	58.520000	1,567,165.60	581,629.39	4.77	
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
	2,129.000	Local	58.730672	125,037.60	68.130000	145,048.77	20,011.17	0.44	
		Base	58.730672	125,037.60	68.130000	145,048.77	20,011.17	0.44	
G9001E102	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01								
	319.000	Local	22.636270	7,220.97	19.450000	6,204.55	-1,016.42	0.02	
		Base	22.636270	7,220.97	19.450000	6,204.55	-1,016.42	0.02	
G9001E128	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01								
	967.000	Local	21.847704	21,126.73	19.090000	18,460.03	-2,666.70	0.06	
		Base	21.847704	21,126.73	19.090000	18,460.03	-2,666.70	0.06	
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
	9,066.000	Local	69.681225	631,729.99	99.900000	905,693.40	273,963.41	2.76	
		Base	69.681225	631,729.99	99.900000	905,693.40	273,963.41	2.76	
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
	7,939.000	Local	120.678049	958,063.03	108.220000	859,158.58	-98,904.45	2.61	
		Base	120.678049	958,063.03	108.220000	859,158.58	-98,904.45	2.61	
N33462107	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01								
	341.000	Local	12.700059	4,330.72	5.430000	1,851.63	-2,479.09	0.01	
		Base	12.700059	4,330.72	5.430000	1,851.63	-2,479.09	0.01	

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

Books Open

Prepared by State Street

Holdings

CB AGGRESSIVE GROWTH CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
N71542109	PROQR THERAPEUTICS NV COMMON STOCK EUR1.0							
		771.000	Local 4.619650	3,561.75	3.075000	2,370.83	-1,190.92	0.01
			Base 4.619650	3,561.75	3.075000	2,370.83	-1,190.92	0.01
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03							
		974.000	Local 25.151807	24,497.86	19.840000	19,324.16	-5,173.70	0.06
			Base 25.151807	24,497.86	19.840000	19,324.16	-5,173.70	0.06
N96617126	WRIGHT MEDICAL GROUP NV RIGHT							
		3,807.000	Local 1.388387	5,285.59	1.330000	5,063.31	-222.28	0.02
			Base 1.388387	5,285.59	1.330000	5,063.31	-222.28	0.02
Y09827109	BROADCOM LTD COMMON STOCK							
		6,431.000	Local 182.892214	1,176,179.83	235.650000	1,515,465.15	339,285.32	4.61
			Base 182.892214	1,176,179.83	235.650000	1,515,465.15	339,285.32	4.61
US DOLLAR Total								
		591,133.000	Local	29,793,962.26		32,728,068.08	2,934,105.82	99.60
			Base	29,793,962.26		32,728,068.08	2,934,105.82	99.60
EQUITY Total								
		591,133.000	Base	29,793,962.26		32,728,068.08	2,934,105.82	99.60

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		722,011.620	Base	29,924,840.88		32,858,946.70	2,934,105.82	100.00



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.497522	31 Dec 2030		
		2,933,716.140	Local	100.000000	2,933,716.14	100.000000	2,933,716.14	0.00
			Base	100.000000	2,933,716.14	100.000000	2,933,716.14	0.00

US DOLLAR Total		2,933,716.140	Local		2,933,716.14		2,933,716.14	0.00
			Base		2,933,716.14		2,933,716.14	0.00

CASH EQUIVALENT Total		2,933,716.140	Base		2,933,716.14		2,933,716.14	0.00
------------------------------	--	---------------	------	--	--------------	--	--------------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		19,690.000	Local	139.134936	2,739,566.89	216.080000	4,254,615.20	1,515,048.31
			Base	139.134936	2,739,566.89	216.080000	4,254,615.20	1,515,048.31

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		49,890.000	Local	62.657786	3,125,996.94	70.980000	3,541,192.20	415,195.26
			Base	62.657786	3,125,996.94	70.980000	3,541,192.20	415,195.26

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		19,540.000	Local	125.902149	2,460,128.00	111.460000	2,177,928.40	-282,199.60
			Base	125.902149	2,460,128.00	111.460000	2,177,928.40	-282,199.60

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		4,162.000	Local	903.252307	3,759,336.10	1,031.790000	4,294,309.98	534,973.88
			Base	903.252307	3,759,336.10	1,031.790000	4,294,309.98	534,973.88

02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		2,940.000	Local	916.189391	2,693,596.81	1,037.140000	3,049,191.60	355,594.79
			Base	916.189391	2,693,596.81	1,037.140000	3,049,191.60	355,594.79

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	5,438.000	Local	979.325467	5,325,571.89	1,447.340000	7,870,634.92	2,545,063.03	5.83	
		Base	979.325467	5,325,571.89	1,447.340000	7,870,634.92	2,545,063.03	5.83	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	23,420.000	Local	81.793191	1,915,596.54	93.280000	2,184,617.60	269,021.06	1.62	
		Base	81.793191	1,915,596.54	93.280000	2,184,617.60	269,021.06	1.62	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	26,020.000	Local	116.202235	3,023,582.16	109.940000	2,860,638.80	-162,943.36	2.12	
		Base	116.202235	3,023,582.16	109.940000	2,860,638.80	-162,943.36	2.12	
037833100	APPLE INC COMMON STOCK USD.00001								
	15,390.000	Local	137.120736	2,110,288.13	167.780000	2,582,134.20	471,846.07	1.91	
		Base	137.120736	2,110,288.13	167.780000	2,582,134.20	471,846.07	1.91	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	9,410.000	Local	288.329344	2,713,179.13	273.820000	2,576,646.20	-136,532.93	1.91	
		Base	288.329344	2,713,179.13	273.820000	2,576,646.20	-136,532.93	1.91	
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	6,050.000	Local	433.446635	2,622,352.14	541.720000	3,277,406.00	655,053.86	2.43	
		Base	433.446635	2,622,352.14	541.720000	3,277,406.00	655,053.86	2.43	
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	20,780.000	Local	83.996396	1,745,445.11	62.210000	1,292,723.80	-452,721.31	0.96	
		Base	83.996396	1,745,445.11	62.210000	1,292,723.80	-452,721.31	0.96	
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	12,070.000	Local	152.833001	1,844,694.32	147.380000	1,778,876.60	-65,817.72	1.32	
		Base	152.833001	1,844,694.32	147.380000	1,778,876.60	-65,817.72	1.32	
151020104	CELGENE CORP COMMON STOCK USD.01								
	35,250.000	Local	106.642761	3,759,157.33	89.210000	3,144,652.50	-614,504.83	2.33	
		Base	106.642761	3,759,157.33	89.210000	3,144,652.50	-614,504.83	2.33	
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	4,140.000	Local	345.886304	1,431,969.30	323.110000	1,337,675.40	-94,293.90	0.99	
		Base	345.886304	1,431,969.30	323.110000	1,337,675.40	-94,293.90	0.99	

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		47,760.000	Local 44.818512	2,140,532.15	43.430000	2,074,216.80	-66,315.35	1.54
			Base 44.818512	2,140,532.15	43.430000	2,074,216.80	-66,315.35	1.54
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		78,990.000	Local 37.510811	2,962,979.00	34.170000	2,699,088.30	-263,890.70	2.00
			Base 37.510811	2,962,979.00	34.170000	2,699,088.30	-263,890.70	2.00
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		11,720.000	Local 173.770529	2,036,590.60	188.430000	2,208,399.60	171,809.00	1.64
			Base 173.770529	2,036,590.60	188.430000	2,208,399.60	171,809.00	1.64
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		37,401.000	Local 62.089836	2,322,221.94	50.310000	1,881,644.31	-440,577.63	1.39
			Base 62.089836	2,322,221.94	50.310000	1,881,644.31	-440,577.63	1.39
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		25,100.000	Local 106.463252	2,672,227.63	100.440000	2,521,044.00	-151,183.63	1.87
			Base 106.463252	2,672,227.63	100.440000	2,521,044.00	-151,183.63	1.87
278642103	EBAY INC COMMON STOCK USD.001							
		32,370.000	Local 32.295449	1,045,403.70	40.240000	1,302,568.80	257,165.10	0.96
			Base 32.295449	1,045,403.70	40.240000	1,302,568.80	257,165.10	0.96
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,140.000	Local 126.804378	2,300,231.41	137.070000	2,486,449.80	186,218.39	1.84
			Base 126.804378	2,300,231.41	137.070000	2,486,449.80	186,218.39	1.84
29444U700	EQUINIX INC REIT USD.001							
		5,080.000	Local 414.491390	2,105,616.26	418.140000	2,124,151.20	18,534.94	1.57
			Base 414.491390	2,105,616.26	418.140000	2,124,151.20	18,534.94	1.57
30303M102	FACEBOOK INC A COMMON STOCK USD.000006							
		20,270.000	Local 150.139470	3,043,327.06	159.790000	3,238,943.30	195,616.24	2.40
			Base 150.139470	3,043,327.06	159.790000	3,238,943.30	195,616.24	2.40
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		9,770.000	Local 225.393269	2,202,092.24	282.270000	2,757,777.90	555,685.66	2.04
			Base 225.393269	2,202,092.24	282.270000	2,757,777.90	555,685.66	2.04

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	17,950.000	Local	160.951801	2,889,084.82	178.240000	3,199,408.00	310,323.18	2.37	
		Base	160.951801	2,889,084.82	178.240000	3,199,408.00	310,323.18	2.37	
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	17,990.000	Local	139.939217	2,517,506.52	144.510000	2,599,734.90	82,228.38	1.93	
		Base	139.939217	2,517,506.52	144.510000	2,599,734.90	82,228.38	1.93	
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	15,240.000	Local	129.748395	1,977,365.54	128.150000	1,953,006.00	-24,359.54	1.45	
		Base	129.748395	1,977,365.54	128.150000	1,953,006.00	-24,359.54	1.45	
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
	14,817.000	Local	96.783848	1,434,046.28	106.390000	1,576,380.63	142,334.35	1.17	
		Base	96.783848	1,434,046.28	106.390000	1,576,380.63	142,334.35	1.17	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	59,300.000	Local	70.342498	4,171,310.13	91.270000	5,412,311.00	1,241,000.87	4.01	
		Base	70.342498	4,171,310.13	91.270000	5,412,311.00	1,241,000.87	4.01	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	54,270.000	Local	48.525720	2,633,490.82	45.750000	2,482,852.50	-150,638.32	1.84	
		Base	48.525720	2,633,490.82	45.750000	2,482,852.50	-150,638.32	1.84	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	14,480.000	Local	138.726162	2,008,754.82	181.520000	2,628,409.60	619,654.78	1.95	
		Base	138.726162	2,008,754.82	181.520000	2,628,409.60	619,654.78	1.95	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	35,650.000	Local	56.101036	2,000,001.92	75.870000	2,704,765.50	704,763.58	2.00	
		Base	56.101036	2,000,001.92	75.870000	2,704,765.50	704,763.58	2.00	
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	11,440.000	Local	178.206188	2,038,678.79	171.780000	1,965,163.20	-73,515.59	1.46	
		Base	178.206188	2,038,678.79	171.780000	1,965,163.20	-73,515.59	1.46	
74005P104	PRAXAIR INC COMMON STOCK USD.01								
	13,180.000	Local	151.843973	2,001,303.56	144.300000	1,901,874.00	-99,429.56	1.41	
		Base	151.843973	2,001,303.56	144.300000	1,901,874.00	-99,429.56	1.41	

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
756577102	RED HAT INC COMMON STOCK USD.0001							
		24,140.000	Local 96.421789	2,327,621.98	149.510000	3,609,171.40	1,281,549.42	2.67
			Base 96.421789	2,327,621.98	149.510000	3,609,171.40	1,281,549.42	2.67
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		4,660.000	Local 375.833895	1,751,385.95	344.360000	1,604,717.60	-146,668.35	1.19
			Base 375.833895	1,751,385.95	344.360000	1,604,717.60	-146,668.35	1.19
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		40,830.000	Local 76.433681	3,120,787.18	64.780000	2,644,967.40	-475,819.78	1.96
			Base 76.433681	3,120,787.18	64.780000	2,644,967.40	-475,819.78	1.96
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		50,600.000	Local 40.557819	2,052,225.64	52.220000	2,642,332.00	590,106.36	1.96
			Base 40.557819	2,052,225.64	52.220000	2,642,332.00	590,106.36	1.96
848637104	SPLUNK INC COMMON STOCK USD.001							
		23,590.000	Local 72.987440	1,721,773.71	98.390000	2,321,020.10	599,246.39	1.72
			Base 72.987440	1,721,773.71	98.390000	2,321,020.10	599,246.39	1.72
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		23,620.000	Local 86.495435	2,043,022.18	103.890000	2,453,881.80	410,859.62	1.82
			Base 86.495435	2,043,022.18	103.890000	2,453,881.80	410,859.62	1.82
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		13,260.000	Local 171.948786	2,280,040.90	206.460000	2,737,659.60	457,618.70	2.03
			Base 171.948786	2,280,040.90	206.460000	2,737,659.60	457,618.70	2.03
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		20,860.000	Local 117.839588	2,458,133.81	104.660000	2,183,207.60	-274,926.21	1.62
			Base 117.839588	2,458,133.81	104.660000	2,183,207.60	-274,926.21	1.62
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		17,250.000	Local 183.346104	3,162,720.29	214.000000	3,691,500.00	528,779.71	2.73
			Base 183.346104	3,162,720.29	214.000000	3,691,500.00	528,779.71	2.73
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		39,020.000	Local 95.996644	3,745,789.04	119.620000	4,667,572.40	921,783.36	3.46
			Base 95.996644	3,745,789.04	119.620000	4,667,572.40	921,783.36	3.46

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
928563402	VMWARE INC CLASS A COMMON STOCK USD.01							
		14,480.000	Local 96.787302	1,401,480.13	121.270000	1,755,989.60	354,509.47	1.30
			Base 96.787302	1,401,480.13	121.270000	1,755,989.60	354,509.47	1.30
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		59,860.000	Local 34.670228	2,075,359.86	41.500000	2,484,190.00	408,830.14	1.84
			Base 34.670228	2,075,359.86	41.500000	2,484,190.00	408,830.14	1.84
98978V103	ZOETIS INC COMMON STOCK USD.01							
		39,730.000	Local 60.581090	2,406,886.69	83.510000	3,317,852.30	910,965.61	2.46
			Base 60.581090	2,406,886.69	83.510000	3,317,852.30	910,965.61	2.46
US DOLLAR Total								
		1,167,008.000	Local	118,320,453.34		132,055,494.54	13,735,041.20	97.83
			Base	118,320,453.34		132,055,494.54	13,735,041.20	97.83
EQUITY Total								
		1,167,008.000	Base	118,320,453.34		132,055,494.54	13,735,041.20	97.83

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		4,100,724.140	Base	121,254,169.48		134,989,210.68	13,735,041.20	100.00

Holdings



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.497522	31 Dec 2030		
		1,298,583.310	Local	100.000000				2.39
			Base	100.000000				2.39
				1,298,583.31	100.000000	1,298,583.31	0.00	2.39

US DOLLAR Total								
		1,298,583.310	Local			1,298,583.31	0.00	2.39
			Base			1,298,583.31	0.00	2.39

CASH EQUIVALENT Total								
		1,298,583.310	Base			1,298,583.31	0.00	2.39

EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		21,454.000	Local	35.067623				1.84
			Base	35.067623				1.84
				752,340.78	46.600000	999,756.40	247,415.62	1.84

01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		3,382.000	Local	158.302229				1.07
			Base	158.302229				1.07
				535,378.14	172.550000	583,564.10	48,185.96	1.07

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		191,943.000	Local	3.337315				1.06
			Base	3.337315				1.06
				640,574.17	3.010000	577,748.43	-62,825.74	1.06

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
		28,486.000	Local	21.420734				1.05
			Base	21.420734				1.05
				610,191.04	20.080000	571,998.88	-38,192.16	1.05

057665200	BALCHEM CORP COMMON STOCK USD.0667							
		8,219.000	Local	81.693189				1.24
			Base	81.693189				1.24
				671,436.32	81.750000	671,903.25	466.93	1.24

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
08171T102	BENEFICIAL BANCORP INC COMMON STOCK USD.01								
	39,158.000	Local	16.960489	664,138.81	15.550000	608,906.90	-55,231.91	1.12	
		Base	16.960489	664,138.81	15.550000	608,906.90	-55,231.91	1.12	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	13,610.000	Local	57.742525	785,875.76	54.300000	739,023.00	-46,852.76	1.36	
		Base	57.742525	785,875.76	54.300000	739,023.00	-46,852.76	1.36	
09239B109	BLACKLINE INC COMMON STOCK USD.01								
	20,230.000	Local	36.192835	732,181.06	39.210000	793,218.30	61,037.24	1.46	
		Base	36.192835	732,181.06	39.210000	793,218.30	61,037.24	1.46	
12739A100	CADENCE BANCORP COMMON STOCK								
	34,249.000	Local	22.457058	769,131.77	27.230000	932,600.27	163,468.50	1.72	
		Base	22.457058	769,131.77	27.230000	932,600.27	163,468.50	1.72	
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
	21,197.000	Local	26.414870	559,916.00	26.200000	555,361.40	-4,554.60	1.02	
		Base	26.414870	559,916.00	26.200000	555,361.40	-4,554.60	1.02	
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
	14,838.000	Local	54.287899	805,523.85	39.100000	580,165.80	-225,358.05	1.07	
		Base	54.287899	805,523.85	39.100000	580,165.80	-225,358.05	1.07	
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	8,530.000	Local	43.627083	372,139.02	43.400000	370,202.00	-1,937.02	0.68	
		Base	43.627083	372,139.02	43.400000	370,202.00	-1,937.02	0.68	
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001								
	17,266.000	Local	24.105066	416,198.07	28.550000	492,944.30	76,746.23	0.91	
		Base	24.105066	416,198.07	28.550000	492,944.30	76,746.23	0.91	
22164K101	COTIVITI HOLDINGS INC COMMON STOCK USD.001								
	16,480.000	Local	34.136445	562,568.62	34.440000	567,571.20	5,002.58	1.04	
		Base	34.136445	562,568.62	34.440000	567,571.20	5,002.58	1.04	
229669106	CUBIC CORP COMMON STOCK								
	8,551.000	Local	47.573464	406,800.69	63.600000	543,843.60	137,042.91	1.00	
		Base	47.573464	406,800.69	63.600000	543,843.60	137,042.91	1.00	

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	25,900.000	Local		18.649479	483,021.51	19.850000	514,115.00	31,093.49	0.95
		Base		18.649479	483,021.51	19.850000	514,115.00	31,093.49	0.95
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	14,390.000	Local		42.431016	610,582.32	45.200000	650,428.00	39,845.68	1.20
		Base		42.431016	610,582.32	45.200000	650,428.00	39,845.68	1.20
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	18,268.000	Local		45.386213	829,115.33	57.170000	1,044,381.56	215,266.23	1.92
		Base		45.386213	829,115.33	57.170000	1,044,381.56	215,266.23	1.92
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	6,180.000	Local		76.794165	474,587.94	77.380000	478,208.40	3,620.46	0.88
		Base		76.794165	474,587.94	77.380000	478,208.40	3,620.46	0.88
30040P103	EVERTEC INC COMMON STOCK USD.01								
	22,971.000	Local		16.874700	387,628.73	16.350000	375,575.85	-12,052.88	0.69
		Base		16.874700	387,628.73	16.350000	375,575.85	-12,052.88	0.69
30227M105	EXTRACTION OIL + GAS INC COMMON STOCK								
	54,224.000	Local		15.435059	836,950.64	11.460000	621,407.04	-215,543.60	1.14
		Base		15.435059	836,950.64	11.460000	621,407.04	-215,543.60	1.14
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	26,241.000	Local		40.017154	1,050,090.13	39.550000	1,037,831.55	-12,258.58	1.91
		Base		40.017154	1,050,090.13	39.550000	1,037,831.55	-12,258.58	1.91
34553D101	FORESCOUT TECHNOLOGIES INC COMMON STOCK USD.01								
	14,477.000	Local		25.660151	371,482.00	32.440000	469,633.88	98,151.88	0.86
		Base		25.660151	371,482.00	32.440000	469,633.88	98,151.88	0.86
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	37,431.000	Local		14.157656	529,935.24	14.910000	558,096.21	28,160.97	1.03
		Base		14.157656	529,935.24	14.910000	558,096.21	28,160.97	1.03
361448103	GATX CORP COMMON STOCK USD.625								
	6,648.000	Local		60.173750	400,035.09	68.490000	455,321.52	55,286.43	0.84
		Base		60.173750	400,035.09	68.490000	455,321.52	55,286.43	0.84

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
371901109	GENTEX CORP COMMON STOCK USD.06								
	24,069.000	Local		20.402850	491,076.20	23.020000	554,068.38	62,992.18	1.02
		Base		20.402850	491,076.20	23.020000	554,068.38	62,992.18	1.02
389375106	GRAY TELEVISION INC COMMON STOCK								
	80,283.000	Local		12.680720	1,018,046.21	12.700000	1,019,594.10	1,547.89	1.88
		Base		12.680720	1,018,046.21	12.700000	1,019,594.10	1,547.89	1.88
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	19,730.000	Local		47.862734	944,331.74	60.540000	1,194,454.20	250,122.46	2.20
		Base		47.862734	944,331.74	60.540000	1,194,454.20	250,122.46	2.20
422806109	HEICO CORP COMMON STOCK USD.01								
	9,291.000	Local		59.082874	548,938.98	86.810000	806,551.71	257,612.73	1.48
		Base		59.082874	548,938.98	86.810000	806,551.71	257,612.73	1.48
44052W104	HORIZON GLOBAL CORP COMMON STOCK USD.01								
	32,332.000	Local		16.719010	540,559.02	8.240000	266,415.68	-274,143.34	0.49
		Base		16.719010	540,559.02	8.240000	266,415.68	-274,143.34	0.49
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	8,892.000	Local		52.653361	468,193.69	58.450000	519,737.40	51,543.71	0.96
		Base		52.653361	468,193.69	58.450000	519,737.40	51,543.71	0.96
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
	10,071.000	Local		36.452104	367,109.14	47.150000	474,847.65	107,738.51	0.87
		Base		36.452104	367,109.14	47.150000	474,847.65	107,738.51	0.87
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
	31,399.000	Local		15.782457	495,553.36	15.430000	484,486.57	-11,066.79	0.89
		Base		15.782457	495,553.36	15.430000	484,486.57	-11,066.79	0.89
492515101	KERYX BIOPHARMACEUTICALS COMMON STOCK USD.001								
	106,662.000	Local		5.651689	602,820.48	4.090000	436,247.58	-166,572.90	0.80
		Base		5.651689	602,820.48	4.090000	436,247.58	-166,572.90	0.80
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
	11,772.000	Local		36.298783	427,309.27	51.330000	604,256.76	176,947.49	1.11
		Base		36.298783	427,309.27	51.330000	604,256.76	176,947.49	1.11

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		4,925.000	Local	91.207738	449,198.11	109.650000	540,026.25	90,828.14	0.99
				Base	91.207738	449,198.11	109.650000	540,026.25	90,828.14	0.99
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01		19,611.000	Local	41.086454	805,746.45	42.820000	839,743.02	33,996.57	1.55
				Base	41.086454	805,746.45	42.820000	839,743.02	33,996.57	1.55
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001		47,104.000	Local	13.251724	624,209.23	8.570000	403,681.28	-220,527.95	0.74
				Base	13.251724	624,209.23	8.570000	403,681.28	-220,527.95	0.74
529043101	LEXINGTON REALTY TRUST REIT USD.0001		86,952.000	Local	9.713007	844,565.40	7.870000	684,312.24	-160,253.16	1.26
				Base	9.713007	844,565.40	7.870000	684,312.24	-160,253.16	1.26
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK		35,600.000	Local	19.368116	689,504.92	16.890000	601,284.00	-88,220.92	1.11
				Base	19.368116	689,504.92	16.890000	601,284.00	-88,220.92	1.11
55345K103	MRC GLOBAL INC COMMON STOCK USD.01		33,460.000	Local	16.677951	558,044.25	16.440000	550,082.40	-7,961.85	1.01
				Base	16.677951	558,044.25	16.440000	550,082.40	-7,961.85	1.01
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25		10,932.000	Local	55.430551	605,966.78	51.650000	564,637.80	-41,328.98	1.04
				Base	55.430551	605,966.78	51.650000	564,637.80	-41,328.98	1.04
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01		10,491.000	Local	38.128395	400,004.99	36.900000	387,117.90	-12,887.09	0.71
				Base	38.128395	400,004.99	36.900000	387,117.90	-12,887.09	0.71
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01		9,806.000	Local	48.629017	476,856.14	41.880000	410,675.28	-66,180.86	0.76
				Base	48.629017	476,856.14	41.880000	410,675.28	-66,180.86	0.76
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		24,848.000	Local	16.375119	406,888.96	22.800000	566,534.40	159,645.44	1.04
				Base	16.375119	406,888.96	22.800000	566,534.40	159,645.44	1.04

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		21,205.000	41.150642	872,599.36	39.100000	829,115.50	-43,483.86	1.53
			41.150642	872,599.36	39.100000	829,115.50	-43,483.86	1.53
610236101	MONRO INC COMMON STOCK USD.01							
		11,373.000	54.757771	622,760.13	53.600000	609,592.80	-13,167.33	1.12
			54.757771	622,760.13	53.600000	609,592.80	-13,167.33	1.12
626755102	MURPHY USA INC COMMON STOCK							
		8,474.000	67.092023	568,537.80	72.800000	616,907.20	48,369.40	1.14
			67.092023	568,537.80	72.800000	616,907.20	48,369.40	1.14
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		48,563.000	11.820700	574,048.64	16.550000	803,717.65	229,669.01	1.48
			11.820700	574,048.64	16.550000	803,717.65	229,669.01	1.48
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01							
		29,432.000	24.990265	735,513.49	29.940000	881,194.08	145,680.59	1.62
			24.990265	735,513.49	29.940000	881,194.08	145,680.59	1.62
68555P100	ORBCOMM INC COMMON STOCK USD.001							
		50,500.000	10.701721	540,436.89	9.370000	473,185.00	-67,251.89	0.87
			10.701721	540,436.89	9.370000	473,185.00	-67,251.89	0.87
69349H107	PNM RESOURCES INC COMMON STOCK							
		15,179.000	37.010132	561,776.79	38.250000	580,596.75	18,819.96	1.07
			37.010132	561,776.79	38.250000	580,596.75	18,819.96	1.07
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001							
		60,461.000	7.428814	449,153.54	6.680000	403,879.48	-45,274.06	0.74
			7.428814	449,153.54	6.680000	403,879.48	-45,274.06	0.74
72703H101	PLANET FITNESS INC CL A COMMON STOCK USD.0001							
		9,947.000	23.776716	236,506.99	37.770000	375,698.19	139,191.20	0.69
			23.776716	236,506.99	37.770000	375,698.19	139,191.20	0.69
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		10,336.000	55.890640	577,685.65	48.550000	501,812.80	-75,872.85	0.92
			55.890640	577,685.65	48.550000	501,812.80	-75,872.85	0.92

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001								
	16,841.000	Local	34.445532	580,097.21	45.550000	767,107.55	187,010.34	1.41	
		Base	34.445532	580,097.21	45.550000	767,107.55	187,010.34	1.41	
749527107	REV GROUP INC COMMON STOCK USD.001								
	20,061.000	Local	26.231913	526,238.41	20.760000	416,466.36	-109,772.05	0.77	
		Base	26.231913	526,238.41	20.760000	416,466.36	-109,772.05	0.77	
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
	19,883.000	Local	18.217349	362,215.55	19.040000	378,572.32	16,356.77	0.70	
		Base	18.217349	362,215.55	19.040000	378,572.32	16,356.77	0.70	
753422104	RAPID7 INC COMMON STOCK USD.01								
	23,340.000	Local	22.185969	517,820.51	25.570000	596,803.80	78,983.29	1.10	
		Base	22.185969	517,820.51	25.570000	596,803.80	78,983.29	1.10	
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	23,820.000	Local	28.921082	688,900.18	27.280000	649,809.60	-39,090.58	1.20	
		Base	28.921082	688,900.18	27.280000	649,809.60	-39,090.58	1.20	
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001								
	9,423.000	Local	32.520384	306,439.58	63.500000	598,360.50	291,920.92	1.10	
		Base	32.520384	306,439.58	63.500000	598,360.50	291,920.92	1.10	
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	12,818.000	Local	38.269615	490,539.93	42.490000	544,636.82	54,096.89	1.00	
		Base	38.269615	490,539.93	42.490000	544,636.82	54,096.89	1.00	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	13,386.000	Local	34.095351	456,400.37	39.050000	522,723.30	66,322.93	0.96	
		Base	34.095351	456,400.37	39.050000	522,723.30	66,322.93	0.96	
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	32,822.000	Local	31.968486	1,049,269.64	37.740000	1,238,702.28	189,432.64	2.28	
		Base	31.968486	1,049,269.64	37.740000	1,238,702.28	189,432.64	2.28	
83191H107	SMART SAND INC COMMON STOCK USD.001								
	98,379.000	Local	9.314237	916,325.29	5.820000	572,565.78	-343,759.51	1.05	
		Base	9.314237	916,325.29	5.820000	572,565.78	-343,759.51	1.05	

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	43,430.000	Local	20.145452	874,916.96	23.470000	1,019,302.10	144,385.14	1.88	
		Base	20.145452	874,916.96	23.470000	1,019,302.10	144,385.14	1.88	
862121100	STORE CAPITAL CORP REIT USD.01								
	34,020.000	Local	23.010031	782,801.24	24.820000	844,376.40	61,575.16	1.55	
		Base	23.010031	782,801.24	24.820000	844,376.40	61,575.16	1.55	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	53,463.000	Local	15.161895	810,600.38	13.610000	727,631.43	-82,968.95	1.34	
		Base	15.161895	810,600.38	13.610000	727,631.43	-82,968.95	1.34	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	11,517.000	Local	45.472799	523,710.23	35.500000	408,853.50	-114,856.73	0.75	
		Base	45.472799	523,710.23	35.500000	408,853.50	-114,856.73	0.75	
878155100	TEAM INC COMMON STOCK USD.3								
	30,200.000	Local	13.371687	403,824.96	13.750000	415,250.00	11,425.04	0.76	
		Base	13.371687	403,824.96	13.750000	415,250.00	11,425.04	0.76	
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
	14,040.000	Local	40.120303	563,289.05	39.650000	556,686.00	-6,603.05	1.02	
		Base	40.120303	563,289.05	39.650000	556,686.00	-6,603.05	1.02	
895848109	TRIANGLE CAPITAL CORP COMMON STOCK USD.001								
	40,933.000	Local	15.400627	630,393.88	11.130000	455,584.29	-174,809.59	0.84	
		Base	15.400627	630,393.88	11.130000	455,584.29	-174,809.59	0.84	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	20,870.000	Local	23.922551	499,263.63	23.250000	485,227.50	-14,036.13	0.89	
		Base	23.922551	499,263.63	23.250000	485,227.50	-14,036.13	0.89	
90214J101	2U INC COMMON STOCK USD.001								
	10,809.000	Local	44.296451	478,800.34	84.030000	908,280.27	429,479.93	1.67	
		Base	44.296451	478,800.34	84.030000	908,280.27	429,479.93	1.67	
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
	29,481.000	Local	23.107804	681,241.18	17.000000	501,177.00	-180,064.18	0.92	
		Base	23.107804	681,241.18	17.000000	501,177.00	-180,064.18	0.92	

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	21,401.000	Local	32.060111	686,118.43	45.330000	970,107.33	283,988.90	1.79	
		Base	32.060111	686,118.43	45.330000	970,107.33	283,988.90	1.79	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	30,541.000	Local	33.655417	1,027,870.08	34.600000	1,056,718.60	28,848.52	1.95	
		Base	33.655417	1,027,870.08	34.600000	1,056,718.60	28,848.52	1.95	
94733A104	WEB.COM GROUP INC COMMON STOCK USD.001								
	46,643.000	Local	21.104016	984,354.60	18.100000	844,238.30	-140,116.30	1.55	
		Base	21.104016	984,354.60	18.100000	844,238.30	-140,116.30	1.55	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	14,047.000	Local	39.541126	555,434.19	36.200000	508,501.40	-46,932.79	0.94	
		Base	39.541126	555,434.19	36.200000	508,501.40	-46,932.79	0.94	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	19,841.000	Local	15.467452	306,889.72	15.910000	315,670.31	8,780.59	0.58	
		Base	15.467452	306,889.72	15.910000	315,670.31	8,780.59	0.58	
G72800108	PROTHENA CORP PLC COMMON STOCK USD.01								
	9,720.000	Local	37.968565	369,054.45	36.710000	356,821.20	-12,233.25	0.66	
		Base	37.968565	369,054.45	36.710000	356,821.20	-12,233.25	0.66	
G73268107	QUOTIENT LTD COMMON STOCK								
	101,443.000	Local	5.673197	575,506.10	4.710000	477,796.53	-97,709.57	0.88	
		Base	5.673197	575,506.10	4.710000	477,796.53	-97,709.57	0.88	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	28,956.000	Local	18.000686	521,227.86	16.950000	490,804.20	-30,423.66	0.90	
		Base	18.000686	521,227.86	16.950000	490,804.20	-30,423.66	0.90	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	15,834.000	Local	27.103506	429,156.91	30.600000	484,520.40	55,363.49	0.89	
		Base	27.103506	429,156.91	30.600000	484,520.40	55,363.49	0.89	
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK								
	35,500.000	Local	21.291918	755,863.09	18.090000	642,195.00	-113,668.09	1.18	
		Base	21.291918	755,863.09	18.090000	642,195.00	-113,668.09	1.18	

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
		18,380.000	Local	30.726919	564,760.77	26.910000	494,605.80	-70,154.97	0.91
			Base	30.726919	564,760.77	26.910000	494,605.80	-70,154.97	0.91
US DOLLAR Total									
		2,459,865.000	Local		51,681,090.35		53,028,356.76	1,347,266.41	97.61
			Base		51,681,090.35		53,028,356.76	1,347,266.41	97.61
EQUITY Total									
		2,459,865.000	Base		51,681,090.35		53,028,356.76	1,347,266.41	97.61

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		3,758,448.310	Base	52,979,673.66		54,326,940.07	1,347,266.41	100.00



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.3649175	31 Dec 2030			
		1,589,893.520	Local	100.000000	1,589,893.52	100.000000	1,589,893.52	0.00	3.18
			Base	100.000000	1,589,893.52	100.000000	1,589,893.52	0.00	3.16

US DOLLAR Total		1,589,893.520	Local		1,589,893.52		1,589,893.52	0.00	3.18
			Base		1,589,893.52		1,589,893.52	0.00	3.16

CASH EQUIVALENT Total		1,589,893.520	Base		1,589,893.52		1,589,893.52	0.00	3.16
------------------------------	--	---------------	------	--	--------------	--	--------------	------	------

EQUITY

EURO CURRENCY Exchange Rate: 0.812711

FRANCE									
B058TZ909	SAFRAN SA COMMON STOCK EUR.2								
		2,430.000	Local	84.821193	206,115.50	85.980000	208,931.40	2,815.90	100.00
			Base	104.232597	253,285.21	105.794065	257,079.58	3,794.37	0.51

FRANCE Total		2,430.000	Local		206,115.50		208,931.40	2,815.90	100.00
			Base		253,285.21		257,079.58	3,794.37	0.51

EURO CURRENCY Total		2,430.000	Local		206,115.50		208,931.40	2,815.90	100.00
			Base		253,285.21		257,079.58	3,794.37	0.51

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01								
		83,999.000	Local	12.423120	1,043,529.63	11.370000	955,068.63	-88,461.00	1.91
			Base	12.423120	1,043,529.63	11.370000	955,068.63	-88,461.00	1.90

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00766T100	AECOM COMMON STOCK USD.01	22,856.000	Local	36.631968	837,260.25	35.630000	814,359.28	-22,900.97	1.63
			Base	36.631968	837,260.25	35.630000	814,359.28	-22,900.97	1.62
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	13,349.000	Local	125.533390	1,675,745.22	111.460000	1,487,879.54	-187,865.68	2.97
			Base	125.533390	1,675,745.22	111.460000	1,487,879.54	-187,865.68	2.96
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	2,547.000	Local	752.311759	1,916,138.05	1,031.790000	2,627,969.13	711,831.08	5.25
			Base	752.311759	1,916,138.05	1,031.790000	2,627,969.13	711,831.08	5.22
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01	38,897.000	Local	18.357874	714,066.23	20.080000	781,051.76	66,985.53	1.56
			Base	18.357874	714,066.23	20.080000	781,051.76	66,985.53	1.55
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	26,290.000	Local	61.963298	1,629,015.11	54.420000	1,430,701.80	-198,313.31	2.86
			Base	61.963298	1,629,015.11	54.420000	1,430,701.80	-198,313.31	2.84
037411105	APACHE CORP COMMON STOCK USD.625	19,613.000	Local	61.002768	1,196,447.29	38.480000	754,708.24	-441,739.05	1.51
			Base	61.002768	1,196,447.29	38.480000	754,708.24	-441,739.05	1.50
053332102	AUTOZONE INC COMMON STOCK USD.01	1,647.000	Local	625.451239	1,030,118.19	648.690000	1,068,392.43	38,274.24	2.13
			Base	625.451239	1,030,118.19	648.690000	1,068,392.43	38,274.24	2.12
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	11,965.000	Local	57.965891	693,561.89	51.400000	615,001.00	-78,560.89	1.23
			Base	57.965891	693,561.89	51.400000	615,001.00	-78,560.89	1.22
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	7,609.000	Local	54.844366	417,310.78	63.250000	481,269.25	63,958.47	0.96
			Base	54.844366	417,310.78	63.250000	481,269.25	63,958.47	0.96
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	9,863.000	Local	49.309917	486,343.71	51.390000	506,859.57	20,515.86	1.01
			Base	49.309917	486,343.71	51.390000	506,859.57	20,515.86	1.01

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	9,637.000	Local	67.046329	646,125.47	93.710000	903,083.27	256,957.80	1.80	
		Base	67.046329	646,125.47	93.710000	903,083.27	256,957.80	1.80	
151020104	CELGENE CORP COMMON STOCK USD.01								
	13,290.000	Local	105.987224	1,408,570.21	89.210000	1,185,600.90	-222,969.31	2.37	
		Base	105.987224	1,408,570.21	89.210000	1,185,600.90	-222,969.31	2.36	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	33,823.000	Local	26.479454	895,614.57	42.890000	1,450,668.47	555,053.90	2.90	
		Base	26.479454	895,614.57	42.890000	1,450,668.47	555,053.90	2.88	
172967424	CITIGROUP INC COMMON STOCK USD.01								
	17,114.000	Local	45.471963	778,207.17	67.500000	1,155,195.00	376,987.83	2.31	
		Base	45.471963	778,207.17	67.500000	1,155,195.00	376,987.83	2.30	
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	19,971.000	Local	48.256527	963,731.11	54.810000	1,094,610.51	130,879.40	2.19	
		Base	48.256527	963,731.11	54.810000	1,094,610.51	130,879.40	2.18	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	29,348.000	Local	38.182223	1,120,571.87	31.790000	932,972.92	-187,598.95	1.86	
		Base	38.182223	1,120,571.87	31.790000	932,972.92	-187,598.95	1.85	
30161N101	EXELON CORP COMMON STOCK								
	32,303.000	Local	32.585110	1,052,596.80	39.010000	1,260,140.03	207,543.23	2.52	
		Base	32.585110	1,052,596.80	39.010000	1,260,140.03	207,543.23	2.51	
343412102	FLUOR CORP COMMON STOCK USD.01								
	14,375.000	Local	38.165755	548,632.73	57.220000	822,537.50	273,904.77	1.64	
		Base	38.165755	548,632.73	57.220000	822,537.50	273,904.77	1.64	
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	11,001.000	Local	37.974105	417,753.13	36.340000	399,776.34	-17,976.79	0.80	
		Base	37.974105	417,753.13	36.340000	399,776.34	-17,976.79	0.79	
410345102	HANESBRANDS INC COMMON STOCK USD.01								
	24,013.000	Local	21.100325	506,682.10	18.420000	442,319.46	-64,362.64	0.88	
		Base	21.100325	506,682.10	18.420000	442,319.46	-64,362.64	0.88	

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		16,481.000	Local	58.790547	968,927.00	72.520000	1,195,202.12	226,275.12	2.39
				Base	58.790547	968,927.00	72.520000	1,195,202.12	226,275.12	2.38
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		6,851.000	Local	162.641157	1,114,254.57	153.430000	1,051,148.93	-63,105.64	2.10
				Base	162.641157	1,114,254.57	153.430000	1,051,148.93	-63,105.64	2.09
49456B101	KINDER MORGAN INC COMMON STOCK USD.01		103,435.000	Local	18.171373	1,879,556.01	15.060000	1,557,731.10	-321,824.91	3.11
				Base	18.171373	1,879,556.01	15.060000	1,557,731.10	-321,824.91	3.10
548661107	LOWE S COS INC COMMON STOCK USD.5		9,151.000	Local	62.245233	569,606.13	87.750000	803,000.25	233,394.12	1.60
				Base	62.245233	569,606.13	87.750000	803,000.25	233,394.12	1.60
585464100	MELCO RESORTS + ENTERT ADR ADR USD.01		16,030.000	Local	27.696341	443,972.34	28.980000	464,549.40	20,577.06	0.93
				Base	27.696341	443,972.34	28.980000	464,549.40	20,577.06	0.92
59156R108	METLIFE INC COMMON STOCK USD.01		17,905.000	Local	41.176987	737,273.95	45.890000	821,660.45	84,386.50	1.64
				Base	41.176987	737,273.95	45.890000	821,660.45	84,386.50	1.63
594918104	MICROSOFT CORP COMMON STOCK USD.00000625		22,385.000	Local	40.928055	916,174.51	91.270000	2,043,078.95	1,126,904.44	4.08
				Base	40.928055	916,174.51	91.270000	2,043,078.95	1,126,904.44	4.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01		8,086.000	Local	90.117135	728,687.15	75.330000	609,118.38	-119,568.77	1.22
				Base	90.117135	728,687.15	75.330000	609,118.38	-119,568.77	1.21
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK		21,909.000	Local	40.463871	886,522.94	41.730000	914,262.57	27,739.63	1.83
				Base	40.463871	886,522.94	41.730000	914,262.57	27,739.63	1.82
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		1,625.000	Local	182.868966	297,162.07	247.380000	401,992.50	104,830.43	0.80
				Base	182.868966	297,162.07	247.380000	401,992.50	104,830.43	0.80

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
68389X105	ORACLE CORP COMMON STOCK USD.01	39,495.000	Local	39.960199	1,578,228.07	45.750000	1,806,896.25	228,668.18	3.61
			Base	39.960199	1,578,228.07	45.750000	1,806,896.25	228,668.18	3.59
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	6,136.000	Local	165.234985	1,013,881.87	171.780000	1,054,042.08	40,160.21	2.11
			Base	165.234985	1,013,881.87	171.780000	1,054,042.08	40,160.21	2.10
747525103	QUALCOMM INC COMMON STOCK USD.0001	14,508.000	Local	56.301780	816,826.23	55.410000	803,888.28	-12,937.95	1.61
			Base	56.301780	816,826.23	55.410000	803,888.28	-12,937.95	1.60
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01	44,430.000	Local	30.235181	1,343,349.07	27.280000	1,212,050.40	-131,298.67	2.42
			Base	30.235181	1,343,349.07	27.280000	1,212,050.40	-131,298.67	2.41
780287108	ROYAL GOLD INC COMMON STOCK USD.01	11,139.000	Local	68.248453	760,219.52	85.870000	956,505.93	196,286.41	1.91
			Base	68.248453	760,219.52	85.870000	956,505.93	196,286.41	1.90
858912108	STERICYCLE INC COMMON STOCK USD.01	4,648.000	Local	80.609146	374,671.31	58.530000	272,047.44	-102,623.87	0.54
			Base	80.609146	374,671.31	58.530000	272,047.44	-102,623.87	0.54
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	41,710.000	Local	28.291476	1,180,037.45	33.530000	1,398,536.30	218,498.85	2.79
			Base	28.291476	1,180,037.45	33.530000	1,398,536.30	218,498.85	2.78
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01	2,856.000	Local	226.824891	647,811.89	306.940000	876,620.64	228,808.75	1.75
			Base	226.824891	647,811.89	306.940000	876,620.64	228,808.75	1.74
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	7,694.000	Local	109.262310	840,664.21	118.410000	911,046.54	70,382.33	1.82
			Base	109.262310	840,664.21	118.410000	911,046.54	70,382.33	1.81
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01	19,824.000	Local	38.891355	770,982.23	50.500000	1,001,112.00	230,129.77	2.00
			Base	38.891355	770,982.23	50.500000	1,001,112.00	230,129.77	1.99

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666		31,063.000	Local	41.983529	1,304,134.37	52.410000	1,628,011.83	323,877.46	3.25
				Base	41.983529	1,304,134.37	52.410000	1,628,011.83	323,877.46	3.24
G0084W101	ADIENT PLC COMMON STOCK USD.001		12,959.000	Local	53.881205	698,246.54	59.760000	774,429.84	76,183.30	1.55
				Base	53.881205	698,246.54	59.760000	774,429.84	76,183.30	1.54
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033		12,191.000	Local	212.700851	2,593,036.08	168.290000	2,051,623.39	-541,412.69	4.10
				Base	212.700851	2,593,036.08	168.290000	2,051,623.39	-541,412.69	4.08
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		25,055.000	Local	43.966213	1,101,573.46	35.240000	882,938.20	-218,635.26	1.76
				Base	43.966213	1,101,573.46	35.240000	882,938.20	-218,635.26	1.76
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18		11,444.000	Local	65.442769	748,927.05	38.520000	440,822.88	-308,104.17	0.88
				Base	65.442769	748,927.05	38.520000	440,822.88	-308,104.17	0.88
N59465109	MYLAN NV COMMON STOCK EUR.01		32,851.000	Local	38.691442	1,271,052.57	41.170000	1,352,475.67	81,423.10	2.70
				Base	38.691442	1,271,052.57	41.170000	1,352,475.67	81,423.10	2.69
US DOLLAR Total			985,371.000	Local		45,563,800.10		48,454,957.35	2,891,157.25	96.82
				Base		45,563,800.10		48,454,957.35	2,891,157.25	96.33
EQUITY Total			987,801.000	Base		45,817,085.31		48,712,036.93	2,894,951.62	96.84

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		2,577,694.520	Base	47,406,978.83		50,301,930.45	2,894,951.62	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						
BRAZIL REAL						
BRAZIL						
FFX CONTRACTS RECEIVABLE		5,822,602.15	0.00	5,822,602.15		0.00
		1,752,033.24	0.00	1,751,896.18	0.76	-137.06
PAYABLE FOR INVESTMENTS PURCHASED		-7,431,063.76	0.00	-7,431,063.76		0.00
		-2,231,885.76	0.00	-2,235,847.80	-0.98	-3,962.04
RECEIVABLE FOR INVESTMENTS SOLD		1,608,461.61	0.00	1,608,461.61		0.00
		483,094.04	0.00	483,951.62	0.21	857.58
SUBTOTAL BRAZIL REAL		0.00	0.00	0.00		0.00
		3,241.52	0.00	0.00	-0.01	-3,241.52
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		0.00	0.00	0.00		0.00
		3,241.52	0.00	0.00	-0.01	-3,241.52
HONG KONG DOLLAR						
HONG KONG						
FFX CONTRACTS RECEIVABLE		52,681,074.11	0.00	52,681,074.11		0.00
		6,713,359.43	0.00	6,712,693.42	2.93	-666.01
PAYABLE FOR INVESTMENTS PURCHASED		-52,681,074.11	0.00	-52,681,074.11		0.00
		-6,712,632.30	0.00	-6,712,693.44	-2.93	-61.14
NON-BASE CURRENCY		0.22	0.00	0.22		0.00
		0.03	0.00	0.03	0.00	0.00
SUBTOTAL HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		727.16	0.00	0.01	0.00	-727.15

Shares/Par Security ID Description Link Ref	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 HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		727.16	0.00	0.01	0.00	-727.15
HUNGARIAN FORINT						
HUNGARY						
FFX CONTRACTS RECEIVABLE		74,230,702.00	0.00	74,230,702.00		0.00
		293,692.19	0.00	292,451.82	0.13	-1,240.37
NON-BASE CURRENCY		0.46	0.00	0.46		0.00
		0.00	0.00	0.00	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-74,230,702.00	0.00	-74,230,702.00		0.00
		-293,388.16	0.00	-292,451.82	-0.13	936.34
SUBTOTAL HUNGARIAN FORINT		0.46	0.00	0.46		0.00
		304.03	0.00	0.00	0.00	-304.03
TOTAL CASH & CASH EQUIVALENTS HUNGARIAN FORINT		0.46	0.00	0.46		0.00
		304.03	0.00	0.00	0.00	-304.03
INDONESIAN RUPIAH						
INDONESIA						
FFX CONTRACTS RECEIVABLE		1,988,676,193.00	0.00	1,988,676,193.00		0.00
		144,631.00	0.00	144,491.25	0.06	-139.75
PAYABLE FOR INVESTMENTS PURCHASED		-1,988,676,193.00	0.00	-1,988,676,193.00		0.00
		-144,479.32	0.00	-144,491.24	-0.06	-11.92
SUBTOTAL INDONESIAN RUPIAH		0.00	0.00	0.00		0.00
		151.68	0.00	0.01	0.00	-151.67
TOTAL CASH & CASH EQUIVALENTS INDONESIAN RUPIAH		0.00	0.00	0.00		0.00
		151.68	0.00	0.01	0.00	-151.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MALAYSIAN RINGGIT						
MALAYSIA						
FFX CONTRACTS RECEIVABLE		3,783,184.91	0.00	3,783,184.91		0.00
		978,578.61	0.00	978,072.62	0.43	-505.99
PAYABLE FOR INVESTMENTS PURCHASED		-3,783,184.91	0.00	-3,783,184.91		0.00
		-979,085.12	0.00	-978,072.62	-0.43	1,012.50
SUBTOTAL MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		-506.51	0.00	0.00	0.00	506.51
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		-506.51	0.00	0.00	0.00	506.51
MEXICAN PESO						
MEXICO						
FFX CONTRACTS RECEIVABLE		7,923,168.10	0.00	7,923,168.10		0.00
		430,735.71	0.00	434,062.95	0.19	3,327.24
PAYABLE FOR INVESTMENTS PURCHASED		-7,923,168.10	0.00	-7,923,168.10		0.00
		-431,833.22	0.00	-434,062.95	-0.19	-2,229.73
SUBTOTAL MEXICAN PESO		0.00	0.00	0.00		0.00
		-1,097.51	0.00	0.00	0.00	1,097.51
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO		0.00	0.00	0.00		0.00
		-1,097.51	0.00	0.00	0.00	1,097.51
NEW TAIWAN DOLLAR						
TAIWAN						
PAYABLE FOR INVESTMENTS PURCHASED		-46,509,906.00	0.00	-46,509,906.00		0.00
		-1,594,962.59	0.00	-1,595,154.02	-0.70	-191.43

Shares/Par Security ID Description Link Ref	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		46,793,706.00	0.00	46,793,706.00		0.00
		1,604,878.27	0.00	1,604,887.52	0.70	9.25
SUBTOTAL NEW TAIWAN DOLLAR		283,800.00	0.00	283,800.00		0.00
		9,915.68	0.00	9,733.50	0.00	-182.18
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		283,800.00	0.00	283,800.00		0.00
		9,915.68	0.00	9,733.50	0.00	-182.18
POLISH ZLOTY						
POLAND						
FFX CONTRACTS RECEIVABLE		621,103.30	0.00	621,103.30		0.00
		182,465.41	0.00	181,327.92	0.08	-1,137.49
PAYABLE FOR INVESTMENTS PURCHASED		-621,103.30	0.00	-621,103.30		0.00
		-182,438.66	0.00	-181,327.92	-0.08	1,110.74
SUBTOTAL POLISH ZLOTY		0.00	0.00	0.00		0.00
		26.75	0.00	0.00	0.00	-26.75
TOTAL CASH & CASH EQUIVALENTS POLISH ZLOTY		0.00	0.00	0.00		0.00
		26.75	0.00	0.00	0.00	-26.75
SOUTH AFRICAN RAND						
SOUTH AFRICA						
PAYABLE FOR INVESTMENTS PURCHASED		-11,779,182.26	0.00	-11,779,182.26		0.00
		-999,718.41	0.00	-993,832.71	-0.43	5,885.70
FFX CONTRACTS RECEIVABLE		11,779,182.26	0.00	11,779,182.26		0.00
		999,415.94	0.00	993,832.72	0.43	-5,583.22

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		33.95	0.00	33.95		0.00
		2.91	0.00	2.87	0.00	-0.04
SUBTOTAL SOUTH AFRICAN RAND		33.95	0.00	33.95		0.00
		-299.56	0.00	2.88	0.00	302.44
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		33.95	0.00	33.95		0.00
		-299.56	0.00	2.88	0.00	302.44
SOUTH KOREAN WON						
SOUTH KOREA						
PAYABLE FOR INVESTMENTS PURCHASED		-3,582,046,750.00	0.00	-3,582,046,750.00		0.00
		-3,345,051.37	0.00	-3,360,583.13	-1.47	-15,531.76
FFX CONTRACTS RECEIVABLE		3,582,046,750.00	0.00	3,582,046,750.00		0.00
		3,362,871.59	0.00	3,360,583.13	1.47	-2,288.46
SUBTOTAL SOUTH KOREAN WON		0.00	0.00	0.00		0.00
		17,820.22	0.00	0.00	0.00	-17,820.22
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON		0.00	0.00	0.00		0.00
		17,820.22	0.00	0.00	0.00	-17,820.22
THAILAND BAHT						
THAILAND						
PAYABLE FOR INVESTMENTS PURCHASED		-25,717,282.16	0.00	-25,717,282.16		0.00
		-822,953.02	0.00	-822,426.68	-0.36	526.34
FFX CONTRACTS RECEIVABLE		25,717,282.16	0.00	25,717,282.16		0.00
		823,480.05	0.00	822,426.68	0.36	-1,053.37
SUBTOTAL THAILAND BAHT		0.00	0.00	0.00		0.00
		527.03	0.00	0.00	0.00	-527.03

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS THAILAND BAHT		0.00	0.00	0.00		0.00
		527.03	0.00	0.00	0.00	-527.03
TURKISH LIRA						
TURKEY						
NON-BASE CURRENCY		2,305,974.26	0.00	2,305,974.26		0.00
		582,110.93	0.00	582,110.93	0.25	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-2,305,974.26	0.00	-2,305,974.26		0.00
		-576,083.10	0.00	-582,110.93	-0.25	-6,027.83
SUBTOTAL TURKISH LIRA		0.00	0.00	0.00		0.00
		6,027.83	0.00	0.00	0.00	-6,027.83
TOTAL CASH & CASH EQUIVALENTS TURKISH LIRA		0.00	0.00	0.00		0.00
		6,027.83	0.00	0.00	0.00	-6,027.83
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-49,828.79	0.00	-49,828.79		0.00
		-49,828.79	0.00	-49,828.79	-0.02	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-15,681,263.17	0.00	-15,681,263.17		0.00
		-15,681,263.17	0.00	-15,681,263.17	-6.84	0.00
PAYABLE FOR TRUSTEE FEES		-9,672.55	0.00	-9,672.55		0.00
		-9,672.55	0.00	-9,672.55	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-258,111.65	0.00	-258,111.65		0.00
		-258,111.65	0.00	-258,111.65	-0.11	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
REBATE RECEIVABLE		9,788.05	0.00	9,788.05		0.00
		9,788.05	0.00	9,788.05	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,467.00	0.00	-2,467.00		0.00
		-2,467.00	0.00	-2,467.00	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-149,486.29	0.00	-149,486.29		0.00
		-149,486.29	0.00	-149,486.29	-0.07	0.00
21,749,363.930 BLACKROCK FEDERAL FUND 30	100.0000	21,749,363.93	11,613.23	21,749,363.93		0.00
99VVBJNY8 0.110%	100.0000	21,749,363.93	11,613.23	21,749,363.93	9.49	0.00
SUBTOTAL UNITED STATES		5,608,322.53	11,613.23	5,608,322.53		0.00
		5,608,322.53	11,613.23	5,608,322.53	2.45	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		5,608,322.53	11,613.23	5,608,322.53		0.00
		5,608,322.53	11,613.23	5,608,322.53	2.45	0.00
TOTAL CASH & CASH EQUIVALENTS		5,645,160.85	11,613.23	5,618,058.93	2.44	-27,101.92
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
479,300.000 ITAUSA - INVESTIMENTOS ITAU SA	13.9100	5,774,397.25	53,240.00	6,667,063.00		892,665.75
LB2458779	4.1852	1,767,707.79	16,014.48	2,005,976.35	0.87	238,268.56
U.S. DOLLAR						
BRAZIL						
178,400.000 PETROLEO BRASILEIRO SA	12.9900	1,881,741.73	0.00	2,317,416.00		435,674.27
71654V101 ADR	12.9900	1,881,741.73	0.00	2,317,416.00	1.01	435,674.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL PREFERRED SECURITIES						
		3,649,449.52	16,014.48	4,323,392.35	1.88	673,942.83
EQUITY						
BRAZIL REAL						
BRAZIL						
172,300.000 BANCO DO BRASIL SA LB2328592	41.3400 12.4383	5,912,253.26 1,831,661.59	10,313.85 3,103.21	7,122,882.00 2,143,122.51	0.93	1,210,628.74 311,460.92
240,700.000 KROTON EDUCACIONAL SA LB2836941	13.6500 4.1070	4,035,931.30 1,252,259.59	19,440.83 5,848.76	3,285,555.00 988,553.07	0.43	-750,376.30 -263,706.52
104,900.000 SUZANO PAPEL E CELULOSE SA LBB02GKC6	33.4900 10.0764	2,075,565.32 642,755.56	0.00 0.00	3,513,101.00 1,057,016.79	0.46	1,437,535.68 414,261.23
87,100.000 FIBRIA CELULOSE SA LBB04M7D4	64.7300 19.4759	4,160,063.05 1,286,188.01	0.00 0.00	5,637,983.00 1,696,348.23	0.74	1,477,919.95 410,160.22
44,080.000 LOJAS RENNER SA LBB0CGYD8	34.1500 10.2750	1,492,370.64 462,823.06	3,960.04 1,182.00	1,505,332.00 452,922.13	0.20	12,961.36 -9,900.93
347,600.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	16.2900 4.9013	5,216,190.62 1,619,894.17	0.00 0.00	5,662,404.00 1,703,695.99	0.74	446,213.38 83,801.82
165,800.000 ESTACIO PARTICIPACOES SA LBB23PBF4	34.9900 10.5277	5,395,799.70 1,678,393.37	0.00 0.00	5,801,342.00 1,745,499.46	0.76	405,542.30 67,106.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
174,900.000 QUALICORP SA LBB4LHBQ4	22.3800 6.7337	5,385,836.70 1,674,768.24	0.00 0.00	3,914,262.00 1,177,717.53	0.51	-1,471,574.70 -497,050.71
227,900.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	40.0000 12.0351	7,315,519.00 2,252,483.00	0.00 0.00	9,116,000.00 2,742,809.00	1.20	1,800,481.00 490,326.00
59,000.000 FLEURY SA LBB4X4D21	27.2200 8.1899	1,632,794.41 507,120.02	32,904.94 9,900.39	1,605,980.00 483,204.96	0.21	-26,814.41 -23,915.06
SUBTOTAL BRAZIL		42,622,324.00	66,619.66	47,164,841.00		4,542,517.00
		13,208,346.61	20,034.36	14,190,889.67	6.18	982,543.06
TOTAL EQUITY BRAZIL REAL		42,622,324.00	66,619.66	47,164,841.00		4,542,517.00
		13,208,346.61	20,034.36	14,190,889.67	6.18	982,543.06
HONG KONG DOLLAR						
CHINA						
818,000.000 ANGANG STEEL CO LTD FH6015645	7.5000 0.9556	7,119,942.55 909,642.97	0.00 0.00	6,135,000.00 781,697.95	0.34	-984,942.55 -127,945.02
3,468,000.000 PETROCHINA CO LTD FH6226572	5.3900 0.6868	19,310,266.42 2,469,863.03	0.00 0.00	18,692,520.00 2,381,728.52	1.04	-617,746.42 -88,134.51
526,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823	22.6000 2.8796	13,503,864.33 1,726,393.28	0.00 0.00	11,887,600.00 1,514,671.96	0.66	-1,616,264.33 -211,721.32
1,254,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250	13.7400 1.7507	19,897,625.85 2,544,927.40	0.00 0.00	17,229,960.00 2,195,374.79	0.96	-2,667,665.85 -349,552.61

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,386,000.000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457	4.7700 0.6078	6,530,750.52 835,255.17	0.00 0.00	6,611,220.00 842,376.05	0.37	80,469.48 7,120.88
2,301,000.000 CNOOC LTD FHB00G0S9	11.5600 1.4729	26,767,397.00 3,422,117.08	0.00 0.00	26,599,560.00 3,389,212.94	1.48	-167,837.00 -32,904.14
1,566,000.000 AIR CHINA LTD FHB04KNF9	10.0000 1.2742	16,826,514.23 2,150,196.27	0.00 0.00	15,660,000.00 1,995,336.56	0.87	-1,166,514.23 -154,859.71
1,306,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1	19.5000 2.4846	27,979,953.51 3,578,070.44	0.00 0.00	25,476,750.00 3,246,148.84	1.42	-2,503,203.51 -331,921.60
5,254,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	8.0600 1.0270	38,788,430.35 4,960,093.45	0.00 0.00	42,347,240.00 5,395,721.35	2.35	3,558,809.65 435,627.90
1,144,000.000 LONKING HOLDINGS LTD FHB0MSW54	3.3400 0.4256	3,982,747.83 509,304.56	0.00 0.00	3,820,960.00 486,851.93	0.21	-161,787.83 -22,452.63
6,319,000.000 BANK OF CHINA LTD FHB154562	4.2200 0.5377	25,281,984.64 3,233,192.81	0.00 0.00	26,666,180.00 3,397,701.40	1.48	1,384,195.36 164,508.59
2,101,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	6.7300 0.8575	13,247,794.34 1,694,130.60	0.00 0.00	14,139,730.00 1,801,629.65	0.79	891,935.66 107,499.05
2,519,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1	8.0600 1.0270	23,634,133.84 3,022,361.59	0.00 0.00	20,303,140.00 2,586,947.49	1.13	-3,330,993.84 -435,414.10

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
537,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8	16.1600 2.0590	7,712,639.58 985,254.76	0.00 0.00	8,677,920.00 1,105,706.97	0.48	965,280.42 120,452.21
472,000.000 TIANNENG POWER INTERNATIONAL L FHB1XDJC3	9.2900 1.1837	3,584,660.49 458,358.68	0.00 0.00	4,384,880.00 558,704.43	0.24	800,219.51 100,345.75
768,500.000 KWG PROPERTY HOLDING LTD FHB1YBF06	10.7000 1.3634	8,783,406.25 1,122,781.46	0.00 0.00	8,222,950.00 1,047,736.45	0.46	-560,456.25 -75,045.01
105,000.000 SUNNY OPTICAL TECHNOLOGY GROUP FHB1YBT01	144.9000 18.4626	11,689,517.72 1,494,187.41	0.00 0.00	15,214,500.00 1,938,572.68	0.85	3,524,982.28 444,385.27
1,920,000.000 CHINA RAILWAY GROUP LTD FHB297KM7	5.4400 0.6931	11,590,021.03 1,482,479.57	0.00 0.00	10,444,800.00 1,330,835.97	0.58	-1,145,221.03 -151,643.60
178,800.000 SINOPHARM GROUP CO LTD FHB3ZVDV1	39.3000 5.0075	6,262,181.20 800,988.85	0.00 0.00	7,026,840.00 895,332.74	0.39	764,658.80 94,343.89
518,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990	14.4600 1.8424	9,491,921.75 1,213,323.63	0.00 0.00	7,490,280.00 954,382.48	0.42	-2,001,641.75 -258,941.15
4,106,000.000 WEST CHINA CEMENT LTD FHB4N6NB0	1.4900 0.1899	5,290,090.36 676,447.18	0.00 0.00	6,117,940.00 779,524.23	0.34	827,849.64 103,077.05
1,278,000.000 CHINA CINDA ASSET MANAGEMENT C FHBGY6SV2	2.8500 0.3631	3,903,989.25 499,291.55	0.00 0.00	3,642,300.00 464,087.76	0.20	-261,689.25 -35,203.79

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
795,000.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00	23.9500 3.0516	16,355,099.72 2,090,339.28	0.00 0.00	19,040,250.00 2,426,034.93	1.06	2,685,150.28 335,695.65
289,300.000 TENCENT HOLDINGS LTD FHBMMV2K9	409.6000 52.1896	116,300,573.20 14,870,304.84	0.00 0.00	118,497,280.00 15,098,464.60	6.59	2,196,706.80 228,159.76
SUBTOTAL CHINA		443,835,505.96 56,749,305.86	0.00 0.00	444,329,800.00 56,614,782.67	24.71	494,294.04 -134,523.19
HONG KONG						
866,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488	16.3800 2.0871	17,483,104.46 2,235,436.72	0.00 0.00	14,185,080.00 1,807,407.97	0.79	-3,298,024.46 -428,028.75
346,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	27.2500 3.4721	9,764,201.18 1,248,794.14	0.00 0.00	9,428,500.00 1,201,342.96	0.52	-335,701.18 -47,451.18
109,500.000 KINGBOARD CHEMICAL HOLDINGS LT FH6491317	35.8500 4.5679	4,602,059.74 588,387.55	0.00 0.00	3,925,575.00 500,181.57	0.22	-676,484.74 -88,205.98
398,000.000 NINE DRAGONS PAPER HOLDINGS LT FHB0WC2B8	11.7400 1.4959	5,035,805.79 643,960.05	0.00 0.00	4,672,520.00 595,354.41	0.26	-363,285.79 -48,605.64
SUBTOTAL HONG KONG		36,885,171.17 4,716,578.46	0.00 0.00	32,211,675.00 4,104,286.91	1.79	-4,673,496.17 -612,291.55
TOTAL EQUITY HONG KONG DOLLAR		480,720,677.13 61,465,884.32	0.00 0.00	476,541,475.00 60,719,069.58	26.50	-4,179,202.13 -746,814.74
HUNGARIAN FORINT						
HUNGARY						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,177.000 OTP BANK PLC EM7320150	11,420.0000 44.9897	405,436,946.90 1,560,188.07	0.00 0.00	435,981,340.00 1,717,572.03	0.75	30,544,393.10 157,383.96
90,271.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,772.0000 10.9204	269,513,609.75 1,034,863.39	0.00 0.00	250,231,212.00 985,799.37	0.43	-19,282,397.75 -49,064.02
SUBTOTAL HUNGARY		674,950,556.65	0.00	686,212,552.00		11,261,995.35
		2,595,051.46	0.00	2,703,371.40	1.18	108,319.94
TOTAL EQUITY HUNGARIAN FORINT		674,950,556.65	0.00	686,212,552.00		11,261,995.35
		2,595,051.46	0.00	2,703,371.40	1.18	108,319.94
INDONESIAN RUPIAH						
INDONESIA						
387,800.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	23,300.0000 1.6924	8,317,098,015.00 617,995.34	0.00 0.00	9,035,740,000.00 656,310.97	0.29	718,641,985.00 38,315.63
5,004,000.000 ADARO ENERGY TBK PT FLB3BQFC9	2,130.0000 0.1547	10,132,093,821.00 752,869.80	0.00 0.00	10,658,520,000.00 774,181.60	0.34	526,426,179.00 21,311.80
SUBTOTAL INDONESIA		18,449,191,836.00	0.00	19,694,260,000.00		1,245,068,164.00
		1,370,865.14	0.00	1,430,492.57	0.63	59,627.43
TOTAL EQUITY INDONESIAN RUPIAH		18,449,191,836.00	0.00	19,694,260,000.00		1,245,068,164.00
		1,370,865.14	0.00	1,430,492.57	0.63	59,627.43
MALAYSIAN RINGGIT						
MALAYSIA						
1,431,500.000 CIMB GROUP HOLDINGS BHD FN6075745	7.1600 1.8511	9,608,743.34 2,373,013.96	153,228.00 39,640.29	10,249,540.00 2,649,829.37	1.16	640,796.66 276,815.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
228,700.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	8.8500 2.2880	2,045,023.06 503,818.32	0.00 0.00	2,023,995.00 523,266.55	0.23	-21,028.06 19,448.23
553,400.000 MALAYAN BANKING BHD FN6556322	10.5200 2.7198	5,496,686.64 1,357,437.27	0.00 0.00	5,821,768.00 1,505,110.65	0.66	325,081.36 147,673.38
305,000.000 TENAGA NASIONAL BHD FN6904613	16.1600 4.1779	4,714,326.26 1,166,721.46	0.00 0.00	4,928,800.00 1,274,250.26	0.56	214,473.74 107,528.80
576,400.000 AIRASIA BHD FNB03J9L3	3.9600 1.0238	2,056,470.88 507,490.46	0.00 0.00	2,282,544.00 590,109.62	0.26	226,073.12 82,619.16
1,188,200.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	8.1500 2.1070	9,425,751.70 2,323,660.94	0.00 0.00	9,683,830.00 2,503,575.49	1.09	258,078.30 179,914.55
SUBTOTAL MALAYSIA		33,347,001.88 8,232,142.41	153,228.00 39,640.29	34,990,477.00 9,046,141.94	3.96	1,643,475.12 813,999.53
TOTAL EQUITY MALAYSIAN RINGGIT		33,347,001.88 8,232,142.41	153,228.00 39,640.29	34,990,477.00 9,046,141.94	3.96	1,643,475.12 813,999.53
MEXICAN PESO						
MEXICO						
74,495.000 GRUMA SAB DE CV LM2392545	208.5700 11.4263	18,256,451.00 969,609.87	0.00 0.00	15,537,422.15 851,202.35	0.37	-2,719,028.85 -118,407.52
330,700.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	111.1300 6.0881	37,393,623.53 1,992,237.55	0.00 0.00	36,750,691.00 2,013,350.37	0.88	-642,932.53 21,112.82

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,415.000 INDUSTRIAS PENOLES SAB DE CV LM2448206	367.2600 20.1200	8,259,241.45 440,625.93	0.00 0.00	7,130,352.90 390,629.35	0.17	-1,128,888.55 -49,996.58
65,800.000 ARCA CONTINENTAL SAB DE CV LM2823887	125.7100 6.8869	8,709,641.43 463,997.75	0.00 0.00	8,271,718.00 453,157.91	0.20	-437,923.43 -10,839.84
SUBTOTAL MEXICO		72,618,957.41	0.00	67,690,184.05		-4,928,773.36
		3,866,471.10	0.00	3,708,339.98	1.62	-158,131.12
TOTAL EQUITY MEXICAN PESO		72,618,957.41	0.00	67,690,184.05		-4,928,773.36
		3,866,471.10	0.00	3,708,339.98	1.62	-158,131.12
NEW TAIWAN DOLLAR						
TAIWAN						
100,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	361.5000 12.3984	33,290,199.80 1,122,192.46	0.00 0.00	36,150,000.00 1,239,839.48	0.54	2,859,800.20 117,647.02
529,000.000 FORMOSA PLASTICS CORP FA6348546	103.0000 3.5326	52,241,055.00 1,778,735.69	0.00 0.00	54,487,000.00 1,868,745.05	0.82	2,245,945.00 90,009.36
98,000.000 MEDIATEK INC FA6372488	331.0000 11.3523	30,876,325.00 1,041,409.56	0.00 0.00	32,438,000.00 1,112,528.71	0.49	1,561,675.00 71,119.15
717,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	30.5000 1.0461	21,182,141.00 715,612.13	0.00 0.00	21,868,500.00 750,025.72	0.33	686,359.00 34,413.59
3,542,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	20.9000 0.7168	73,569,982.38 2,481,044.85	0.00 0.00	74,027,800.00 2,538,937.45	1.11	457,817.62 57,892.60

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
866,000.000 E INK HOLDINGS INC FA6744280	48.2500 1.6548	40,645,460.61 1,377,347.83	0.00 0.00	41,784,500.00 1,433,086.38	0.63	1,139,039.39 55,738.55
234,000.000 HIWIN TECHNOLOGIES CORP FAB1YMYT3	415.0000 14.2333	77,762,115.69 2,628,060.34	0.00 0.00	97,110,000.00 3,330,589.54	1.45	19,347,884.31 702,529.20
49,000.000 AIRTAC INTERNATIONAL GROUP FAB52J816	519.0000 17.8002	23,476,247.50 791,786.79	0.00 0.00	25,431,000.00 872,209.07	0.38	1,954,752.50 80,422.28
134,838.000 PHARMAENGINE INC FAB6THYG7	144.0000 4.9388	20,921,174.33 702,305.32	0.00 0.00	19,416,672.00 665,935.17	0.29	-1,504,502.33 -36,370.15
49,000.000 GLOBALWAFERS CO LTD FABS7JP38	463.5000 15.8967	21,220,995.00 717,472.24	0.00 0.00	22,711,500.00 778,938.16	0.34	1,490,505.00 61,465.92
SUBTOTAL TAIWAN		395,185,696.31 13,355,967.21	0.00 0.00	425,424,972.00 14,590,834.73	6.38	30,239,275.69 1,234,867.52
TOTAL EQUITY NEW TAIWAN DOLLAR		395,185,696.31 13,355,967.21	0.00 0.00	425,424,972.00 14,590,834.73	6.38	30,239,275.69 1,234,867.52
POLISH ZLOTY						
POLAND						
32,014.000 KGHM POLSKA MIEDZ SA EG5263256	86.8200 25.3467	3,485,190.67 983,164.08	0.00 0.00	2,779,455.48 811,448.77	0.35	-705,735.19 -171,715.31
71,272.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	41.7500 12.1887	3,102,713.21 907,681.89	0.00 0.00	2,975,606.00 868,713.98	0.38	-127,107.21 -38,967.91

Shares/Par Security ID Description Link Ref	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 POLAND						
		6,587,903.88	0.00	5,755,061.48		-832,842.40
		1,890,845.97	0.00	1,680,162.75	0.73	-210,683.22
TOTAL EQUITY POLISH ZLOTY						
		6,587,903.88	0.00	5,755,061.48		-832,842.40
		1,890,845.97	0.00	1,680,162.75	0.73	-210,683.22
SOUTH AFRICAN RAND						
SOUTH AFRICA						
24,189.000 NASPERS LTD KS6622697	2,891.8400 244.0629	80,478,701.45 6,415,572.02	0.00 0.00	69,950,717.76 5,903,636.88		-10,527,983.69 -511,935.14
150,302.000 SANLAM LTD KSB0L6751	85.3000 7.1991	12,028,504.69 959,590.70	0.00 0.00	12,820,760.60 1,082,034.86		792,255.91 122,444.16
117,039.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	189.7000 16.0101	19,847,671.87 1,582,746.13	0.00 0.00	22,202,298.30 1,873,809.32		2,354,626.43 291,063.19
SUBTOTAL SOUTH AFRICA						
		112,354,878.01	0.00	104,973,776.66		-7,381,101.35
		8,957,908.85	0.00	8,859,481.06	3.86	-98,427.79
TOTAL EQUITY SOUTH AFRICAN RAND						
		112,354,878.01	0.00	104,973,776.66		-7,381,101.35
		8,957,908.85	0.00	8,859,481.06	3.86	-98,427.79
SOUTH KOREAN WON						
SOUTH KOREA						
6,923.000 SK TELECOM CO LTD FK6224877	230,000.0000 215.7800	1,813,139,322.00 1,677,163.68	13,373,100.00 12,579.40	1,592,290,000.00 1,493,845.08		-220,849,322.00 -183,318.60
0.000 DAELIM INDUSTRIAL CO LTD FK6249585	0.0000 0.0000	0.00 0.00	707,148.00 665.29	0.00 0.00		0.00 0.00

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000 HYUNDAI DEVELOPMENT CO-ENGINEE FK6402424	0.0000 0.0000	0.00 0.00	4,238,520.00 3,987.74	0.00 0.00		0.00 0.00
4,701.000 LOTTE CHEMICAL CORP FK6440028	433,000.0000 406.2293	1,830,567,689.68 1,701,461.82	10,597,860.00 9,971.56	2,035,533,000.00 1,909,684.14	0.83	204,965,310.32 208,222.32
57,808.000 SK HYNIX INC FK6450266	80,300.0000 75.3354	4,438,939,085.73 4,089,055.44	12,409,800.00 11,672.98	4,641,982,400.00 4,354,987.20	1.90	203,043,314.27 265,931.76
67,276.000 INDUSTRIAL BANK OF KOREA FK6462972	15,600.0000 14.6355	1,080,845,938.00 996,490.86	6,908,054.40 6,499.33	1,049,505,600.00 984,618.87	0.43	-31,340,338.00 -11,871.99
20,316.000 KOREAN AIR LINES CO LTD FK6496764	32,700.0000 30.6783	718,325,430.00 660,726.61	1,086,345.00 1,022.20	664,333,200.00 623,260.14	0.27	-53,992,230.00 -37,466.47
8,004.000 OCI CO LTD FK6497002	158,000.0000 148.2315	1,222,607,024.00 1,122,712.30	0.00 0.00	1,264,632,000.00 1,186,444.86	0.52	42,024,976.00 63,732.56
22,254.000 LG ELECTRONICS INC FK6520738	109,000.0000 102.2610	2,191,907,515.60 2,025,637.28	1,911,624.00 1,798.21	2,425,686,000.00 2,275,715.54	0.99	233,778,484.40 250,078.26
4,744.000 SAMSUNG ELECTRONICS CO LTD FK6771729	2,452,000.0000 2,300.4026	12,102,033,711.20 11,205,905.10	104,879,580.00 98,723.44	11,632,288,000.00 10,913,110.16	4.76	-469,745,711.20 -292,794.94
67,661.000 HANA FINANCIAL GROUP INC FKB0RNR7	45,600.0000 42.7807	3,418,007,598.37 3,151,222.32	18,199,350.00 17,086.53	3,085,341,600.00 2,894,587.27	1.26	-332,665,998.37 -256,635.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,625,000 CJ CHEILJEDANG CORP FKB2492F6	320,000.0000 300.2157	596,703,656.00 548,905.14	1,043,640.00 981.90	520,000,000.00 487,850.48	0.21	-76,703,656.00 -61,054.66
66,500,000 KB FINANCIAL GROUP INC FKB3DF0Y1	61,600.0000 57.7915	4,232,466,956.65 3,902,249.18	23,567,731.20 22,167.33	4,096,400,000.00 3,843,135.97	1.68	-136,066,956.65 -59,113.21
SUBTOTAL SOUTH KOREA		33,645,543,927.23	198,922,752.60	33,007,991,800.00		-637,552,127.23
		31,081,529.73	187,155.91	30,967,239.71	13.50	-114,290.02
TOTAL EQUITY SOUTH KOREAN WON		33,645,543,927.23	198,922,752.60	33,007,991,800.00		-637,552,127.23
		31,081,529.73	187,155.91	30,967,239.71	13.50	-114,290.02
THAILAND BAHT						
THAILAND						
117,000,000 PTT PCL FB6420392	548.0000 17.5248	54,180,377.65 1,671,808.22	1,208,400.00 38,675.47	64,116,000.00 2,050,399.74	0.89	9,935,622.35 378,591.52
786,900,000 SUPALAI PCL FB6554679	21.9000 0.7004	17,692,807.11 545,589.70	0.00 0.00	17,233,110.00 551,106.81	0.24	-459,697.11 5,517.11
122,300,000 KASIKORNBANK PCL FB6888796	213.0000 6.8116	27,785,089.24 856,923.14	0.00 0.00	26,049,900.00 833,063.64	0.36	-1,735,189.24 -23,859.50
585,000,000 PTT EXPLORATION & PRODUCTION P FBB1359J2	114.5000 3.6617	67,795,113.93 2,150,422.82	0.00 0.00	66,982,500.00 2,142,069.07	0.93	-812,613.93 -8,353.75
628,600,000 PTT GLOBAL CHEMICAL PCL FBB736PF7	94.7500 3.0301	55,835,330.39 1,740,193.92	1,231,875.00 39,422.93	59,559,850.00 1,904,696.19	0.83	3,724,519.61 164,502.27

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL THAILAND						
		223,288,718.32	2,440,275.00	233,941,360.00		10,652,641.68
		6,964,937.80	78,098.40	7,481,335.45	3.25	516,397.65
TOTAL EQUITY THAILAND BAHT						
		223,288,718.32	2,440,275.00	233,941,360.00		10,652,641.68
		6,964,937.80	78,098.40	7,481,335.45	3.25	516,397.65
TURKISH LIRA						
TURKEY						
559,606.000 TURK HAVA YOLLARI AO ETB03MYK8	19.4100 4.8998	9,183,887.73 2,409,568.03	0.00 0.00	10,861,952.46 2,741,947.91	1.20	1,678,064.73 332,379.88
212,821.000 TURKIYE GARANTI BANKASI AS ETB03MYP7	10.9000 2.7516	2,258,930.68 604,896.82	0.00 0.00	2,319,748.90 585,588.15	0.26	60,818.22 -19,308.67
33,375.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	71.3500 18.0113	2,512,241.61 660,007.05	0.00 0.00	2,381,306.25 601,127.44	0.26	-130,935.36 -58,879.61
373,500.000 TEKFEN HOLDING AS ETB29D249	17.0000 4.2914	5,660,510.31 1,504,727.44	0.00 0.00	6,349,500.00 1,602,842.43	0.70	688,989.69 98,114.99
SUBTOTAL TURKEY						
		19,615,570.33	0.00	21,912,507.61		2,296,937.28
		5,179,199.34	0.00	5,531,505.93	2.42	352,306.59
TOTAL EQUITY TURKISH LIRA						
		19,615,570.33	0.00	21,912,507.61		2,296,937.28
		5,179,199.34	0.00	5,531,505.93	2.42	352,306.59
U.S. DOLLAR						
BERMUDA						
6,900.000 CREDICORP LTD G2519Y108	227.0400 227.0400	1,467,296.28 1,467,296.28	0.00 0.00	1,566,576.00 1,566,576.00	0.68	99,279.72 99,279.72
BRAZIL						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,590.000 BANCO BRADESCO SA 059460303 ADR	11.8800 11.8800	661,249.20 661,249.20	313.38 313.38	731,689.20 731,689.20	0.32	70,440.00 70,440.00
89,220.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	15.6000 15.6000	1,214,670.07 1,214,670.07	1,470.21 1,470.21	1,391,832.00 1,391,832.00	0.61	177,161.93 177,161.93
287,100.000 VALE SA 91912E105 ADR	12.7200 12.7200	3,521,010.81 3,521,010.81	0.00 0.00	3,651,912.00 3,651,912.00	1.59	130,901.19 130,901.19
SUBTOTAL BRAZIL		5,396,930.08	1,783.59	5,775,433.20		378,503.12
		5,396,930.08	1,783.59	5,775,433.20	2.52	378,503.12
CAYMAN ISLANDS						
49,200.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	183.5400 183.5400	8,793,285.80 8,793,285.80	0.00 0.00	9,030,168.00 9,030,168.00	3.94	236,882.20 236,882.20
9,100.000 BAIDU INC 056752108 ADR	223.1900 223.1900	2,244,931.65 2,244,931.65	0.00 0.00	2,031,029.00 2,031,029.00	0.89	-213,902.65 -213,902.65
47,400.000 JD.COM INC 47215P106 ADR	40.4900 40.4900	2,127,016.44 2,127,016.44	0.00 0.00	1,919,226.00 1,919,226.00	0.84	-207,790.44 -207,790.44
SUBTOTAL CAYMAN ISLANDS		13,165,233.89	0.00	12,980,423.00		-184,810.89
		13,165,233.89	0.00	12,980,423.00	5.67	-184,810.89
CHILE						
44,600.000 ENEL AMERICAS SA 29274F104 ADR	11.6200 11.6200	508,203.11 508,203.11	0.00 0.00	518,252.00 518,252.00	0.23	10,048.89 10,048.89
EMERGING MARKET GEOGRAPHIC FOCUS						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
48,200.000 ISHARES MSCI EMERGING MARKET 464287234	48.2800 48.2800	2,289,202.85 2,289,202.85	0.00 0.00	2,327,096.00 2,327,096.00	1.01	37,893.15 37,893.15
INDIA						
31,800.000 HDFC BANK LTD 40415F101 ADR	98.7700 98.7700	3,107,740.46 3,107,740.46	0.00 0.00	3,140,886.00 3,140,886.00	1.37	33,145.54 33,145.54
214,650.000 ICICI BANK LTD 45104G104 ADR	8.8500 8.8500	2,028,018.61 2,028,018.61	0.00 0.00	1,899,652.50 1,899,652.50	0.83	-128,366.11 -128,366.11
200,500.000 INFOSYS LTD 456788108 ADR	17.8500 17.8500	3,375,514.28 3,375,514.28	0.00 0.00	3,578,925.00 3,578,925.00	1.56	203,410.72 203,410.72
113,000.000 TATA MOTORS LTD 876568502 ADR	25.7000 25.7000	3,687,992.84 3,687,992.84	0.00 0.00	2,904,100.00 2,904,100.00	1.27	-783,892.84 -783,892.84
128,000.000 VEDANTA LTD 92242Y100 ADR	17.5700 17.5700	2,601,222.62 2,601,222.62	148,964.31 148,964.31	2,248,960.00 2,248,960.00	0.98	-352,262.62 -352,262.62
252,500.000 WIPRO LTD 97651M109 ADR	5.1600 5.1600	1,346,526.05 1,346,526.05	0.00 0.00	1,302,900.00 1,302,900.00	0.57	-43,626.05 -43,626.05
11,251.000 STATE BANK OF INDIA EX5131092 GDR	38.6000 38.6000	538,082.27 538,082.27	0.00 0.00	434,288.60 434,288.60	0.19	-103,793.67 -103,793.67

Asset and Accrual Detail - By Asset type

3/31/2018

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,012.000 STATE BANK OF INDIA	38.3155	370,903.18	0.00	345,299.29		-25,603.89
NAB0337P0 GDR	38.3155	370,903.18	0.00	345,299.29	0.15	-25,603.89
SUBTOTAL INDIA		17,056,000.31	148,964.31	15,855,011.39		-1,200,988.92
		17,056,000.31	148,964.31	15,855,011.39	6.92	-1,200,988.92
MEXICO						
198,800.000 AMERICA MOVIL SAB DE CV	19.0900	3,556,602.00	0.00	3,795,092.00		238,490.00
02364W105 ADR	19.0900	3,556,602.00	0.00	3,795,092.00	1.66	238,490.00
13,600.000 FOMENTO ECONOMICO MEXICANO SAB	91.4300	1,304,053.99	0.00	1,243,448.00		-60,605.99
344419106 ADR	91.4300	1,304,053.99	0.00	1,243,448.00	0.54	-60,605.99
SUBTOTAL MEXICO		4,860,655.99	0.00	5,038,540.00		177,884.01
		4,860,655.99	0.00	5,038,540.00	2.20	177,884.01
PERU						
42,800.000 CIA DE MINAS BUENAVENTURA SAA	15.2300	605,641.72	0.00	651,844.00		46,202.28
204448104 ADR	15.2300	605,641.72	0.00	651,844.00	0.28	46,202.28
RUSSIA						
181,551.000 GAZPROM PJSC	4.8660	876,930.17	0.00	883,427.17		6,497.00
EX5140986 ADR	4.8660	876,930.17	0.00	883,427.17	0.39	6,497.00
150,414.000 GAZPROM PJSC	4.9300	671,264.27	0.00	741,541.02		70,276.75
NA2016627 ADR	4.9300	671,264.27	0.00	741,541.02	0.32	70,276.75
SUBTOTAL RUSSIA		1,548,194.44	0.00	1,624,968.19		76,773.75
		1,548,194.44	0.00	1,624,968.19	0.71	76,773.75
SOUTH KOREA						

Asset and Accrual Detail - By Asset type

3/31/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,500.000 POSCO	78.8500	1,652,338.26	0.00	1,616,425.00		-35,913.26
693483109 ADR	78.8500	1,652,338.26	0.00	1,616,425.00	0.71	-35,913.26
TAIWAN						
239,200.000 TAIWAN SEMICONDUCTOR MANUFACTU	43.7600	9,901,361.59	0.00	10,467,392.00		566,030.41
874039100 ADR	43.7600	9,901,361.59	0.00	10,467,392.00	4.57	566,030.41
TOTAL EQUITY U.S. DOLLAR		58,451,058.52	150,747.90	58,421,960.78		-29,097.74
		58,451,058.52	150,747.90	58,421,960.78	25.50	-29,097.74
TOTAL EQUITY		216,620,208.46	475,676.86	219,330,825.55	95.71	2,710,617.09
TOTAL ASSETS - BASE:		225,914,818.83	503,304.57	229,272,276.83	100.03	3,357,458.00
NET ASSETS - BASE:				229,775,581.40		

Shares/Par Security ID Description Link Ref	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		-2,069.55	0.00	-2,069.55		0.00
		-2,069.55	0.00	-2,069.55	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-5,153.02	0.00	-5,153.02		0.00
		-5,153.02	0.00	-5,153.02	-0.01	0.00
REBATE RECEIVABLE		23,731.85	0.00	23,731.85		0.00
		23,731.85	0.00	23,731.85	0.04	0.00
PAYABLE FOR CUSTODIAN FEES		-12,500.00	0.00	-12,500.00		0.00
		-12,500.00	0.00	-12,500.00	-0.02	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-29,431.53	0.00	-29,431.53		0.00
		-29,431.53	0.00	-29,431.53	-0.05	0.00
1,855,754.240 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,855,754.24	882.32	1,855,754.24		0.00
996229704 FD 62	100.0000	1,855,754.24	882.32	1,855,754.24	3.06	0.00
SUBTOTAL UNITED STATES		1,830,331.99	882.32	1,830,331.99		0.00
		1,830,331.99	882.32	1,830,331.99	3.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,830,331.99	882.32	1,830,331.99		0.00
		1,830,331.99	882.32	1,830,331.99	3.02	0.00
TOTAL CASH & CASH EQUIVALENTS		1,830,331.99	882.32	1,830,331.99	3.02	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	101.0901	199,666.74	2,806.27	202,180.27		2,513.53
	101.0901	199,666.74	2,806.27	202,180.27	0.33	2,513.53
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	100.6104	19,858.92	135.24	20,122.08		263.16
	100.6104	19,858.92	135.24	20,122.08	0.03	263.16
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	99.0198	54,979.33	145.80	54,460.92		-518.41
	99.0198	54,979.33	145.80	54,460.92	0.09	-518.41
SUBTOTAL AUSTRALIA		274,504.99	3,087.31	276,763.27		2,258.28
		274,504.99	3,087.31	276,763.27	0.45	2,258.28
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.2500	90,712.70	618.83	93,825.00		3,112.30
	104.2500	90,712.70	618.83	93,825.00	0.15	3,112.30
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	95.9609	189,712.93	1,727.81	182,325.78		-7,387.15
	95.9609	189,712.93	1,727.81	182,325.78	0.30	-7,387.15
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	103.7500	95,922.44	1,979.23	98,562.50		2,640.06
	103.7500	95,922.44	1,979.23	98,562.50	0.16	2,640.06
SUBTOTAL BERMUDA		376,348.07	4,325.87	374,713.28		-1,634.79
		376,348.07	4,325.87	374,713.28	0.61	-1,634.79
CANADA						
20,230.566 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	100.8600	20,230.57	314.88	20,404.55		173.98
	100.8600	20,230.57	314.88	20,404.55	0.03	173.98

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,636.097 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	98.2500 98.2500	26,636.10 26,636.10	43.86 43.86	26,169.97 26,169.97	0.04	-466.13 -466.13
180,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	97.0522 97.0522	179,388.30 179,388.30	1,452.94 1,452.94	174,693.88 174,693.88	0.29	-4,694.42 -4,694.42
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	110.3894 110.3894	29,871.63 29,871.63	65.79 65.79	33,116.82 33,116.82	0.05	3,245.19 3,245.19
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	103.1177 103.1177	104,815.05 104,815.05	879.52 879.52	108,273.62 108,273.62	0.18	3,458.57 3,458.57
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	100.9510 100.9510	75,032.73 75,032.73	1,274.71 1,274.71	75,713.25 75,713.25	0.12	680.52 680.52
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	104.1800 104.1800	49,961.58 49,961.58	934.89 934.89	52,090.00 52,090.00	0.09	2,128.42 2,128.42
SUBTOTAL CANADA		485,935.96	4,966.59	490,462.09		4,526.13
		485,935.96	4,966.59	490,462.09	0.80	4,526.13
CAYMAN ISLANDS						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	100.5899 100.5899	10,000.00 10,000.00	141.93 141.93	10,058.99 10,058.99	0.02	58.99 58.99
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	94.7703 94.7703	74,833.72 74,833.72	1,218.83 1,218.83	71,077.73 71,077.73	0.12	-3,755.99 -3,755.99

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
SUBTOTAL CAYMAN ISLANDS		84,833.72	1,360.76	81,136.72		-3,697.00
		84,833.72	1,360.76	81,136.72	0.14	-3,697.00
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	97.1290 97.1290	226,168.59 226,168.59	1,389.39 1,389.39	223,396.70 223,396.70		-2,771.89 -2,771.89
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	92.9500 92.9500	194,309.75 194,309.75	435.42 435.42	185,900.00 185,900.00		-8,409.75 -8,409.75
SUBTOTAL CHILE		420,478.34	1,824.81	409,296.70		-11,181.64
		420,478.34	1,824.81	409,296.70	0.68	-11,181.64
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	94.1207 94.1207	49,888.99 49,888.99	715.14 715.14	47,060.35 47,060.35		-2,828.64 -2,828.64
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	103.7839 103.7839	50,001.70 50,001.70	99.72 99.72	51,891.96 51,891.96		1,890.26 1,890.26
GERMANY						
190,000.000 DEUTSCHE BANK AG 25152R2Y8 4.100% 01/13/2026 DD 01/13/16	96.7864 96.7864	189,764.03 189,764.03	1,696.04 1,696.04	183,894.07 183,894.07		-5,869.96 -5,869.96
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	105.3342 105.3342	106,067.71 106,067.71	2,156.41 2,156.41	105,334.20 105,334.20		-733.51 -733.51
IRELAND						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	100.1918 100.1918	25,171.50 25,171.50	124.72 124.72	25,047.95 25,047.95	 0.04	-123.55 -123.55
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	106.4257 106.4257	36,333.78 36,333.78	91.97 91.97	37,249.00 37,249.00	 0.06	915.22 915.22
SUBTOTAL IRELAND		61,505.28	216.69	62,296.95		791.67
		61,505.28	216.69	62,296.95	0.10	791.67
LUXEMBOURG						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	98.2384 98.2384	24,932.07 24,932.07	43.35 43.35	24,559.60 24,559.60	 0.04	-372.47 -372.47
MEXICO						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	96.9500 96.9500	165,532.29 165,532.29	1,545.88 1,545.88	174,510.00 174,510.00	 0.29	8,977.71 8,977.71
NETHERLANDS						
200,000.000 BRASKEM NETHERLANDS FINAN 144A 10554TAA3 3.500% 01/10/2023 DD 10/10/17	96.2000 96.2000	198,265.04 198,265.04	1,580.70 1,580.70	192,400.00 192,400.00	 0.32	-5,865.04 -5,865.04
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	104.5000 104.5000	40,905.28 40,905.28	387.28 387.28	41,800.00 41,800.00	 0.07	894.72 894.72
50,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	98.1300 98.1300	49,596.38 49,596.38	796.00 796.00	49,065.00 49,065.00	 0.08	-531.38 -531.38

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	104.5000 104.5000	95,971.75 95,971.75	2,225.88 2,225.88	99,275.00 99,275.00		3,303.25 3,303.25
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	80.2764 80.2764	75,355.28 75,355.28	1,259.48 1,259.48	64,221.08 64,221.08	0.16 0.11	-11,134.20 -11,134.20
SUBTOTAL NETHERLANDS		460,093.73	6,249.34	446,761.08		-13,332.65
		460,093.73	6,249.34	446,761.08	0.74	-13,332.65
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU 87938WAP8 5.462% 02/16/2021 DD 02/16/11	106.3101 106.3101	68,410.88 68,410.88	466.62 466.62	74,417.07 74,417.07	0.12	6,006.19 6,006.19
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	105.2486 105.2486	59,209.37 59,209.37	1,372.30 1,372.30	57,886.74 57,886.74	0.10	-1,322.63 -1,322.63
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	116.2408 116.2408	29,828.29 29,828.29	137.19 137.19	29,060.20 29,060.20	0.05	-768.09 -768.09
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	94.3846 94.3846	215,000.00 215,000.00	3,052.62 3,052.62	202,926.94 202,926.94	0.33	-12,073.06 -12,073.06
SUBTOTAL UNITED KINGDOM		304,037.66	4,562.11	289,873.88		-14,163.78
		304,037.66	4,562.11	289,873.88	0.48	-14,163.78
UNITED STATES						
105,000.000 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.4517 99.4517	104,987.64 104,987.64	91.63 91.63	104,424.29 104,424.29	0.17	-563.35 -563.35

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	108.3667 108.3667	94,785.52 94,785.52	670.91 670.91	102,948.35 102,948.35	0.17	8,162.83 8,162.83
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	101.4403 101.4403	88,804.78 88,804.78	147.56 147.56	86,224.25 86,224.25	0.14	-2,580.53 -2,580.53
105,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	99.0193 99.0193	104,592.71 104,592.71	1,200.08 1,200.08	103,970.30 103,970.30	0.17	-622.41 -622.41
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	98.3570 98.3570	24,940.85 24,940.85	344.21 344.21	24,589.26 24,589.26	0.04	-351.59 -351.59
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	99.5318 99.5318	44,963.45 44,963.45	45.22 45.22	44,789.32 44,789.32	0.07	-174.13 -174.13
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	98.2850 98.2850	34,892.75 34,892.75	462.57 462.57	34,399.75 34,399.75	0.06	-493.00 -493.00
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	101.7500 101.7500	20,000.00 20,000.00	513.14 513.14	20,350.00 20,350.00	0.03	350.00 350.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	96.7395 96.7395	189,657.90 189,657.90	2,385.25 2,385.25	183,804.97 183,804.97	0.30	-5,852.93 -5,852.93
64,966.860 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	100.2400 100.2400	64,966.86 64,966.86	565.72 565.72	65,122.78 65,122.78	0.11	155.92 155.92

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	97.5086 97.5086	190,000.00 190,000.00	3,439.66 3,439.66	185,266.34 185,266.34	 0.31	 -4,733.66
144,731.250 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	102.7500 102.7500	147,008.30 147,008.30	895.54 895.54	148,711.36 148,711.36	 0.25	 1,703.06
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	105.9003 105.9003	32,591.55 32,591.55	886.62 886.62	31,770.08 31,770.08	 0.05	 -821.47
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	108.3070 108.3070	76,938.08 76,938.08	1,844.16 1,844.16	81,230.26 81,230.26	 0.13	 4,292.18
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	100.6014 100.6014	49,960.89 49,960.89	660.74 660.74	50,300.70 50,300.70	 0.08	 339.81
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	103.4974 103.4974	69,762.71 69,762.71	1,294.94 1,294.94	72,448.19 72,448.19	 0.12	 2,685.48
190,000.000 ANDEAVOR LOGISTICS LP / TESORO 03350WAC3 4.250% 12/01/2027 DD 11/28/17	97.4879 97.4879	189,671.72 189,671.72	2,759.16 2,759.16	185,227.09 185,227.09	 0.31	 -4,444.63
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	99.4049 99.4049	149,797.32 149,797.32	912.44 912.44	149,107.30 149,107.30	 0.25	 -690.02
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	102.0000 102.0000	15,000.00 15,000.00	281.39 281.39	15,300.00 15,300.00	 0.03	 300.00

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	97.0863 97.0863	74,977.31 74,977.31	906.99 906.99	72,814.73 72,814.73	0.12	-2,162.58 -2,162.58
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	97.1524 97.1524	189,303.90 189,303.90	1,801.76 1,801.76	184,589.52 184,589.52	0.30	-4,714.38 -4,714.38
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	99.4207 99.4207	84,567.84 84,567.84	1,699.92 1,699.92	84,507.59 84,507.59	0.14	-60.25 -60.25
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	106.6004 106.6004	86,860.71 86,860.71	1,062.24 1,062.24	90,610.31 90,610.31	0.15	3,749.60 3,749.60
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	99.8033 99.8033	99,543.71 99,543.71	773.95 773.95	99,803.28 99,803.28	0.16	259.57 259.57
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	99.9531 99.9531	74,996.64 74,996.64	564.43 564.43	74,964.83 74,964.83	0.12	-31.81 -31.81
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	102.1540 102.1540	94,911.00 94,911.00	329.44 329.44	97,046.26 97,046.26	0.16	2,135.26 2,135.26
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	101.3689 101.3689	51,432.59 51,432.59	154.38 154.38	50,684.45 50,684.45	0.08	-748.14 -748.14
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	101.2391 101.2391	75,563.00 75,563.00	431.91 431.91	75,929.34 75,929.34	0.13	366.34 366.34

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	139.3260 139.3260	467,782.81 467,782.81	10,895.90 10,895.90	438,876.90 438,876.90	 0.72	-28,905.91 -28,905.91
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	104.1245 104.1245	51,280.12 51,280.12	1,040.60 1,040.60	52,062.25 52,062.25	 0.09	782.13 782.13
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	103.4959 103.4959	61,410.86 61,410.86	864.82 864.82	62,097.53 62,097.53	 0.10	686.67 686.67
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	101.7352 101.7352	49,877.18 49,877.18	419.52 419.52	50,867.61 50,867.61	 0.08	990.43 990.43
90,000.000 BLUE CUBE SPINCO INC 095370AB8 9.750% 10/15/2023 DD 04/15/16	114.6550 114.6550	90,000.00 90,000.00	4,057.36 4,057.36	103,189.50 103,189.50	 0.17	13,189.50 13,189.50
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	97.2220 97.2220	143,391.32 143,391.32	1,323.12 1,323.12	136,110.85 136,110.85	 0.22	-7,280.47 -7,280.47
150,000.000 BRIGHTHOUSE FINANCIAL INC 144A 10922NAA1 3.700% 06/22/2027 DD 06/22/17	92.7790 92.7790	149,883.99 149,883.99	1,536.80 1,536.80	139,168.53 139,168.53	 0.23	-10,715.46 -10,715.46
82,379.600 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	103.8000 103.8000	82,379.60 82,379.60	122.88 122.88	85,510.02 85,510.02	 0.14	3,130.42 3,130.42
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	100.4374 100.4374	39,795.80 39,795.80	193.81 193.81	40,174.97 40,174.97	 0.07	379.17 379.17

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	101.8536 101.8536	24,987.87 24,987.87	82.15 82.15	25,463.40 25,463.40	0.04	475.53 475.53
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	100.4562 100.4562	39,821.56 39,821.56	22.56 22.56	40,182.47 40,182.47	0.07	360.91 360.91
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	100.3428 100.3428	99,953.29 99,953.29	1,234.93 1,234.93	100,342.79 100,342.79	0.17	389.50 389.50
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	102.9648 102.9648	59,859.49 59,859.49	192.51 192.51	61,778.89 61,778.89	0.10	1,919.40 1,919.40
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	84.1490 84.1490	187,543.98 187,543.98	3,343.01 3,343.01	159,883.07 159,883.07	0.26	-27,660.91 -27,660.91
220,000.000 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.1330 99.1330	219,989.20 219,989.20	337.28 337.28	218,092.67 218,092.67	0.36	-1,896.53 -1,896.53
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	94.4212 94.4212	308,716.29 308,716.29	681.07 681.07	283,263.60 283,263.60	0.47	-25,452.69 -25,452.69
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	100.7921 100.7921	329,256.83 329,256.83	968.13 968.13	322,534.72 322,534.72	0.53	-6,722.11 -6,722.11
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	101.5785 101.5785	180,050.07 180,050.07	563.58 563.58	177,762.29 177,762.29	0.29	-2,287.78 -2,287.78

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	99.4675 99.4675	89,990.74 89,990.74	76.16 76.16	89,520.71 89,520.71	 0.15	-470.03 -470.03
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	99.3642 99.3642	59,998.81 59,998.81	51.85 51.85	59,618.54 59,618.54	 0.10	-380.27 -380.27
330,000.000 CSAIL 2017-C8 COMMERCIAL C8 A4 12595BAD3 3.392% 06/15/2050 DD 06/01/17	98.2597 98.2597	339,771.59 339,771.59	932.79 932.79	324,257.11 324,257.11	 0.54	-15,514.48 -15,514.48
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	97.3674 97.3674	299,988.43 299,988.43	241.23 241.23	292,102.17 292,102.17	 0.48	-7,886.26 -7,886.26
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	100.7050 100.7050	79,223.01 79,223.01	202.86 202.86	80,563.99 80,563.99	 0.13	1,340.98 1,340.98
105,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	99.8290 99.8290	105,000.00 105,000.00	736.60 736.60	104,820.45 104,820.45	 0.17	-179.55 -179.55
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	98.9280 98.9280	100,000.00 100,000.00	1,183.16 1,183.16	98,928.00 98,928.00	 0.16	-1,072.00 -1,072.00
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	104.2810 104.2810	53,019.04 53,019.04	504.20 504.20	52,140.48 52,140.48	 0.09	-878.56 -878.56
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	98.6995 98.6995	174,992.09 174,992.09	166.26 166.26	172,724.07 172,724.07	 0.29	-2,268.02 -2,268.02

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	99.1984 99.1984	49,986.80 49,986.80	41.14 41.14	49,599.21 49,599.21	 0.08	 -387.59
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	99.4601 99.4601	149,987.23 149,987.23	125.46 125.46	149,190.08 149,190.08	 0.25	 -797.15
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	101.8786 101.8786	50,693.22 50,693.22	552.24 552.24	50,939.30 50,939.30	 0.08	 246.08
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	102.9872 102.9872	34,939.42 34,939.42	245.09 245.09	36,045.53 36,045.53	 0.06	 1,106.11
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	100.4302 100.4302	70,182.45 70,182.45	1,245.36 1,245.36	70,301.14 70,301.14	 0.12	 118.69
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	97.6250 97.6250	60,413.24 60,413.24	158.95 158.95	58,575.00 58,575.00	 0.10	 -1,838.24
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	108.2709 108.2709	62,998.72 62,998.72	168.53 168.53	64,962.51 64,962.51	 0.11	 1,963.79
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	99.8997 99.8997	49,973.83 49,973.83	613.63 613.63	49,949.85 49,949.85	 0.08	 -23.98
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	101.1355 101.1355	184,844.59 184,844.59	2,608.62 2,608.62	187,100.68 187,100.68	 0.31	 2,256.09

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	100.2500 100.2500	54,910.95 54,910.95	472.54 472.54	54,135.00 54,135.00	0.09	-775.95 -775.95
110,667.180 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	98.2460 98.2460	110,638.02 110,638.02	56.84 56.84	108,726.08 108,726.08	0.18	-1,911.94 -1,911.94
143,958.900 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	98.1527 98.1527	143,929.33 143,929.33	72.59 72.59	141,299.49 141,299.49	0.23	-2,629.84 -2,629.84
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	103.0752 103.0752	50,000.00 50,000.00	882.25 882.25	51,537.59 51,537.59	0.09	1,537.59 1,537.59
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	96.4114 96.4114	62,953.39 62,953.39	489.48 489.48	62,667.40 62,667.40	0.10	-285.99 -285.99
124,990.500 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	103.9485 103.9485	140,512.43 140,512.43	472.44 472.44	129,925.72 129,925.72	0.21	-10,586.71 -10,586.71
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	98.5928 98.5928	339,918.62 339,918.62	859.94 859.94	310,567.35 310,567.35	0.51	-29,351.27 -29,351.27
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	133.4710 133.4710	455,192.22 455,192.22	6,299.12 6,299.12	420,433.65 420,433.65	0.69	-34,758.57 -34,758.57
114,242.750 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	110.4600 110.4600	129,217.28 129,217.28	1,090.08 1,090.08	126,192.54 126,192.54	0.21	-3,024.74 -3,024.74

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	100.8749 100.8749	75,000.00 75,000.00	1,191.65 1,191.65	75,656.19 75,656.19	0.12	656.19 656.19
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	89.1250 89.1250	75,000.00 75,000.00	1,664.04 1,664.04	66,843.75 66,843.75	0.11	-8,156.25 -8,156.25
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	105.3750 105.3750	55,084.90 55,084.90	1,689.76 1,689.76	57,956.25 57,956.25	0.10	2,871.35 2,871.35
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	97.4922 97.4922	94,016.64 94,016.64	633.50 633.50	92,617.58 92,617.58	0.15	-1,399.06 -1,399.06
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	98.4270 98.4270	10,000.00 10,000.00	57.00 57.00	9,842.70 9,842.70	0.02	-157.30 -157.30
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	102.6560 102.6560	73,342.85 73,342.85	571.70 571.70	71,859.18 71,859.18	0.12	-1,483.67 -1,483.67
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	107.6875 107.6875	100,276.37 100,276.37	3,294.08 3,294.08	102,303.13 102,303.13	0.17	2,026.76 2,026.76
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	110.8095 110.8095	44,097.97 44,097.97	900.37 900.37	44,323.80 44,323.80	0.07	225.83 225.83
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	102.5077 102.5077	50,648.94 50,648.94	253.06 253.06	51,253.84 51,253.84	0.08	604.90 604.90

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	100.4480 100.4480	44,887.45 44,887.45	211.02 211.02	45,201.60 45,201.60	 0.07	314.15 314.15
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	99.2193 99.2193	65,106.87 65,106.87	634.47 634.47	64,492.53 64,492.53	 0.11	-614.34 -614.34
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	103.0000 103.0000	40,000.00 40,000.00	537.56 537.56	41,200.00 41,200.00	 0.07	1,200.00 1,200.00
42,774.379 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	99.4484 99.4484	42,774.38 42,774.38	151.53 151.53	42,538.44 42,538.44	 0.07	-235.94 -235.94
904.150 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	100.1117 100.1117	913.60 913.60	4.10 4.10	905.16 905.16	 0.00	-8.44 -8.44
1,397.340 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	100.5797 100.5797	1,414.25 1,414.25	5.27 5.27	1,405.44 1,405.44	 0.00	-8.81 -8.81
177,649.750 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	98.3019 98.3019	181,989.81 181,989.81	444.16 444.16	174,633.07 174,633.07	 0.29	-7,356.74 -7,356.74
58,519.780 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	105.4445 105.4445	62,381.70 62,381.70	219.48 219.48	61,705.88 61,705.88	 0.10	-675.82 -675.82
701,771.820 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	102.7996 102.7996	740,243.41 740,243.41	2,339.26 2,339.26	721,418.47 721,418.47	 1.19	-18,824.94 -18,824.94

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,558.076 FHLMC POOL #G0-8515 3128MJS3 3.000% 12/01/2042 DD 12/01/12	98.3021 98.3021	79,433.41 79,433.41	191.27 191.27	75,258.19 75,258.19	0.12	-4,175.22 -4,175.22
108,839.900 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	103.0628 103.0628	115,431.23 115,431.23	362.70 362.70	112,173.46 112,173.46	0.19	-3,257.77 -3,257.77
355,468.806 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	100.4100 100.4100	368,371.13 368,371.13	1,036.70 1,036.70	356,926.16 356,926.16	0.59	-11,444.97 -11,444.97
2,212,239.165 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	97.6662 97.6662	2,292,241.79 2,292,241.79	5,530.71 5,530.71	2,160,609.84 2,160,609.84	3.57	-131,631.95 -131,631.95
256,605.880 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	97.6144 97.6144	253,188.67 253,188.67	641.45 641.45	250,484.27 250,484.27	0.41	-2,704.40 -2,704.40
75,587.629 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	103.5330 103.5330	80,961.30 80,961.30	252.03 252.03	78,258.17 78,258.17	0.13	-2,703.13 -2,703.13
185,104.502 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	98.3024 98.3024	186,671.41 186,671.41	462.83 462.83	181,962.21 181,962.21	0.30	-4,709.20 -4,709.20
118,013.359 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	100.7584 100.7584	121,800.65 121,800.65	344.17 344.17	118,908.38 118,908.38	0.20	-2,892.27 -2,892.27
143,400.169 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	100.7568 100.7568	148,509.53 148,509.53	418.19 418.19	144,485.49 144,485.49	0.24	-4,024.04 -4,024.04

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,218.397	FNMA POOL #0190315	112.0704	5,747.82	26.04	5,848.28		100.46
31368HK44	6.000% 11/01/2031 DD 10/01/01	112.0704	5,747.82	26.04	5,848.28	0.01	100.46
219,913.320	FNMA GTD REMIC P/T 17-T1 A	96.8033	219,913.32	531.25	212,883.33		-7,029.99
3136AV6R5	2.898% 06/25/2027 DD 04/01/17	96.8033	219,913.32	531.25	212,883.33	0.35	-7,029.99
7,888.050	FNMA POOL #0252438	111.9399	8,659.34	39.37	8,829.87		170.53
31371HLT3	6.000% 05/01/2029 DD 04/01/99	111.9399	8,659.34	39.37	8,829.87	0.01	170.53
4,069.130	FNMA POOL #0254549	112.0978	4,487.70	20.46	4,561.40		73.70
31371KWJ6	6.000% 12/01/2032 DD 11/01/02	112.0978	4,487.70	20.46	4,561.40	0.01	73.70
6,208.468	FNMA POOL #0256799	109.7621	6,744.66	28.52	6,814.55		69.89
31371NGG4	5.500% 07/01/2037 DD 06/01/07	109.7621	6,744.66	28.52	6,814.55	0.01	69.89
1,855.440	FNMA POOL #0257123	109.5224	2,011.34	8.37	2,032.12		20.78
31371NSL0	5.500% 03/01/2038 DD 02/01/08	109.5224	2,011.34	8.37	2,032.12	0.00	20.78
250,000.000	FHLMC MULTICLASS MTG KW02 A2	100.3514	256,799.95	699.98	250,878.53		-5,921.42
3137BWF9	3.360% 12/25/2026 DD 03/01/17	100.3514	256,799.95	699.98	250,878.53	0.41	-5,921.42
240,000.000	FHLMC MULTICLASS MTG K064 A2	100.0483	246,627.38	644.80	240,116.02		-6,511.36
3137BXQY1	0.010% 03/25/2027 DD 05/01/17	100.0483	246,627.38	644.80	240,116.02	0.40	-6,511.36
205,000.000	FHLMC MULTICLASS MTG K066 A2	98.9507	210,806.84	532.58	202,848.96		-7,957.88
3137F2LJ3	3.117% 06/25/2027 DD 08/01/17	98.9507	210,806.84	532.58	202,848.96	0.33	-7,957.88

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	98.2008 98.2008	136,308.69 136,308.69	347.51 347.51	132,571.04 132,571.04	 0.22	-3,737.65 -3,737.65
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	98.3044 98.3044	165,261.68 165,261.68	412.61 412.61	162,202.23 162,202.23	 0.27	-3,059.45 -3,059.45
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	100.1504 100.1504	128,652.97 128,652.97	342.24 342.24	125,187.99 125,187.99	 0.21	-3,464.98 -3,464.98
119,486.920 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	100.4238 100.4238	121,833.82 121,833.82	316.42 316.42	119,993.28 119,993.28	 0.20	-1,840.54 -1,840.54
90,508.000 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	108.1141 108.1141	97,456.95 97,456.95	377.20 377.20	97,851.88 97,851.88	 0.16	394.93 394.93
10,206.310 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	105.3309 105.3309	10,824.92 10,824.92	38.20 38.20	10,750.40 10,750.40	 0.02	-74.52 -74.52
16,658.955 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	105.7808 105.7808	17,701.90 17,701.90	62.62 62.62	17,621.98 17,621.98	 0.03	-79.92 -79.92
42,896.153 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	100.9427 100.9427	43,841.17 43,841.17	125.24 125.24	43,300.52 43,300.52	 0.07	-540.65 -540.65
119,229.560 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	103.3771 103.3771	126,310.09 126,310.09	397.42 397.42	123,256.07 123,256.07	 0.20	-3,054.02 -3,054.02

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
143,430.590 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	100.9427 100.9427	148,935.14 148,935.14	418.27 418.27	144,782.68 144,782.68	0.24	-4,152.46 -4,152.46
166,452.897 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	100.9427 100.9427	176,527.53 176,527.53	485.46 485.46	168,022.06 168,022.06	0.28	-8,505.47 -8,505.47
90,332.390 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	103.3765 103.3765	93,013.93 93,013.93	301.01 301.01	93,382.48 93,382.48	0.15	368.55 368.55
61,160.080 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	100.8601 100.8601	64,248.57 64,248.57	178.32 178.32	61,686.10 61,686.10	0.10	-2,562.47 -2,562.47
99,863.172 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	107.6085 107.6085	109,889.41 109,889.41	416.02 416.02	107,461.29 107,461.29	0.18	-2,428.12 -2,428.12
391,335.460 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	98.4565 98.4565	402,239.75 402,239.75	978.36 978.36	385,295.39 385,295.39	0.64	-16,944.36 -16,944.36
173,299.260 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	98.4588 98.4588	175,124.17 175,124.17	433.30 433.30	170,628.29 170,628.29	0.28	-4,495.88 -4,495.88
129,125.260 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	98.4576 98.4576	132,166.47 132,166.47	322.79 322.79	127,133.60 127,133.60	0.21	-5,032.87 -5,032.87
113,537.250 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	98.4570 98.4570	117,619.82 117,619.82	283.89 283.89	111,785.40 111,785.40	0.18	-5,834.42 -5,834.42

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
387,208.870 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	104.9518 104.9518	416,843.92 416,843.92	1,452.04 1,452.04	406,382.74 406,382.74	 0.67	-10,461.18 -10,461.18
630,819.070 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	104.8738 104.8738	677,959.05 677,959.05	2,365.61 2,365.61	661,563.80 661,563.80	 1.09	-16,395.25 -16,395.25
118,793.920 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	98.4562 98.4562	122,359.59 122,359.59	296.98 296.98	116,959.97 116,959.97	 0.19	-5,399.62 -5,399.62
166,199.040 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	98.4007 98.4007	171,721.65 171,721.65	415.47 415.47	163,541.05 163,541.05	 0.27	-8,180.60 -8,180.60
519,738.140 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	100.8188 100.8188	539,841.13 539,841.13	1,515.90 1,515.90	523,993.90 523,993.90	 0.86	-15,847.23 -15,847.23
983,581.568 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	102.6916 102.6916	1,052,997.89 1,052,997.89	3,278.56 3,278.56	1,010,055.33 1,010,055.33	 1.67	-42,942.56 -42,942.56
2,008,559.390 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	100.3232 100.3232	2,115,225.16 2,115,225.16	5,858.38 5,858.38	2,015,050.47 2,015,050.47	 3.33	-100,174.69 -100,174.69
405,411.530 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	97.8067 97.8067	403,640.94 403,640.94	1,013.47 1,013.47	396,519.81 396,519.81	 0.65	-7,121.13 -7,121.13
142,570.366 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	100.8393 100.8393	144,807.06 144,807.06	415.71 415.71	143,766.98 143,766.98	 0.24	-1,040.08 -1,040.08

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,215.170 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	98.4627 98.4627	145,223.56 145,223.56	350.61 350.61	138,059.58 138,059.58	0.23	-7,163.98 -7,163.98
158,880.936 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	100.8189 100.8189	163,936.23 163,936.23	463.45 463.45	160,181.96 160,181.96	0.26	-3,754.27 -3,754.27
402,002.232 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	100.4467 100.4467	417,624.27 417,624.27	1,172.42 1,172.42	403,798.12 403,798.12	0.67	-13,826.15 -13,826.15
435,980.300 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	102.7389 102.7389	463,232.14 463,232.14	1,453.28 1,453.28	447,921.25 447,921.25	0.74	-15,310.89 -15,310.89
13,180.494 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	109.7291 109.7291	14,340.81 14,340.81	60.45 60.45	14,462.84 14,462.84	0.02	122.03 122.03
15,172.947 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	109.4872 109.4872	16,507.99 16,507.99	69.44 69.44	16,612.44 16,612.44	0.03	104.45 104.45
7,300.410 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	107.8025 107.8025	7,856.40 7,856.40	30.38 30.38	7,870.02 7,870.02	0.01	13.62 13.62
23,335.825 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	105.2568 105.2568	24,745.31 24,745.31	87.42 87.42	24,562.55 24,562.55	0.04	-182.76 -182.76
1,239.408 FNMA POOL #0744313 31403B3W1 4.500% 09/01/2018 DD 09/01/03	100.7491 100.7491	1,252.05 1,252.05	4.65 4.65	1,248.69 1,248.69	0.00	-3.36 -3.36

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,065.319 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	107.9850 107.9850	67,519.54 67,519.54	262.88 262.88	68,101.11 68,101.11	 0.11	581.57 581.57
2,867.910 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	108.5798 108.5798	3,122.61 3,122.61	13.09 13.09	3,113.97 3,113.97	 0.01	-8.64 -8.64
10,119.240 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	107.8907 107.8907	10,895.63 10,895.63	42.16 42.16	10,917.72 10,917.72	 0.02	22.09 22.09
12,635.220 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	102.6904 102.6904	13,198.00 13,198.00	52.70 52.70	12,975.16 12,975.16	 0.02	-222.84 -222.84
6,282.070 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	109.7249 109.7249	6,840.47 6,840.47	28.83 28.83	6,893.00 6,893.00	 0.01	52.53 52.53
3,147.430 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	101.6687 101.6687	3,325.01 3,325.01	14.50 14.50	3,199.95 3,199.95	 0.01	-125.06 -125.06
278,674.870 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	100.3238 100.3238	284,574.09 284,574.09	812.82 812.82	279,577.25 279,577.25	 0.46	-4,996.84 -4,996.84
380,588.590 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	100.4163 100.4163	390,634.11 390,634.11	1,110.11 1,110.11	382,173.09 382,173.09	 0.63	-8,461.02 -8,461.02
1,550.224 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	111.5978 111.5978	1,723.87 1,723.87	8.37 8.37	1,730.02 1,730.02	 0.00	6.15 6.15

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,772.510 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	109.1049 109.1049	4,098.29 4,098.29	17.36 17.36	4,115.99 4,115.99	0.01	17.70 17.70
7,187.016 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	109.6325 109.6325	7,807.36 7,807.36	32.94 32.94	7,879.31 7,879.31	0.01	71.95 71.95
10,012.520 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	108.7031 108.7031	10,870.27 10,870.27	45.88 45.88	10,883.92 10,883.92	0.02	13.65 13.65
4,721.913 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	111.4257 111.4257	5,176.46 5,176.46	23.56 23.56	5,261.42 5,261.42	0.01	84.96 84.96
14,023.120 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	111.9024 111.9024	15,365.79 15,365.79	70.13 70.13	15,692.21 15,692.21	0.03	326.42 326.42
1,943.842 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	111.5978 111.5978	2,156.96 2,156.96	10.54 10.54	2,169.29 2,169.29	0.00	12.33 12.33
2,233.870 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	111.3627 111.3627	2,448.82 2,448.82	11.16 11.16	2,487.70 2,487.70	0.00	38.88 38.88
4,520.220 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	111.9153 111.9153	4,953.07 4,953.07	22.63 22.63	5,058.82 5,058.82	0.01	105.75 105.75
3,718.350 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	106.9044 106.9044	4,000.69 4,000.69	15.50 15.50	3,975.08 3,975.08	0.01	-25.61 -25.61

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,096.709 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	112.1004 112.1004	6,678.83 6,678.83	30.46 30.46	6,834.43 6,834.43	0.01	155.60 155.60
4,890.992 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	109.2231 109.2231	5,311.30 5,311.30	22.32 22.32	5,342.09 5,342.09	0.01	30.79 30.79
6,454.150 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	107.1019 107.1019	6,941.59 6,941.59	26.97 26.97	6,912.52 6,912.52	0.01	-29.07 -29.07
124,921.850 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	103.3770 103.3770	131,267.39 131,267.39	416.33 416.33	129,140.42 129,140.42	0.21	-2,126.97 -2,126.97
97,055.160 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	103.4385 103.4385	103,423.03 103,423.03	323.64 323.64	100,392.44 100,392.44	0.17	-3,030.59 -3,030.59
131,946.200 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	100.8895 100.8895	138,559.14 138,559.14	384.71 384.71	133,119.85 133,119.85	0.22	-5,439.29 -5,439.29
50,420.887 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	100.8602 100.8602	53,506.51 53,506.51	147.01 147.01	50,854.63 50,854.63	0.08	-2,651.88 -2,651.88
61,311.661 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	98.4592 98.4592	61,438.20 61,438.20	153.14 153.14	60,367.00 60,367.00	0.10	-1,071.20 -1,071.20
153,876.780 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	98.4561 98.4561	154,553.49 154,553.49	384.71 384.71	151,501.07 151,501.07	0.25	-3,052.42 -3,052.42

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,045.770 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	105.7364 105.7364	7,471.74 7,471.74	26.43 26.43	7,449.95 7,449.95	0.01	-21.79 -21.79
60,474.790 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	108.0995 108.0995	65,056.99 65,056.99	252.03 252.03	65,372.97 65,372.97	0.11	315.98 315.98
79,353.950 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	103.3718 103.3718	83,843.77 83,843.77	264.43 264.43	82,029.57 82,029.57	0.14	-1,814.20 -1,814.20
230,740.150 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	100.3219 100.3219	243,750.90 243,750.90	673.01 673.01	231,483.01 231,483.01	0.38	-12,267.89 -12,267.89
219,910.910 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	105.3374 105.3374	237,521.36 237,521.36	824.60 824.60	231,648.50 231,648.50	0.38	-5,872.86 -5,872.86
531,807.720 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	100.3221 100.3221	559,437.88 559,437.88	1,551.24 1,551.24	533,520.66 533,520.66	0.88	-25,917.22 -25,917.22
43,506.060 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	105.7722 105.7722	46,139.38 46,139.38	163.06 163.06	46,017.33 46,017.33	0.08	-122.05 -122.05
101,503.254 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	105.7627 105.7627	107,658.88 107,658.88	380.68 380.68	107,352.61 107,352.61	0.18	-306.27 -306.27
45,501.970 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	103.3390 103.3390	47,516.49 47,516.49	151.59 151.59	47,021.27 47,021.27	0.08	-495.22 -495.22

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
94,873.833 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	103.3605 103.3605	99,072.07 99,072.07	316.20 316.20	98,062.07 98,062.07	0.16	-1,010.00 -1,010.00
53,600.459 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	103.3624 103.3624	55,971.53 55,971.53	178.56 178.56	55,402.72 55,402.72	0.09	-568.81 -568.81
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	100.2619 100.2619	40,030.74 40,030.74	600.20 600.20	40,104.76 40,104.76	0.07	74.02 74.02
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.5660 100.5660	135,000.00 135,000.00	1,010.78 1,010.78	135,764.10 135,764.10	0.22	764.10 764.10
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	98.9186 98.9186	80,000.00 80,000.00	1,093.90 1,093.90	79,134.88 79,134.88	0.13	-865.12 -865.12
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	101.7150 101.7150	15,000.00 15,000.00	285.72 285.72	15,257.25 15,257.25	0.03	257.25 257.25
68,278.181 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	98.8542 98.8542	67,520.47 67,520.47	170.81 170.81	67,495.84 67,495.84	0.11	-24.63 -24.63
59,891.798 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	104.2088 104.2088	62,894.27 62,894.27	199.64 199.64	62,412.50 62,412.50	0.10	-481.77 -481.77
63,064.650 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	104.2103 104.2103	65,607.95 65,607.95	210.25 210.25	65,719.87 65,719.87	0.11	111.92 111.92

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,184.057 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	105.1155	57,530.35	203.12	56,955.86		-574.49
	105.1155	57,530.35	203.12	56,955.86	0.09	-574.49
44,086.700 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	105.3320	47,407.37	165.23	46,437.38		-969.99
	105.3320	47,407.37	165.23	46,437.38	0.08	-969.99
20,584.190 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	105.3567	21,970.97	77.19	21,686.82		-284.15
	105.3567	21,970.97	77.19	21,686.82	0.04	-284.15
77,094.700 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	105.3769	84,000.56	289.23	81,240.04		-2,760.52
	105.3769	84,000.56	289.23	81,240.04	0.13	-2,760.52
74,435.450 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	98.8866	74,861.82	186.06	73,606.67		-1,255.15
	98.8866	74,861.82	186.06	73,606.67	0.12	-1,255.15
148,803.626 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	101.5215	153,908.97	434.00	151,067.71		-2,841.26
	101.5215	153,908.97	434.00	151,067.71	0.25	-2,841.26
70,771.252 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	101.4598	73,158.52	206.46	71,804.35		-1,354.17
	101.4598	73,158.52	206.46	71,804.35	0.12	-1,354.17
3,983.018 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	100.1974	4,558.51	23.25	3,990.88		-567.63
	100.1974	4,558.51	23.25	3,990.88	0.01	-567.63
10,919.535 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	111.8563	12,437.11	59.21	12,214.18		-222.93
	111.8563	12,437.11	59.21	12,214.18	0.02	-222.93

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,427.750 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	103.4182 103.4182	87,117.84 87,117.84	271.56 271.56	84,211.13 84,211.13	0.14	-2,906.71 -2,906.71
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	96.8220 96.8220	240,000.00 240,000.00	381.82 381.82	232,372.80 232,372.80	0.38	-7,627.20 -7,627.20
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	100.0583 100.0583	282,889.04 282,889.04	803.52 803.52	275,160.33 275,160.33	0.45	-7,728.71 -7,728.71
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	101.8919 101.8919	309,527.38 309,527.38	933.41 933.41	305,675.76 305,675.76	0.50	-3,851.62 -3,851.62
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	98.5242 98.5242	139,161.54 139,161.54	307.00 307.00	142,860.11 142,860.11	0.24	3,698.57 3,698.57
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	114.6060 114.6060	49,966.63 49,966.63	1,649.94 1,649.94	57,303.00 57,303.00	0.09	7,336.37 7,336.37
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	99.2714 99.2714	39,924.88 39,924.88	583.76 583.76	39,708.55 39,708.55	0.07	-216.33 -216.33
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	99.3321 99.3321	101,411.13 101,411.13	900.34 900.34	99,332.07 99,332.07	0.16	-2,079.06 -2,079.06
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	102.3300 102.3300	59,829.55 59,829.55	1,178.74 1,178.74	61,398.00 61,398.00	0.10	1,568.45 1,568.45

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	98.2540 98.2540	115,093.92 115,093.92	410.61 410.61	112,992.09 112,992.09	 0.19	-2,101.83 -2,101.83
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	105.1405 105.1405	85,313.54 85,313.54	716.76 716.76	84,112.42 84,112.42	 0.14	-1,201.12 -1,201.12
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	101.2386 101.2386	100,277.89 100,277.89	171.36 171.36	101,238.63 101,238.63	 0.17	960.74 960.74
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	100.3083 100.3083	24,884.46 24,884.46	179.24 179.24	25,077.07 25,077.07	 0.04	192.61 192.61
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	103.1689 103.1689	60,937.16 60,937.16	860.46 860.46	61,901.36 61,901.36	 0.10	964.20 964.20
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	97.8810 97.8810	299,944.20 299,944.20	150.22 150.22	293,643.00 293,643.00	 0.48	-6,301.20 -6,301.20
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	104.0981 104.0981	73,519.79 73,519.79	492.06 492.06	78,073.58 78,073.58	 0.13	4,553.79 4,553.79
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	107.5199 107.5199	50,217.87 50,217.87	1,499.38 1,499.38	53,759.95 53,759.95	 0.09	3,542.08 3,542.08
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	103.9515 103.9515	36,971.85 36,971.85	138.57 138.57	36,383.01 36,383.01	 0.06	-588.84 -588.84

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	100.9150 100.9150	75,000.00 75,000.00	827.77 827.77	75,686.25 75,686.25		686.25 686.25
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	102.1435 102.1435	34,948.09 34,948.09	101.99 101.99	35,750.24 35,750.24	0.12 0.06	802.15 802.15
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	95.8493 95.8493	89,842.55 89,842.55	1,768.22 1,768.22	86,264.35 86,264.35	0.14	-3,578.20 -3,578.20
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	108.9228 108.9228	43,114.89 43,114.89	828.11 828.11	43,569.14 43,569.14	0.07	454.25 454.25
21,758.480 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	99.6132 99.6132	21,754.51 21,754.51	14.45 14.45	21,674.31 21,674.31	0.04	-80.20 -80.20
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	99.9980 99.9980	75,184.84 75,184.84	308.20 308.20	74,998.53 74,998.53	0.12	-186.31 -186.31
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BJ5 6.250% 02/01/2022 DD 01/18/17	101.7500 101.7500	185,647.44 185,647.44	1,926.96 1,926.96	188,237.50 188,237.50	0.31	2,590.06 2,590.06
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	127.2660 127.2660	247,494.90 247,494.90	2,486.08 2,486.08	248,168.70 248,168.70	0.41	673.80 673.80
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	103.2258 103.2258	24,858.90 24,858.90	462.74 462.74	25,806.45 25,806.45	0.04	947.55 947.55

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	103.4323 103.4323	60,974.39 60,974.39	1,416.64 1,416.64	62,059.38 62,059.38	0.10	1,084.99 1,084.99
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	100.6101 100.6101	282,909.23 282,909.23	824.60 824.60	276,677.78 276,677.78	0.46	-6,231.45 -6,231.45
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	98.7318 98.7318	203,574.04 203,574.04	2,882.92 2,882.92	202,400.21 202,400.21	0.33	-1,173.83 -1,173.83
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	99.5709 99.5709	104,347.61 104,347.61	261.95 261.95	99,570.85 99,570.85	0.16	-4,776.76 -4,776.76
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	101.9144 101.9144	332,268.87 332,268.87	950.46 950.46	305,743.08 305,743.08	0.50	-26,525.79 -26,525.79
60,000.000 JEFFERIES GROUP LLC 472319AK8 5.125% 04/13/2018 DD 04/13/11	100.0560 100.0560	60,061.80 60,061.80	1,438.64 1,438.64	60,033.60 60,033.60	0.10	-28.20 -28.20
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	104.6510 104.6510	110,000.00 110,000.00	1,095.76 1,095.76	115,116.10 115,116.10	0.19	5,116.10 5,116.10
15,554.342 KENTUCKY ST ASSET/LIABILITY CO 491189FC5 3.165% 04/01/2018 DD 08/26/10	100.0060 100.0060	15,553.74 15,553.74	245.94 245.94	15,555.28 15,555.28	0.03	1.54 1.54
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	105.5223 105.5223	45,849.56 45,849.56	49.36 49.36	47,485.01 47,485.01	0.08	1,635.45 1,635.45

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	99.5467	24,995.50	33.15	24,886.68		-108.82
	99.5467	24,995.50	33.15	24,886.68	0.04	-108.82
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	102.9778	99,883.80	2,238.75	102,977.77		3,093.97
	102.9778	99,883.80	2,238.75	102,977.77	0.17	3,093.97
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	101.2739	39,824.00	874.48	40,509.57		685.57
	101.2739	39,824.00	874.48	40,509.57	0.07	685.57
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	92.3038	64,764.81	649.72	59,997.49		-4,767.32
	92.3038	64,764.81	649.72	59,997.49	0.10	-4,767.32
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	102.0671	14,868.00	249.95	15,310.06		442.06
	102.0671	14,868.00	249.95	15,310.06	0.03	442.06
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	99.3072	90,592.64	1,171.47	89,376.48		-1,216.16
	99.3072	90,592.64	1,171.47	89,376.48	0.15	-1,216.16
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	96.3116	114,465.25	1,413.54	110,758.37		-3,706.88
	96.3116	114,465.25	1,413.54	110,758.37	0.18	-3,706.88
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	102.1541	76,228.89	249.86	76,615.59		386.70
	102.1541	76,228.89	249.86	76,615.59	0.13	386.70
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	143.2890	481,206.12	3,464.95	451,360.35		-29,845.77
	143.2890	481,206.12	3,464.95	451,360.35	0.74	-29,845.77

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	128.0250 128.0250	67,749.32 67,749.32	785.98 785.98	70,413.75 70,413.75	0.12	2,664.43 2,664.43
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	104.8263 104.8263	46,560.76 46,560.76	458.92 458.92	47,171.84 47,171.84	0.08	611.08 611.08
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	115.8630 115.8630	93,253.29 93,253.29	731.37 731.37	104,276.72 104,276.72	0.17	11,023.43 11,023.43
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	99.9586 99.9586	49,638.92 49,638.92	79.90 79.90	49,979.28 49,979.28	0.08	340.36 340.36
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	97.7537 97.7537	175,000.00 175,000.00	2,465.91 2,465.91	171,069.02 171,069.02	0.28	-3,930.98 -3,930.98
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	98.3952 98.3952	125,000.00 125,000.00	740.89 740.89	122,994.06 122,994.06	0.20	-2,005.94 -2,005.94
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	135.7460 135.7460	112,585.55 112,585.55	2,141.52 2,141.52	115,384.10 115,384.10	0.19	2,798.55 2,798.55
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	103.9730 103.9730	147,951.94 147,951.94	2,501.78 2,501.78	150,760.85 150,760.85	0.25	2,808.91 2,808.91
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	100.7129 100.7129	100,361.25 100,361.25	280.56 280.56	100,712.93 100,712.93	0.17	351.68 351.68

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	96.9630 96.9630	65,000.00 65,000.00	622.26 622.26	63,025.92 63,025.92	 0.10	-1,974.08 -1,974.08
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	99.7500 99.7500	70,101.43 70,101.43	761.76 761.76	69,825.00 69,825.00	 0.12	-276.43 -276.43
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	94.0000 94.0000	49,875.20 49,875.20	116.45 116.45	47,000.00 47,000.00	 0.08	-2,875.20 -2,875.20
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	98.0000 98.0000	44,685.84 44,685.84	1,151.56 1,151.56	44,100.00 44,100.00	 0.07	-585.84 -585.84
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	103.8750 103.8750	30,000.00 30,000.00	363.34 363.34	31,162.50 31,162.50	 0.05	1,162.50 1,162.50
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	126.3860 126.3860	240,561.38 240,561.38	3,889.85 3,889.85	246,452.70 246,452.70	 0.41	5,891.32 5,891.32
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	146.7200 146.7200	492,464.04 492,464.04	5,290.62 5,290.62	462,168.00 462,168.00	 0.76	-30,296.04 -30,296.04
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	103.8750 103.8750	55,000.00 55,000.00	618.78 618.78	57,131.25 57,131.25	 0.09	2,131.25 2,131.25
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	103.3250 103.3250	49,441.60 49,441.60	643.31 643.31	51,662.50 51,662.50	 0.09	2,220.90 2,220.90

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	102.0665 102.0665	80,563.44 80,563.44	1,980.72 1,980.72	81,653.17 81,653.17	 0.13	1,089.73 1,089.73
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	98.2918 98.2918	264,970.67 264,970.67	303.84 303.84	260,473.32 260,473.32	 0.43	-4,497.35 -4,497.35
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	102.3480 102.3480	333,075.00 333,075.00	6,727.88 6,727.88	322,396.20 322,396.20	 0.53	-10,678.80 -10,678.80
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	102.2947 102.2947	44,602.69 44,602.69	558.96 558.96	46,032.62 46,032.62	 0.08	1,429.93 1,429.93
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	97.7902 97.7902	44,591.04 44,591.04	572.55 572.55	44,005.57 44,005.57	 0.07	-585.47 -585.47
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	97.8260 97.8260	14,995.30 14,995.30	67.49 67.49	14,673.91 14,673.91	 0.02	-321.39 -321.39
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	100.4080 100.4080	180,000.00 180,000.00	528.24 528.24	180,734.40 180,734.40	 0.30	734.40 734.40
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	104.8943 104.8943	14,986.30 14,986.30	151.52 151.52	15,734.14 15,734.14	 0.03	747.84 747.84
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	105.1526 105.1526	75,000.00 75,000.00	1,642.08 1,642.08	78,864.46 78,864.46	 0.13	3,864.46 3,864.46

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	99.8750 99.8750	85,571.19 85,571.19	2,284.22 2,284.22	84,893.75 84,893.75	0.14	-677.44 -677.44
50,000.000 QUALCOMM INC 747525AT0 2.900% 05/20/2024 DD 05/26/17	95.6221 95.6221	49,871.50 49,871.50	527.99 527.99	47,811.06 47,811.06	0.08	-2,060.44 -2,060.44
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	100.1033 100.1033	19,988.24 19,988.24	269.88 269.88	20,020.67 20,020.67	0.03	32.43 32.43
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	103.3797 103.3797	61,324.31 61,324.31	1,274.32 1,274.32	62,027.84 62,027.84	0.10	703.53 703.53
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	100.3799 100.3799	80,316.47 80,316.47	658.28 658.28	80,303.88 80,303.88	0.13	-12.59 -12.59
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	93.8297 93.8297	49,824.34 49,824.34	91.46 91.46	46,914.83 46,914.83	0.08	-2,909.51 -2,909.51
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	102.8671 102.8671	64,845.33 64,845.33	879.04 879.04	66,863.63 66,863.63	0.11	2,018.30 2,018.30
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	99.5877 99.5877	119,980.80 119,980.80	1,348.50 1,348.50	119,505.30 119,505.30	0.20	-475.50 -475.50
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	99.2665 99.2665	29,974.14 29,974.14	61.38 61.38	29,779.95 29,779.95	0.05	-194.19 -194.19

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	100.3631 100.3631	49,976.99 49,976.99	651.80 651.80	50,181.57 50,181.57	0.08	204.58 204.58
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/11/2044 DD 10/15/14	99.4902 99.4902	80,000.00 80,000.00	105.91 105.91	79,592.17 79,592.17	0.13	-407.83 -407.83
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	99.2500 99.2500	87,912.16 87,912.16	1,381.02 1,381.02	84,362.50 84,362.50	0.14	-3,549.66 -3,549.66
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	98.0847 98.0847	99,975.27 99,975.27	49.84 49.84	98,084.66 98,084.66	0.16	-1,890.61 -1,890.61
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	107.5843 107.5843	15,000.00 15,000.00	70.37 70.37	16,137.64 16,137.64	0.03	1,137.64 1,137.64
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	126.2630 126.2630	421,449.60 421,449.60	7,875.33 7,875.33	397,728.45 397,728.45	0.66	-23,721.15 -23,721.15
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	99.5421 99.5421	89,845.78 89,845.78	862.62 862.62	89,587.87 89,587.87	0.15	-257.91 -257.91
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	98.6987 98.6987	64,904.31 64,904.31	1,097.14 1,097.14	64,154.16 64,154.16	0.11	-750.15 -750.15
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	105.0402 105.0402	39,937.23 39,937.23	86.87 86.87	42,016.08 42,016.08	0.07	2,078.85 2,078.85

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,621.230 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	99.8000 99.8000	107,621.23 107,621.23	2,206.08 2,206.08	107,405.99 107,405.99	 0.18	-215.24 -215.24
114,692.430 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	100.6031 100.6031	115,176.86 115,176.86	416.83 416.83	115,384.09 115,384.09	 0.19	207.23 207.23
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	100.3750 100.3750	125,000.00 125,000.00	462.00 462.00	125,468.75 125,468.75	 0.21	468.75 468.75
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	105.0000 105.0000	62,263.28 62,263.28	349.99 349.99	63,000.00 63,000.00	 0.10	736.72 736.72
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	96.0000 96.0000	35,198.19 35,198.19	167.71 167.71	33,600.00 33,600.00	 0.06	-1,598.19 -1,598.19
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	99.4338 99.4338	90,944.44 90,944.44	1,912.26 1,912.26	89,490.39 89,490.39	 0.15	-1,454.05 -1,454.05
190,000.000 SUNTRUST BANKS INC 867914BM4 2.700% 01/27/2022 DD 12/01/16	97.7987 97.7987	189,695.24 189,695.24	924.00 924.00	185,817.45 185,817.45	 0.31	-3,877.79 -3,877.79
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	101.8140 101.8140	49,964.76 49,964.76	859.04 859.04	50,906.99 50,906.99	 0.08	942.23 942.23
70,000.000 ANDEAVOR 881609AZ4 5.375% 10/01/2022 DD 09/27/12	102.5000 102.5000	70,957.27 70,957.27	1,880.74 1,880.74	71,750.00 71,750.00	 0.12	792.73 792.73

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	99.7988 99.7988	24,998.00 24,998.00	103.26 103.26	24,949.71 24,949.71	0.04	-48.29 -48.29
35,000.000 TIME WARNER CABLE LLC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	100.9424 100.9424	35,536.94 35,536.94	590.54 590.54	35,329.83 35,329.83	0.06	-207.11 -207.11
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	99.0532 99.0532	79,872.93 79,872.93	487.76 487.76	79,242.52 79,242.52	0.13	-630.41 -630.41
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	100.6250 100.6250	25,000.00 25,000.00	187.37 187.37	25,156.25 25,156.25	0.04	156.25 156.25
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	102.8480 102.8480	50,255.41 50,255.41	791.30 791.30	51,423.99 51,423.99	0.08	1,168.58 1,168.58
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	100.6182 100.6182	70,769.09 70,769.09	345.55 345.55	70,432.76 70,432.76	0.12	-336.33 -336.33
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	103.8538 103.8538	41,444.83 41,444.83	417.69 417.69	41,541.54 41,541.54	0.07	96.71 96.71
21,865.500 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	111.4900 111.4900	21,001.58 21,001.58	691.37 691.37	24,377.85 24,377.85	0.04	3,376.27 3,376.27
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	102.3750 102.3750	85,000.00 85,000.00	992.84 992.84	87,018.75 87,018.75	0.14	2,018.75 2,018.75

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	100.4883 100.4883	555,840.80 555,840.80	6,130.94 6,130.94	542,636.72 542,636.72	0.90	-13,204.08 -13,204.08
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	95.8828 95.8828	334,778.13 334,778.13	936.98 936.98	321,207.42 321,207.42	0.53	-13,570.71 -13,570.71
1,000,000.000 U S TREASURY NOTE 9128283F5 2.250% 11/15/2027 DD 11/15/17	95.7891 95.7891	965,661.47 965,661.47	8,515.19 8,515.19	957,890.62 957,890.62	1.58	-7,770.85 -7,770.85
620,000.000 U S TREASURY NOTE 9128283Q1 2.000% 01/15/2021 DD 01/15/18	98.9766 98.9766	614,760.40 614,760.40	2,603.31 2,603.31	613,654.68 613,654.68	1.01	-1,105.72 -1,105.72
900,000.000 U S TREASURY NOTE 9128283Z1 2.750% 02/28/2025 DD 02/28/18	100.4180 100.4180	899,789.62 899,789.62	2,152.17 2,152.17	903,761.72 903,761.72	1.49	3,972.10 3,972.10
305,000.000 U S TREASURY NOTE 9128284A5 2.625% 02/28/2023 DD 02/28/18	100.3047 100.3047	304,988.36 304,988.36	696.20 696.20	305,929.30 305,929.30	0.50	940.94 940.94
340,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	99.9570 99.9570	339,960.28 339,960.28	373.03 373.03	339,853.91 339,853.91	0.56	-106.37 -106.37
975,000.000 U S TREASURY NOTE 912828M80 2.000% 11/30/2022 DD 11/30/15	97.6133 97.6133	968,176.35 968,176.35	6,535.71 6,535.71	951,729.49 951,729.49	1.57	-16,446.86 -16,446.86
1,400,000.000 U S TREASURY NOTE 912828N30 2.125% 12/31/2022 DD 12/31/15	98.0742 98.0742	1,381,279.39 1,381,279.39	7,478.59 7,478.59	1,373,039.07 1,373,039.07	2.27	-8,240.32 -8,240.32

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
661,452.800 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	96.1055 96.1055	664,448.86 664,448.86	173.59 173.59	635,692.55 635,692.55	1.05	-28,756.31 -28,756.31
620,000.000 U S TREASURY NOTE 912828V72 1.875% 01/31/2022 DD 01/31/17	97.7344 97.7344	619,642.75 619,642.75	1,926.80 1,926.80	605,953.13 605,953.13	1.00	-13,689.62 -13,689.62
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	97.6055 97.6055	255,558.39 255,558.39	2,403.69 2,403.69	248,893.95 248,893.95	0.41	-6,664.44 -6,664.44
1,320,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	97.0195 97.0195	1,331,459.70 1,331,459.70	11,864.50 11,864.50	1,280,657.81 1,280,657.81	2.11	-50,801.89 -50,801.89
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	99.1851 99.1851	70,528.13 70,528.13	723.07 723.07	69,429.56 69,429.56	0.11	-1,098.57 -1,098.57
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	127.8910 127.8910	421,740.10 421,740.10	6,866.34 6,866.34	402,856.65 402,856.65	0.66	-18,883.45 -18,883.45
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	99.1500 99.1500	39,945.50 39,945.50	453.63 453.63	39,659.98 39,659.98	0.07	-285.52 -285.52
190,764.190 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	98.2418 98.2418	190,744.56 190,744.56	156.36 156.36	187,410.23 187,410.23	0.31	-3,334.33 -3,334.33
29,975.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	100.9171 100.9171	29,975.00 29,975.00	55.76 55.76	30,249.91 30,249.91	0.05	274.91 274.91

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	100.7797 100.7797	24,848.31 24,848.31	218.92 218.92	25,194.93 25,194.93	0.04	346.62 346.62
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	97.8147 97.8147	99,264.06 99,264.06	1,924.98 1,924.98	97,814.72 97,814.72	0.16	-1,449.34 -1,449.34
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	101.2322 101.2322	124,656.86 124,656.86	786.78 786.78	126,540.27 126,540.27	0.21	1,883.41 1,883.41
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	106.4917 106.4917	184,767.03 184,767.03	2,291.00 2,291.00	197,009.59 197,009.59	0.33	12,242.56 12,242.56
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	98.5546 98.5546	49,863.64 49,863.64	1,062.00 1,062.00	49,277.31 49,277.31	0.08	-586.33 -586.33
100,000.000 WASHINGTON PRIME GROUP LP 939648AE1 5.950% 08/15/2024 DD 08/04/17	95.3578 95.3578	98,587.00 98,587.00	743.63 743.63	95,357.77 95,357.77	0.16	-3,229.23 -3,229.23
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	97.1313 97.1313	49,846.52 49,846.52	130.20 130.20	48,565.63 48,565.63	0.08	-1,280.89 -1,280.89
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	101.4192 101.4192	94,596.86 94,596.86	489.67 489.67	96,348.19 96,348.19	0.16	1,751.33 1,751.33
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	103.2390 103.2390	143,453.78 143,453.78	475.85 475.85	134,210.75 134,210.75	0.22	-9,243.03 -9,243.03

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	100.9669 100.9669	154,292.42 154,292.42	457.87 457.87	151,450.40 151,450.40	0.25	-2,842.02 -2,842.02
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	102.1645 102.1645	180,108.37 180,108.37	559.86 559.86	178,787.95 178,787.95	0.30	-1,320.42 -1,320.42
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	100.6675 100.6675	123,491.52 123,491.52	361.77 361.77	120,800.95 120,800.95	0.20	-2,690.57 -2,690.57
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	101.2380 101.2380	69,876.04 69,876.04	813.82 813.82	70,866.57 70,866.57	0.12	990.53 990.53
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	99.0365 99.0365	83,642.34 83,642.34	704.04 704.04	84,181.05 84,181.05	0.14	538.71 538.71
45,000.000 WINDSTREAM SERVICES LLC / WIND 97381WAN4 7.750% 10/15/2020 DD 10/06/10	83.5000 83.5000	45,604.06 45,604.06	1,613.14 1,613.14	37,575.00 37,575.00	0.06	-8,029.06 -8,029.06
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	98.4290 98.4290	200,000.00 200,000.00	2,628.44 2,628.44	196,858.00 196,858.00	0.32	-3,142.00 -3,142.00
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	102.7500 102.7500	35,000.00 35,000.00	446.20 446.20	35,962.50 35,962.50	0.06	962.50 962.50
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	103.4060 103.4060	24,993.49 24,993.49	637.64 637.64	25,851.49 25,851.49	0.04	858.00 858.00

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	99.7808 99.7808	24,998.45 24,998.45	31.45 31.45	24,945.20 24,945.20	0.04	-53.25 -53.25
235,000.000 BBCMS 2017-GLKS MO GLKS B 144A 05547WAG3 VAR RT 11/15/2034 DD 11/29/17	100.2890 100.2890	235,000.00 235,000.00	330.32 330.32	235,679.22 235,679.22	0.39	679.22 679.22
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	104.9761 104.9761	71,995.07 71,995.07	247.38 247.38	73,483.24 73,483.24	0.12	1,488.17 1,488.17
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	101.6095 101.6095	303,042.29 303,042.29	843.20 843.20	299,747.88 299,747.88	0.49	-3,294.41 -3,294.41
65,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CAN9 VAR RT 10/15/2022 DD 10/15/16	103.4951 103.4951	64,916.16 64,916.16	1,322.38 1,322.38	67,271.81 67,271.81	0.11	2,355.65 2,355.65
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	103.2032 103.2032	50,477.56 50,477.56	166.47 166.47	51,601.61 51,601.61	0.09	1,124.05 1,124.05
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	97.4242 97.4242	137,473.26 137,473.26	90.65 90.65	136,393.84 136,393.84	0.23	-1,079.42 -1,079.42
137,604.100 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	104.2942 104.2942	154,860.73 154,860.73	558.31 558.31	143,513.11 143,513.11	0.24	-11,347.62 -11,347.62
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	105.0242 105.0242	118,848.70 118,848.70	449.50 449.50	115,526.65 115,526.65	0.19	-3,322.05 -3,322.05

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,760.000 ISHARES IBOXX INVESTMENT GRA 464287242	117.3900	4,632,053.18	0.00	4,432,646.40		-199,406.78
	117.3900	4,632,053.18	0.00	4,432,646.40	7.32	-199,406.78
SUBTOTAL UNITED STATES		56,804,564.50	332,988.34	55,449,426.02		-1,355,138.48
		56,804,564.50	332,988.34	55,449,426.02	91.48	-1,355,138.48
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		59,926,899.92	366,304.98	58,542,397.24		-1,384,502.68
		59,926,899.92	366,304.98	58,542,397.24	96.57	-1,384,502.68
TOTAL FIXED INCOME SECURITIES		59,926,899.92	366,304.98	58,542,397.24	96.57	-1,384,502.68
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	86.9278	205,759.78	1,358.62	212,973.11		7,213.33
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	86.9278	205,759.78	1,358.62	212,973.11	0.35	7,213.33
TOTAL ASSETS - BASE:		61,962,991.69	368,545.92	60,585,702.34	99.94	-1,377,289.35
NET ASSETS - BASE:				60,954,248.26		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
254,145.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	254,145.84	254,145.84	1	247.35
		254,145.84	254,145.84	1	247.35
COMMON STOCK					
18,025	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,279,414.50	1,136,124.34	3	0.00
9,090	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,282,771.70	578,670.99	5	0.00
13,150	CUSIP # 052769106 AUTODESK INC	1,651,377.00	901,831.30	3	0.00
7,125	CUSIP # 163072101 CHEESECAKE FACTORY	343,567.50	337,201.45	1	0.00
5,400	CUSIP # 192422103 COGNEX CORPORATION	280,746.00	215,850.69	1	0.00
8,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	514,836.00	323,858.49	1	0.00
23,475	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	3,275,232.00	1,790,898.47	7	0.00
21,875	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	502,031.25	558,572.12	1	0.00
6,875	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,371,012.50	1,076,127.63	3	0.00
47,650	CUSIP # 371901109 GENTEX CORP	1,096,903.00	746,627.85	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,800	CUSIP # 37253A103 GENTHERM INC	400,610.00	419,559.20	1	0.00
15,525	CUSIP # 384109104 GRACO INC	709,803.00	366,882.79	1	0.00
12,725	CUSIP # 461202103 INTUIT INC	2,205,878.75	1,263,470.18	5	0.00
4,821	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,990,253.43	891,605.25	4	0.00
54,075	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,098,804.00	999,723.21	2	0.00
21,750	CUSIP # 501797104 L BRANDS INC	831,067.50	1,295,583.63	2	0.00
10,400	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,140,360.00	669,283.27	2	0.00
10,000	CUSIP # 562750109 MANHATTAN ASSOCIATES	418,800.00	438,308.45	1	0.00
5,362	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	336,787.22	292,285.10	1	0.00
10,425	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	952,428.00	527,472.69	2	0.00
15,050	CUSIP # 596278101 MIDDLEBY CORP	1,863,039.50	1,698,728.45	4	0.00
15,150	CUSIP # 62855J104 MYRIAD GENETICS INC	447,682.50	420,279.89	1	0.00
15,300	CUSIP # 655664100 NORDSTROM INC	740,673.00	642,959.33	2	0.00
6,800	CUSIP # 704326107 PAYCHEX INC	418,812.00	324,935.61	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,125	CUSIP # 727493108 PLANTRONICS INC	1,033,836.25	802,346.85	2	0.00
27,675	CUSIP # 729132100 PLEXUS CORP	1,653,027.75	1,158,246.12	3	0.00
11,286	CUSIP # 739276103 POWER INTEGRATIONS INC	771,398.10	610,778.62	2	0.00
8,975	CUSIP # 743713109 PROTO LABS INC	1,055,011.25	433,564.83	2	0.00
4,350	CUSIP # 751212101 RALPH LAUREN CORP	486,330.00	478,821.72	1	2,175.00
17,200	CUSIP # 75606N109 REALPAGE INC	885,800.00	376,776.45	2	0.00
27,950	CUSIP # 83125X103 SLEEP NUMBER CORP	982,442.50	723,180.17	2	0.00
138,776	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	600,900.08	766,947.96	1	0.00
19,850	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	337,450.00	539,014.50	1	0.00
6,350	CUSIP # 87157D109 SYNAPTICS INC	290,385.50	467,559.36	1	0.00
19,925	CUSIP # 872275102 TCF FINANCIAL CORP	454,489.25	309,488.47	1	0.00
26,600	CUSIP # 872540109 TJX COMPANIES INC	2,169,496.00	1,464,753.36	5	0.00
5,300	CUSIP # 896945201 TRIPADVISOR INC	216,717.00	303,266.84	0	0.00
17,650	CUSIP # 90347A100 UBIQUITI NETWORKS INC	1,214,320.00	745,870.69	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,700	CUSIP # 904311107 UNDER ARMOUR INC CL A	403,845.00	430,570.18	1	0.00
10,225	CUSIP # 917047102 URBAN OUTFITTERS INC	377,916.00	315,842.49	1	0.00
8,650	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	1,060,922.50	621,727.97	2	0.00
10,550	CUSIP # 92552V100 VIASAT INC	693,346.00	690,978.31	1	0.00
11,625	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,368,727.50	772,482.04	3	6,975.00
		42,209,251.03	29,929,057.31	88	9,150.00
	FOREIGN STOCK				
49,050	CUSIP # 683715106 OPEN TEXT CORP	1,706,940.00	1,136,960.58	4	0.00
97,609	CUSIP # 903914208 ULTRA PETROLUEM CORP	407,029.53	1,094,766.84	1	0.00
33,549	CUSIP # 903914XX2 ULTRA PETROLUEM CORP BACKSTOP SHARES UNREGISTERED, LEGENDED	122,453.85	404,738.55	0	0.00
9,245	CUSIP # G47567105 IHS MARKIT LTD	445,978.80	328,962.82	1	0.00
24,081	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	1,409,220.12	932,736.87	3	15,171.03
16,475	CUSIP # H2906T109 GARMIN LTD	970,871.75	740,154.77	2	0.00
3,750	CUSIP # N22717107 CORE LABORATORIES NV	405,825.00	419,026.58	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		5,468,319.05	5,057,347.01	11	15,171.03
	COMMON TRUST FUNDS - FIXED INCOME				
112,403.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	112,403.55	112,403.55	0	0.00
		112,403.55	112,403.55	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
78,311.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	78,311.75	78,311.75	0	78.85
		78,311.75	78,311.75	0	78.85
COMMON STOCK					
36,100	CUSIP # 002824100 ABBOTT LABORATORIES	2,163,112.00	1,733,713.22	3	0.00
20,875	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,510,670.00	2,160,451.52	6	0.00
4,188	CUSIP # 02079K305 ALPHABET INC	4,343,542.32	3,384,537.64	6	0.00
8,275	CUSIP # 075887109 BECTON DICKINSON AND CO	1,793,192.50	1,643,976.62	2	0.00
2,600	CUSIP # 09247X101 BLACKROCK INC	1,408,472.00	1,459,122.24	2	0.00
1,655	CUSIP # 09857L108 BOOKING HOLDINGS INC	3,443,045.45	2,508,164.41	5	0.00
8,925	CUSIP # 285512109 ELECTRONIC ARTS INC	1,082,067.00	1,097,621.19	1	0.00
30,425	CUSIP # 30303M102 FACEBOOK INC	4,861,610.75	3,660,611.62	7	0.00
6,600	CUSIP # 461202103 INTUIT INC	1,144,110.00	1,113,436.70	2	0.00
13,775	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	1,513,183.75	1,258,564.07	2	4,959.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,600	CUSIP # 55354G100 MSCI INC A	1,584,382.00	1,488,932.56	2	0.00
49,925	CUSIP # 594918104 MICROSOFT CORPORATION	4,556,654.75	3,761,892.83	6	0.00
50,350	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,880,523.50	2,430,321.21	4	0.00
22,600	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,714,662.00	1,015,709.72	2	0.00
3,515	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	1,210,425.40	1,415,629.79	2	0.00
76,925	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	4,017,023.50	3,270,829.36	6	0.00
236,850	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,477,944.00	1,365,560.19	2	0.00
8,175	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,687,810.50	1,708,446.69	2	1,389.75
37,225	CUSIP # 92826C839 VISA INC CL A	4,452,854.50	3,057,985.06	6	0.00
48,925	CUSIP # 98978V103 ZOETIS INC	4,085,726.75	2,694,559.38	6	0.00
33,625	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	1,781,116.25	1,844,917.10	2	0.00
22,750	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	2,678,585.00	1,959,942.28	4	13,650.00
		58,390,713.92	46,034,925.40	81	19,998.75
FOREIGN STOCK					
30,925	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,675,974.50	2,745,137.52	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,600	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	988,400.00	984,049.55	1	2,522.93
92,925	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,951,973.25	2,275,443.19	7	0.00
36,950	CUSIP # 891160509 TORONTO-DOMINION BANK	2,100,607.50	2,062,876.94	3	0.00
		13,716,955.25	8,067,507.20	19	2,522.93
COMMON TRUST FUNDS - FIXED INCOME					
72,157.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,157.61	72,157.61	0	0.00
		72,157.61	72,157.61	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,177.199	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	232,894.98	237,096.71	5	0.00
		232,894.98	237,096.71	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,216.86	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	93,349.87	91,910.98	2	0.00
151,922.88	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,675,736.26	1,640,309.64	36	0.00
325,953.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	325,953.33	325,953.33	7	0.00
		2,095,039.46	2,058,173.95	46	0.00
COMMON TRUST FUNDS - EQUITY					
4,937.93	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	207,426.64	149,429.22	5	0.00
8,269.93	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	403,222.77	293,787.93	9	0.00
7,915.01	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	831,175.78	651,801.94	18	0.00
33,083.93	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	713,788.67	592,535.55	16	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,639.09	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	112,613.13	88,922.83	2	0.00
		2,268,226.99	1,776,477.47	49	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,883.537	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	201,481.95	203,421.65	5	0.00
		201,481.95	203,421.65	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,988.86	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	40,399.83	39,735.41	1	0.00
91,312.03	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,007,187.85	984,782.68	25	0.00
270,216.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	270,216.83	270,216.83	7	0.00
		1,317,804.51	1,294,734.92	33	0.00
COMMON TRUST FUNDS - EQUITY					
4,740.36	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	199,127.35	143,018.37	5	0.00
8,930.33	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	435,422.35	322,243.86	11	0.00
9,256.76	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	972,076.44	767,799.71	24	0.00
36,579.43	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	789,204.38	656,495.14	20	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,973.46	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	116,971.74	92,930.21	3	0.00
		2,512,802.26	1,982,487.29	62	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,022.676	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	109,395.65	114,817.10	5	0.00
		109,395.65	114,817.10	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
33,695.8	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	371,670.64	364,637.69	17	0.00
128,910.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	128,910.18	128,910.18	6	0.00
		500,580.82	493,547.87	23	0.00
COMMON TRUST FUNDS - EQUITY					
3,124.03	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	131,230.50	99,518.50	6	0.00
5,933.73	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	289,315.03	219,969.66	13	0.00
5,807.62	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	609,873.28	486,336.20	28	0.00
22,856.8	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	493,137.45	410,113.59	22	0.00
5,680.3	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	74,044.41	57,779.05	3	0.00
		1,597,600.67	1,273,717.00	72	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
224.523	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	24,017.23	25,977.82	5	0.00
		24,017.23	25,977.82	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,748.66	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	41,348.38	41,557.42	9	0.00
13,855.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	13,855.10	13,855.10	3	0.00
		55,203.48	55,412.52	12	0.00
COMMON TRUST FUNDS - EQUITY					
761.65	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	31,994.48	28,075.18	7	0.00
1,452.84	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	70,837.14	62,996.30	15	0.00
1,431.79	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	150,355.99	133,014.90	32	0.00
5,372.7	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	115,916.47	109,480.25	25	0.00
1,427.03	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	18,601.76	17,423.84	4	0.00
		387,705.84	350,990.47	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,319.377	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	355,073.76	372,029.07	5	0.00
		355,073.76	372,029.07	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
75,628.67	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	834,197.62	817,481.73	12	0.00
118,074.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	118,074.66	118,074.66	2	0.00
		952,272.28	935,556.39	14	0.00
COMMON TRUST FUNDS - EQUITY					
10,746.9	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	451,442.88	333,560.72	7	0.00
20,821.69	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,015,217.71	753,637.70	15	0.00
20,053.01	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,105,818.72	1,658,993.77	31	0.00
77,407.23	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,670,067.72	1,368,709.15	24	0.00
20,944.95	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	273,023.71	204,791.68	4	0.00
		5,515,570.74	4,319,693.02	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,670.817	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	285,697.29	290,293.38	5	0.00
		285,697.29	290,293.38	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,233.19	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	164,412.41	161,485.49	3	0.00
241,870.07	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,667,869.68	2,617,237.65	49	0.00
512,835.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	512,835.57	512,835.57	9	0.00
		3,345,117.66	3,291,558.71	61	0.00
COMMON TRUST FUNDS - EQUITY					
3,379.81	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	141,975.00	96,792.26	3	0.00
6,397.01	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	311,903.49	214,492.09	6	0.00
6,890.83	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	723,623.97	567,507.81	13	0.00
25,544.71	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	551,129.34	431,645.46	10	0.00
8,580.45	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	111,848.74	90,264.14	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,840,480.54	1,400,701.76	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
4,113.81	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	440,054.26	440,652.62	5	0.00
		440,054.26	440,652.62	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
17,020.62	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	172,387.63	169,246.15	2	0.00
257,811.2	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,843,703.17	2,768,331.41	34	0.00
104,014.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	104,014.97	104,014.97	1	0.00
		3,120,105.77	3,041,592.53	38	0.00
COMMON TRUST FUNDS - EQUITY					
9,688.56	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	406,985.40	286,686.51	5	0.00
16,686.19	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	813,580.25	578,360.51	10	0.00
17,169.42	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,803,005.43	1,414,901.27	22	0.00
67,978.21	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,466,635.79	1,202,586.72	18	0.00
16,217.39	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	211,398.54	150,070.66	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,701,605.41	3,632,605.67	57	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
913.518	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	97,719.02	104,320.42	5	0.00
		97,719.02	104,320.42	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,287.34	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	63,679.21	63,130.07	3	0.00
94,469.83	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,042,018.95	1,038,461.18	48	0.00
247,368.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	247,368.05	247,368.05	11	0.00
		1,353,066.21	1,348,959.30	63	0.00
COMMON TRUST FUNDS - EQUITY					
1,328.16	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	55,791.75	46,918.91	3	0.00
2,409.27	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	117,470.46	98,173.81	5	0.00
2,641.66	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	277,407.58	236,118.94	13	0.00
9,934.88	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	214,345.90	187,142.64	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,463.99	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	45,154.15	38,164.42	2	0.00
		710,169.84	606,518.72	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,193.61	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	19,193.61	19,193.61	5	0.00
		19,193.61	19,193.61	5	0.00
COMMON STOCK					
6	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	340.50	237.45	0	0.00
16	CUSIP # 002444107 AVX CORP	264.80	218.46	0	0.00
7	CUSIP # 002535300 AARON'S INC	326.20	205.60	0	0.21
2	CUSIP # 003654100 ABIOMED INC	581.98	384.67	0	0.00
6	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	285.30	257.73	0	0.00
4	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	255.60	218.32	0	0.00
4	CUSIP # 00971T101 AKAMA I TECHNOLOGIES INC	283.92	262.00	0	0.00
3	CUSIP # 020002101 ALLSTATE CORPORATION	284.40	305.44	0	1.38
14	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	279.02	207.03	0	0.00
5	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	265.30	283.50	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 030506109 AMERICAN WOODMARK CORP	196 .90	264 .26	0	0 .00
23	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	239 .89	268 .52	0	6 .90
2	CUSIP # 036752103 ANTHEM INC	439 .40	357 .09	0	0 .00
15	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	269 .70	275 .63	0	6 .90
4	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	291 .60	270 .42	0	0 .00
7	CUSIP # 038222105 APPLIED MATERIALS INC	389 .27	223 .11	0	0 .00
3	CUSIP # 042735100 ARROW ELECTRONICS	231 .06	213 .33	0	0 .00
3	CUSIP # 049560105 ATMOS ENERGY CORP	252 .72	207 .01	0	0 .00
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	328 .92	355 .43	0	2 .94
3	CUSIP # 053611109 AVERY DENNISON CORP	318 .75	233 .61	0	0 .00
9	CUSIP # 05566U108 BOFI HOLDING INC	364 .77	250 .78	0	0 .00
5	CUSIP # 086516101 BEST BUY INC	349 .95	213 .41	0	2 .25
5	CUSIP # 089302103 BIG LOTS INC	217 .65	281 .87	0	1 .50
1	CUSIP # 09062X103 BIOGEN IDEC INC	273 .82	288 .13	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	189 .05	189 .71	0	0 .00
8	CUSIP # 12504L109 CBRE GROUP INC	377 .76	348 .92	0	0 .00
2	CUSIP # 125509109 CIGNA CORP	335 .48	405 .46	0	0 .08
2	CUSIP # 12572Q105 CME GROUP INC	323 .48	289 .53	0	0 .00
5	CUSIP # 126650100 CVS HEALTH CORP	311 .05	389 .76	0	0 .00
6	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	223 .50	267 .33	0	0 .00
2	CUSIP # 142339100 CARLISLE COMPANIES INC	208 .82	233 .09	0	0 .00
3	CUSIP # 146229109 CARTERS INC	312 .30	355 .13	0	0 .00
3	CUSIP # 15135B101 CENTENE CORPORATION	320 .61	305 .25	0	0 .00
5	CUSIP # 156782104 CERNER CORP	290 .00	246 .40	0	0 .00
6	CUSIP # 163072101 CHEESECAKE FACTORY	289 .32	277 .58	0	0 .00
2	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	270 .50	299 .06	0	0 .00
13	CUSIP # 171779309 CIENA CORP	336 .70	276 .15	0	0 .00
5	CUSIP # 172755100 CIRRUS LOGIC INC	203 .15	199 .50	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	245 . 52	273 . 78	0	0 . 00
4	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	305 . 72	228 . 82	0	0 . 00
4	CUSIP # 209115104 CONSOLIDATED EDISON INC	311 . 76	333 . 98	0	0 . 00
2	CUSIP # 21676P103 COOPER-STANDARD HOLDING	245 . 62	244 . 05	0	0 . 00
8	CUSIP # 216831107 COOPER TIRE & RUBBER	234 . 40	282 . 64	0	0 . 00
15	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	246 . 75	272 . 92	0	0 . 00
11	CUSIP # 219350105 CORNING INC	306 . 68	249 . 05	0	0 . 00
2	CUSIP # 22160K105 COSTCO WHOLESALE CORP	376 . 86	314 . 24	0	0 . 00
3	CUSIP # 231561101 CURTISS WRIGHT CORP	405 . 21	367 . 17	0	0 . 45
7	CUSIP # 23331A109 D R HORTON INC	306 . 88	356 . 33	0	0 . 00
4	CUSIP # 237194105 DARDEN RESTAURANTS INC	341 . 00	307 . 63	0	0 . 00
15	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	219 . 90	284 . 48	0	0 . 00
9	CUSIP # 253393102 DICKS SPORTING GOODS INC	315 . 45	350 . 48	0	0 . 00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	374 . 20	293 . 49	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 256746108 DOLLAR TREE INC	284 . 70	326 . 89	0	0 . 00
3	CUSIP # 29084Q100 EMCOR GROUP INC	233 . 79	211 . 81	0	0 . 00
3	CUSIP # 29355X107 ENPRO INDUSTRIES INC	232 . 14	282 . 15	0	0 . 00
3	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	261 . 60	269 . 56	0	0 . 00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	294 . 60	280 . 54	0	0 . 00
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	316 . 50	250 . 10	0	0 . 00
5	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	345 . 40	352 . 83	0	0 . 00
7	CUSIP # 302445101 FLIR SYSTEMS INC	350 . 07	327 . 21	0	0 . 00
6	CUSIP # 302941109 FTI CONSULTING	290 . 46	236 . 28	0	0 . 00
2	CUSIP # 30303M102 FACEBOOK INC	319 . 58	362 . 23	0	0 . 00
8	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	267 . 20	284 . 20	0	0 . 00
3	CUSIP # 315616102 F5 NETWORKS INC	433 . 83	396 . 09	0	0 . 00
13	CUSIP # 31787A507 FINISAR CORPORATION	205 . 53	277 . 02	0	0 . 00
5	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	293 . 40	185 . 69	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	413 .24	402 .37	0	0 .35
6	CUSIP # 344849104 FOOT LOCKER INC	273 .24	312 .03	0	0 .00
15	CUSIP # 36467W109 GAMESTOP CORP CL A	189 .30	381 .29	0	0 .00
10	CUSIP # 364760108 GAP INC	312 .00	340 .15	0	0 .00
2	CUSIP # 369550108 GENERAL DYNAMICS CORP	441 .80	289 .95	0	0 .00
13	CUSIP # 371901109 GENTEX CORP	299 .26	227 .74	0	0 .00
5	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	320 .80	296 .03	0	0 .00
5	CUSIP # 393657101 GREENBRIER COMPANIES INC	251 .25	269 .40	0	0 .00
4	CUSIP # 40412C101 HCA HOLDINGS INC	388 .00	358 .10	0	0 .00
68	CUSIP # 422704106 HECLA MINING CO	249 .56	288 .65	0	0 .00
8	CUSIP # 436440101 HOLOGIC INC	298 .88	342 .92	0	0 .00
9	CUSIP # 440452100 HORMEL FOODS CORP	308 .88	324 .93	0	0 .00
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	257 .76	230 .71	0	0 .00
3	CUSIP # 451107106 IDACORP INC	264 .81	240 .55	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 452327109 ILLUMINA INC	472 . 84	447 . 58	0	0 . 00
2	CUSIP # 457187102 INGREDION INC	257 . 84	248 . 79	0	1 . 20
4	CUSIP # 45768S105 INNOSPEC INC	274 . 40	283 . 02	0	0 . 00
5	CUSIP # 45778Q107 INSPERITY INC	347 . 75	284 . 77	0	0 . 00
7	CUSIP # 458140100 INTEL CORPORATION	364 . 56	326 . 72	0	0 . 00
7	CUSIP # 460335201 INTL SPEEDWAY	308 . 70	262 . 71	0	0 . 00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	412 . 83	373 . 89	0	0 . 00
15	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	245 . 70	264 . 82	0	6 . 30
2	CUSIP # 466032109 J&J SNACK FOODS	273 . 12	268 . 62	0	0 . 90
12	CUSIP # 477143101 JETBLUE AIRWAYS CORP	243 . 84	269 . 57	0	0 . 00
10	CUSIP # 50105F105 KRONOS WORLDWIDE INC	226 . 00	262 . 55	0	0 . 00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	406 . 32	376 . 33	0	0 . 00
3	CUSIP # 515098101 LANDSTAR SYSTEMS INC	328 . 95	313 . 29	0	0 . 00
6	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	282 . 00	308 . 28	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	337 .93	318 .47	0	0 .00
19	CUSIP # 552848103 MGIC INVESTMENT CORP	247 .00	198 .34	0	0 .00
4	CUSIP # 55306N104 MKS INSTRUMENTS INC	462 .60	390 .12	0	0 .00
6	CUSIP # 556269108 STEVEN MADDEN LTD	263 .40	212 .63	0	0 .00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	321 .30	232 .36	0	0 .00
5	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	277 .35	249 .22	0	0 .00
4	CUSIP # 574795100 MASIMO CORPORATION	351 .80	343 .34	0	0 .00
9	CUSIP # 576485205 MATADOR RESOURCES CO	269 .19	284 .04	0	0 .00
5	CUSIP # 577933104 MAXIMUS INC	333 .70	279 .50	0	0 .00
5	CUSIP # 58502B106 MEDNAX INC	278 .15	309 .26	0	0 .00
5	CUSIP # 589378108 MERCURY SYSTEMS INC	241 .60	250 .17	0	0 .00
8	CUSIP # 595112103 MICRON TECHNOLOGY INC	417 .12	346 .60	0	0 .00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	232 .22	204 .16	0	0 .00
4	CUSIP # 60871R209 MOLSON COORS BREWING CO B	301 .32	329 .60	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	286 .05	314 .52	0	0 .00
4	CUSIP # 617700109 MORNINGSTAR INC	382 .08	387 .92	0	0 .00
4	CUSIP # 635017106 NATIONAL BEVERAGE	356 .08	184 .83	0	0 .00
9	CUSIP # 651639106 NEWMONT MINING CORP	351 .63	343 .30	0	0 .00
2	CUSIP # 65339F101 NEXTERA ENERGY INC	326 .66	309 .39	0	0 .00
12	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	462 .48	424 .32	0	0 .00
5	CUSIP # 654106103 NIKE INC CLASS B	332 .20	262 .93	0	1 .00
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	349 .12	215 .06	0	0 .00
5	CUSIP # 670346105 NUCOR CORPORATION	305 .45	331 .10	0	1 .90
3	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	440 .91	203 .73	0	0 .00
16	CUSIP # 682189105 ON SEMICONDUCTOR CORP	391 .36	345 .76	0	0 .00
24	CUSIP # 684060106 ORANGE SPON ADR	409 .92	366 .21	0	0 .00
3	CUSIP # 690742101 OWENS CORNING	241 .20	155 .98	0	0 .63
8	CUSIP # 69331C108 PG & E CORP	351 .44	353 .80	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	331 . 84	362 . 36	0	0 . 00
2	CUSIP # 693656100 PVH CORP	302 . 86	181 . 82	0	0 . 00
14	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	246 . 26	274 . 89	0	0 . 00
11	CUSIP # 72147K108 PILGRIMS PRIDE CORP	270 . 71	327 . 52	0	0 . 00
3	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	239 . 40	203 . 40	0	0 . 00
5	CUSIP # 729132100 PLEXUS CORP	298 . 65	302 . 95	0	0 . 00
6	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	243 . 06	268 . 23	0	2 . 04
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	323 . 91	308 . 42	0	0 . 00
5	CUSIP # 74340W103 PROLOGIS INC	314 . 95	320 . 02	0	0 . 00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	400 . 78	435 . 24	0	0 . 00
5	CUSIP # 74758T303 QUALYS INC	363 . 75	303 . 40	0	0 . 00
7	CUSIP # 74762E102 QUANTA SERVICES INC	240 . 45	275 . 00	0	0 . 00
2	CUSIP # 755111507 RAYTHEON COMPANY	431 . 64	274 . 66	0	0 . 00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	308 . 00	310 . 44	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	257 . 22	263 . 50	0	0 . 00
20	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	233 . 20	268 . 50	0	3 . 31
6	CUSIP # 76680R206 RINGCENTRAL INC CL A	381 . 00	285 . 48	0	0 . 00
7	CUSIP # 775711104 ROLLINS INC	357 . 21	211 . 25	0	0 . 00
4	CUSIP # 778296103 ROSS STORES INC	311 . 92	254 . 42	0	0 . 00
2	CUSIP # 800013104 SANDERSON FARMS INC	238 . 04	176 . 55	0	0 . 00
5	CUSIP # 806407102 HENRY SCHEIN INC	336 . 05	356 . 97	0	0 . 00
7	CUSIP # 830566105 SKECHERS USA INC	272 . 23	161 . 79	0	0 . 00
4	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	401 . 04	299 . 57	0	0 . 00
2	CUSIP # 832696405 JM SMUCKER CO	248 . 02	247 . 37	0	0 . 00
5	CUSIP # 844741108 SOUTHWEST AIRLINES	286 . 40	211 . 53	0	0 . 00
6	CUSIP # 848577102 SPIRIT AIRLINES INC	226 . 68	317 . 28	0	0 . 00
4	CUSIP # 84857L101 SPIRE INC	289 . 20	296 . 72	0	2 . 25
11	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	258 . 17	214 . 59	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 852857200 STAMPS.COM INC	201 .05	188 .13	0	0 .00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	306 .40	337 .57	0	0 .00
2	CUSIP # 87162W100 SYNNEX CORPORATION	236 .80	272 .84	0	0 .00
6	CUSIP # 871829107 SYSCO CORPORATION	359 .76	328 .19	0	0 .00
4	CUSIP # 872540109 TJX COMPANIES INC	326 .24	308 .70	0	0 .00
5	CUSIP # 872590104 T-MOBILE US INC	305 .20	322 .07	0	0 .00
5	CUSIP # 87612E106 TARGET CORPORATION	347 .15	317 .86	0	0 .00
3	CUSIP # 878237106 TECH DATA CORPORATION	255 .39	193 .04	0	0 .00
8	CUSIP # 880770102 TERADYNE INC	365 .68	352 .76	0	0 .00
3	CUSIP # 882508104 TEXAS INSTRUMENTS INC	311 .67	220 .78	0	0 .00
2	CUSIP # 885160101 THOR INDUSTRIES INC	230 .34	310 .42	0	0 .74
3	CUSIP # 891027104 TORCHMARK CORP	252 .51	270 .84	0	0 .00
6	CUSIP # 902104108 II-VI INC	245 .40	290 .28	0	0 .00
4	CUSIP # 902494103 TYSON FOODS INC CL A	292 .76	233 .80	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 911163103 UNITED NATURAL FOODS INC	257.64	236.75	0	0.00
2	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	224.72	303.25	0	0.00
2	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	428.00	320.98	0	0.00
7	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	227.15	190.74	0	0.00
2	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	236.82	230.55	0	0.00
8	CUSIP # 917047102 URBAN OUTFITTERS INC	295.68	187.12	0	0.00
4	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	371.08	217.39	0	0.00
6	CUSIP # 92343V104 VERIZON COMMUNICATIONS	286.92	316.17	0	0.00
3	CUSIP # 928563402 VMWARE INC CL A	363.81	266.57	0	0.00
5	CUSIP # 92939U106 WEC ENERGY GROUP INC	313.50	328.55	0	0.00
4	CUSIP # 94106L109 WASTE MANAGEMENT INC	336.48	344.24	0	0.00
2	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	387.26	404.46	0	0.00
5	CUSIP # 95040Q104 WELLTOWER INC	272.15	320.95	0	0.00
7	CUSIP # 950755108 WERNER ENTERPRISES INC	255.50	179.78	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 969904101 WILLIAMS-SONOMA INC	369.32	370.30	0	0.00
7	CUSIP # 98389B100 XCEL ENERGY INC	318.36	278.73	0	2.66
		55,116.16	51,467.43	13	45.89
FOREIGN STOCK					
14	CUSIP # 054536107 AXA S.A. (ADR)	372.12	357.33	0	0.00
5	CUSIP # 063671101 BANK OF MONTREAL	377.85	299.15	0	0.00
11	CUSIP # 138006309 CANON INC SPONS ADR	400.95	325.36	0	0.00
12	CUSIP # 26874R108 ENI SPA (ADR)	423.96	402.72	0	0.00
5	CUSIP # 433578507 HITACHI LTD ADR	365.45	392.00	0	0.00
12	CUSIP # 438128308 HONDA MOTORS LTD ADR	416.76	367.08	0	0.00
11	CUSIP # 500458401 KOMATSU LTD SPONS ADR	370.15	400.95	0	0.00
9	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	406.31	332.49	0	0.00
111	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	412.92	422.38	0	0.00
17	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	434.69	379.77	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	395 . 25	376 . 64	0	0 . 00
9	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	499 . 59	234 . 58	0	0 . 00
9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	418 . 95	364 . 86	0	0 . 00
21	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	434 . 18	421 . 96	0	0 . 00
8	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	394 . 00	324 . 84	0	4 . 66
8	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	412 . 24	438 . 52	0	14 . 36
5	CUSIP # 780087102 ROYAL BANK OF CANADA	386 . 45	410 . 18	0	0 . 00
10	CUSIP # 80105N105 SANOFI-AVENTIS ADR	400 . 80	411 . 35	0	0 . 00
11	CUSIP # 867224107 SUNCOR ENERGY INC	379 . 94	411 . 23	0	0 . 00
29	CUSIP # 87969N204 TELSTRA CORP ADR	349 . 74	535 . 31	0	11 . 98
9	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	411 . 12	372 . 69	0	0 . 00
7	CUSIP # 891160509 TORONTO-DOMINION BANK	397 . 95	310 . 31	0	0 . 00
7	CUSIP # 89151E109 TOTAL SA SPON ADR	403 . 83	355 . 91	0	4 . 49
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	391 . 11	327 . 04	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # G1151C101 ACCENTURE PLC	460.50	344.42	0	0.00
5	CUSIP # G29183103 EATON CORP PLC	399.55	340.20	0	0.00
4	CUSIP # H84989104 TE CONNECTIVITY LTD	399.60	378.92	0	0.00
4	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	422.72	338.37	0	0.00
		11,338.68	10,376.56	3	35.49
MUTUAL FUNDS - FIXED INCOME					
633	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	71,560.65	72,252.02	17	0.00
271	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	31,812.69	32,149.27	7	0.00
137	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	14,137.03	14,953.95	3	0.00
367	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	38,402.88	39,842.11	9	0.00
264	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	28,311.36	28,739.45	7	0.00
256	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	26,572.80	26,879.73	6	0.00
944	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	47,351.04	47,380.08	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,340	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	30,994.20	31,303.57	7	0.00
558	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	15,730.02	15,961.48	4	0.00
581	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,145.31	15,329.46	4	0.00
476	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	12,014.95	12,776.96	3	0.00
		334,032.93	337,568.08	78	0.00
MUTUAL FUNDS - EQUITY					
33	CUSIP # 78463V107 SPDR GOLD TRUST	4,151.07	4,021.38	1	0.00
45	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,114.10	1,655.20	0	0.00
		6,265.17	5,676.58	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87,171.18	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	87,171.18	87,171.18	2	0.00
		87,171.18	87,171.18	2	0.00
COMMON STOCK					
118	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	6,696.50	4,858.25	0	0.00
335	CUSIP # 002444107 AVX CORP	5,544.25	4,586.71	0	0.00
145	CUSIP # 002535300 AARON'S INC	6,757.00	4,015.67	0	4.35
31	CUSIP # 003654100 ABIOMED INC	9,020.69	6,074.95	0	0.00
137	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	6,514.35	5,904.96	0	0.00
85	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	5,431.50	4,891.99	0	0.00
81	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	5,749.38	5,337.15	0	0.00
56	CUSIP # 020002101 ALLSTATE CORPORATION	5,308.80	5,697.69	0	24.84
308	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,138.44	4,561.46	0	0.00
101	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	5,359.06	5,741.70	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45	CUSIP # 030506109 AMERICAN WOODMARK CORP	4,430.25	5,937.52	0	0.00
438	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	4,568.34	5,103.21	0	131.40
26	CUSIP # 036752103 ANTHEM INC	5,712.20	4,134.98	0	0.00
314	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	5,645.72	5,770.45	0	144.44
86	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	6,269.40	5,848.46	0	0.00
136	CUSIP # 038222105 APPLIED MATERIALS INC	7,562.96	5,161.59	0	0.00
65	CUSIP # 042735100 ARROW ELECTRONICS	5,006.30	4,801.74	0	0.00
62	CUSIP # 049560105 ATMOS ENERGY CORP	5,222.88	4,609.03	0	0.00
33	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	5,427.18	5,850.19	0	48.51
51	CUSIP # 053611109 AVERY DENNISON CORP	5,418.75	3,997.60	0	0.00
196	CUSIP # 05566U108 BOFI HOLDING INC	7,943.88	5,610.56	0	0.00
103	CUSIP # 086516101 BEST BUY INC	7,208.97	4,985.94	0	46.35
105	CUSIP # 089302103 BIG LOTS INC	4,570.65	5,868.75	0	31.50
22	CUSIP # 09062X103 BIOGEN IDEC INC	6,024.04	6,430.35	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	5,860.55	5,859.38	0	0.00
133	CUSIP # 12504L109 CBRE GROUP INC	6,280.26	5,826.14	0	0.00
29	CUSIP # 125509109 CIGNA CORP	4,864.46	5,835.29	0	1.12
40	CUSIP # 12572Q105 CME GROUP INC	6,469.60	5,811.81	0	0.00
80	CUSIP # 126650100 CVS HEALTH CORP	4,976.80	6,164.38	0	0.00
129	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	4,805.25	5,748.96	0	0.00
46	CUSIP # 142339100 CARLISLE COMPANIES INC	4,802.86	5,350.17	0	0.00
50	CUSIP # 146229109 CARTERS INC	5,205.00	5,917.51	0	0.00
57	CUSIP # 15135B101 CENTENE CORPORATION	6,091.59	5,807.11	0	0.00
103	CUSIP # 156782104 CERNER CORP	5,974.00	5,647.03	0	0.00
118	CUSIP # 163072101 CHEESECAKE FACTORY	5,689.96	5,571.82	0	0.00
40	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	5,410.00	5,928.27	0	0.00
274	CUSIP # 171779309 CIENA CORP	7,096.60	5,866.69	0	0.00
112	CUSIP # 172755100 CIRRUS LOGIC INC	4,550.56	5,117.86	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
255	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	5,217.30	5,807.45	0	0.00
74	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,655.82	4,516.13	0	0.00
69	CUSIP # 209115104 CONSOLIDATED EDISON INC	5,377.86	5,750.07	0	0.00
47	CUSIP # 21676P103 COOPER-STANDARD HOLDING	5,772.07	5,735.65	0	0.00
163	CUSIP # 216831107 COOPER TIRE & RUBBER	4,775.90	5,738.42	0	0.00
322	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	5,296.90	5,845.60	0	0.00
181	CUSIP # 219350105 CORNING INC	5,046.28	4,432.95	0	0.00
38	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,160.34	6,134.53	0	0.00
48	CUSIP # 231561101 CURTISS WRIGHT CORP	6,483.36	5,906.16	0	7.20
114	CUSIP # 23331A109 D R HORTON INC	4,997.76	5,761.41	0	0.00
60	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,115.00	4,709.12	0	0.00
317	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	4,647.22	5,992.52	0	0.00
201	CUSIP # 253393102 DICKS SPORTING GOODS INC	7,045.05	6,701.06	0	0.00
76	CUSIP # 256677105 DOLLAR GENERAL CORP	7,109.80	5,667.77	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 256746108 DOLLAR TREE INC	6,168.50	7,044.91	0	0.00
64	CUSIP # 29084Q100 EMCOR GROUP INC	4,987.52	4,644.25	0	0.00
62	CUSIP # 29355X107 ENPRO INDUSTRIES INC	4,797.56	5,791.12	0	0.00
65	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	5,668.00	5,863.04	0	0.00
93	CUSIP # 30040W108 EVERSOURCE ENERGY	5,479.56	5,467.64	0	0.00
90	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,697.00	4,903.11	0	0.00
78	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	5,388.24	5,283.22	0	0.00
124	CUSIP # 302445101 FLIR SYSTEMS INC	6,201.24	5,821.22	0	0.00
135	CUSIP # 302941109 FTI CONSULTING	6,535.35	5,596.15	0	0.00
39	CUSIP # 30303M102 FACEBOOK INC	6,231.81	7,063.33	0	0.00
161	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	5,377.40	5,738.52	0	0.00
44	CUSIP # 315616102 F5 NETWORKS INC	6,362.84	5,823.99	0	0.00
286	CUSIP # 31787A507 FINISAR CORPORATION	4,521.66	6,071.93	0	0.00
94	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,515.92	3,774.35	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	5,372.12	5,233.43	0	4.55
112	CUSIP # 344849104 FOOT LOCKER INC	5,100.48	4,425.21	0	0.00
322	CUSIP # 36467W109 GAMESTOP CORP CL A	4,063.64	7,552.33	0	0.00
170	CUSIP # 364760108 GAP INC	5,304.00	5,759.10	0	0.00
34	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,510.60	5,134.02	0	0.00
250	CUSIP # 371901109 GENTEX CORP	5,755.00	4,911.51	0	0.00
96	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	6,159.36	5,745.34	0	0.00
108	CUSIP # 393657101 GREENBRIER COMPANIES INC	5,427.00	5,800.33	0	0.00
80	CUSIP # 40412C101 HCA HOLDINGS INC	7,760.00	7,212.76	0	0.00
1,452	CUSIP # 422704106 HECLA MINING CO	5,328.84	6,113.68	0	0.00
135	CUSIP # 436440101 HOLOGIC INC	5,043.60	5,774.95	0	0.00
160	CUSIP # 440452100 HORMEL FOODS CORP	5,491.20	5,871.91	0	0.00
24	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	6,186.24	5,508.84	0	0.00
58	CUSIP # 451107106 IDACORP INC	5,119.66	4,887.03	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 452327109 ILLUMINA INC	7,565.44	7,181.69	0	0.00
42	CUSIP # 457187102 INGREDION INC	5,414.64	5,376.61	0	25.20
83	CUSIP # 45768S105 INNOSPEC INC	5,693.80	5,909.34	0	0.00
102	CUSIP # 45778Q107 INSPERITY INC	7,094.10	5,871.88	0	0.00
127	CUSIP # 458140100 INTEL CORPORATION	6,614.16	5,962.76	0	0.00
146	CUSIP # 460335201 INTL SPEEDWAY	6,438.60	5,635.55	0	0.00
19	CUSIP # 46120E602 INTUITIVE SURGICAL INC	7,843.77	7,195.19	0	0.00
324	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	5,307.12	5,709.62	0	136.08
38	CUSIP # 466032109 J&J SNACK FOODS	5,189.28	4,798.57	0	17.10
234	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,754.88	4,898.84	0	0.00
222	CUSIP # 50105F105 KRONOS WORLDWIDE INC	5,017.20	5,801.35	0	0.00
38	CUSIP # 512807108 LAM RESEARCH CORPORATION	7,720.08	7,176.48	0	0.00
56	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,140.40	5,864.30	0	0.00
118	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	5,546.00	6,048.64	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	7,434.46	7,006.56	0	0.00
366	CUSIP # 552848103 MGIC INVESTMENT CORP	4,758.00	4,047.72	0	0.00
61	CUSIP # 55306N104 MKS INSTRUMENTS INC	7,054.65	5,986.96	0	0.00
125	CUSIP # 556269108 STEVEN MADDEN LTD	5,487.50	4,631.25	0	0.00
60	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	6,426.00	4,557.78	0	0.00
116	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,434.52	5,818.18	0	0.00
68	CUSIP # 574795100 MASIMO CORPORATION	5,980.60	5,867.05	0	0.00
187	CUSIP # 576485205 MATADOR RESOURCES CO	5,593.17	5,886.38	0	0.00
81	CUSIP # 577933104 MAXIMUS INC	5,405.94	4,793.72	0	0.00
99	CUSIP # 58502B106 MEDNAX INC	5,507.37	4,987.06	0	0.00
113	CUSIP # 589378108 MERCURY SYSTEMS INC	5,460.16	5,655.39	0	0.00
140	CUSIP # 595112103 MICRON TECHNOLOGY INC	7,299.60	6,126.05	0	0.00
21	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,876.62	4,639.75	0	0.00
71	CUSIP # 60871R209 MOLSON COORS BREWING CO B	5,348.43	5,843.99	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # 61174X109 MONSTER BEVERAGE CORP	6,407.52	7,030.76	0	0.00
60	CUSIP # 617700109 MORNINGSTAR INC	5,731.20	5,835.35	0	0.00
2	CUSIP # 62944T105 NVR INC	5,600.00	5,042.71	0	0.00
60	CUSIP # 635017106 NATIONAL BEVERAGE	5,341.20	4,029.99	0	0.00
156	CUSIP # 651639106 NEWMONT MINING CORP	6,094.92	5,942.08	0	0.00
37	CUSIP # 65339F101 NEXTERA ENERGY INC	6,043.21	5,721.00	0	0.00
281	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	10,829.74	9,981.16	0	0.00
112	CUSIP # 654106103 NIKE INC CLASS B	7,441.28	6,416.41	0	21.60
23	CUSIP # 666807102 NORTHROP GRUMMAN CORP	8,029.76	5,445.84	0	0.00
91	CUSIP # 670346105 NUCOR CORPORATION	5,559.19	6,022.86	0	34.58
44	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	6,466.68	4,122.68	0	0.00
277	CUSIP # 682189105 ON SEMICONDUCTOR CORP	6,775.42	6,013.07	0	0.00
572	CUSIP # 684060106 ORANGE SPON ADR	9,769.76	8,984.16	0	0.00
57	CUSIP # 690742101 OWENS CORNING	4,582.80	3,275.85	0	11.55

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
131	CUSIP # 69331C108 PG & E CORP	5,754.83	5,787.20	0	0.00
64	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	5,309.44	5,811.34	0	0.00
38	CUSIP # 693656100 PVH CORP	5,754.34	3,780.10	0	0.00
298	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	5,241.82	5,840.25	0	0.00
185	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,552.85	5,512.15	0	0.00
62	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	4,947.60	4,720.72	0	0.00
96	CUSIP # 729132100 PLEXUS CORP	5,734.08	5,834.74	0	0.00
115	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	4,658.65	5,144.31	0	39.10
67	CUSIP # 74144T108 T ROWE PRICE GROUP INC	7,233.99	6,958.40	0	0.00
90	CUSIP # 74340W103 PROLOGIS INC	5,669.10	5,760.59	0	0.00
34	CUSIP # 74460D109 PUBLIC STORAGE INC	6,813.26	7,662.82	0	0.00
98	CUSIP # 74758T303 QUALYS INC	7,129.50	6,005.79	0	0.00
134	CUSIP # 74762E102 QUANTA SERVICES INC	4,602.90	5,242.92	0	0.00
37	CUSIP # 755111507 RAYTHEON COMPANY	7,985.34	5,454.24	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	5,236.00	5,290.23	0	0.00
61	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,230.14	5,373.52	0	0.00
437	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	5,095.42	5,853.67	0	72.38
121	CUSIP # 76680R206 RINGCENTRAL INC CL A	7,683.50	5,781.81	0	0.00
126	CUSIP # 775711104 ROLLINS INC	6,429.78	3,839.33	0	0.00
87	CUSIP # 778296103 ROSS STORES INC	6,784.26	5,054.13	0	0.00
41	CUSIP # 800013104 SANDERSON FARMS INC	4,879.82	4,327.95	0	0.00
83	CUSIP # 806407102 HENRY SCHEIN INC	5,578.43	5,915.50	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	4,265.00	4,019.99	0	0.00
137	CUSIP # 830566105 SKECHERS USA INC	5,327.93	4,131.41	0	0.00
73	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	7,318.98	6,007.34	0	0.00
42	CUSIP # 832696405 JM SMUCKER CO	5,208.42	5,219.75	0	0.00
107	CUSIP # 844741108 SOUTHWEST AIRLINES	6,128.96	4,928.31	0	0.00
129	CUSIP # 848577102 SPIRIT AIRLINES INC	4,873.62	5,194.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78	CUSIP # 84857L101 SPIRE INC	5,639.40	5,788.24	0	42.19
239	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	5,609.33	5,028.76	0	0.00
31	CUSIP # 852857200 STAMPS.COM INC	6,232.55	5,845.33	0	0.00
34	CUSIP # 854502101 STANLEY BLACK & DECKER INC	5,208.80	5,720.79	0	0.00
39	CUSIP # 87162W100 SYNNEX CORPORATION	4,617.60	5,289.46	0	0.00
115	CUSIP # 871829107 SYSCO CORPORATION	6,895.40	6,371.39	0	0.00
92	CUSIP # 872540109 TJX COMPANIES INC	7,503.52	7,095.93	0	0.00
91	CUSIP # 872590104 T-MOBILE US INC	5,554.64	5,843.96	0	0.00
90	CUSIP # 87612E106 TARGET CORPORATION	6,248.70	5,839.00	0	0.00
60	CUSIP # 878237106 TECH DATA CORPORATION	5,107.80	4,953.22	0	0.00
137	CUSIP # 880770102 TERADYNE INC	6,262.27	6,052.13	0	0.00
67	CUSIP # 882508104 TEXAS INSTRUMENTS INC	6,960.63	5,046.71	0	0.00
38	CUSIP # 885160101 THOR INDUSTRIES INC	4,376.46	5,854.32	0	14.06
58	CUSIP # 891027104 TORCHMARK CORP	4,881.86	5,232.43	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123	CUSIP # 902104108 II-VI INC	5,030.70	5,928.19	0	0.00
72	CUSIP # 902494103 TYSON FOODS INC CL A	5,269.68	5,027.56	0	0.00
119	CUSIP # 911163103 UNITED NATURAL FOODS INC	5,109.86	5,027.19	0	0.00
35	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	3,932.60	5,274.60	0	0.00
32	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	6,848.00	5,665.01	0	0.00
153	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	4,964.85	4,751.24	0	0.00
46	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	5,446.86	5,322.33	0	0.00
149	CUSIP # 917047102 URBAN OUTFITTERS INC	5,507.04	3,570.75	0	0.00
63	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	5,844.51	3,978.16	0	0.00
131	CUSIP # 92343V104 VERIZON COMMUNICATIONS	6,264.42	6,995.77	0	0.00
55	CUSIP # 928563402 VMWARE INC CL A	6,669.85	4,939.04	0	0.00
88	CUSIP # 92939U106 WEC ENERGY GROUP INC	5,517.60	5,772.12	0	0.00
81	CUSIP # 94106L109 WASTE MANAGEMENT INC	6,813.72	6,970.32	0	0.00
29	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	5,615.27	5,840.94	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 95040Q104 WELLTOWER INC	5,007.56	5,882.62	0	0.00
149	CUSIP # 950755108 WERNER ENTERPRISES INC	5,438.50	4,159.34	0	0.00
111	CUSIP # 969904101 WILLIAMS-SONOMA INC	5,856.36	5,836.15	0	0.00
122	CUSIP # 98389B100 XCEL ENERGY INC	5,548.56	5,281.39	0	46.36
		1,067,156.01	1,013,529.33	30	904.46
FOREIGN STOCK					
333	CUSIP # 054536107 AXA S.A. (ADR)	8,851.14	8,648.27	0	0.00
124	CUSIP # 063671101 BANK OF MONTREAL	9,370.68	8,094.81	0	0.00
266	CUSIP # 138006309 CANON INC SPONS ADR	9,695.70	8,212.78	0	0.00
298	CUSIP # 26874R108 ENI SPA (ADR)	10,528.34	9,999.24	0	0.00
128	CUSIP # 433578507 HITACHI LTD ADR	9,355.52	10,035.92	0	0.00
291	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,106.43	8,494.51	0	0.00
276	CUSIP # 500458401 KOMATSU LTD SPONS ADR	9,287.40	10,041.01	0	0.00
224	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,112.48	8,367.73	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,675	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	9,951.00	10,194.71	0	0.00
418	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	10,688.26	9,918.09	0	0.00
116	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	9,169.80	9,055.41	0	0.00
219	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	12,156.69	6,428.59	0	0.00
211	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,822.05	9,311.78	0	0.00
499	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	10,316.83	9,630.12	0	0.00
185	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,111.25	7,569.33	0	107.77
189	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	9,739.17	10,357.24	0	337.54
122	CUSIP # 780087102 ROYAL BANK OF CANADA	9,429.38	10,005.15	0	0.00
231	CUSIP # 80105N105 SANOFI-AVENTIS ADR	9,258.48	9,545.20	0	0.00
271	CUSIP # 867224107 SUNCOR ENERGY INC	9,360.34	10,069.67	0	1.92
698	CUSIP # 87969N204 TELSTRA CORP ADR	8,417.88	11,674.00	0	287.62
218	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	9,958.24	9,258.23	0	0.00
170	CUSIP # 891160509 TORONTO-DOMINION BANK	9,664.50	7,609.26	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
179	CUSIP # 89151E109 TOTAL SA SPON ADR	10,326.51	9,274.06	0	114.76
78	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	10,168.86	8,911.65	0	0.00
65	CUSIP # G1151C101 ACCENTURE PLC	9,977.50	7,369.08	0	0.00
127	CUSIP # G29183103 EATON CORP PLC	10,148.57	8,934.65	0	0.00
104	CUSIP # H84989104 TE CONNECTIVITY LTD	10,389.60	9,846.47	0	0.00
90	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	9,511.20	8,055.92	0	0.00
		274,873.80	254,912.88	8	849.61
MUTUAL FUNDS - FIXED INCOME					
3,703	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	418,624.15	420,875.04	12	0.00
1,591	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	186,767.49	190,488.02	5	0.00
833	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	85,957.27	90,688.53	2	0.00
2,143	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	224,243.52	230,897.78	6	0.00
1,608	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	172,441.92	175,325.13	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,512	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	156,945.60	158,594.52	4	0.00
5,604	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	281,096.64	281,185.88	8	0.00
7,627	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	176,412.51	177,653.82	5	0.00
3,570	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	100,638.30	102,870.39	3	0.00
2,479	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	73,155.29	68,285.54	2	0.00
3,389	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	85,543.44	89,646.04	2	0.00
		1,961,826.13	1,986,510.69	55	0.00
MUTUAL FUNDS - EQUITY					
347	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	32,373.37	35,427.26	1	0.00
286	CUSIP # 78463V107 SPDR GOLD TRUST	35,975.94	34,699.18	1	0.00
1,921	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	90,248.58	73,249.50	3	0.00
		158,597.89	143,375.94	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
123,369.84	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	123,369.84	123,369.84	2	0.00
		123,369.84	123,369.84	2	0.00
COMMON STOCK					
339	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	19,238.25	13,583.55	0	0.00
903	CUSIP # 002444107 AVX CORP	14,944.65	11,808.72	0	0.00
392	CUSIP # 002535300 AARON'S INC	18,267.20	10,106.24	0	11.76
94	CUSIP # 003654100 ABIOMED INC	27,353.06	18,427.28	0	0.00
370	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	17,593.50	15,961.98	0	0.00
245	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	15,655.50	14,641.09	0	0.00
225	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	15,970.50	14,753.57	0	0.00
160	CUSIP # 020002101 ALLSTATE CORPORATION	15,168.00	16,260.43	0	73.60
885	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	17,638.05	12,582.30	0	0.00
291	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	15,440.46	16,531.99	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
130	CUSIP # 030506109 AMERICAN WOODMARK CORP	12,798.50	17,173.08	0	0.00
1,226	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	12,787.18	14,287.93	0	367.80
74	CUSIP # 036752103 ANTHEM INC	16,257.80	11,007.39	0	0.00
848	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	15,247.04	15,562.43	0	390.08
247	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	18,006.30	16,828.79	0	0.00
387	CUSIP # 038222105 APPLIED MATERIALS INC	21,521.07	13,354.87	0	0.00
183	CUSIP # 042735100 ARROW ELECTRONICS	14,094.66	13,430.98	0	0.00
172	CUSIP # 049560105 ATMOS ENERGY CORP	14,489.28	11,809.72	0	0.00
94	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	15,459.24	16,632.77	0	138.18
155	CUSIP # 053611109 AVERY DENNISON CORP	16,468.75	11,641.82	0	0.00
528	CUSIP # 05566U108 BOFI HOLDING INC	21,399.84	14,839.76	0	0.00
292	CUSIP # 086516101 BEST BUY INC	20,437.08	13,048.81	0	131.40
302	CUSIP # 089302103 BIG LOTS INC	13,146.06	16,962.86	0	90.60
62	CUSIP # 09062X103 BIOGEN IDEC INC	16,976.84	17,967.41	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
88	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	16,636.40	16,717.91	0	0.00
407	CUSIP # 12504L109 CBRE GROUP INC	19,218.54	17,782.89	0	0.00
82	CUSIP # 125509109 CIGNA CORP	13,754.68	16,604.20	0	3.28
115	CUSIP # 12572Q105 CME GROUP INC	18,600.10	16,755.14	0	0.00
230	CUSIP # 126650100 CVS HEALTH CORP	14,308.30	18,081.59	0	0.00
372	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	13,857.00	16,568.61	0	0.00
130	CUSIP # 142339100 CARLISLE COMPANIES INC	13,573.30	15,067.75	0	0.00
152	CUSIP # 146229109 CARTERS INC	15,823.20	18,060.11	0	0.00
164	CUSIP # 15135B101 CENTENE CORPORATION	17,526.68	16,720.27	0	0.00
294	CUSIP # 156782104 CERNER CORP	17,052.00	15,355.56	0	0.00
340	CUSIP # 163072101 CHEESECAKE FACTORY	16,394.80	15,912.49	0	0.00
116	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	15,689.00	17,207.09	0	0.00
738	CUSIP # 171779309 CIENA CORP	19,114.20	15,718.05	0	0.00
322	CUSIP # 172755100 CIRRUS LOGIC INC	13,082.86	13,170.23	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
687	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	14,056.02	15,611.80	0	0.00
206	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	15,744.58	12,159.25	0	0.00
198	CUSIP # 209115104 CONSOLIDATED EDISON INC	15,432.12	16,474.33	0	0.00
136	CUSIP # 21676P103 COOPER-STANDARD HOLDING	16,702.16	16,571.15	0	0.00
441	CUSIP # 216831107 COOPER TIRE & RUBBER	12,921.30	15,623.97	0	0.00
927	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	15,249.15	16,707.48	0	0.00
521	CUSIP # 219350105 CORNING INC	14,525.48	11,641.45	0	0.00
107	CUSIP # 22160K105 COSTCO WHOLESALE CORP	20,162.01	16,616.78	0	0.00
145	CUSIP # 231561101 CURTISS WRIGHT CORP	19,585.15	17,748.68	0	21.75
328	CUSIP # 23331A109 D R HORTON INC	14,379.52	16,551.03	0	0.00
184	CUSIP # 237194105 DARDEN RESTAURANTS INC	15,686.00	13,563.05	0	0.00
855	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	12,534.30	16,028.40	0	0.00
542	CUSIP # 253393102 DICKS SPORTING GOODS INC	18,997.10	20,513.97	0	0.00
216	CUSIP # 256677105 DOLLAR GENERAL CORP	20,206.80	15,626.41	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
185	CUSIP # 256746108 DOLLAR TREE INC	17,556.50	20,111.92	0	0.00
179	CUSIP # 29084Q100 EMCOR GROUP INC	13,949.47	12,410.81	0	0.00
168	CUSIP # 29355X107 ENPRO INDUSTRIES INC	12,999.84	15,635.25	0	0.00
186	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	16,219.20	16,752.65	0	0.00
268	CUSIP # 30040W108 EVERSOURCE ENERGY	15,790.56	14,435.46	0	0.00
274	CUSIP # 302130109 EXPEDITORS INTL WASH INC	17,344.20	13,388.05	0	0.00
225	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	15,543.00	15,330.58	0	0.00
381	CUSIP # 302445101 FLIR SYSTEMS INC	19,053.81	17,885.12	0	0.00
364	CUSIP # 302941109 FTI CONSULTING	17,621.24	15,049.84	0	0.00
112	CUSIP # 30303M102 FACEBOOK INC	17,896.48	20,270.47	0	0.00
464	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	15,497.60	16,549.06	0	0.00
135	CUSIP # 315616102 F5 NETWORKS INC	19,522.35	17,924.56	0	0.00
772	CUSIP # 31787A507 FINISAR CORPORATION	12,205.32	16,247.98	0	0.00
262	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	15,374.16	10,173.82	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	14,876.64	14,614.27	0	12.60
313	CUSIP # 344849104 FOOT LOCKER INC	14,254.02	13,293.52	0	0.00
869	CUSIP # 36467W109 GAMESTOP CORP CL A	10,966.78	20,814.97	0	0.00
520	CUSIP # 364760108 GAP INC	16,224.00	17,578.13	0	0.00
98	CUSIP # 369550108 GENERAL DYNAMICS CORP	21,648.20	14,658.56	0	0.00
700	CUSIP # 371901109 GENTEX CORP	16,114.00	13,051.10	0	0.00
277	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	17,772.32	16,556.48	0	0.00
291	CUSIP # 393657101 GREENBRIER COMPANIES INC	14,622.75	15,630.90	0	0.00
226	CUSIP # 40412C101 HCA HOLDINGS INC	21,922.00	20,357.36	0	0.00
3,918	CUSIP # 422704106 HECLA MINING CO	14,379.06	16,343.04	0	0.00
413	CUSIP # 436440101 HOLOGIC INC	15,429.68	17,643.66	0	0.00
461	CUSIP # 440452100 HORMEL FOODS CORP	15,821.52	17,226.56	0	0.00
75	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	19,332.00	17,289.58	0	0.00
161	CUSIP # 451107106 IDACORP INC	14,211.47	13,229.70	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 452327109 ILLUMINA INC	21,750.64	20,524.93	0	0.00
128	CUSIP # 457187102 INGREDION INC	16,501.76	15,925.88	0	76.80
223	CUSIP # 45768S105 INNOSPEC INC	15,297.80	15,799.81	0	0.00
294	CUSIP # 45778Q107 INSPERITY INC	20,447.70	16,968.78	0	0.00
364	CUSIP # 458140100 INTEL CORPORATION	18,957.12	16,974.73	0	0.00
395	CUSIP # 460335201 INTL SPEEDWAY	17,419.50	14,931.15	0	0.00
54	CUSIP # 46120E602 INTUITIVE SURGICAL INC	22,292.82	20,343.72	0	0.00
875	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	14,332.50	15,391.47	0	367.50
111	CUSIP # 466032109 J&J SNACK FOODS	15,158.16	12,645.55	0	49.95
654	CUSIP # 477143101 JETBLUE AIRWAYS CORP	13,289.28	13,414.49	0	0.00
638	CUSIP # 50105F105 KRONOS WORLDWIDE INC	14,418.80	16,680.58	0	0.00
108	CUSIP # 512807108 LAM RESEARCH CORPORATION	21,941.28	20,279.88	0	0.00
170	CUSIP # 515098101 LANDSTAR SYSTEMS INC	18,640.50	17,837.35	0	0.00
318	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	14,946.00	16,230.30	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
62	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	20,951.66	19,813.71	0	0.00
1,023	CUSIP # 552848103 MGIC INVESTMENT CORP	13,299.00	10,835.29	0	0.00
187	CUSIP # 55306N104 MKS INSTRUMENTS INC	21,626.55	18,300.15	0	0.00
360	CUSIP # 556269108 STEVEN MADDEN LTD	15,804.00	12,946.49	0	0.00
161	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	17,243.10	12,089.05	0	0.00
312	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	17,306.64	15,645.92	0	0.00
209	CUSIP # 574795100 MASIMO CORPORATION	18,381.55	18,025.54	0	0.00
538	CUSIP # 576485205 MATADOR RESOURCES CO	16,091.58	16,931.95	0	0.00
248	CUSIP # 577933104 MAXIMUS INC	16,551.52	13,964.85	0	0.00
276	CUSIP # 58502B106 MEDNAX INC	15,353.88	14,454.27	0	0.00
326	CUSIP # 589378108 MERCURY SYSTEMS INC	15,752.32	16,211.25	0	0.00
403	CUSIP # 595112103 MICRON TECHNOLOGY INC	21,012.42	17,415.51	0	0.00
61	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,165.42	12,308.87	0	0.00
205	CUSIP # 60871R209 MOLSON COORS BREWING CO B	15,442.65	16,898.15	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
318	CUSIP # 61174X109 MONSTER BEVERAGE CORP	18,192.78	20,097.60	0	0.00
184	CUSIP # 617700109 MORNINGSTAR INC	17,575.68	17,882.87	0	0.00
5	CUSIP # 62944T105 NVR INC	14,000.00	8,726.99	0	0.00
185	CUSIP # 635017106 NATIONAL BEVERAGE	16,468.70	12,274.43	0	0.00
449	CUSIP # 651639106 NEWMONT MINING CORP	17,542.43	17,104.38	0	0.00
108	CUSIP # 65339F101 NEXTERA ENERGY INC	17,639.64	16,681.59	0	0.00
1,011	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	38,963.94	35,946.35	1	0.00
318	CUSIP # 654106103 NIKE INC CLASS B	21,127.92	17,931.60	0	63.60
65	CUSIP # 666807102 NORTHROP GRUMMAN CORP	22,692.80	14,125.77	0	0.00
262	CUSIP # 670346105 NUCOR CORPORATION	16,005.58	17,292.99	0	99.56
135	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	19,840.95	10,785.24	0	0.00
847	CUSIP # 682189105 ON SEMICONDUCTOR CORP	20,717.62	18,300.24	0	0.00
2,058	CUSIP # 684060106 ORANGE SPON ADR	35,150.64	31,688.73	1	0.00
159	CUSIP # 690742101 OWENS CORNING	12,783.60	8,649.65	0	33.39

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
376	CUSIP # 69331C108 PG & E CORP	16,517.68	16,513.61	0	0.00
196	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	16,260.16	17,755.48	0	0.00
108	CUSIP # 693656100 PVH CORP	16,354.44	10,630.54	0	0.00
803	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	14,124.77	15,741.13	0	0.00
566	CUSIP # 72147K108 PILGRIMS PRIDE CORP	13,929.26	16,811.46	0	0.00
173	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,805.40	12,276.35	0	0.00
260	CUSIP # 729132100 PLEXUS CORP	15,529.80	15,720.61	0	0.00
323	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	13,084.73	14,451.46	0	109.82
190	CUSIP # 74144T108 T ROWE PRICE GROUP INC	20,514.30	19,693.49	0	0.00
260	CUSIP # 74340W103 PROLOGIS INC	16,377.40	16,597.73	0	0.00
96	CUSIP # 74460D109 PUBLIC STORAGE INC	19,237.44	21,393.51	0	0.00
281	CUSIP # 74758T303 QUALYS INC	20,442.75	17,084.70	0	0.00
375	CUSIP # 74762E102 QUANTA SERVICES INC	12,881.25	14,603.18	0	0.00
106	CUSIP # 755111507 RAYTHEON COMPANY	22,876.92	14,587.88	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
94	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,476.00	14,619.86	0	0.00
170	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,575.80	14,937.99	0	0.00
1,180	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,758.80	15,749.06	0	195.44
348	CUSIP # 76680R206 RINGCENTRAL INC CL A	22,098.00	16,631.94	0	0.00
384	CUSIP # 775711104 ROLLINS INC	19,595.52	11,518.75	0	0.00
248	CUSIP # 778296103 ROSS STORES INC	19,339.04	14,977.14	0	0.00
111	CUSIP # 800013104 SANDERSON FARMS INC	13,211.22	10,517.51	0	0.00
254	CUSIP # 806407102 HENRY SCHEIN INC	17,071.34	18,058.21	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	12,795.00	12,069.99	0	0.00
383	CUSIP # 830566105 SKECHERS USA INC	14,894.87	9,580.76	0	0.00
207	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	20,753.82	16,558.84	0	0.00
118	CUSIP # 832696405 JM SMUCKER CO	14,633.18	14,617.95	0	0.00
304	CUSIP # 844741108 SOUTHWEST AIRLINES	17,413.12	13,066.74	0	0.00
349	CUSIP # 848577102 SPIRIT AIRLINES INC	13,185.22	14,681.04	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210	CUSIP # 84857L101 SPIRE INC	15,183.00	15,522.60	0	118.13
689	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	16,170.83	13,686.78	0	0.00
89	CUSIP # 852857200 STAMPS.COM INC	17,893.45	16,689.20	0	0.00
99	CUSIP # 854502101 STANLEY BLACK & DECKER INC	15,166.80	16,640.34	0	0.00
108	CUSIP # 87162W100 SYNNEX CORPORATION	12,787.20	14,611.29	0	0.00
328	CUSIP # 871829107 SYSICO CORPORATION	19,666.88	17,832.27	0	0.00
262	CUSIP # 872540109 TJX COMPANIES INC	21,368.72	20,152.59	0	0.00
262	CUSIP # 872590104 T-MOBILE US INC	15,992.48	16,716.21	0	0.00
260	CUSIP # 87612E106 TARGET CORPORATION	18,051.80	16,352.45	0	0.00
161	CUSIP # 878237106 TECH DATA CORPORATION	13,705.93	12,187.44	0	0.00
420	CUSIP # 880770102 TERADYNE INC	19,198.20	18,452.93	0	0.00
191	CUSIP # 882508104 TEXAS INSTRUMENTS INC	19,842.99	14,524.31	0	0.00
117	CUSIP # 885160101 THOR INDUSTRIES INC	13,474.89	18,008.24	0	43.29
162	CUSIP # 891027104 TORCHMARK CORP	13,635.54	14,613.97	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
354	CUSIP # 902104108 II-VI INC	14,478.60	16,990.03	0	0.00
207	CUSIP # 902494103 TYSON FOODS INC CL A	15,150.33	12,285.42	0	0.00
320	CUSIP # 911163103 UNITED NATURAL FOODS INC	13,740.80	12,723.00	0	0.00
99	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	11,123.64	14,926.84	0	0.00
90	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	19,260.00	14,819.09	0	0.00
442	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	14,342.90	11,477.24	0	0.00
129	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	15,274.89	14,864.67	0	0.00
418	CUSIP # 917047102 URBAN OUTFITTERS INC	15,449.28	9,826.10	0	0.00
182	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	16,884.14	11,078.04	0	0.00
374	CUSIP # 92343V104 VERIZON COMMUNICATIONS	17,884.68	19,559.80	0	0.00
158	CUSIP # 928563402 VMWARE INC CL A	19,160.66	13,212.27	0	0.00
254	CUSIP # 92939U106 WEC ENERGY GROUP INC	15,925.80	16,622.17	0	0.00
232	CUSIP # 94106L109 WASTE MANAGEMENT INC	19,515.84	19,920.65	0	0.00
88	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	17,039.44	17,766.99	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
264	CUSIP # 95040Q104 WELLTOWER INC	14,369.52	16,827.48	0	0.00
430	CUSIP # 950755108 WERNER ENTERPRISES INC	15,695.00	10,689.41	0	0.00
340	CUSIP # 969904101 WILLIAMS-SONOMA INC	17,938.40	17,907.39	0	0.00
350	CUSIP # 98389B100 XCEL ENERGY INC	15,918.00	13,875.72	0	133.00
		3,065,426.02	2,860,906.70	48	2,531.53
FOREIGN STOCK					
1,196	CUSIP # 054536107 AXA S.A. (ADR)	31,789.68	30,861.30	1	0.00
448	CUSIP # 063671101 BANK OF MONTREAL	33,855.36	28,016.30	1	0.00
956	CUSIP # 138006309 CANON INC SPONS ADR	34,846.20	28,990.60	1	0.00
1,071	CUSIP # 26874R108 ENI SPA (ADR)	37,838.43	35,919.69	1	0.00
459	CUSIP # 433578507 HITACHI LTD ADR	33,548.31	35,967.27	1	0.00
1,045	CUSIP # 438128308 HONDA MOTORS LTD ADR	36,292.85	30,601.10	1	0.00
991	CUSIP # 500458401 KOMATSU LTD SPONS ADR	33,347.15	36,116.25	1	0.00
805	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	36,341.73	29,248.34	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,620	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	35,786.40	36,614.84	1	0.00
1,505	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	38,482.85	33,654.72	1	0.00
418	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	33,042.90	31,708.34	1	0.00
788	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	43,741.88	22,084.06	1	0.00
758	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	35,284.90	31,882.21	1	0.00
1,796	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	37,132.30	34,874.92	1	0.00
666	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	32,800.50	26,126.37	1	387.97
678	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	34,937.34	37,250.18	1	1,217.32
438	CUSIP # 780087102 ROYAL BANK OF CANADA	33,853.02	35,918.74	1	0.00
831	CUSIP # 80105N105 SANOFI-AVENTIS ADR	33,306.48	34,575.55	1	0.00
975	CUSIP # 867224107 SUNCOR ENERGY INC	33,676.50	36,174.93	1	7.13
2,510	CUSIP # 87969N204 TELSTRA CORP ADR	30,270.60	43,784.95	0	1,037.23
784	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	35,813.12	32,566.37	1	0.00
613	CUSIP # 891160509 TORONTO-DOMINION BANK	34,849.05	26,799.64	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
644	CUSIP # 89151E109 TOTAL SA SPON ADR	37,152.36	32,887.72	1	412.87
279	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	36,373.23	31,597.72	1	0.00
233	CUSIP # G1151C101 ACCENTURE PLC	35,765.50	25,741.21	1	0.00
458	CUSIP # G29183103 EATON CORP PLC	36,598.78	32,117.92	1	0.00
376	CUSIP # H84989104 TE CONNECTIVITY LTD	37,562.40	35,603.27	1	0.00
322	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	34,028.96	27,569.03	1	0.00
		988,318.78	905,253.54	16	3,062.52
MUTUAL FUNDS - FIXED INCOME					
2,496	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	282,172.80	283,534.32	4	0.00
520	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	61,042.80	62,351.12	1	0.00
599	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	61,810.81	64,776.13	1	0.00
1,482	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	155,076.48	159,657.25	2	0.00
1,156	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	123,969.44	125,810.66	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
906	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	94,042.80	95,123.99	1	0.00
3,778	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	189,504.48	189,649.18	3	0.00
5,485	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	126,868.05	127,729.71	2	0.00
6,417	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	180,895.23	184,166.74	3	0.00
4,457	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	131,526.07	118,719.65	2	0.00
12,184	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	307,542.44	329,401.50	5	0.00
		1,714,451.40	1,740,920.25	27	0.00
MUTUAL FUNDS - EQUITY					
624	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	58,216.08	61,687.39	1	0.00
771	CUSIP # 78463V107 SPDR GOLD TRUST	96,984.09	94,279.31	2	0.00
6,217	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	292,074.66	220,213.64	5	0.00
		447,274.83	376,180.34	7	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
139,433.78	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	139,433.78	139,433.78	3	0.00
		139,433.78	139,433.78	3	0.00
COMMON STOCK					
328	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	18,614.00	13,116.38	0	0.00
933	CUSIP # 002444107 AVX CORP	15,441.15	12,668.58	0	0.00
405	CUSIP # 002535300 AARON'S INC	18,873.00	10,343.72	0	12.15
95	CUSIP # 003654100 ABIOMED INC	27,644.05	18,563.48	1	0.00
382	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	18,164.10	16,409.70	0	0.00
237	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	15,144.30	13,424.28	0	0.00
221	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	15,686.58	14,502.11	0	0.00
164	CUSIP # 020002101 ALLSTATE CORPORATION	15,547.20	16,676.46	0	73.14
857	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	17,080.01	12,532.35	0	0.00
282	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	14,962.92	16,028.37	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
126	CUSIP # 030506109 AMERICAN WOODMARK CORP	12,404.70	16,618.39	0	0.00
1,205	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	12,568.15	14,073.81	0	361.50
76	CUSIP # 036752103 ANTHEM INC	16,697.20	11,629.68	0	0.00
875	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	15,732.50	16,078.82	0	402.50
239	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	17,423.10	16,264.02	0	0.00
368	CUSIP # 038222105 APPLIED MATERIALS INC	20,464.48	12,547.55	0	0.00
180	CUSIP # 042735100 ARROW ELECTRONICS	13,863.60	13,059.36	0	0.00
169	CUSIP # 049560105 ATMOS ENERGY CORP	14,236.56	11,055.11	0	0.00
96	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	15,788.16	17,019.18	0	141.12
157	CUSIP # 053611109 AVERY DENNISON CORP	16,681.25	11,549.54	0	0.00
545	CUSIP # 05566U108 BOFI HOLDING INC	22,088.85	15,398.27	0	0.00
278	CUSIP # 086516101 BEST BUY INC	19,457.22	12,169.03	0	125.10
292	CUSIP # 089302103 BIG LOTS INC	12,710.76	16,367.81	0	87.60
59	CUSIP # 09062X103 BIOGEN IDEC INC	16,155.38	17,023.60	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	16,069.25	16,068.97	0	0.00
412	CUSIP # 12504L109 CBRE GROUP INC	19,454.64	18,046.96	0	0.00
84	CUSIP # 125509109 CIGNA CORP	14,090.16	17,017.13	0	3.36
118	CUSIP # 12572Q105 CME GROUP INC	19,085.32	17,178.16	0	0.00
236	CUSIP # 126650100 CVS HEALTH CORP	14,681.56	18,331.73	0	0.00
360	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	13,410.00	16,073.34	0	0.00
128	CUSIP # 142339100 CARLISLE COMPANIES INC	13,364.48	14,856.43	0	0.00
154	CUSIP # 146229109 CARTERS INC	16,031.40	18,267.91	0	0.00
167	CUSIP # 15135B101 CENTENE CORPORATION	17,847.29	17,018.64	0	0.00
280	CUSIP # 156782104 CERNER CORP	16,240.00	14,513.00	0	0.00
329	CUSIP # 163072101 CHEESECAKE FACTORY	15,864.38	15,521.67	0	0.00
113	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	15,283.25	16,767.51	0	0.00
762	CUSIP # 171779309 CIENA CORP	19,735.80	16,203.31	0	0.00
312	CUSIP # 172755100 CIRRUS LOGIC INC	12,676.56	11,393.69	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
709	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	14,506.14	16,136.30	0	0.00
202	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	15,438.86	11,749.67	0	0.00
202	CUSIP # 209115104 CONSOLIDATED EDISON INC	15,743.88	16,828.66	0	0.00
132	CUSIP # 21676P103 COOPER-STANDARD HOLDING	16,210.92	16,096.37	0	0.00
455	CUSIP # 216831107 COOPER TIRE & RUBBER	13,331.50	16,066.57	0	0.00
898	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	14,772.10	16,188.54	0	0.00
533	CUSIP # 219350105 CORNING INC	14,860.04	11,805.93	0	0.00
102	CUSIP # 22160K105 COSTCO WHOLESALE CORP	19,219.86	15,624.96	0	0.00
147	CUSIP # 231561101 CURTISS WRIGHT CORP	19,855.29	18,054.86	0	22.05
335	CUSIP # 23331A109 D R HORTON INC	14,686.40	16,906.68	0	0.00
186	CUSIP # 237194105 DARDEN RESTAURANTS INC	15,856.50	13,559.43	0	0.00
883	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	12,944.78	16,664.23	0	0.00
560	CUSIP # 253393102 DICKS SPORTING GOODS INC	19,628.00	21,288.90	0	0.00
205	CUSIP # 256677105 DOLLAR GENERAL CORP	19,177.75	14,776.27	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
176	CUSIP # 256746108 DOLLAR TREE INC	16,702.40	19,107.74	0	0.00
176	CUSIP # 29084Q100 EMCOR GROUP INC	13,715.68	12,201.55	0	0.00
173	CUSIP # 29355X107 ENPRO INDUSTRIES INC	13,386.74	16,139.67	0	0.00
180	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	15,696.00	16,158.30	0	0.00
273	CUSIP # 30040W108 EVERSOURCE ENERGY	16,085.16	14,731.87	0	0.00
277	CUSIP # 302130109 EXPEDITORS INTL WASH INC	17,534.10	13,324.81	0	0.00
229	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	15,819.32	15,519.89	0	0.00
385	CUSIP # 302445101 FLIR SYSTEMS INC	19,253.85	18,067.01	0	0.00
376	CUSIP # 302941109 FTI CONSULTING	18,202.16	15,899.60	0	0.00
107	CUSIP # 30303M102 FACEBOOK INC	17,097.53	19,368.02	0	0.00
450	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	15,030.00	16,075.20	0	0.00
137	CUSIP # 315616102 F5 NETWORKS INC	19,811.57	18,163.83	0	0.00
797	CUSIP # 31787A507 FINISAR CORPORATION	12,600.57	16,855.79	0	0.00
257	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	15,080.76	9,740.86	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	14,876.64	14,550.22	0	12.60
308	CUSIP # 344849104 FOOT LOCKER INC	14,026.32	13,351.16	0	0.00
897	CUSIP # 36467W109 GAMESTOP CORP CL A	11,320.14	22,414.54	0	0.00
526	CUSIP # 364760108 GAP INC	16,411.20	17,791.89	0	0.00
93	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,543.70	13,771.51	0	0.00
688	CUSIP # 371901109 GENTEX CORP	15,837.76	12,396.71	0	0.00
268	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	17,194.88	16,074.01	0	0.00
301	CUSIP # 393657101 GREENBRIER COMPANIES INC	15,125.25	16,200.43	0	0.00
215	CUSIP # 40412C101 HCA HOLDINGS INC	20,855.00	19,314.89	0	0.00
4,045	CUSIP # 422704106 HECLA MINING CO	14,845.15	16,957.43	0	0.00
418	CUSIP # 436440101 HOLOGIC INC	15,616.48	17,951.02	0	0.00
471	CUSIP # 440452100 HORMEL FOODS CORP	16,164.72	17,280.12	0	0.00
76	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	19,589.76	17,580.97	0	0.00
158	CUSIP # 451107106 IDACORP INC	13,946.66	12,892.01	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 452327109 ILLUMINA INC	20,568.54	19,430.80	0	0.00
129	CUSIP # 457187102 INGREDION INC	16,630.68	16,090.68	0	77.40
231	CUSIP # 45768S105 INNOSPEC INC	15,846.60	16,357.89	0	0.00
285	CUSIP # 45778Q107 INSPERITY INC	19,821.75	16,469.92	0	0.00
372	CUSIP # 458140100 INTEL CORPORATION	19,373.76	17,410.86	0	0.00
408	CUSIP # 460335201 INTL SPEEDWAY	17,992.80	15,387.78	0	0.00
52	CUSIP # 46120E602 INTUITIVE SURGICAL INC	21,467.16	19,537.15	0	0.00
903	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	14,791.14	15,926.54	0	379.26
107	CUSIP # 466032109 J&J SNACK FOODS	14,611.92	11,828.52	0	48.15
643	CUSIP # 477143101 JETBLUE AIRWAYS CORP	13,065.76	13,315.78	0	0.00
617	CUSIP # 50105F105 KRONOS WORLDWIDE INC	13,944.20	16,130.44	0	0.00
102	CUSIP # 512807108 LAM RESEARCH CORPORATION	20,722.32	19,232.55	0	0.00
172	CUSIP # 515098101 LANDSTAR SYSTEMS INC	18,859.80	18,004.46	0	0.00
328	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	15,416.00	16,736.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	19,937.87	18,803.10	0	0.00
1,005	CUSIP # 552848103 MGIC INVESTMENT CORP	13,065.00	10,490.97	0	0.00
189	CUSIP # 55306N104 MKS INSTRUMENTS INC	21,857.85	18,502.41	0	0.00
348	CUSIP # 556269108 STEVEN MADDEN LTD	15,277.20	12,472.27	0	0.00
166	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	17,778.60	12,470.80	0	0.00
322	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	17,861.34	16,182.96	0	0.00
211	CUSIP # 574795100 MASIMO CORPORATION	18,557.45	18,195.14	0	0.00
520	CUSIP # 576485205 MATADOR RESOURCES CO	15,553.20	16,425.23	0	0.00
251	CUSIP # 577933104 MAXIMUS INC	16,751.74	14,037.52	0	0.00
272	CUSIP # 58502B106 MEDNAX INC	15,131.36	14,594.84	0	0.00
316	CUSIP # 589378108 MERCURY SYSTEMS INC	15,269.12	15,794.74	0	0.00
412	CUSIP # 595112103 MICRON TECHNOLOGY INC	21,481.68	17,868.13	0	0.00
62	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,397.64	12,168.70	0	0.00
210	CUSIP # 60871R209 MOLSON COORS BREWING CO B	15,819.30	17,271.61	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
302	CUSIP # 61174X109 MONSTER BEVERAGE CORP	17,277.42	19,002.09	0	0.00
186	CUSIP # 617700109 MORNINGSTAR INC	17,766.72	18,001.83	0	0.00
5	CUSIP # 62944T105 NVR INC	14,000.00	8,170.75	0	0.00
187	CUSIP # 635017106 NATIONAL BEVERAGE	16,646.74	12,259.41	0	0.00
459	CUSIP # 651639106 NEWMONT MINING CORP	17,933.13	17,458.37	0	0.00
110	CUSIP # 65339F101 NEXTERA ENERGY INC	17,966.30	16,996.35	0	0.00
1,075	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	41,430.50	38,168.50	1	0.00
302	CUSIP # 654106103 NIKE INC CLASS B	20,064.88	17,024.28	0	58.40
62	CUSIP # 666807102 NORTHROP GRUMMAN CORP	21,645.44	12,638.34	0	0.00
267	CUSIP # 670346105 NUCOR CORPORATION	16,311.03	17,663.87	0	101.46
136	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	19,987.92	10,120.79	0	0.00
857	CUSIP # 682189105 ON SEMICONDUCTOR CORP	20,962.22	18,550.67	0	0.00
2,187	CUSIP # 684060106 ORANGE SPON ADR	37,353.96	33,669.48	1	0.00
156	CUSIP # 690742101 OWENS CORNING	12,542.40	8,270.52	0	32.76

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
384	CUSIP # 69331C108 PG & E CORP	16,869.12	16,915.68	0	0.00
199	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	16,509.04	17,998.21	0	0.00
106	CUSIP # 693656100 PVH CORP	16,051.58	10,193.92	0	0.00
829	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	14,582.11	16,241.55	0	0.00
573	CUSIP # 72147K108 PILGRIMS PRIDE CORP	14,101.53	17,098.39	0	0.00
170	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,566.00	11,830.38	0	0.00
268	CUSIP # 729132100 PLEXUS CORP	16,007.64	16,256.10	0	0.00
318	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	12,882.18	14,261.81	0	108.12
181	CUSIP # 74144T108 T ROWE PRICE GROUP INC	19,542.57	18,750.56	0	0.00
266	CUSIP # 74340W103 PROLOGIS INC	16,755.34	17,012.38	0	0.00
91	CUSIP # 74460D109 PUBLIC STORAGE INC	18,235.49	20,383.51	0	0.00
272	CUSIP # 74758T303 QUALYS INC	19,788.00	16,608.20	0	0.00
368	CUSIP # 74762E102 QUANTA SERVICES INC	12,640.80	14,414.05	0	0.00
101	CUSIP # 755111507 RAYTHEON COMPANY	21,797.82	13,237.01	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,168.00	14,317.01	0	0.00
167	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,318.58	14,690.76	0	0.00
1,218	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	14,201.88	16,323.54	0	201.73
337	CUSIP # 76680R206 RINGCENTRAL INC CL A	21,399.50	16,135.11	0	0.00
389	CUSIP # 775711104 ROLLINS INC	19,850.67	11,234.93	0	0.00
236	CUSIP # 778296103 ROSS STORES INC	18,403.28	13,852.65	0	0.00
115	CUSIP # 800013104 SANDERSON FARMS INC	13,687.30	10,380.48	0	0.00
257	CUSIP # 806407102 HENRY SCHEIN INC	17,272.97	18,261.35	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	12,795.00	12,105.00	0	0.00
376	CUSIP # 830566105 SKECHERS USA INC	14,622.64	9,162.14	0	0.00
197	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	19,751.22	15,367.34	0	0.00
116	CUSIP # 832696405 JM SMUCKER CO	14,385.16	14,423.28	0	0.00
289	CUSIP # 844741108 SOUTHWEST AIRLINES	16,553.92	11,857.71	0	0.00
360	CUSIP # 848577102 SPIRIT AIRLINES INC	13,600.80	15,687.39	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
216	CUSIP # 84857L101 SPIRE INC	15,616.80	16,043.23	0	121.50
667	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	15,654.49	13,004.20	0	0.00
86	CUSIP # 852857200 STAMPS.COM INC	17,290.30	16,190.40	0	0.00
101	CUSIP # 854502101 STANLEY BLACK & DECKER INC	15,473.20	17,008.29	0	0.00
106	CUSIP # 87162W100 SYNNEX CORPORATION	12,550.40	14,383.17	0	0.00
311	CUSIP # 871829107 SYSCO CORPORATION	18,647.56	16,963.80	0	0.00
249	CUSIP # 872540109 TJX COMPANIES INC	20,308.44	19,221.20	0	0.00
267	CUSIP # 872590104 T-MOBILE US INC	16,297.68	17,136.44	0	0.00
265	CUSIP # 87612E106 TARGET CORPORATION	18,398.95	17,363.47	0	0.00
166	CUSIP # 878237106 TECH DATA CORPORATION	14,131.58	11,954.90	0	0.00
425	CUSIP # 880770102 TERADYNE INC	19,426.75	18,723.95	0	0.00
181	CUSIP # 882508104 TEXAS INSTRUMENTS INC	18,804.09	13,472.81	0	0.00
118	CUSIP # 885160101 THOR INDUSTRIES INC	13,590.06	18,203.64	0	43.66
159	CUSIP # 891027104 TORCHMARK CORP	13,383.03	14,345.17	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
343	CUSIP # 902104108 II-VI INC	14,028.70	16,529.73	0	0.00
211	CUSIP # 902494103 TYSON FOODS INC CL A	15,443.09	12,202.70	0	0.00
331	CUSIP # 911163103 UNITED NATURAL FOODS INC	14,213.14	13,031.09	0	0.00
97	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	10,898.92	14,558.42	0	0.00
85	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	18,190.00	13,819.91	0	0.00
427	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,856.15	10,585.27	0	0.00
127	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	15,038.07	14,644.83	0	0.00
411	CUSIP # 917047102 URBAN OUTFITTERS INC	15,190.56	9,868.55	0	0.00
186	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	17,255.22	10,852.78	0	0.00
356	CUSIP # 92343V104 VERIZON COMMUNICATIONS	17,023.92	18,808.92	0	0.00
150	CUSIP # 928563402 VMWARE INC CL A	18,190.50	12,027.68	0	0.00
259	CUSIP # 92939U106 WEC ENERGY GROUP INC	16,239.30	16,970.99	0	0.00
220	CUSIP # 94106L109 WASTE MANAGEMENT INC	18,506.40	18,935.49	0	0.00
89	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	17,233.07	17,996.65	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
270	CUSIP # 95040Q104 WELLTOWER INC	14,696.10	17,277.56	0	0.00
416	CUSIP # 950755108 WERNER ENTERPRISES INC	15,184.00	10,434.75	0	0.00
344	CUSIP # 969904101 WILLIAMS-SONOMA INC	18,149.44	18,067.63	0	0.00
358	CUSIP # 98389B100 XCEL ENERGY INC	16,281.84	14,035.81	0	136.04
		3,049,137.16	2,838,803.92	56	2,549.60
FOREIGN STOCK					
1,271	CUSIP # 054536107 AXA S.A. (ADR)	33,783.18	32,657.26	1	0.00
476	CUSIP # 063671101 BANK OF MONTREAL	35,971.32	29,458.53	1	0.00
1,016	CUSIP # 138006309 CANON INC SPONS ADR	37,033.20	31,133.22	1	0.00
1,139	CUSIP # 26874R108 ENI SPA (ADR)	40,240.87	38,155.83	1	0.00
488	CUSIP # 433578507 HITACHI LTD ADR	35,667.92	38,189.19	1	0.00
1,111	CUSIP # 438128308 HONDA MOTORS LTD ADR	38,585.03	33,182.28	1	0.00
1,054	CUSIP # 500458401 KOMATSU LTD SPONS ADR	35,467.10	38,347.50	1	0.00
856	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	38,644.12	31,158.75	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,224	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	38,033.28	38,950.13	1	0.00
1,599	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	40,886.43	35,280.58	1	0.00
444	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	35,098.20	33,777.94	1	0.00
838	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	46,517.38	23,342.74	1	0.00
805	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	37,472.75	32,767.54	1	0.00
1,908	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	39,447.90	36,961.08	1	0.00
708	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	34,869.00	28,916.48	1	412.44
721	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	37,153.13	39,447.18	1	1,292.73
466	CUSIP # 780087102 ROYAL BANK OF CANADA	36,017.14	38,179.04	1	0.00
883	CUSIP # 80105N105 SANOFI-AVENTIS ADR	35,390.64	36,672.33	1	0.00
1,036	CUSIP # 867224107 SUNCOR ENERGY INC	35,783.44	38,501.60	1	7.33
2,668	CUSIP # 87969N204 TELSTRA CORP ADR	32,176.08	48,828.85	1	1,100.87
833	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	38,051.44	34,501.28	1	0.00
651	CUSIP # 891160509 TORONTO-DOMINION BANK	37,009.35	28,200.53	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
685	CUSIP # 89151E109 TOTAL SA SPON ADR	39,517.65	34,893.02	1	439.16
297	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	38,719.89	34,662.13	1	0.00
248	CUSIP # G1151C101 ACCENTURE PLC	38,068.00	26,203.39	1	0.00
487	CUSIP # G29183103 EATON CORP PLC	38,916.17	34,014.08	1	0.00
399	CUSIP # H84989104 TE CONNECTIVITY LTD	39,860.10	37,732.67	1	0.00
342	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	36,142.56	29,340.22	1	0.00
		1,050,523.27	963,455.37	19	3,252.53
MUTUAL FUNDS - FIXED INCOME					
955	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	107,962.75	108,772.15	2	0.00
448	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	52,590.72	52,880.47	1	0.00
1,626	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	81,560.16	81,676.18	1	0.00
3,540	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	81,880.20	81,838.70	1	0.00
3,682	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	103,795.58	106,424.74	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,836	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	113,200.36	102,450.18	2	0.00
10,487	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	264,707.61	285,438.79	5	0.00
		805,697.38	819,481.21	15	0.00
	MUTUAL FUNDS - EQUITY				
537	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	50,099.42	53,168.51	1	0.00
885	CUSIP # 78463V107 SPDR GOLD TRUST	111,324.15	108,719.86	2	0.00
5,946	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	279,343.08	213,944.95	5	0.00
		440,766.65	375,833.32	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
39,222.42	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	39,222.42	39,222.42	5	0.00
		39,222.42	39,222.42	5	0.00
COMMON STOCK					
50	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	2,837.50	2,030.73	0	0.00
141	CUSIP # 002444107 AVX CORP	2,333.55	2,246.82	0	0.00
61	CUSIP # 002535300 AARON'S INC	2,842.60	2,034.85	0	1.83
14	CUSIP # 003654100 ABIOMED INC	4,073.86	2,773.00	0	0.00
58	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	2,757.90	2,513.01	0	0.00
36	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	2,300.40	2,363.15	0	0.00
33	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	2,342.34	2,165.77	0	0.00
25	CUSIP # 020002101 ALLSTATE CORPORATION	2,370.00	2,539.97	0	11.04
129	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	2,570.97	1,768.89	0	0.00
43	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	2,281.58	2,437.72	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 030506109 AMERICAN WOODMARK CORP	1,870.55	2,498.14	0	0.00
182	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	1,898.26	2,112.90	0	54.60
11	CUSIP # 036752103 ANTHEM INC	2,416.70	1,955.59	0	0.00
132	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	2,373.36	2,423.66	0	60.72
36	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	2,624.40	2,467.76	0	0.00
55	CUSIP # 038222105 APPLIED MATERIALS INC	3,058.55	2,228.99	0	0.00
27	CUSIP # 042735100 ARROW ELECTRONICS	2,079.54	2,050.43	0	0.00
26	CUSIP # 049560105 ATMOS ENERGY CORP	2,190.24	2,051.95	0	0.00
15	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	2,466.90	2,622.90	0	22.05
24	CUSIP # 053611109 AVERY DENNISON CORP	2,550.00	2,104.30	0	0.00
82	CUSIP # 05566U108 BOFI HOLDING INC	3,323.46	2,250.39	0	0.00
42	CUSIP # 086516101 BEST BUY INC	2,939.58	2,057.81	0	18.90
44	CUSIP # 089302103 BIG LOTS INC	1,915.32	2,471.48	0	13.20
9	CUSIP # 09062X103 BIOGEN IDEC INC	2,464.38	2,736.33	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	2,457.65	2,441.31	0	0.00
62	CUSIP # 12504L109 CBRE GROUP INC	2,927.64	2,717.33	0	0.00
13	CUSIP # 125509109 CIGNA CORP	2,180.62	2,630.43	0	0.52
18	CUSIP # 12572Q105 CME GROUP INC	2,911.32	2,652.84	0	0.00
36	CUSIP # 126650100 CVS HEALTH CORP	2,239.56	2,805.81	0	0.00
54	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	2,011.50	2,403.98	0	0.00
19	CUSIP # 142339100 CARLISLE COMPANIES INC	1,983.79	2,207.02	0	0.00
23	CUSIP # 146229109 CARTERS INC	2,394.30	2,729.24	0	0.00
25	CUSIP # 15135B101 CENTENE CORPORATION	2,671.75	2,552.03	0	0.00
42	CUSIP # 156782104 CERNER CORP	2,436.00	2,424.75	0	0.00
50	CUSIP # 163072101 CHEESECAKE FACTORY	2,411.00	2,529.60	0	0.00
17	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	2,299.25	2,514.05	0	0.00
115	CUSIP # 171779309 CIENA CORP	2,978.50	2,454.07	0	0.00
47	CUSIP # 172755100 CIRRUS LOGIC INC	1,909.61	2,626.60	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
107	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	2,189.22	2,426.47	0	0.00
31	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	2,369.33	1,859.31	0	0.00
31	CUSIP # 209115104 CONSOLIDATED EDISON INC	2,416.14	2,569.74	0	0.00
20	CUSIP # 21676P103 COOPER-STANDARD HOLDING	2,456.20	2,443.69	0	0.00
69	CUSIP # 216831107 COOPER TIRE & RUBBER	2,021.70	2,453.65	0	0.00
135	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	2,220.75	2,471.56	0	0.00
80	CUSIP # 219350105 CORNING INC	2,230.40	2,163.61	0	0.00
15	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,826.45	2,455.34	0	0.00
22	CUSIP # 231561101 CURTISS WRIGHT CORP	2,971.54	2,704.16	0	3.30
51	CUSIP # 23331A109 D R HORTON INC	2,235.84	2,561.85	0	0.00
28	CUSIP # 237194105 DARDEN RESTAURANTS INC	2,387.00	2,233.48	0	0.00
133	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	1,949.78	2,502.39	0	0.00
84	CUSIP # 253393102 DICKS SPORTING GOODS INC	2,944.20	2,920.60	0	0.00
31	CUSIP # 256677105 DOLLAR GENERAL CORP	2,900.05	2,339.83	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 256746108 DOLLAR TREE INC	2,562.30	2,928.55	0	0.00
27	CUSIP # 29084Q100 EMCOR GROUP INC	2,104.11	1,867.78	0	0.00
26	CUSIP # 29355X107 ENPRO INDUSTRIES INC	2,011.88	2,411.01	0	0.00
27	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	2,354.40	2,436.99	0	0.00
41	CUSIP # 30040W108 EVERSOURCE ENERGY	2,415.72	2,379.98	0	0.00
42	CUSIP # 302130109 EXPEDITORS INTL WASH INC	2,658.60	2,326.43	0	0.00
35	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	2,417.80	2,328.43	0	0.00
58	CUSIP # 302445101 FLIR SYSTEMS INC	2,900.58	2,729.41	0	0.00
57	CUSIP # 302941109 FTI CONSULTING	2,759.37	2,221.68	0	0.00
16	CUSIP # 30303M102 FACEBOOK INC	2,556.64	2,909.49	0	0.00
68	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	2,271.20	2,426.42	0	0.00
21	CUSIP # 315616102 F5 NETWORKS INC	3,036.81	2,809.22	0	0.00
120	CUSIP # 31787A507 FINISAR CORPORATION	1,897.20	2,521.17	0	0.00
39	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,288.52	1,657.46	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	2,066.20	2,026.07	0	1.75
46	CUSIP # 344849104 FOOT LOCKER INC	2,094.84	1,875.85	0	0.00
135	CUSIP # 36467W109 GAMESTOP CORP CL A	1,703.70	2,894.29	0	0.00
79	CUSIP # 364760108 GAP INC	2,464.80	2,660.80	0	0.00
14	CUSIP # 369550108 GENERAL DYNAMICS CORP	3,092.60	2,577.89	0	0.00
104	CUSIP # 371901109 GENTEX CORP	2,394.08	2,096.55	0	0.00
40	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	2,566.40	2,399.74	0	0.00
45	CUSIP # 393657101 GREENBRIER COMPANIES INC	2,261.25	2,410.05	0	0.00
32	CUSIP # 40412C101 HCA HOLDINGS INC	3,104.00	2,882.92	0	0.00
610	CUSIP # 422704106 HECLA MINING CO	2,238.70	2,546.52	0	0.00
63	CUSIP # 436440101 HOLOGIC INC	2,353.68	2,705.91	0	0.00
71	CUSIP # 440452100 HORMEL FOODS CORP	2,436.72	2,450.95	0	0.00
11	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	2,835.36	2,533.96	0	0.00
24	CUSIP # 451107106 IDACORP INC	2,118.48	2,000.05	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 452327109 ILLUMINA INC	3,073.46	2,917.93	0	0.00
20	CUSIP # 457187102 INGREDION INC	2,578.40	2,489.28	0	12.00
35	CUSIP # 45768S105 INNOSPEC INC	2,401.00	2,473.44	0	0.00
43	CUSIP # 45778Q107 INSPERITY INC	2,990.65	2,479.31	0	0.00
56	CUSIP # 458140100 INTEL CORPORATION	2,916.48	2,615.76	0	0.00
62	CUSIP # 460335201 INTL SPEEDWAY	2,734.20	2,350.91	0	0.00
8	CUSIP # 46120E602 INTUITIVE SURGICAL INC	3,302.64	3,038.57	0	0.00
136	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	2,227.68	2,388.14	0	57.12
16	CUSIP # 466032109 J&J SNACK FOODS	2,184.96	2,060.58	0	7.20
97	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,971.04	1,970.04	0	0.00
93	CUSIP # 50105F105 KRONOS WORLDWIDE INC	2,101.80	2,429.93	0	0.00
15	CUSIP # 512807108 LAM RESEARCH CORPORATION	3,047.40	2,823.38	0	0.00
26	CUSIP # 515098101 LANDSTAR SYSTEMS INC	2,850.90	2,733.01	0	0.00
50	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	2,350.00	2,538.96	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	3,041.37	2,914.20	0	0.00
152	CUSIP # 552848103 MGIC INVESTMENT CORP	1,976.00	1,734.49	0	0.00
29	CUSIP # 55306N104 MKS INSTRUMENTS INC	3,353.85	2,856.24	0	0.00
53	CUSIP # 556269108 STEVEN MADDEN LTD	2,326.70	2,024.13	0	0.00
25	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	2,677.50	1,932.63	0	0.00
49	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	2,718.03	2,471.73	0	0.00
32	CUSIP # 574795100 MASIMO CORPORATION	2,814.40	2,768.23	0	0.00
79	CUSIP # 576485205 MATADOR RESOURCES CO	2,362.89	2,496.28	0	0.00
38	CUSIP # 577933104 MAXIMUS INC	2,536.12	2,285.54	0	0.00
41	CUSIP # 58502B106 MEDNAX INC	2,280.83	2,115.45	0	0.00
48	CUSIP # 589378108 MERCURY SYSTEMS INC	2,319.36	2,393.31	0	0.00
62	CUSIP # 595112103 MICRON TECHNOLOGY INC	3,232.68	2,683.25	0	0.00
9	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,089.98	1,986.21	0	0.00
32	CUSIP # 60871R209 MOLSON COORS BREWING CO B	2,410.56	2,631.65	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
46	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,631.66	2,896.88	0	0.00
28	CUSIP # 617700109 MORNINGSTAR INC	2,674.56	2,708.14	0	0.00
1	CUSIP # 62944T105 NVR INC	2,800.00	1,641.22	0	0.00
28	CUSIP # 635017106 NATIONAL BEVERAGE	2,492.56	2,461.24	0	0.00
69	CUSIP # 651639106 NEWMONT MINING CORP	2,695.83	2,629.61	0	0.00
17	CUSIP # 65339F101 NEXTERA ENERGY INC	2,776.61	2,625.89	0	0.00
162	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	6,243.48	5,790.45	1	0.00
46	CUSIP # 654106103 NIKE INC CLASS B	3,056.24	2,543.06	0	8.80
9	CUSIP # 666807102 NORTHROP GRUMMAN CORP	3,142.08	2,095.16	0	0.00
40	CUSIP # 670346105 NUCOR CORPORATION	2,443.60	2,645.74	0	15.20
21	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	3,086.37	2,097.78	0	0.00
129	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,155.34	2,810.85	0	0.00
330	CUSIP # 684060106 ORANGE SPON ADR	5,636.40	5,259.33	1	0.00
24	CUSIP # 690742101 OWENS CORNING	1,929.60	1,481.48	0	5.04

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 69331C108 PG & E CORP	2,547.94	2,548.96	0	0.00
30	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	2,488.80	2,716.95	0	0.00
16	CUSIP # 693656100 PVH CORP	2,422.88	1,649.16	0	0.00
125	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	2,198.75	2,444.30	0	0.00
86	CUSIP # 72147K108 PILGRIMS PRIDE CORP	2,116.46	2,555.57	0	0.00
26	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	2,074.80	2,081.87	0	0.00
40	CUSIP # 729132100 PLEXUS CORP	2,389.20	2,432.21	0	0.00
48	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	1,944.48	2,140.30	0	16.32
27	CUSIP # 74144T108 T ROWE PRICE GROUP INC	2,915.19	2,816.48	0	0.00
40	CUSIP # 74340W103 PROLOGIS INC	2,519.60	2,557.61	0	0.00
14	CUSIP # 74460D109 PUBLIC STORAGE INC	2,805.46	2,954.36	0	0.00
41	CUSIP # 74758T303 QUALYS INC	2,982.75	2,501.51	0	0.00
56	CUSIP # 74762E102 QUANTA SERVICES INC	1,923.60	2,181.82	0	0.00
15	CUSIP # 755111507 RAYTHEON COMPANY	3,237.30	2,395.00	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	2,156.00	2,181.35	0	0.00
25	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	2,143.50	2,199.03	0	0.00
184	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	2,145.44	2,447.32	0	30.47
51	CUSIP # 76680R206 RINGCENTRAL INC CL A	3,238.50	2,461.23	0	0.00
59	CUSIP # 775711104 ROLLINS INC	3,010.77	2,144.03	0	0.00
36	CUSIP # 778296103 ROSS STORES INC	2,807.28	2,329.60	0	0.00
17	CUSIP # 800013104 SANDERSON FARMS INC	2,023.34	1,944.36	0	0.00
39	CUSIP # 806407102 HENRY SCHEIN INC	2,621.19	2,772.63	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	4,265.00	4,018.95	1	0.00
57	CUSIP # 830566105 SKECHERS USA INC	2,216.73	1,577.76	0	0.00
30	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,007.80	2,754.98	0	0.00
18	CUSIP # 832696405 JM SMUCKER CO	2,232.18	2,241.55	0	0.00
44	CUSIP # 844741108 SOUTHWEST AIRLINES	2,520.32	2,252.26	0	0.00
54	CUSIP # 848577102 SPIRIT AIRLINES INC	2,040.12	2,230.93	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33	CUSIP # 84857L101 SPIRE INC	2,385.90	2,427.58	0	18.56
101	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	2,370.47	2,111.49	0	0.00
13	CUSIP # 852857200 STAMPS.COM INC	2,613.65	2,452.98	0	0.00
15	CUSIP # 854502101 STANLEY BLACK & DECKER INC	2,298.00	2,533.09	0	0.00
16	CUSIP # 87162W100 SYNNEX CORPORATION	1,894.40	2,163.25	0	0.00
47	CUSIP # 871829107 SYSCO CORPORATION	2,818.12	2,540.91	0	0.00
38	CUSIP # 872540109 TJX COMPANIES INC	3,099.28	2,939.33	0	0.00
40	CUSIP # 872590104 T-MOBILE US INC	2,441.60	2,567.12	0	0.00
40	CUSIP # 87612E106 TARGET CORPORATION	2,777.20	2,299.37	0	0.00
25	CUSIP # 878237106 TECH DATA CORPORATION	2,128.25	2,279.35	0	0.00
64	CUSIP # 880770102 TERADYNE INC	2,925.44	2,823.34	0	0.00
27	CUSIP # 882508104 TEXAS INSTRUMENTS INC	2,805.03	2,227.79	0	0.00
18	CUSIP # 885160101 THOR INDUSTRIES INC	2,073.06	2,755.28	0	6.66
24	CUSIP # 891027104 TORCHMARK CORP	2,020.08	2,165.94	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52	CUSIP # 902104108 II-VI INC	2,126.80	2,493.24	0	0.00
32	CUSIP # 902494103 TYSON FOODS INC CL A	2,342.08	2,133.44	0	0.00
50	CUSIP # 911163103 UNITED NATURAL FOODS INC	2,147.00	2,086.18	0	0.00
15	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	1,685.40	2,223.55	0	0.00
13	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,782.00	2,348.80	0	0.00
65	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	2,109.25	2,075.85	0	0.00
19	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	2,249.79	2,196.45	0	0.00
62	CUSIP # 917047102 URBAN OUTFITTERS INC	2,291.52	1,377.00	0	0.00
28	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	2,597.56	1,978.94	0	0.00
54	CUSIP # 92343V104 VERIZON COMMUNICATIONS	2,582.28	2,652.60	0	0.00
23	CUSIP # 928563402 VMWARE INC CL A	2,789.21	2,261.58	0	0.00
39	CUSIP # 92939U106 WEC ENERGY GROUP INC	2,445.30	2,547.64	0	0.00
33	CUSIP # 94106L109 WASTE MANAGEMENT INC	2,775.96	2,842.38	0	0.00
13	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	2,517.19	2,638.48	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 95040Q104 WELLTOWER INC	2,231.63	2,607.77	0	0.00
63	CUSIP # 950755108 WERNER ENTERPRISES INC	2,299.50	1,810.21	0	0.00
52	CUSIP # 969904101 WILLIAMS-SONOMA INC	2,743.52	2,727.64	0	0.00
54	CUSIP # 98389B100 XCEL ENERGY INC	2,455.92	2,385.27	0	20.52
		463,231.95	444,212.18	54	385.80
FOREIGN STOCK					
192	CUSIP # 054536107 AXA S.A. (ADR)	5,103.36	5,209.39	1	0.00
72	CUSIP # 063671101 BANK OF MONTREAL	5,441.04	5,210.94	1	0.00
153	CUSIP # 138006309 CANON INC SPONS ADR	5,576.85	4,845.20	1	0.00
172	CUSIP # 26874R108 ENI SPA (ADR)	6,076.76	5,778.97	1	0.00
74	CUSIP # 433578507 HITACHI LTD ADR	5,408.66	5,800.72	1	0.00
168	CUSIP # 438128308 HONDA MOTORS LTD ADR	5,834.64	5,041.21	1	0.00
159	CUSIP # 500458401 KOMATSU LTD SPONS ADR	5,350.35	5,810.29	1	0.00
129	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	5,823.71	5,064.68	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,543	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	5,739.96	5,870.61	1	0.00
241	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	6,162.37	5,745.27	1	0.00
67	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	5,296.35	5,246.42	1	0.00
126	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	6,994.26	4,368.76	1	0.00
121	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	5,632.55	5,429.33	1	0.00
288	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	5,954.40	5,681.99	1	0.00
107	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,269.75	4,199.04	1	62.33
109	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	5,616.77	5,968.22	1	188.52
70	CUSIP # 780087102 ROYAL BANK OF CANADA	5,410.30	5,747.79	1	0.00
133	CUSIP # 80105N105 SANOFI-AVENTIS ADR	5,330.64	5,782.69	1	0.00
156	CUSIP # 867224107 SUNCOR ENERGY INC	5,388.24	5,785.94	1	1.11
403	CUSIP # 87969N204 TELSTRA CORP ADR	4,860.18	6,529.48	1	160.75
126	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	5,755.68	5,353.86	1	0.00
98	CUSIP # 891160509 TORONTO-DOMINION BANK	5,571.30	4,974.32	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103	CUSIP # 89151E109 TOTAL SA SPON ADR	5,942.07	5,332.52	1	66.03
45	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	5,866.65	5,227.74	1	0.00
37	CUSIP # G1151C101 ACCENTURE PLC	5,679.50	4,644.76	1	0.00
73	CUSIP # G29183103 EATON CORP PLC	5,833.43	5,383.01	1	0.00
60	CUSIP # H84989104 TE CONNECTIVITY LTD	5,994.00	5,696.93	1	0.00
52	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,495.36	4,695.40	1	0.00
		158,409.13	150,425.48	19	478.74
MUTUAL FUNDS - FIXED INCOME					
144	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	16,279.20	16,384.75	2	0.00
68	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	7,982.52	8,116.08	1	0.00
245	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	12,289.20	12,306.53	1	0.00
534	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	12,351.42	12,415.22	1	0.00
556	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	15,673.64	16,235.23	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
579	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,086.29	15,732.57	2	0.00
1,582	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	39,932.05	41,885.13	5	0.00
		121,594.32	123,075.51	14	0.00
MUTUAL FUNDS - EQUITY					
81	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	7,556.90	8,150.26	1	0.00
133	CUSIP # 78463V107 SPDR GOLD TRUST	16,730.07	15,885.63	2	0.00
897	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	42,141.06	36,076.51	5	0.00
		66,428.03	60,112.40	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
95,111.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	95,111.03	95,111.03	3	0.00
		95,111.03	95,111.03	3	0.00
COMMON STOCK					
439	CUSIP # 00206R102 AT&T INC	15,650.35	18,859.44	0	0.00
986	CUSIP # 002444107 AVX CORP	16,318.30	11,652.03	0	0.00
420	CUSIP # 002896207 ABERCROMBIE & FITCH CO	10,168.20	7,671.17	0	0.00
120	CUSIP # 003654100 ABIOMED INC	34,918.80	23,154.17	1	0.00
1,667	CUSIP # 004446100 ACETO CORPORATION	12,669.20	17,529.84	0	0.00
359	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	17,070.45	15,349.05	0	0.00
409	CUSIP # 00766T100 AECOM TECHNOLOGY CORP	14,572.67	15,468.38	0	0.00
548	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	15,327.56	17,159.52	0	0.00
1,541	CUSIP # 015857105 ALGONQUIN POWE & UTILITIES	15,286.72	17,211.43	0	179.53
101	CUSIP # 016255101 ALIGN TECHNOLOGY INC	25,364.13	9,768.21	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
922	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	36,013.32	40,326.25	1	0.00
164	CUSIP # 020002101 ALLSTATE CORPORATION	15,547.20	16,764.85	0	75.44
244	CUSIP # 025676206 AMERICAN EQUITY INVT LIFE HL	7,163.84	7,559.12	0	0.00
305	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	13,115.00	7,748.53	0	0.00
1,700	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	20,927.00	17,812.43	1	289.00
411	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	7,389.78	7,552.13	0	189.06
444	CUSIP # 038222105 APPLIED MATERIALS INC	24,690.84	14,172.43	1	0.00
399	CUSIP # 03852U106 ARAMARK	15,784.44	17,218.73	0	0.00
841	CUSIP # 03938L203 ARCELORMITTAL	26,752.21	28,465.75	1	0.00
428	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	18,562.36	15,601.93	1	0.00
722	CUSIP # 03957W106 ARCHROCK INC	6,317.50	7,264.55	0	0.00
95	CUSIP # 040413106 ARISTA NETWORKS INC	24,253.50	9,226.40	1	0.00
295	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	6,867.60	7,557.81	0	0.00
214	CUSIP # 042735100 ARROW ELECTRONICS	16,482.28	15,450.23	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
433	CUSIP # 053807103 AVNET INC	18,082.08	17,257.22	1	0.00
916	CUSIP # 06777U101 BARNES & NOBLE EDUCATION INC	6,311.24	7,877.60	0	0.00
293	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	16,059.33	14,473.91	0	0.00
18	CUSIP # 08986R101 BIGLARI HOLDINGS INC	7,351.38	7,547.93	0	0.00
702	CUSIP # 09531U102 BLUE BUFFALO PET PRODUCTS INC	27,946.62	23,032.55	1	0.00
246	CUSIP # 12514G108 CDW CORP OF DELAWARE	17,296.26	17,119.07	1	0.00
84	CUSIP # 125509109 CIGNA CORP	14,090.16	17,057.88	0	3.36
617	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	13,370.39	11,534.68	0	0.00
236	CUSIP # 126650100 CVS HEALTH CORP	14,681.56	17,370.71	0	0.00
514	CUSIP # 12673P105 CA INC	17,424.60	17,188.11	1	0.00
1,238	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	16,391.12	15,458.29	0	0.00
277	CUSIP # 14149Y108 CARDINAL HEALTH INC	17,362.36	17,427.46	1	128.08
1,080	CUSIP # 149205106 CATO CORP CLASS A	15,919.20	17,513.82	0	0.00
1,252	CUSIP # 150602209 CEDAR SHOPPING CENTERS INC	4,932.88	7,774.79	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159	CUSIP # 150870103 CELANESE CORP SERIES A	15,933.39	16,932.66	0	0.00
167	CUSIP # 15135B101 CENTENE CORPORATION	17,847.29	17,016.97	1	0.00
452	CUSIP # 163851108 THE CHEMOURS CO	22,016.92	23,241.70	1	0.00
715	CUSIP # 171779309 CIENA CORP	18,518.50	15,165.08	1	0.00
187	CUSIP # 171798101 CIMAREX ENERGY CO	17,484.50	23,410.01	1	0.00
1,720	CUSIP # 18911Q102 CLOUD PEAK ENERGY INC	5,005.20	8,083.95	0	0.00
372	CUSIP # 192422103 COGNEX CORPORATION	19,340.28	22,771.87	1	0.00
427	CUSIP # 20030N101 COMCAST CORP	14,590.59	17,492.57	0	0.00
1,809	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	7,163.64	8,154.79	0	0.00
345	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	10,312.05	7,729.62	0	0.00
533	CUSIP # 219350105 CORNING INC	14,860.04	12,900.47	0	0.00
1,632	CUSIP # 222795106 COUSINS PROPERTIES INC	14,165.76	15,190.49	0	0.00
306	CUSIP # 228368106 CROWN HOLDINGS, INC	15,529.50	17,501.67	0	0.00
109	CUSIP # 244199105 DEERE & CO	16,929.88	17,121.72	0	65.40

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
550	CUSIP # 25179M103 DEVON ENERGY CORPORATION	17,484.50	23,187.95	1	0.00
829	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	12,153.14	15,691.73	0	0.00
184	CUSIP # 277432100 EASTMAN CHEMICAL CO	19,426.72	13,927.15	1	103.04
454	CUSIP # 278642103 EBAY INC	18,268.96	13,529.15	1	0.00
269	CUSIP # 281020107 EDISON INTERNATIONAL	17,124.54	16,992.73	0	162.75
301	CUSIP # 288853104 PERRY ELLIS INTERNATIONAL	7,765.80	7,645.31	0	0.00
347	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	19,837.99	17,384.60	1	86.75
723	CUSIP # 30219E103 EXPRESS INC	5,176.68	6,946.51	0	0.00
638	CUSIP # 302301106 EZCORP INC-CL A	8,421.60	7,727.78	0	0.00
69	CUSIP # 31428X106 FEDEX CORPORATION	16,567.59	17,670.90	0	34.50
1,369	CUSIP # 345370860 FORD MOTOR COMPANY	15,168.52	17,266.12	0	0.00
469	CUSIP # 349553107 FORTIS INC	15,838.13	17,088.02	0	0.00
1,191	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	20,925.87	23,385.29	1	0.00
275	CUSIP # 361448103 GATX CORP	18,834.75	16,897.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
948	CUSIP # 36467W109 GAMESTOP CORP CL A	11,963.76	23,983.45	0	0.00
667	CUSIP # 364760108 GAP INC	20,810.40	22,529.86	1	0.00
416	CUSIP # 37045V100 GENERAL MOTORS CO	15,117.44	14,609.92	0	0.00
801	CUSIP # 377316104 GLATFELTER (P.H.)CO	16,444.53	16,466.97	0	0.00
105	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	6,860.70	7,572.08	0	0.00
1,163	CUSIP # 402635304 GULFPORT ENERGY CORP	11,222.95	15,394.05	0	0.00
579	CUSIP # 40416E103 HCI GROUP INC	22,094.64	17,942.63	1	0.00
373	CUSIP # 428567101 HIBBETT SPORTS INC	8,933.35	7,946.77	0	0.00
1,489	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	7,564.12	9,489.48	0	0.00
121	CUSIP # 437076102 HOME DEPOT INC	21,567.04	22,918.01	1	0.00
69	CUSIP # 444859102 HUMANA INC	18,549.27	17,395.59	1	34.50
96	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	24,744.96	22,144.28	1	0.00
106	CUSIP # 452327109 ILLUMINA INC	25,060.52	23,632.70	1	0.00
383	CUSIP # 460335201 INTL SPEEDWAY	16,890.30	14,448.66	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
424	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	6,945.12	7,506.79	0	178.08
640	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	7,200.00	7,399.04	0	0.00
220	CUSIP # 482539103 KLX INC	15,633.20	10,258.60	0	0.00
475	CUSIP # 48666K109 K B HOME	13,513.75	15,099.54	0	0.00
859	CUSIP # 502160104 LSB INDUSTRIES INC	5,265.67	7,821.20	0	0.00
107	CUSIP # 50540R409 LABORATORY CORP AMERICA	17,307.25	17,276.22	1	0.00
124	CUSIP # 512807108 LAM RESEARCH CORPORATION	25,191.84	23,355.13	1	0.00
96	CUSIP # 521865204 LEAR CORPORATION	17,864.64	11,178.21	1	0.00
363	CUSIP # 524901105 LEGG MASON INC	14,755.95	15,182.48	0	101.64
109	CUSIP # 526107107 LENNOX INTERNATIONAL INC	22,276.33	22,462.18	1	55.59
308	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	14,476.00	17,531.52	0	0.00
53	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	17,910.29	16,854.95	1	0.00
649	CUSIP # 546347105 LOUISIANA PACIFIC	18,671.73	17,177.67	1	0.00
185	CUSIP # 548661107 LOWES COS INC	16,233.75	17,167.02	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
239	CUSIP # 552676108 MDC HOLDINGS INC	6,672.88	7,624.10	0	0.00
223	CUSIP # 55305B101 M/I HOMES INC	7,102.55	7,742.94	0	0.00
135	CUSIP # 56418H100 MANPOWER INC	15,538.50	17,108.55	0	0.00
148	CUSIP # 59001A102 MERITAGE HOMES CORP	6,697.00	7,698.38	0	0.00
338	CUSIP # 59156R108 METLIFE INC	15,510.82	17,923.41	0	0.00
549	CUSIP # 595112103 MICRON TECHNOLOGY INC	28,624.86	23,638.02	1	0.00
365	CUSIP # 61174X109 MONSTER BEVERAGE CORP	20,881.65	22,963.87	1	0.00
484	CUSIP # 626717102 MURPHY OIL CORP	12,506.56	15,442.60	0	0.00
7	CUSIP # 62944T105 NVR INC	19,600.00	24,448.69	1	0.00
279	CUSIP # 635906100 NATIONAL HEALTHCARE CORP	16,636.77	20,119.64	0	133.92
1,288	CUSIP # 63938C108 NAVIENT CORPORATION	16,898.56	17,626.28	0	0.00
1,166	CUSIP # 649445103 NEW YORK COMMUNITY BANCORP INC	15,192.98	15,307.13	0	0.00
116	CUSIP # 67066G104 NVIDIA CORP	26,864.44	11,823.40	1	0.00
1,584	CUSIP # 684060106 ORANGE SPON ADR	27,054.72	27,841.18	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
911	CUSIP # 690732102 OWENS & MINOR INC	14,166.05	25,137.49	0	0.00
147	CUSIP # 69327R101 PDC ENERGY INC	7,207.41	7,769.74	0	0.00
384	CUSIP # 69331C108 PG & E CORP	16,869.12	16,947.66	0	0.00
142	CUSIP # 695156109 PACKAGING CORP OF AMERICA	16,003.40	17,439.53	0	89.46
675	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	11,819.25	15,549.64	0	0.00
548	CUSIP # 707569109 PENN NATIONAL GAMING INC	14,390.48	16,964.16	0	0.00
519	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	15,492.15	17,444.11	0	0.00
1,271	CUSIP # 72147K108 PILGRIMS PRIDE CORP	31,279.31	38,116.02	1	0.00
218	CUSIP # 74144T108 T ROWE PRICE GROUP INC	23,537.46	22,562.67	1	0.00
511	CUSIP # 745867101 PULTEGROUP INC	15,069.39	16,913.59	0	45.99
1,557	CUSIP # 74733V100 QEP RESOURCES INC	15,243.03	15,660.15	0	0.00
516	CUSIP # 751452202 RAMCO-GERSHENSON PROPERTIES	6,377.76	7,693.51	0	113.52
198	CUSIP # 758750103 REGAL BELOIT CORP	14,523.30	13,943.40	0	51.48
208	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	32,032.00	28,930.77	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
374	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	32,066.76	32,788.06	1	0.00
285	CUSIP # 778296103 ROSS STORES INC	22,224.30	23,045.10	1	0.00
677	CUSIP # 78454L100 SM ENERGY COMPANY	12,206.31	15,726.71	0	0.00
121	CUSIP # 800013104 SANDERSON FARMS INC	14,401.42	11,659.32	0	0.00
433	CUSIP # 80589M102 SCANA CORPORATION	16,259.15	16,882.67	0	265.21
377	CUSIP # 808541106 SCHWEITZER MAUDUIT INTL INC	14,759.55	17,154.89	0	0.00
574	CUSIP # 81663A105 SEMGROUP CORP CL A	12,283.60	17,512.57	0	0.00
460	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	17,360.40	17,325.76	1	0.00
286	CUSIP # 824889109 SHOE CARNIVAL INC	6,806.80	7,766.24	0	0.00
587	CUSIP # 827048109 SILGAN HOLDINGS INC	16,347.95	17,345.79	0	0.00
1,133	CUSIP # 858155203 STEELCASE INC CL A	15,408.80	17,062.64	0	152.96
255	CUSIP # 860630102 STIFEL FINANCIAL CORP	15,103.65	15,330.60	0	0.00
742	CUSIP # 872275102 TCF FINANCIAL CORP	16,925.02	14,605.80	0	0.00
268	CUSIP # 872590104 T-MOBILE US INC	16,358.72	17,208.28	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
357	CUSIP # 87612G101 TARGA RESOURCES CORP	15,708.00	17,464.44	0	0.00
609	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	17,070.27	15,721.98	0	0.00
150	CUSIP # 885160101 THOR INDUSTRIES INC	17,275.50	23,309.76	1	55.50
417	CUSIP # 89400J107 TRANSUNION	23,677.26	22,922.36	1	0.00
389	CUSIP # 896288107 TRINET GROUP INC	18,018.48	16,972.07	1	0.00
366	CUSIP # 902681105 UGI CORPORATION	16,257.72	17,456.26	0	91.50
346	CUSIP # 909218109 UNIT CORPORATION	6,836.96	7,760.78	0	0.00
310	CUSIP # 911163103 UNITED NATURAL FOODS INC	13,311.40	15,383.01	0	0.00
145	CUSIP # 911312106 UNITED PARCEL SERVICE INC	15,175.70	17,726.11	0	0.00
328	CUSIP # 913456109 UNIVERSAL CORPORATION	15,908.00	17,487.56	0	0.00
187	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	17,347.99	12,193.40	1	0.00
1,282	CUSIP # 92840M102 VISTRA ENERGY CORP	26,704.06	23,417.65	1	0.00
2,134	CUSIP # 93964W108 WASHINGTON PRIME GROUP INC	14,233.78	15,663.35	0	0.00
85	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	16,458.55	11,624.09	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,078	CUSIP # 98212B103 WPX ENERGY INC	15,932.84	15,379.29	0	0.00
148	CUSIP # 98310W108 WYNDHAM WORLDWIDE CORP	16,935.64	17,224.92	0	0.00
514	CUSIP # G8827U100 THIRD POINT REINSURANCE LTD	7,170.30	7,363.05	0	0.00
215	CUSIP # N3167Y103 FERRARI NV	25,911.80	12,663.29	1	0.00
		2,486,433.34	2,483,505.95	72	2,686.26
FOREIGN STOCK					
360	CUSIP # 05534B760 BCE INC	15,494.40	17,281.69	0	216.29
658	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	26,675.32	25,019.59	1	0.00
3,233	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	25,540.70	22,494.43	1	0.00
4,206.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	27,550.48	20,719.65	1	0.00
2,520	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	29,786.40	27,896.15	1	273.55
1,906	CUSIP # 067901108 BARRICK GOLD CORP	23,729.70	28,507.09	1	0.00
191	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	28,243.17	28,124.88	1	0.00
2,493	CUSIP # 15135U109 CENOVUS ENERGY INC	21,290.22	24,005.60	1	4.12

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
551	CUSIP # 16941M109 CHINA MOBILE LTD	25,208.25	28,995.67	1	0.00
2,038	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	26,147.54	23,938.75	1	0.00
653	CUSIP # 257559203 DOMTAR CORP	27,778.62	25,928.09	1	284.06
825	CUSIP # 26874R108 ENI SPA (ADR)	29,147.25	27,621.00	1	0.00
1,723	CUSIP # 292505104 ENCANA CORP	18,953.00	23,448.31	1	0.00
439	CUSIP # 29250N105 ENBRIDGE INC	13,815.33	17,641.22	0	0.00
300	CUSIP # 344419106 FOMENTO ECONOMICO MEXICANO SAB	27,429.00	22,910.70	1	0.00
805	CUSIP # 438128308 HONDA MOTORS LTD ADR	27,957.65	23,822.85	1	0.00
1,560	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	24,008.40	28,882.21	1	0.00
7,405	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	27,546.60	24,066.25	1	0.00
1,146	CUSIP # 580037109 MCDERMOTT INTERNATIONAL INC	6,979.14	7,926.31	0	0.00
3,794	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	25,192.16	22,715.08	1	0.00
7,527	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	27,849.90	27,542.80	1	0.00
350	CUSIP # 693483109 POSCO ADR	27,597.50	28,718.24	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,695	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	38,107.30	29,041.28	1	0.00
414	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	26,417.34	18,922.50	1	0.00
3,174	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	26,979.00	23,857.32	1	0.00
455	CUSIP # 87971M103 TELUS CORPORATION	15,997.80	14,588.72	0	182.85
496	CUSIP # 89151E109 TOTAL SA SPON ADR	28,614.24	23,987.58	1	317.99
215	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	28,029.55	27,585.51	1	0.00
2,262	CUSIP # 91912E105 VALE SA SPONS ADR	28,772.64	28,783.95	1	0.00
727	CUSIP # G0129K104 AIRCATTLE LTD	14,438.22	15,448.67	0	0.00
589	CUSIP # G0551A103 ARRIS INTL PLC	15,649.73	15,223.59	0	0.00
256	CUSIP # G16962105 BUNGE LTD	18,928.64	18,413.40	1	0.00
220	CUSIP # G29183103 EATON CORP PLC	17,580.20	17,219.33	1	0.00
2,612	CUSIP # G3157S106 ENSCO PLC CL A	11,466.68	15,709.74	0	0.00
983	CUSIP # G7665A101 ROWAN COMPANIES PLC CL A	11,343.82	18,253.05	0	0.00
1,502	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	30,821.04	27,576.57	1	0.00
		847,066.93	822,817.77	25	1,278.86



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,487.03	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	16,487.03	16,487.03	0	0.00
		16,487.03	16,487.03	0	0.00
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	199,054.00	200,397.84	5	946.13
200,000	CUSIP # 912828P95 UNITED STATES TREASURY NOTES 1% 03/15/2019	197,876.00	200,627.45	5	92.39
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	199,850.00	199,931.17	5	524.86
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	199,712.00	200,339.41	5	455.80
		796,492.00	801,295.87	20	2,019.18
CORPORATE BONDS					
187,000	CUSIP # 00206RAX0 AT&T INC 4.45% 05/15/2021	193,468.33	197,703.49	5	3,143.68
200,000	CUSIP # 0258M0EE5 AMERICAN EXPRESS CREDIT CO DOMESTIC MED TERM NOTE 2.2% 03/03/2020	197,200.00	201,409.10	5	342.22
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019-2018	306,651.00	299,069.36	8	1,208.33

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 037833BS8 APPLE INC SR UNSECURED 2.25% 02/23/2021	98,496.00	101,229.23	2	237.50
98,000	CUSIP # 06051GFW4 BANK OF AMERICA CORP 2.625% 04/19/2021	96,534.90	98,679.60	2	1,157.63
196,000	CUSIP # 06406RAA5 BANK OF NY MELLON CORP 2.6% 02/07/2022	192,281.88	197,826.11	5	764.40
100,000	CUSIP # 11271RAA7 BROOKFIELD FINANCE LLC 4% 04/01/2024	100,736.00	102,215.82	3	2,000.00
191,000	CUSIP # 151020AR5 CELGENE CORP 3.55% 08/15/2022	190,738.33	197,281.42	5	866.40
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	99,945.00	99,986.95	3	727.22
100,000	CUSIP # 30231GAJ1 EXXON MOBIL CORPORATION 2.397% 03/06/2022	98,066.00	101,179.22	2	166.46
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	200,748.00	201,059.61	5	4,268.89
100,000	CUSIP # 458140AR1 INTEL CORPORATION 3.1% 07/29/2022	100,423.00	102,998.64	3	533.89
100,000	CUSIP # 46625HKC3 JP MORGAN CHASE & CO 3.125% 01/23/2025	96,422.00	100,031.93	2	590.28
100,000	CUSIP # 494368BE2 KIMBERLY-CLARK CORP SR UNSECURED 3.625% 08/01/2020	101,849.00	104,511.23	3	604.17

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
188,000	CUSIP # 50540RAJ1 LABORATORY CORP AMERICA 4.625% 11/15/2020	194,645.80	198,060.37	5	3,284.78
100,000	CUSIP # 57636QAB0 MASTERCARD INC 3.375% 04/01/2024	101,014.00	103,699.72	3	1,687.50
95,000	CUSIP # 91324PBM3 UNITEDHEALTH GROUP INC 3.875% 10/15/2020-2020	96,935.15	98,508.63	2	1,697.47
		2,466,154.39	2,505,450.43	63	23,280.82
MUTUAL FUNDS - FIXED INCOME					
1,115	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	126,050.75	126,736.84	3	0.00
3,647	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	200,147.36	200,045.92	5	0.00
4,110	CUSIP # 922020805 VANGUARD SH TERM INFL-PROTECTED SEC IDX	201,020.10	200,056.75	5	0.00
		527,218.21	526,839.51	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
111,151.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	111,151.75	111,151.75	3	0.00
		111,151.75	111,151.75	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
68,995.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	68,995.53	68,995.53	1	0.00
		68,995.53	68,995.53	1	0.00
COMMON TRUST FUNDS - EQUITY					
77,113.67	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	8,097,906.98	6,470,716.41	99	0.00
		8,097,906.98	6,470,716.41	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
699,562.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	699,562.71	699,562.71	1	0.00
		699,562.71	699,562.71	1	0.00
INSURANCE POLICIES/ANNUITIES					
3,740,615.389	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	46,357,446.52	44,034,923.91	99	0.00
		46,357,446.52	44,034,923.91	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
587,586.52	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	587,586.52	587,586.52	2	11.88
5,077,134.02	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	5,077,134.02	5,077,134.02	16	0.00
		5,664,720.54	5,664,720.54	18	11.88
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 06538CFC0 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 06/12/2018	1,987,935.83	1,987,935.83	6	4,825.67
2,000,000	CUSIP # 13443DD22 CAMPBELL SOUP CO A2/P2 04/02/2018	1,995,184.17	1,995,184.17	6	4,717.55
2,000,000	CUSIP # 19121BEA3 COCA-COLA INC A1/P1 05/10/2018	1,990,313.06	1,990,313.06	6	6,065.64
1,000,000	CUSIP # 30229BDG9 EXXON MOBIL CORP A1/P1 04/16/2018	996,074.72	996,074.72	3	3,303.45
2,000,000	CUSIP # 64105HEP3 NESTLE CAPITAL CORP A1/P1 05/23/2018	1,989,602.50	1,989,602.50	6	5,805.26
1,000,000	CUSIP # 7443M3E42 PRUDENTIAL PLC A1/P1 05/04/2018	994,647.50	994,647.50	3	3,823.21
		9,953,757.78	9,953,757.78	31	28,540.78
GUARANTEED CONTRACTS					
5,188,002.22	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,188,002.22	5,188,002.22	16	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		5,188,002.22	5,188,002.22	16	0.00
	U S GOVERNMENT OBLIGATIONS				
2,000,000	CUSIP # 912828B33 UNITED STATES TREASURY NOTES 1.5% 01/31/2019	1,989,840.00	1,993,240.92	6	4,972.38
2,000,000	CUSIP # 912828RE2 UNITED STATES TREASURY NOTES 1.5% 08/31/2018	1,996,720.00	1,998,445.13	6	2,608.70
		3,986,560.00	3,991,686.05	12	7,581.08
	COMMON TRUST FUNDS - FIXED INCOME				
5,080,387.77	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	5,080,387.77	5,080,387.77	16	0.00
		5,080,387.77	5,080,387.77	16	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,251.63	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	1,251.63	1,251.63	0	0.00
		1,251.63	1,251.63	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,541	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	125,804.91	127,071.97	10	0.00
2,535	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	125,533.20	129,286.13	10	0.00
929	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	44,703.48	44,876.33	4	0.00
1,498	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	71,319.78	72,383.61	6	0.00
774	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	90,859.86	92,782.00	7	0.00
875	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	45,158.75	44,721.75	4	0.00
804	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	90,707.28	92,760.29	7	0.00
1,130	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	124,718.10	124,618.30	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,864	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	71,677.20	69,962.58	6	0.00
947	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	44,906.74	44,950.22	4	0.00
2,069	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	99,249.93	101,940.29	8	0.00
		934,639.23	945,353.47	74	0.00
MUTUAL FUNDS - EQUITY					
403	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	42,685.76	43,697.52	3	0.00
567	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	33,112.80	31,642.88	3	0.00
662	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	26,658.74	25,136.63	2	0.00
280	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	11,004.00	11,236.47	1	0.00
2,686	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	90,088.44	90,229.63	7	0.00
645	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	21,620.40	22,365.85	2	0.00
750	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	22,050.00	22,854.49	2	0.00
153	CUSIP # 922042866 VANGUARD PACIFIC ETF	11,161.35	11,524.66	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
137	CUSIP # 922908736 VANGUARD GROWTH ETF	19,437.56	18,284.75	2	0.00
190	CUSIP # 922908744 VANGUARD VALUE ETF	19,604.20	20,043.90	2	0.00
75	CUSIP # 922908751 VANGUARD SMALL CAP ETF	11,019.00	10,156.48	1	0.00
		308,442.25	307,173.26	24	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,810.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,810.79	26,810.79	2	0.00
		26,810.79	26,810.79	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,620.78	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	1,620.78	1,620.78	0	0.00
		1,620.78	1,620.78	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,174	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	107,634.74	108,773.74	7	0.00
2,169	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	107,408.88	110,723.37	7	0.00
795	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	38,255.40	38,405.85	3	0.00
1,282	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	61,036.02	61,974.04	4	0.00
662	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	77,712.18	79,775.84	5	0.00
749	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	38,655.89	38,270.01	3	0.00
688	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	77,620.16	79,444.87	5	0.00
1,289	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	142,266.93	142,151.96	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,322	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	61,623.10	60,100.00	4	0.00
810	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	38,410.20	38,449.96	3	0.00
1,771	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	84,954.87	87,328.79	6	0.00
		835,578.37	845,398.43	58	0.00
MUTUAL FUNDS - EQUITY					
924	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	97,870.08	100,074.79	7	0.00
1,293	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	75,511.20	71,510.35	5	0.00
1,510	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	60,807.70	57,616.94	4	0.00
639	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	25,112.70	25,647.64	2	0.00
2,298	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	77,074.92	77,224.78	5	0.00
1,471	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	49,307.92	51,000.17	3	0.00
1,711	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	50,303.40	52,185.80	3	0.00
350	CUSIP # 922042866 VANGUARD PACIFIC ETF	25,532.50	26,409.55	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
312	CUSIP # 922908736 VANGUARD GROWTH ETF	44,266.56	41,404.52	3	0.00
435	CUSIP # 922908744 VANGUARD VALUE ETF	44,883.30	45,878.03	3	0.00
170	CUSIP # 922908751 VANGUARD SMALL CAP ETF	24,976.40	22,957.27	2	0.00
		575,646.68	571,909.84	40	0.00
COMMON TRUST FUNDS - FIXED INCOME					
33,044.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	33,044.37	33,044.37	2	0.00
		33,044.37	33,044.37	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,060.29	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11,060.29	11,060.29	0	0.00
		11,060.29	11,060.29	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,863	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	757,469.31	756,832.56	10	0.00
		757,469.31	756,832.56	10	0.00
MUTUAL FUNDS - EQUITY					
12,330	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	1,305,993.60	1,335,476.47	17	0.00
17,215	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,005,356.00	961,144.96	13	0.00
20,104	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	809,588.08	773,340.20	11	0.00
8,502	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	334,128.60	341,248.83	4	0.00
19,575	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	656,154.00	678,667.25	9	0.00
22,777	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	669,643.80	694,733.22	9	0.00
4,660	CUSIP # 922042866 VANGUARD PACIFIC ETF	339,947.00	351,666.27	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,154	CUSIP # 922908736 VANGUARD GROWTH ETF	589,369.52	555,610.22	8	0.00
5,785	CUSIP # 922908744 VANGUARD VALUE ETF	596,896.30	610,106.65	8	0.00
2,273	CUSIP # 922908751 VANGUARD SMALL CAP ETF	333,949.16	306,739.96	4	0.00
		6,641,026.06	6,608,734.03	88	0.00
COMMON TRUST FUNDS - FIXED INCOME					
159,678.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	159,678.38	159,678.38	2	0.00
		159,678.38	159,678.38	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,693.9	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11,693.90	11,693.90	0	0.00
		11,693.90	11,693.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,034	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	100,703.34	101,767.09	2	0.00
2,028	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	100,426.56	103,576.75	2	0.00
747	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	35,945.64	36,086.18	1	0.00
1,200	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	57,132.00	58,011.76	1	0.00
618	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	72,547.02	74,962.51	1	0.00
701	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	36,178.61	35,817.51	1	0.00
641	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	72,317.62	74,041.98	1	0.00
4,834	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	533,528.58	533,096.22	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,121	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	57,894.55	56,842.37	1	0.00
761	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	36,086.62	36,122.39	1	0.00
1,661	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	79,678.17	81,923.41	1	0.00
		1,182,438.71	1,192,248.17	22	0.00
MUTUAL FUNDS - EQUITY					
7,412	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	785,079.04	802,933.09	14	0.00
10,414	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	608,177.60	575,450.27	11	0.00
12,036	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	484,689.72	459,723.94	9	0.00
5,100	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	200,430.00	204,645.68	4	0.00
2,148	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	72,043.92	72,190.56	1	0.00
11,721	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	392,887.92	406,365.78	7	0.00
13,419	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	394,518.60	409,438.41	7	0.00
2,776	CUSIP # 922042866 VANGUARD PACIFIC ETF	202,509.20	209,485.62	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,493	CUSIP # 922908736 VANGUARD GROWTH ETF	353,706.84	330,740.66	7	0.00
3,434	CUSIP # 922908744 VANGUARD VALUE ETF	354,320.12	362,137.28	7	0.00
1,360	CUSIP # 922908751 VANGUARD SMALL CAP ETF	199,811.20	183,148.88	4	0.00
		4,048,174.16	4,016,260.17	75	0.00
COMMON TRUST FUNDS - FIXED INCOME					
187,401.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	187,401.54	187,401.54	3	0.00
		187,401.54	187,401.54	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,781.51	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9,781.51	9,781.51	0	0.00
		9,781.51	9,781.51	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,981	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	345,629.31	348,781.10	4	0.00
6,966	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	344,956.32	354,387.27	4	0.00
2,553	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	122,850.36	123,283.00	2	0.00
4,115	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	195,915.15	198,714.39	3	0.00
2,125	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	249,453.75	254,277.09	3	0.00
2,405	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	124,122.05	122,997.93	2	0.00
2,210	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	249,332.20	254,118.20	3	0.00
7,095	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	783,075.15	782,415.19	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,616	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	196,926.80	194,433.15	3	0.00
2,601	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	123,339.42	123,393.23	2	0.00
5,685	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	272,709.45	279,045.55	3	0.00
		3,008,309.96	3,035,846.10	39	0.00
MUTUAL FUNDS - EQUITY					
8,234	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	872,145.28	892,819.98	11	0.00
11,569	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	675,629.60	642,708.60	9	0.00
13,510	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	544,047.70	518,948.23	7	0.00
5,714	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	224,560.20	228,874.44	3	0.00
7,381	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	247,558.74	247,945.89	3	0.00
13,155	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	440,955.60	456,002.65	6	0.00
15,307	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	450,025.80	466,112.57	6	0.00
3,132	CUSIP # 922042866 VANGUARD PACIFIC ETF	228,479.40	235,123.85	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,791	CUSIP # 922908736 VANGUARD GROWTH ETF	395,987.08	376,166.62	5	0.00
3,888	CUSIP # 922908744 VANGUARD VALUE ETF	401,163.84	410,318.43	5	0.00
1,521	CUSIP # 922908751 VANGUARD SMALL CAP ETF	223,465.32	207,471.12	3	0.00
		4,704,018.56	4,682,492.38	60	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
74,817.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	74,817.08	74,817.08	1	0.00
		74,817.08	74,817.08	1	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-1,299.43	0.00	-1,299.43		0.00
		-1,299.43	0.00	-1,299.43	-0.10	0.00
REBATE RECEIVABLE		2,886.60	0.00	2,886.60		0.00
		2,886.60	0.00	2,886.60	0.22	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,475.65	0.00	-1,475.65		0.00
		-1,475.65	0.00	-1,475.65	-0.11	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-191.12	0.00	-191.12		0.00
		-191.12	0.00	-191.12	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-90.51	0.00	-90.51		0.00
		-90.51	0.00	-90.51	-0.01	0.00
69,989.470 BLACKROCK LIQ TREAS TR INSTL	100.0000	69,989.47	36.02	69,989.47		0.00
996229704 FD 62	100.0000	69,989.47	36.02	69,989.47	5.25	0.00
SUBTOTAL UNITED STATES		69,819.36	36.02	69,819.36		0.00
		69,819.36	36.02	69,819.36	5.24	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		69,819.36	36.02	69,819.36		0.00
		69,819.36	36.02	69,819.36	5.24	0.00
TOTAL CASH & CASH EQUIVALENTS		69,819.36	36.02	69,819.36	5.24	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA						
5,000.000 BANK OF NOVA SCOTIA/THE 064159JG2 2.700% 03/07/2022 DD 03/07/17	98.0803 98.0803	4,995.00 4,995.00	9.00 9.00	4,904.02 4,904.02	 0.37	-90.98 -90.98
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	100.3811 100.3811	4,996.70 4,996.70	70.08 70.08	5,019.05 5,019.05	 0.38	22.35 22.35
SUBTOTAL CANADA		9,991.70	79.08	9,923.07		-68.63
		9,991.70	79.08	9,923.07	0.75	-68.63
MEXICO						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	104.2000 104.2000	10,452.94 10,452.94	43.47 43.47	10,420.00 10,420.00	 0.78	-32.94 -32.94
UNITED STATES						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	96.3548 96.3548	4,985.20 4,985.20	64.58 64.58	4,817.74 4,817.74	 0.36	-167.46 -167.46
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.7168 98.7168	10,327.73 10,327.73	128.83 128.83	9,871.68 9,871.68	 0.74	-456.05 -456.05
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	100.0967 100.0967	4,999.91 4,999.91	12.09 12.09	5,004.84 5,004.84	 0.38	4.93 4.93
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	107.8511 107.8511	9,976.50 9,976.50	81.80 81.80	10,785.11 10,785.11	 0.81	808.61 808.61

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	119.4874 119.4874	16,281.91 16,281.91	405.88 405.88	16,728.23 16,728.23	1.25	446.32 446.32
10,000.000 AUTOZONE INC 053332AL6 4.000% 11/15/2020 DD 11/15/10	102.3401 102.3401	10,405.44 10,405.44	151.52 151.52	10,234.01 10,234.01	0.77	-171.43 -171.43
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	99.6179 99.6179	15,176.58 15,176.58	110.32 110.32	14,942.69 14,942.69	1.12	-233.89 -233.89
10,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	100.4562 100.4562	9,955.42 9,955.42	5.64 5.64	10,045.62 10,045.62	0.75	90.20 90.20
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	110.0286 110.0286	11,146.68 11,146.68	375.36 375.36	11,002.86 11,002.86	0.83	-143.82 -143.82
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	99.4722 99.4722	9,996.54 9,996.54	9.86 9.86	9,947.22 9,947.22	0.75	-49.32 -49.32
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	99.9250 99.9250	25,989.22 25,989.22	65.41 65.41	24,981.26 24,981.26	1.87	-1,007.96 -1,007.96
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	97.5617 97.5617	19,998.36 19,998.36	22.61 22.61	19,512.34 19,512.34	1.46	-486.02 -486.02
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	100.4261 100.4261	9,860.09 9,860.09	26.68 26.68	10,042.61 10,042.61	0.75	182.52 182.52

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	99.8148 99.8148	9,998.47 9,998.47	12.24 12.24	9,981.48 9,981.48	 0.75	-16.99 -16.99
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	103.5134 103.5134	7,274.58 7,274.58	37.12 37.12	7,245.94 7,245.94	 0.54	-28.64 -28.64
15,000.000 CGMS COMMERCIAL MORTGAG B1 AAB 17326CBA1 3.243% 08/15/2050 DD 08/01/17	99.1253 99.1253	15,444.85 15,444.85	40.61 40.61	14,868.79 14,868.79	 1.12	-576.06 -576.06
25,000.000 CITIGROUP COMMERCIAL MOR P8 A4 17326DAD4 3.465% 09/15/2050 DD 09/01/17	99.2425 99.2425	25,688.69 25,688.69	72.23 72.23	24,810.62 24,810.62	 1.86	-878.07 -878.07
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	98.1565 98.1565	15,411.12 15,411.12	63.30 63.30	14,723.48 14,723.48	 1.10	-687.64 -687.64
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	104.4960 104.4960	15,900.03 15,900.03	204.62 204.62	15,674.40 15,674.40	 1.18	-225.63 -225.63
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	98.4404 98.4404	9,940.83 9,940.83	135.07 135.07	9,844.04 9,844.04	 0.74	-96.79 -96.79
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	86.5513 86.5513	6,274.33 6,274.33	8.68 8.68	5,990.21 5,990.21	 0.45	-284.12 -284.12
14,304.110 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	99.2875 99.2875	14,771.30 14,771.30	35.77 35.77	14,202.19 14,202.19	 1.07	-569.11 -569.11

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,705.630 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	96.7429	4,694.23	8.37	4,552.36		-141.87
	96.7429	4,694.23	8.37	4,552.36	0.34	-141.87
14,628.910 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	97.4979	14,764.22	30.69	14,262.88		-501.34
	97.4979	14,764.22	30.69	14,262.88	1.07	-501.34
2,425.770 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	99.1419	2,479.75	6.20	2,404.95		-74.80
	99.1419	2,479.75	6.20	2,404.95	0.18	-74.80
7,000.000 FHLMC MULTICLASS MTG K058 A2 3137BSP72 2.653% 08/25/2026 DD 11/01/16	96.0852	6,759.59	15.50	6,725.97		-33.62
	96.0852	6,759.59	15.50	6,725.97	0.50	-33.62
20,000.000 FHLMC MULTICLASS MTG K068 A2 3137FBBX3 3.244% 08/25/2027 DD 10/01/17	100.5160	20,576.74	53.94	20,103.20		-473.54
	100.5160	20,576.74	53.94	20,103.20	1.51	-473.54
13,029.916 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	102.7308	13,927.14	43.40	13,385.73		-541.41
	102.7308	13,927.14	43.40	13,385.73	1.00	-541.41
18,838.530 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	100.3231	19,462.58	54.87	18,899.40		-563.18
	100.3231	19,462.58	54.87	18,899.40	1.42	-563.18
19,313.070 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	100.3232	19,941.12	56.42	19,375.48		-565.64
	100.3232	19,941.12	56.42	19,375.48	1.45	-565.64
4,487.370 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	115.2954	5,465.16	30.07	5,173.73		-291.43
	115.2954	5,465.16	30.07	5,173.73	0.39	-291.43

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,977.640 FNMA POOL #0BM3352 3140J7WN1 2.546% 12/01/2026 DD 12/01/17	96.1530 96.1530	14,598.68 14,598.68	32.84 32.84	14,401.45 14,401.45	1.08	-197.23 -197.23
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	98.6412 98.6412	10,999.70 10,999.70	12.07 12.07	10,850.53 10,850.53	0.81	-149.17 -149.17
15,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	98.9186 98.9186	15,399.26 15,399.26	204.82 204.82	14,837.79 14,837.79	1.11	-561.47 -561.47
14,000.000 GE CAPITAL CREDIT CARD MAS 2 A 36159JCV1 2.220% 01/15/2022 DD 02/02/12	99.7437 99.7437	14,090.56 14,090.56	14.28 14.28	13,964.12 13,964.12	1.05	-126.44 -126.44
9,140.100 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	102.2385 102.2385	9,476.92 9,476.92	31.31 31.31	9,344.70 9,344.70	0.70	-132.22 -132.22
5,099.894 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	113.3326 113.3326	5,477.13 5,477.13	31.93 31.93	5,779.84 5,779.84	0.43	302.71 302.71
7,836.278 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.7352 112.7352	8,299.24 8,299.24	45.64 45.64	8,834.24 8,834.24	0.66	535.00 535.00
3,745.831 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.6161 114.6161	4,007.78 4,007.78	21.70 21.70	4,293.33 4,293.33	0.32	285.55 285.55
3,499.900 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	104.8137 104.8137	3,763.97 3,763.97	18.91 18.91	3,668.37 3,668.37	0.28	-95.60 -95.60

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	93.8075 93.8075	9,695.87 9,695.87	21.70 21.70	9,380.75 9,380.75	0.70	-315.12 -315.12
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	100.9061 100.9061	10,122.76 10,122.76	130.08 130.08	10,090.61 10,090.61	0.76	-32.15 -32.15
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	99.1928 99.1928	4,991.00 4,991.00	10.54 10.54	4,959.64 4,959.64	0.37	-31.36 -31.36
5,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWC4 3.000% 04/26/2022 DD 01/26/17	98.1926 98.1926	4,919.30 4,919.30	64.08 64.08	4,909.63 4,909.63	0.37	-9.67 -9.67
17,604.047 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	96.4288 96.4288	17,620.55 17,620.55	29.45 29.45	16,975.38 16,975.38	1.27	-645.17 -645.17
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	100.3006 100.3006	10,065.69 10,065.69	133.76 133.76	10,030.06 10,030.06	0.75	-35.63 -35.63
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	104.1431 104.1431	10,566.97 10,566.97	105.00 105.00	10,414.31 10,414.31	0.78	-152.66 -152.66
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	97.4475 97.4475	14,999.12 14,999.12	15.30 15.30	14,617.12 14,617.12	1.10	-382.00 -382.00
15,000.000 JPMORGAN CHASE & CO 46625HLW8 2.750% 06/23/2020 DD 06/23/15	99.4416 99.4416	15,117.71 15,117.71	112.57 112.57	14,916.23 14,916.23	1.12	-201.48 -201.48

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	101.9144 101.9144	10,423.07 10,423.07	31.62 31.62	10,191.44 10,191.44	0.76	-231.63 -231.63
7,000.000 JOHN DEERE OWNER TRUST 20 B A4 47788BAE4 2.110% 07/15/2024 DD 07/18/17	98.1467 98.1467	6,999.82 6,999.82	6.80 6.80	6,870.27 6,870.27	0.52	-129.55 -129.55
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	100.0519 100.0519	15,390.53 15,390.53	244.24 244.24	15,007.79 15,007.79	1.13	-382.74 -382.74
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	99.4742 99.4742	5,010.95 5,010.95	78.98 78.98	4,973.71 4,973.71	0.37	-37.24 -37.24
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	103.2304 103.2304	18,906.57 18,906.57	158.88 158.88	20,646.08 20,646.08	1.55	1,739.51 1,739.51
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	95.8831 95.8831	9,998.50 9,998.50	137.14 137.14	9,588.31 9,588.31	0.72	-410.19 -410.19
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	102.4299 102.4299	20,841.39 20,841.39	76.00 76.00	20,485.98 20,485.98	1.54	-355.41 -355.41
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	96.9796 96.9796	4,988.34 4,988.34	8.80 8.80	4,848.98 4,848.98	0.36	-139.36 -139.36
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	98.6943 98.6943	4,995.80 4,995.80	5.44 5.44	4,934.72 4,934.72	0.37	-61.08 -61.08

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,327.820 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	104.2991 104.2991	11,180.55 11,180.55	227.95 227.95	10,771.82 10,771.82	0.81	-408.73 -408.73
7,716.070 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	101.8229 101.8229	7,981.14 7,981.14	37.12 37.12	7,856.73 7,856.73	0.59	-124.41 -124.41
15,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	107.6253 107.6253	16,280.63 16,280.63	119.57 119.57	16,143.80 16,143.80	1.21	-136.83 -136.83
10,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166HAD9 2.250% 03/18/2020 DD 12/18/12	94.7643 94.7643	9,562.54 9,562.54	8.40 8.40	9,476.43 9,476.43	0.71	-86.11 -86.11
133,900.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	100.5625 100.5625	134,965.37 134,965.37	1,520.25 1,520.25	134,653.19 134,653.19	10.10	-312.18 -312.18
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	97.3704 97.3704	10,105.44 10,105.44	58.26 58.26	9,737.04 9,737.04	0.73	-368.40 -368.40
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	91.3238 91.3238	13,950.93 13,950.93	49.24 49.24	13,698.57 13,698.57	1.03	-252.36 -252.36
5,000.000 VORNADO REALTY LP 929043AJ6 3.500% 01/15/2025 DD 12/27/17	96.2816 96.2816	4,980.75 4,980.75	46.05 46.05	4,814.08 4,814.08	0.36	-166.67 -166.67
20,000.000 WFRBS COMMERCIAL MORTGA C11 A5 92937EAZ7 3.071% 03/15/2045 DD 02/01/13	99.2754 99.2754	20,382.04 20,382.04	51.15 51.15	19,855.09 19,855.09	1.49	-526.95 -526.95

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	103.4259 103.4259	5,239.95 5,239.95	47.28 47.28	5,171.29 5,171.29	0.39	-68.66 -68.66
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	98.3376 98.3376	15,000.00 15,000.00	86.72 86.72	14,750.64 14,750.64	1.11	-249.36 -249.36
15,000.000 WELLS FARGO COMMERCIA LC22 ASB 94989TBA1 3.571% 09/15/2058 DD 09/01/15	101.9063 101.9063	15,353.98 15,353.98	44.64 44.64	15,285.95 15,285.95	1.15	-68.03 -68.03
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	99.9565 99.9565	19,871.19 19,871.19	61.17 61.17	19,991.31 19,991.31	1.50	120.12 120.12
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	99.5205 99.5205	6,998.82 6,998.82	9.18 9.18	6,966.44 6,966.44	0.52	-32.38 -32.38
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	99.8807 99.8807	19,997.20 19,997.20	78.12 78.12	19,976.13 19,976.13	1.50	-21.07 -21.07
7,070.590 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.4519 100.4519	7,033.11 7,033.11	4.17 4.17	7,102.54 7,102.54	0.53	69.43 69.43
4,767.020 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	101.7958 101.7958	4,928.98 4,928.98	20.46 20.46	4,852.63 4,852.63	0.36	-76.35 -76.35
15,000.000 CITIGROUP INC 172967LE9 VAR RT 01/10/2020 DD 01/10/17	100.5845 100.5845	15,002.70 15,002.70	84.31 84.31	15,087.68 15,087.68	1.13	84.98 84.98

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,349.620 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.2066 100.2066	16,349.62 16,349.62	71.79 71.79	16,383.39 16,383.39	 1.23	33.77 33.77
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	98.4508 98.4508	30,282.33 30,282.33	76.57 76.57	29,535.23 29,535.23	 2.22	-747.10 -747.10
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	98.8462 98.8462	29,495.31 29,495.31	76.97 76.97	29,653.86 29,653.86	 2.22	158.55 158.55
30,000.000 FNMA GTD REMIC P/T 17-M10 AV2 3136AXVB8 VAR RT 07/25/2024 DD 08/01/17	97.3702 97.3702	30,249.80 30,249.80	64.17 64.17	29,211.07 29,211.07	 2.19	-1,038.73 -1,038.73
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	97.5649 97.5649	25,210.57 25,210.57	61.07 61.07	24,391.23 24,391.23	 1.83	-819.34 -819.34
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	97.6585 97.6585	25,037.00 25,037.00	54.87 54.87	24,414.61 24,414.61	 1.83	-622.39 -622.39
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	99.8054 99.8054	10,018.14 10,018.14	14.75 14.75	9,980.54 9,980.54	 0.75	-37.60 -37.60
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	100.0090 100.0090	10,832.10 10,832.10	40.80 40.80	10,000.90 10,000.90	 0.75	-831.20 -831.20
11,000.000 MORGAN STANLEY 61745EE98 VAR RT 09/22/2019 DD 09/22/10	101.2869 101.2869	11,134.60 11,134.60	11.12 11.12	11,141.55 11,141.55	 0.84	6.95 6.95

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	99.3841 99.3841	15,005.80 15,005.80	71.56 71.56	14,907.61 14,907.61	 1.12	-98.19 -98.19
19,252.540 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.3100 100.3100	19,095.84 19,095.84	89.83 89.83	19,312.22 19,312.22	 1.45	216.38 216.38
10,807.040 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.3750 98.3750	10,456.91 10,456.91	8.08 8.08	10,631.43 10,631.43	 0.80	174.52 174.52
2,016.330 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	103.5040 103.5040	2,069.72 2,069.72	8.32 8.32	2,086.98 2,086.98	 0.16	17.26 17.26
14,833.440 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	101.9293 101.9293	14,187.09 14,187.09	70.37 70.37	15,119.63 15,119.63	 1.13	932.54 932.54
SUBTOTAL UNITED STATES		1,257,881.64	7,427.87	1,242,918.05		-14,963.59
		1,257,881.64	7,427.87	1,242,918.05	93.23	-14,963.59
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,278,326.28	7,550.42	1,263,261.12		-15,065.16
		1,278,326.28	7,550.42	1,263,261.12	94.76	-15,065.16
TOTAL FIXED INCOME SECURITIES		1,278,326.28	7,550.42	1,263,261.12	94.76	-15,065.16
TOTAL ASSETS - BASE:		1,348,145.64	7,586.44	1,333,080.48	100.00	-15,065.16
NET ASSETS - BASE:				1,340,666.92		

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-1,318.12	0.00	-1,318.12		0.00
			-1,318.12	0.00	-1,318.12	-0.07	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-30,928.35	0.00	-30,928.35		0.00
			-30,928.35	0.00	-30,928.35	-1.60	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,475.65	0.00	-1,475.65		0.00
			-1,475.65	0.00	-1,475.65	-0.08	0.00
	PAYABLE FOR TRUSTEE FEES		-130.93	0.00	-130.93		0.00
			-130.93	0.00	-130.93	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-300.86	0.00	-300.86		0.00
			-300.86	0.00	-300.86	-0.02	0.00
	REBATE RECEIVABLE		2,906.89	0.00	2,906.89		0.00
			2,906.89	0.00	2,906.89	0.15	0.00
	128,184.890 BLACKROCK LIQ TREAS TR INSTL	100.0000	128,184.89	62.01	128,184.89		0.00
	996229704 FD 62	100.0000	128,184.89	62.01	128,184.89	6.64	0.00
	SUBTOTAL UNITED STATES		96,937.87	62.01	96,937.87		0.00
			96,937.87	62.01	96,937.87	5.01	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		96,937.87	62.01	96,937.87		0.00
			96,937.87	62.01	96,937.87	5.01	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		96,937.87	62.01	96,937.87	5.01	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
5,000.000 BANK OF NOVA SCOTIA/THE 064159JG2 2.700% 03/07/2022 DD 03/07/17	98.0803 98.0803	4,995.00 4,995.00	9.00 9.00	4,904.02 4,904.02		-90.98 -90.98
10,000.000 ROYAL BANK OF CANADA 78013GKN4 2.150% 10/26/2020 DD 10/26/17	97.8234 97.8234	9,995.77 9,995.77	93.34 93.34	9,782.34 9,782.34		-213.43 -213.43
SUBTOTAL CANADA		14,990.77	102.34	14,686.36		-304.41
		14,990.77	102.34	14,686.36	0.76	-304.41
UNITED KINGDOM						
15,000.000 BP CAPITAL MARKETS PLC 05565QCX4 2.315% 02/13/2020 DD 02/13/15	98.9098 98.9098	14,839.83 14,839.83	47.06 47.06	14,836.47 14,836.47		-3.36 -3.36
UNITED STATES						
10,000.000 AT&T INC 00206RCR1 2.800% 02/17/2021 DD 02/09/16	99.0201 99.0201	10,004.70 10,004.70	33.21 33.21	9,902.01 9,902.01		-102.69 -102.69
10,000.000 ABBVIE INC 00287YAN9 1.800% 05/14/2018 DD 05/14/15	99.9271 99.9271	10,000.33 10,000.33	68.26 68.26	9,992.71 9,992.71		-7.62 -7.62
15,000.000 ALLY MASTER OWNER TRUST 3 A2 02005AGM4 2.040% 06/15/2022 DD 06/28/17	98.2058 98.2058	14,998.59 14,998.59	13.94 13.94	14,730.87 14,730.87		-267.72 -267.72

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,370.700 ALLY AUTO RECEIVABLES TRU 3 A2 02007EAB4 1.530% 03/16/2020 DD 05/24/17	99.6224 99.6224	11,370.06 11,370.06	14.57 14.57	11,327.77 11,327.77	0.59	-42.29 -42.29
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	97.9802 97.9802	9,999.06 9,999.06	9.01 9.01	9,798.02 9,798.02	0.51	-201.04 -201.04
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	100.0266 100.0266	10,012.30 10,012.30	94.07 94.07	10,002.66 10,002.66	0.52	-9.64 -9.64
15,000.000 AMERICAN EXPRESS CREDIT AC 1 A 02587AAJ3 1.930% 09/15/2022 DD 02/21/17	98.6393 98.6393	15,013.96 15,013.96	13.26 13.26	14,795.89 14,795.89	0.77	-218.07 -218.07
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DP1 2.250% 08/15/2019 DD 08/15/14	99.4168 99.4168	9,953.46 9,953.46	27.48 27.48	9,941.68 9,941.68	0.52	-11.78 -11.78
306.270 AMERICREDIT AUTOMOBILE R 3 A2A 03065DAB3 1.370% 11/08/2019 DD 08/11/16	99.9741 99.9741	306.25 306.25	0.24 0.24	306.19 306.19	0.02	-0.06 -0.06
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	100.1806 100.1806	21,941.88 21,941.88	40.80 40.80	22,039.73 22,039.73	1.14	97.85 97.85
25,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AG1 1.900% 02/01/2019 DD 01/25/16	99.7089 99.7089	25,035.70 25,035.70	79.16 79.16	24,927.23 24,927.23	1.29	-108.47 -108.47
10,000.000 APPLE INC 037833CS7 1.800% 05/11/2020 DD 05/11/17	98.3905 98.3905	10,005.15 10,005.15	69.76 69.76	9,839.05 9,839.05	0.51	-166.10 -166.10

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BA CREDIT CARD TRUST A2 A 05522RCU0 1.360% 09/15/2020 DD 04/29/15	99.9626 99.9626	15,049.95 15,049.95	9.35 9.35	14,994.39 14,994.39	 0.78	-55.56 -55.56
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RCW6 1.950% 08/15/2022 DD 03/30/17	98.6004 98.6004	19,994.25 19,994.25	17.85 17.85	19,720.08 19,720.08	 1.02	-274.17 -274.17
10,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14	99.9481 99.9481	10,071.53 10,071.53	132.36 132.36	9,994.81 9,994.81	 0.52	-76.72 -76.72
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	97.0794 97.0794	9,858.40 9,858.40	84.19 84.19	9,707.94 9,707.94	 0.50	-150.46 -150.46
22,000.000 BARCLAYS DRYROCK ISSUANCE 3 A 06742LAE3 2.410% 07/15/2022 DD 09/18/14	99.6277 99.6277	22,221.50 22,221.50	24.31 24.31	21,918.09 21,918.09	 1.14	-303.41 -303.41
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	98.9080 98.9080	15,063.34 15,063.34	15.13 15.13	14,836.19 14,836.19	 0.77	-227.15 -227.15
15,000.000 BARCLAYS DRYROCK ISSUANCE 4 A 06742LAL7 1.720% 08/16/2021 DD 11/04/15	99.5984 99.5984	14,992.70 14,992.70	11.73 11.73	14,939.76 14,939.76	 0.77	-52.94 -52.94
30,000.000 BENCHMARK 2018-B1 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	102.9983 102.9983	30,899.49 30,899.49	28.86 28.86	30,899.49 30,899.49	 1.60	0.00 0.00
8,236.950 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	98.4972 98.4972	8,236.76 8,236.76	13.56 13.56	8,113.17 8,113.17	 0.42	-123.59 -123.59

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,558.150 CD 2017-CD5 MORTGAGE TR CD5 A1 12515HAW5 2.028% 08/15/2050 DD 08/01/17	98.0600 98.0600	18,557.98 18,557.98	31.31 31.31	18,198.12 18,198.12	0.94	-359.86 -359.86
10,230.879 COMM 2014-UBS4 MORTGAG UBS4 A1 12591QAL6 1.309% 08/10/2047 DD 07/01/14	99.5516 99.5516	10,154.72 10,154.72	11.16 11.16	10,185.00 10,185.00	0.53	30.28 30.28
15,160.630 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	99.8943 99.8943	15,129.59 15,129.59	11.22 11.22	15,144.60 15,144.60	0.78	15.01 15.01
9,357.256 COMM 2015-CCRE27 MORTG CR27 A1 12635QBC3 1.577% 10/10/2048 DD 10/01/15	98.6698 98.6698	9,298.99 9,298.99	12.40 12.40	9,232.78 9,232.78	0.48	-66.21 -66.21
10,000.000 CNH EQUIPMENT TRUST 2016- C A3 12635YAD5 1.440% 12/15/2021 DD 09/21/16	98.5267 98.5267	9,997.99 9,997.99	12.09 12.09	9,852.67 9,852.67	0.51	-145.32 -145.32
10,000.000 CNH EQUIPMENT TRUST 2017- A A3 12636WAD8 2.070% 05/16/2022 DD 03/22/17	98.9201 98.9201	9,999.74 9,999.74	9.52 9.52	9,892.01 9,892.01	0.51	-107.73 -107.73
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	99.2864 99.2864	20,322.80 20,322.80	111.69 111.69	19,857.27 19,857.27	1.03	-465.53 -465.53
40,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	98.9484 98.9484	40,166.70 40,166.70	41.31 41.31	39,579.36 39,579.36	2.05	-587.34 -587.34
15,000.000 CABELA'S CREDIT CARD MAST 1 A1 126802DN4 1.780% 06/15/2022 DD 06/29/16	98.9428 98.9428	14,989.77 14,989.77	12.24 12.24	14,841.42 14,841.42	0.77	-148.35 -148.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	98.9259 98.9259	13,003.59 13,003.59	6.84 6.84	12,860.37 12,860.37	0.67	-143.22 -143.22
15,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	99.8231 99.8231	14,985.38 14,985.38	12.96 12.96	14,973.47 14,973.47	0.78	-11.91 -11.91
13,116.940 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.4409 99.4409	13,115.25 13,115.25	6.48 6.48	13,043.61 13,043.61	0.68	-71.64 -71.64
15,000.000 CAPITAL ONE MULTI-ASSET A7 A7 14041NFA4 1.450% 08/16/2021 DD 10/27/15	99.4555 99.4555	15,031.17 15,031.17	9.86 9.86	14,918.33 14,918.33	0.77	-112.84 -112.84
10,000.000 CAPITAL ONE MULTI-ASSET A3 A3 14041NFE6 1.340% 04/15/2022 DD 07/26/16	98.5476 98.5476	9,999.73 9,999.73	6.12 6.12	9,854.76 9,854.76	0.51	-144.97 -144.97
15,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFF3 1.330% 06/15/2022 DD 08/25/16	98.2740 98.2740	14,996.38 14,996.38	9.18 9.18	14,741.09 14,741.09	0.76	-255.29 -255.29
15,000.000 CAPITAL ONE MULTI-ASSET A1 A1 14041NFK2 2.000% 01/17/2023 DD 03/27/17	98.6583 98.6583	14,996.71 14,996.71	13.77 13.77	14,798.75 14,798.75	0.77	-197.96 -197.96
30,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFN6 1.990% 07/17/2023 DD 10/10/17	98.2288 98.2288	29,997.68 29,997.68	27.20 27.20	29,468.63 29,468.63	1.53	-529.05 -529.05
4,347.120 CARMAX AUTO OWNER TRUST 2 4 A2 14312QAB2 1.210% 11/15/2019 DD 10/26/16	99.7701 99.7701	4,346.88 4,346.88	2.38 2.38	4,337.13 4,337.13	0.22	-9.75 -9.75

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	100.0975 100.0975	25,037.77 25,037.77	629.68 629.68	25,024.37 25,024.37	1.30	-13.40 -13.40
14,000.000 CHASE ISSUANCE TRUST A4 A4 161571FK5 1.580% 08/16/2021 DD 07/26/12	98.6119 98.6119	13,947.59 13,947.59	10.03 10.03	13,805.67 13,805.67	0.72	-141.92 -141.92
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	99.8376 99.8376	9,997.40 9,997.40	37.06 37.06	9,983.76 9,983.76	0.52	-13.64 -13.64
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	100.1923 100.1923	12,358.87 12,358.87	67.90 67.90	12,023.08 12,023.08	0.62	-335.79 -335.79
19,000.000 CITIBANK CREDIT CARD ISS A3 A3 17305EGB5 1.920% 04/07/2022 DD 04/11/17	98.4807 98.4807	18,990.50 18,990.50	176.46 176.46	18,711.33 18,711.33	0.97	-279.17 -279.17
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	99.3401 99.3401	20,445.26 20,445.26	51.46 51.46	19,868.01 19,868.01	1.03	-577.25 -577.25
20,000.000 CITIGROUP COMMERCIAL M GC21 A2 17322MAT3 2.904% 05/10/2047 DD 05/01/14	100.0598 100.0598	20,330.44 20,330.44	48.36 48.36	20,011.96 20,011.96	1.04	-318.48 -318.48
4,448.907 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.0474 99.0474	4,435.71 4,435.71	5.27 5.27	4,406.53 4,406.53	0.23	-29.18 -29.18
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	98.2413 98.2413	14,980.11 14,980.11	119.49 119.49	14,736.20 14,736.20	0.76	-243.91 -243.91



Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 JOHN DEERE CAPITAL CORP 24422ETS8 1.950% 06/22/2020 DD 06/22/17	98.0928 98.0928	4,996.95 4,996.95	26.84 26.84	4,904.64 4,904.64	0.25	-92.31 -92.31
10,000.000 JOHN DEERE CAPITAL CORP 24422EUD9 2.875% 03/12/2021 DD 03/13/18	99.7308 99.7308	9,993.39 9,993.39	14.63 14.63	9,973.08 9,973.08	0.52	-20.31 -20.31
20,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14	99.5372 99.5372	20,142.80 20,142.80	118.84 118.84	19,907.43 19,907.43	1.03	-235.37 -235.37
9,307.320 FNMA GTD REMIC P/T 14-M5 ASQ2 3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	99.6362 99.6362	9,362.51 9,362.51	15.81 15.81	9,273.46 9,273.46	0.48	-89.05 -89.05
40,000.000 FHLMC MULTICLASS MTG K008 A2 3137A1N90 3.531% 06/25/2020 DD 09/01/10	101.6616 101.6616	41,324.01 41,324.01	117.80 117.80	40,664.63 40,664.63	2.11	-659.38 -659.38
10,000.000 FHLMC MULTICLASS MTG K718 A2 3137BHX Y8 2.791% 01/25/2022 DD 05/01/15	99.7457 99.7457	10,131.57 10,131.57	23.25 23.25	9,974.57 9,974.57	0.52	-157.00 -157.00
14,180.710 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	99.8025 99.8025	14,265.70 14,265.70	33.17 33.17	14,152.70 14,152.70	0.73	-113.00 -113.00
14,443.430 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	97.6485 97.6485	14,459.79 14,459.79	26.35 26.35	14,103.79 14,103.79	0.73	-356.00 -356.00
19,814.050 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	97.5981 97.5981	19,813.99 19,813.99	39.68 39.68	19,338.14 19,338.14	1.00	-475.85 -475.85

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 FHLMC MULTICLASS MTG J19F A2 3137FEV49 3.498% 01/25/2023 DD 03/01/18	102.2711 102.2711	20,399.01 20,399.01	59.93 59.93	20,454.22 20,454.22	 1.06	55.21 55.21
12,979.308 FNMA POOL #0464111 31381LR82 4.180% 12/01/2019 DD 12/01/09	102.3530 102.3530	13,497.40 13,497.40	46.72 46.72	13,284.72 13,284.72	 0.69	-212.68 -212.68
14,026.040 FNMA POOL #0FN0004 3138NJAE8 3.615% 12/01/2020 DD 03/01/11	102.1573 102.1573	14,740.52 14,740.52	43.66 43.66	14,328.63 14,328.63	 0.74	-411.89 -411.89
9,585.780 FIFTH THIRD AUTO TRUST 20 3 A4 31679MAE6 1.470% 05/17/2021 DD 10/29/14	99.7854 99.7854	9,613.64 9,613.64	6.46 6.46	9,565.21 9,565.21	 0.50	-48.43 -48.43
18,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	99.2198 99.2198	17,999.74 17,999.74	14.45 14.45	17,859.57 17,859.57	 0.93	-140.17 -140.17
20,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QFY5 2.950% 05/15/2023 DD 03/20/18	99.9921 99.9921	19,998.34 19,998.34	19.08 19.08	19,998.42 19,998.42	 1.04	0.08 0.08
6,103.978 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	113.3326 113.3326	6,555.71 6,555.71	38.13 38.13	6,917.80 6,917.80	 0.36	362.09 362.09
9,387.924 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.7352 112.7352	9,942.90 9,942.90	54.87 54.87	10,583.49 10,583.49	 0.55	640.59 640.59
4,482.623 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.6161 114.6161	4,795.45 4,795.45	26.04 26.04	5,137.81 5,137.81	 0.27	342.36 342.36



Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,136.250 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	104.8137 104.8137	4,449.08 4,449.08	22.32 22.32	4,335.35 4,335.35	0.22	-113.73 -113.73
3,734.653 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	105.2835 105.2835	3,949.64 3,949.64	13.95 13.95	3,931.97 3,931.97	0.20	-17.67 -17.67
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	100.9061 100.9061	10,122.76 10,122.76	130.08 130.08	10,090.61 10,090.61	0.52	-32.15 -32.15
15,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBS4 3.450% 01/14/2022 DD 01/17/17	99.6447 99.6447	15,141.57 15,141.57	111.29 111.29	14,946.71 14,946.71	0.77	-194.86 -194.86
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	99.1727 99.1727	10,073.42 10,073.42	39.13 39.13	9,917.27 9,917.27	0.51	-156.15 -156.15
15,000.000 HCP INC 40414LAH2 2.625% 02/01/2020 DD 11/19/12	98.9603 98.9603	14,894.08 14,894.08	66.28 66.28	14,844.05 14,844.05	0.77	-50.03 -50.03
3,696.830 HONDA AUTO RECEIVABLES 20 4 A2 43814RAB2 1.040% 04/18/2019 DD 10/25/16	99.7965 99.7965	3,696.72 3,696.72	1.40 1.40	3,689.31 3,689.31	0.19	-7.41 -7.41
15,000.000 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	98.3387 98.3387	14,997.40 14,997.40	12.07 12.07	14,750.80 14,750.80	0.76	-246.60 -246.60
20,000.000 JPMORGAN CHASE & CO 46625HNX4 2.550% 10/29/2020 DD 10/29/15	98.7595 98.7595	20,191.90 20,191.90	216.68 216.68	19,751.90 19,751.90	1.02	-440.00 -440.00



Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	99.7662 99.7662	15,033.58 15,033.58	11.39 11.39	14,964.93 14,964.93	 0.78	-68.65 -68.65
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	102.8314 102.8314	10,307.66 10,307.66	201.13 201.13	10,283.14 10,283.14	 0.53	-24.52 -24.52
15,000.000 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.2302 99.2302	15,135.41 15,135.41	12.07 12.07	14,884.53 14,884.53	 0.77	-250.88 -250.88
7,738.470 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	97.4950 97.4950	7,738.42 7,738.42	9.15 9.15	7,544.62 7,544.62	 0.39	-193.80 -193.80
7,802.020 MORGAN STANLEY CAPITAL UB12 A1 61691EAW5 1.779% 12/15/2049 DD 12/01/16	98.1532 98.1532	7,802.00 7,802.00	11.47 11.47	7,657.93 7,657.93	 0.40	-144.07 -144.07
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	100.8097 100.8097	10,298.55 10,298.55	27.90 27.90	10,080.97 10,080.97	 0.52	-217.58 -217.58
17,986.400 MORGAN STANLEY BANK OF C33 A1 61767CAQ1 2.031% 05/15/2050 DD 05/01/17	98.2935 98.2935	17,986.26 17,986.26	30.52 30.52	17,679.46 17,679.46	 0.92	-306.80 -306.80
2,346.600 NISSAN AUTO LEASE TRUST B A2A 65477XAB0 1.260% 12/17/2018 DD 09/21/16	99.9195 99.9195	2,346.39 2,346.39	2.48 2.48	2,344.71 2,344.71	 0.12	-1.68 -1.68
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	99.7839 99.7839	4,996.20 4,996.20	11.34 11.34	4,989.20 4,989.20	 0.26	-7.00 -7.00

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
15,000.000 PRECISION CASTPARTS CORP 740189AL9 2.250% 06/15/2020 DD 06/10/15	99.0598 99.0598	15,041.75 15,041.75	99.89 99.89	14,858.96 14,858.96	 0.77	-182.79 -182.79
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	100.8450 100.8450	20,166.54 20,166.54	363.97 363.97	20,169.00 20,169.00	 1.05	2.46 2.46
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	99.6415 99.6415	10,038.99 10,038.99	36.49 36.49	9,964.15 9,964.15	 0.52	-74.84 -74.84
20,000.000 SOUTHERN CO/THE 842587CL9 2.150% 09/01/2019 DD 08/22/14	98.7354 98.7354	20,070.46 20,070.46	35.96 35.96	19,747.07 19,747.07	 1.02	-323.39 -323.39
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	98.1284 98.1284	9,997.31 9,997.31	9.35 9.35	9,812.84 9,812.84	 0.51	-184.47 -184.47
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	98.4783 98.4783	14,996.58 14,996.58	10.37 10.37	14,771.74 14,771.74	 0.77	-224.84 -224.84
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	99.3856 99.3856	5,022.62 5,022.62	22.01 22.01	4,969.28 4,969.28	 0.26	-53.34 -53.34
5,773.480 TOYOTA AUTO RECEIVABLES A A2A 89238MAB4 1.420% 09/16/2019 DD 03/15/17	99.7212 99.7212	5,772.93 5,772.93	3.74 3.74	5,757.38 5,757.38	 0.30	-15.55 -15.55
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	100.3725 100.3725	10,050.85 10,050.85	219.28 219.28	10,037.25 10,037.25	 0.52	-13.60 -13.60

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 UNILEVER CAPITAL CORP 904764AZ0 2.750% 03/22/2021 DD 03/22/18	99.7532 99.7532	19,898.70 19,898.70	14.80 14.80	19,950.63 19,950.63	1.03	51.93 51.93
228,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	96.4375 96.4375	221,194.40 221,194.40	223.04 223.04	219,877.50 219,877.50	11.40	-1,316.90 -1,316.90
15,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	99.1839 99.1839	15,145.00 15,145.00	202.94 202.94	14,877.58 14,877.58	0.77	-267.42 -267.42
15,000.000 VERIZON COMMUNICATIONS INC 92343VDW1 3.125% 03/16/2022 DD 03/16/17	99.1154 99.1154	15,315.43 15,315.43	20.16 20.16	14,867.31 14,867.31	0.77	-448.12 -448.12
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	98.4200 98.4200	9,992.70 9,992.70	65.40 65.40	9,842.00 9,842.00	0.51	-150.70 -150.70
2,157.990 WFRBS COMMERCIAL MORTGA C21 A1 92939FAQ2 1.413% 08/15/2047 DD 08/01/14	99.4904 99.4904	2,143.17 2,143.17	2.48 2.48	2,146.99 2,146.99	0.11	3.82 3.82
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	99.6637 99.6637	10,305.34 10,305.34	23.87 23.87	9,966.37 9,966.37	0.52	-338.97 -338.97
15,000.000 WELLS FARGO & CO 949746RS2 2.500% 03/04/2021 DD 03/04/16	98.1832 98.1832	15,015.51 15,015.51	28.28 28.28	14,727.48 14,727.48	0.76	-288.03 -288.03
15,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161JAF4 2.040% 01/18/2022 DD 03/04/15	99.5381 99.5381	14,985.14 14,985.14	13.94 13.94	14,930.72 14,930.72	0.77	-54.42 -54.42

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	97.9802 97.9802	9,997.42 9,997.42	8.84 8.84	9,798.02 9,798.02	0.51	-199.40 -199.40
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	99.4501 99.4501	14,996.21 14,996.21	31.31 31.31	14,917.51 14,917.51	0.77	-78.70 -78.70
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.2196 99.2196	15,126.40 15,126.40	12.07 12.07	14,882.93 14,882.93	0.77	-243.47 -243.47
15,000.000 XTO ENERGY INC 98385XAT3 6.500% 12/15/2018 DD 08/07/08	103.0657 103.0657	15,508.59 15,508.59	288.18 288.18	15,459.86 15,459.86	0.80	-48.73 -48.73
8,220.990 CENTEX HOME EQUITY LOAN C AF4 152314FM7 VAR RT 06/25/2031 DD 08/01/02	100.2086 100.2086	8,215.86 8,215.86	34.10 34.10	8,238.14 8,238.14	0.43	22.28 22.28
19,817.720 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.2066 100.2066	19,817.72 19,817.72	87.02 87.02	19,858.66 19,858.66	1.03	40.94 40.94
13,528.720 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	96.8464 96.8464	13,574.29 13,574.29	19.53 19.53	13,102.07 13,102.07	0.68	-472.22 -472.22
4,388.530 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	101.7407 101.7407	4,759.83 4,759.83	17.12 17.12	4,464.92 4,464.92	0.23	-294.91 -294.91
2,094.510 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	100.9474 100.9474	2,225.25 2,225.25	7.75 7.75	2,114.35 2,114.35	0.11	-110.90 -110.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,000.000 GENERAL ELECTRIC CO 36966THX3 VAR RT 04/15/2020 DD 04/04/13	100.3936 100.3936	18,007.94 18,007.94	95.64 95.64	18,070.86 18,070.86	0.94	62.92 62.92
32,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVW1 VAR RT 04/23/2021 DD 04/25/16	102.2346 102.2346	32,585.30 32,585.30	182.17 182.17	32,715.08 32,715.08	1.70	129.78 129.78
19,252.550 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.3100 100.3100	19,064.40 19,064.40	89.83 89.83	19,312.23 19,312.23	1.00	247.83 247.83
37,000.000 PACCAR FINANCIAL CORP 69371RL79 VAR RT 12/06/2018 DD 12/06/13	100.3346 100.3346	37,109.66 37,109.66	70.15 70.15	37,123.81 37,123.81	1.92	14.15 14.15
7,628.510 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.3750 98.3750	7,380.53 7,380.53	5.68 5.68	7,504.55 7,504.55	0.39	124.02 124.02
SUBTOTAL UNITED STATES		1,819,361.34	6,296.26	1,803,025.02		-16,336.32
		1,819,361.34	6,296.26	1,803,025.02	93.46	-16,336.32
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,849,191.94	6,445.66	1,832,547.85		-16,644.09
		1,849,191.94	6,445.66	1,832,547.85	94.99	-16,644.09
TOTAL FIXED INCOME SECURITIES		1,849,191.94	6,445.66	1,832,547.85	94.99	-16,644.09
TOTAL ASSETS - BASE:		1,946,129.81	6,507.67	1,929,485.72	100.00	-16,644.09
NET ASSETS - BASE:				1,935,993.39		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,001,940.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,001,940.57	1,001,940.57	5	0.00
		1,001,940.57	1,001,940.57	5	0.00
INSURANCE POLICIES/ANNUITIES					
184,810.53	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	20,091,676.77	19,436,977.56	95	0.00
		20,091,676.77	19,436,977.56	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
84,705.81	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	84,705.81	84,705.81	3	0.00
		84,705.81	84,705.81	3	0.00
COMMON STOCK					
33	CUSIP # 00182C103 ANI PHARMACEUTICALS INC	1,921.26	2,063.16	0	0.00
15	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,241.20	2,748.55	0	0.00
69	CUSIP # 00738A106 ADTRAN INC	1,072.95	1,424.60	0	0.00
161	CUSIP # 007786106 AEROHIVE NETWORKS INC	650.44	924.17	0	0.00
157	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	10,032.30	10,234.42	0	0.00
28	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,987.44	1,927.52	0	0.00
54	CUSIP # 011642105 ALARM.COM HOLDINGS INC	2,037.96	1,925.28	0	0.00
132	CUSIP # 012653101 ALBEMARLE CORP	12,241.68	14,899.52	1	44.22
167	CUSIP # 013872106 ALCOA CORP	7,508.32	8,142.58	0	0.00
5	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,255.65	900.57	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42	CUSIP # 023436108 AMEDISYS INC	2,534.28	2,439.36	0	0.00
568	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	11,320.24	10,181.68	0	0.00
15	CUSIP # 030506109 AMERICAN WOODMARK CORP	1,476.75	1,511.70	0	0.00
97	CUSIP # 031100100 AMETEK INC	7,369.09	6,689.15	0	0.00
139	CUSIP # 032095101 AMPHENOL CORP CL A	11,972.07	10,627.63	0	26.41
12	CUSIP # 03662Q105 ANSYS INC	1,880.28	1,775.45	0	0.00
93	CUSIP # 037833100 APPLE INC	15,603.54	14,850.15	1	0.00
25	CUSIP # 03783C100 APPFOLIO INC-A	1,021.25	757.25	0	0.00
222	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	16,183.80	13,895.35	1	0.00
387	CUSIP # 038222105 APPLIED MATERIALS INC	21,521.07	13,435.45	1	0.00
254	CUSIP # 03823U102 APPLIED OPTOELECTRONICS INC	6,365.24	14,480.03	0	0.00
68	CUSIP # 03835C108 APPTIO INC-CLASS A	1,927.12	1,620.44	0	0.00
23	CUSIP # 039380407 ARCH COAL INC - A	2,113.24	2,002.36	0	0.00
43	CUSIP # 040413106 ARISTA NETWORKS INC	10,977.90	7,147.25	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 045327103 ASPEN TECHNOLOGY INC	1,262.24	1,220.83	0	0.00
32	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,631.36	3,801.13	0	20.16
270	CUSIP # 053611109 AVERY DENNISON CORP	28,687.50	24,255.63	1	0.00
226	CUSIP # 054540208 AXCELIS TECHNOLOGIES INC	5,559.60	6,042.05	0	0.00
75	CUSIP # 05722G100 BAKER HUGHES, A GE COMPANY	2,082.75	2,659.92	0	0.00
19	CUSIP # 067806109 BARNES GROUP INC	1,137.91	1,148.47	0	0.00
92	CUSIP # 071813109 BAXTER INTERNATIONAL INC	5,983.68	5,342.31	0	14.72
20	CUSIP # 073685109 BEACON ROOFING SUPPLY INC	1,061.40	1,187.40	0	0.00
375	CUSIP # 086516101 BEST BUY INC	26,246.25	22,277.73	1	168.75
119	CUSIP # 089302103 BIG LOTS INC	5,180.07	6,267.07	0	35.70
7	CUSIP # 09227Q100 BLACKBAUD INC	712.67	716.94	0	0.00
531	CUSIP # 099724106 BORG WARNER CORP	26,672.13	26,975.38	1	0.00
212	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	8,215.00	5,632.45	0	0.00
18	CUSIP # 10316T104 BOX INC - CLASS A	369.90	331.86	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	4,088.52	3,288.51	0	0.00
77	CUSIP # 109696104 BRINKS CO	5,493.95	6,209.80	0	0.00
354	CUSIP # 114340102 BROOKS AUTOMATION INC	9,586.32	9,125.18	0	0.00
26	CUSIP # 116794108 BRUKER CORP	777.92	907.12	0	0.00
344	CUSIP # 122017106 BURLINGTON STORES INC	45,803.60	32,693.44	2	0.00
55	CUSIP # 12508E101 CDK GLOBAL INC	3,483.70	3,734.87	0	0.00
41	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	3,842.11	3,740.84	0	0.00
39	CUSIP # 127055101 CABOT CORPORATION	2,173.08	2,329.47	0	0.00
83	CUSIP # 141337105 CARBONITE INC	2,390.40	2,073.65	0	0.00
39	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	855.27	1,086.38	0	0.00
62	CUSIP # 146229109 CARTERS INC	6,454.20	5,753.42	0	0.00
87	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	1,438.98	1,528.93	0	0.00
201	CUSIP # 159179100 CHANNELADVISOR CORP	1,829.10	2,312.65	0	0.00
31	CUSIP # 16359R103 CHEMED CORP	8,458.66	7,678.34	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158	CUSIP # 168615102 CHICOS FAS INC	1,428.32	1,311.63	0	13.43
231	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	31,242.75	21,131.06	1	0.00
174	CUSIP # 171340102 CHURCH & DWIGHT CO INC	8,762.64	8,658.03	0	0.00
73	CUSIP # 172755100 CIRRUS LOGIC INC	2,965.99	4,468.02	0	0.00
29	CUSIP # 192479103 COHERENT INC	5,434.60	6,462.38	0	0.00
205	CUSIP # 194014106 COLFAX CORP	6,539.50	8,252.20	0	0.00
11	CUSIP # 204166102 COMMVault SYSTEMS INC	629.20	667.75	0	0.00
386	CUSIP # 21240D107 CONTROL4 CORP	8,291.28	7,247.21	0	0.00
47	CUSIP # 216648402 COOPER COMPANIES, INC	10,754.07	10,188.01	0	0.00
43	CUSIP # 217204106 COPART INC	2,189.99	1,975.85	0	0.00
27	CUSIP # 22164K101 COTIVITI HOLDINGS INC	929.88	1,044.30	0	0.00
11	CUSIP # 22266L106 COUPA SOFTWARE INC	501.82	347.82	0	0.00
400	CUSIP # 231021106 CUMMINS INC	64,836.00	65,768.30	3	0.00
118	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	2,001.28	1,921.74	0	12.98

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
805	CUSIP # 23331A109 D R HORTON INC	35,291.20	28,471.19	1	0.00
202	CUSIP # 243537107 DECKERS OUTDOOR CORP	18,186.06	16,084.04	1	0.00
49	CUSIP # 254543101 DIODES INC	1,492.54	1,432.84	0	0.00
218	CUSIP # 25456K101 DIPLOMAT PHARMACY INC	4,392.70	4,255.70	0	0.00
137	CUSIP # 256746108 DOLLAR TREE INC	13,001.30	14,246.63	1	0.00
96	CUSIP # 257651109 DONALDSON CO INC	4,324.80	4,434.18	0	0.00
77	CUSIP # 267475101 DYCOM INDUSTRIES INC	8,287.51	8,126.58	0	0.00
827	CUSIP # 285229100 ELECTRO SCIENTIFIC INDS INC	15,985.91	14,846.36	1	0.00
16	CUSIP # 29265N108 ENERGEN CORP	1,005.76	887.09	0	0.00
76	CUSIP # 29275Y102 ENERSYS	5,272.12	5,764.97	0	0.00
101	CUSIP # 293389102 ENNIS INC	1,989.70	1,989.90	0	0.00
693	CUSIP # 29362U104 ENTEGRIS INC	24,116.40	20,289.10	1	0.00
5	CUSIP # 29414B104 EPAM SYSTEMS INC	572.60	562.45	0	0.00
39	CUSIP # 30063P105 EXACT SCIENCES CORP	1,572.87	2,185.83	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	278.85	312.00	0	0.00
79	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,000.70	5,063.55	0	0.00
10	CUSIP # 30214U102 EXPONENT INC	786.50	764.00	0	0.00
398	CUSIP # 30226D106 EXTREME NETWORKS INC	4,405.86	4,004.18	0	0.00
59	CUSIP # 30231G102 EXXON MOBIL CORPORATION	4,401.99	4,910.82	0	0.00
68	CUSIP # 302491303 FMC CORPORATION	5,206.76	5,303.61	0	11.22
27	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	5,384.34	4,555.61	0	0.00
76	CUSIP # 313855108 FEDERAL SIGNAL CORP	1,673.52	1,472.70	0	0.00
44	CUSIP # 31428X106 FEDEX CORPORATION	10,564.84	9,537.00	0	22.00
270	CUSIP # 317923100 FINISH LINE-CLA	3,655.80	2,821.34	0	0.00
542	CUSIP # 33812L102 FITBIT INC CL A	2,764.20	3,267.72	0	0.00
210	CUSIP # 33829M101 FIVE BELOW INC	15,401.40	12,151.00	1	0.00
82	CUSIP # 338307101 FIVE9 INC	2,442.78	1,903.87	0	0.00
20	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	4,050.00	3,938.00	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
95	CUSIP # 344849104 FOOT LOCKER INC	4,326.30	5,474.13	0	0.00
740	CUSIP # 346375108 FORMFACTOR INC	10,101.00	10,906.28	0	0.00
21	CUSIP # 34959E109 FORTINET INC	1,125.18	1,054.83	0	0.00
92	CUSIP # 34959J108 FORTIVE CORP	7,131.84	6,469.79	0	0.00
68	CUSIP # 364760108 GAP INC	2,121.60	2,324.24	0	0.00
74	CUSIP # 37253A103 GENTHERM INC	2,512.30	2,788.15	0	0.00
46	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	1,557.10	1,518.00	0	0.00
121	CUSIP # 38268T103 GOPRO INC-CLASS A	579.59	1,036.26	0	0.00
304	CUSIP # 384109104 GRACO INC	13,898.88	11,806.72	1	0.00
51	CUSIP # 384802104 VWV GRAINGER INC	14,395.77	12,322.93	1	0.00
77	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	8,078.84	6,387.41	0	0.00
383	CUSIP # 401617105 GUESS? INC	7,943.42	6,327.64	0	0.00
129	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	4,894.26	4,943.84	0	0.00
1,584	CUSIP # 40434L105 HP INC	34,721.28	32,249.71	1	220.65

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
146	CUSIP # 404609109 HACKETT GROUP INC	2,344.76	2,741.94	0	0.00
13	CUSIP # 405024100 HAEMONETICS CORP	951.08	924.95	0	0.00
73	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	2,341.11	2,795.07	0	0.00
111	CUSIP # 423452101 HELMERICH & PAYNE	7,388.16	7,498.65	0	0.00
32	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	3,870.40	3,789.44	0	0.00
81	CUSIP # 427866108 HERSHEY CO	8,015.76	8,763.78	0	0.00
22	CUSIP # 42805E306 HESKA CORP	1,739.54	2,100.38	0	0.00
62	CUSIP # 437076102 HOME DEPOT INC	11,050.88	10,324.85	0	0.00
52	CUSIP # 443573100 HUBSPOT INC	5,631.60	3,441.58	0	0.00
31	CUSIP # 44980X109 IPG PHOTONICS INC	7,234.78	5,467.25	0	0.00
159	CUSIP # 45167R104 IDEX CORP	22,659.09	19,670.23	1	0.00
6	CUSIP # 45168D104 IDEX LABORATORIES INC	1,148.34	958.29	0	0.00
100	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	15,666.00	12,836.36	1	78.00
101	CUSIP # 452521107 IMMERSION CORPORATION	1,206.95	1,171.60	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77	CUSIP # 45321L100 IMPERVA INC	3,334.10	3,403.70	0	0.00
86	CUSIP # 457187102 INGREDION INC	11,087.12	10,649.65	0	51.60
35	CUSIP # 45772F107 INPHI CORP	1,053.50	1,383.35	0	0.00
202	CUSIP # 45778Q107 INSPERITY INC	14,049.10	9,590.05	1	0.00
28	CUSIP # 45780L104 INOGEN INC	3,439.52	2,631.32	0	0.00
54	CUSIP # 45781U103 INSTRUCTURE INC	2,276.10	1,657.25	0	0.00
116	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	3,544.96	3,411.30	0	0.00
571	CUSIP # 458140100 INTEL CORPORATION	29,737.68	24,297.10	1	0.00
86	CUSIP # 461202103 INTUIT INC	14,908.10	11,029.15	1	0.00
33	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	1,951.95	2,184.64	0	0.00
260	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,283.20	5,414.84	0	0.00
217	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	27,808.55	27,437.13	1	0.00
202	CUSIP # 482480100 KLA-TENCOR CORP	22,020.02	19,610.62	1	0.00
15	CUSIP # 483007704 KAISER ALUMINUM CORP	1,513.50	1,453.19	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	4,613.70	4,402.96	0	15.12
161	CUSIP # 489170100 KENNAMETAL INC	6,465.76	6,979.83	0	0.00
317	CUSIP # 50105F105 KRONOS WORLDWIDE INC	7,164.20	7,379.75	0	0.00
132	CUSIP # 50187A107 LHC GROUP LLC	8,125.92	8,409.90	0	0.00
376	CUSIP # 501889208 LKQ CORP	14,269.20	13,814.06	1	0.00
97	CUSIP # 50216C108 LSI INDUSTRIES INC	786.67	765.54	0	0.00
32	CUSIP # 512807108 LAM RESEARCH CORPORATION	6,501.12	5,616.00	0	0.00
187	CUSIP # 515098101 LANDSTAR SYSTEMS INC	20,504.55	16,859.05	1	0.00
271	CUSIP # 518439104 LAUDER ESTEE COMPANIES	40,574.12	33,181.86	2	0.00
26	CUSIP # 526107107 LENNOX INTERNATIONAL INC	5,313.62	4,463.58	0	13.26
104	CUSIP # 532457108 LILLY ELI & COMPANY	8,046.48	8,768.67	0	0.00
151	CUSIP # 533900106 LINCOLN ELECTRIC HOLDINGS, INC	13,582.45	13,513.15	1	58.89
12	CUSIP # 537008104 LITTELFUSE INC	2,498.16	2,292.33	0	0.00
9	CUSIP # 54142L109 LOGMEIN INC	1,039.95	1,010.85	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
107	CUSIP # 55003T107 LUMBER LIQUIDATORS HOLDINGS INC	2,559.44	3,843.52	0	0.00
123	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	7,847.40	6,045.58	0	0.00
222	CUSIP # 55306N104 MKS INSTRUMENTS INC	25,674.30	17,973.84	1	0.00
145	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	13,297.95	12,649.67	1	0.00
109	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	1,809.40	5,035.44	0	0.00
127	CUSIP # 556269108 STEVEN MADDEN LTD	5,575.30	5,511.20	0	0.00
490	CUSIP # 574599106 MASCO CORPORATION	19,815.60	18,670.09	1	0.00
77	CUSIP # 574795100 MASIMO CORPORATION	6,772.15	6,234.98	0	0.00
107	CUSIP # 576690101 MATERION CORP	5,462.35	5,269.10	0	0.00
312	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	18,788.64	15,001.13	1	0.00
55	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	1,920.05	2,037.53	0	0.00
210	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	9,523.50	8,973.75	0	0.00
131	CUSIP # 591520200 METHODE ELECTRONICS INC	5,122.10	5,809.95	0	0.00
5	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	2,875.15	2,981.42	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
150	CUSIP # 594918104 MICROSOFT CORPORATION	13,690.50	12,058.62	1	0.00
406	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	37,092.16	32,064.43	2	0.00
46	CUSIP # 60255W105 MINDBODY INC	1,789.40	1,375.30	0	0.00
12	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,786.64	2,960.06	0	0.00
125	CUSIP # 615369105 MOODYS CORP	20,162.50	19,238.82	1	0.00
237	CUSIP # 624580106 MOVADO GROUP INC	9,100.80	7,279.25	0	0.00
74	CUSIP # 62855J104 MYRIAD GENETICS INC	2,186.70	2,429.42	0	0.00
5	CUSIP # 62944T105 NVR INC	14,000.00	11,738.51	1	0.00
23	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,907.39	1,846.43	0	0.00
59	CUSIP # 64829B100 NEW RELIC INC	4,373.08	2,599.46	0	0.00
15	CUSIP # 655663102 NORDSON CORP	2,045.10	1,946.25	0	0.00
199	CUSIP # 67011P100 NOW INC	2,033.78	2,992.93	0	0.00
89	CUSIP # 67018T105 NU SKIN ENTERPRISES	6,560.19	5,056.02	0	0.00
137	CUSIP # 670346105 NUCOR CORPORATION	8,369.33	8,310.86	0	52.06

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 67059N108 NUTANIX INC-A	883.98	546.30	0	0.00
105	CUSIP # 67066G104 NVIDIA CORP	24,316.95	14,770.42	1	0.00
241	CUSIP # 67069D108 NUTRISYSTEM INC	6,494.95	12,495.55	0	0.00
98	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	14,403.06	12,406.45	1	0.00
489	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	29,486.70	19,813.75	1	0.00
27	CUSIP # 682159108 ON ASSIGNMENT INC	2,210.76	2,024.01	0	0.00
139	CUSIP # 68554V108 ORASURE TECHNOLOGIES INC	2,347.71	2,428.48	0	0.00
363	CUSIP # 688239201 OSHKOSH CORPORATION	28,049.01	29,194.55	1	0.00
6	CUSIP # 697435105 PALO ALTO NETWORKS INC	1,089.12	1,056.06	0	0.00
12	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	2,052.36	2,254.81	0	0.00
198	CUSIP # 703343103 PATRICK INDUSTRIES INC	12,246.30	12,404.75	1	0.00
161	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	2,819.11	3,454.83	0	0.00
29	CUSIP # 70432V102 PAYCOM SOFTWARE INC	3,114.31	1,778.05	0	0.00
32	CUSIP # 70438V106 PAYLOCITY HOLDING CORP	1,639.36	1,494.05	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 714046109 PERKINELMER INC	1,893.00	1,946.50	0	0.00
94	CUSIP # 716382106 PETMED EXPRESS	3,924.50	4,011.92	0	0.00
106	CUSIP # 717081103 PFIZER INC	3,761.94	3,796.92	0	0.00
107	CUSIP # 718546104 PHILLIPS 66	10,263.44	10,317.81	0	0.00
71	CUSIP # 727493108 PLANTRONICS INC	4,286.27	4,008.66	0	0.00
81	CUSIP # 73278L105 POOL CORPORATION	11,843.82	9,430.89	0	0.00
70	CUSIP # 74051N102 PREMIER INC-CLASS A	2,191.70	2,319.80	0	0.00
25	CUSIP # 743312100 PROGRESS SOFTWARE CORP	961.25	1,155.00	0	0.00
45	CUSIP # 743424103 PROOFPOINT INC	5,114.25	3,613.73	0	0.00
18	CUSIP # 743713109 PROTO LABS INC	2,115.90	1,900.00	0	0.00
543	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	10,832.85	6,816.23	0	0.00
9	CUSIP # 74736L109 Q2 HOLDINGS INC	409.95	338.40	0	0.00
27	CUSIP # 74758T303 QUALYS INC	1,964.25	1,666.45	0	0.00
275	CUSIP # 749660106 RPC INC	4,958.25	6,426.19	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
393	CUSIP # 750917106 RAMBUS INC	5,277.99	5,217.42	0	0.00
118	CUSIP # 751212101 RALPH LAUREN CORP	13,192.40	12,259.96	1	59.00
31	CUSIP # 75606N109 REALPAGE INC	1,596.50	1,330.35	0	0.00
55	CUSIP # 756577102 RED HAT INC	8,223.05	6,422.74	0	0.00
199	CUSIP # 762544104 RIBBON COMMUNICATIONS INC	1,014.90	1,441.74	0	0.00
41	CUSIP # 76680R206 RINGCENTRAL INC CL A	2,603.50	1,577.55	0	0.00
174	CUSIP # 773903109 ROCKWELL AUTOMATION	30,310.80	29,044.62	1	0.00
12	CUSIP # 775133101 ROGERS CORP	1,434.48	1,909.98	0	0.00
53	CUSIP # 776696106 ROPER INDUSTRIES INC	14,876.57	12,716.29	1	0.00
264	CUSIP # 777780107 ROSETTA STONE INC	3,471.60	3,095.83	0	0.00
296	CUSIP # 778296103 ROSS STORES INC	23,082.08	19,578.34	1	0.00
226	CUSIP # 78409V104 S&P GLOBAL INC	43,179.56	36,592.41	2	0.00
61	CUSIP # 78463M107 SPS COMMERCE INC	3,908.27	3,089.40	0	0.00
818	CUSIP # 78470V108 SRC ENERGY INC	7,713.74	6,813.91	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59	CUSIP # 78709Y105 SAIA INC	4,433.85	3,886.65	0	0.00
9	CUSIP # 79466L302 SALESFORCE.COM INC	1,046.70	1,079.10	0	0.00
121	CUSIP # 806407102 HENRY SCHEIN INC	8,132.41	10,399.71	0	0.00
27	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	703.62	767.63	0	1.62
248	CUSIP # 816850101 SEMTECH CORP	9,684.40	8,847.20	0	0.00
31	CUSIP # 81762P102 SERVICENOW INC	5,128.95	3,481.87	0	0.00
54	CUSIP # 824889109 SHOE CARNIVAL INC	1,285.20	1,426.95	0	0.00
93	CUSIP # 826919102 SILICON LABORATORIES INC	8,360.70	6,924.40	0	0.00
21	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	1,209.39	1,158.99	0	0.00
206	CUSIP # 830566105 SKECHERS USA INC	8,011.34	6,944.58	0	0.00
328	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	32,885.28	33,230.53	1	0.00
58	CUSIP # 831865209 SMITH (AO) CORP	3,688.22	3,728.82	0	0.00
268	CUSIP # 835495102 SONOCO PRODUCTS	12,998.00	14,114.87	1	0.00
186	CUSIP # 844741108 SOUTHWEST AIRLINES	10,654.08	10,359.78	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 852234103 SQUARE INC-A	3,198.00	1,882.03	0	0.00
226	CUSIP # 854502101 STANLEY BLACK & DECKER INC	34,623.20	30,112.25	1	0.00
85	CUSIP # 871237103 SYKES ENTERPRISES INC	2,459.90	2,806.47	0	0.00
267	CUSIP # 87162H103 SYNTEL INC	6,816.51	6,337.34	0	0.00
55	CUSIP # 872540109 TJX COMPANIES INC	4,485.80	4,248.92	0	0.00
24	CUSIP # 87336U105 TABLEAU SOFTWARE INC-CL A	1,939.68	1,753.65	0	0.00
22	CUSIP # 879369106 TELEFLEX INC	5,609.56	4,114.90	0	0.00
273	CUSIP # 880770102 TERADYNE INC	12,478.83	10,166.08	1	0.00
362	CUSIP # 880779103 TEREX CORPORATION	13,542.42	16,319.12	1	0.00
407	CUSIP # 882508104 TEXAS INSTRUMENTS INC	42,283.23	32,644.19	2	0.00
9	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,858.14	1,950.39	0	1.53
8	CUSIP # 88579Y101 3M COMPANY	1,756.16	1,945.44	0	0.00
99	CUSIP # 887399103 TIMKENSTEEL CORP	1,503.81	1,460.19	0	0.00
199	CUSIP # 88870R102 TIVITY HEALTH INC	7,890.35	7,771.80	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101	CUSIP # 89055F103 TOPBUILD CORP	7,728.52	6,033.26	0	0.00
201	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	17,338.26	15,536.04	1	26.13
35	CUSIP # 89531P105 TREX CO INC	3,806.95	3,414.96	0	0.00
62	CUSIP # 903293405 USG CORP	2,506.04	2,183.64	0	0.00
35	CUSIP # 90346E103 US SILICA HOLDINGS INC	893.20	1,330.25	0	2.19
3	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	612.81	795.62	0	0.00
727	CUSIP # 90385V107 ULTRA CLEAN HOLDINGS INC	13,994.75	14,538.26	1	0.00
244	CUSIP # 917047102 URBAN OUTFITTERS INC	9,018.24	8,030.63	0	0.00
236	CUSIP # 918204108 VF CORP	17,492.32	17,104.58	1	0.00
120	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	11,132.40	9,819.84	0	0.00
18	CUSIP # 920253101 VALMONT INDUSTRIES INC	2,633.40	2,762.65	0	6.75
62	CUSIP # 921659108 VANDA PHARMACEUTICALS INC	1,044.70	1,049.15	0	0.00
58	CUSIP # 922280102 VARONIS SYSTEMS INC	3,509.00	1,888.15	0	0.00
79	CUSIP # 92827P102 VIRTUSA CORP	3,828.34	3,578.79	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
74	CUSIP # 92839U206 VISTEON CORP	8,157.76	7,919.91	0	0.00
63	CUSIP # 92927K102 WABCO HOLDINGS INC	8,433.81	9,342.36	0	0.00
127	CUSIP # 931142103 WAL-MART STORES INC	11,299.19	11,806.61	0	66.04
33	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	2,160.51	2,311.32	0	0.00
44	CUSIP # 94106L109 WASTE MANAGEMENT INC	3,701.28	3,756.28	0	0.00
30	CUSIP # 941848103 WATERS CORPORATION	5,959.50	5,589.84	0	0.00
364	CUSIP # 950755108 WERNER ENTERPRISES INC	13,286.00	13,796.70	1	0.00
26	CUSIP # 98138H101 WORKDAY INC CL A	3,304.86	2,656.68	0	0.00
50	CUSIP # 98139A105 WORKIVA INC	1,185.00	1,011.25	0	0.00
98	CUSIP # 98419M100 XYLEM INC	7,538.16	6,723.53	0	0.00
23	CUSIP # 985817105 YELP INC	960.25	827.39	0	0.00
16	CUSIP # 98936J101 ZENDESK INC	765.92	708.80	0	0.00
60	CUSIP # 98978V103 ZOETIS INC	5,010.60	4,864.20	0	0.00
240	CUSIP # 989817101 ZUMIEZ INC	5,736.00	5,077.70	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,232,245.67	2,036,873.97	92	1,022.43
	FOREIGN STOCK				
113	CUSIP # 575385109 MASONITE INTERNATIONAL CORP	6,932.55	8,782.40	0	0.00
86	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	4,637.12	3,770.69	0	0.00
183	CUSIP # G29183103 EATON CORP PLC	14,623.53	14,244.22	1	0.00
142	CUSIP # G3323L100 FABRINET	4,455.96	5,304.17	0	0.00
94	CUSIP # G4740B105 ICHOR HOLDINGS LTD	2,275.74	2,418.40	0	0.00
71	CUSIP # G47791101 INGERSOLL-RAND PLC	6,071.21	6,053.71	0	0.00
648	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	13,608.00	10,787.93	1	38.88
129	CUSIP # G60754101 MICHAEL KORS HOLDINGS LTD	8,008.32	7,748.02	0	0.00
197	CUSIP # M85548101 STRATASYS LTD	3,975.46	4,097.84	0	0.00
53	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,601.04	5,474.59	0	0.00
142	CUSIP # Y09827109 BROADCOM LTD	33,462.30	33,535.21	1	0.00
		103,651.23	102,217.18	4	38.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-13,045.09	0.00	-13,045.09		0.00
		-13,045.09	0.00	-13,045.09	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-473,411.34	0.00	-473,411.34		0.00
		-473,411.34	0.00	-473,411.34	-0.39	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-5,643.90	0.00	-5,643.90		0.00
		-5,643.90	0.00	-5,643.90	0.00	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-1,649.15	0.00	-1,649.15		0.00
		-1,649.15	0.00	-1,649.15	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: P-SOLVE LNG CR SMA#1		373,864.87	0.00	373,864.87		0.00
		373,864.87	0.00	373,864.87	0.31	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-2,020.28	0.00	-2,020.28		0.00
		-2,020.28	0.00	-2,020.28	0.00	0.00
1,824,454.510 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000002: P-SOLVE LONG CREDIT	100.0000	1,824,454.51	961.15	1,824,454.51		0.00
	100.0000	1,824,454.51	961.15	1,824,454.51	1.51	0.00
215,332.850 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000	215,332.85	66.83	215,332.85		0.00
	100.0000	215,332.85	66.83	215,332.85	0.18	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		1,917,882.47	1,027.98	1,917,882.47		0.00
		1,917,882.47	1,027.98	1,917,882.47	1.60	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,917,882.47	1,027.98	1,917,882.47		0.00
		1,917,882.47	1,027.98	1,917,882.47	1.60	0.00
TOTAL CASH & CASH EQUIVALENTS		1,917,882.47	1,027.98	1,917,882.47	1.60	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
140,000.000 BHP BILLITON FINANCE USA LTD 055451AV0 5.000% 09/30/2043 DD 09/30/13 HB5F20000302: P-SOLVE LNG CR SMA#1	115.5200 115.5200	159,211.07 159,211.07	3,535.77 3,535.77	161,728.01 161,728.01	0.13	2,516.94 2,516.94
303,000.000 WESTPAC BANKING CORP 961214DF7 VAR RT 11/23/2031 DD 11/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.2580 99.2580	309,948.96 309,948.96	4,656.08 4,656.08	300,751.82 300,751.82	0.25	-9,197.14 -9,197.14
SUBTOTAL AUSTRALIA		469,160.03	8,191.85	462,479.83		-6,680.20
		469,160.03	8,191.85	462,479.83	0.38	-6,680.20
CANADA						
5,000.000 BURLINGTON RESOURCES FINANCE C 12201PAB2 7.200% 08/15/2031 DD 08/24/01 HB5F20000302: P-SOLVE LNG CR SMA#1	133.0290 133.0290	6,131.29 6,131.29	45.05 45.05	6,651.45 6,651.45	0.01	520.16 520.16
125,000.000 CONOCO FUNDING CO 20825UAC8 7.250% 10/15/2031 DD 10/11/01 HB5F20000302: P-SOLVE LNG CR SMA#1	133.7857 133.7857	134,502.88 134,502.88	4,188.30 4,188.30	167,232.09 167,232.09	0.14	32,729.21 32,729.21
370,000.000 MANULIFE FINANCIAL CORP 56501RAE6 VAR RT 02/24/2032 DD 02/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6456 97.6456	370,330.39 370,330.39	1,493.54 1,493.54	361,288.54 361,288.54	0.30	-9,041.85 -9,041.85
SUBTOTAL CANADA		510,964.56	5,726.89	535,172.08		24,207.52
		510,964.56	5,726.89	535,172.08	0.45	24,207.52

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CAYMAN ISLANDS						
380,000.000 ALIBABA GROUP HOLDING LTD	94.9105	375,807.90	4,131.60	360,659.90		-15,148.00
01609WAT9 3.400% 12/06/2027 DD 12/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9105	375,807.90	4,131.60	360,659.90	0.30	-15,148.00
COLOMBIA						
275,000.000 COLOMBIA GOVERNMENT INTERNATIO	101.3750	276,807.26	4,032.87	278,781.25		1,973.99
195325CU7 5.000% 06/15/2045 DD 01/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.3750	276,807.26	4,032.87	278,781.25	0.23	1,973.99
FRANCE						
335,000.000 ELECTRICITE DE FRANCE SA 144A	109.1035	374,958.78	7,755.39	365,496.58		-9,462.20
268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	109.1035	374,958.78	7,755.39	365,496.58	0.30	-9,462.20
IRELAND						
374,000.000 GE CAPITAL INTERNATIONAL FUNDI	97.7551	367,054.57	6,245.75	365,603.99		-1,450.58
36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	97.7551	367,054.57	6,245.75	365,603.99	0.30	-1,450.58
MEXICO						
87,000.000 PETROLEOS MEXICANOS	89.0500	81,570.97	1,260.34	77,473.50		-4,097.47
71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	89.0500	81,570.97	1,260.34	77,473.50	0.06	-4,097.47
221,000.000 PETROLEOS MEXICANOS	101.1880	226,489.65	441.10	223,625.48		-2,864.17
71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.1880	226,489.65	441.10	223,625.48	0.19	-2,864.17
465,000.000 MEXICO GOVERNMENT INTERNATIONA	97.2500	465,523.35	1,424.88	452,212.50		-13,310.85
91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2500	465,523.35	1,424.88	452,212.50	0.38	-13,310.85
SUBTOTAL MEXICO		773,583.97	3,126.32	753,311.48		-20,272.49
		773,583.97	3,126.32	753,311.48	0.63	-20,272.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NETHERLANDS						
195,000.000 ENEL FINANCE INTERNATIONA 144A 29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5883	208,522.03	3,242.04	200,047.15		-8,474.88
	102.5883	208,522.03	3,242.04	200,047.15	0.17	-8,474.88
140,000.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.2704	151,190.31	2,358.28	148,778.56		-2,411.75
	106.2704	151,190.31	2,358.28	148,778.56	0.12	-2,411.75
SUBTOTAL NETHERLANDS		359,712.34	5,600.32	348,825.71		-10,886.63
		359,712.34	5,600.32	348,825.71	0.29	-10,886.63
PHILIPPINES						
105,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CA3 3.700% 03/01/2041 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.5112	100,423.03	323.64	101,336.76		913.73
	96.5112	100,423.03	323.64	101,336.76	0.08	913.73
275,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CB1 3.700% 02/02/2042 DD 02/02/17 HB5F20000302: P-SOLVE LNG CR SMA#1	96.2449	274,082.60	1,665.41	264,673.48		-9,409.12
	96.2449	274,082.60	1,665.41	264,673.48	0.22	-9,409.12
SUBTOTAL PHILIPPINES		374,505.63	1,989.05	366,010.24		-8,495.39
		374,505.63	1,989.05	366,010.24	0.30	-8,495.39
SAUDI ARABIA						
95,000.000 SAUDI GOVERNMENT INTERNAT 144A 80413TAE9 3.625% 03/04/2028 DD 10/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9648	93,930.90	259.28	90,216.56		-3,714.34
	94.9648	93,930.90	259.28	90,216.56	0.07	-3,714.34
SPAIN						
325,000.000 BANCO SANTANDER SA 05971KAA7 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.3853	328,718.04	4,174.62	339,252.29		10,534.25
	104.3853	328,718.04	4,174.62	339,252.29	0.28	10,534.25
UNITED STATES						

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
590,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	91.3828 91.3828	535,627.22 535,627.22	7,601.15 7,601.15	539,158.38 539,158.38	0.45	3,531.16 3,531.16
155,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.2154 98.2154	151,577.57 151,577.57	2,630.42 2,630.42	152,233.84 152,233.84	0.13	656.27 656.27
352,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0147 100.0147	353,740.29 353,740.29	5,756.56 5,756.56	352,051.88 352,051.88	0.29	-1,688.41 -1,688.41
350,000.000 ALABAMA POWER CO 010392FP8 4.300% 01/02/2046 DD 01/13/16 HB5F20000302: P-SOLVE LNG CR SMA#1	105.6764 105.6764	365,178.55 365,178.55	3,725.73 3,725.73	369,867.33 369,867.33	0.31	4,688.78 4,688.78
330,000.000 ALLSTATE CORP/THE 020002BC4 4.200% 12/15/2046 DD 12/08/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.7309 100.7309	339,673.06 339,673.06	4,108.65 4,108.65	332,411.98 332,411.98	0.28	-7,261.08 -7,261.08
310,000.000 AMEREN ILLINOIS CO 02361DAR1 3.700% 12/01/2047 DD 11/28/17 HB5F20000302: P-SOLVE LNG CR SMA#1	96.5795 96.5795	307,955.24 307,955.24	3,916.54 3,916.54	299,396.56 299,396.56	0.25	-8,558.68 -8,558.68
425,000.000 AMERICAN INTERNATIONAL GROUP I 026874DA2 4.500% 07/16/2044 DD 07/16/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7033 98.7033	434,854.49 434,854.49	3,998.58 3,998.58	419,489.08 419,489.08	0.35	-15,365.41 -15,365.41
195,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AM8 4.700% 02/01/2036 DD 01/25/16 HB5F20000302: P-SOLVE LNG CR SMA#1	105.8065 105.8065	209,054.05 209,054.05	1,538.25 1,538.25	206,322.66 206,322.66	0.17	-2,731.39 -2,731.39
310,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16 HB5F20000302: P-SOLVE LNG CR SMA#1	107.8511 107.8511	352,240.18 352,240.18	2,528.98 2,528.98	334,338.39 334,338.39	0.28	-17,901.79 -17,901.79

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 ANTHEM INC 036752AD5 4.375% 12/01/2047 DD 11/21/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.1630 98.1630	118,111.84 118,111.84	1,818.03 1,818.03	112,887.46 112,887.46	0.09	-5,224.38 -5,224.38
350,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5202 105.5202	372,543.12 372,543.12	5,871.66 5,871.66	369,320.54 369,320.54	0.31	-3,222.58 -3,222.58
255,000.000 BAKER HUGHES A GE CO LLC / BAK 05723KAF7 4.080% 12/15/2047 DD 12/11/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.5559 94.5559	255,305.54 255,305.54	3,185.11 3,185.11	241,117.56 241,117.56	0.20	-14,187.98 -14,187.98
225,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	107.1672 107.1672	246,825.49 246,825.49	4,482.13 4,482.13	241,126.13 241,126.13	0.20	-5,699.36 -5,699.36
110,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2220 97.2220	110,190.64 110,190.64	1,044.93 1,044.93	106,944.24 106,944.24	0.09	-3,246.40 -3,246.40
380,000.000 BRIGHTHOUSE FINANCIAL INC 144A 10922NAD5 4.700% 06/22/2047 DD 06/22/17 HB5F20000302: P-SOLVE LNG CR SMA#1	91.6474 91.6474	378,030.74 378,030.74	4,943.81 4,943.81	348,260.14 348,260.14	0.29	-29,770.60 -29,770.60
130,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	115.7493 115.7493	148,937.89 148,937.89	562.52 562.52	150,474.07 150,474.07	0.12	1,536.18 1,536.18
145,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6459 99.6459	152,817.37 152,817.37	1,751.65 1,751.65	144,486.53 144,486.53	0.12	-8,330.84 -8,330.84
75,000.000 CSX CORP 126408HK2 4.300% 03/01/2048 DD 02/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	99.7833 99.7833	74,748.80 74,748.80	355.17 355.17	74,837.48 74,837.48	0.06	88.68 88.68

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 CSX CORP 126408HLO 4.650% 03/01/2068 DD 02/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	97.0132 97.0132	149,420.30 149,420.30	768.09 768.09	145,519.80 145,519.80	0.12	-3,900.50 -3,900.50
70,000.000 CVS HEALTH CORP 126650CY4 4.780% 03/25/2038 DD 03/09/18 HB5F20000302: P-SOLVE LNG CR SMA#1	101.3530 101.3530	68,612.56 68,612.56	206.77 206.77	70,947.12 70,947.12	0.06	2,334.56 2,334.56
390,000.000 CVS HEALTH CORP 126650CZ1 5.050% 03/25/2048 DD 03/09/18 HB5F20000302: P-SOLVE LNG CR SMA#1	105.1787 105.1787	395,921.73 395,921.73	1,220.37 1,220.37	410,196.84 410,196.84	0.34	14,275.11 14,275.11
305,000.000 CAPITAL ONE FINANCIAL CORP 14040HBN4 3.750% 03/09/2027 DD 03/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	96.5836 96.5836	306,722.64 306,722.64	707.25 707.25	294,579.87 294,579.87	0.24	-12,142.77 -12,142.77
225,000.000 CAPITAL ONE FINANCIAL CORP 14040HBW4 3.800% 01/31/2028 DD 01/30/18 HB5F20000302: P-SOLVE LNG CR SMA#1	96.8607 96.8607	224,853.14 224,853.14	1,470.94 1,470.94	217,936.48 217,936.48	0.18	-6,916.66 -6,916.66
385,000.000 CELGENE CORP 151020AW4 4.350% 11/15/2047 DD 11/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	95.1922 95.1922	388,243.44 388,243.44	6,605.91 6,605.91	366,490.05 366,490.05	0.30	-21,753.39 -21,753.39
70,000.000 CELGENE CORP 151020AZ7 4.550% 02/20/2048 DD 02/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0318 98.0318	69,580.80 69,580.80	350.68 350.68	68,622.26 68,622.26	0.06	-958.54 -958.54
135,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	91.8936 91.8936	133,610.23 133,610.23	632.89 632.89	124,056.34 124,056.34	0.10	-9,553.89 -9,553.89
480,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	103.6100 103.6100	492,457.11 492,457.11	4,322.14 4,322.14	497,328.12 497,328.12	0.41	4,871.01 4,871.01

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.5112 100.5112	270,404.45 270,404.45	1,206.00 1,206.00	271,380.32 271,380.32	0.23	975.87 975.87
255,000.000 CONNECTICUT LIGHT & POWER CO/T 207597EH4 4.150% 06/01/2045 DD 05/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.2594 104.2594	263,737.91 263,737.91	3,481.41 3,481.41	265,861.35 265,861.35	0.22	2,123.44 2,123.44
335,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.3666 107.3666	353,360.38 353,360.38	5,024.72 5,024.72	359,678.23 359,678.23	0.30	6,317.85 6,317.85
150,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAK7 3.800% 02/15/2028 DD 01/16/18 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1768 96.1768	149,433.75 149,433.75	1,194.92 1,194.92	144,265.26 144,265.26	0.12	-5,168.49 -5,168.49
240,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	107.6175 107.6175	252,675.39 252,675.39	5,274.49 5,274.49	258,281.99 258,281.99	0.21	5,606.60 5,606.60
135,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.4813 94.4813	133,674.82 133,674.82	222.02 222.02	127,549.82 127,549.82	0.11	-6,125.00 -6,125.00
315,000.000 DUKE UNIVERSITY HEALTH SYSTEM 26443CAA1 3.920% 06/01/2047 DD 06/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.4838 101.4838	322,337.45 322,337.45	4,136.93 4,136.93	319,673.90 319,673.90	0.27	-2,663.55 -2,663.55
420,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	95.6652 95.6652	418,000.37 418,000.37	8,062.94 8,062.94	401,793.74 401,793.74	0.33	-16,206.63 -16,206.63
355,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4594 100.4594	387,967.52 387,967.52	10,560.87 10,560.87	356,630.81 356,630.81	0.30	-31,336.71 -31,336.71

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
145,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBQ5 4.250% 02/15/2048 DD 02/15/18 HB5F20000302: P-SOLVE LNG CR SMA#1	97.4650 97.4650	144,804.70 144,804.70	770.43 770.43	141,324.31 141,324.31	0.12	-3,480.39 -3,480.39
175,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	102.7474 102.7474	189,831.93 189,831.93	2,896.84 2,896.84	179,807.90 179,807.90	0.15	-10,024.03 -10,024.03
65,000.000 FLORIDA POWER & LIGHT CO 341081FP7 3.700% 12/01/2047 DD 11/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.7276 97.7276	66,084.95 66,084.95	915.53 915.53	63,522.96 63,522.96	0.05	-2,561.99 -2,561.99
305,000.000 FLORIDA POWER & LIGHT CO 341081FQ5 3.950% 03/01/2048 DD 02/28/18 HB5F20000302: P-SOLVE LNG CR SMA#1	101.7804 101.7804	304,042.02 304,042.02	1,041.56 1,041.56	310,430.33 310,430.33	0.26	6,388.31 6,388.31
230,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	91.1922 91.1922	211,717.34 211,717.34	2,321.73 2,321.73	209,741.95 209,741.95	0.17	-1,975.39 -1,975.39
260,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.4409 98.4409	285,263.48 285,263.48	660.45 660.45	255,946.30 255,946.30	0.21	-29,317.18 -29,317.18
185,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	116.0870 116.0870	215,962.25 215,962.25	6,230.26 6,230.26	214,760.98 214,760.98	0.18	-1,201.27 -1,201.27
95,000.000 GENERAL MOTORS CO 37045VAP5 5.150% 04/01/2038 DD 08/07/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6789 99.6789	95,953.75 95,953.75	3,181.62 3,181.62	94,694.94 94,694.94	0.08	-1,258.81 -1,258.81
295,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: P-SOLVE LNG CR SMA#1	96.5363 96.5363	291,043.64 291,043.64	158.60 158.60	284,782.11 284,782.11	0.24	-6,261.53 -6,261.53

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
535,000.000	GOLDMAN SACHS GROUP INC/THE	120.1870	663,376.96	4,104.51	643,000.69		-20,376.27
	38141GCU6 6.125% 02/15/2033 DD 02/13/03	120.1870	663,376.96	4,104.51	643,000.69	0.53	-20,376.27
	HB5F20000302: P-SOLVE LNG CR SMA#1						
145,000.000	HSBC BANK USA NA/NEW YORK NY	123.5550	174,324.24	3,545.73	179,154.69		4,830.45
	4042Q1AA5 5.875% 11/01/2034 DD 10/25/04	123.5550	174,324.24	3,545.73	179,154.69	0.15	4,830.45
	HB5F20000302: P-SOLVE LNG CR SMA#1						
140,000.000	HASBRO INC	115.3109	166,257.03	406.30	161,435.20		-4,821.83
	418056AS6 6.350% 03/15/2040 DD 03/11/10	115.3109	166,257.03	406.30	161,435.20	0.13	-4,821.83
	HB5F20000302: P-SOLVE LNG CR SMA#1						
70,000.000	INTEL CORP	102.6021	71,982.40	1,132.06	71,821.49		-160.91
	458140AY6 4.100% 05/11/2047 DD 05/11/17	102.6021	71,982.40	1,132.06	71,821.49	0.06	-160.91
	HB5F20000302: P-SOLVE LNG CR SMA#1						
225,000.000	JOHNSON & JOHNSON	109.4139	248,062.18	3,175.34	246,181.28		-1,880.90
	478160BJ2 4.375% 12/05/2033 DD 12/05/13	109.4139	248,062.18	3,175.34	246,181.28	0.20	-1,880.90
	HB5F20000302: P-SOLVE LNG CR SMA#1						
80,000.000	JOHNSON & JOHNSON	95.2908	79,698.78	1,098.17	76,232.65		-3,466.13
	478160CM4 3.500% 01/15/2048 DD 11/10/17	95.2908	79,698.78	1,098.17	76,232.65	0.06	-3,466.13
	HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000	KIMCO REALTY CORP	94.8629	119,124.22	444.85	113,835.45		-5,288.77
	49446RAT6 4.450% 09/01/2047 DD 08/10/17	94.8629	119,124.22	444.85	113,835.45	0.09	-5,288.77
	HB5F20000302: P-SOLVE LNG CR SMA#1						
265,000.000	KINDER MORGAN ENERGY PARTNERS	114.0470	301,586.18	1,435.30	302,224.63		638.45
	494550BD7 6.500% 09/01/2039 DD 09/16/09	114.0470	301,586.18	1,435.30	302,224.63	0.25	638.45
	HB5F20000302: P-SOLVE LNG CR SMA#1						
70,000.000	KINDER MORGAN INC/DE	99.5639	69,737.26	250.79	69,694.70		-42.56
	49456BAP6 4.300% 03/01/2028 DD 03/01/18	99.5639	69,737.26	250.79	69,694.70	0.06	-42.56
	HB5F20000302: P-SOLVE LNG CR SMA#1						

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 KINDER MORGAN INC/DE 49456BAQ4 5.200% 03/01/2048 DD 03/01/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4479	69,831.61	303.18	70,313.56		481.95
	100.4479	69,831.61	303.18	70,313.56	0.06	481.95
290,000.000 KROGER CO/THE 501044DG3 4.450% 02/01/2047 DD 01/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.5450	282,553.70	2,150.87	274,180.62		-8,373.08
	94.5450	282,553.70	2,150.87	274,180.62	0.23	-8,373.08
300,000.000 LOWE'S COS INC 548661DQ7 4.050% 05/03/2047 DD 05/03/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.5914	302,418.07	4,976.05	295,774.13		-6,643.94
	98.5914	302,418.07	4,976.05	295,774.13	0.25	-6,643.94
5,000.000 MPLX LP 55336VAM2 4.500% 04/15/2038 DD 02/08/18 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7328	4,940.99	28.91	4,936.64		-4.35
	98.7328	4,940.99	28.91	4,936.64	0.00	-4.35
185,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.1034	194,470.79	3,199.99	203,691.21		9,220.42
	110.1034	194,470.79	3,199.99	203,691.21	0.17	9,220.42
395,000.000 MEDTRONIC INC 585055BT2 4.375% 03/15/2035 DD 03/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.1014	436,272.13	789.65	419,100.55		-17,171.58
	106.1014	436,272.13	789.65	419,100.55	0.35	-17,171.58
170,000.000 MICROSOFT CORP 594918BZ6 4.100% 02/06/2037 DD 02/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	106.0382	180,797.75	1,063.88	180,264.96		-532.79
	106.0382	180,797.75	1,063.88	180,264.96	0.15	-532.79
155,000.000 MIDAMERICAN ENERGY CO 595620AL9 4.800% 09/15/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	113.5014	181,066.82	340.00	175,927.21		-5,139.61
	113.5014	181,066.82	340.00	175,927.21	0.15	-5,139.61
75,000.000 MYLAN INC 144A 628530BG1 4.550% 04/15/2028 DD 04/09/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.1626	74,814.00	0.00	75,121.97		307.97
	100.1626	74,814.00	0.00	75,121.97	0.06	307.97

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
290,000.000	NATIONAL RURAL UTILITIES COOPE	98.1808	289,367.05	1,467.51	284,724.26		-4,642.79
	637432NP6 3.400% 02/07/2028 DD 02/07/18	98.1808	289,367.05	1,467.51	284,724.26	0.24	-4,642.79
	HB5F20000302: P-SOLVE LNG CR SMA#1						
260,000.000	NEWELL BRANDS INC	106.1512	308,849.97	7,152.69	275,993.03		-32,856.94
	651229AY2 5.500% 04/01/2046 DD 03/30/16	106.1512	308,849.97	7,152.69	275,993.03	0.23	-32,856.94
	HB5F20000302: P-SOLVE LNG CR SMA#1						
295,000.000	NORFOLK SOUTHERN CORP	99.0888	292,583.29	1,056.65	292,312.06		-271.23
	655844BY3 4.150% 02/28/2048 DD 02/28/18	99.0888	292,583.29	1,056.65	292,312.06	0.24	-271.23
	HB5F20000302: P-SOLVE LNG CR SMA#1						
285,000.000	NORTHWESTERN MUTUAL LIFE 144A	94.2330	283,487.59	5,547.50	268,564.18		-14,923.41
	668138AA8 3.850% 09/30/2047 DD 09/26/17	94.2330	283,487.59	5,547.50	268,564.18	0.22	-14,923.41
	HB5F20000302: P-SOLVE LNG CR SMA#1						
350,000.000	OCCIDENTAL PETROLEUM CORP	100.7408	346,689.50	1,198.73	352,592.66		5,903.16
	674599CN3 4.200% 03/15/2048 DD 03/02/18	100.7408	346,689.50	1,198.73	352,592.66	0.29	5,903.16
	HB5F20000302: P-SOLVE LNG CR SMA#1						
440,000.000	ORACLE CORP	98.8852	444,491.34	6,611.48	435,094.99		-9,396.35
	68389XBP9 3.800% 11/15/2037 DD 11/09/17	98.8852	444,491.34	6,611.48	435,094.99	0.36	-9,396.35
	HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000	PPL ELECTRIC UTILITIES CORP	113.6876	288,717.93	2,521.68	284,218.88		-4,499.05
	69351UAR4 4.750% 07/15/2043 DD 07/11/13	113.6876	288,717.93	2,521.68	284,218.88	0.24	-4,499.05
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	PACIFIC GAS & ELECTRIC CO	119.1947	231,094.18	932.79	220,510.15		-10,584.03
	694308GE1 6.050% 03/01/2034 DD 03/23/04	119.1947	231,094.18	932.79	220,510.15	0.18	-10,584.03
	HB5F20000302: P-SOLVE LNG CR SMA#1						
210,000.000	POTOMAC ELECTRIC POWER CO	103.5907	223,433.55	398.31	217,540.51		-5,893.04
	737679DE7 4.150% 03/15/2043 DD 03/18/13	103.5907	223,433.55	398.31	217,540.51	0.18	-5,893.04
	HB5F20000302: P-SOLVE LNG CR SMA#1						

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
120,000.000	PROCTER & GAMBLE CO/THE	95.2174	119,364.72	1,820.55	114,260.82		-5,103.90
	742718FB0 3.500% 10/25/2047 DD 10/25/17	95.2174	119,364.72	1,820.55	114,260.82	0.09	-5,103.90
	HB5F20000302: P-SOLVE LNG CR SMA#1						
280,000.000	PROGRESSIVE CORP/THE	101.2046	286,281.70	5,339.11	283,372.81		-2,908.89
	743315AS2 4.125% 04/15/2047 DD 04/06/17	101.2046	286,281.70	5,339.11	283,372.81	0.24	-2,908.89
	HB5F20000302: P-SOLVE LNG CR SMA#1						
55,000.000	SC JOHNSON & SON INC 144A	104.3906	59,464.66	1,202.73	57,414.83		-2,049.83
	78408LAC1 4.350% 09/30/2044 DD 10/03/14	104.3906	59,464.66	1,202.73	57,414.83	0.05	-2,049.83
	HB5F20000302: P-SOLVE LNG CR SMA#1						
365,000.000	SABINE PASS LIQUEFACTION LLC	103.8910	386,982.47	834.02	379,202.31		-7,780.16
	785592AS5 5.000% 03/15/2027 DD 03/15/17	103.8910	386,982.47	834.02	379,202.31	0.31	-7,780.16
	HB5F20000302: P-SOLVE LNG CR SMA#1						
390,000.000	SEMPRA ENERGY	93.8466	387,258.41	3,266.90	366,001.75		-21,256.66
	816851BH1 3.800% 02/01/2038 DD 01/12/18	93.8466	387,258.41	3,266.90	366,001.75	0.30	-21,256.66
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	SOUTHERN CALIFORNIA EDISON CO	109.4116	208,060.19	4,298.90	202,411.38		-5,648.81
	842400FZ1 4.650% 10/01/2043 DD 10/02/13	109.4116	208,060.19	4,298.90	202,411.38	0.17	-5,648.81
	HB5F20000302: P-SOLVE LNG CR SMA#1						
300,000.000	SOUTHWESTERN PUBLIC SERVICE CO	108.4067	327,012.69	1,687.51	325,219.99		-1,792.70
	845743BN2 4.500% 08/15/2041 DD 08/10/11	108.4067	327,012.69	1,687.51	325,219.99	0.27	-1,792.70
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	STANFORD HEALTH CARE	100.1992	185,717.00	1,444.37	185,368.45		-348.55
	85434VAA6 3.795% 11/15/2048 DD 01/17/18	100.1992	185,717.00	1,444.37	185,368.45	0.15	-348.55
	HB5F20000302: P-SOLVE LNG CR SMA#1						
355,000.000	TARGET CORP	90.7856	328,257.11	5,948.05	322,288.73		-5,968.38
	87612EBF2 3.625% 04/15/2046 DD 04/11/16	90.7856	328,257.11	5,948.05	322,288.73	0.27	-5,968.38
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
120,000.000	TIME WARNER CABLE LLC	112.4302	144,658.12	3,274.91	134,916.25		-9,741.87
	88732JAJ7 6.550% 05/01/2037 DD 04/09/07	112.4302	144,658.12	3,274.91	134,916.25	0.11	-9,741.87
	HB5F20000302: P-SOLVE LNG CR SMA#1						
25,000.000	TIME WARNER CABLE LLC	113.8453	28,632.16	488.28	28,461.32		-170.84
	88732JAU2 6.750% 06/15/2039 DD 06/29/09	113.8453	28,632.16	488.28	28,461.32	0.02	-170.84
	HB5F20000302: P-SOLVE LNG CR SMA#1						
240,000.000	21ST CENTURY FOX AMERICA INC	124.2424	271,648.68	4,400.77	298,181.72		26,533.04
	90131HBF1 6.200% 12/15/2034 DD 12/03/04	124.2424	271,648.68	4,400.77	298,181.72	0.25	26,533.04
	HB5F20000302: P-SOLVE LNG CR SMA#1						
410,000.000	UNITED PARCEL SERVICE INC	95.6047	401,464.93	5,834.43	391,979.07		-9,485.86
	911312BN5 3.750% 11/15/2047 DD 11/14/17	95.6047	401,464.93	5,834.43	391,979.07	0.33	-9,485.86
	HB5F20000302: P-SOLVE LNG CR SMA#1						
1,000,000.000	U S TREASURY BOND	95.5977	933,638.91	10,392.26	955,976.56		22,337.65
	912810RZ3 2.750% 11/15/2047 DD 11/15/17	95.5977	933,638.91	10,392.26	955,976.56	0.79	22,337.65
	HB5F20000302: P-SOLVE LNG CR SMA#1						
320,000.000	U S TREASURY NOTE	100.0508	317,954.38	1,090.51	320,162.50		2,208.12
	9128283W8 2.750% 02/15/2028 DD 02/15/18	100.0508	317,954.38	1,090.51	320,162.50	0.27	2,208.12
	HB5F20000302: P-SOLVE LNG CR SMA#1						
90,000.000	UNITED TECHNOLOGIES CORP	90.1753	88,356.39	1,406.03	81,157.78		-7,198.61
	913017CJ6 3.750% 11/01/2046 DD 11/01/16	90.1753	88,356.39	1,406.03	81,157.78	0.07	-7,198.61
	HB5F20000302: P-SOLVE LNG CR SMA#1						
75,000.000	UNITED TECHNOLOGIES CORP	94.9932	75,152.50	1,240.81	71,244.91		-3,907.59
	913017CP2 4.050% 05/04/2047 DD 05/04/17	94.9932	75,152.50	1,240.81	71,244.91	0.06	-3,907.59
	HB5F20000302: P-SOLVE LNG CR SMA#1						
376,000.000	UNITEDHEALTH GROUP INC	110.0462	405,204.12	3,792.68	413,773.80		8,569.68
	91324PCR1 4.750% 07/15/2045 DD 07/23/15	110.0462	405,204.12	3,792.68	413,773.80	0.34	8,569.68
	HB5F20000302: P-SOLVE LNG CR SMA#1						

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
550,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7602 98.7602	545,799.99 545,799.99	10,075.13 10,075.13	543,180.99 543,180.99	0.45	-2,619.00 -2,619.00
370,000.000 VERIZON COMMUNICATIONS INC 92343VDU5 5.250% 03/16/2037 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	107.8310 107.8310	382,168.77 382,168.77	835.52 835.52	398,974.70 398,974.70	0.33	16,805.93 16,805.93
99,000.000 VIRGINIA ELECTRIC & POWER CO 927804FE9 6.350% 11/30/2037 DD 12/04/07 HB5F20000302: P-SOLVE LNG CR SMA#1	130.7115 130.7115	127,458.62 127,458.62	2,113.04 2,113.04	129,404.40 129,404.40	0.11	1,945.78 1,945.78
665,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1190 96.1190	654,645.26 654,645.26	10,800.05 10,800.05	639,191.63 639,191.63	0.53	-15,453.63 -15,453.63
320,000.000 BANK OF AMERICA CORP 06051GGM5 VAR RT 04/24/2038 DD 04/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.0977 102.0977	330,535.15 330,535.15	5,958.06 5,958.06	326,712.70 326,712.70	0.27	-3,822.45 -3,822.45
225,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: P-SOLVE LNG CR SMA#1	95.7778 95.7778	225,000.00 225,000.00	1,475.75 1,475.75	215,500.13 215,500.13	0.18	-9,499.87 -9,499.87
4,219,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: P-SOLVE LONG CREDIT	44.1930 44.1930	1,725,601.09 1,725,601.09	0.00 0.00	1,864,503.77 1,864,503.77	1.55	138,902.68 138,902.68
4,130,536.719 DELAWARE EXTND DRTN BND-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.4300 6.4300	26,951,718.85 26,951,718.85	32,773.26 32,773.26	26,559,351.10 26,559,351.10	22.03	-392,367.75 -392,367.75
69,250.000 ISHARES 10+ YEAR CREDIT BOND 464289511 HB5F20000002: P-SOLVE LONG CREDIT	60.3000 60.3000	4,069,302.31 4,069,302.31	0.00 0.00	4,175,775.00 4,175,775.00	3.46	106,472.69 106,472.69

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,261,977.692 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	11.8300	27,606,315.52	108,405.40	26,759,196.10		-847,119.42
	11.8300	27,606,315.52	108,405.40	26,759,196.10	22.20	-847,119.42
2,568,613.059 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.0400	26,604,328.20	181,454.35	25,788,875.11		-815,453.09
	10.0400	26,604,328.20	181,454.35	25,788,875.11	21.39	-815,453.09
50,210.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	91.3600	4,519,292.39	0.00	4,587,185.60		67,893.21
	91.3600	4,519,292.39	0.00	4,587,185.60	3.81	67,893.21
SUBTOTAL UNITED STATES		116,520,434.93	600,432.53	114,364,216.89		-2,156,218.04
		116,520,434.93	600,432.53	114,364,216.89	94.88	-2,156,218.04
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		120,825,638.91	651,666.47	118,630,026.80		-2,195,612.11
		120,825,638.91	651,666.47	118,630,026.80	98.41	-2,195,612.11
TOTAL FIXED INCOME SECURITIES		120,825,638.91	651,666.47	118,630,026.80	98.41	-2,195,612.11
TOTAL ASSETS - BASE:		122,743,521.38	652,694.45	120,547,909.27	100.01	-2,195,612.11
NET ASSETS - BASE:				121,200,603.72		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR CUSTODIAN FEES		-1,729.32	0.00	-1,729.32		0.00
		-1,729.32	0.00	-1,729.32	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-1,844.99	0.00	-1,844.99		0.00
		-1,844.99	0.00	-1,844.99	0.00	0.00
4,301,723.790 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62	100.0000 100.0000	4,301,723.79 4,301,723.79	1,311.31 1,311.31	4,301,723.79 4,301,723.79		0.00 0.00
2,444,000.000 U S TREASURY BILL 912796NV7 0.000% 09/13/2018 DD 09/14/17	99.2539 99.2539	2,425,765.51 2,425,765.51	0.00 0.00	2,425,765.51 2,425,765.51		0.00 0.00
SUBTOTAL UNITED STATES		6,723,914.99	1,311.31	6,723,914.99		0.00
		6,723,914.99	1,311.31	6,723,914.99	12.51	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		6,723,914.99	1,311.31	6,723,914.99		0.00
		6,723,914.99	1,311.31	6,723,914.99	12.51	0.00
TOTAL CASH & CASH EQUIVALENTS		6,723,914.99	1,311.31	6,723,914.99	12.51	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
GLOBAL FUNDS GEOGRAPHIC FOCUS						
215,839.508 T ROWE PR DYN GLBL BND-I 77956H468	9.8800 9.8800	2,156,001.62 2,156,001.62	0.00 0.00	2,132,494.34 2,132,494.34		-23,507.28 -23,507.28
					3.97	
UNITED STATES						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,073,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	79.2245 79.2245	2,528,290.08 2,528,290.08	0.00 0.00	2,434,567.93 2,434,567.93	 4.53	 -93,722.15
59,439.533 EATON VANCE FLOAT RATE-I 277911491	9.0500 9.0500	526,775.82 526,775.82	5,199.72 5,199.72	537,927.77 537,927.77	 1.00	 11,151.95
148,286.544 FIDELITY TOTAL BOND FUND-TB 31617K881	10.4500 10.4500	1,584,629.21 1,584,629.21	3,433.60 3,433.60	1,549,594.38 1,549,594.38	 2.88	 -35,034.83
142,443.854 TCW CORE FXD INCM-I 87234N401	10.7800 10.7800	1,598,429.01 1,598,429.01	2,848.88 2,848.88	1,535,544.75 1,535,544.75	 2.86	 -62,884.26
42,424.000 VANGUARD TOTAL BOND MARKET 921937835	79.9300 79.9300	3,535,925.65 3,535,925.65	0.00 0.00	3,390,950.32 3,390,950.32	 6.31	 -144,975.33
SUBTOTAL UNITED STATES		9,774,049.77	11,482.20	9,448,585.15		-325,464.62
		9,774,049.77	11,482.20	9,448,585.15	17.58	-325,464.62
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		11,930,051.39	11,482.20	11,581,079.49		-348,971.90
		11,930,051.39	11,482.20	11,581,079.49	21.55	-348,971.90
TOTAL FIXED INCOME SECURITIES		11,930,051.39	11,482.20	11,581,079.49	21.55	-348,971.90
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						
48,385.642 HRDNG LVNR INST EM MRKT-I 412295701	23.2100 23.2100	775,035.18 775,035.18	0.00 0.00	1,123,030.75 1,123,030.75	 2.09	 347,995.57
GLOBAL FUNDS GEOGRAPHIC FOCUS						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
78,716.722 DODGE & COX INTL STCK 256206103	45.3300 45.3300	2,998,848.05 2,998,848.05	0.00 0.00	3,568,229.01 3,568,229.01	 6.64	569,380.96 569,380.96
145,636.000 ISHARES CORE INTL STOCK ETF 46432F834	63.0400 63.0400	7,946,818.20 7,946,818.20	0.00 0.00	9,180,893.44 9,180,893.44	 17.08	1,234,075.24 1,234,075.24
232,264.052 LAZARD INTER STRAT EQ-INST 52106N590	16.0600 16.0600	3,307,187.31 3,307,187.31	0.00 0.00	3,730,160.68 3,730,160.68	 6.94	422,973.37 422,973.37
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		14,252,853.56	0.00	16,479,283.13		2,226,429.57
		14,252,853.56	0.00	16,479,283.13	30.66	2,226,429.57
UNITED STATES						
32,435.000 ISHARES EDGE MSCI USA QUALIT 46432F339	82.7100 82.7100	2,653,525.29 2,653,525.29	0.00 0.00	2,682,698.85 2,682,698.85	 4.99	29,173.56 29,173.56
143,012.657 BOSTON PART ALL CAP VAL-INST 749255139	26.4000 26.4000	3,175,966.38 3,175,966.38	0.00 0.00	3,775,534.14 3,775,534.14	 7.02	599,567.76 599,567.76
146,069.000 SCHWAB US BROAD MARKET ETF 808524102	63.7900 63.7900	6,871,739.73 6,871,739.73	0.00 0.00	9,317,741.51 9,317,741.51	 17.33	2,446,001.78 2,446,001.78
15,325.000 VANGUARD TOTAL STOCK MKT ETF 922908769	135.7200 135.7200	1,773,902.60 1,773,902.60	0.00 0.00	2,079,909.00 2,079,909.00	 3.87	306,006.40 306,006.40
SUBTOTAL UNITED STATES		14,475,134.00	0.00	17,855,883.50		3,380,749.50
		14,475,134.00	0.00	17,855,883.50	33.21	3,380,749.50
TOTAL EQUITY U.S. DOLLAR		29,503,022.74	0.00	35,458,197.38		5,955,174.64
		29,503,022.74	0.00	35,458,197.38	65.96	5,955,174.64



Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY		29,503,022.74	0.00	35,458,197.38	65.96	5,955,174.64
TOTAL ASSETS - BASE:		48,156,989.12	12,793.51	53,763,191.86	100.02	5,606,202.74
NET ASSETS - BASE:				53,775,985.37		

Holdings



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

CASH

AUSTRALIAN DOLLAR

Exchange Rate: 1.301999

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		29,820.570	Local	1.000000	29,820.57	1.000000	29,820.57	0.00	1.25
			Base	0.769356	22,942.63	0.768050	22,903.68	-38.95	0.02

AUSTRALIAN DOLLAR Total

		29,820.570	Local		29,820.57		29,820.57	0.00	1.25
			Base		22,942.63		22,903.68	-38.95	0.02

BRAZILIAN REAL

Exchange Rate: 3.301450

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		47,517.610	Local	1.000000	47,517.61	1.000000	47,517.61	0.00	0.86
			Base	0.302975	14,396.66	0.302897	14,392.95	-3.71	0.01

BRAZILIAN REAL Total

		47,517.610	Local		47,517.61		47,517.61	0.00	0.86
			Base		14,396.66		14,392.95	-3.71	0.01

CANADIAN DOLLAR

Exchange Rate: 1.288350

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,230.450	Local	1.000000	3,230.45	1.000000	3,230.45	0.00	0.11
			Base	0.772908	2,496.84	0.776187	2,507.43	10.59	0.00

CANADIAN DOLLAR Total

		3,230.450	Local		3,230.45		3,230.45	0.00	0.11
			Base		2,496.84		2,507.43	10.59	0.00

CHILEAN PESO

Exchange Rate: 603.900000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		816,357.000	Local	1.000000	816,357.00	1.000000	816,357.00	0.00	0.41
			Base	0.001643	1,340.91	0.001656	1,351.81	10.90	0.00

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
		816,357.000	Local	816,357.00		816,357.00	0.00	0.41
			Base	1,340.91		1,351.81	10.90	0.00
							Exchange Rate:	20.644100
CZECH KORUNA								
CZK	CZECH KORUNA							
		49,101.090	Local	49,101.09	1.000000	49,101.09	0.00	1.64
			Base	2,164.94	0.048440	2,378.46	213.52	0.00
CZECH KORUNA Total								
		49,101.090	Local	49,101.09		49,101.09	0.00	1.64
			Base	2,164.94		2,378.46	213.52	0.00
							Exchange Rate:	6.058600
DANISH KRONE								
DKK	DANISH KRONE							
		47,023.680	Local	47,023.68	1.000000	47,023.68	0.00	0.73
			Base	7,800.67	0.165055	7,761.48	-39.19	0.01
DANISH KRONE Total								
		47,023.680	Local	47,023.68		47,023.68	0.00	0.73
			Base	7,800.67		7,761.48	-39.19	0.01
							Exchange Rate:	0.812711
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		22,659.710	Local	22,659.71	1.000000	22,659.71	0.00	0.15
			Base	27,959.32	1.230450	27,881.63	-77.69	0.03
INTERNATIONAL Total								
		22,659.710	Local	22,659.71		22,659.71	0.00	0.15
			Base	27,959.32		27,881.63	-77.69	0.03
EURO CURRENCY Total								
		22,659.710	Local	22,659.71		22,659.71	0.00	0.15

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		27,959.32		27,881.63	-77.69	0.03	
HONG KONG DOLLAR							Exchange Rate:	7.848150	
HKD	HONG KONG DOLLAR								
		37,152.760	Local	1.000000	37,152.76	1.000000	37,152.76	0.00	0.08
			Base	0.127468	4,735.78	0.127419	4,733.95	-1.83	0.00
HONG KONG DOLLAR Total									
		37,152.760	Local		37,152.76		37,152.76	0.00	0.08
			Base		4,735.78		4,733.95	-1.83	0.00
HUNGARIAN FORINT							Exchange Rate:	253.850250	
HUF	HUNGARIAN FORINT								
		570,784.000	Local	1.000000	570,784.00	1.000000	570,784.00	0.00	2.10
			Base	0.003576	2,041.37	0.003939	2,248.51	207.14	0.00
HUNGARIAN FORINT Total									
		570,784.000	Local		570,784.00		570,784.00	0.00	2.10
			Base		2,041.37		2,248.51	207.14	0.00
JAPANESE YEN							Exchange Rate:	106.405000	
JPY	JAPANESE YEN								
		1,448,826.000	Local	1.000000	1,448,826.00	1.000000	1,448,826.00	0.00	0.10
			Base	0.009488	13,747.16	0.009398	13,616.15	-131.01	0.01
JAPANESE YEN Total									
		1,448,826.000	Local		1,448,826.00		1,448,826.00	0.00	0.10
			Base		13,747.16		13,616.15	-131.01	0.01
MALAYSIAN RINGGIT							Exchange Rate:	3.868000	
MYR	MALAYSIAN RINGGIT								
		4,332.000	Local	1.000000	4,332.00	1.000000	4,332.00	0.00	0.27
			Base	0.255526	1,106.94	0.258532	1,119.96	13.02	0.00

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

MALAYSIAN RINGGIT Total

4,332.000	Local			4,332.00		4,332.00	0.00	0.27
	Base			1,106.94		1,119.96	13.02	0.00

MEXICAN PESO

Exchange Rate: 18.180000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MXN	MEXICAN PESO (NEW)							
67,569.420	Local		1.000000	67,569.42	1.000000	67,569.42	0.00	0.65
	Base		0.053534	3,617.24	0.055006	3,716.69	99.45	0.00

MEXICAN PESO Total

67,569.420	Local			67,569.42		67,569.42	0.00	0.65
	Base			3,617.24		3,716.69	99.45	0.00

NEW ISRAELI SHEQEL

Exchange Rate: 3.507600

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ILS	NEW ISRAELI SHEQEL							
7,235.580	Local		1.000000	7,235.58	1.000000	7,235.58	0.00	1.38
	Base		0.277848	2,010.39	0.285095	2,062.83	52.44	0.00

NEW ISRAELI SHEQEL Total

7,235.580	Local			7,235.58		7,235.58	0.00	1.38
	Base			2,010.39		2,062.83	52.44	0.00

NORWEGIAN KRONE

Exchange Rate: 7.838800

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NOK	NORWEGIAN KRONE							
26,990.460	Local		1.000000	26,990.46	1.000000	26,990.46	0.00	0.62
	Base		0.124369	3,356.77	0.127571	3,443.19	86.42	0.00

NORWEGIAN KRONE Total

26,990.460	Local			26,990.46		26,990.46	0.00	0.62
	Base			3,356.77		3,443.19	86.42	0.00

POLISH ZLOTY

Exchange Rate: 3.423150

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

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		896.130	1.000000	896.13	1.000000	896.13	0.00	0.19
			0.278564	249.63	0.292129	261.79	12.16	0.00
POLISH ZLOTY Total		896.130		896.13		896.13	0.00	0.19
				249.63		261.79	12.16	0.00
POUND STERLING							Exchange Rate:	0.712758
GBP	POUND STERLING	38,841.040	1.000000	38,841.04	1.000000	38,841.04	0.00	0.45
			1.410957	54,803.02	1.403001	54,494.01	-309.01	0.05
POUND STERLING Total		38,841.040		38,841.04		38,841.04	0.00	0.45
				54,803.02		54,494.01	-309.01	0.05
QATARI RIAL							Exchange Rate:	3.641000
QAR	QATARI RIAL	635,309.500	1.000000	635,309.50	1.000000	635,309.50	0.00	49.20
			0.274632	174,476.22	0.274650	174,487.64	11.42	0.16
QATARI RIAL Total		635,309.500		635,309.50		635,309.50	0.00	49.20
				174,476.22		174,487.64	11.42	0.16
SINGAPORE DOLLAR							Exchange Rate:	1.311150
SGD	SINGAPORE DOLLAR	330.250	1.000000	330.25	1.000000	330.25	0.00	0.03
			0.745466	246.19	0.762689	251.88	5.69	0.00
SINGAPORE DOLLAR Total		330.250		330.25		330.25	0.00	0.03
				246.19		251.88	5.69	0.00

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND							Exchange Rate:	11.838750
ZAR	SOUTH AFRICAN RAND							
		74,197.640	Local	1.000000	74,197.64	1.000000	74,197.64	0.54
			Base	0.084845	6,295.33	0.084468	6,267.35	0.01
SOUTH AFRICAN RAND Total								
		74,197.640	Local		74,197.64		74,197.64	0.54
			Base		6,295.33		6,267.35	0.01
SOUTH KOREAN WON							Exchange Rate:	1,065.900000
KRW	SOUTH KOREAN WON							
		1,238,516.000	Local	1.000000	1,238,516.00	1.000000	1,238,516.00	0.05
			Base	0.000934	1,156.34	0.000938	1,161.94	0.00
SOUTH KOREAN WON Total								
		1,238,516.000	Local		1,238,516.00		1,238,516.00	0.05
			Base		1,156.34		1,161.94	0.00
SWEDISH KRONA							Exchange Rate:	8.349800
SEK	SWEDISH KRONA							
		55,467.810	Local	1.000000	55,467.81	1.000000	55,467.81	0.39
			Base	0.119166	6,609.90	0.119763	6,643.01	0.01
SWEDISH KRONA Total								
		55,467.810	Local		55,467.81		55,467.81	0.39
			Base		6,609.90		6,643.01	0.01
SWISS FRANC							Exchange Rate:	0.956000
CHF	SWISS FRANC							
		8,978.830	Local	1.000000	8,978.83	1.000000	8,978.83	0.34
			Base	1.055801	9,479.86	1.046025	9,392.08	0.01

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWISS FRANC Total								
		8,978.830	Local	8,978.83		8,978.83	0.00	0.34
			Base	9,479.86		9,392.08	-87.78	0.01
							Exchange Rate:	31.270000
THAILAND BAHT								
THB	THAILAND BAHT							
		-724,718.120	Local	-724,718.12	1.000000	-724,718.12	0.00	4.73
			Base	-23,216.98	0.031980	-23,176.15	40.83	0.02
THAILAND BAHT Total								
		-724,718.120	Local	-724,718.12		-724,718.12	0.00	4.73
			Base	-23,216.98		-23,176.15	40.83	0.02
							Exchange Rate:	3.945300
TURKISH LIRA								
TRY	TURKISH LIRA							
		977.260	Local	977.26	1.000000	977.26	0.00	0.16
			Base	248.27	0.253466	247.70	-0.57	0.00
TURKISH LIRA Total								
		977.260	Local	977.26		977.26	0.00	0.16
			Base	248.27		247.70	-0.57	0.00
							Exchange Rate:	3.673050
UAE DIRHAM								
AED	UAE DIRHAM							
		39,036.480	Local	39,036.48	1.000000	39,036.48	0.00	4.16
			Base	10,628.24	0.272264	10,627.81	-0.43	0.01
UAE DIRHAM Total								
		39,036.480	Local	39,036.48		39,036.48	0.00	4.16
			Base	10,628.24		10,627.81	-0.43	0.01
CASH Total								
		4,546,433.150	Base	350,693.64		350,777.78	84.14	0.36

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.497522	31 Dec 2030		
		1,372,127.640	Local	100.000000	1,372,127.64	100.000000	1,372,127.64	0.00
			Base	100.000000	1,372,127.64	100.000000	1,372,127.64	0.00

US DOLLAR Total		1,372,127.640	Local		1,372,127.64		1,372,127.64	0.00
			Base		1,372,127.64		1,372,127.64	0.00

CASH EQUIVALENT Total

		1,372,127.640	Base		1,372,127.64		1,372,127.64	0.00
--	--	---------------	------	--	--------------	--	--------------	------

EQUITY

AUSTRALIAN DOLLAR Exchange Rate: 1.301999

606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	126,258.70	26.860000	109,696.24	-16,562.46
			Base	22.923800	93,620.80	20.629816	84,252.17	-9,368.63

606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local	15.377685	128,926.51	14.170000	118,801.28	-10,125.23
			Base	11.402550	95,598.98	10.883265	91,245.29	-4,353.69

607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local	33.986985	127,961.00	28.620000	107,754.30	-20,206.70
			Base	25.201344	94,883.06	21.981584	82,760.66	-12,122.40

608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local	4.452225	137,653.89	3.140000	97,082.52	-40,571.37
			Base	3.301324	102,070.33	2.411676	74,564.20	-27,506.13

614469005	BHP BILLITON LIMITED COMMON STOCK							
		12,875.000	Local	22.841415	294,083.22	28.210000	363,203.75	69,120.53
			Base	16.936905	218,062.65	21.666683	278,958.55	60,895.90

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
618549901	CSL LTD COMMON STOCK							
		991.000	Local 134.397164	133,187.59	155.460000	154,060.86	20,873.27	6.47
			Base 99.655469	98,758.57	119.401013	118,326.40	19,567.83	0.11
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local 85.042498	131,390.66	72.310000	111,718.95	-19,671.71	4.69
			Base 63.058997	97,426.15	55.537677	85,805.71	-11,620.44	0.08
622010007	RIO TINTO LTD COMMON STOCK							
		2,333.000	Local 57.588778	134,354.62	72.700000	169,609.10	35,254.48	7.12
			Base 42.702070	99,623.93	55.837216	130,268.23	30,644.30	0.12
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000	Local 32.906445	127,446.66	28.490000	110,341.77	-17,104.89	4.63
			Base 24.400124	94,501.68	21.881737	84,747.97	-9,753.71	0.08
670995901	AMP LTD COMMON STOCK							
		24,792.000	Local 5.386128	133,532.88	4.990000	123,712.08	-9,820.80	5.19
			Base 3.993813	99,014.61	3.832568	95,017.03	-3,997.58	0.09
694883000	WESFARMERS LTD COMMON STOCK							
		7,217.000	Local 43.821900	316,262.65	41.560000	299,938.52	-16,324.13	12.59
			Base 32.493931	234,508.70	31.920147	230,367.70	-4,141.00	0.21
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
		8,418.000	Local 26.413200	222,346.32	26.290000	221,309.22	-1,037.10	9.29
			Base 19.585384	164,869.76	20.192028	169,976.49	5,106.73	0.15
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		1,421.000	Local 95.627790	135,887.09	102.900000	146,220.90	10,333.81	6.14
			Base 70.907987	100,760.25	79.032319	112,304.92	11,544.67	0.10
BLZH0Z901	SCENTRE GROUP REIT							
		29,866.000	Local 4.322160	129,085.63	3.830000	114,386.78	-14,698.85	4.80
			Base 3.204881	95,716.97	2.941631	87,854.74	-7,862.23	0.08
BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000	Local 27.643816	133,381.41	21.680000	104,606.00	-28,775.41	4.39
			Base 20.497884	98,902.29	16.651318	80,342.61	-18,559.68	0.07

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AUSTRALIAN DOLLAR Total								
		145,307.000	Local	2,411,758.83		2,352,442.27	-59,316.56	98.75
			Base	1,788,318.73		1,806,792.67	18,473.94	1.62
BRAZILIAN REAL							Exchange Rate:	3.301450
219628005	VALE SA COMMON STOCK							
		13,527.000	Local	26,581,203	42.210000	570,974.67	211,410.74	10.28
			Base	8,191,876	12.785291	172,946.64	62,135.13	0.16
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK							
		33,300.000	Local	476,696.64	23.360000	777,888.00	301,191.36	14.01
			Base	4,498,881	7.075679	235,620.11	85,807.38	0.21
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		42,200.000	Local	588,758.96	21.410000	903,502.00	314,743.04	16.27
			Base	4,384,618	6.485029	273,668.24	88,637.38	0.25
284097904	CCR SA COMMON STOCK							
		17,400.000	Local	305,803.63	12.500000	217,500.00	-88,303.63	3.92
			Base	5,523,318	3.786215	65,880.14	-30,225.59	0.06
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK							
		10,200.000	Local	361,059.73	39.160000	399,432.00	38,372.27	7.19
			Base	10,682,000	11.861455	120,986.84	12,030.44	0.11
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE							
		8,400.000	Local	328,114.72	51.310000	431,004.00	102,889.28	7.76
			Base	103,117.50	15.541656	130,549.91	27,432.41	0.12
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK							
		5,300.000	Local	385,007.65	70.920000	375,876.00	-9,131.65	6.77
			Base	22,829,696	21.481470	113,851.79	-7,145.60	0.10
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK							
		7,100.000	Local	398,319.61	71.500000	507,650.00	109,330.39	9.14
			Base	125,180.98	21.657151	153,765.77	28,584.79	0.14

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK							
		4,900.000	Local 69.810694	342,072.40	68.680000	336,532.00	-5,540.40	6.06
			Base 21.066659	103,226.63	20.802981	101,934.60	-1,292.03	0.09
B2QY96901	HYPERA SA COMMON STOCK							
		9,500.000	Local 30.071706	285,681.21	36.160000	343,520.00	57,838.79	6.19
			Base 9.450717	89,781.81	10.952763	104,051.25	14,269.44	0.09
BG7ZWY901	AMBEV SA COMMON STOCK							
		26,600.000	Local 18.977567	504,803.28	24.070000	640,262.00	135,458.72	11.53
			Base 5.964131	158,645.89	7.290736	193,933.57	35,287.68	0.17
BRAZILIAN REAL Total		178,427.000	Local	4,335,881.76		5,504,140.67	1,168,258.91	99.14
			Base	1,351,667.43		1,667,188.86	315,521.43	1.50
CANADIAN DOLLAR							Exchange Rate:	1.288350
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK							
		3,000.000	Local 62.727680	188,183.04	57.670000	173,010.00	-15,173.04	5.98
			Base 45.583663	136,750.99	44.762681	134,288.04	-2,462.95	0.12
063671952	BANK OF MONTREAL COMMON STOCK							
		1,500.000	Local 95.865573	143,798.36	97.320000	145,980.00	2,181.64	5.05
			Base 69.664687	104,497.03	75.538479	113,307.72	8,810.69	0.10
064149958	BANK OF NOVA SCOTIA COMMON STOCK							
		2,000.000	Local 75.847425	151,694.85	79.360000	158,720.00	7,025.15	5.49
			Base 55.117670	110,235.34	61.598168	123,196.34	12,961.00	0.11
067901959	BARRICK GOLD CORP COMMON STOCK							
		6,000.000	Local 21.978518	131,871.11	16.050000	96,300.00	-35,571.11	3.33
			Base 15.971600	95,829.60	12.457795	74,746.77	-21,082.83	0.07
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		2,700.000	Local 51.689759	139,562.35	50.220000	135,594.00	-3,968.35	4.69
			Base 37.562500	101,418.75	38.980091	105,246.25	3,827.50	0.09
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,300.000	Local		101.240169	131,612.22	94.160000	122,408.00	-9,204.22	4.23
		Base		73.570362	95,641.47	73.085730	95,011.45	-630.02	0.09
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
	3,100.000	Local		41.501758	128,655.45	40.500000	125,550.00	-3,105.45	4.34
		Base		30.158971	93,492.81	31.435557	97,450.23	3,957.42	0.09
29250N956	ENBRIDGE INC COMMON STOCK								
	3,500.000	Local		56.796111	198,786.39	40.520000	141,820.00	-56,966.39	4.90
		Base		41.273243	144,456.35	31.451081	110,078.78	-34,377.57	0.10
349553958	FORTIS INC COMMON STOCK								
	3,000.000	Local		44.610687	133,832.06	43.490000	130,470.00	-3,362.06	4.51
		Base		32.418200	97,254.60	33.756355	101,269.07	4,014.47	0.09
351858956	FRANCO NEVADA CORP COMMON STOCK								
	1,500.000	Local		89.882347	134,823.52	87.900000	131,850.00	-2,973.52	4.56
		Base		65.316727	97,975.09	68.226802	102,340.20	4,365.11	0.09
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
	2,300.000	Local		78.496622	180,542.23	65.090000	149,707.00	-30,835.23	5.17
		Base		57.042817	131,198.48	50.521985	116,200.57	-14,997.91	0.10
59162N950	METRO INC COMMON STOCK								
	2,900.000	Local		46.565514	135,039.99	41.100000	119,190.00	-15,849.99	4.12
		Base		33.838759	98,132.40	31.901269	92,513.68	-5,618.72	0.08
67077M959	NUTRIEN LTD COMMON STOCK								
	4,125.000	Local		55.947772	230,784.56	60.890000	251,171.25	20,386.69	8.68
		Base		40.656764	167,709.15	47.262002	194,955.76	27,246.61	0.18
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	3,200.000	Local		43.123809	137,996.19	40.200000	128,640.00	-9,356.19	4.45
		Base		31.337700	100,280.64	31.202701	99,848.64	-432.00	0.09
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK								
	2,700.000	Local		62.336522	168,308.61	57.540000	155,358.00	-12,950.61	5.37
		Base		45.299415	122,308.42	44.661777	120,586.80	-1,721.62	0.11
780087953	ROYAL BANK OF CANADA COMMON STOCK								

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,500.000	Local		93.263940	139,895.91	99.520000	149,280.00	9,384.09	5.16
		Base		67.774100	101,661.15	77.246090	115,869.13	14,207.98	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK								
	4,300.000	Local		42.140956	181,206.11	44.490000	191,307.00	10,100.89	6.61
		Base		30.623470	131,680.92	34.532542	148,489.93	16,809.01	0.13
878742956	TECK RESOURCES LTD CLS B COMMON STOCK								
	3,553.000	Local		30.175080	107,212.06	33.180000	117,888.54	10,676.48	4.08
		Base		23.470681	83,391.33	25.753871	91,503.50	8,112.17	0.08
891160954	TORONTO DOMINION BANK COMMON STOCK								
	2,100.000	Local		63.789500	133,957.95	73.110000	153,531.00	19,573.05	5.31
		Base		46.355281	97,346.09	56.747002	119,168.70	21,822.61	0.11
89353D958	TRANSCANADA CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	53.280000	111,888.00	-21,507.37	3.87
		Base		46.160600	96,937.26	41.355222	86,845.97	-10,091.29	0.08
CANADIAN DOLLAR Total									
	56,378.000	Local			3,031,158.33		2,889,662.79	-141,495.54	99.89
		Base			2,208,197.87		2,242,917.53	34,719.66	2.02
CHILEAN PESO								Exchange Rate:	603.900000
219602901	EMPRESAS COPEC SA COMMON STOCK								
	7,237.000	Local		7,634.670582	55,252,111.00	9,400.000000	68,027,800.00	12,775,689.00	34.35
		Base		11.308445	81,839.22	15.565491	112,647.46	30,808.24	0.10
229935903	ENEL GENERACION CHILE SA COMMON STOCK								
	122,865.000	Local		534.670223	65,692,257.00	492.500000	60,511,012.50	-5,181,244.50	30.55
		Base		0.791951	97,303.12	0.815532	100,200.38	2,897.26	0.09
229945902	ENEL AMERICAS SA COMMON STOCK								
	484,217.000	Local		134.929121	65,334,974.00	141.900000	68,710,392.30	3,375,418.30	34.69
		Base		0.199857	96,773.92	0.234973	113,777.77	17,003.85	0.10
CHILEAN PESO Total									
	614,319.000	Local			186,279,342.00		197,249,204.80	10,969,862.80	99.59

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		275,916.26		326,625.61	50,709.35	0.29

CZECH KORUNA

Exchange Rate: 20.644100

562403907	CEZ AS COMMON STOCK CZK100.								
		5,712.000	Local	429.157722	2,451,348.91	514.000000	2,935,968.00	484,619.09	98.36
			Base	17.550023	100,245.73	24.898155	142,218.26	41,972.53	0.13

CZECH KORUNA Total

		5,712.000	Local		2,451,348.91		2,935,968.00	484,619.09	98.36
			Base		100,245.73		142,218.26	41,972.53	0.13

DANISH KRONE

Exchange Rate: 6.058600

458882909	DANSKE BANK A/S COMMON STOCK DKK10.								
		2,697.000	Local	253.267023	683,061.16	225.400000	607,903.80	-75,157.36	9.38
			Base	37.358324	100,755.40	37.203314	100,337.34	-418.06	0.09

569879901	TDC A/S COMMON STOCK DKK1.								
		13,473.000	Local	36.773232	495,445.76	50.120000	675,266.76	179,821.00	10.42
			Base	5.424261	73,081.07	8.272538	111,455.91	38,374.84	0.10

596465906	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.								
		1,142.000	Local	590.092837	673,886.02	429.800000	490,831.60	-183,054.42	7.57
			Base	87.042040	99,402.01	70.940481	81,014.03	-18,387.98	0.07

ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
		3,411.000	Local	283.680026	967,632.57	297.500000	1,014,772.50	47,139.93	15.65
			Base	41.844415	142,731.30	49.103753	167,492.90	24,761.60	0.15

B44XTX902	PANDORA A/S COMMON STOCK DKK1.0								
		939.000	Local	723.497348	679,364.01	649.800000	610,162.20	-69,201.81	9.41
			Base	106.719968	100,210.05	107.252501	100,710.10	500.05	0.09

B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
		1,456.000	Local	456.697672	664,951.81	521.000000	758,576.00	93,624.19	11.70
			Base	67.365501	98,084.17	85.993464	125,206.48	27,122.31	0.11

B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
-----------	--	--	--	--	--	--	--	--

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,307.000	Local 294.871808	680,269.26	312.400000	720,706.80	40,437.54	11.12
			Base 43.495267	100,343.58	51.563067	118,956.00	18,612.42	0.11
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0	3,972.000	Local 302.652749	1,202,136.72	392.000000	1,557,024.00	354,887.28	24.02
			Base 47.161994	187,327.44	64.701416	256,994.03	69,666.59	0.23
DANISH KRONE Total		29,397.000	Local	6,046,747.31		6,435,243.66	388,496.35	99.27
			Base	901,935.02		1,062,166.79	160,231.77	0.95
EURO CURRENCY							Exchange Rate:	0.812711
AUSTRIA								
465145001	OMV AG COMMON STOCK	2,114.000	Local 41.905047	88,587.27	47.280000	99,949.92	11,362.65	0.67
			Base 45.961466	97,162.54	58.175661	122,983.35	25,820.81	0.11
AUSTRIA Total		2,114.000	Local	88,587.27		99,949.92	11,362.65	0.67
			Base	97,162.54		122,983.35	25,820.81	0.11
BELGIUM								
482110004	SOLVAY SA COMMON STOCK EUR15.0	795.000	Local 122.993107	97,779.52	112.850000	89,715.75	-8,063.77	0.60
			Base 134.898881	107,244.61	138.856248	110,390.72	3,146.11	0.10
559699905	UCB SA COMMON STOCK	1,246.000	Local 73.658539	91,778.54	66.180000	82,460.28	-9,318.26	0.55
			Base 80.788708	100,662.73	81.431161	101,463.23	800.50	0.09
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	2,492.000	Local 108.276292	269,824.52	89.280000	222,485.76	-47,338.76	1.48
			Base 118.757472	295,943.62	109.854549	273,757.53	-22,186.09	0.25
B00D9P907	PROXIMUS COMMON STOCK	3,573.000	Local 28.618402	102,253.55	25.230000	90,146.79	-12,106.76	0.60
			Base 31.388671	112,151.72	31.044246	110,921.09	-1,230.63	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BELGIUM Total								
		8,106.000	Local	561,636.13		484,808.58	-76,827.55	3.23
			Base	616,002.68		596,532.57	-19,470.11	0.54
FINLAND								
557955903	FORTUM OYJ COMMON STOCK EUR3.4							
		6,648.000	Local	13.862774	17.450000	116,007.60	23,847.88	0.77
			Base	15.204695	21.471347	142,741.52	41,660.71	0.13
570151902	ELISA OYJ COMMON STOCK							
		2,840.000	Local	32.300423	36.770000	104,426.80	12,693.60	0.70
			Base	35.427113	45.243635	128,491.92	27,878.92	0.12
590294906	NOKIA OYJ COMMON STOCK							
		26,008.000	Local	5.486178	4.485000	116,645.88	-26,038.63	0.78
			Base	6.017241	5.518567	143,526.89	-12,969.52	0.13
B06YV4907	NESTE OYJ COMMON STOCK							
		2,082.000	Local	38.081988	56.600000	117,841.20	38,554.50	0.79
			Base	41.768338	69.643453	144,997.67	58,035.99	0.13
FINLAND Total								
		37,578.000	Local	405,864.13		454,921.48	49,057.35	3.03
			Base	445,151.90		559,758.00	114,606.10	0.50
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		1,216.000	Local	74.535625	93.800000	114,060.80	23,425.48	0.76
			Base	81.750699	115.416181	140,346.08	40,937.23	0.13
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.							
		5,157.000	Local	18.757268	19.245000	99,246.47	2,515.24	0.66
			Base	20.572977	23.680004	122,117.79	16,022.95	0.11
405780909	L OREAL COMMON STOCK EUR.2							
		746.000	Local	186.294263	183.350000	136,779.10	-2,196.42	0.91
			Base	204.327601	225.602951	168,299.80	15,871.41	0.15
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		398.000	Local 234.630905	93,383.10	250.200000	99,579.60	6,196.50	0.66
			Base 257.343241	102,422.61	307.858513	122,527.69	20,105.08	0.11
416343002	CAPGEMINI SE COMMON STOCK EUR8.0	969.000	Local 94.581176	91,649.16	101.200000	98,062.80	6,413.64	0.65
			Base 103.736667	100,520.83	124.521509	120,661.34	20,140.51	0.11
455440909	ICADE REIT	1,625.000	Local 69.587163	113,079.14	78.900000	128,212.50	15,133.36	0.85
			Base 76.323225	124,025.24	97.082481	157,759.03	33,733.79	0.14
458836004	MICHELIN (CGDE) COMMON STOCK EUR2.	759.000	Local 119.972767	91,059.33	119.900000	91,004.10	-55.23	0.61
			Base 131.586166	99,873.90	147.530918	111,975.97	12,102.07	0.10
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55	785.000	Local 118.198879	92,786.12	135.250000	106,171.25	13,385.13	0.71
			Base 129.640561	101,767.84	166.418321	130,638.38	28,870.54	0.12
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	1,256.000	Local 72.818543	91,460.09	71.340000	89,603.04	-1,857.05	0.60
			Base 79.867396	100,313.45	87.780281	110,252.03	9,938.58	0.10
483477907	VIVENDI COMMON STOCK EUR5.5	5,056.000	Local 18.154490	91,789.10	21.000000	106,176.00	14,386.90	0.71
			Base 19.911849	100,674.31	25.839444	130,644.23	29,969.92	0.12
517617908	ORANGE COMMON STOCK EUR4.	14,879.000	Local 14.559224	216,626.69	13.785000	205,107.02	-11,519.67	1.37
			Base 15.968561	237,596.22	16.961749	252,373.87	14,777.65	0.23
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	1,100.000	Local 84.025491	92,428.04	110.400000	121,440.00	29,011.96	0.81
			Base 92.159182	101,375.10	135.841646	149,425.81	48,050.71	0.13
550507909	KERING COMMON STOCK EUR4.	319.000	Local 290.597085	92,700.47	388.800000	124,027.20	31,326.73	0.83
			Base 318.726959	101,673.90	478.398840	152,609.23	50,935.33	0.14
564156909	CARREFOUR SA COMMON STOCK EUR2.5							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,195.000	Local		21.655528	90,844.94	16.850000	70,685.75	-20,159.19	0.47
		Base		23.751790	99,638.76	20.733077	86,975.26	-12,663.50	0.08
565478906	ATOS SE COMMON STOCK EUR1.0								
	744.000	Local		124.025793	92,275.19	111.100000	82,658.40	-9,616.79	0.55
		Base		136.031532	101,207.46	136.702961	101,707.00	499.54	0.09
567173901	SANOFI COMMON STOCK EUR2.								
	4,637.000	Local		89.468915	414,867.36	65.330000	302,935.21	-111,932.15	2.02
		Base		98.129534	455,026.65	80.385278	372,746.54	-82,280.11	0.33
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04								
	3,487.000	Local		14.791182	51,576.85	17.985000	62,713.70	11,136.85	0.42
		Base		16.222971	56,569.50	22.129638	77,166.05	20,596.55	0.07
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25								
	1,798.000	Local		51.711457	92,977.20	44.160000	79,399.68	-13,577.52	0.53
		Base		56.717141	101,977.42	54.336658	97,697.31	-4,280.11	0.09
708842901	AXA SA COMMON STOCK EUR2.29								
	3,646.000	Local		25.661999	93,563.65	21.600000	78,753.60	-14,810.05	0.52
		Base		28.146089	102,620.64	26.577713	96,902.34	-5,718.30	0.09
721247906	ESSILOR INTERNATIONAL COMMON STOCK EUR.18								
	929.000	Local		119.910603	111,396.95	109.600000	101,818.40	-9,578.55	0.68
		Base		131.517987	122,180.21	134.857286	125,282.42	3,102.21	0.11
730968906	BNP PARIBAS COMMON STOCK EUR2.								
	1,575.000	Local		66.153663	104,192.02	60.170000	94,767.75	-9,424.27	0.63
		Base		72.557359	114,277.84	74.036158	116,606.95	2,329.11	0.10
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0								
	1,794.000	Local		51.125897	91,719.86	42.860000	76,890.84	-14,829.02	0.51
		Base		56.074900	100,598.37	52.737074	94,610.31	-5,988.06	0.09
758255905	KLEPIERRE REIT EUR1.4								
	4,660.000	Local		36.423773	169,734.78	32.750000	152,615.00	-17,119.78	1.02
		Base		39.949605	186,165.16	40.297227	187,785.08	1,619.92	0.17
774246904	GECINA SA REIT EUR7.5								

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,030.000	Local Base	134.478592 147.496165	138,512.95 151,921.05	141.100000 173.616452	145,333.00 178,824.95	6,820.05 26,903.90	0.97 0.16
774563902	FONCIERE DES REGIONS REIT EUR3.0	1,087.000	Local Base	84.675483 92.872098	92,042.25 100,951.97	89.650000 110.309815	97,449.55 119,906.77	5,407.30 18,954.80	0.65 0.11
775943905	ILIAD SA COMMON STOCK	399.000	Local Base	228.661805 250.796341	91,236.06 100,067.74	168.000000 206.715548	67,032.00 82,479.50	-24,204.06 -17,588.24	0.45 0.07
B058TZ909	SAFRAN SA COMMON STOCK EUR.2	1,174.000	Local Base	77.902990 85.444020	91,458.11 100,311.28	85.980000 105.794065	100,940.52 124,202.23	9,482.41 23,890.95	0.67 0.11
B0C2CQ902	ENGIE COMMON STOCK EUR1.0	11,592.000	Local Base	13.733376 15.062771	159,197.29 174,607.64	13.555000 16.678746	157,129.56 193,340.02	-2,067.73 18,732.38	1.05 0.17
B0NJJ1901	EDF COMMON STOCK EUR.5	4,846.000	Local Base	11.266597 13.282198	54,597.93 64,365.53	11.760000 14.470088	56,988.96 70,122.05	2,391.03 5,756.52	0.38 0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.	1,498.000	Local Base	60.779720 66.663218	91,048.02 99,861.50	63.700000 78.379645	95,422.60 117,412.71	4,374.58 17,551.21	0.64 0.11
B15C55900	TOTAL SA COMMON STOCK EUR2.5	24,738.000	Local Base	47.109422 51.669629	1,165,392.89 1,278,203.28	46.130000 56.760644	1,141,163.94 1,404,144.82	-24,228.95 125,941.54	7.60 1.26
B1XH02900	VINCI SA COMMON STOCK EUR2.5	1,163.000	Local Base	79.195993 86.862193	92,104.94 101,020.73	79.900000 98.312930	92,923.70 114,337.94	818.76 13,317.21	0.62 0.10
B1Y9TB906	DANONE COMMON STOCK EUR.25	1,867.000	Local Base	65.491452 71.831044	122,272.54 134,108.56	65.730000 80.877458	122,717.91 150,998.21	445.37 16,889.65	0.82 0.14
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5								

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,340.000	Local		102.786291	137,733.63	99.480000	133,303.20	-4,430.43	0.89
		Base		112.736037	151,066.29	122.405135	164,022.88	12,956.59	0.15
FRANCE Total	112,464.000	Local			4,942,048.72		4,833,113.15	-108,935.57	32.20
		Base			5,424,923.06		5,946,902.59	521,979.53	5.34
GERMANY									
403197908	ADIDAS AG COMMON STOCK								
	496.000	Local		185.343125	91,930.19	196.650000	97,538.40	5,608.21	0.65
		Base		203.284395	100,829.06	241.967932	120,016.09	19,187.03	0.11
435209903	FRESENIUS SE + CO KGAA COMMON STOCK								
	1,664.000	Local		78.318858	130,322.58	62.060000	103,267.84	-27,054.74	0.69
		Base		85.900150	142,937.85	76.361708	127,065.88	-15,871.97	0.11
459858908	CONTINENTAL AG COMMON STOCK								
	451.000	Local		203.950421	91,981.64	224.300000	101,159.30	9,177.66	0.67
		Base		223.692882	100,885.49	275.989866	124,471.43	23,585.94	0.11
461785909	DEUTSCHE POST AG REG COMMON STOCK								
	2,823.000	Local		32.802869	92,602.50	35.520000	100,272.96	7,670.46	0.67
		Base		35.978197	101,566.45	43.705573	123,380.83	21,814.38	0.11
474184900	MERCK KGAA COMMON STOCK								
	840.000	Local		109.311833	91,821.94	77.900000	65,436.00	-26,385.94	0.44
		Base		119.893250	100,710.33	95.852031	80,515.71	-20,194.62	0.07
476896907	RWE AG COMMON STOCK								
	5,939.000	Local		15.318490	90,976.51	20.060000	119,136.34	28,159.83	0.79
		Base		16.801323	99,783.06	24.682821	146,591.27	46,808.21	0.13
484628904	SAP SE COMMON STOCK								
	3,374.000	Local		92.919241	313,509.52	84.970000	286,688.78	-26,820.74	1.91
		Base		101.913853	343,857.34	104.551310	352,756.12	8,898.78	0.32
494290901	E.ON SE COMMON STOCK								
	18,541.000	Local		7.138984	132,363.90	9.020000	167,239.82	34,875.92	1.11
		Base		7.830040	145,176.77	11.098656	205,780.19	60,603.42	0.18

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
500246905	HENKEL AG + CO KGAA COMMON STOCK							
		846.000	Local 109.226040	92,405.23	102.300000	86,545.80	-5,859.43	0.58
			Base 119.799149	101,350.08	125.875004	106,490.25	5,140.17	0.10
506921907	BAYER AG REG COMMON STOCK							
		3,541.000	Local 113.811805	403,007.60	91.790000	325,028.39	-77,979.21	2.17
			Base 124.828822	442,018.86	112.942977	399,931.08	-42,087.78	0.36
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000	Local 126.221687	92,015.61	106.850000	77,893.65	-14,121.96	0.52
			Base 138.439986	100,922.75	131.473550	95,844.22	-5,078.53	0.09
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000	Local 88.348132	92,235.45	79.780000	83,290.32	-8,945.13	0.55
			Base 96.900259	101,163.87	98.165276	102,484.55	1,320.68	0.09
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							
		1,086.000	Local 83.999512	91,223.47	82.980000	90,116.28	-1,107.19	0.60
			Base 92.130691	100,053.93	102.102715	110,883.55	10,829.62	0.10
523148906	ALLIANZ SE REG COMMON STOCK							
		516.000	Local 172.400019	88,958.41	183.400000	94,634.40	5,675.99	0.63
			Base 189.088391	97,569.61	225.664474	116,442.87	18,873.26	0.10
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		511.000	Local 179.374618	91,660.43	188.850000	96,502.35	4,841.92	0.64
			Base 196.738141	100,533.19	232.370424	118,741.29	18,208.10	0.11
549716900	VOLKSWAGEN AG PREF PREFERENCE							
		629.000	Local 144.284579	90,755.00	161.380000	101,508.02	10,753.02	0.68
			Base 158.251367	99,540.11	198.569971	124,900.51	25,360.40	0.11
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK							
		1,542.000	Local 67.782244	104,520.22	68.970000	106,351.74	1,831.52	0.71
			Base 74.343586	114,637.81	84.864115	130,860.47	16,222.66	0.12
572797900	SIEMENS AG REG COMMON STOCK NPV							
		1,364.000	Local 131.983776	180,025.87	103.520000	141,201.28	-38,824.59	0.94
			Base 144.759846	197,452.43	127.376152	173,741.07	-23,711.36	0.16

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
573467909	1+1 DRILLISCH AG COMMON STOCK							
		1,331.000	67.689527	90,094.76	54.750000	72,872.25	-17,222.51	0.49
			79.799219	106,212.76	67.367121	89,665.64	-16,547.12	0.08
574081907	LINDE AG COMMON STOCK							
		797.000	168.716939	134,467.40	163.000000	129,911.00	-4,556.40	0.87
			185.048795	147,483.89	200.563300	159,848.95	12,365.06	0.14
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK							
		2,612.000	17.177102	44,866.59	11.326000	29,583.51	-15,283.08	0.20
			18.839851	49,209.69	13.936073	36,401.02	-12,808.67	0.03
575602909	BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0							
		1,035.000	87.345159	90,402.24	88.150000	91,235.25	833.01	0.61
			95.800193	99,153.20	108.464140	112,260.39	13,107.19	0.10
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		46,366.000	14.716476	682,344.11	13.250000	614,349.50	-67,994.61	4.09
			17.115700	793,586.56	16.303458	755,926.15	-37,660.41	0.68
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		5,863.000	18.664078	109,427.49	21.740000	127,461.62	18,034.13	0.85
			20.470766	120,020.10	26.749976	156,835.11	36,815.01	0.14
ACI0054Q2	BASF SE COMMON STOCK							
		3,026.000	90.152555	272,801.63	82.470000	249,554.22	-23,247.41	1.66
			98.879349	299,208.91	101.475186	307,063.91	7,855.00	0.28
ACI0Q2ML2	INNOGY SE COMMON STOCK EUR2.0							
		1,346.000	38.909443	52,372.11	38.470000	51,780.62	-591.49	0.34
			47.983150	64,585.32	47.335400	63,713.45	-871.87	0.06
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		7,290.000	32.266602	235,223.53	37.900000	276,291.00	41,067.47	1.84
			35.390019	257,993.24	46.634043	339,962.18	81,968.94	0.31
BBJPFY900	VONOVIA SE COMMON STOCK							
		9,070.000	33.978352	308,183.65	40.250000	365,067.50	56,883.85	2.43
			37.267466	338,015.92	49.525600	449,197.19	111,181.27	0.40

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000	Local 28.887148	93,189.94	26.250000	84,682.50	-8,507.44	0.56
			Base 31.683431	102,210.75	32.299304	104,197.56	1,986.81	0.09
GERMANY Total								
		127,898.000	Local	4,475,689.52		4,336,600.64	-139,088.88	28.89
			Base	4,968,669.33		5,335,968.93	367,299.60	4.79
ITALY								
407683002	INTESA SANPAOLO COMMON STOCK EUR.52							
		33,885.000	Local 2.757929	93,452.42	2.953500	100,079.35	6,626.93	0.67
			Base 3.024897	102,498.64	3.634133	123,142.61	20,643.97	0.11
714456902	ENEL SPA COMMON STOCK EUR1.							
		56,032.000	Local 4.500564	252,175.59	4.970000	278,479.04	26,303.45	1.86
			Base 4.936220	276,586.26	6.115335	342,654.45	66,068.19	0.31
714505906	ENI SPA COMMON STOCK							
		29,338.000	Local 14.287941	419,179.61	14.288000	419,181.34	1.73	2.79
			Base 15.671018	459,756.32	17.580665	515,781.55	56,025.23	0.46
725147904	SNAM SPA COMMON STOCK							
		32,109.000	Local 4.145095	133,094.87	3.733000	119,862.90	-13,231.97	0.80
			Base 4.546342	145,978.49	4.593269	147,485.27	1,506.78	0.13
753851906	TENARIS SA COMMON STOCK USD1.							
		7,437.000	Local 13.982498	103,987.84	13.950000	103,746.15	-241.69	0.69
			Base 15.336008	114,053.89	17.164773	127,654.42	13,600.53	0.11
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000	Local 0.862855	102,475.29	0.771000	91,566.27	-10,909.02	0.61
			Base 0.946380	112,394.93	0.948677	112,667.69	272.76	0.10
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		19,530.000	Local 4.755490	92,874.72	4.749000	92,747.97	-126.75	0.62
			Base 5.215823	101,865.02	5.843406	114,121.71	12,256.69	0.10
BYMXPS901	UNICREDIT SPA COMMON STOCK							
		3,857.000	Local 16.264361	62,731.64	16.988000	65,522.72	2,791.08	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	18.325875	70,682.90	20.902879	80,622.41	9,939.51	0.07
ITALY Total								
		300,951.000		1,259,971.98		1,271,185.74	11,213.76	8.47
				1,383,816.45		1,564,130.11	180,313.66	1.41
NETHERLANDS (THE)								
414881904	RELX NV COMMON STOCK EUR.07							
		5,056.000	17.968803	90,850.27	16.830000	85,092.48	-5,757.79	0.57
			19.708188	99,644.60	20.708468	104,702.02	5,057.42	0.09
545831901	AKZO NOBEL COMMON STOCK EUR2.							
		1,146.000	80.031003	91,715.53	76.740000	87,944.04	-3,771.49	0.59
			87.778028	100,593.62	94.424709	108,210.72	7,617.10	0.10
580942902	VOPAK COMMON STOCK EUR.5							
		2,162.000	41.599394	89,937.89	39.850000	86,155.70	-3,782.19	0.57
			45.626230	98,643.91	49.033420	106,010.25	7,366.34	0.10
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000	2.728752	99,719.53	2.437000	89,057.73	-10,661.80	0.59
			2.992897	109,372.41	2.998606	109,581.06	208.65	0.10
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,844.000	32.659617	92,883.95	31.165000	88,633.26	-4,250.69	0.59
			35.821076	101,875.14	38.346965	109,058.77	7,183.63	0.10
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,090.000	83.254514	90,747.42	87.300000	95,157.00	4,409.58	0.63
			91.313578	99,531.80	107.418258	117,085.90	17,554.10	0.11
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		1,456.000	122.860749	178,885.25	160.150000	233,178.40	54,293.15	1.55
			134.753709	196,201.40	197.056518	286,914.29	90,712.89	0.26
ACI0V4RB9	ARCELORMITTAL COMMON STOCK							
		2,465.000	20.588272	50,750.09	25.700000	63,350.50	12,600.41	0.42
			22.581221	55,662.71	31.622557	77,949.60	22,286.89	0.07
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,366.000	Local		67.003382	91,526.62	80.640000	110,154.24	18,627.62	0.73
		Base		73.489327	100,386.42	99.223463	135,539.25	35,152.83	0.12
B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16								
	5,502.000	Local		48.198969	265,190.73	45.870000	252,376.74	-12,813.99	1.68
		Base		52.864644	290,861.27	56.440727	310,536.88	19,675.61	0.28
B1YY4B908	UNIBAIL RODAMCO SE REIT EUR5.0								
	2,010.000	Local		229.771721	461,841.16	185.650000	373,156.50	-88,684.66	2.49
		Base		252.013692	506,547.52	228.432985	459,150.30	-47,397.22	0.41
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01								
	4,807.000	Local		19.011693	91,389.21	19.242000	92,496.29	1,107.08	0.62
		Base		20.852030	100,235.71	23.676313	113,812.03	13,576.32	0.10
BZ5739900	ING GROEP NV COMMON STOCK EUR.01								
	6,006.000	Local		15.439114	92,727.32	13.700000	82,282.20	-10,445.12	0.55
		Base		16.933625	101,703.35	16.857161	101,244.11	-459.24	0.09
NETHERLANDS (THE) Total									
	72,454.000	Local			1,788,164.97		1,739,035.08	-49,129.89	11.59
		Base			1,961,259.86		2,139,795.18	178,535.32	1.92
PORTUGAL									
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.								
	29,485.000	Local		3.199680	94,342.57	3.088000	91,049.68	-3,292.89	0.61
		Base		3.509410	103,474.96	3.799629	112,032.05	8,557.09	0.10
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.								
	7,992.000	Local		13.972832	111,670.87	15.305000	122,317.56	10,646.69	0.81
		Base		15.325405	122,480.64	18.832033	150,505.60	28,024.96	0.14
PORTUGAL Total									
	37,477.000	Local			206,013.44		213,367.24	7,353.80	1.42
		Base			225,955.60		262,537.65	36,582.05	0.24
SPAIN									
527178909	ENDESA SA COMMON STOCK EUR1.2								
	4,149.000	Local		22.321342	92,611.25	17.885000	74,204.87	-18,406.38	0.49
		Base		24.482056	101,576.05	22.006593	91,305.36	-10,270.69	0.08

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
		12,206.000	Local 7.640048	93,254.42	6.429000	78,472.37	-14,782.05	0.52
			Base 8.379607	102,281.48	7.910561	96,556.30	-5,725.18	0.09
565042900	GAS NATURAL SDG SA COMMON STOCK EUR1.							
		4,372.000	Local 20.927011	91,492.89	19.390000	84,773.08	-6,719.81	0.56
			Base 22.952752	100,349.43	23.858420	104,309.01	3,959.58	0.09
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000	Local 14.461040	206,199.97	14.415000	205,543.49	-656.48	1.37
			Base 15.860873	226,160.19	17.736932	252,910.92	26,750.73	0.23
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		22,687.000	Local 6.141856	139,340.28	5.295000	120,127.67	-19,212.61	0.80
			Base 6.736389	152,828.46	6.515231	147,811.05	-5,017.41	0.13
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		37,614.000	Local 10.392957	390,920.68	8.028000	301,965.19	-88,955.49	2.01
			Base 11.398998	428,761.92	9.878050	371,552.98	-57,208.94	0.33
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		3,934.000	Local 24.866614	97,825.26	22.230000	87,452.82	-10,372.44	0.58
			Base 27.273709	107,294.77	27.352897	107,606.30	311.53	0.10
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,562.000	Local 36.139980	92,590.63	25.430000	65,151.66	-27,438.97	0.43
			Base 39.638341	101,553.43	31.290336	80,165.84	-21,387.59	0.07
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		39,233.000	Local 6.789026	266,353.85	5.972000	234,299.48	-32,054.37	1.56
			Base 7.446205	292,136.98	7.348246	288,293.72	-3,843.26	0.26
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		2,022.000	Local 50.505757	102,122.64	59.980000	121,279.56	19,156.92	0.81
			Base 55.394728	112,008.14	73.802373	149,228.40	37,220.26	0.13
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5							
		5,051.000	Local 18.829758	95,109.11	16.730000	84,503.23	-10,605.88	0.56
			Base 20.652485	104,315.70	20.585423	103,976.97	-338.73	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
		148,089.000	Local	1,667,820.98		1,457,773.42	-210,047.56	9.71
			Base	1,829,266.55		1,793,716.85	-35,549.70	1.61
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		1,176.000	Local	80.129022	82.150000	96,608.40	2,376.67	0.64
			Base	87.885536	101.081442	118,871.78	15,518.39	0.11
UNITED KINGDOM Total								
		1,176.000	Local	94,231.73		96,608.40	2,376.67	0.64
			Base	103,353.39		118,871.78	15,518.39	0.11
EURO CURRENCY Total								
		848,307.000	Local	15,490,028.87		14,987,363.65	-502,665.22	99.85
			Base	17,055,561.36		18,441,197.01	1,385,635.65	16.57
HONG KONG DOLLAR							Exchange Rate:	7.848150
607355906	CHINA MOBILE LTD COMMON STOCK							
		29,500.000	Local	83.731864	71.950000	2,122,525.00	-347,565.00	4.67
			Base	10.756713	9.167766	270,449.09	-46,873.93	0.24
609701909	CLP HOLDINGS LTD COMMON STOCK							
		23,500.000	Local	82.121863	79.900000	1,877,650.00	-52,213.77	4.13
			Base	10.549882	10.180743	239,247.47	-8,674.75	0.21
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000	Local	81.929046	72.700000	472,550.00	-59,988.80	1.04
			Base	10.496995	9.263330	60,211.64	-8,018.83	0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		74,000.000	Local	11.154775	20.850000	1,542,900.00	717,446.68	3.39
			Base	1.433011	2.656677	196,594.10	90,551.27	0.18
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		44,000.000	Local	22.435325	27.250000	1,199,000.00	211,845.71	2.64
			Base	2.882180	3.472156	152,774.86	25,958.92	0.14

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1		36,000.000	Local	20.532329	739,163.83	28.550000	1,027,800.00	288,636.17	2.26
				Base	2.637710	94,957.55	3.637800	130,960.80	36,003.25	0.12
619615008	CITIC LTD COMMON STOCK		79,000.000	Local	11.316810	894,028.01	10.980000	867,420.00	-26,608.01	1.91
				Base	1.453827	114,852.36	1.399056	110,525.41	-4,326.95	0.10
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0		164,000.000	Local	5.288327	867,285.64	5.390000	883,960.00	16,674.36	1.94
				Base	0.679371	111,416.87	0.686786	112,632.91	1,216.04	0.10
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK NPV		3,400.000	Local	191.401397	650,764.75	255.200000	867,680.00	216,915.25	1.91
				Base	24.588606	83,601.26	32.517217	110,558.54	26,957.28	0.10
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0		220,000.000	Local	6.159699	1,355,133.68	6.890000	1,515,800.00	160,666.32	3.33
				Base	0.791313	174,088.84	0.877914	193,141.06	19,052.22	0.17
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1		12,000.000	Local	41.858062	502,296.74	70.100000	841,200.00	338,903.26	1.85
				Base	5.377345	64,528.14	8.932041	107,184.50	42,656.36	0.10
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK		21,500.000	Local	70.887209	1,524,075.00	69.950000	1,503,925.00	-20,150.00	3.31
				Base	9.106609	195,792.09	8.912929	191,627.96	-4,164.13	0.17
643557002	WHARF HOLDINGS LTD COMMON STOCK		11,000.000	Local	24.769069	272,459.76	26.950000	296,450.00	23,990.24	0.65
				Base	3.181987	35,001.86	3.433930	37,773.23	2,771.37	0.03
643655004	HONG KONG + CHINA GAS COMMON STOCK		119,900.000	Local	14.219560	1,704,925.22	16.120000	1,932,788.00	227,862.78	4.25
				Base	1.826733	219,025.23	2.053987	246,273.07	27,247.84	0.22
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01		32,000.000	Local	20.882905	668,252.97	28.550000	913,600.00	245,347.03	2.01
				Base	2.673388	85,548.43	3.637800	116,409.60	30,861.17	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	20,000.000	Local 25.540214	510,804.27	22.600000	452,000.00	-58,804.27	0.99
			Base 3.272289	65,445.77	2.879660	57,593.19	-7,852.58	0.05
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	18,000.000	Local 29.145902	524,626.23	27.250000	490,500.00	-34,126.23	1.08
			Base 3.734261	67,216.69	3.472156	62,498.81	-4,717.88	0.06
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,000.000	Local 32.401041	777,624.98	38.200000	916,800.00	139,175.02	2.02
			Base 4.162438	99,898.51	4.867389	116,817.34	16,918.83	0.10
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	48,000.000	Local 13.862859	665,417.21	14.320000	687,360.00	21,942.79	1.51
			Base 1.780909	85,483.61	1.824634	87,582.42	2,098.81	0.08
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local 118.987404	832,911.83	124.000000	868,000.00	35,088.17	1.91
			Base 15.285857	107,001.00	15.799902	110,599.31	3,598.31	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	66,000.000	Local 11.478082	757,553.42	12.340000	814,440.00	56,886.58	1.79
			Base 1.474545	97,319.99	1.572345	103,774.77	6,454.78	0.09
697245009	CHINA RESOURCES BEER HOLDIN COMMON STOCK	18,000.000	Local 25.239763	454,315.73	34.000000	612,000.00	157,684.27	1.35
			Base 3.233794	58,208.29	4.332231	77,980.16	19,771.87	0.07
B00G0S903	CNOOC LTD COMMON STOCK	175,000.000	Local 8.853941	1,549,439.62	11.560000	2,023,000.00	473,560.38	4.45
			Base 1.137432	199,050.59	1.472959	257,767.75	58,717.16	0.23
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	56,000.000	Local 6.267988	351,007.34	15.400000	862,400.00	511,392.66	1.90
			Base 0.805225	45,092.58	1.962246	109,885.77	64,793.19	0.10
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local 21.483835	515,612.04	26.900000	645,600.00	129,987.96	1.42
			Base 2.752573	66,061.76	3.427559	82,261.42	16,199.66	0.07

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local 43.218098	367,353.83	79.800000	678,300.00	310,946.17	1.49
			Base 5.552064	47,192.54	10.168001	86,428.01	39,235.47	0.08
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local 5.869243	763,001.56	4.380000	569,400.00	-193,601.56	1.25
			Base 0.753999	98,019.89	0.558093	72,552.13	-25,467.76	0.07
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local 18.328865	632,345.85	19.500000	672,750.00	40,404.15	1.48
			Base 2.354639	81,235.06	2.484662	85,720.84	4,485.78	0.08
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local 6.259860	763,702.97	8.060000	983,320.00	219,617.03	2.16
			Base 0.804180	98,110.00	1.026994	125,293.22	27,183.22	0.11
B0PB4M906	LINK REIT REIT	17,500.000	Local 56.211412	983,699.71	67.000000	1,172,500.00	188,800.29	2.58
			Base 7.221265	126,372.14	8.537044	149,398.27	23,026.13	0.13
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	205,000.000	Local 3.705837	759,696.66	4.220000	865,100.00	105,403.34	1.90
			Base 0.476075	97,595.33	0.537706	110,229.80	12,634.47	0.10
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	127,000.000	Local 5.007885	636,001.40	6.730000	854,710.00	218,708.60	1.88
			Base 0.643344	81,704.66	0.857527	108,905.92	27,201.26	0.10
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	53,000.000	Local 7.194339	381,299.97	16.160000	856,480.00	475,180.03	1.88
			Base 0.924229	48,984.15	2.059084	109,131.45	60,147.30	0.10
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	24,400.000	Local 34.053634	830,908.68	39.300000	958,920.00	128,011.32	2.11
			Base 4.374740	106,743.66	5.007550	122,184.21	15,440.55	0.11
B4TX8S909	AIA GROUP LTD COMMON STOCK	23,800.000	Local 55.086735	1,311,064.29	66.400000	1,580,320.00	269,255.71	3.48
			Base 7.076782	168,427.42	8.460593	201,362.10	32,934.68	0.18

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	77,000.000	Local 9.920299	763,863.03	9.850000	758,450.00	-5,413.03	1.67
			Base 1.274423	98,130.56	1.255073	96,640.61	-1,489.95	0.09
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	22,000.000	Local 27.793785	611,463.26	30.300000	666,600.00	55,136.74	1.47
			Base 3.558105	78,278.32	3.860782	84,937.21	6,658.89	0.08
B6WY99909	CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005	32,000.000	Local 13.881862	444,219.59	17.820000	570,240.00	126,020.41	1.25
			Base 1.780433	56,973.87	2.270599	72,659.16	15,685.29	0.07
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0	10,000.000	Local 44.269703	442,697.03	48.200000	482,000.00	39,302.97	1.06
			Base 5.671967	56,719.67	6.141575	61,415.75	4,696.08	0.06
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01	30,000.000	Local 14.202362	426,070.85	24.700000	741,000.00	314,929.15	1.63
			Base 1.821540	54,646.19	3.147239	94,417.16	39,770.97	0.08
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK	11,000.000	Local 40.983414	450,817.55	51.100000	562,100.00	111,282.45	1.24
			Base 5.264983	57,914.81	6.511089	71,621.97	13,707.16	0.06
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001	110,000.000	Local 6.860807	754,688.77	8.360000	919,600.00	164,911.23	2.02
			Base 0.881382	96,951.98	1.065219	117,174.11	20,222.13	0.11
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	5,200.000	Local 243.583569	1,266,634.56	409.600000	2,129,920.00	863,285.44	4.69
			Base 31.292250	162,719.70	52.190644	271,391.35	108,671.65	0.24
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01	126,000.000	Local 3.805994	479,555.27	3.900000	491,400.00	11,844.73	1.08
			Base 0.488142	61,505.89	0.496932	62,613.48	1,107.59	0.06
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	8,000.000	Local 98.154546	785,236.37	93.900000	751,200.00	-34,036.37	1.65
			Base 12.609540	100,876.32	11.964603	95,716.82	-5,159.50	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BY9D3L909	3SBIO INC COMMON STOCK USD.00001	18,000.000	Local 14.302550	257,445.90	17.680000	318,240.00	60,794.10	0.70
			Base 1.832486	32,984.74	2.252760	40,549.68	7,564.94	0.04
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	11,000.000	Local 68.043564	748,479.20	64.150000	705,650.00	-42,829.20	1.55
			Base 8.741296	96,154.26	8.173901	89,912.91	-6,241.35	0.08
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local 56.088312	757,192.21	65.850000	888,975.00	131,782.79	1.96
			Base 7.205451	97,273.59	8.390512	113,271.92	15,998.33	0.10
HONG KONG DOLLAR Total		2,551,700.000	Local	38,480,236.96		45,414,523.00	6,934,286.04	99.92
			Base	4,941,440.65		5,786,653.26	845,212.61	5.20
HUNGARIAN FORINT							Exchange Rate:	253.850250
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.	5,022.000	Local 6,735.867384	33,827,526.00	5,305.000000	26,641,710.00	-7,185,816.00	97.90
			Base 23.643544	118,737.88	20.898148	104,950.50	-13,787.38	0.09
HUNGARIAN FORINT Total		5,022.000	Local	33,827,526.00		26,641,710.00	-7,185,816.00	97.90
			Base	118,737.88		104,950.50	-13,787.38	0.09
INDONESIAN RUPIAH							Exchange Rate:	13,767.500000
623084902	UNITED TRACTORS TBK PT COMMON STOCK IDR250.0	25,700.000	Local 33,142.698988	851,767,364.00	32,000.000000	822,400,000.00	-29,367,364.00	17.11
			Base 2.439205	62,687.57	2.324315	59,734.88	-2,952.69	0.05
B7311V900	KALBE FARMA TBK PT COMMON STOCK IDR10.	1,169,700.000	Local 1,567.081450	1,833,015,172.00	1,500.000000	1,754,550,000.00	-78,465,172.00	36.49
			Base 0.117981	138,002.27	0.108952	127,441.44	-10,560.83	0.11
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.	146,400.000	Local 8,771.161762	1,284,098,082.00	7,300.000000	1,068,720,000.00	-215,378,082.00	22.23

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	0.658002	96,331.44	0.530234	77,626.29	-18,705.15	0.07
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.							
		322,800.000 Local	4,357.364424	1,406,557,236.00	3,600.000000	1,162,080,000.00	-244,477,236.00	24.17
		Base	0.326884	105,518.17	0.261485	84,407.48	-21,110.69	0.08
INDONESIAN RUPIAH Total								
		1,664,600.000 Local		5,375,437,854.00		4,807,750,000.00	-567,687,854.00	100.00
		Base		402,539.45		349,210.09	-53,329.36	0.31
JAPANESE YEN							Exchange Rate:	106.405000
601090004	AJINOMOTO CO INC COMMON STOCK							
		5,200.000 Local	2,219.109038	11,539,367.00	1,918.500000	9,976,200.00	-1,563,167.00	0.70
		Base	19.621637	102,032.51	18.030168	93,756.87	-8,275.64	0.08
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		3,600.000 Local	4,378.188056	15,761,477.00	5,690.000000	20,484,000.00	4,722,523.00	1.44
		Base	38.712481	139,364.93	53.474931	192,509.75	53,144.82	0.17
605460005	ASAHI KASEI CORP COMMON STOCK							
		10,000.000 Local	1,107.053300	11,070,533.00	1,398.500000	13,985,000.00	2,914,467.00	0.98
		Base	9.788702	97,887.02	13.143179	131,431.79	33,544.77	0.12
612927905	NTT DOCOMO INC COMMON STOCK							
		11,800.000 Local	2,708.853729	31,964,474.00	2,689.500000	31,736,100.00	-228,374.00	2.23
		Base	23.952020	282,633.84	25.276068	298,257.60	15,623.76	0.27
613210004	BRIDGESTONE CORP COMMON STOCK							
		2,400.000 Local	4,786.392083	11,487,341.00	4,628.000000	11,107,200.00	-380,141.00	0.78
		Base	42.321871	101,572.49	43.494197	104,386.07	2,813.58	0.09
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK							
		2,300.000 Local	4,357.177391	10,021,508.00	4,370.000000	10,051,000.00	29,492.00	0.71
		Base	38.612057	88,807.73	41.069499	94,459.85	5,652.12	0.08
617232004	CANON INC COMMON STOCK							
		4,900.000 Local	3,795.896939	18,599,895.00	3,850.000000	18,865,000.00	265,105.00	1.32
		Base	33.563792	164,462.58	36.182510	177,294.30	12,831.72	0.16

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK	600.000	19,019.505000	11,411,703.00	20,110.000000	12,066,000.00	654,297.00	0.85
			168.172817	100,903.69	188.994878	113,396.93	12,493.24	0.10
619446909	KOSE CORP COMMON STOCK	400.000	17,058.525000	6,823,410.00	22,090.000000	8,836,000.00	2,012,590.00	0.62
			151.167750	60,467.10	207.603026	83,041.21	22,574.11	0.07
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK	9,300.000	1,483.241290	13,794,144.00	1,517.000000	14,108,100.00	313,956.00	0.99
			13.115003	121,969.53	14.256849	132,588.69	10,619.16	0.12
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK	9,100.000	1,226.612967	11,162,178.00	1,292.000000	11,757,200.00	595,022.00	0.82
			10.845864	98,697.36	12.142287	110,494.81	11,797.45	0.10
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	2,800.000	4,112.055000	11,513,754.00	5,330.000000	14,924,000.00	3,410,246.00	1.05
			36.359300	101,806.04	50.091631	140,256.57	38,450.53	0.13
624899902	KDDI CORP COMMON STOCK	16,700.000	3,016.507485	50,375,675.00	2,705.500000	45,181,850.00	-5,193,825.00	3.17
			26.672333	445,427.96	25.426437	424,621.49	-20,806.47	0.38
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	700.000	16,623.307143	11,636,315.00	18,010.000000	12,607,000.00	970,685.00	0.88
			146.985343	102,889.74	169.258963	118,481.27	15,591.53	0.11
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK	1,000.000	11,230.613000	11,230,613.00	11,645.000000	11,645,000.00	414,387.00	0.82
			99.302470	99,302.47	109.440346	109,440.35	10,137.88	0.10
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	3,300.000	3,528.763636	11,644,920.00	4,040.000000	13,332,000.00	1,687,080.00	0.94
			31.201767	102,965.83	37.968141	125,294.86	22,329.03	0.11
629854902	EAST JAPAN RAILWAY CO COMMON STOCK	1,100.000	10,315.155455	11,346,671.00	9,872.000000	10,859,200.00	-487,471.00	0.76
			91.207882	100,328.67	92.777595	102,055.35	1,726.68	0.09

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
630720001	EISAI CO LTD COMMON STOCK	2,300.000	5,961.979565	13,712,553.00	6,786.000000	15,607,800.00	1,895,247.00	1.09
			52.716561	121,248.09	63.775199	146,682.96	25,434.87	0.13
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK	1,000.000	6,503.250000	6,503,250.00	8,810.000000	8,810,000.00	2,306,750.00	0.62
			57.502540	57,502.54	82.796861	82,796.86	25,294.32	0.07
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	22,500.000	734.667156	16,530,011.00	696.300000	15,666,750.00	-863,261.00	1.10
			6.496018	146,160.40	6.543865	147,236.97	1,076.57	0.13
635640006	SUBARU CORP COMMON STOCK	2,600.000	4,258.128077	11,071,133.00	3,489.000000	9,071,400.00	-1,999,733.00	0.64
			37.650896	97,892.33	32.789813	85,253.51	-12,638.82	0.08
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK	2,800.000	4,270.133929	11,956,375.00	4,196.000000	11,748,800.00	-207,575.00	0.82
			37.757054	105,719.75	39.434237	110,415.86	4,696.11	0.10
635693005	FANUC CORP COMMON STOCK	500.000	23,271.630000	11,635,815.00	26,570.000000	13,285,000.00	1,649,185.00	0.93
			205.770640	102,885.32	249.706311	124,853.16	21,967.84	0.11
635694003	FUJITSU LTD COMMON STOCK	11,000.000	792.796182	8,720,758.00	639.000000	7,029,000.00	-1,691,758.00	0.49
			7.010002	77,110.02	6.005357	66,058.93	-11,051.09	0.06
642910004	HITACHI LTD COMMON STOCK	20,000.000	635.817750	12,716,355.00	763.100000	15,262,000.00	2,545,645.00	1.07
			5.621980	112,439.59	7.171655	143,433.11	30,993.52	0.13
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	2,800.000	4,017.007500	11,247,621.00	4,303.000000	12,048,400.00	800,779.00	0.85
			35.518879	99,452.86	40.439829	113,231.52	13,778.66	0.10
643514003	HONDA MOTOR CO LTD COMMON STOCK	3,400.000	3,262.630588	11,092,944.00	3,641.000000	12,379,400.00	1,286,456.00	0.87
			28.848585	98,085.19	34.218317	116,342.28	18,257.09	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
644150005	HOYA CORP COMMON STOCK	3,400.000	5,668.832941	19,274,032.00	5,309.000000	18,050,600.00	-1,223,432.00	1.27
		Local						
		Base	50.124524	170,423.38	49.894272	169,640.52	-782.86	0.15
646780007	ITOCHU CORP COMMON STOCK	6,800.000	1,641.320294	11,160,978.00	2,051.500000	13,950,200.00	2,789,222.00	0.98
		Local						
		Base	14.512757	98,686.75	19.280109	131,104.74	32,417.99	0.12
647453901	JAPAN TOBACCO INC COMMON STOCK	7,500.000	3,781.890000	28,364,175.00	3,035.000000	22,762,500.00	-5,601,675.00	1.60
		Local						
		Base	33.439940	250,799.55	28.523096	213,923.22	-36,876.33	0.19
648004000	AEON CO LTD COMMON STOCK	8,200.000	1,704.351707	13,975,684.00	1,879.500000	15,411,900.00	1,436,216.00	1.08
		Local						
		Base	15.070089	123,574.73	17.663644	144,841.88	21,267.15	0.13
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK	9,700.000	1,531.765464	14,858,125.00	1,379.000000	13,376,300.00	-1,481,825.00	0.94
		Local						
		Base	13.544060	131,377.38	12.959917	125,711.20	-5,666.18	0.11
648380004	KAO CORP COMMON STOCK	4,200.000	6,447.221905	27,078,332.00	7,932.000000	33,314,400.00	6,236,068.00	2.34
		Local						
		Base	57.007136	239,429.97	74.545369	313,090.55	73,660.58	0.28
649080009	KIKKOMAN CORP COMMON STOCK	2,800.000	4,632.315000	12,970,482.00	4,260.000000	11,928,000.00	-1,042,482.00	0.84
		Local						
		Base	41.050246	114,940.69	40.035713	112,100.00	-2,840.69	0.10
649099009	KEYENCE CORP COMMON STOCK	300.000	47,613.796667	14,284,139.00	65,500.000000	19,650,000.00	5,365,861.00	1.38
		Local						
		Base	421.007100	126,302.13	615.572576	184,671.77	58,369.64	0.17
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	8,600.000	2,226.112558	19,144,568.00	2,813.500000	24,196,100.00	5,051,532.00	1.70
		Local						
		Base	19.683563	169,278.64	26.441427	227,396.27	58,117.63	0.20
649658002	KOMATSU LTD COMMON STOCK	2,200.000	2,883.440909	6,343,570.00	3,505.000000	7,711,000.00	1,367,430.00	0.54
		Local						
		Base	25.495741	56,090.63	32.940181	72,468.40	16,377.77	0.07

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
649750007	KUBOTA CORP COMMON STOCK								
	6,300.000	Local		1,790.895079	11,282,639.00	1,845.000000	11,623,500.00	340,861.00	0.82
		Base		15.835316	99,762.49	17.339411	109,238.29	9,475.80	0.10
649766003	KURARAY CO LTD COMMON STOCK								
	6,200.000	Local		1,840.920000	11,413,704.00	1,820.000000	11,284,000.00	-129,704.00	0.79
		Base		16.277642	100,921.38	17.104459	106,047.65	5,126.27	0.10
649926003	KYOCERA CORP COMMON STOCK								
	1,700.000	Local		6,602.299412	11,223,909.00	5,927.000000	10,075,900.00	-1,148,009.00	0.71
		Base		58.378347	99,243.19	55.702270	94,693.86	-4,549.33	0.09
649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK								
	5,700.000	Local		1,991.995439	11,354,374.00	2,287.000000	13,035,900.00	1,681,526.00	0.91
		Base		17.613470	100,396.78	21.493351	122,512.10	22,115.32	0.11
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK								
	8,900.000	Local		1,270.635056	11,308,652.00	1,276.000000	11,356,400.00	47,748.00	0.80
		Base		11.235112	99,992.50	11.991918	106,728.07	6,735.57	0.10
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	2,300.000	Local		4,872.435217	11,206,601.00	4,773.000000	10,977,900.00	-228,701.00	0.77
		Base		43.082674	99,090.15	44.856915	103,170.90	4,080.75	0.09
651880007	LION CORP COMMON STOCK								
	1,600.000	Local		2,131.065000	3,409,704.00	2,165.000000	3,464,000.00	54,296.00	0.24
		Base		18.843144	30,149.03	20.346788	32,554.86	2,405.83	0.03
654379908	JFE HOLDINGS INC COMMON STOCK								
	3,600.000	Local		1,889.944444	6,803,800.00	2,117.500000	7,623,000.00	819,200.00	0.53
		Base		16.711125	60,160.05	19.900381	71,641.37	11,481.32	0.06
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
	2,700.000	Local		4,243.120370	11,456,425.00	4,451.000000	12,017,700.00	561,275.00	0.84
		Base		37.518196	101,299.13	41.830741	112,943.00	11,643.87	0.10
657270005	PANASONIC CORP COMMON STOCK								
	8,300.000	Local		1,377.188193	11,430,662.00	1,503.500000	12,479,050.00	1,048,388.00	0.88
		Base		12.177269	101,071.33	14.129975	117,278.79	16,207.46	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK	53,700.000	Local 210.004953	11,277,266.00	191.500000	10,283,550.00	-993,716.00	0.72
			Base 1.856890	99,714.98	1.799727	96,645.36	-3,069.62	0.09
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK	5,300.000	Local 2,279.639245	12,082,088.00	1,750.000000	9,275,000.00	-2,807,088.00	0.65
			Base 20.156853	106,831.32	16.446596	87,166.96	-19,664.36	0.08
659678007	MITSUBISHI CORP COMMON STOCK	4,500.000	Local 2,463.731333	11,086,791.00	2,825.500000	12,714,750.00	1,627,959.00	0.89
			Base 21.784618	98,030.78	26.554203	119,493.91	21,463.13	0.11
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK	6,900.000	Local 1,665.332319	11,490,793.00	1,699.500000	11,726,550.00	235,757.00	0.82
			Base 14.725075	101,603.02	15.971994	110,206.76	8,603.74	0.10
659730006	MITSUI + CO LTD COMMON STOCK	6,900.000	Local 1,617.808551	11,162,879.00	1,810.000000	12,489,000.00	1,326,121.00	0.88
			Base 14.304864	98,703.56	17.010479	117,372.30	18,668.74	0.11
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK	4,400.000	Local 2,605.302045	11,463,329.00	2,532.000000	11,140,800.00	-322,529.00	0.78
			Base 23.036405	101,360.18	23.795874	104,701.85	3,341.67	0.09
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK	800.000	Local 16,103.047500	12,882,438.00	14,490.000000	11,592,000.00	-1,290,438.00	0.81
			Base 142.385138	113,908.11	136.177811	108,942.25	-4,965.86	0.10
663955003	NINTENDO CO LTD COMMON STOCK	300.000	Local 28,824.406667	8,647,322.00	46,660.000000	13,998,000.00	5,350,678.00	0.98
			Base 254.868967	76,460.69	438.513228	131,553.97	55,093.28	0.12
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	2,600.000	Local 4,432.215000	11,523,759.00	3,875.000000	10,075,000.00	-1,448,759.00	0.71
			Base 39.190192	101,894.50	36.417462	94,685.40	-7,209.10	0.09
664068004	NIDEC CORP COMMON STOCK	700.000	Local 10,585.290000	7,409,703.00	16,100.000000	11,270,000.00	3,860,297.00	0.79
			Base 93.596443	65,517.51	151.308679	105,916.08	40,398.57	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	5,800.000	Local	4,982.490000	28,898,442.00	4,902.000000	28,431,600.00	-466,842.00	1.99	
		Base	44.055793	255,523.60	46.069264	267,201.73	11,678.13	0.24	
664180007	NITTO DENKO CORP COMMON STOCK								
	1,400.000	Local	9,242.619286	12,939,667.00	7,912.000000	11,076,800.00	-1,862,867.00	0.78	
		Base	81.724386	114,414.14	74.357408	104,100.37	-10,313.77	0.09	
664256005	NIPPON STEEL + SUMITOMO META COMMON STOCK								
	6,400.000	Local	2,520.259531	16,129,661.00	2,308.000000	14,771,200.00	-1,358,461.00	1.04	
		Base	22.284447	142,620.46	21.690710	138,820.54	-3,799.92	0.12	
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	16,300.000	Local	709.054356	11,557,586.00	611.200000	9,962,560.00	-1,595,026.00	0.70	
		Base	6.269547	102,193.61	5.744091	93,628.68	-8,564.93	0.08	
665880001	OLYMPUS CORP COMMON STOCK								
	2,900.000	Local	4,252.125172	12,331,163.00	4,020.000000	11,658,000.00	-673,163.00	0.82	
		Base	37.597817	109,033.67	37.780180	109,562.52	528.85	0.10	
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	4,800.000	Local	2,392.195417	11,482,538.00	3,353.000000	16,094,400.00	4,611,862.00	1.13	
		Base	21.152088	101,530.02	31.511677	151,256.05	49,726.03	0.14	
666114004	ORIX CORP COMMON STOCK								
	6,400.000	Local	1,757.878438	11,250,422.00	1,878.500000	12,022,400.00	771,978.00	0.84	
		Base	15.543380	99,477.63	17.654246	112,987.17	13,509.54	0.10	
666176003	OSAKA GAS CO LTD COMMON STOCK								
	5,400.000	Local	2,098.548704	11,332,163.00	2,097.000000	11,323,800.00	-8,363.00	0.79	
		Base	18.555628	100,200.39	19.707721	106,421.69	6,221.30	0.10	
677062903	SOFTBANK GROUP CORP COMMON STOCK								
	8,700.000	Local	8,621.367931	75,005,901.00	7,806.000000	67,912,200.00	-7,093,701.00	4.76	
		Base	76.791686	668,087.67	73.361214	638,242.56	-29,845.11	0.57	
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK								
	7,100.000	Local	1,616.808028	11,479,337.00	1,760.000000	12,496,000.00	1,016,663.00	0.88	
		Base	14.296017	101,501.72	16.540576	117,438.09	15,936.37	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	2,500.000	Local 9,951.973600	24,879,934.00	10,875.000000	27,187,500.00	2,307,566.00	1.91
			Base 87.996584	219,991.46	102.203844	255,509.61	35,518.15	0.23
680468006	SHIONOGI + CO LTD COMMON STOCK	2,800.000	Local 6,082.039643	17,029,711.00	5,485.000000	15,358,000.00	-1,671,711.00	1.08
			Base 53.778146	150,578.81	51.548329	144,335.32	-6,243.49	0.13
680526001	SHISEIDO CO LTD COMMON STOCK	2,600.000	Local 3,166.582308	8,233,114.00	6,788.000000	17,648,800.00	9,415,686.00	1.24
			Base 27.999315	72,798.22	63.793995	165,864.39	93,066.17	0.15
682150008	SONY CORP COMMON STOCK	2,900.000	Local 3,990.994483	11,573,884.00	5,110.000000	14,819,000.00	3,245,116.00	1.04
			Base 35.288869	102,337.72	48.024059	139,269.77	36,932.05	0.13
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK	17,000.000	Local 655.327529	11,140,568.00	608.000000	10,336,000.00	-804,568.00	0.73
			Base 5.794487	98,506.28	5.714017	97,138.29	-1,367.99	0.09
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK	2,100.000	Local 2,979.489048	6,256,927.00	4,325.000000	9,082,500.00	2,825,573.00	0.64
			Base 26.345010	55,324.52	40.646586	85,357.83	30,033.31	0.08
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	4,000.000	Local 3,172.585500	12,690,342.00	3,924.000000	15,696,000.00	3,005,658.00	1.10
			Base 28.052395	112,209.58	36.877966	147,511.87	35,302.29	0.13
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	5,900.000	Local 5,498.747966	32,442,613.00	5,120.000000	30,208,000.00	-2,234,613.00	2.12
			Base 48.620610	286,861.60	48.118040	283,896.43	-2,965.17	0.26
688380906	SYSMEX CORP COMMON STOCK	1,600.000	Local 7,283.640000	11,653,824.00	9,540.000000	15,264,000.00	3,610,176.00	1.07
			Base 64.402850	103,044.56	89.657441	143,451.91	40,407.35	0.13
688507003	TERUMO CORP COMMON STOCK	3,400.000	Local 4,162.080000	14,151,072.00	5,480.000000	18,632,000.00	4,480,928.00	1.31
			Base 36.801626	125,125.53	51.501339	175,104.55	49,979.02	0.16

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK							
		7,300.000	Local 1,568.783973	11,452,123.00	1,435.000000	10,475,500.00	-976,623.00	0.73
			Base 13.871382	101,261.09	13.486208	98,449.32	-2,811.77	0.09
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK							
		25,200.000	Local 450.225000	11,345,670.00	413.000000	10,407,600.00	-938,070.00	0.73
			Base 3.980945	100,319.82	3.881397	97,811.19	-2,508.63	0.09
689544005	TOKYO GAS CO LTD COMMON STOCK							
		5,800.000	Local 2,689.844310	15,601,097.00	2,818.000000	16,344,400.00	743,303.00	1.15
			Base 23.783936	137,946.83	26.483718	153,605.56	15,658.73	0.14
689567006	TOKYO ELECTRON LTD COMMON STOCK							
		500.000	Local 15,102.548000	7,551,274.00	19,215.000000	9,607,500.00	2,056,226.00	0.67
			Base 133.538600	66,769.30	180.583619	90,291.81	23,522.51	0.08
689714004	TORAY INDUSTRIES INC COMMON STOCK							
		12,400.000	Local 999.599516	12,395,034.00	1,001.000000	12,412,400.00	17,366.00	0.87
			Base 8.838583	109,598.43	9.407453	116,652.41	7,053.98	0.10
690064001	TOYOTA MOTOR CORP COMMON STOCK							
		3,500.000	Local 6,238.117429	21,833,411.00	6,842.000000	23,947,000.00	2,113,589.00	1.68
			Base 55.158206	193,053.72	64.301490	225,055.21	32,001.49	0.20
691148001	UNICHARM CORP COMMON STOCK							
		4,100.000	Local 2,815.907317	11,545,220.00	3,049.000000	12,500,900.00	955,680.00	0.88
			Base 24.898602	102,084.27	28.654668	117,484.14	15,399.87	0.11
698511003	YAKULT HONSHA CO LTD COMMON STOCK							
		600.000	Local 6,633.315000	3,979,989.00	7,930.000000	4,758,000.00	778,011.00	0.33
			Base 58.652600	35,191.56	74.526573	44,715.94	9,524.38	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK							
		18,200.000	Local 1,445.222253	26,303,045.00	1,616.000000	29,411,200.00	3,108,155.00	2.06
			Base 12.778834	232,574.78	15.187256	276,408.06	43,833.28	0.25
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK							
		2,200.000	Local 5,242.620000	11,533,764.00	5,150.000000	11,330,000.00	-203,764.00	0.79
			Base 46.355895	101,982.97	48.399981	106,479.96	4,496.99	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
B02K2M903	M3 INC COMMON STOCK	3,000.000	3,756.877333	11,270,632.00	4,820.000000	14,460,000.00	3,189,368.00	1.01	
			Local						
			Base	33.292370	99,877.11	45.298623	135,895.87	36,018.76	0.12
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK	4,000.000	2,784.391500	11,137,566.00	2,720.000000	10,880,000.00	-257,566.00	0.76	
			Local						
			Base	24.619935	98,479.74	25.562709	102,250.83	3,771.09	0.09
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK	5,900.000	4,867.432542	28,717,852.00	4,532.000000	26,738,800.00	-1,979,052.00	1.88	
			Local						
			Base	43.038441	253,926.80	42.591983	251,292.70	-2,634.10	0.23
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK	5,400.000	2,563.781296	13,844,419.00	3,535.000000	19,089,000.00	5,244,581.00	1.34	
			Local						
			Base	22.669272	122,414.07	33.222123	179,399.46	56,985.39	0.16
B0JQTJ900	mitsubishi chemical holdings common stock	13,200.000	917.958788	12,117,056.00	1,020.000000	13,464,000.00	1,346,944.00	0.94	
			Local						
			Base	8.116705	107,140.51	9.586016	126,535.41	19,394.90	0.11
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	3,000.000	3,779.889000	11,339,667.00	3,276.000000	9,828,000.00	-1,511,667.00	0.69	
			Local						
			Base	33.422247	100,266.74	30.788027	92,364.08	-7,902.66	0.08
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK	3,300.000	5,088.543030	16,792,192.00	5,293.000000	17,466,900.00	674,708.00	1.23	
			Local						
			Base	44.993527	148,478.64	49.743903	164,154.88	15,676.24	0.15
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK	1,200.000	9,654.825000	11,585,790.00	8,130.000000	9,756,000.00	-1,829,790.00	0.68	
			Local						
			Base	85.369158	102,442.99	76.406184	91,687.42	-10,755.57	0.08
JAPANESE YEN Total		570,000.000	Local		1,356,746,386.00		1,424,140,360.00	67,393,974.00	99.90
			Base		12,002,200.67		13,384,148.82	1,381,948.15	12.03

MALAYSIAN RINGGIT

Exchange Rate: 3.868000

670397900 PETRONAS GAS BHD COMMON STOCK MYR1.

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		22,800.000	Local 19.056263	434,482.79	17.820000	406,296.00	-28,186.79	25.78
			Base 4.393375	100,168.94	4.607032	105,040.33	4,871.39	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.	30,800.000	Local 13.937820	429,284.87	16.160000	497,728.00	68,443.13	31.58
			Base 3.213331	98,970.58	4.177870	128,678.39	29,707.81	0.12
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5	45,900.000	Local 5.630052	258,419.37	5.500000	252,450.00	-5,969.37	16.02
			Base 1.297995	59,577.95	1.421923	65,266.29	5,688.34	0.06
B83X6P906	IHH HEALTHCARE BHD COMMON STOCK MYR1.0	69,200.000	Local 6.189130	428,287.79	6.000000	415,200.00	-13,087.79	26.35
			Base 1.426889	98,740.70	1.551189	107,342.30	8,601.60	0.10
MALAYSIAN RINGGIT Total		168,700.000	Local	1,550,474.82		1,571,674.00	21,199.18	99.73
			Base	357,458.17		406,327.31	48,869.14	0.37
MEXICAN PESO							Exchange Rate:	18.180000
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	13,000.000	Local 169.120192	2,198,562.49	166.410000	2,163,330.00	-35,232.49	20.69
			Base 8.881710	115,462.23	9.153465	118,995.05	3,532.82	0.11
240645903	CEMEX SAB CPO UNIT	106,800.000	Local 16.577831	1,770,512.32	12.010000	1,282,668.00	-487,844.32	12.27
			Base 0.870620	92,982.26	0.660616	70,553.80	-22,428.46	0.06
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	196,800.000	Local 14.292877	2,812,838.22	17.250000	3,394,800.00	581,961.78	32.47
			Base 0.750621	147,722.24	0.948845	186,732.67	39,010.43	0.17
B671GT907	FIBRA UNO ADMINISTRACION SA REIT	56,700.000	Local 32.394990	1,836,795.95	27.400000	1,553,580.00	-283,215.95	14.86
			Base 1.701292	96,463.28	1.507151	85,455.45	-11,007.83	0.08
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK	43,300.000	Local 42.823813	1,854,271.09	46.000000	1,991,800.00	137,528.91	19.05

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

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	2.248985	97,381.03	2.530253	109,559.96	12,178.93	0.10
MEXICAN PESO Total								
	416,600.000	Local		10,472,980.07		10,386,178.00	-86,802.07	99.35
		Base		550,011.04		571,296.93	21,285.89	0.51
NEW ISRAELI SHEQEL								
							Exchange Rate:	3.507600
664713906	NICE LTD COMMON STOCK ILS1.0							
	1,583.000	Local	257.128503	407,034.42	325.700000	515,583.10	108,548.68	98.62
		Base	71.267202	112,815.98	92.855514	146,990.28	34,174.30	0.13
NEW ISRAELI SHEQEL Total								
	1,583.000	Local		407,034.42		515,583.10	108,548.68	98.62
		Base		112,815.98		146,990.28	34,174.30	0.13
NEW TAIWAN DOLLAR								
							Exchange Rate:	29.157000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
	131,000.000	Local	23.919122	3,133,405.00	23.200000	3,039,200.00	-94,205.00	9.28
		Base	0.790793	103,593.91	0.795692	104,235.69	641.78	0.09
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
	29,000.000	Local	105.084000	3,047,436.00	111.500000	3,233,500.00	186,064.00	9.87
		Base	3.474196	100,751.68	3.824125	110,899.61	10,147.93	0.10
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
	27,000.000	Local	112.590000	3,039,930.00	109.000000	2,943,000.00	-96,930.00	8.99
		Base	3.722353	100,503.52	3.738382	100,936.31	432.79	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
	32,000.000	Local	88.570813	2,834,266.00	103.000000	3,296,000.00	461,734.00	10.06
		Base	2.928251	93,704.04	3.532599	113,043.18	19,339.14	0.10
634871909	FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0							
	32,000.000	Local	89.271375	2,856,684.00	109.000000	3,488,000.00	631,316.00	10.65
		Base	2.951413	94,445.20	3.738382	119,628.22	25,183.02	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		30,000.000	Local 104.083200	3,122,496.00	90.000000	2,700,000.00	-422,496.00	8.24
			Base 3.441108	103,233.25	3.086737	92,602.12	-10,631.13	0.08
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		41,000.000	Local 70.456317	2,888,709.00	81.800000	3,353,800.00	465,091.00	10.24
			Base 2.329365	95,503.98	2.805501	115,025.55	19,521.57	0.10
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		53,000.000	Local 56.144887	2,975,679.00	68.300000	3,619,900.00	644,221.00	11.05
			Base 1.856213	98,379.31	2.342491	124,152.00	25,772.69	0.11
670498906	PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.							
		5,000.000	Local 264.211182	1,321,055.91	293.000000	1,465,000.00	143,944.09	4.47
			Base 8.735120	43,675.60	10.049045	50,245.22	6,569.62	0.05
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		23,000.000	Local 203.662783	4,684,244.00	244.000000	5,612,000.00	927,756.00	17.14
			Base 6.733322	154,866.40	8.368488	192,475.22	37,608.82	0.17
NEW TAIWAN DOLLAR Total		403,000.000	Local	29,903,904.91		32,750,400.00	2,846,495.09	100.00
			Base	988,656.89		1,123,243.12	134,586.23	1.01
NORWEGIAN KRONE							Exchange Rate:	7.838800
473249902	TELENOR ASA COMMON STOCK NOK6.							
		7,188.000	Local 137.143392	985,786.70	177.000000	1,272,276.00	286,489.30	29.18
			Base 15.796109	113,542.43	22.579987	162,304.94	48,762.51	0.15
713360907	STATOIL ASA COMMON STOCK NOK2.5							
		7,395.000	Local 142.471199	1,053,574.52	184.650000	1,365,486.75	311,912.23	31.31
			Base 16.409762	121,350.19	23.555901	174,195.89	52,845.70	0.16
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		2,680.000	Local 321.236022	860,912.54	331.100000	887,348.00	26,435.46	20.35
			Base 36.999806	99,159.48	42.238608	113,199.47	14,039.99	0.10
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		17,597.000	Local 46.041380	810,190.16	45.950000	808,582.15	-1,608.01	18.54
			Base 5.303023	93,317.30	5.861867	103,151.27	9,833.97	0.09
NORWEGIAN KRONE Total								
		34,860.000	Local	3,710,463.92		4,333,692.90	623,228.98	99.38
			Base	427,369.40		552,851.57	125,482.17	0.50
PHILIPPINE PESO							Exchange Rate:	52.177500
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		139,800.000	Local	5,057,151.34	41.100000	5,745,780.00	688,628.66	51.40
			Base	101,305.11	0.787696	110,119.88	8,814.77	0.10
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000	Local	5,072,384.55	33.700000	5,432,440.00	360,055.45	48.60
			Base	101,610.27	0.645872	104,114.61	2,504.34	0.09
PHILIPPINE PESO Total								
		301,000.000	Local	10,129,535.89		11,178,220.00	1,048,684.11	100.00
			Base	202,915.38		214,234.49	11,319.11	0.19
POLISH ZLOTY							Exchange Rate:	3.423150
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		3,276.000	Local	383,600.99	84.120000	275,577.12	-108,023.87	58.77
			Base	99,488.03	24.573857	80,503.96	-18,984.07	0.07
B544PW909	PGE SA COMMON STOCK PLN10.25							
		19,417.000	Local	251,802.88	9.910000	192,422.47	-59,380.41	41.04
			Base	70,364.50	2.894994	56,212.11	-14,152.39	0.05
POLISH ZLOTY Total								
		22,693.000	Local	635,403.87		467,999.59	-167,404.28	99.81
			Base	169,852.53		136,716.07	-33,136.46	0.12
POUND STERLING							Exchange Rate:	0.712758
005665906	BHP BILLITON PLC COMMON STOCK USD.5							

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		17,732.000	Local 11.167371	198,019.83	14.036000	248,886.35	50,866.52	2.92
			Base 14.414849	255,604.11	19.692518	349,187.73	93,583.62	0.31
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	12,874.000	Local 5.899954	75,956.01	5.304000	68,283.70	-7,672.31	0.80
			Base 7.615664	98,044.06	7.441516	95,802.08	-2,241.98	0.09
014119903	SKY PLC COMMON STOCK GBP.5	6,361.000	Local 9.980709	63,487.29	12.975000	82,533.98	19,046.69	0.97
			Base 12.883105	81,949.43	18.203935	115,795.23	33,845.80	0.10
018270009	CRH PLC COMMON STOCK EUR.32	3,531.000	Local 29.259187	103,314.19	24.090000	85,061.79	-18,252.40	1.00
			Base 37.767777	133,358.02	33.798288	119,341.75	-14,016.27	0.11
021623004	AVIVA PLC COMMON STOCK GBP.25	14,618.000	Local 5.330007	77,914.04	4.959000	72,490.66	-5,423.38	0.85
			Base 6.879976	100,571.49	6.957481	101,704.45	1,132.96	0.09
023740905	DIAGEO PLC COMMON STOCK GBP.2893518	4,278.000	Local 22.717342	97,184.79	24.120000	103,185.36	6,000.57	1.21
			Base 29.323558	125,446.18	33.840378	144,769.14	19,322.96	0.13
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025	12,006.000	Local 6.390473	76,724.02	5.814000	69,802.88	-6,921.14	0.82
			Base 8.248826	99,035.41	8.157046	97,933.49	-1,101.92	0.09
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	5,689.000	Local 51.055150	290,452.75	41.310000	235,012.59	-55,440.16	2.75
			Base 66.774377	379,879.43	57.957960	329,722.84	-50,156.59	0.30
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1	2,036.000	Local 36.322534	73,952.68	24.260000	49,393.36	-24,559.32	0.58
			Base 46.885147	95,458.16	34.036798	69,298.92	-26,159.24	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5	23,523.000	Local 6.658419	156,625.98	6.654000	156,522.04	-103.94	1.83
			Base 8.594691	202,172.91	9.335567	219,600.54	17,427.63	0.20
067760009	PEARSON PLC COMMON STOCK GBP.25							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		8,107.000	Local Base	7.201557 9.215833	58,383.02 74,712.76	7.490000 10.508476	60,721.43 85,192.21	2,338.41 10,479.45	0.71 0.08
068253004	PERSIMMON PLC COMMON STOCK GBP.1	3,205.000	Local Base	23.957888 30.924855	76,785.03 99,114.16	25.300000 35.495919	81,086.50 113,764.42	4,301.47 14,650.26	0.95 0.10
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	4,407.000	Local Base	17.603746 22.722927	77,579.71 100,139.94	17.785000 24.952368	78,378.50 109,965.09	798.79 9,825.15	0.92 0.10
071887004	RIO TINTO PLC COMMON STOCK GBP.1	9,970.000	Local Base	29.089537 37.548791	290,022.68 374,361.45	36.110000 50.662357	360,016.70 505,103.70	69,994.02 130,742.25	4.22 0.45
079087003	SSE PLC COMMON STOCK GBP.5	28,969.000	Local Base	13.190229 17.680610	382,107.75 512,189.60	12.760000 17.902289	369,644.44 518,611.42	-12,463.31 6,421.82	4.33 0.47
079805909	BP PLC COMMON STOCK USD.25	133,683.000	Local Base	4.459587 5.756438	596,170.97 769,537.84	4.792500 6.723881	640,675.78 898,868.59	44,504.81 129,330.75	7.50 0.81
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	111,013.000	Local Base	0.699319 0.902681	77,633.48 100,209.34	0.646600 0.907180	71,781.01 100,708.81	-5,852.47 499.47	0.84 0.09
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	38,299.000	Local Base	1.979515 2.555159	75,813.44 97,860.03	1.846000 2.589939	70,699.95 99,192.08	-5,113.49 1,332.05	0.83 0.09
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	6,961.000	Local Base	15.941065 20.576736	110,965.75 143,234.66	13.940000 19.557830	97,036.34 136,142.06	-13,929.41 -7,092.60	1.14 0.12
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	2,272.000	Local Base	46.743464 60.336492	106,201.15 137,084.51	48.955000 68.683901	111,225.76 156,049.82	5,024.61 18,965.31	1.30 0.14
306465907	GKN PLC COMMON STOCK GBP.1								

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		14,986.000	Local Base	4.323727 6.037654	64,795.38 90,480.29	4.630000 6.495893	69,385.18 97,347.46	4,589.80 6,867.17	0.81 0.09
309135903	BT GROUP PLC COMMON STOCK GBP.05	81,298.000	Local Base	3.057965 3.947222	248,606.40 320,901.29	2.275000 3.191827	184,952.95 259,489.13	-63,653.45 -61,412.16	2.17 0.23
312152903	CARNIVAL PLC COMMON STOCK USD1.66	1,595.000	Local Base	48.671643 62.825386	77,631.27 100,206.49	45.800000 64.257434	73,051.00 102,490.61	-4,580.27 2,284.12	0.86 0.09
313486904	BARCLAYS PLC COMMON STOCK GBP.25	36,476.000	Local Base	2.125453 2.743535	77,528.01 100,073.20	2.065000 2.897197	75,322.94 105,678.14	-2,205.07 5,604.94	0.88 0.09
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	4,252.000	Local Base	17.377686 23.240061	73,889.92 98,816.74	16.960000 23.794893	72,113.92 101,175.88	-1,776.00 2,359.14	0.84 0.09
320898901	NEXT PLC COMMON STOCK GBP.1	1,416.000	Local Base	43.280904 55.386582	61,285.76 78,427.40	47.590000 66.768805	67,387.44 94,544.63	6,101.68 16,117.23	0.79 0.08
331952903	KINGFISHER PLC COMMON STOCK GBP.157143	22,463.000	Local Base	3.319307 4.284563	74,561.59 96,244.14	2.925000 4.103777	65,704.28 92,183.15	-8,857.31 -4,060.99	0.77 0.08
339864902	ITV PLC COMMON STOCK GBP.1	36,131.000	Local Base	2.086115 2.692758	75,373.41 97,292.04	1.441500 2.022426	52,082.84 73,072.26	-23,290.57 -24,219.78	0.61 0.07
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	244,907.000	Local Base	2.038781 2.631660	499,311.75 644,511.90	1.942200 2.724908	475,658.38 667,349.06	-23,653.37 22,837.16	5.57 0.60
B01C3S908	RANDGOLD RESOURCES LTD COMMON STOCK USD.05	1,150.000	Local Base	65.807261 84.944052	75,678.35 97,685.66	58.820000 82.524503	67,643.00 94,903.18	-8,035.35 -2,782.48	0.79 0.09
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728								

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		105,425.000	Local 1.845384 Base 2.420441	194,549.57 255,175.00	1.422000 1.995067	149,914.35 210,329.94	-44,635.22 -44,845.06	1.76 0.19
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	28,910.000	Local 20.347018 Base 26.263943	588,232.30 759,290.60	22.335000 31.336021	645,704.85 905,924.38	57,472.55 146,633.78	7.56 0.81
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	24,329.000	Local 20.765972 Base 26.804729	505,215.33 652,132.25	22.770000 31.946327	553,971.33 777,222.18	48,756.00 125,089.93	6.49 0.70
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286	3,178.000	Local 24.113386 Base 31.125573	76,632.34 98,917.07	20.950000 29.392865	66,579.10 93,410.53	-10,053.24 -5,506.54	0.78 0.08
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	2,865.000	Local 40.259934 Base 51.967546	115,344.71 148,887.02	39.555000 55.495694	113,325.08 158,995.17	-2,019.63 10,108.15	1.33 0.14
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	4,546.000	Local 16.771315 Base 21.648425	76,242.40 98,413.74	15.375000 21.571136	69,894.75 98,062.39	-6,347.65 -351.35	0.82 0.09
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	3,757.000	Local 20.227250 Base 26.109348	75,993.78 98,092.82	19.150000 26.867464	71,946.55 100,941.06	-4,047.23 2,848.24	0.84 0.09
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	3,358.000	Local 23.713335 Base 30.609187	79,629.38 102,785.65	18.440000 25.871334	61,921.52 86,875.94	-17,707.86 -15,909.71	0.73 0.08
B1KJJ4906	WHITBREAD PLC COMMON STOCK GBP.767974	1,904.000	Local 40.681675 Base 52.511933	77,457.91 99,982.72	37.000000 51.911027	70,448.00 98,838.60	-7,009.91 -1,144.12	0.83 0.09
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	12,341.000	Local 10.056553 Base 12.981005	124,107.92 160,198.58	16.610000 23.303842	204,984.01 287,592.72	80,876.09 127,394.14	2.40 0.26
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,192.000	Local 71.933708	85,744.98	60.340000	71,925.28	-13,819.70	0.84
			Base 92.852072	110,679.67	84.657065	100,911.22	-9,768.45	0.09
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	4,836.000	Local 15.967587	77,219.25	14.650000	70,847.40	-6,371.85	0.83
			Base 20.610970	99,674.65	20.553961	99,398.95	-275.70	0.09
B2QKY0906	SHIRE PLC COMMON STOCK GBP.05	2,077.000	Local 46.955108	97,525.76	35.705000	74,159.29	-23,366.47	0.87
			Base 60.609682	125,886.31	50.094141	104,045.54	-21,840.77	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	30,471.000	Local 7.859360	239,482.57	7.154000	217,989.53	-21,493.04	2.55
			Base 10.687273	325,651.89	10.037067	305,839.47	-19,812.42	0.27
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	98,177.000	Local 2.773424	272,286.46	3.538000	347,350.23	75,063.77	4.07
			Base 3.579937	351,467.52	4.963817	487,332.63	135,865.11	0.44
B5N0P8909	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857	11,376.000	Local 6.943870	78,993.46	5.400000	61,430.40	-17,563.06	0.72
			Base 9.286389	105,641.96	7.576204	86,186.90	-19,455.06	0.08
B63H84900	ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	9,307.000	Local 8.145850	75,813.43	8.716000	81,119.81	5,306.38	0.95
			Base 10.514669	97,860.02	12.228554	113,811.15	15,951.13	0.10
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	22,933.000	Local 7.033131	161,290.80	6.392000	146,587.74	-14,703.06	1.72
			Base 9.078370	208,194.26	8.967981	205,662.71	-2,531.55	0.18
B8KF9B904	WPP PLC COMMON STOCK GBP.1	5,536.000	Local 17.008681	94,160.06	11.325000	62,695.20	-31,464.86	0.73
			Base 21.954816	121,541.86	15.888983	87,961.41	-33,580.45	0.08
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105	5,976.000	Local 16.459147	98,359.86	14.555000	86,980.68	-11,379.18	1.02
			Base 21.245475	126,962.96	20.420676	122,033.96	-4,929.00	0.11
BD8QVH905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.1980952							

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,782.000	Local 43.736291	77,938.07	42.680000	76,055.76	-1,882.31	0.89
			Base 56.454832	100,602.51	59.880071	106,706.29	6,103.78	0.10
BD8YWM906	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	7,894.000	Local 24.196652	191,008.37	9.868000	77,897.99	-113,110.38	0.91
			Base 32.145237	253,754.50	13.844811	109,290.94	-144,463.56	0.10
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129	58,463.000	Local 10.744850	628,176.17	8.022000	468,990.19	-159,185.98	5.49
			Base 13.964367	816,398.78	11.254872	657,993.58	-158,405.20	0.59
BFNWV4909	FERGUSON PLC COMMON STOCK GBP.1080303	1,537.000	Local 50.273500	77,270.37	53.540000	82,290.98	5,020.61	0.96
			Base 64.893064	99,740.64	75.116660	115,454.31	15,713.67	0.10
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	22,427.000	Local 4.094320	91,823.32	3.506000	78,629.06	-13,194.26	0.92
			Base 5.284951	118,525.60	4.918921	110,316.63	-8,208.97	0.10
BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714	2,005.000	Local 38.056264	76,302.81	45.680000	91,588.40	15,285.59	1.07
			Base 49.123047	98,491.71	64.089074	128,498.59	30,006.88	0.12
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	2,546.000	Local 31.003028	78,933.71	30.420000	77,449.32	-1,484.39	0.91
			Base 40.018727	101,887.68	42.679282	108,661.45	6,773.77	0.10
POUND STERLING Total		1,373,356.000	Local	8,809,691.49		8,498,417.85	-311,273.64	99.55
			Base	11,441,440.61		11,923,286.51	481,845.90	10.71
QATARI RIAL							Exchange Rate:	3.641000
656661907	QATAR ELECTRICITY + WATER CO COMMON STOCK QAR10.	1,173.000	Local 180.105575	211,263.84	188.000000	220,524.00	9,260.16	17.08
			Base 49.465968	58,023.58	51.634166	60,566.88	2,543.30	0.05
667357909	INDUSTRIES QATAR COMMON STOCK QAR10.	4,144.000	Local 95.013250	393,734.91	105.100000	435,534.40	41,799.49	33.73

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	26.095372	108,139.22	28.865696	119,619.45	11,480.23	0.11
QATARI RIAL Total								
		5,317.000 Local		604,998.75		656,058.40	51,059.65	50.80
		Base		166,162.80		180,186.33	14,023.53	0.16
SINGAPORE DOLLAR								
							Exchange Rate:	1.311150
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		7,200.000 Local	20.468404	147,372.51	27.500000	198,000.00	50,627.49	19.13
		Base	14.571371	104,913.87	20.973954	151,012.47	46,098.60	0.14
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000 Local	3.637102	146,211.49	3.570000	143,514.00	-2,697.49	13.87
		Base	2.589237	104,087.34	2.722801	109,456.58	5,369.24	0.10
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		6,200.000 Local	23.340987	144,714.12	27.500000	170,500.00	25,785.88	16.48
		Base	16.616350	103,021.37	20.973954	130,038.52	27,017.15	0.12
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		91,500.000 Local	3.763384	344,349.63	3.370000	308,355.00	-35,994.63	29.80
		Base	2.679137	245,141.05	2.570263	235,179.04	-9,962.01	0.21
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		16,700.000 Local	10.189162	170,159.00	12.820000	214,094.00	43,935.00	20.69
		Base	7.253621	121,135.47	9.777676	163,287.19	42,151.72	0.15
SINGAPORE DOLLAR Total								
		161,800.000 Local		952,806.75		1,034,463.00	81,656.25	99.97
		Base		678,299.10		788,973.80	110,674.70	0.71
SOUTH AFRICAN RAND								
							Exchange Rate:	11.838750
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01							
		5,266.000 Local	149.707307	788,358.68	108.990000	573,941.34	-214,417.34	4.18
		Base	11.104854	58,478.16	9.206208	48,479.89	-9,998.27	0.04

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

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		12,031.000	Local 119.198439	1,434,076.42	119.020000	1,431,929.62	-2,146.80	10.44
			Base 8.722869	104,944.84	10.053426	120,952.77	16,007.93	0.11
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,190.000	Local 2,566.846168	3,054,546.94	2,891.840000	3,441,289.60	386,742.66	25.09
			Base 187.840235	223,529.88	244.269032	290,680.15	67,150.27	0.26
677745903	SASOL LTD COMMON STOCK							
		3,159.000	Local 411.978262	1,301,439.33	403.230000	1,273,803.57	-27,635.76	9.29
			Base 30.148316	95,238.53	34.060184	107,596.12	12,357.59	0.10
ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		62,670.000	Local 25.770289	1,615,024.00	28.410000	1,780,454.70	165,430.70	12.98
			Base 1.885854	118,186.47	2.399747	150,392.12	32,205.65	0.14
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		5,804.000	Local 274.794493	1,594,907.24	259.460000	1,505,905.84	-89,001.40	10.98
			Base 20.109294	116,714.34	21.916165	127,201.42	10,487.08	0.11
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000	Local 29.158897	1,068,644.41	27.610000	1,011,878.89	-56,765.52	7.38
			Base 2.133830	78,202.74	2.332172	85,471.77	7,269.03	0.08
BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000	Local 10.923002	1,620,787.86	11.590000	1,719,758.97	98,971.11	12.54
			Base 0.799339	118,608.26	0.978988	145,265.25	26,656.99	0.13
BZBFKT902	BID CORP LTD COMMON STOCK							
		3,510.000	Local 298.838222	1,048,922.16	257.750000	904,702.50	-144,219.66	6.60
			Base 22.166952	77,806.00	21.771724	76,418.75	-1,387.25	0.07
SOUTH AFRICAN RAND Total								
		278,662.000	Local	13,526,707.04		13,643,665.03	116,957.99	99.46
			Base	991,709.22		1,152,458.24	160,749.02	1.04
SOUTH KOREAN WON							Exchange Rate:	1,065.900000
617507900	KT+G CORP COMMON STOCK KRW5000.							

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,076.000	Local	103,582.797398	111,455,090.00	100,000.000000	107,600,000.00	-3,855,090.00	4.50	
		Base	91.544675	98,502.07	93.817431	100,947.56	2,445.49	0.09	
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0								
	73.000	Local	1,183,946.397260	86,428,087.00	1,192,000.000000	87,016,000.00	587,913.00	3.64	
		Base	1,085.492192	79,240.93	1,118.303781	81,636.18	2,395.25	0.07	
634691901	LG CHEM LTD COMMON STOCK KRW5000.								
	258.000	Local	276,220.786822	71,264,963.00	386,000.000000	99,588,000.00	28,323,037.00	4.16	
		Base	244.119109	62,982.73	362.135285	93,430.90	30,448.17	0.08	
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.								
	2,324.000	Local	48,839.036145	113,501,920.00	45,150.000000	104,928,600.00	-8,573,320.00	4.39	
		Base	43.163090	100,311.02	42.358570	98,441.32	-1,869.70	0.09	
640605903	S OIL CORP COMMON STOCK KRW2500.0								
	818.000	Local	122,598.000000	100,285,164.00	119,500.000000	97,751,000.00	-2,534,164.00	4.09	
		Base	112.403044	91,945.69	112.111830	91,707.48	-238.21	0.08	
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
	741.000	Local	152,121.592443	112,722,100.00	143,500.000000	106,333,500.00	-6,388,600.00	4.44	
		Base	134.442416	99,621.83	134.628014	99,759.36	137.53	0.09	
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0								
	3,189.000	Local	35,278.196927	112,502,170.00	31,850.000000	101,569,650.00	-10,932,520.00	4.25	
		Base	31.178257	99,427.46	29.880852	95,290.04	-4,137.42	0.09	
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local	44,685.717467	140,447,210.00	32,900.000000	103,404,700.00	-37,042,510.00	4.32	
		Base	39.492459	124,124.80	30.865935	97,011.63	-27,113.17	0.09	
653703009	LG CORP COMMON STOCK KRW5000.								
	1,162.000	Local	69,455.514630	80,707,308.00	86,900.000000	100,977,800.00	20,270,492.00	4.22	
		Base	61.383571	71,327.71	81.527348	94,734.78	23,407.07	0.09	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	337,000.000000	131,430,000.00	31,705,288.00	5.49	
		Base	225.987103	88,134.97	316.164743	123,304.25	35,169.28	0.11	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW5000.0								

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	88.000	Local	2,277,820.750000	200,448,226.00	2,452,000.000000	215,776,000.00	15,327,774.00	9.02	
		Base	2,013.098409	177,152.66	2,300.403415	202,435.50	25,282.84	0.18	
698833902	YUHAN CORPORATION COMMON STOCK KRW5000.0								
	575.000	Local	225,482.584348	129,652,486.00	221,000.000000	127,075,000.00	-2,577,486.00	5.31	
		Base	199.277583	114,584.61	207.336523	119,218.50	4,633.89	0.11	
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	137,000.000000	105,627,000.00	3,773,582.00	4.42	
		Base	121.120013	93,383.53	128.529881	99,096.54	5,713.01	0.09	
ACIOQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local	243,694.794118	41,428,115.00	486,000.000000	82,620,000.00	41,191,885.00	3.45	
		Base	216.829588	36,861.03	455.952716	77,511.96	40,650.93	0.07	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	840.000	Local	89,905.228571	75,520,392.00	317,000.000000	266,280,000.00	190,759,608.00	11.13	
		Base	79.456679	66,743.61	297.401257	249,817.06	183,073.45	0.22	
B15SK5908	AMOREPACIFIC CORP COMMON STOCK KRW500.0								
	242.000	Local	319,255.198347	77,259,758.00	307,000.000000	74,294,000.00	-2,965,758.00	3.11	
		Base	284.060124	68,742.55	288.019514	69,700.72	958.17	0.06	
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.								
	799.000	Local	171,136.795995	136,738,300.00	210,000.000000	167,790,000.00	31,051,700.00	7.01	
		Base	151.247722	120,846.93	197.016606	157,416.27	36,569.34	0.14	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	416.000	Local	249,839.370192	103,933,178.00	298,500.000000	124,176,000.00	20,242,822.00	5.19	
		Base	220.803678	91,854.33	280.045032	116,498.73	24,644.40	0.10	
B3L2NF908	MEDY TOX INC COMMON STOCK KRW500.								
	92.000	Local	588,470.380435	54,139,275.00	746,700.000000	68,696,400.00	14,557,125.00	2.87	
		Base	523.596739	48,170.90	700.534759	64,449.20	16,278.30	0.06	
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.								
	127.000	Local	418,471.763780	53,145,914.00	517,000.000000	65,659,000.00	12,513,086.00	2.74	
		Base	372.338976	47,287.05	485.036120	61,599.59	14,312.54	0.06	
BYYNHB906	SILLAJEN INC COMMON STOCK KRW500.0								

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	490.000	Local		89,171.279592	43,693,927.00	107,100.000000	52,479,000.00	8,785,073.00	2.19
		Base		81.756020	40,060.45	100.478469	49,234.45	9,174.00	0.04
SOUTH KOREAN WON Total									
	17,784.000	Local			2,046,851,713.00		2,391,071,650.00	344,219,937.00	99.95
		Base			1,821,306.86		2,243,242.02	421,935.16	2.02
SWEDISH KRONA								Exchange Rate:	8.349800
484652904	SWEDBANK AB A SHARES COMMON STOCK SEK22.0								
	4,155.000	Local		212.441295	882,693.58	187.000000	776,985.00	-105,708.58	5.42
		Base		24.034811	99,864.64	22.395746	93,054.32	-6,810.32	0.08
538003906	NORDEA BANK AB COMMON STOCK SEK1.0								
	7,940.000	Local		112.406175	892,505.03	89.100000	707,454.00	-185,051.03	4.93
		Base		12.717213	100,974.67	10.670914	84,727.06	-16,247.61	0.08
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	4,025.000	Local		215.007451	865,404.99	125.180000	503,849.50	-361,555.49	3.51
		Base		24.325138	97,908.68	14.991976	60,342.70	-37,565.98	0.05
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	51,098.000	Local		58.425520	2,985,427.23	52.920000	2,704,106.16	-281,321.07	18.85
		Base		6.610044	337,760.04	6.337876	323,852.81	-13,907.23	0.29
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	23,944.000	Local		36.798792	881,110.28	39.210000	938,844.24	57,733.96	6.54
		Base		4.163277	99,685.51	4.695921	112,439.13	12,753.62	0.10
ACI0CQYQ0	ASSA ABLOY AB B COMMON STOCK SEK1.0								
	4,490.000	Local		192.229441	863,110.19	180.350000	809,771.50	-53,338.69	5.64
		Base		21.748118	97,649.05	21.599320	96,980.95	-668.10	0.09
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5								
	1,774.000	Local		489.329662	868,070.82	569.500000	1,010,293.00	142,222.18	7.04
		Base		55.360924	98,210.28	68.205226	120,996.07	22,785.79	0.11
B1QH83908	VOLVO AB B SHS COMMON STOCK SEK1.2								
	5,979.000	Local		146.027100	873,096.03	152.250000	910,302.75	37,206.72	6.34

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	16.520958	98,778.81	18.233970	109,020.90	10,242.09	0.10
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
		6,075.000 Local	142.301799	864,483.43	152.450000	926,133.75	61,650.32	6.45
		Base	16.099491	97,804.41	18.257922	110,916.88	13,112.47	0.10
B1XCBX901	BOLIDEN AB COMMON STOCK SEK2.11							
		3,488.000 Local	237.668231	828,986.79	292.500000	1,020,240.00	191,253.21	7.11
		Base	26.888893	93,788.46	35.030779	122,187.36	28,398.90	0.11
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
		4,182.000 Local	393.373668	1,645,088.68	496.000000	2,074,272.00	429,183.32	14.46
		Base	44.504821	186,119.16	59.402620	248,421.76	62,302.60	0.22
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
		9,612.000 Local	92.679833	890,838.55	100.150000	962,641.80	71,803.25	6.71
		Base	10.485448	100,786.13	11.994299	115,289.20	14,503.07	0.10
BXC8BS904	ATLAS COPCO AB A SHS COMMON STOCK							
		2,624.000 Local	332.891421	873,507.09	361.200000	947,788.80	74,281.71	6.61
		Base	37.662088	98,825.32	43.258521	113,510.36	14,685.04	0.10
SWEDISH KRONA Total								
		129,386.000 Local		14,214,322.69		14,292,682.50	78,359.81	99.61
		Base		1,608,155.16		1,711,739.50	103,584.34	1.54
SWISS FRANC							Exchange Rate:	0.956000
480808906	SIKA AG BR COMMON STOCK CHF.6							
		18.000 Local	6,410.147778	115,382.66	7,485.000000	134,730.00	19,347.34	5.04
		Base	6,485.378333	116,736.81	7,829.497908	140,930.96	24,194.15	0.13
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		265.000 Local	444.322415	117,745.44	473.600000	125,504.00	7,758.56	4.69
		Base	449.537057	119,127.32	495.397490	131,280.33	12,153.01	0.12
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		70.000 Local	1,957.464000	137,022.48	2,176.000000	152,320.00	15,297.52	5.70
		Base	1,980.437000	138,630.59	2,276.150628	159,330.54	20,699.95	0.14

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		359.000	Local 276.125738	99,129.14	313.400000	112,510.60	13,381.46	4.21
			Base 279.366379	100,292.53	327.824268	117,688.91	17,396.38	0.11
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		5,785.000	Local 79.614213	460,568.22	77.260000	446,949.10	-13,619.12	16.71
			Base 80.617253	466,370.81	80.815900	467,519.98	1,149.17	0.42
710889908	ABB LTD REG COMMON STOCK CHF.12							
		5,434.000	Local 24.394873	132,561.74	22.720000	123,460.48	-9,101.26	4.62
			Base 24.681174	134,117.50	23.765690	129,142.76	-4,974.74	0.12
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		1,130.000	Local 267.108000	301,832.04	219.100000	247,583.00	-54,249.04	9.26
			Base 270.242814	305,374.38	229.184100	258,978.03	-46,396.35	0.23
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	68.000000	89,216.00	-8,596.43	3.34
			Base 75.427111	98,960.37	71.129707	93,322.18	-5,638.19	0.08
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,557.000	Local 56.724096	201,767.61	52.300000	186,031.10	-15,736.51	6.96
			Base 57.389817	204,135.58	54.707113	194,593.20	-9,542.38	0.17
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		5,191.000	Local 78.264300	406,269.98	75.620000	392,543.42	-13,726.56	14.68
			Base 79.182820	411,038.02	79.100418	410,610.27	-427.75	0.37
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	421.400000	102,821.60	3,740.98	3.84
			Base 410.833770	100,243.44	440.794979	107,553.97	7,310.53	0.10
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		1,134.000	Local 89.129506	101,072.86	97.280000	110,315.52	9,242.66	4.12
			Base 90.175547	102,259.07	101.757322	115,392.80	13,133.73	0.10
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		2,064.000	Local 84.938377	175,312.81	85.760000	177,008.64	1,695.83	6.62
			Base 85.935228	177,370.31	89.707113	185,155.48	7,785.17	0.17

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI09N1W4	UBS GROUP AG REG COMMON STOCK CHF.1							
		5,751.000	Local 17.325159	99,636.99	16.795000	96,588.05	-3,048.94	3.61
			Base 17.528489	100,806.34	17.567992	101,033.53	227.19	0.09
B0R80X901	DUFY AG REG COMMON STOCK CHF5.0							
		603.000	Local 159.357413	96,092.52	125.150000	75,465.45	-20,627.07	2.82
			Base 161.227662	97,220.28	130.910042	78,938.76	-18,281.52	0.07
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		219.000	Local 459.650274	100,663.41	422.400000	92,505.60	-8,157.81	3.46
			Base 465.044795	101,844.81	441.841004	96,763.18	-5,081.63	0.09
SWISS FRANC Total		33,136.000	Local	2,741,950.95		2,665,552.56	-76,398.39	99.66
			Base	2,774,528.16		2,788,234.88	13,706.72	2.51
THAILAND BAHT							Exchange Rate:	31.270000
642038905	PTT PCL COMMON STOCK THB10. L							
		14,200.000	Local 389.319369	5,528,335.04	548.000000	7,781,600.00	2,253,264.96	50.79
			Base 11.227668	159,432.88	17.524784	248,851.93	89,419.05	0.22
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		52,200.000	Local 62.808985	3,278,629.02	62.000000	3,236,400.00	-42,229.02	21.12
			Base 1.927839	100,633.18	1.982731	103,498.56	2,865.38	0.09
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		152,300.000	Local 19.215763	2,926,560.74	23.500000	3,579,050.00	652,489.26	23.36
			Base 0.566519	86,280.87	0.751519	114,456.35	28,175.48	0.10
THAILAND BAHT Total		218,700.000	Local	11,733,524.80		14,597,050.00	2,863,525.20	95.27
			Base	346,346.93		466,806.84	120,459.91	0.42
TURKISH LIRA							Exchange Rate:	3.945300
B03MWWY909	PETKIM PETROKIMYA HOLDING AS COMMON STOCK TRY1.							
		44,402.000	Local 6.912526	306,929.96	8.100000	359,656.20	52,726.24	59.83

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.808496	80,300.86	2.053076	91,160.67	10,859.81	0.08
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000 Local	87.897262	192,319.21	109.900000	240,461.20	48,141.99	40.00
		Base	24.712802	54,071.61	27.855930	60,948.77	6,877.16	0.05
TURKISH LIRA Total								
		46,590.000 Local		499,249.17		600,117.40	100,868.23	99.84
		Base		134,372.47		152,109.44	17,736.97	0.14
UAE DIRHAM							Exchange Rate:	3.673050
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		20,430.000 Local	17.714160	361,900.29	17.650000	360,589.50	-1,310.79	38.41
		Base	4.822804	98,529.89	4.805271	98,171.68	-358.21	0.09
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		92,944.000 Local	8.676936	806,469.14	5.800000	539,075.20	-267,393.94	57.43
		Base	2.362357	219,566.88	1.579069	146,765.00	-72,801.88	0.13
UAE DIRHAM Total								
		113,374.000 Local		1,168,369.43		899,664.70	-268,704.73	95.84
		Base		318,096.77		244,936.68	-73,160.09	0.22
US DOLLAR							Exchange Rate:	1.000000
00206R102	AT+T INC COMMON STOCK USD1.0							
		31,100.000 Local	37.481986	1,165,689.76	35.650000	1,108,715.00	-56,974.76	2.72
		Base	37.481986	1,165,689.76	35.650000	1,108,715.00	-56,974.76	1.00
002824100	ABBOTT LABORATORIES COMMON STOCK							
		3,700.000 Local	43.980300	162,727.11	59.920000	221,704.00	58,976.89	0.54
		Base	43.980300	162,727.11	59.920000	221,704.00	58,976.89	0.20
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,200.000 Local	66.784100	146,925.02	94.650000	208,230.00	61,304.98	0.51
		Base	66.784100	146,925.02	94.650000	208,230.00	61,304.98	0.19

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		400.000	Local 135.075000	54,030.00	216.080000	86,432.00	32,402.00	0.21
			Base 135.075000	54,030.00	216.080000	86,432.00	32,402.00	0.08
00817Y108	AETNA INC COMMON STOCK USD.01							
		800.000	Local 139.135000	111,308.00	169.000000	135,200.00	23,892.00	0.33
			Base 139.135000	111,308.00	169.000000	135,200.00	23,892.00	0.12
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000	Local 144.660000	101,262.00	159.030000	111,321.00	10,059.00	0.27
			Base 144.660000	101,262.00	159.030000	111,321.00	10,059.00	0.10
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		700.000	Local 111.845000	78,291.50	92.740000	64,918.00	-13,373.50	0.16
			Base 111.845000	78,291.50	92.740000	64,918.00	-13,373.50	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,100.000	Local 115.370700	126,907.77	183.540000	201,894.00	74,986.23	0.50
			Base 115.370700	126,907.77	183.540000	201,894.00	74,986.23	0.18
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000	Local 926.812500	185,362.50	1,031.790000	206,358.00	20,995.50	0.51
			Base 926.812500	185,362.50	1,031.790000	206,358.00	20,995.50	0.19
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000	Local 948.222500	189,644.50	1,037.140000	207,428.00	17,783.50	0.51
			Base 948.222500	189,644.50	1,037.140000	207,428.00	17,783.50	0.19
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		4,100.000	Local 65.682063	269,296.46	62.320000	255,512.00	-13,784.46	0.63
			Base 65.682063	269,296.46	62.320000	255,512.00	-13,784.46	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		400.000	Local 937.830000	375,132.00	1,447.340000	578,936.00	203,804.00	1.42
			Base 937.830000	375,132.00	1,447.340000	578,936.00	203,804.00	0.52
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,800.000	Local 67.996100	122,392.98	68.590000	123,462.00	1,069.02	0.30
			Base 67.996100	122,392.98	68.590000	123,462.00	1,069.02	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	2,000.000	Local 78.831300	157,662.60	93.280000	186,560.00	28,897.40	0.46
			Base 78.831300	157,662.60	93.280000	186,560.00	28,897.40	0.17
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	1,600.000	Local 62.976300	100,762.08	54.420000	87,072.00	-13,690.08	0.21
			Base 62.976300	100,762.08	54.420000	87,072.00	-13,690.08	0.08
03027X100	AMERICAN TOWER CORP REIT USD.01	1,500.000	Local 126.990300	190,485.45	145.340000	218,010.00	27,524.55	0.53
			Base 126.990300	190,485.45	145.340000	218,010.00	27,524.55	0.20
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	800.000	Local 128.828800	103,063.04	147.940000	118,352.00	15,288.96	0.29
			Base 128.828800	103,063.04	147.940000	118,352.00	15,288.96	0.11
031162100	AMGEN INC COMMON STOCK USD.0001	1,000.000	Local 163.750600	163,750.60	170.480000	170,480.00	6,729.40	0.42
			Base 163.750600	163,750.60	170.480000	170,480.00	6,729.40	0.15
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	1,800.000	Local 52.011700	93,621.06	60.410000	108,738.00	15,116.94	0.27
			Base 52.011700	93,621.06	60.410000	108,738.00	15,116.94	0.10
036752103	ANTHEM INC COMMON STOCK USD.01	500.000	Local 180.898000	90,449.00	219.700000	109,850.00	19,401.00	0.27
			Base 180.898000	90,449.00	219.700000	109,850.00	19,401.00	0.10
037411105	APACHE CORP COMMON STOCK USD.625	2,000.000	Local 46.958700	93,917.40	38.480000	76,960.00	-16,957.40	0.19
			Base 46.958700	93,917.40	38.480000	76,960.00	-16,957.40	0.07
037833100	APPLE INC COMMON STOCK USD.00001	5,200.000	Local 146.175600	760,113.12	167.780000	872,456.00	112,342.88	2.14
			Base 146.175600	760,113.12	167.780000	872,456.00	112,342.88	0.78
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	1,800.000	Local 41.554800	74,798.64	55.610000	100,098.00	25,299.36	0.25
			Base 41.554800	74,798.64	55.610000	100,098.00	25,299.36	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local		41.996700	54,595.71	43.370000	56,381.00	1,785.29	0.14
		Base		41.996700	54,595.71	43.370000	56,381.00	1,785.29	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	900.000	Local		98.701700	88,831.53	113.480000	102,132.00	13,300.47	0.25
		Base		98.701700	88,831.53	113.480000	102,132.00	13,300.47	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	600.000	Local		188.796700	113,278.02	164.460000	98,676.00	-14,602.02	0.24
		Base		188.796700	113,278.02	164.460000	98,676.00	-14,602.02	0.09
056752108	BAIDU INC SPON ADR ADR USD.00005								
	400.000	Local		176.736000	70,694.40	223.190000	89,276.00	18,581.60	0.22
		Base		176.736000	70,694.40	223.190000	89,276.00	18,581.60	0.08
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
	1,700.000	Local		57.994100	98,589.97	27.770000	47,209.00	-51,380.97	0.12
		Base		57.994100	98,589.97	27.770000	47,209.00	-51,380.97	0.04
058498106	BALL CORP COMMON STOCK								
	2,600.000	Local		40.169600	104,440.96	39.710000	103,246.00	-1,194.96	0.25
		Base		40.169600	104,440.96	39.710000	103,246.00	-1,194.96	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	8,300.000	Local		23.949200	198,778.36	29.990000	248,917.00	50,138.64	0.61
		Base		23.949200	198,778.36	29.990000	248,917.00	50,138.64	0.22
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	2,200.000	Local		47.707600	104,956.72	51.530000	113,366.00	8,409.28	0.28
		Base		47.707600	104,956.72	51.530000	113,366.00	8,409.28	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	1,800.000	Local		55.691900	100,245.42	65.040000	117,072.00	16,826.58	0.29
		Base		55.691900	100,245.42	65.040000	117,072.00	16,826.58	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	500.000	Local		183.741000	91,870.50	216.700000	108,350.00	16,479.50	0.27
		Base		183.741000	91,870.50	216.700000	108,350.00	16,479.50	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		1,700.000	Local 167.443200	284,653.44	199.480000	339,116.00	54,462.56	0.83
			Base 167.443200	284,653.44	199.480000	339,116.00	54,462.56	0.30
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		400.000	Local 270.438200	108,175.28	273.820000	109,528.00	1,352.72	0.27
			Base 270.438200	108,175.28	273.820000	109,528.00	1,352.72	0.10
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		300.000	Local 384.663300	115,398.99	541.720000	162,516.00	47,117.01	0.40
			Base 384.663300	115,398.99	541.720000	162,516.00	47,117.01	0.15
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		500.000	Local 183.370000	91,685.00	327.880000	163,940.00	72,255.00	0.40
			Base 183.370000	91,685.00	327.880000	163,940.00	72,255.00	0.15
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000	Local 1,875.470000	187,547.00	2,080.390000	208,039.00	20,492.00	0.51
			Base 1,875.470000	187,547.00	2,080.390000	208,039.00	20,492.00	0.19
101121101	BOSTON PROPERTIES INC REIT USD.01							
		900.000	Local 123.807900	111,427.11	123.220000	110,898.00	-529.11	0.27
			Base 123.807900	111,427.11	123.220000	110,898.00	-529.11	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		3,700.000	Local 26.437400	97,818.38	27.320000	101,084.00	3,265.62	0.25
			Base 26.437400	97,818.38	27.320000	101,084.00	3,265.62	0.09
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		2,100.000	Local 55.210500	115,942.05	63.250000	132,825.00	16,882.95	0.33
			Base 55.210500	115,942.05	63.250000	132,825.00	16,882.95	0.12
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001							
		2,000.000	Local 63.028300	126,056.60	51.390000	102,780.00	-23,276.60	0.25
			Base 63.028300	126,056.60	51.390000	102,780.00	-23,276.60	0.09
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000	Local 35.722400	39,294.64	47.220000	51,942.00	12,647.36	0.13
			Base 35.722400	39,294.64	47.220000	51,942.00	12,647.36	0.05

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
125509109	CIGNA CORP COMMON STOCK USD.25							
		600.000	Local 158.116700	94,870.02	167.740000	100,644.00	5,773.98	0.25
			Base 158.116700	94,870.02	167.740000	100,644.00	5,773.98	0.09
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		900.000	Local 118.230400	106,407.36	161.740000	145,566.00	39,158.64	0.36
			Base 118.230400	106,407.36	161.740000	145,566.00	39,158.64	0.13
126408103	CSX CORP COMMON STOCK USD1.0							
		1,200.000	Local 51.465800	61,758.96	55.710000	66,852.00	5,093.04	0.16
			Base 51.465800	61,758.96	55.710000	66,852.00	5,093.04	0.06
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		4,800.000	Local 80.241300	385,158.24	62.210000	298,608.00	-86,550.24	0.73
			Base 80.241300	385,158.24	62.210000	298,608.00	-86,550.24	0.27
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		1,600.000	Local 82.620000	132,192.00	95.820000	153,312.00	21,120.00	0.38
			Base 82.620000	132,192.00	95.820000	153,312.00	21,120.00	0.14
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		1,400.000	Local 73.593300	103,030.62	62.680000	87,752.00	-15,278.62	0.22
			Base 73.593300	103,030.62	62.680000	87,752.00	-15,278.62	0.08
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		1,000.000	Local 99.958500	99,958.50	147.380000	147,380.00	47,421.50	0.36
			Base 99.958500	99,958.50	147.380000	147,380.00	47,421.50	0.13
150870103	CELANESE CORP SERIES A COMMON STOCK USD.0001							
		1,100.000	Local 84.938200	93,432.02	100.210000	110,231.00	16,798.98	0.27
			Base 84.938200	93,432.02	100.210000	110,231.00	16,798.98	0.10
151020104	CELGENE CORP COMMON STOCK USD.01							
		1,200.000	Local 124.009200	148,811.04	89.210000	107,052.00	-41,759.04	0.26
			Base 124.009200	148,811.04	89.210000	107,052.00	-41,759.04	0.10
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		6,328.000	Local 23.284785	147,346.12	16.430000	103,969.04	-43,377.08	0.25
			Base 23.284785	147,346.12	16.430000	103,969.04	-43,377.08	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
156782104	CERNER CORP COMMON STOCK USD.01	1,500.000	Local 64.399700 Base 64.399700	96,599.55 96,599.55	58.000000 58.000000	87,000.00 87,000.00	-9,599.55 -9,599.55	0.21 0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	700.000	Local 343.477800 Base 343.477800	240,434.46 240,434.46	311.220000 311.220000	217,854.00 217,854.00	-22,580.46 -22,580.46	0.53 0.20
166764100	CHEVRON CORP COMMON STOCK USD.75	3,000.000	Local 105.448700 Base 105.448700	316,346.10 316,346.10	114.040000 114.040000	342,120.00 342,120.00	25,773.90 25,773.90	0.84 0.31
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	2,700.000	Local 48.430000 Base 48.430000	130,761.00 130,761.00	50.360000 50.360000	135,972.00 135,972.00	5,211.00 5,211.00	0.33 0.12
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	6,000.000	Local 34.254800 Base 34.254800	205,528.80 205,528.80	42.890000 42.890000	257,340.00 257,340.00	51,811.20 51,811.20	0.63 0.23
172967424	CITIGROUP INC COMMON STOCK USD.01	2,200.000	Local 60.737400 Base 60.737400	133,622.28 133,622.28	67.500000 67.500000	148,500.00 148,500.00	14,877.72 14,877.72	0.36 0.13
189054109	CLOROX COMPANY COMMON STOCK USD1.0	1,000.000	Local 145.330000 Base 145.330000	145,330.00 145,330.00	133.110000 133.110000	133,110.00 133,110.00	-12,220.00 -12,220.00	0.33 0.12
191216100	COCA COLA CO/THE COMMON STOCK USD.25	6,000.000	Local 43.511500 Base 43.511500	261,069.00 261,069.00	43.430000 43.430000	260,580.00 260,580.00	-489.00 -489.00	0.64 0.23
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	1,800.000	Local 71.748900 Base 71.748900	129,148.02 129,148.02	71.680000 71.680000	129,024.00 129,024.00	-124.02 -124.02	0.32 0.12
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	16,900.000	Local 38.603669 Base 38.603669	652,402.01 652,402.01	34.170000 34.170000	577,473.00 577,473.00	-74,929.01 -74,929.01	1.42 0.52

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
204448104	CIA DE MINAS BUENAVENTUR ADR ADR	3,000.000	Local 11.746100 Base 11.746100	35,238.30 35,238.30	15.230000 15.230000	45,690.00 45,690.00	10,451.70 10,451.70	0.11 0.04
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	800.000	Local 128.457800 Base 128.457800	102,766.24 102,766.24	150.330000 150.330000	120,264.00 120,264.00	17,497.76 17,497.76	0.29 0.11
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	2,700.000	Local 46.215900 Base 46.215900	124,782.93 124,782.93	59.290000 59.290000	160,083.00 160,083.00	35,300.07 35,300.07	0.39 0.14
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1	1,300.000	Local 78.983100 Base 78.983100	102,678.03 102,678.03	77.940000 77.940000	101,322.00 101,322.00	-1,356.03 -1,356.03	0.25 0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	300.000	Local 175.428300 Base 175.428300	52,628.49 52,628.49	227.920000 227.920000	68,376.00 68,376.00	15,747.51 15,747.51	0.17 0.06
219350105	CORNING INC COMMON STOCK USD.5	3,400.000	Local 28.790800 Base 28.790800	97,888.72 97,888.72	27.880000 27.880000	94,792.00 94,792.00	-3,096.72 -3,096.72	0.23 0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	2,000.000	Local 181.939500 Base 181.939500	363,879.00 363,879.00	188.430000 188.430000	376,860.00 376,860.00	12,981.00 12,981.00	0.92 0.34
22822V101	CROWN CASTLE INTL CORP REIT USD.01	1,500.000	Local 93.991300 Base 93.991300	140,986.95 140,986.95	109.610000 109.610000	164,415.00 164,415.00	23,428.05 23,428.05	0.40 0.15
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	1,900.000	Local 51.911800 Base 51.911800	98,632.42 98,632.42	46.620000 46.620000	88,578.00 88,578.00	-10,054.42 -10,054.42	0.22 0.08
231021106	CUMMINS INC COMMON STOCK USD2.5	600.000	Local 158.768300 Base 158.768300	95,260.98 95,260.98	162.090000 162.090000	97,254.00 97,254.00	1,993.02 1,993.02	0.24 0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
233331107	DTE ENERGY COMPANY COMMON STOCK							
		1,500.000	Local 104.105320	156,157.98	104.400000	156,600.00	442.02	0.38
			Base 104.105320	156,157.98	104.400000	156,600.00	442.02	0.14
235851102	DANAHER CORP COMMON STOCK USD.01							
		1,300.000	Local 82.960800	107,849.04	97.910000	127,283.00	19,433.96	0.31
			Base 82.960800	107,849.04	97.910000	127,283.00	19,433.96	0.11
244199105	DEERE + CO COMMON STOCK USD1.0							
		900.000	Local 111.030000	99,927.00	155.320000	139,788.00	39,861.00	0.34
			Base 111.030000	99,927.00	155.320000	139,788.00	39,861.00	0.13
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		1,600.000	Local 64.647400	103,435.84	50.310000	80,496.00	-22,939.84	0.20
			Base 64.647400	103,435.84	50.310000	80,496.00	-22,939.84	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 37.261600	93,154.00	31.790000	79,475.00	-13,679.00	0.19
			Base 37.261600	93,154.00	31.790000	79,475.00	-13,679.00	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000	Local 111.394700	100,255.23	105.380000	94,842.00	-5,413.23	0.23
			Base 111.394700	100,255.23	105.380000	94,842.00	-5,413.23	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		5,800.000	Local 105.122676	609,711.52	100.440000	582,552.00	-27,159.52	1.43
			Base 105.122676	609,711.52	100.440000	582,552.00	-27,159.52	0.52
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		1,900.000	Local 61.321900	116,511.61	71.930000	136,667.00	20,155.39	0.34
			Base 61.321900	116,511.61	71.930000	136,667.00	20,155.39	0.12
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		1,600.000	Local 60.639400	97,023.04	37.890000	60,624.00	-36,399.04	0.15
			Base 60.639400	97,023.04	37.890000	60,624.00	-36,399.04	0.05
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		1,300.000	Local 74.081500	96,305.95	93.550000	121,615.00	25,309.05	0.30
			Base 74.081500	96,305.95	93.550000	121,615.00	25,309.05	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

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		900.000	Local 82.260800	74,034.72	94.900000	85,410.00	11,375.28	0.21
			Base 82.260800	74,034.72	94.900000	85,410.00	11,375.28	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000	Local 76.967800	153,935.60	67.430000	134,860.00	-19,075.60	0.33
			Base 76.967800	153,935.60	67.430000	134,860.00	-19,075.60	0.12
26078J100	DOWDUPONT INC COMMON STOCK USD.01							
		7,089.000	Local 61.579532	436,537.30	63.710000	451,640.19	15,102.89	1.11
			Base 61.579532	436,537.30	63.710000	451,640.19	15,102.89	0.41
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		1,900.000	Local 82.347600	156,460.44	77.470000	147,193.00	-9,267.44	0.36
			Base 82.347600	156,460.44	77.470000	147,193.00	-9,267.44	0.13
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000	Local 89.855400	116,812.02	105.270000	136,851.00	20,038.98	0.34
			Base 89.855400	116,812.02	105.270000	136,851.00	20,038.98	0.12
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000	Local 78.295400	93,954.48	105.580000	126,696.00	32,741.52	0.31
			Base 78.295400	93,954.48	105.580000	126,696.00	32,741.52	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000	Local 125.691300	100,553.04	137.070000	109,656.00	9,102.96	0.27
			Base 125.691300	100,553.04	137.070000	109,656.00	9,102.96	0.10
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	63.660000	82,758.00	-19,763.77	0.20
			Base 78.862900	102,521.77	63.660000	82,758.00	-19,763.77	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		1,700.000	Local 58.619100	99,652.47	68.300000	116,110.00	16,457.53	0.28
			Base 58.619100	99,652.47	68.300000	116,110.00	16,457.53	0.10
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		1,300.000	Local 76.571500	99,542.95	78.780000	102,414.00	2,871.05	0.25
			Base 76.571500	99,542.95	78.780000	102,414.00	2,871.05	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29444U700	EQUINIX INC REIT USD.001	300.000	422.193300	126,657.99	418.140000	125,442.00	-1,215.99	0.31
			422.193300	126,657.99	418.140000	125,442.00	-1,215.99	0.11
29476L107	EQUITY RESIDENTIAL REIT USD.01	1,500.000	64.030300	96,045.45	61.620000	92,430.00	-3,615.45	0.23
			64.030300	96,045.45	61.620000	92,430.00	-3,615.45	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	400.000	248.155000	99,262.00	240.680000	96,272.00	-2,990.00	0.24
			248.155000	99,262.00	240.680000	96,272.00	-2,990.00	0.09
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0	1,700.000	59.325900	100,854.03	58.920000	100,164.00	-690.03	0.25
			59.325900	100,854.03	58.920000	100,164.00	-690.03	0.09
30161N101	EXELON CORP COMMON STOCK	3,500.000	34.218600	119,765.10	39.010000	136,535.00	16,769.90	0.33
			34.218600	119,765.10	39.010000	136,535.00	16,769.90	0.12
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	1,600.000	62.640600	100,224.96	69.080000	110,528.00	10,303.04	0.27
			62.640600	100,224.96	69.080000	110,528.00	10,303.04	0.10
30231G102	EXXON MOBIL CORP COMMON STOCK	6,600.000	81.732300	539,433.18	74.610000	492,426.00	-47,007.18	1.21
			81.732300	539,433.18	74.610000	492,426.00	-47,007.18	0.44
30303M102	FACEBOOK INC A COMMON STOCK USD.000006	1,500.000	149.805300	224,707.95	159.790000	239,685.00	14,977.05	0.59
			149.805300	224,707.95	159.790000	239,685.00	14,977.05	0.22
31428X106	FEDEX CORP COMMON STOCK USD.1	500.000	190.131500	95,065.75	240.110000	120,055.00	24,989.25	0.29
			190.131500	95,065.75	240.110000	120,055.00	24,989.25	0.11
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	5,700.000	33.480000	190,836.00	34.010000	193,857.00	3,021.00	0.48
			33.480000	190,836.00	34.010000	193,857.00	3,021.00	0.17

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		9,100.000	Local 11.002600	100,123.66	11.080000	100,828.00	704.34	0.25
			Base 11.002600	100,123.66	11.080000	100,828.00	704.34	0.09
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		7,800.000	Local 11.700400	91,263.12	17.570000	137,046.00	45,782.88	0.34
			Base 11.700400	91,263.12	17.570000	137,046.00	45,782.88	0.12
36174X101	GGP INC REIT USD.01							
		2,800.000	Local 23.680000	66,304.00	20.460000	57,288.00	-9,016.00	0.14
			Base 23.680000	66,304.00	20.460000	57,288.00	-9,016.00	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		500.000	Local 194.728000	97,364.00	220.900000	110,450.00	13,086.00	0.27
			Base 194.728000	97,364.00	220.900000	110,450.00	13,086.00	0.10
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000	Local 29.160900	227,455.02	13.480000	105,144.00	-122,311.02	0.26
			Base 29.160900	227,455.02	13.480000	105,144.00	-122,311.02	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,800.000	Local 56.612200	101,901.96	45.060000	81,108.00	-20,793.96	0.20
			Base 56.612200	101,901.96	45.060000	81,108.00	-20,793.96	0.07
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		3,000.000	Local 33.058500	99,175.50	36.340000	109,020.00	9,844.50	0.27
			Base 33.058500	99,175.50	36.340000	109,020.00	9,844.50	0.10
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,700.000	Local 67.515900	114,777.03	75.390000	128,163.00	13,385.97	0.31
			Base 67.515900	114,777.03	75.390000	128,163.00	13,385.97	0.12
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000	Local 227.222500	181,778.00	251.860000	201,488.00	19,710.00	0.49
			Base 227.222500	181,778.00	251.860000	201,488.00	19,710.00	0.18
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		1,200.000	Local 82.586700	99,104.04	97.000000	116,400.00	17,295.96	0.29
			Base 82.586700	99,104.04	97.000000	116,400.00	17,295.96	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40414L109	HCP INC REIT USD1.0	3,200.000	Local	29.784700	95,311.04	23.230000	74,336.00	-20,975.04	0.18
			Base	29.784700	95,311.04	23.230000	74,336.00	-20,975.04	0.07
40434L105	HP INC COMMON STOCK USD.01	5,200.000	Local	18.764300	97,574.36	21.920000	113,984.00	16,409.64	0.28
			Base	18.764300	97,574.36	21.920000	113,984.00	16,409.64	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5	3,000.000	Local	44.368000	133,104.00	46.940000	140,820.00	7,716.00	0.35
			Base	44.368000	133,104.00	46.940000	140,820.00	7,716.00	0.13
436492904	GAZPROM PJSC COMMON STOCK RUB5.0	82,930.000	Local	2.335767	193,705.17	2.487105	206,255.62	12,550.45	0.51
			Base	2.335767	193,705.17	2.487105	206,255.62	12,550.45	0.19
437076102	HOME DEPOT INC COMMON STOCK USD.05	1,100.000	Local	154.987100	170,485.81	178.240000	196,064.00	25,578.19	0.48
			Base	154.987100	170,485.81	178.240000	196,064.00	25,578.19	0.18
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	700.000	Local	130.975700	91,682.99	144.510000	101,157.00	9,474.01	0.25
			Base	130.975700	91,682.99	144.510000	101,157.00	9,474.01	0.09
44107P104	HOST HOTELS + RESORTS INC REIT USD.01	5,400.000	Local	18.068600	97,570.44	18.640000	100,656.00	3,085.56	0.25
			Base	18.068600	97,570.44	18.640000	100,656.00	3,085.56	0.09
444859102	HUMANA INC COMMON STOCK USD.166	400.000	Local	226.327500	90,531.00	268.830000	107,532.00	17,001.00	0.26
			Base	226.327500	90,531.00	268.830000	107,532.00	17,001.00	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	700.000	Local	137.871400	96,509.98	156.660000	109,662.00	13,152.02	0.27
			Base	137.871400	96,509.98	156.660000	109,662.00	13,152.02	0.10
456058908	LUKOIL PJSC COMMON STOCK RUB.025	3,694.000	Local	48.100950	177,684.91	69.509055	256,766.45	79,081.54	0.63
			Base	48.100950	177,684.91	69.509055	256,766.45	79,081.54	0.23

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140100	INTEL CORP COMMON STOCK USD.001								
	5,000.000	Local		36.874600	184,373.00	52.080000	260,400.00	76,027.00	0.64
		Base		36.874600	184,373.00	52.080000	260,400.00	76,027.00	0.23
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	1,600.000	Local		60.624400	96,999.04	72.520000	116,032.00	19,032.96	0.28
		Base		60.624400	96,999.04	72.520000	116,032.00	19,032.96	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	600.000	Local		158.695000	95,217.00	153.430000	92,058.00	-3,159.00	0.23
		Base		158.695000	95,217.00	153.430000	92,058.00	-3,159.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	700.000	Local		139.655700	97,758.99	136.910000	95,837.00	-1,921.99	0.24
		Base		139.655700	97,758.99	136.910000	95,837.00	-1,921.99	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	1,800.000	Local		53.164400	95,695.92	53.430000	96,174.00	478.08	0.24
		Base		53.164400	95,695.92	53.430000	96,174.00	478.08	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
	4,100.000	Local		23.990500	98,361.05	23.030000	94,423.00	-3,938.05	0.23
		Base		23.990500	98,361.05	23.030000	94,423.00	-3,938.05	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	300.000	Local		281.949200	84,584.76	412.830000	123,849.00	39,264.24	0.30
		Base		281.949200	84,584.76	412.830000	123,849.00	39,264.24	0.11
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
	2,400.000	Local		87.363500	209,672.40	109.970000	263,928.00	54,255.60	0.65
		Base		87.363500	209,672.40	109.970000	263,928.00	54,255.60	0.24
47215P106	JD.COM INC ADR ADR USD.00002								
	2,300.000	Local		35.027700	80,563.71	40.490000	93,127.00	12,563.29	0.23
		Base		35.027700	80,563.71	40.490000	93,127.00	12,563.29	0.08
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	2,500.000	Local		123.380100	308,450.25	128.150000	320,375.00	11,924.75	0.79
		Base		123.380100	308,450.25	128.150000	320,375.00	11,924.75	0.29

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
485173900	SURGUTNEFTEGAS OJSC COMMON STOCK RUB1.0								
	192,600.000	Local		0.462990	89,171.87	0.497665	95,850.28	6,678.41	0.24
		Base		0.462990	89,171.87	0.497665	95,850.28	6,678.41	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	1,100.000	Local		127.178600	139,896.46	110.130000	121,143.00	-18,753.46	0.30
		Base		127.178600	139,896.46	110.130000	121,143.00	-18,753.46	0.11
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	4,800.000	Local		20.133100	96,638.88	15.060000	72,288.00	-24,350.88	0.18
		Base		20.133100	96,638.88	15.060000	72,288.00	-24,350.88	0.06
500588900	SURGUTNEFTEGAS PREFERENCE PREFERENCE								
	192,400.000	Local		0.475756	91,535.51	0.514161	98,924.58	7,389.07	0.24
		Base		0.475756	91,535.51	0.514161	98,924.58	7,389.07	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,100.000	Local		88.450000	97,295.00	62.290000	68,519.00	-28,776.00	0.17
		Base		88.450000	97,295.00	62.290000	68,519.00	-28,776.00	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
	5,200.000	Local		29.511500	153,459.80	23.940000	124,488.00	-28,971.80	0.31
		Base		29.511500	153,459.80	23.940000	124,488.00	-28,971.80	0.11
532457108	ELI LILLY + CO COMMON STOCK								
	1,300.000	Local		82.045400	106,659.02	77.370000	100,581.00	-6,078.02	0.25
		Base		82.045400	106,659.02	77.370000	100,581.00	-6,078.02	0.09
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	400.000	Local		269.462500	107,785.00	337.930000	135,172.00	27,387.00	0.33
		Base		269.462500	107,785.00	337.930000	135,172.00	27,387.00	0.12
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	15,140.000	Local		6.382201	96,626.53	10.679468	161,687.15	65,060.62	0.40
		Base		6.382201	96,626.53	10.679468	161,687.15	65,060.62	0.15
548661107	LOWE S COS INC COMMON STOCK USD.5								
	1,200.000	Local		85.340400	102,408.48	87.750000	105,300.00	2,891.52	0.26
		Base		85.340400	102,408.48	87.750000	105,300.00	2,891.52	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
56585A102	MARATHON PETROLEUM CORP COMMON STOCK	1,900.000	Local 50.180500	95,342.95	73.110000	138,909.00	43,566.05	0.34
			Base 50.180500	95,342.95	73.110000	138,909.00	43,566.05	0.12
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	1,000.000	Local 97.114000	97,114.00	135.980000	135,980.00	38,866.00	0.33
			Base 97.114000	97,114.00	135.980000	135,980.00	38,866.00	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	400.000	Local 241.967500	96,787.00	207.300000	82,920.00	-13,867.00	0.20
			Base 241.967500	96,787.00	207.300000	82,920.00	-13,867.00	0.07
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	800.000	Local 117.237500	93,790.00	175.160000	140,128.00	46,338.00	0.34
			Base 117.237500	93,790.00	175.160000	140,128.00	46,338.00	0.13
580135101	MCDONALD S CORP COMMON STOCK USD.01	800.000	Local 142.602500	114,082.00	156.380000	125,104.00	11,022.00	0.31
			Base 142.602500	114,082.00	156.380000	125,104.00	11,022.00	0.11
58155Q103	MCKESSON CORP COMMON STOCK USD.01	700.000	Local 140.712900	98,499.03	140.870000	98,609.00	109.97	0.24
			Base 140.712900	98,499.03	140.870000	98,609.00	109.97	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	2,800.000	Local 63.749700	178,499.16	54.470000	152,516.00	-25,983.16	0.37
			Base 63.749700	178,499.16	54.470000	152,516.00	-25,983.16	0.14
59156R108	METLIFE INC COMMON STOCK USD.01	1,900.000	Local 47.618011	90,474.22	45.890000	87,191.00	-3,283.22	0.21
			Base 47.618011	90,474.22	45.890000	87,191.00	-3,283.22	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	4,600.000	Local 68.758900	316,290.94	91.270000	419,842.00	103,551.06	1.03
			Base 68.758900	316,290.94	91.270000	419,842.00	103,551.06	0.38
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1	1,400.000	Local 42.270000	59,178.00	52.140000	72,996.00	13,818.00	0.18
			Base 42.270000	59,178.00	52.140000	72,996.00	13,818.00	0.07

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	1,000.000	Local		91.382000	91,382.00	75.330000	75,330.00	-16,052.00	0.18
		Base		91.382000	91,382.00	75.330000	75,330.00	-16,052.00	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	2,800.000	Local		44.978200	125,938.96	41.730000	116,844.00	-9,094.96	0.29
		Base		44.978200	125,938.96	41.730000	116,844.00	-9,094.96	0.10
61166W101	MONSANTO CO COMMON STOCK USD.01								
	1,200.000	Local		116.260400	139,512.48	116.690000	140,028.00	515.52	0.34
		Base		116.260400	139,512.48	116.690000	140,028.00	515.52	0.13
615369105	MOODY S CORP COMMON STOCK USD.01								
	800.000	Local		118.807500	95,046.00	161.300000	129,040.00	33,994.00	0.32
		Base		118.807500	95,046.00	161.300000	129,040.00	33,994.00	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	3,200.000	Local		43.636900	139,638.08	53.960000	172,672.00	33,033.92	0.42
		Base		43.636900	139,638.08	53.960000	172,672.00	33,033.92	0.16
64110L106	NETFLIX INC COMMON STOCK USD.001								
	500.000	Local		155.855700	77,927.85	295.350000	147,675.00	69,747.15	0.36
		Base		155.855700	77,927.85	295.350000	147,675.00	69,747.15	0.13
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
	12,900.000	Local		7.716474	99,542.51	6.890000	88,881.00	-10,661.51	0.22
		Base		7.716474	99,542.51	6.890000	88,881.00	-10,661.51	0.08
647581107	NEW ORIENTAL EDUCATIO SP ADR ADR USD.01								
	600.000	Local		89.510000	53,706.00	87.650000	52,590.00	-1,116.00	0.13
		Base		89.510000	53,706.00	87.650000	52,590.00	-1,116.00	0.05
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
	3,000.000	Local		32.503700	97,511.10	39.070000	117,210.00	19,698.90	0.29
		Base		32.503700	97,511.10	39.070000	117,210.00	19,698.90	0.11
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		133.894700	200,842.05	163.330000	244,995.00	44,152.95	0.60
		Base		133.894700	200,842.05	163.330000	244,995.00	44,152.95	0.22

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654106103	NIKE INC CL B COMMON STOCK USD1.0							
		1,800.000	Local 54.341100	97,813.98	66.440000	119,592.00	21,778.02	0.29
			Base 54.341100	97,813.98	66.440000	119,592.00	21,778.02	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		1,100.000	Local 90.821800	99,903.98	103.130000	113,443.00	13,539.02	0.28
			Base 90.821800	99,903.98	103.130000	113,443.00	13,539.02	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		400.000	Local 245.477500	98,191.00	349.120000	139,648.00	41,457.00	0.34
			Base 245.477500	98,191.00	349.120000	139,648.00	41,457.00	0.13
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,700.000	Local 60.581500	102,988.55	61.090000	103,853.00	864.45	0.25
			Base 60.581500	102,988.55	61.090000	103,853.00	864.45	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		600.000	Local 103.776000	62,265.60	231.590000	138,954.00	76,688.40	0.34
			Base 103.776000	62,265.60	231.590000	138,954.00	76,688.40	0.12
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		200.000	Local 248.430000	49,686.00	247.380000	49,476.00	-210.00	0.12
			Base 248.430000	49,686.00	247.380000	49,476.00	-210.00	0.04
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		1,800.000	Local 58.382200	105,087.96	64.960000	116,928.00	11,840.04	0.29
			Base 58.382200	105,087.96	64.960000	116,928.00	11,840.04	0.11
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		1,600.000	Local 83.176300	133,082.08	72.670000	116,272.00	-16,810.08	0.29
			Base 83.176300	133,082.08	72.670000	116,272.00	-16,810.08	0.10
682680103	ONEOK INC COMMON STOCK USD.01							
		2,500.000	Local 56.530000	141,325.00	56.920000	142,300.00	975.00	0.35
			Base 56.530000	141,325.00	56.920000	142,300.00	975.00	0.13
68389X105	ORACLE CORP COMMON STOCK USD.01							
		2,300.000	Local 45.426100	104,480.03	45.750000	105,225.00	744.97	0.26
			Base 45.426100	104,480.03	45.750000	105,225.00	744.97	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69331C108	P G + E CORP COMMON STOCK	1,800.000	Local 66.741700	120,135.06	43.930000	79,074.00	-41,061.06	0.19
			Base 66.741700	120,135.06	43.930000	79,074.00	-41,061.06	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	800.000	Local 123.450600	98,760.48	151.240000	120,992.00	22,231.52	0.30
			Base 123.450600	98,760.48	151.240000	120,992.00	22,231.52	0.11
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67	1,100.000	Local 109.580900	120,538.99	111.600000	122,760.00	2,221.01	0.30
			Base 109.580900	120,538.99	111.600000	122,760.00	2,221.01	0.11
69351T106	PPL CORP COMMON STOCK USD.01	2,600.000	Local 38.120800	99,114.08	28.290000	73,554.00	-25,560.08	0.18
			Base 38.120800	99,114.08	28.290000	73,554.00	-25,560.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0	1,400.000	Local 67.054300	93,876.02	66.170000	92,638.00	-1,238.02	0.23
			Base 67.054300	93,876.02	66.170000	92,638.00	-1,238.02	0.08
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	1,200.000	Local 49.238000	59,085.60	75.870000	91,044.00	31,958.40	0.22
			Base 49.238000	59,085.60	75.870000	91,044.00	31,958.40	0.08
713448108	PEPSICO INC COMMON STOCK USD.017	2,000.000	Local 112.317300	224,634.60	109.150000	218,300.00	-6,334.60	0.54
			Base 112.317300	224,634.60	109.150000	218,300.00	-6,334.60	0.20
717081103	PFIZER INC COMMON STOCK USD.05	5,600.000	Local 33.405000	187,068.00	35.490000	198,744.00	11,676.00	0.49
			Base 33.405000	187,068.00	35.490000	198,744.00	11,676.00	0.18
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK	2,400.000	Local 110.667300	265,601.52	99.400000	238,560.00	-27,041.52	0.59
			Base 110.667300	265,601.52	99.400000	238,560.00	-27,041.52	0.21
718546104	PHILLIPS 66 COMMON STOCK	1,200.000	Local 79.032400	94,838.88	95.920000	115,104.00	20,265.12	0.28
			Base 79.032400	94,838.88	95.920000	115,104.00	20,265.12	0.10

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	600.000	Local		165.576700	99,346.02	171.780000	103,068.00	3,721.98	0.25
		Base		165.576700	99,346.02	171.780000	103,068.00	3,721.98	0.09
74005P104	PRAXAIR INC COMMON STOCK USD.01								
	900.000	Local		125.808900	113,228.01	144.300000	129,870.00	16,641.99	0.32
		Base		125.808900	113,228.01	144.300000	129,870.00	16,641.99	0.12
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
	1,400.000	Local		71.915700	100,681.98	107.970000	151,158.00	50,476.02	0.37
		Base		71.915700	100,681.98	107.970000	151,158.00	50,476.02	0.14
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	3,500.000	Local		87.026400	304,592.40	79.280000	277,480.00	-27,112.40	0.68
		Base		87.026400	304,592.40	79.280000	277,480.00	-27,112.40	0.25
74340W103	PROLOGIS INC REIT USD.01								
	2,300.000	Local		53.563700	123,196.51	62.990000	144,877.00	21,680.49	0.36
		Base		53.563700	123,196.51	62.990000	144,877.00	21,680.49	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	900.000	Local		110.258900	99,233.01	103.550000	93,195.00	-6,038.01	0.23
		Base		110.258900	99,233.01	103.550000	93,195.00	-6,038.01	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	2,600.000	Local		43.672300	113,547.98	50.240000	130,624.00	17,076.02	0.32
		Base		43.672300	113,547.98	50.240000	130,624.00	17,076.02	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
	600.000	Local		203.458300	122,074.98	200.390000	120,234.00	-1,840.98	0.29
		Base		203.458300	122,074.98	200.390000	120,234.00	-1,840.98	0.11
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	1,900.000	Local		54.897100	104,304.49	55.410000	105,279.00	974.51	0.26
		Base		54.897100	104,304.49	55.410000	105,279.00	974.51	0.09
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
	600.000	Local		157.195400	94,317.24	215.820000	129,492.00	35,174.76	0.32
		Base		157.195400	94,317.24	215.820000	129,492.00	35,174.76	0.12

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
756109104	REALTY INCOME CORP REIT USD1.0							
		1,700.000	Local 55.555900	94,445.03	51.730000	87,941.00	-6,504.03	0.22
			Base 55.555900	94,445.03	51.730000	87,941.00	-6,504.03	0.08
778296103	ROSS STORES INC COMMON STOCK USD.01							
		1,000.000	Local 64.614700	64,614.70	77.980000	77,980.00	13,365.30	0.19
			Base 64.614700	64,614.70	77.980000	77,980.00	13,365.30	0.07
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		700.000	Local 136.534300	95,574.01	191.060000	133,742.00	38,167.99	0.33
			Base 136.534300	95,574.01	191.060000	133,742.00	38,167.99	0.12
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		800.000	Local 128.210000	102,568.00	170.920000	136,736.00	34,168.00	0.34
			Base 128.210000	102,568.00	170.920000	136,736.00	34,168.00	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		1,100.000	Local 86.560000	95,216.00	116.300000	127,930.00	32,714.00	0.31
			Base 86.560000	95,216.00	116.300000	127,930.00	32,714.00	0.11
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		1,200.000	Local 88.233800	105,880.56	67.210000	80,652.00	-25,228.56	0.20
			Base 88.233800	105,880.56	67.210000	80,652.00	-25,228.56	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		2,700.000	Local 70.918500	191,479.95	64.780000	174,906.00	-16,573.95	0.43
			Base 70.918500	191,479.95	64.780000	174,906.00	-16,573.95	0.16
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		3,500.000	Local 40.490600	141,717.10	52.220000	182,770.00	41,052.90	0.45
			Base 40.490600	141,717.10	52.220000	182,770.00	41,052.90	0.16
816851109	SEMPRA ENERGY COMMON STOCK							
		900.000	Local 111.435600	100,292.04	111.220000	100,098.00	-194.04	0.25
			Base 111.435600	100,292.04	111.220000	100,098.00	-194.04	0.09
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		300.000	Local 336.946700	101,084.01	392.120000	117,636.00	16,551.99	0.29
			Base 336.946700	101,084.01	392.120000	117,636.00	16,551.99	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	1,300.000	Local		164.665400	214,065.02	154.350000	200,655.00	-13,410.02	0.49
		Base		164.665400	214,065.02	154.350000	200,655.00	-13,410.02	0.18
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	3,200.000	Local		49.595800	158,706.56	44.660000	142,912.00	-15,794.56	0.35
		Base		49.595800	158,706.56	44.660000	142,912.00	-15,794.56	0.13
855244109	STARBUCKS CORP COMMON STOCK USD.001								
	1,700.000	Local		60.520900	102,885.53	57.890000	98,413.00	-4,472.53	0.24
		Base		60.520900	102,885.53	57.890000	98,413.00	-4,472.53	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.0								
	1,200.000	Local		84.229200	101,075.04	99.730000	119,676.00	18,600.96	0.29
		Base		84.229200	101,075.04	99.730000	119,676.00	18,600.96	0.11
863667101	STRYKER CORP COMMON STOCK USD.1								
	700.000	Local		135.409100	94,786.37	160.920000	112,644.00	17,857.63	0.28
		Base		135.409100	94,786.37	160.920000	112,644.00	17,857.63	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	3,400.000	Local		28.799200	97,917.28	33.530000	114,002.00	16,084.72	0.28
		Base		28.799200	97,917.28	33.530000	114,002.00	16,084.72	0.10
871829107	SYSCO CORP COMMON STOCK USD1.0								
	2,900.000	Local		54.108300	156,914.07	59.960000	173,884.00	16,969.93	0.43
		Base		54.108300	156,914.07	59.960000	173,884.00	16,969.93	0.16
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	1,300.000	Local		78.715400	102,330.02	81.560000	106,028.00	3,697.98	0.26
		Base		78.715400	102,330.02	81.560000	106,028.00	3,697.98	0.10
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	1,600.000	Local		65.546900	104,875.04	61.040000	97,664.00	-7,211.04	0.24
		Base		65.546900	104,875.04	61.040000	97,664.00	-7,211.04	0.09
88160R101	TESLA INC COMMON STOCK USD.001								
	200.000	Local		296.789700	59,357.94	266.130000	53,226.00	-6,131.94	0.13
		Base		296.789700	59,357.94	266.130000	53,226.00	-6,131.94	0.05

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
881624209	TEVA PHARMACEUTICAL SP ADR ADR							
		3,100.000	Local 30.850700	95,637.17	17.090000	52,979.00	-42,658.17	0.13
			Base 30.850700	95,637.17	17.090000	52,979.00	-42,658.17	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		1,700.000	Local 79.762700	135,596.59	103.890000	176,613.00	41,016.41	0.43
			Base 79.762700	135,596.59	103.890000	176,613.00	41,016.41	0.16
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		700.000	Local 168.388600	117,872.02	206.460000	144,522.00	26,649.98	0.35
			Base 168.388600	117,872.02	206.460000	144,522.00	26,649.98	0.13
88579Y101	3M CO COMMON STOCK USD.01							
		500.000	Local 198.076000	99,038.00	219.520000	109,760.00	10,722.00	0.27
			Base 198.076000	99,038.00	219.520000	109,760.00	10,722.00	0.10
887317303	TIME WARNER INC COMMON STOCK USD.01							
		2,100.000	Local 98.511000	206,873.10	94.580000	198,618.00	-8,255.10	0.49
			Base 98.511000	206,873.10	94.580000	198,618.00	-8,255.10	0.18
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01							
		4,000.000	Local 28.856300	115,425.20	36.690000	146,760.00	31,334.80	0.36
			Base 28.856300	115,425.20	36.690000	146,760.00	31,334.80	0.13
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01							
		3,300.000	Local 28.279800	93,323.34	36.370000	120,021.00	26,697.66	0.29
			Base 28.279800	93,323.34	36.370000	120,021.00	26,697.66	0.11
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000	Local 52.557100	99,858.49	50.500000	95,950.00	-3,908.49	0.24
			Base 52.557100	99,858.49	50.500000	95,950.00	-3,908.49	0.09
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		900.000	Local 111.116700	100,005.03	134.430000	120,987.00	20,981.97	0.30
			Base 111.116700	100,005.03	134.430000	120,987.00	20,981.97	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000	Local 107.153500	96,438.15	104.660000	94,194.00	-2,244.15	0.23
			Base 107.153500	96,438.15	104.660000	94,194.00	-2,244.15	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

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
	800.000	Local		120.488800	96,391.04	125.820000	100,656.00	4,264.96	0.25
		Base		120.488800	96,391.04	125.820000	100,656.00	4,264.96	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	1,600.000	Local		173.496300	277,594.08	214.000000	342,400.00	64,805.92	0.84
		Base		173.496300	277,594.08	214.000000	342,400.00	64,805.92	0.31
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	1,500.000	Local		64.724000	97,086.00	92.770000	139,155.00	42,069.00	0.34
		Base		64.724000	97,086.00	92.770000	139,155.00	42,069.00	0.13
92276F100	VENTAS INC REIT USD.25								
	1,800.000	Local		61.946100	111,502.98	49.530000	89,154.00	-22,348.98	0.22
		Base		61.946100	111,502.98	49.530000	89,154.00	-22,348.98	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	20,700.000	Local		46.073767	953,726.97	47.820000	989,874.00	36,147.03	2.43
		Base		46.073767	953,726.97	47.820000	989,874.00	36,147.03	0.89
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	500.000	Local		141.940000	70,970.00	162.980000	81,490.00	10,520.00	0.20
		Base		141.940000	70,970.00	162.980000	81,490.00	10,520.00	0.07
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
	2,300.000	Local		37.980200	87,354.46	31.060000	71,438.00	-15,916.46	0.18
		Base		37.980200	87,354.46	31.060000	71,438.00	-15,916.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	1,100.000	Local		92.633200	101,896.52	119.620000	131,582.00	29,685.48	0.32
		Base		92.633200	101,896.52	119.620000	131,582.00	29,685.48	0.12
929042109	VORNADO REALTY TRUST REIT USD.04								
	1,100.000	Local		75.654118	83,219.53	67.300000	74,030.00	-9,189.53	0.18
		Base		75.654118	83,219.53	67.300000	74,030.00	-9,189.53	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	800.000	Local		128.427500	102,742.00	114.170000	91,336.00	-11,406.00	0.22
		Base		128.427500	102,742.00	114.170000	91,336.00	-11,406.00	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

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	3,200.000	Local	62.003325	198,410.64	62.700000	200,640.00	2,229.36	0.49	
		Base	62.003325	198,410.64	62.700000	200,640.00	2,229.36	0.18	
931142103	WALMART INC COMMON STOCK USD.1								
	8,800.000	Local	79.028700	695,452.56	88.970000	782,936.00	87,483.44	1.92	
		Base	79.028700	695,452.56	88.970000	782,936.00	87,483.44	0.70	
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
	4,100.000	Local	85.978100	352,510.21	65.470000	268,427.00	-84,083.21	0.66	
		Base	85.978100	352,510.21	65.470000	268,427.00	-84,083.21	0.24	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	3,600.000	Local	55.405100	199,458.36	52.410000	188,676.00	-10,782.36	0.46	
		Base	55.405100	199,458.36	52.410000	188,676.00	-10,782.36	0.17	
95040Q104	WELLTOWER INC REIT USD1.0								
	1,700.000	Local	69.388800	117,960.96	54.430000	92,531.00	-25,429.96	0.23	
		Base	69.388800	117,960.96	54.430000	92,531.00	-25,429.96	0.08	
962166104	WEYERHAEUSER CO REIT USD1.25								
	3,700.000	Local	32.993500	122,075.95	35.000000	129,500.00	7,424.05	0.32	
		Base	32.993500	122,075.95	35.000000	129,500.00	7,424.05	0.12	
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	3,300.000	Local	30.396200	100,307.46	24.860000	82,038.00	-18,269.46	0.20	
		Base	30.396200	100,307.46	24.860000	82,038.00	-18,269.46	0.07	
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	2,200.000	Local	44.825500	98,616.10	45.480000	100,056.00	1,439.90	0.25	
		Base	44.825500	98,616.10	45.480000	100,056.00	1,439.90	0.09	
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	2,100.000	Local	39.610000	83,181.00	41.500000	87,150.00	3,969.00	0.21	
		Base	39.610000	83,181.00	41.500000	87,150.00	3,969.00	0.08	
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001								
	6,200.000	Local	36.810000	228,222.00	34.160000	211,792.00	-16,430.00	0.52	
		Base	36.810000	228,222.00	34.160000	211,792.00	-16,430.00	0.19	

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		800.000	Local 118.268900	94,615.12	109.040000	87,232.00	-7,383.12	0.21
			Base 118.268900	94,615.12	109.040000	87,232.00	-7,383.12	0.08
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		837.000	Local 119.371362	99,913.83	137.000000	114,669.00	14,755.17	0.28
			Base 119.371362	99,913.83	137.000000	114,669.00	14,755.17	0.10
B17KP4901	ROSNEFT OIL CO PJSC COMMON STOCK RUB.01							
		17,830.000	Local 5.385505	96,023.56	5.532621	98,646.63	2,623.07	0.24
			Base 5.385505	96,023.56	5.532621	98,646.63	2,623.07	0.09
B2QKYZ909	MAGNIT PJSC SPON GDR REGS GDR							
		1,662.000	Local 34.320656	57,040.93	18.435000	30,638.97	-26,401.96	0.08
			Base 34.320656	57,040.93	18.435000	30,638.97	-26,401.96	0.03
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000	Local 2.858485	56,254.99	4.425224	87,088.41	30,833.42	0.21
			Base 2.858485	56,254.99	4.425224	87,088.41	30,833.42	0.08
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		400.000	Local 245.740000	98,296.00	168.290000	67,316.00	-30,980.00	0.17
			Base 245.740000	98,296.00	168.290000	67,316.00	-30,980.00	0.06
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		800.000	Local 120.705000	96,564.00	153.500000	122,800.00	26,236.00	0.30
			Base 120.705000	96,564.00	153.500000	122,800.00	26,236.00	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		1,300.000	Local 75.926200	98,704.06	79.910000	103,883.00	5,178.94	0.25
			Base 75.926200	98,704.06	79.910000	103,883.00	5,178.94	0.09
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		2,400.000	Local 41.686800	100,048.32	35.240000	84,576.00	-15,472.32	0.21
			Base 41.686800	100,048.32	35.240000	84,576.00	-15,472.32	0.08
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01							
		2,800.000	Local 34.025000	95,270.00	30.430000	85,204.00	-10,066.00	0.21
			Base 34.025000	95,270.00	30.430000	85,204.00	-10,066.00	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,400.000	Local 84.125600	201,901.44	80.220000	192,528.00	-9,373.44	0.47
			Base 84.125600	201,901.44	80.220000	192,528.00	-9,373.44	0.17
H1467J104	CHUBB LTD COMMON STOCK							
		700.000	Local 137.678600	96,375.02	136.770000	95,739.00	-636.02	0.23
			Base 137.678600	96,375.02	136.770000	95,739.00	-636.02	0.09
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		2,100.000	Local 105.139800	220,793.58	99.340000	208,614.00	-12,179.58	0.51
			Base 105.139800	220,793.58	99.340000	208,614.00	-12,179.58	0.19
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		1,300.000	Local 81.150000	105,495.00	105.680000	137,384.00	31,889.00	0.34
			Base 81.150000	105,495.00	105.680000	137,384.00	31,889.00	0.12
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		1,200.000	Local 106.585000	127,902.00	117.000000	140,400.00	12,498.00	0.34
			Base 106.585000	127,902.00	117.000000	140,400.00	12,498.00	0.13
Y09827109	BROADCOM LTD COMMON STOCK							
		600.000	Local 224.073300	134,443.98	235.650000	141,390.00	6,946.02	0.35
			Base 224.073300	134,443.98	235.650000	141,390.00	6,946.02	0.13
US DOLLAR Total								
		1,091,190.000	Local	37,082,844.31		39,403,267.32	2,320,423.01	96.63
			Base	37,082,844.31		39,403,267.32	2,320,423.01	35.41
EQUITY Total								
		11,486,900.000	Base	101,319,102.83		109,520,970.73	8,201,867.90	98.41

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		17,405,460.790	Base	103,041,924.11		111,243,876.15	8,201,952.04	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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	
ADI10FQJ8	SGX NIFTY 50	APR18 XSIM 20180426					26 Apr 2018			
74.000		148.000	Local	1,500,276.00	1,512,230.70	10,137.000000		-10,696.70	-1,258.00	
			Base	1,500,276.00		10,137.000000		-10,696.70	-1,258.00	0.00
US DOLLAR Total										
74.000		148.000	Local	1,500,276.00	1,512,230.70			-10,696.70	-1,258.00	
			Base					-10,696.70	-1,258.00	0.00
FUTURES LONG Total										
74.000		148.000	Base					-10,696.70	-1,258.00	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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									
74.000	148.000 Base					-11,954.70	-10,696.70	-1,258.00	0.00

Holdings



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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.497522	31 Dec 2030		
	8,403,197.360	Local	100.000000	8,403,197.36	100.000000	8,403,197.36	0.00	1.15
		Base	100.000000	8,403,197.36	100.000000	8,403,197.36	0.00	1.15

US DOLLAR Total	8,403,197.360	Local		8,403,197.36		8,403,197.36	0.00	1.15
		Base		8,403,197.36		8,403,197.36	0.00	1.15

CASH EQUIVALENT Total

	8,403,197.360	Base		8,403,197.36		8,403,197.36	0.00	1.15
--	---------------	------	--	--------------	--	--------------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
	39,953.000	Local	38.550000	1,540,188.15	44.110000	1,762,326.83	222,138.68	0.24
		Base	38.550000	1,540,188.15	44.110000	1,762,326.83	222,138.68	0.24

00081T108	ACCO BRANDS CORP COMMON STOCK USD.01							
	117,137.000	Local	12.500000	1,464,212.50	12.550000	1,470,069.35	5,856.85	0.20
		Base	12.500000	1,464,212.50	12.550000	1,470,069.35	5,856.85	0.20

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
	67,452.000	Local	19.450000	1,311,941.40	20.150000	1,359,157.80	47,216.40	0.19
		Base	19.450000	1,311,941.40	20.150000	1,359,157.80	47,216.40	0.19

002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	88,304.000	Local	7.650000	675,525.60	5.820000	513,929.28	-161,596.32	0.07
		Base	7.650000	675,525.60	5.820000	513,929.28	-161,596.32	0.07

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	226,773.000	Local	14.720000	3,338,098.56	24.210000	5,490,174.33	2,152,075.77	0.75
		Base	14.720000	3,338,098.56	24.210000	5,490,174.33	2,152,075.77	0.75

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
003830106	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01		484,217.000	1.950000	944,223.15	2.220000	1,074,961.74	130,738.59	0.15
			Local	1.950000	944,223.15	2.220000	1,074,961.74	130,738.59	0.15
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001		307,279.000	4.720000	1,450,356.88	3.710000	1,140,005.09	-310,351.79	0.16
			Local	4.720000	1,450,356.88	3.710000	1,140,005.09	-310,351.79	0.16
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001		72,368.000	26.000000	1,881,568.00	23.650000	1,711,503.20	-170,064.80	0.23
			Local	26.000000	1,881,568.00	23.650000	1,711,503.20	-170,064.80	0.23
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01		68,847.000	36.400000	2,506,030.80	47.550000	3,273,674.85	767,644.05	0.45
			Local	36.400000	2,506,030.80	47.550000	3,273,674.85	767,644.05	0.45
00738A106	ADTRAN INC COMMON STOCK USD.01		75,573.000	24.350000	1,840,202.55	15.550000	1,175,160.15	-665,042.40	0.16
			Local	24.350000	1,840,202.55	15.550000	1,175,160.15	-665,042.40	0.16
007786106	AEROHIVE NETWORKS INC COMMON STOCK USD.001		111,010.000	4.159290	461,722.78	4.040000	448,480.40	-13,242.38	0.06
			Local	4.159290	461,722.78	4.040000	448,480.40	-13,242.38	0.06
011311107	ALAMO GROUP INC COMMON STOCK USD.1		5,740.000	108.890000	625,028.60	109.900000	630,826.00	5,797.40	0.09
			Local	108.890000	625,028.60	109.900000	630,826.00	5,797.40	0.09
018522300	ALLETE INC COMMON STOCK		46,889.000	77.820000	3,648,901.98	72.250000	3,387,730.25	-261,171.73	0.46
			Local	77.820000	3,648,901.98	72.250000	3,387,730.25	-261,171.73	0.46
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0		89,089.000	29.010000	2,584,471.89	29.360000	2,615,653.04	31,181.15	0.36
			Local	29.010000	2,584,471.89	29.360000	2,615,653.04	31,181.15	0.36
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01		93,983.000	14.990000	1,408,805.17	15.040000	1,413,504.32	4,699.15	0.19
			Local	14.990000	1,408,805.17	15.040000	1,413,504.32	4,699.15	0.19

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		198,259.000	Local 10.650000	2,111,458.35	10.130000	2,008,363.67	-103,094.68	0.27
			Base 10.650000	2,111,458.35	10.130000	2,008,363.67	-103,094.68	0.27
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		50,705.000	Local 18.690000	947,676.45	18.750000	950,718.75	3,042.30	0.13
			Base 18.690000	947,676.45	18.750000	950,718.75	3,042.30	0.13
032657207	ANALOGIC CORP COMMON STOCK USD.05							
		17,864.000	Local 84.050000	1,501,469.20	95.900000	1,713,157.60	211,688.40	0.23
			Base 84.050000	1,501,469.20	95.900000	1,713,157.60	211,688.40	0.23
034164103	ANDERSONS INC/THE COMMON STOCK							
		38,167.000	Local 34.650000	1,322,486.55	33.100000	1,263,327.70	-59,158.85	0.17
			Base 34.650000	1,322,486.55	33.100000	1,263,327.70	-59,158.85	0.17
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		27,446.000	Local 17.200000	472,071.20	17.250000	473,443.50	1,372.30	0.06
			Base 17.200000	472,071.20	17.250000	473,443.50	1,372.30	0.06
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001							
		44,869.000	Local 2.200000	98,711.80	3.270000	146,721.63	48,009.83	0.02
			Base 2.200000	98,711.80	3.270000	146,721.63	48,009.83	0.02
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		61,307.000	Local 12.800000	784,729.60	8.750000	536,436.25	-248,293.35	0.07
			Base 12.800000	784,729.60	8.750000	536,436.25	-248,293.35	0.07
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		18,719.000	Local 25.900000	484,822.10	39.500000	739,400.50	254,578.40	0.10
			Base 25.900000	484,822.10	39.500000	739,400.50	254,578.40	0.10
04010E109	ARGAN INC COMMON STOCK USD.15							
		43,435.000	Local 67.950000	2,951,408.25	42.950000	1,865,533.25	-1,085,875.00	0.25
			Base 67.950000	2,951,408.25	42.950000	1,865,533.25	-1,085,875.00	0.25
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01							
		237,519.000	Local 2.420000	574,795.98	2.010000	477,413.19	-97,382.79	0.07
			Base 2.420000	574,795.98	2.010000	477,413.19	-97,382.79	0.07

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
044102101	ASHFORD HOSPITALITY PRIME IN REIT USD.01							
		46,924.000	Local 9.550000	448,124.20	9.720000	456,101.28	7,977.08	0.06
			Base 9.550000	448,124.20	9.720000	456,101.28	7,977.08	0.06
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		43,259.000	Local 3.190000	137,996.21	2.920000	126,316.28	-11,679.93	0.02
			Base 3.190000	137,996.21	2.920000	126,316.28	-11,679.93	0.02
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		76,276.000	Local 28.550000	2,177,679.80	24.600000	1,876,389.60	-301,290.20	0.26
			Base 28.550000	2,177,679.80	24.600000	1,876,389.60	-301,290.20	0.26
05566U108	BOFI HOLDING INC COMMON STOCK USD.01							
		167,322.000	Local 27.980000	4,681,669.56	40.530000	6,781,560.66	2,099,891.10	0.93
			Base 27.980000	4,681,669.56	40.530000	6,781,560.66	2,099,891.10	0.93
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		76,591.000	Local 9.197550	704,449.59	10.800000	827,182.80	122,733.21	0.11
			Base 9.197550	704,449.59	10.800000	827,182.80	122,733.21	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		133,472.000	Local 21.000000	2,802,912.00	19.300000	2,576,009.60	-226,902.40	0.35
			Base 21.000000	2,802,912.00	19.300000	2,576,009.60	-226,902.40	0.35
067774109	BARNES + NOBLE INC COMMON STOCK USD.001							
		199,168.000	Local 7.750000	1,543,552.00	4.950000	985,881.60	-557,670.40	0.13
			Base 7.750000	1,543,552.00	4.950000	985,881.60	-557,670.40	0.13
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01							
		17,729.000	Local 57.040000	1,011,262.16	82.880000	1,469,379.52	458,117.36	0.20
			Base 57.040000	1,011,262.16	82.880000	1,469,379.52	458,117.36	0.20
077454106	BELDEN INC COMMON STOCK USD.01							
		26,786.000	Local 82.750000	2,216,541.50	68.940000	1,846,626.84	-369,914.66	0.25
			Base 82.750000	2,216,541.50	68.940000	1,846,626.84	-369,914.66	0.25
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		140,402.000	Local 35.000000	4,914,070.00	29.850000	4,190,999.70	-723,070.30	0.57
			Base 35.000000	4,914,070.00	29.850000	4,190,999.70	-723,070.30	0.57

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		40,041.000	Local 39.550000	1,583,621.55	37.950000	1,519,555.95	-64,065.60	0.21
			Base 39.550000	1,583,621.55	37.950000	1,519,555.95	-64,065.60	0.21
089302103	BIG LOTS INC COMMON STOCK USD.01							
		68,828.000	Local 51.920000	3,573,549.76	43.530000	2,996,082.84	-577,466.92	0.41
			Base 51.920000	3,573,549.76	43.530000	2,996,082.84	-577,466.92	0.41
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		60,393.000	Local 30.300000	1,829,907.90	44.900000	2,711,645.70	881,737.80	0.37
			Base 30.300000	1,829,907.90	44.900000	2,711,645.70	881,737.80	0.37
091826107	BLACK BOX CORP COMMON STOCK USD.001							
		26,456.000	Local 3.500000	92,596.00	2.000000	52,912.00	-39,684.00	0.01
			Base 3.500000	92,596.00	2.000000	52,912.00	-39,684.00	0.01
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		137,761.000	Local 17.640000	2,430,104.04	24.280000	3,344,837.08	914,733.04	0.46
			Base 17.640000	2,430,104.04	24.280000	3,344,837.08	914,733.04	0.46
095229100	BLUCORA INC COMMON STOCK USD.0001							
		17,340.000	Local 25.650000	444,771.00	24.600000	426,564.00	-18,207.00	0.06
			Base 25.650000	444,771.00	24.600000	426,564.00	-18,207.00	0.06
09609G100	BLUEBIRD BIO INC COMMON STOCK USD.01							
		5,850.000	Local 203.947244	1,193,091.38	170.750000	998,887.50	-194,203.88	0.14
			Base 203.947244	1,193,091.38	170.750000	998,887.50	-194,203.88	0.14
09739C102	BOINGO WIRELESS INC COMMON STOCK							
		84,165.000	Local 21.600000	1,817,964.00	24.770000	2,084,767.05	266,803.05	0.28
			Base 21.600000	1,817,964.00	24.770000	2,084,767.05	266,803.05	0.28
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		77,459.000	Local 34.850000	2,699,446.15	38.600000	2,989,917.40	290,471.25	0.41
			Base 34.850000	2,699,446.15	38.600000	2,989,917.40	290,471.25	0.41
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		41,897.000	Local 33.665241	1,410,472.59	27.710000	1,160,965.87	-249,506.72	0.16
			Base 33.665241	1,410,472.59	27.710000	1,160,965.87	-249,506.72	0.16

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		21,582.000	Local 33.089924	714,146.74	38.750000	836,302.50	122,155.76	0.11
			Base 33.089924	714,146.74	38.750000	836,302.50	122,155.76	0.11
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		212,993.000	Local 18.790000	4,002,138.47	20.550000	4,377,006.15	374,867.68	0.60
			Base 18.790000	4,002,138.47	20.550000	4,377,006.15	374,867.68	0.60
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		136,276.000	Local 26.040000	3,548,627.04	31.860000	4,341,753.36	793,126.32	0.59
			Base 26.040000	3,548,627.04	31.860000	4,341,753.36	793,126.32	0.59
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		3,826.000	Local 23.980000	91,747.48	21.410000	81,914.66	-9,832.82	0.01
			Base 23.980000	91,747.48	21.410000	81,914.66	-9,832.82	0.01
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		55,348.000	Local 84.350000	4,668,603.80	71.350000	3,949,079.80	-719,524.00	0.54
			Base 84.350000	4,668,603.80	71.350000	3,949,079.80	-719,524.00	0.54
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		38,049.000	Local 31.220000	1,187,889.78	27.080000	1,030,366.92	-157,522.86	0.14
			Base 31.220000	1,187,889.78	27.080000	1,030,366.92	-157,522.86	0.14
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		103,292.000	Local 18.282713	1,888,457.95	19.840000	2,049,313.28	160,855.33	0.28
			Base 18.282713	1,888,457.95	19.840000	2,049,313.28	160,855.33	0.28
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD.0001							
		78,271.000	Local 30.568334	2,392,614.10	21.260000	1,664,041.46	-728,572.64	0.23
			Base 30.568334	2,392,614.10	21.260000	1,664,041.46	-728,572.64	0.23
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		162,019.000	Local 8.400000	1,360,959.60	4.170000	675,619.23	-685,340.37	0.09
			Base 8.400000	1,360,959.60	4.170000	675,619.23	-685,340.37	0.09
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		90,095.000	Local 23.700000	2,135,251.50	21.670000	1,952,358.65	-182,892.85	0.27
			Base 23.700000	2,135,251.50	21.670000	1,952,358.65	-182,892.85	0.27

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12674R100	C+J ENERGY SERVICES INC COMMON STOCK	93,385.000	Local 33.996542	3,174,767.05	25.820000	2,411,200.70	-763,566.35	0.33
			Base 33.996542	3,174,767.05	25.820000	2,411,200.70	-763,566.35	0.33
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	19,538.000	Local 142.200000	2,778,303.60	151.350000	2,957,076.30	178,772.70	0.40
			Base 142.200000	2,778,303.60	151.350000	2,957,076.30	178,772.70	0.40
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01	159,155.000	Local 13.350000	2,124,719.25	11.250000	1,790,493.75	-334,225.50	0.24
			Base 13.350000	2,124,719.25	11.250000	1,790,493.75	-334,225.50	0.24
132011107	CAMBREX CORP COMMON STOCK USD.1	38,769.000	Local 55.000000	2,132,295.00	52.300000	2,027,618.70	-104,676.30	0.28
			Base 55.000000	2,132,295.00	52.300000	2,027,618.70	-104,676.30	0.28
141337105	CARBONITE INC COMMON STOCK USD.01	62,698.000	Local 22.250000	1,395,030.50	28.800000	1,805,702.40	410,671.90	0.25
			Base 22.250000	1,395,030.50	28.800000	1,805,702.40	410,671.90	0.25
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK	60,241.000	Local 28.830000	1,736,748.03	21.930000	1,321,085.13	-415,662.90	0.18
			Base 28.830000	1,736,748.03	21.930000	1,321,085.13	-415,662.90	0.18
148806102	CATALENT INC COMMON STOCK USD.01	71,668.000	Local 40.710700	2,917,654.44	41.060000	2,942,688.08	25,033.64	0.40
			Base 40.710700	2,917,654.44	41.060000	2,942,688.08	25,033.64	0.40
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01	37,075.000	Local 40.990000	1,519,704.25	39.980000	1,482,258.50	-37,445.75	0.20
			Base 40.990000	1,519,704.25	39.980000	1,482,258.50	-37,445.75	0.20
15117B103	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	265,508.000	Local 2.950000	783,248.60	2.330000	618,633.64	-164,614.96	0.08
			Base 2.950000	783,248.60	2.330000	618,633.64	-164,614.96	0.08
16208T102	CHATHAM LODGING TRUST REIT USD.01	63,593.000	Local 21.989542	1,398,380.95	19.150000	1,217,805.95	-180,575.00	0.17
			Base 21.989542	1,398,380.95	19.150000	1,217,805.95	-180,575.00	0.17

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		35,641.000	Local 42.320000	1,508,327.12	48.220000	1,718,609.02	210,281.90	0.23
			Base 42.320000	1,508,327.12	48.220000	1,718,609.02	210,281.90	0.23
163851108	CHEMOURS CO/THE COMMON STOCK							
		78,013.000	Local 52.750000	4,115,185.75	48.710000	3,800,013.23	-315,172.52	0.52
			Base 52.750000	4,115,185.75	48.710000	3,800,013.23	-315,172.52	0.52
16934W106	CHIMERIX INC COMMON STOCK USD.001							
		138,252.000	Local 5.390000	745,178.28	5.200000	718,910.40	-26,267.88	0.10
			Base 5.390000	745,178.28	5.200000	718,910.40	-26,267.88	0.10
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01							
		101,738.000	Local 1.340000	136,328.92	1.070000	108,859.66	-27,469.26	0.01
			Base 1.340000	136,328.92	1.070000	108,859.66	-27,469.26	0.01
171779309	CIENA CORP COMMON STOCK USD.01							
		82,992.000	Local 22.560000	1,872,299.52	25.900000	2,149,492.80	277,193.28	0.29
			Base 22.560000	1,872,299.52	25.900000	2,149,492.80	277,193.28	0.29
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		77,401.000	Local 55.030000	4,259,377.03	40.630000	3,144,802.63	-1,114,574.40	0.43
			Base 55.030000	4,259,377.03	40.630000	3,144,802.63	-1,114,574.40	0.43
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01							
		213,693.000	Local 3.810000	814,170.33	2.910000	621,846.63	-192,323.70	0.08
			Base 3.810000	814,170.33	2.910000	621,846.63	-192,323.70	0.08
192108504	COEUR MINING INC COMMON STOCK USD.01							
		194,169.000	Local 9.400000	1,825,188.60	8.000000	1,553,352.00	-271,836.60	0.21
			Base 9.400000	1,825,188.60	8.000000	1,553,352.00	-271,836.60	0.21
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		76,436.000	Local 49.450000	3,779,760.20	43.400000	3,317,322.40	-462,437.80	0.45
			Base 49.450000	3,779,760.20	43.400000	3,317,322.40	-462,437.80	0.45
192576106	COHU INC COMMON STOCK USD1.0							
		54,620.000	Local 24.270000	1,325,627.40	22.810000	1,245,882.20	-79,745.20	0.17
			Base 24.270000	1,325,627.40	22.810000	1,245,882.20	-79,745.20	0.17

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		83,923.000	Local 42.570000	3,572,602.11	41.950000	3,520,569.85	-52,032.26	0.48
			Base 42.570000	3,572,602.11	41.950000	3,520,569.85	-52,032.26	0.48
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		15,664.000	Local 74.742755	1,170,770.51	76.430000	1,197,199.52	26,429.01	0.16
			Base 74.742755	1,170,770.51	76.430000	1,197,199.52	26,429.01	0.16
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		59,394.000	Local 36.800000	2,185,699.20	41.250000	2,450,002.50	264,303.30	0.33
			Base 36.800000	2,185,699.20	41.250000	2,450,002.50	264,303.30	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		86,879.000	Local 19.350000	1,681,108.65	20.460000	1,777,544.34	96,435.69	0.24
			Base 19.350000	1,681,108.65	20.460000	1,777,544.34	96,435.69	0.24
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		17,529.000	Local 47.100000	825,615.90	45.200000	792,310.80	-33,305.10	0.11
			Base 47.100000	825,615.90	45.200000	792,310.80	-33,305.10	0.11
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01							
		35,502.000	Local 59.808503	2,123,321.46	57.200000	2,030,714.40	-92,607.06	0.28
			Base 59.808503	2,123,321.46	57.200000	2,030,714.40	-92,607.06	0.28
20600T108	CONATUS PHARMACEUTICALS INC COMMON STOCK USD.0001							
		74,481.000	Local 5.480000	408,155.88	5.870000	437,203.47	29,047.59	0.06
			Base 5.480000	408,155.88	5.870000	437,203.47	29,047.59	0.06
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		56,453.000	Local 15.060000	850,182.18	22.900000	1,292,773.70	442,591.52	0.18
			Base 15.060000	850,182.18	22.900000	1,292,773.70	442,591.52	0.18
210502100	CONSUMER PORTFOLIO SERVICES COMMON STOCK							
		51,920.000	Local 4.610000	239,351.20	3.770000	195,738.40	-43,612.80	0.03
			Base 4.610000	239,351.20	3.770000	195,738.40	-43,612.80	0.03
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		55,548.000	Local 26.200000	1,455,357.60	28.550000	1,585,895.40	130,537.80	0.22
			Base 26.200000	1,455,357.60	28.550000	1,585,895.40	130,537.80	0.22

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
212485106	CONVERGYS CORP COMMON STOCK								
	103,217.000	Local	26.650000	2,750,733.05	22.620000	2,334,768.54	-415,964.51	0.32	
		Base	26.650000	2,750,733.05	22.620000	2,334,768.54	-415,964.51	0.32	
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
	29,217.000	Local	117.570000	3,435,042.69	122.810000	3,588,139.77	153,097.08	0.49	
		Base	117.570000	3,435,042.69	122.810000	3,588,139.77	153,097.08	0.49	
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
	57,965.000	Local	37.950000	2,199,771.75	29.300000	1,698,374.50	-501,397.25	0.23	
		Base	37.950000	2,199,771.75	29.300000	1,698,374.50	-501,397.25	0.23	
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
	118,916.000	Local	19.730000	2,346,212.68	16.450000	1,956,168.20	-390,044.48	0.27	
		Base	19.730000	2,346,212.68	16.450000	1,956,168.20	-390,044.48	0.27	
22164K101	COTIVITI HOLDINGS INC COMMON STOCK USD.001								
	82,156.000	Local	36.080000	2,964,188.48	34.440000	2,829,452.64	-134,735.84	0.39	
		Base	36.080000	2,964,188.48	34.440000	2,829,452.64	-134,735.84	0.39	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	27,490.000	Local	105.780000	2,907,892.20	135.070000	3,713,074.30	805,182.10	0.51	
		Base	105.780000	2,907,892.20	135.070000	3,713,074.30	805,182.10	0.51	
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	59,707.000	Local	33.010000	1,970,928.07	29.150000	1,740,459.05	-230,469.02	0.24	
		Base	33.010000	1,970,928.07	29.150000	1,740,459.05	-230,469.02	0.24	
23334L102	DSW INC CLASS A COMMON STOCK								
	72,189.000	Local	20.901306	1,508,844.38	22.460000	1,621,364.94	112,520.56	0.22	
		Base	20.901306	1,508,844.38	22.460000	1,621,364.94	112,520.56	0.22	
235825205	DANA INC COMMON STOCK USD.01								
	91,009.000	Local	28.790000	2,620,149.11	25.760000	2,344,391.84	-275,757.27	0.32	
		Base	28.790000	2,620,149.11	25.760000	2,344,391.84	-275,757.27	0.32	
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
	51,757.000	Local	51.970000	2,689,811.29	41.740000	2,160,337.18	-529,474.11	0.29	
		Base	51.970000	2,689,811.29	41.740000	2,160,337.18	-529,474.11	0.29	

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
242370203	DEAN FOODS CO COMMON STOCK USD.01							
		197,773.000	Local 10.840000	2,143,859.32	8.620000	1,704,803.26	-439,056.06	0.23
			Base 10.840000	2,143,859.32	8.620000	1,704,803.26	-439,056.06	0.23
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		26,870.000	Local 69.000000	1,854,030.00	90.030000	2,419,106.10	565,076.10	0.33
			Base 69.000000	1,854,030.00	90.030000	2,419,106.10	565,076.10	0.33
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		137,038.000	Local 26.740000	3,664,396.12	40.700000	5,577,446.60	1,913,050.48	0.76
			Base 26.740000	3,664,396.12	40.700000	5,577,446.60	1,913,050.48	0.76
248019101	DELUXE CORP COMMON STOCK USD1.0							
		19,639.000	Local 73.900000	1,451,322.10	74.010000	1,453,482.39	2,160.29	0.20
			Base 73.900000	1,451,322.10	74.010000	1,453,482.39	2,160.29	0.20
24869P104	DENNY S CORP COMMON STOCK USD.01							
		57,045.000	Local 12.730000	726,182.85	15.430000	880,204.35	154,021.50	0.12
			Base 12.730000	726,182.85	15.430000	880,204.35	154,021.50	0.12
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		336,417.000	Local 10.900000	3,666,945.30	10.440000	3,512,193.48	-154,751.82	0.48
			Base 10.900000	3,666,945.30	10.440000	3,512,193.48	-154,751.82	0.48
254543101	DIODES INC COMMON STOCK USD.667							
		53,507.000	Local 31.448028	1,682,689.66	30.460000	1,629,823.22	-52,866.44	0.22
			Base 31.448028	1,682,689.66	30.460000	1,629,823.22	-52,866.44	0.22
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		259,074.000	Local 10.460000	2,709,914.04	8.730000	2,261,716.02	-448,198.02	0.31
			Base 10.460000	2,709,914.04	8.730000	2,261,716.02	-448,198.02	0.31
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		29,899.000	Local 85.150000	2,545,899.85	107.630000	3,218,029.37	672,129.52	0.44
			Base 85.150000	2,545,899.85	107.630000	3,218,029.37	672,129.52	0.44
267CVR991	DYAX CORPORATION CVR COMMON STOCK							
		181,006.000	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

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26817R108	DYNEGY INC COMMON STOCK USD.01							
		221,657.000	Local 9.490000	2,103,524.93	13.520000	2,996,802.64	893,277.71	0.41
			Base 9.490000	2,103,524.93	13.520000	2,996,802.64	893,277.71	0.41
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		28,043.000	Local 60.870000	1,706,977.41	52.690000	1,477,585.67	-229,391.74	0.20
			Base 60.870000	1,706,977.41	52.690000	1,477,585.67	-229,391.74	0.20
283677854	EL PASO ELECTRIC CO COMMON STOCK							
		29,629.000	Local 56.050000	1,660,705.45	51.000000	1,511,079.00	-149,626.45	0.21
			Base 56.050000	1,660,705.45	51.000000	1,511,079.00	-149,626.45	0.21
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK							
		31,242.000	Local 23.708696	740,707.07	19.330000	603,907.86	-136,799.21	0.08
			Base 23.708696	740,707.07	19.330000	603,907.86	-136,799.21	0.08
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01							
		33,521.000	Local 23.930000	802,157.53	25.800000	864,841.80	62,684.27	0.12
			Base 23.930000	802,157.53	25.800000	864,841.80	62,684.27	0.12
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		67,689.000	Local 70.410000	4,765,982.49	77.930000	5,275,003.77	509,021.28	0.72
			Base 70.410000	4,765,982.49	77.930000	5,275,003.77	509,021.28	0.72
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		70,432.000	Local 41.310000	2,909,545.92	52.650000	3,708,244.80	798,698.88	0.51
			Base 41.310000	2,909,545.92	52.650000	3,708,244.80	798,698.88	0.51
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		47,501.000	Local 47.570000	2,259,622.57	80.910000	3,843,305.91	1,583,683.34	0.52
			Base 47.570000	2,259,622.57	80.910000	3,843,305.91	1,583,683.34	0.52
293389102	ENNIS INC COMMON STOCK USD2.5							
		45,986.000	Local 19.900000	915,121.40	19.700000	905,924.20	-9,197.20	0.12
			Base 19.900000	915,121.40	19.700000	905,924.20	-9,197.20	0.12
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		97,757.000	Local 13.950000	1,363,710.15	22.050000	2,155,541.85	791,831.70	0.29
			Base 13.950000	1,363,710.15	22.050000	2,155,541.85	791,831.70	0.29

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		48,622.000	Local 23.400000	1,137,754.80	26.300000	1,278,758.60	141,003.80	0.17
			Base 23.400000	1,137,754.80	26.300000	1,278,758.60	141,003.80	0.17
29428V104	EPIZYME INC COMMON STOCK USD.0001							
		55,097.000	Local 20.100000	1,107,449.70	17.750000	977,971.75	-129,477.95	0.13
			Base 20.100000	1,107,449.70	17.750000	977,971.75	-129,477.95	0.13
296689102	ESSENDANT INC COMMON STOCK USD.1							
		91,444.000	Local 13.640000	1,247,296.16	7.800000	713,263.20	-534,032.96	0.10
			Base 13.640000	1,247,296.16	7.800000	713,263.20	-534,032.96	0.10
29786A106	ETSY INC COMMON STOCK USD.001							
		92,733.000	Local 16.423776	1,523,026.04	28.060000	2,602,087.98	1,079,061.94	0.36
			Base 16.423776	1,523,026.04	28.060000	2,602,087.98	1,079,061.94	0.36
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		51,599.000	Local 81.400000	4,200,158.60	87.200000	4,499,432.80	299,274.20	0.61
			Base 81.400000	4,200,158.60	87.200000	4,499,432.80	299,274.20	0.61
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001							
		81,614.000	Local 8.526392	695,872.92	6.570000	536,203.98	-159,668.94	0.07
			Base 8.526392	695,872.92	6.570000	536,203.98	-159,668.94	0.07
30040P103	EVERTEC INC COMMON STOCK USD.01							
		63,491.000	Local 16.200000	1,028,554.20	16.350000	1,038,077.85	9,523.65	0.14
			Base 16.200000	1,028,554.20	16.350000	1,038,077.85	9,523.65	0.14
30063P105	EXACT SCIENCES CORP COMMON STOCK USD.01							
		52,613.000	Local 51.924972	2,731,928.55	40.330000	2,121,882.29	-610,046.26	0.29
			Base 51.924972	2,731,928.55	40.330000	2,121,882.29	-610,046.26	0.29
30219E103	EXPRESS INC COMMON STOCK							
		290,192.000	Local 6.680000	1,938,482.56	7.160000	2,077,774.72	139,292.16	0.28
			Base 6.680000	1,938,482.56	7.160000	2,077,774.72	139,292.16	0.28
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		61,867.000	Local 32.550000	2,013,770.85	26.700000	1,651,848.90	-361,921.95	0.23
			Base 32.550000	2,013,770.85	26.700000	1,651,848.90	-361,921.95	0.23

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		28,519.000	Local 142.250000	4,056,827.75	169.370000	4,830,263.03	773,435.28	0.66
			Base 142.250000	4,056,827.75	169.370000	4,830,263.03	773,435.28	0.66
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		104,643.000	Local 21.600000	2,260,288.80	22.020000	2,304,238.86	43,950.06	0.31
			Base 21.600000	2,260,288.80	22.020000	2,304,238.86	43,950.06	0.31
31787A507	FINISAR CORPORATION COMMON STOCK USD.001							
		93,935.000	Local 22.430000	2,106,962.05	15.810000	1,485,112.35	-621,849.70	0.20
			Base 22.430000	2,106,962.05	15.810000	1,485,112.35	-621,849.70	0.20
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01							
		128,164.000	Local 11.580000	1,484,139.12	13.540000	1,735,340.56	251,201.44	0.24
			Base 11.580000	1,484,139.12	13.540000	1,735,340.56	251,201.44	0.24
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		341,924.000	Local 5.130000	1,754,070.12	6.020000	2,058,382.48	304,312.36	0.28
			Base 5.130000	1,754,070.12	6.020000	2,058,382.48	304,312.36	0.28
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		111,713.000	Local 14.290000	1,596,378.77	14.130000	1,578,504.69	-17,874.08	0.22
			Base 14.290000	1,596,378.77	14.130000	1,578,504.69	-17,874.08	0.22
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		54,950.000	Local 26.898277	1,478,060.32	29.350000	1,612,782.50	134,722.18	0.22
			Base 26.898277	1,478,060.32	29.350000	1,612,782.50	134,722.18	0.22
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		65,268.000	Local 30.490000	1,990,021.32	29.230000	1,907,783.64	-82,237.68	0.26
			Base 30.490000	1,990,021.32	29.230000	1,907,783.64	-82,237.68	0.26
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK							
		48,221.000	Local 38.900000	1,875,796.90	39.550000	1,907,140.55	31,343.65	0.26
			Base 38.900000	1,875,796.90	39.550000	1,907,140.55	31,343.65	0.26
320817109	FIRST MERCHANTS CORP COMMON STOCK							
		87,595.000	Local 43.740000	3,831,405.30	41.700000	3,652,711.50	-178,693.80	0.50
			Base 43.740000	3,831,405.30	41.700000	3,652,711.50	-178,693.80	0.50

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		122,138.000	Local 23.690000	2,893,449.22	24.590000	3,003,373.42	109,924.20	0.41
			Base 23.690000	2,893,449.22	24.590000	3,003,373.42	109,924.20	0.41
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		83,648.000	Local 17.312061	1,448,119.25	13.650000	1,141,795.20	-306,324.05	0.16
			Base 17.312061	1,448,119.25	13.650000	1,141,795.20	-306,324.05	0.16
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		6,589.000	Local 58.320000	384,270.48	52.860000	348,294.54	-35,975.94	0.05
			Base 58.320000	384,270.48	52.860000	348,294.54	-35,975.94	0.05
351793104	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01							
		243,811.000	Local 7.460000	1,818,830.06	4.800000	1,170,292.80	-648,537.26	0.16
			Base 7.460000	1,818,830.06	4.800000	1,170,292.80	-648,537.26	0.16
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25							
		111,160.000	Local 12.170000	1,352,817.20	7.420000	824,807.20	-528,010.00	0.11
			Base 12.170000	1,352,817.20	7.420000	824,807.20	-528,010.00	0.11
36162J106	GEO GROUP INC/THE REIT USD.01							
		34,894.000	Local 26.450000	922,946.30	20.470000	714,280.18	-208,666.12	0.10
			Base 26.450000	922,946.30	20.470000	714,280.18	-208,666.12	0.10
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		49,085.000	Local 48.620000	2,386,512.70	45.910000	2,253,492.35	-133,020.35	0.31
			Base 48.620000	2,386,512.70	45.910000	2,253,492.35	-133,020.35	0.31
371532102	GENESCO INC COMMON STOCK USD1.0							
		83,461.000	Local 26.500000	2,211,716.50	40.600000	3,388,516.60	1,176,800.10	0.46
			Base 26.500000	2,211,716.50	40.600000	3,388,516.60	1,176,800.10	0.46
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		234,151.000	Local 3.370000	789,088.87	2.830000	662,647.33	-126,441.54	0.09
			Base 3.370000	789,088.87	2.830000	662,647.33	-126,441.54	0.09
374163103	GERON CORP COMMON STOCK USD.001							
		499,706.000	Local 2.210000	1,104,350.26	4.250000	2,123,750.50	1,019,400.24	0.29
			Base 2.210000	1,104,350.26	4.250000	2,123,750.50	1,019,400.24	0.29

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37953G103	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01							
		57,514.000	Local 34.450000	1,981,357.30	33.450000	1,923,843.30	-57,514.00	0.26
			Base 34.450000	1,981,357.30	33.450000	1,923,843.30	-57,514.00	0.26
389375106	GRAY TELEVISION INC COMMON STOCK							
		68,081.000	Local 16.100426	1,096,133.07	12.700000	864,628.70	-231,504.37	0.12
			Base 16.100426	1,096,133.07	12.700000	864,628.70	-231,504.37	0.12
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		26,927.000	Local 20.500000	552,003.50	16.800000	452,373.60	-99,629.90	0.06
			Base 20.500000	552,003.50	16.800000	452,373.60	-99,629.90	0.06
397624107	GREIF INC CL A COMMON STOCK							
		52,138.000	Local 59.423402	3,098,217.31	52.250000	2,724,210.50	-374,006.81	0.37
			Base 59.423402	3,098,217.31	52.250000	2,724,210.50	-374,006.81	0.37
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		47,845.000	Local 39.500466	1,889,899.80	38.490000	1,841,554.05	-48,345.75	0.25
			Base 39.500466	1,889,899.80	38.490000	1,841,554.05	-48,345.75	0.25
40416E103	HCI GROUP INC COMMON STOCK							
		62,860.000	Local 37.890000	2,381,765.40	38.160000	2,398,737.60	16,972.20	0.33
			Base 37.890000	2,381,765.40	38.160000	2,398,737.60	16,972.20	0.33
40418F108	HFF INC CLASS A COMMON STOCK USD.01							
		66,394.000	Local 40.180000	2,667,710.92	49.700000	3,299,781.80	632,070.88	0.45
			Base 40.180000	2,667,710.92	49.700000	3,299,781.80	632,070.88	0.45
404609109	HACKETT GROUP INC/THE COMMON STOCK USD.001							
		53,285.000	Local 15.470000	824,318.95	16.060000	855,757.10	31,438.15	0.12
			Base 15.470000	824,318.95	16.060000	855,757.10	31,438.15	0.12
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		57,257.000	Local 17.740000	1,015,739.18	19.590000	1,121,664.63	105,925.45	0.15
			Base 17.740000	1,015,739.18	19.590000	1,121,664.63	105,925.45	0.15
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01							
		46,396.000	Local 45.870000	2,128,184.52	46.080000	2,137,927.68	9,743.16	0.29
			Base 45.870000	2,128,184.52	46.080000	2,137,927.68	9,743.16	0.29

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
407497106	HAMILTON LANE INC CLASS A COMMON STOCK							
		21,969.000	Local 38.095883	836,928.45	37.230000	817,905.87	-19,022.58	0.11
			Base 38.095883	836,928.45	37.230000	817,905.87	-19,022.58	0.11
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33							
		38,508.000	Local 49.250000	1,896,519.00	51.700000	1,990,863.60	94,344.60	0.27
			Base 49.250000	1,896,519.00	51.700000	1,990,863.60	94,344.60	0.27
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		125,620.000	Local 31.250000	3,925,625.00	30.750000	3,862,815.00	-62,810.00	0.53
			Base 31.250000	3,925,625.00	30.750000	3,862,815.00	-62,810.00	0.53
415864107	HARSCO CORP COMMON STOCK USD1.25							
		138,463.000	Local 21.350000	2,956,185.05	20.650000	2,859,260.95	-96,924.10	0.39
			Base 21.350000	2,956,185.05	20.650000	2,859,260.95	-96,924.10	0.39
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		65,193.000	Local 38.050000	2,480,593.65	38.700000	2,522,969.10	42,375.45	0.34
			Base 38.050000	2,480,593.65	38.700000	2,522,969.10	42,375.45	0.34
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		25,546.000	Local 50.100000	1,279,854.60	53.050000	1,355,215.30	75,360.70	0.18
			Base 50.100000	1,279,854.60	53.050000	1,355,215.30	75,360.70	0.18
422704106	HECLA MINING CO COMMON STOCK USD.25							
		294,335.000	Local 5.110000	1,504,051.85	3.670000	1,080,209.45	-423,842.40	0.15
			Base 5.110000	1,504,051.85	3.670000	1,080,209.45	-423,842.40	0.15
42727J102	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001							
		109,598.000	Local 14.000000	1,534,372.00	15.160000	1,661,505.68	127,133.68	0.23
			Base 14.000000	1,534,372.00	15.160000	1,661,505.68	127,133.68	0.23
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		126,960.000	Local 18.870000	2,395,735.20	17.900000	2,272,584.00	-123,151.20	0.31
			Base 18.870000	2,395,735.20	17.900000	2,272,584.00	-123,151.20	0.31
42805E306	HESKA CORP COMMON STOCK USD.001							
		18,034.000	Local 91.000000	1,641,094.00	79.070000	1,425,948.38	-215,145.62	0.19
			Base 91.000000	1,641,094.00	79.070000	1,425,948.38	-215,145.62	0.19

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		113,171.000	Local 14.144223	1,600,715.86	23.950000	2,710,445.45	1,109,729.59	0.37
			Base 14.144223	1,600,715.86	23.950000	2,710,445.45	1,109,729.59	0.37
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		372,007.000	Local 5.395131	2,007,026.67	5.080000	1,889,795.56	-117,231.11	0.26
			Base 5.395131	2,007,026.67	5.080000	1,889,795.56	-117,231.11	0.26
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		97,464.000	Local 26.340000	2,567,201.76	23.460000	2,286,505.44	-280,696.32	0.31
			Base 26.340000	2,567,201.76	23.460000	2,286,505.44	-280,696.32	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		48,607.000	Local 25.630000	1,245,797.41	22.810000	1,108,725.67	-137,071.74	0.15
			Base 25.630000	1,245,797.41	22.810000	1,108,725.67	-137,071.74	0.15
439038100	HOOKER FURNITURE CORP COMMON STOCK							
		14,811.000	Local 48.700000	721,295.70	36.700000	543,563.70	-177,732.00	0.07
			Base 48.700000	721,295.70	36.700000	543,563.70	-177,732.00	0.07
440894103	HORTONWORKS INC COMMON STOCK USD.0001							
		210,790.000	Local 16.950000	3,572,890.50	20.370000	4,293,792.30	720,901.80	0.59
			Base 16.950000	3,572,890.50	20.370000	4,293,792.30	720,901.80	0.59
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		16,889.000	Local 188.000000	3,175,132.00	252.400000	4,262,783.60	1,087,651.60	0.58
			Base 188.000000	3,175,132.00	252.400000	4,262,783.60	1,087,651.60	0.58
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		59,861.000	Local 83.350000	4,989,414.35	78.000000	4,669,158.00	-320,256.35	0.64
			Base 83.350000	4,989,414.35	78.000000	4,669,158.00	-320,256.35	0.64
451107106	IDACORP INC COMMON STOCK							
		16,111.000	Local 88.780000	1,430,334.58	88.270000	1,422,117.97	-8,216.61	0.19
			Base 88.780000	1,430,334.58	88.270000	1,422,117.97	-8,216.61	0.19
45321L100	IMPERVA INC COMMON STOCK USD.0001							
		51,928.000	Local 42.930932	2,229,317.46	43.300000	2,248,482.40	19,164.94	0.31
			Base 42.930932	2,229,317.46	43.300000	2,248,482.40	19,164.94	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		104,549.000	Local 1.220000	127,549.78	2.100000	219,552.90	92,003.12	0.03
			Base 1.220000	127,549.78	2.100000	219,552.90	92,003.12	0.03
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK							
		11,658.000	Local 99.233973	1,156,869.66	118.400000	1,380,307.20	223,437.54	0.19
			Base 99.233973	1,156,869.66	118.400000	1,380,307.20	223,437.54	0.19
45685L100	INFREAREIT INC REIT USD.01							
		55,741.000	Local 22.490000	1,253,615.09	19.430000	1,083,047.63	-170,567.46	0.15
			Base 22.490000	1,253,615.09	19.430000	1,083,047.63	-170,567.46	0.15
457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05							
		10,700.000	Local 25.550000	273,385.00	33.850000	362,195.00	88,810.00	0.05
			Base 25.550000	273,385.00	33.850000	362,195.00	88,810.00	0.05
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		59,649.000	Local 46.480000	2,772,485.52	34.930000	2,083,539.57	-688,945.95	0.28
			Base 46.480000	2,772,485.52	34.930000	2,083,539.57	-688,945.95	0.28
457669307	INSMED INC COMMON STOCK USD.01							
		44,545.000	Local 31.730000	1,413,412.85	22.520000	1,003,153.40	-410,259.45	0.14
			Base 31.730000	1,413,412.85	22.520000	1,003,153.40	-410,259.45	0.14
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001							
		29,094.000	Local 50.170000	1,459,645.98	40.210000	1,169,869.74	-289,776.24	0.16
			Base 50.170000	1,459,645.98	40.210000	1,169,869.74	-289,776.24	0.16
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		94,066.000	Local 45.475000	4,277,651.35	69.550000	6,542,290.30	2,264,638.95	0.89
			Base 45.475000	4,277,651.35	69.550000	6,542,290.30	2,264,638.95	0.89
45781M101	INNOVIVA INC COMMON STOCK							
		92,464.000	Local 14.490000	1,339,803.36	16.670000	1,541,374.88	201,571.52	0.21
			Base 14.490000	1,339,803.36	16.670000	1,541,374.88	201,571.52	0.21
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001							
		26,420.000	Local 27.150000	717,303.00	30.560000	807,395.20	90,092.20	0.11
			Base 27.150000	717,303.00	30.560000	807,395.20	90,092.20	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45824V209	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145							
		108,909.000	Local 9.950000	1,083,644.55	6.040000	657,810.36	-425,834.19	0.09
			Base 9.950000	1,083,644.55	6.040000	657,810.36	-425,834.19	0.09
458665304	INTERFACE INC COMMON STOCK USD.1							
		138,876.000	Local 22.350000	3,103,878.60	25.200000	3,499,675.20	395,796.60	0.48
			Base 22.350000	3,103,878.60	25.200000	3,499,675.20	395,796.60	0.48
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		42,098.000	Local 30.800000	1,296,618.40	39.300000	1,654,451.40	357,833.00	0.23
			Base 30.800000	1,296,618.40	39.300000	1,654,451.40	357,833.00	0.23
461148108	INTEVAC INC COMMON STOCK							
		42,222.000	Local 8.550000	360,998.10	6.900000	291,331.80	-69,666.30	0.04
			Base 8.550000	360,998.10	6.900000	291,331.80	-69,666.30	0.04
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01							
		16,589.000	Local 22.340000	370,598.26	19.740000	327,466.86	-43,131.40	0.04
			Base 22.340000	370,598.26	19.740000	327,466.86	-43,131.40	0.04
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		39,666.000	Local 100.590000	3,990,002.94	85.330000	3,384,699.78	-605,303.16	0.46
			Base 100.590000	3,990,002.94	85.330000	3,384,699.78	-605,303.16	0.46
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		10,771.000	Local 73.660000	793,391.86	62.000000	667,802.00	-125,589.86	0.09
			Base 73.660000	793,391.86	62.000000	667,802.00	-125,589.86	0.09
48242W106	KBR INC COMMON STOCK USD.001							
		79,280.000	Local 18.904249	1,498,728.86	16.190000	1,283,543.20	-215,185.66	0.18
			Base 18.904249	1,498,728.86	16.190000	1,283,543.20	-215,185.66	0.18
48666K109	KB HOME COMMON STOCK USD1.0							
		203,864.000	Local 24.700000	5,035,440.80	28.450000	5,799,930.80	764,490.00	0.79
			Base 24.700000	5,035,440.80	28.450000	5,799,930.80	764,490.00	0.79
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		17,565.000	Local 26.920293	472,854.95	29.040000	510,087.60	37,232.65	0.07
			Base 26.920293	472,854.95	29.040000	510,087.60	37,232.65	0.07

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
498904200	KNOLL INC COMMON STOCK USD.01							
		106,607.000	Local 19.990000	2,131,073.93	20.190000	2,152,395.33	21,321.40	0.29
			Base 19.990000	2,131,073.93	20.190000	2,152,395.33	21,321.40	0.29
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
		89,589.000	Local 41.420000	3,710,776.38	46.010000	4,121,989.89	411,213.51	0.56
			Base 41.420000	3,710,776.38	46.010000	4,121,989.89	411,213.51	0.56
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		43,951.000	Local 46.950000	2,063,499.45	41.100000	1,806,386.10	-257,113.35	0.25
			Base 46.950000	2,063,499.45	41.100000	1,806,386.10	-257,113.35	0.25
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		56,228.000	Local 27.250000	1,532,213.00	29.950000	1,684,028.60	151,815.60	0.23
			Base 27.250000	1,532,213.00	29.950000	1,684,028.60	151,815.60	0.23
505743104	LADDER CAPITAL CORP REIT REIT USD.001							
		119,882.000	Local 13.890000	1,665,160.98	15.080000	1,807,820.56	142,659.58	0.25
			Base 13.890000	1,665,160.98	15.080000	1,807,820.56	142,659.58	0.25
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		98,159.000	Local 19.190174	1,883,688.27	15.900000	1,560,728.10	-322,960.17	0.21
			Base 19.190174	1,883,688.27	15.900000	1,560,728.10	-322,960.17	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01							
		122,927.000	Local 29.120000	3,579,634.24	29.010000	3,566,112.27	-13,521.97	0.49
			Base 29.120000	3,579,634.24	29.010000	3,566,112.27	-13,521.97	0.49
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		183,997.000	Local 6.598113	1,214,033.04	5.570000	1,024,863.29	-189,169.75	0.14
			Base 6.598113	1,214,033.04	5.570000	1,024,863.29	-189,169.75	0.14
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
		14,599.000	Local 249.600000	3,643,910.40	328.150000	4,790,661.85	1,146,751.45	0.65
			Base 249.600000	3,643,910.40	328.150000	4,790,661.85	1,146,751.45	0.65
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		328,944.000	Local 10.330000	3,397,991.52	7.870000	2,588,789.28	-809,202.24	0.35
			Base 10.330000	3,397,991.52	7.870000	2,588,789.28	-809,202.24	0.35

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01							
		17,560.000	Local 58.650000	1,029,894.00	47.000000	825,320.00	-204,574.00	0.11
			Base 58.650000	1,029,894.00	47.000000	825,320.00	-204,574.00	0.11
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		27,420.000	Local 20.780000	569,787.60	21.070000	577,739.40	7,951.80	0.08
			Base 20.780000	569,787.60	21.070000	577,739.40	7,951.80	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		72,070.000	Local 31.110879	2,242,161.07	27.920000	2,012,194.40	-229,966.67	0.27
			Base 31.110879	2,242,161.07	27.920000	2,012,194.40	-229,966.67	0.27
55276F107	MCBC HOLDINGS INC COMMON STOCK USD.01							
		32,520.000	Local 22.310759	725,545.89	25.200000	819,504.00	93,958.11	0.11
			Base 22.310759	725,545.89	25.200000	819,504.00	93,958.11	0.11
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		451,777.000	Local 12.500000	5,647,212.50	13.000000	5,873,101.00	225,888.50	0.80
			Base 12.500000	5,647,212.50	13.000000	5,873,101.00	225,888.50	0.80
55378A105	MTGE INVESTMENT CORP REIT USD.01							
		59,062.000	Local 19.450000	1,148,755.90	17.900000	1,057,209.80	-91,546.10	0.14
			Base 19.450000	1,148,755.90	17.900000	1,057,209.80	-91,546.10	0.14
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		30,925.000	Local 29.570000	914,452.25	30.820000	953,108.50	38,656.25	0.13
			Base 29.570000	914,452.25	30.820000	953,108.50	38,656.25	0.13
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		61,334.000	Local 86.650000	5,314,591.10	107.100000	6,568,871.40	1,254,280.30	0.90
			Base 86.650000	5,314,591.10	107.100000	6,568,871.40	1,254,280.30	0.90
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01							
		31,651.000	Local 32.510000	1,028,974.01	33.210000	1,051,129.71	22,155.70	0.14
			Base 32.510000	1,028,974.01	33.210000	1,051,129.71	22,155.70	0.14
56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01							
		26,155.000	Local 16.600000	434,173.00	32.060000	838,529.30	404,356.30	0.11
			Base 16.600000	434,173.00	32.060000	838,529.30	404,356.30	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

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	77,456.000	Local	43.200000	3,346,099.20	41.880000	3,243,857.28	-102,241.92	0.44	
		Base	43.200000	3,346,099.20	41.880000	3,243,857.28	-102,241.92	0.44	
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01								
	82,496.000	Local	41.695533	3,439,714.65	28.460000	2,347,836.16	-1,091,878.49	0.32	
		Base	41.695533	3,439,714.65	28.460000	2,347,836.16	-1,091,878.49	0.32	
56382Q102	MANNING + NAPIER INC COMMON STOCK USD.01								
	90,684.000	Local	4.000000	362,736.00	3.500000	317,394.00	-45,342.00	0.04	
		Base	4.000000	362,736.00	3.500000	317,394.00	-45,342.00	0.04	
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
	48,039.000	Local	26.590000	1,277,357.01	36.060000	1,732,286.34	454,929.33	0.24	
		Base	26.590000	1,277,357.01	36.060000	1,732,286.34	454,929.33	0.24	
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
	36,170.000	Local	125.380000	4,534,994.60	133.200000	4,817,844.00	282,849.40	0.66	
		Base	125.380000	4,534,994.60	133.200000	4,817,844.00	282,849.40	0.66	
574795100	MASIMO CORP COMMON STOCK USD.001								
	18,426.000	Local	86.890000	1,601,035.14	87.950000	1,620,566.70	19,531.56	0.22	
		Base	86.890000	1,601,035.14	87.950000	1,620,566.70	19,531.56	0.22	
57776J100	MAXLINEAR INC COMMON STOCK								
	117,994.000	Local	23.860000	2,815,336.84	22.750000	2,684,363.50	-130,973.34	0.37	
		Base	23.860000	2,815,336.84	22.750000	2,684,363.50	-130,973.34	0.37	
58470H101	MEDIFAST INC COMMON STOCK USD.001								
	24,904.000	Local	59.510000	1,482,037.04	93.450000	2,327,278.80	845,241.76	0.32	
		Base	59.510000	1,482,037.04	93.450000	2,327,278.80	845,241.76	0.32	
584CVR997	MEDIA GEN INC CVR COMMON STOCK								
	69,824.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00	
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00	
58958U103	MERIDIAN BANCORP INC COMMON STOCK								
	18,251.000	Local	19.740036	360,275.39	20.150000	367,757.65	7,482.26	0.05	
		Base	19.740036	360,275.39	20.150000	367,757.65	7,482.26	0.05	

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		89,997.000	Local 44.100000	3,968,867.70	45.350000	4,081,363.95	112,496.25	0.56
			Base 44.100000	3,968,867.70	45.350000	4,081,363.95	112,496.25	0.56
59001K100	MERITOR INC COMMON STOCK USD1.0							
		28,303.000	Local 26.328333	745,170.81	20.560000	581,909.68	-163,261.13	0.08
			Base 26.328333	745,170.81	20.560000	581,909.68	-163,261.13	0.08
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		18,854.000	Local 79.550000	1,499,835.70	109.200000	2,058,856.80	559,021.10	0.28
			Base 79.550000	1,499,835.70	109.200000	2,058,856.80	559,021.10	0.28
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		75,130.000	Local 43.000000	3,230,590.00	39.100000	2,937,583.00	-293,007.00	0.40
			Base 43.000000	3,230,590.00	39.100000	2,937,583.00	-293,007.00	0.40
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		77,871.000	Local 35.676037	2,778,128.66	31.950000	2,487,978.45	-290,150.21	0.34
			Base 35.676037	2,778,128.66	31.950000	2,487,978.45	-290,150.21	0.34
602496101	MIMEDX GROUP INC COMMON STOCK USD.001							
		209,400.000	Local 12.790000	2,678,226.00	6.970000	1,459,518.00	-1,218,708.00	0.20
			Base 12.790000	2,678,226.00	6.970000	1,459,518.00	-1,218,708.00	0.20
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		73,206.000	Local 68.510000	5,015,343.06	81.180000	5,942,863.08	927,520.02	0.81
			Base 68.510000	5,015,343.06	81.180000	5,942,863.08	927,520.02	0.81
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		118,403.000	Local 17.950000	2,125,333.85	18.150000	2,149,014.45	23,680.60	0.29
			Base 17.950000	2,125,333.85	18.150000	2,149,014.45	23,680.60	0.29
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		13,379.000	Local 86.860000	1,162,099.94	82.410000	1,102,563.39	-59,536.55	0.15
			Base 86.860000	1,162,099.94	82.410000	1,102,563.39	-59,536.55	0.15
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
		67,878.000	Local 12.870000	873,589.86	10.870000	737,833.86	-135,756.00	0.10
			Base 12.870000	873,589.86	10.870000	737,833.86	-135,756.00	0.10

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01							
		80,555.000	Local 15.600000	1,256,658.00	17.700000	1,425,823.50	169,165.50	0.19
			Base 15.600000	1,256,658.00	17.700000	1,425,823.50	169,165.50	0.19
62914B100	NIC INC COMMON STOCK							
		121,748.000	Local 17.150000	2,087,978.20	13.300000	1,619,248.40	-468,729.80	0.22
			Base 17.150000	2,087,978.20	13.300000	1,619,248.40	-468,729.80	0.22
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		94,240.000	Local 12.100000	1,140,304.00	16.550000	1,559,672.00	419,368.00	0.21
			Base 12.100000	1,140,304.00	16.550000	1,559,672.00	419,368.00	0.21
62942X405	NRG YIELD INC CLASS C COMMON STOCK							
		27,317.000	Local 18.950000	517,657.15	17.000000	464,389.00	-53,268.15	0.06
			Base 18.950000	517,657.15	17.000000	464,389.00	-53,268.15	0.06
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		57,400.000	Local 38.200000	2,192,680.00	33.650000	1,931,510.00	-261,170.00	0.26
			Base 38.200000	2,192,680.00	33.650000	1,931,510.00	-261,170.00	0.26
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001							
		73,798.000	Local 17.210000	1,270,063.58	19.240000	1,419,873.52	149,809.94	0.19
			Base 17.210000	1,270,063.58	19.240000	1,419,873.52	149,809.94	0.19
64031N108	NELNET INC CL A COMMON STOCK USD.01							
		8,647.000	Local 50.870000	439,872.89	52.410000	453,189.27	13,316.38	0.06
			Base 50.870000	439,872.89	52.410000	453,189.27	13,316.38	0.06
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		44,614.000	Local 49.150000	2,192,778.10	57.200000	2,551,920.80	359,142.70	0.35
			Base 49.150000	2,192,778.10	57.200000	2,551,920.80	359,142.70	0.35
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		60,668.000	Local 42.600000	2,584,456.80	40.100000	2,432,786.80	-151,670.00	0.33
			Base 42.600000	2,584,456.80	40.100000	2,432,786.80	-151,670.00	0.33
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01							
		84,664.000	Local 10.390000	879,658.96	7.250000	613,814.00	-265,844.96	0.08
			Base 10.390000	879,658.96	7.250000	613,814.00	-265,844.96	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
	21,564.000	Local		64.750000	1,396,269.00	57.650000	1,243,164.60	-153,104.40	0.17
		Base		64.750000	1,396,269.00	57.650000	1,243,164.60	-153,104.40	0.17
670704105	NUVASIVE INC COMMON STOCK USD.001								
	25,200.000	Local		54.420000	1,371,384.00	52.210000	1,315,692.00	-55,692.00	0.18
		Base		54.420000	1,371,384.00	52.210000	1,315,692.00	-55,692.00	0.18
67072V103	NXSTAGE MEDICAL INC COMMON STOCK USD.001								
	64,299.000	Local		27.550000	1,771,437.45	24.860000	1,598,473.14	-172,964.31	0.22
		Base		27.550000	1,771,437.45	24.860000	1,598,473.14	-172,964.31	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0								
	94,591.000	Local		9.350000	884,425.85	10.450000	988,475.95	104,050.10	0.13
		Base		9.350000	884,425.85	10.450000	988,475.95	104,050.10	0.13
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
	196,883.000	Local		4.530000	891,879.99	2.150000	423,298.45	-468,581.54	0.06
		Base		4.530000	891,879.99	2.150000	423,298.45	-468,581.54	0.06
679295105	OKTA INC COMMON STOCK								
	41,117.000	Local		27.650000	1,136,885.05	39.850000	1,638,512.45	501,627.40	0.22
		Base		27.650000	1,136,885.05	39.850000	1,638,512.45	501,627.40	0.22
68235P108	ONE GAS INC COMMON STOCK								
	41,339.000	Local		73.860000	3,053,298.54	66.020000	2,729,200.78	-324,097.76	0.37
		Base		73.860000	3,053,298.54	66.020000	2,729,200.78	-324,097.76	0.37
684000102	OPUS BANK COMMON STOCK								
	80,591.000	Local		24.250000	1,954,331.75	28.000000	2,256,548.00	302,216.25	0.31
		Base		24.250000	1,954,331.75	28.000000	2,256,548.00	302,216.25	0.31
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
	130,125.000	Local		22.810000	2,968,151.25	16.890000	2,197,811.25	-770,340.00	0.30
		Base		22.810000	2,968,151.25	16.890000	2,197,811.25	-770,340.00	0.30
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
	28,919.000	Local		6.770000	195,781.63	6.590000	190,576.21	-5,205.42	0.03
		Base		6.770000	195,781.63	6.590000	190,576.21	-5,205.42	0.03

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68827R108	OSIRIS THERAPEUTICS INC COMMON STOCK USD.001							
		81,286.000	Local 4.540000	369,038.44	8.800000	715,316.80	346,278.36	0.10
			Base 4.540000	369,038.44	8.800000	715,316.80	346,278.36	0.10
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		17,003.000	Local 69.754000	1,186,027.27	74.560000	1,267,743.68	81,716.41	0.17
			Base 69.754000	1,186,027.27	74.560000	1,267,743.68	81,716.41	0.17
69349H107	PNM RESOURCES INC COMMON STOCK							
		112,878.000	Local 40.800000	4,605,422.40	38.250000	4,317,583.50	-287,838.90	0.59
			Base 40.800000	4,605,422.40	38.250000	4,317,583.50	-287,838.90	0.59
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
		39,157.000	Local 76.110000	2,980,239.27	82.960000	3,248,464.72	268,225.45	0.44
			Base 76.110000	2,980,239.27	82.960000	3,248,464.72	268,225.45	0.44
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		148,662.000	Local 20.890000	3,105,549.18	27.060000	4,022,793.72	917,244.54	0.55
			Base 20.890000	3,105,549.18	27.060000	4,022,793.72	917,244.54	0.55
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		33,461.000	Local 57.499101	1,923,977.43	61.850000	2,069,562.85	145,585.42	0.28
			Base 57.499101	1,923,977.43	61.850000	2,069,562.85	145,585.42	0.28
70338P100	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01							
		69,827.000	Local 24.380000	1,702,382.26	17.290000	1,207,308.83	-495,073.43	0.16
			Base 24.380000	1,702,382.26	17.290000	1,207,308.83	-495,073.43	0.16
704551100	PEABODY ENERGY CORP COMMON STOCK							
		48,469.000	Local 29.900000	1,449,223.10	36.500000	1,769,118.50	319,895.40	0.24
			Base 29.900000	1,449,223.10	36.500000	1,769,118.50	319,895.40	0.24
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		41,472.000	Local 35.620000	1,477,232.64	34.350000	1,424,563.20	-52,669.44	0.19
			Base 35.620000	1,477,232.64	34.350000	1,424,563.20	-52,669.44	0.19
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
		31,507.000	Local 58.650000	1,847,885.55	60.650000	1,910,899.55	63,014.00	0.26
			Base 58.650000	1,847,885.55	60.650000	1,910,899.55	63,014.00	0.26

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
	168,361.000	Local	23.310000	3,924,494.91	26.260000	4,421,159.86	496,664.95	0.60	
		Base	23.310000	3,924,494.91	26.260000	4,421,159.86	496,664.95	0.60	
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
	118,256.000	Local	17.580000	2,078,940.48	18.030000	2,132,155.68	53,215.20	0.29	
		Base	17.580000	2,078,940.48	18.030000	2,132,155.68	53,215.20	0.29	
70932B101	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001								
	42,369.000	Local	18.000000	762,642.00	22.650000	959,657.85	197,015.85	0.13	
		Base	18.000000	762,642.00	22.650000	959,657.85	197,015.85	0.13	
72348Y105	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01								
	35,448.000	Local	21.610000	766,031.28	30.150000	1,068,757.20	302,725.92	0.15	
		Base	21.610000	766,031.28	30.150000	1,068,757.20	302,725.92	0.15	
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
	295,637.000	Local	2.600000	768,656.20	2.700000	798,219.90	29,563.70	0.11	
		Base	2.600000	768,656.20	2.700000	798,219.90	29,563.70	0.11	
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
	24,162.000	Local	60.300000	1,456,968.60	83.050000	2,006,654.10	549,685.50	0.27	
		Base	60.300000	1,456,968.60	83.050000	2,006,654.10	549,685.50	0.27	
727493108	PLANTRONICS INC COMMON STOCK USD.01								
	36,411.000	Local	45.040000	1,639,951.44	60.370000	2,198,132.07	558,180.63	0.30	
		Base	45.040000	1,639,951.44	60.370000	2,198,132.07	558,180.63	0.30	
729132100	PLEXUS CORP COMMON STOCK USD.01								
	58,855.000	Local	56.970000	3,352,969.35	59.730000	3,515,409.15	162,439.80	0.48	
		Base	56.970000	3,352,969.35	59.730000	3,515,409.15	162,439.80	0.48	
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
	56,100.000	Local	46.100000	2,586,210.00	40.510000	2,272,611.00	-313,599.00	0.31	
		Base	46.100000	2,586,210.00	40.510000	2,272,611.00	-313,599.00	0.31	
737630103	POTLATCHDELTIC CORP REIT USD1.0								
	87,281.000	Local	51.750000	4,516,791.75	52.050000	4,542,976.05	26,184.30	0.62	
		Base	51.750000	4,516,791.75	52.050000	4,542,976.05	26,184.30	0.62	

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
	14,920.000	Local	73.450000	1,095,874.00	68.350000	1,019,782.00	-76,092.00	0.14	
		Base	73.450000	1,095,874.00	68.350000	1,019,782.00	-76,092.00	0.14	
74039L103	PREFERRED APARTMENT COMMUN A REIT USD.01								
	90,995.000	Local	16.746221	1,523,822.34	14.190000	1,291,219.05	-232,603.29	0.18	
		Base	16.746221	1,523,822.34	14.190000	1,291,219.05	-232,603.29	0.18	
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
	64,509.000	Local	27.608873	1,781,020.79	24.980000	1,611,434.82	-169,585.97	0.22	
		Base	27.608873	1,781,020.79	24.980000	1,611,434.82	-169,585.97	0.22	
74164M108	PRIMERICA INC COMMON STOCK								
	13,929.000	Local	81.850000	1,140,088.65	96.600000	1,345,541.40	205,452.75	0.18	
		Base	81.850000	1,140,088.65	96.600000	1,345,541.40	205,452.75	0.18	
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
	96,045.000	Local	38.770000	3,723,664.65	38.450000	3,692,930.25	-30,734.40	0.50	
		Base	38.770000	3,723,664.65	38.450000	3,692,930.25	-30,734.40	0.50	
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025								
	72,077.000	Local	23.310000	1,680,114.87	25.350000	1,827,151.95	147,037.08	0.25	
		Base	23.310000	1,680,114.87	25.350000	1,827,151.95	147,037.08	0.25	
74965L101	RLJ LODGING TRUST REIT								
	296,635.000	Local	22.090000	6,552,667.15	19.440000	5,766,584.40	-786,082.75	0.79	
		Base	22.090000	6,552,667.15	19.440000	5,766,584.40	-786,082.75	0.79	
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
	179,710.000	Local	18.760000	3,371,359.60	19.040000	3,421,678.40	50,318.80	0.47	
		Base	18.760000	3,371,359.60	19.040000	3,421,678.40	50,318.80	0.47	
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
	89,306.000	Local	13.100000	1,169,908.60	12.360000	1,103,822.16	-66,086.44	0.15	
		Base	13.100000	1,169,908.60	12.360000	1,103,822.16	-66,086.44	0.15	
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
	87,424.000	Local	13.670000	1,195,086.08	21.470000	1,876,993.28	681,907.20	0.26	
		Base	13.670000	1,195,086.08	21.470000	1,876,993.28	681,907.20	0.26	

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
	11,758.000	Local	64.150000	754,275.70	60.450000	710,771.10	-43,504.60	0.10	
		Base	64.150000	754,275.70	60.450000	710,771.10	-43,504.60	0.10	
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
	26,742.000	Local	12.350000	330,263.70	12.800000	342,297.60	12,033.90	0.05	
		Base	12.350000	330,263.70	12.800000	342,297.60	12,033.90	0.05	
759916109	REPLIGEN CORP COMMON STOCK USD.01								
	98,079.000	Local	37.650000	3,692,674.35	36.180000	3,548,498.22	-144,176.13	0.48	
		Base	37.650000	3,692,674.35	36.180000	3,548,498.22	-144,176.13	0.48	
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001								
	43,005.000	Local	28.300000	1,217,041.50	30.800000	1,324,554.00	107,512.50	0.18	
		Base	28.300000	1,217,041.50	30.800000	1,324,554.00	107,512.50	0.18	
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
	14,963.000	Local	95.230000	1,424,926.49	72.800000	1,089,306.40	-335,620.09	0.15	
		Base	95.230000	1,424,926.49	72.800000	1,089,306.40	-335,620.09	0.15	
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001								
	89,544.000	Local	3.720000	333,103.68	1.800000	161,179.20	-171,924.48	0.02	
		Base	3.720000	333,103.68	1.800000	161,179.20	-171,924.48	0.02	
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
	45,103.000	Local	26.250000	1,183,953.75	27.700000	1,249,353.10	65,399.35	0.17	
		Base	26.250000	1,183,953.75	27.700000	1,249,353.10	65,399.35	0.17	
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	33,321.000	Local	47.060000	1,568,086.26	42.490000	1,415,809.29	-152,276.97	0.19	
		Base	47.060000	1,568,086.26	42.490000	1,415,809.29	-152,276.97	0.19	
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
	43,288.000	Local	21.050000	911,212.40	24.450000	1,058,391.60	147,179.20	0.14	
		Base	21.050000	911,212.40	24.450000	1,058,391.60	147,179.20	0.14	
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01								
	32,932.000	Local	62.880000	2,070,764.16	77.450000	2,550,583.40	479,819.24	0.35	
		Base	62.880000	2,070,764.16	77.450000	2,550,583.40	479,819.24	0.35	

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
784635104	SPX CORP COMMON STOCK USD.01							
		23,342.000	Local 29.870000	697,225.54	32.480000	758,148.16	60,922.62	0.10
			Base 29.870000	697,225.54	32.480000	758,148.16	60,922.62	0.10
78709Y105	SAIA INC COMMON STOCK USD.001							
		29,888.000	Local 62.800000	1,876,966.40	75.150000	2,246,083.20	369,116.80	0.31
			Base 62.800000	1,876,966.40	75.150000	2,246,083.20	369,116.80	0.31
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		41,147.000	Local 162.910000	6,703,257.77	119.020000	4,897,315.94	-1,805,941.83	0.67
			Base 162.910000	6,703,257.77	119.020000	4,897,315.94	-1,805,941.83	0.67
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		17,260.000	Local 41.890000	723,021.40	38.760000	668,997.60	-54,023.80	0.09
			Base 41.890000	723,021.40	38.760000	668,997.60	-54,023.80	0.09
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		87,631.000	Local 16.200000	1,419,622.20	19.000000	1,664,989.00	245,366.80	0.23
			Base 16.200000	1,419,622.20	19.000000	1,664,989.00	245,366.80	0.23
801056102	SANMINA CORP COMMON STOCK USD.01							
		121,872.000	Local 38.600000	4,704,259.20	26.150000	3,186,952.80	-1,517,306.40	0.44
			Base 38.600000	4,704,259.20	26.150000	3,186,952.80	-1,517,306.40	0.44
806037107	SCANSOURCE INC COMMON STOCK							
		25,454.000	Local 44.600000	1,135,248.40	35.550000	904,889.70	-230,358.70	0.12
			Base 44.600000	1,135,248.40	35.550000	904,889.70	-230,358.70	0.12
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0							
		65,985.000	Local 35.550000	2,345,766.75	43.000000	2,837,355.00	491,588.25	0.39
			Base 35.550000	2,345,766.75	43.000000	2,837,355.00	491,588.25	0.39
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		41,770.000	Local 67.870000	2,834,929.90	78.800000	3,291,476.00	456,546.10	0.45
			Base 67.870000	2,834,929.90	78.800000	3,291,476.00	456,546.10	0.45
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		85,588.000	Local 45.950000	3,932,768.60	41.600000	3,560,460.80	-372,307.80	0.49
			Base 45.950000	3,932,768.60	41.600000	3,560,460.80	-372,307.80	0.49

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		47,205.000	Local 24.210000	1,142,833.05	26.470000	1,249,516.35	106,683.30	0.17
			Base 24.210000	1,142,833.05	26.470000	1,249,516.35	106,683.30	0.17
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		37,455.000	Local 81.450000	3,050,709.75	89.900000	3,367,204.50	316,494.75	0.46
			Base 81.450000	3,050,709.75	89.900000	3,367,204.50	316,494.75	0.46
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01							
		87,446.000	Local 30.750000	2,688,964.50	31.300000	2,737,059.80	48,095.30	0.37
			Base 30.750000	2,688,964.50	31.300000	2,737,059.80	48,095.30	0.37
835451105	SONIC CORP COMMON STOCK USD.01							
		71,551.000	Local 25.040000	1,791,637.04	25.230000	1,805,231.73	13,594.69	0.25
			Base 25.040000	1,791,637.04	25.230000	1,805,231.73	13,594.69	0.25
835898107	SOTHEBY S COMMON STOCK USD.01							
		34,892.000	Local 47.020000	1,640,621.84	51.310000	1,790,308.52	149,686.68	0.24
			Base 47.020000	1,640,621.84	51.310000	1,790,308.52	149,686.68	0.24
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
		46,801.000	Local 77.820000	3,642,053.82	67.630000	3,165,151.63	-476,902.19	0.43
			Base 77.820000	3,642,053.82	67.630000	3,165,151.63	-476,902.19	0.43
847215100	SPARTANNASH CO COMMON STOCK							
		36,323.000	Local 26.350000	957,111.05	17.210000	625,118.83	-331,992.22	0.09
			Base 26.350000	957,111.05	17.210000	625,118.83	-331,992.22	0.09
858155203	STEELCASE INC CL A COMMON STOCK							
		226,982.000	Local 15.650000	3,552,268.30	13.600000	3,086,955.20	-465,313.10	0.42
			Base 15.650000	3,552,268.30	13.600000	3,086,955.20	-465,313.10	0.42
861642403	STONE ENERGY CORP COMMON STOCK USD.01							
		33,345.000	Local 29.050000	968,672.25	37.100000	1,237,099.50	268,427.25	0.17
			Base 29.050000	968,672.25	37.100000	1,237,099.50	268,427.25	0.17
86183P102	STONERIDGE INC COMMON STOCK							
		91,301.000	Local 20.590000	1,879,887.59	27.600000	2,519,907.60	640,020.01	0.34
			Base 20.590000	1,879,887.59	27.600000	2,519,907.60	640,020.01	0.34

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		28,069.000	Local 53.500000	1,501,691.50	52.500000	1,473,622.50	-28,069.00	0.20
			Base 53.500000	1,501,691.50	52.500000	1,473,622.50	-28,069.00	0.20
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		169,106.000	Local 16.000000	2,705,696.00	13.610000	2,301,532.66	-404,163.34	0.31
			Base 16.000000	2,705,696.00	13.610000	2,301,532.66	-404,163.34	0.31
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		271,083.000	Local 16.040000	4,348,171.32	15.220000	4,125,883.26	-222,288.06	0.56
			Base 16.040000	4,348,171.32	15.220000	4,125,883.26	-222,288.06	0.56
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
		78,881.000	Local 23.250000	1,833,983.25	17.000000	1,340,977.00	-493,006.25	0.18
			Base 23.250000	1,833,983.25	17.000000	1,340,977.00	-493,006.25	0.18
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001							
		235,677.000	Local 10.540000	2,484,035.58	8.430000	1,986,757.11	-497,278.47	0.27
			Base 10.540000	2,484,035.58	8.430000	1,986,757.11	-497,278.47	0.27
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		17,958.000	Local 40.900000	734,482.20	45.800000	822,476.40	87,994.20	0.11
			Base 40.900000	734,482.20	45.800000	822,476.40	87,994.20	0.11
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		56,094.000	Local 53.150000	2,981,396.10	35.500000	1,991,337.00	-990,059.10	0.27
			Base 53.150000	2,981,396.10	35.500000	1,991,337.00	-990,059.10	0.27
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		37,446.000	Local 90.308195	3,381,680.68	85.130000	3,187,777.98	-193,902.70	0.44
			Base 90.308195	3,381,680.68	85.130000	3,187,777.98	-193,902.70	0.44
880349105	TENNECO INC COMMON STOCK USD.01							
		54,700.000	Local 61.730000	3,376,631.00	54.870000	3,001,389.00	-375,242.00	0.41
			Base 61.730000	3,376,631.00	54.870000	3,001,389.00	-375,242.00	0.41
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		59,572.000	Local 47.150000	2,808,819.80	48.950000	2,916,049.40	107,229.60	0.40
			Base 47.150000	2,808,819.80	48.950000	2,916,049.40	107,229.60	0.40

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
887399103	TIMKENSTEEL CORP COMMON STOCK								
	51,093.000	Local	17.150000	876,244.95	15.190000	776,102.67	-100,142.28	0.11	
		Base	17.150000	876,244.95	15.190000	776,102.67	-100,142.28	0.11	
88870P106	TIVO CORP COMMON STOCK USD.001								
	136,653.000	Local	18.829473	2,573,104.00	13.550000	1,851,648.15	-721,455.85	0.25	
		Base	18.829473	2,573,104.00	13.550000	1,851,648.15	-721,455.85	0.25	
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD.01								
	85,205.000	Local	27.650000	2,355,918.25	27.750000	2,364,438.75	8,520.50	0.32	
		Base	27.650000	2,355,918.25	27.750000	2,364,438.75	8,520.50	0.32	
89532E109	TREVENA INC COMMON STOCK USD.001								
	106,563.000	Local	2.600000	277,063.80	1.640000	174,763.32	-102,300.48	0.02	
		Base	2.600000	277,063.80	1.640000	174,763.32	-102,300.48	0.02	
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
	12,085.000	Local	29.159096	352,387.68	41.200000	497,902.00	145,514.32	0.07	
		Base	29.159096	352,387.68	41.200000	497,902.00	145,514.32	0.07	
89785X101	TRUEBLUE INC COMMON STOCK								
	68,266.000	Local	23.100000	1,576,944.60	25.900000	1,768,089.40	191,144.80	0.24	
		Base	23.100000	1,576,944.60	25.900000	1,768,089.40	191,144.80	0.24	
90539J109	UNION BANKSHARES CORP COMMON STOCK USD1.33								
	24,006.000	Local	35.300000	847,411.80	36.710000	881,260.26	33,848.46	0.12	
		Base	35.300000	847,411.80	36.710000	881,260.26	33,848.46	0.12	
909214306	UNISYS CORP COMMON STOCK USD.01								
	118,393.000	Local	8.950000	1,059,617.35	10.750000	1,272,724.75	213,107.40	0.17	
		Base	8.950000	1,059,617.35	10.750000	1,272,724.75	213,107.40	0.17	
909218109	UNIT CORP COMMON STOCK USD.2								
	41,303.000	Local	20.550000	848,776.65	19.760000	816,147.28	-32,629.37	0.11	
		Base	20.550000	848,776.65	19.760000	816,147.28	-32,629.37	0.11	
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
	147,409.000	Local	28.950000	4,267,490.55	31.650000	4,665,494.85	398,004.30	0.64	
		Base	28.950000	4,267,490.55	31.650000	4,665,494.85	398,004.30	0.64	

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		28,616.000	Local 46.380000	1,327,210.08	47.860000	1,369,561.76	42,351.68	0.19
			Base 46.380000	1,327,210.08	47.860000	1,369,561.76	42,351.68	0.19
913259107	UNITIL CORP COMMON STOCK							
		10,412.000	Local 50.230000	522,994.76	46.410000	483,220.92	-39,773.84	0.07
			Base 50.230000	522,994.76	46.410000	483,220.92	-39,773.84	0.07
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK							
		68,709.000	Local 33.360000	2,292,132.24	32.450000	2,229,607.05	-62,525.19	0.30
			Base 33.360000	2,292,132.24	32.450000	2,229,607.05	-62,525.19	0.30
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		90,137.000	Local 23.800000	2,145,260.60	31.900000	2,875,370.30	730,109.70	0.39
			Base 23.800000	2,145,260.60	31.900000	2,875,370.30	730,109.70	0.39
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		119,733.000	Local 12.100000	1,448,769.30	12.460000	1,491,873.18	43,103.88	0.20
			Base 12.100000	1,448,769.30	12.460000	1,491,873.18	43,103.88	0.20
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		205,797.000	Local 18.100000	3,724,925.70	16.850000	3,467,679.45	-257,246.25	0.47
			Base 18.100000	3,724,925.70	16.850000	3,467,679.45	-257,246.25	0.47
922280102	VARONIS SYSTEMS INC COMMON STOCK USD.001							
		13,795.000	Local 41.950000	578,700.25	60.500000	834,597.50	255,897.25	0.11
			Base 41.950000	578,700.25	60.500000	834,597.50	255,897.25	0.11
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001							
		81,124.000	Local 12.100000	981,600.40	12.950000	1,050,555.80	68,955.40	0.14
			Base 12.100000	981,600.40	12.950000	1,050,555.80	68,955.40	0.14
92335C106	VERA BRADLEY INC COMMON STOCK							
		39,530.000	Local 8.780000	347,073.40	10.610000	419,413.30	72,339.90	0.06
			Base 8.780000	347,073.40	10.610000	419,413.30	72,339.90	0.06
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01							
		41,086.000	Local 17.526059	720,075.66	15.380000	631,902.68	-88,172.98	0.09
			Base 17.526059	720,075.66	15.380000	631,902.68	-88,172.98	0.09

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001							
		77,485.000	Local 41.608952	3,224,069.65	42.600000	3,300,861.00	76,791.35	0.45
			Base 41.608952	3,224,069.65	42.600000	3,300,861.00	76,791.35	0.45
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		210,704.000	Local 8.350000	1,759,378.40	6.670000	1,405,395.68	-353,982.72	0.19
			Base 8.350000	1,759,378.40	6.670000	1,405,395.68	-353,982.72	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		104,712.000	Local 36.000105	3,769,642.99	36.500000	3,821,988.00	52,345.01	0.52
			Base 36.000105	3,769,642.99	36.500000	3,821,988.00	52,345.01	0.52
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
		81,531.000	Local 53.570000	4,367,615.67	58.110000	4,737,766.41	370,150.74	0.65
			Base 53.570000	4,367,615.67	58.110000	4,737,766.41	370,150.74	0.65
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		62,938.000	Local 79.310000	4,991,612.78	86.050000	5,415,814.90	424,202.12	0.74
			Base 79.310000	4,991,612.78	86.050000	5,415,814.90	424,202.12	0.74
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		94,523.000	Local 29.440000	2,782,757.12	28.900000	2,731,714.70	-51,042.42	0.37
			Base 29.440000	2,782,757.12	28.900000	2,731,714.70	-51,042.42	0.37
98400J108	XCERRA CORP COMMON STOCK USD.05							
		72,903.000	Local 9.820000	715,907.46	11.650000	849,319.95	133,412.49	0.12
			Base 9.820000	715,907.46	11.650000	849,319.95	133,412.49	0.12
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		145,556.000	Local 21.090000	3,069,776.04	19.720000	2,870,364.32	-199,411.72	0.39
			Base 21.090000	3,069,776.04	19.720000	2,870,364.32	-199,411.72	0.39
985817105	YELP INC COMMON STOCK USD.000001							
		63,356.000	Local 45.888798	2,907,330.71	41.750000	2,645,113.00	-262,217.71	0.36
			Base 45.888798	2,907,330.71	41.750000	2,645,113.00	-262,217.71	0.36
G0129K104	AIRCASTLE LTD COMMON STOCK USD.01							
		115,245.000	Local 22.630000	2,607,994.35	19.860000	2,288,765.70	-319,228.65	0.31
			Base 22.630000	2,607,994.35	19.860000	2,288,765.70	-319,228.65	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		130,720.000	Local 14.800000	1,934,656.00	15.760000	2,060,147.20	125,491.20	0.28
			Base 14.800000	1,934,656.00	15.760000	2,060,147.20	125,491.20	0.28
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		122,629.000	Local 40.340000	4,946,853.86	42.560000	5,219,090.24	272,236.38	0.71
			Base 40.340000	4,946,853.86	42.560000	5,219,090.24	272,236.38	0.71
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		31,834.000	Local 47.510000	1,512,433.34	45.240000	1,440,170.16	-72,263.18	0.20
			Base 47.510000	1,512,433.34	45.240000	1,440,170.16	-72,263.18	0.20
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD.0001							
		112,184.000	Local 13.490000	1,513,362.16	14.200000	1,593,012.80	79,650.64	0.22
			Base 13.490000	1,513,362.16	14.200000	1,593,012.80	79,650.64	0.22
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025							
		137,973.000	Local 15.820000	2,182,732.86	16.340000	2,254,478.82	71,745.96	0.31
			Base 15.820000	2,182,732.86	16.340000	2,254,478.82	71,745.96	0.31
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		53,551.000	Local 68.900000	3,689,663.90	74.050000	3,965,451.55	275,787.65	0.54
			Base 68.900000	3,689,663.90	74.050000	3,965,451.55	275,787.65	0.54
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1							
		24,091.000	Local 48.220000	1,161,668.02	58.780000	1,416,068.98	254,400.96	0.19
			Base 48.220000	1,161,668.02	58.780000	1,416,068.98	254,400.96	0.19
Q9235V101	TRONOX LTD CL A COMMON STOCK USD.01							
		162,954.000	Local 19.779431	3,223,137.46	18.440000	3,004,871.76	-218,265.70	0.41
			Base 19.779431	3,223,137.46	18.440000	3,004,871.76	-218,265.70	0.41
Y7542C106	SCORPIO TANKERS INC COMMON STOCK USD.01							
		427,441.000	Local 3.562443	1,522,734.36	1.960000	837,784.36	-684,950.00	0.11
			Base 3.562443	1,522,734.36	1.960000	837,784.36	-684,950.00	0.11
US DOLLAR Total								
		30,991,392.000	Local	717,782,328.70		724,155,314.14	6,372,985.44	98.85
			Base	717,782,328.70		724,155,314.14	6,372,985.44	98.85

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

EQUITY Total

		30,991,392.000	Base	717,782,328.70		724,155,314.14	6,372,985.44	98.85
--	--	----------------	------	----------------	--	----------------	--------------	-------

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
		39,394,589.360	Base	726,185,526.06		732,558,511.50	6,372,985.44	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-817.36	0.00	-817.36		0.00
		-817.36	0.00	-817.36	0.00	0.00
REBATE RECEIVABLE		1,246.90	0.00	1,246.90		0.00
		1,246.90	0.00	1,246.90	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,291,938.53	0.00	-1,291,938.53		0.00
		-1,291,938.53	0.00	-1,291,938.53	-0.47	0.00
PAYABLE FOR TRUSTEE FEES		-5,810.06	0.00	-5,810.06		0.00
		-5,810.06	0.00	-5,810.06	0.00	0.00
MSC PAYABLE - CLASS C2		-70,109.24	0.00	-70,109.24		0.00
		-70,109.24	0.00	-70,109.24	-0.03	0.00
PAYABLE FOR CUSTODIAN FEES		-5,440.00	0.00	-5,440.00		0.00
		-5,440.00	0.00	-5,440.00	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		378,767.21	0.00	378,767.21		0.00
		378,767.21	0.00	378,767.21	0.14	0.00
21,858,714.750 DREYFUS TREAS & AGY CSH CSH MG	100.0000	21,858,714.75	11,739.72	21,858,714.75		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	21,858,714.75	11,739.72	21,858,714.75	7.97	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		20,864,613.67	11,739.72	20,864,613.67		0.00
		20,864,613.67	11,739.72	20,864,613.67	7.61	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		20,864,613.67	11,739.72	20,864,613.67		0.00
		20,864,613.67	11,739.72	20,864,613.67	7.61	0.00
TOTAL CASH & CASH EQUIVALENTS						
		20,864,613.67	11,739.72	20,864,613.67	7.61	0.00
EQUITY						
CANADIAN DOLLAR						
CANADA						
30,272.000 MAJOR DRILLING GROUP INTL INC	6.6600	195,595.42	0.00	201,611.52		6,016.10
NC2557519	5.1658	155,756.11	0.00	156,378.92	0.06	622.81
U.S. DOLLAR						
BERMUDA						
34,496.000 ASPEN INSURANCE HOLDINGS LTD	44.8500	1,265,777.57	0.00	1,547,145.60		281,368.03
G05384105	44.8500	1,265,777.57	0.00	1,547,145.60	0.56	281,368.03
92,657.000 BELMOND LTD	11.1500	628,036.74	0.00	1,033,125.55		405,088.81
G1154H107	11.1500	628,036.74	0.00	1,033,125.55	0.38	405,088.81
41,396.000 GASLOG LTD	16.4500	698,490.31	0.00	680,964.20		-17,526.11
G37585109	16.4500	698,490.31	0.00	680,964.20	0.25	-17,526.11
85,685.000 ALPHA & OMEGA SEMICONDUCTOR LT	15.4500	689,867.49	0.00	1,323,833.25		633,965.76
G6331P104	15.4500	689,867.49	0.00	1,323,833.25	0.48	633,965.76
54,491.000 TEXTAINER GROUP HOLDINGS LTD	16.9500	480,994.65	0.00	923,622.45		442,627.80
G8766E109	16.9500	480,994.65	0.00	923,622.45	0.34	442,627.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BERMUDA		3,763,166.76	0.00	5,508,691.05		1,745,524.29
		3,763,166.76	0.00	5,508,691.05	2.01	1,745,524.29
CANADA						
368,223.000 PENGROWTH ENERGY CORP 70706P104	0.6390 0.6390	285,920.77 285,920.77	0.00 0.00	235,294.50 235,294.50		-50,626.27 -50,626.27
43,725.000 SUNOPTA INC 8676EP108	7.1000 7.1000	240,507.05 240,507.05	0.00 0.00	310,447.50 310,447.50		69,940.45 69,940.45
626,950.000 WESTPORT FUEL SYSTEMS INC 960908309	2.1900 2.1900	1,038,315.67 1,038,315.67	0.00 0.00	1,373,020.50 1,373,020.50		334,704.83 334,704.83
SUBTOTAL CANADA		1,564,743.49	0.00	1,918,762.50		354,019.01
		1,564,743.49	0.00	1,918,762.50	0.70	354,019.01
CAYMAN ISLANDS						
78,830.000 FABRINET G3323L100	31.3800 31.3800	2,197,429.05 2,197,429.05	0.00 0.00	2,473,685.40 2,473,685.40		276,256.35 276,256.35
IRELAND						
106,105.000 MALLINCKRODT PLC G5785G107	14.4800 14.4800	1,692,018.43 1,692,018.43	0.00 0.00	1,536,400.40 1,536,400.40		-155,618.03 -155,618.03
ISRAEL						
54,420.000 STRATASYS LTD M85548101	20.1800 20.1800	1,002,465.37 1,002,465.37	0.00 0.00	1,098,195.60 1,098,195.60		95,730.23 95,730.23
MARSHALL ISLANDS						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
129,204.000 ARDMORE SHIPPING CORP Y0207T100	7.6000 7.6000	924,465.31 924,465.31	0.00 0.00	981,950.40 981,950.40	 0.36	57,485.09 57,485.09
130,003.000 DIANA SHIPPING INC Y2066G104	3.6600 3.6600	471,326.92 471,326.92	0.00 0.00	475,810.98 475,810.98	 0.17	4,484.06 4,484.06
146,998.000 DORIAN LPG LTD Y2106R110	7.4900 7.4900	905,499.06 905,499.06	0.00 0.00	1,101,015.02 1,101,015.02	 0.40	195,515.96 195,515.96
37,396.000 GASLOG PARTNERS LP Y2687W108	23.3000 23.3000	850,193.56 850,193.56	0.00 0.00	871,326.80 871,326.80	 0.32	21,133.24 21,133.24
95,280.000 GENER8 MARITIME INC Y26889108	5.6500 5.6500	424,143.66 424,143.66	0.00 0.00	538,332.00 538,332.00	 0.20	114,188.34 114,188.34
207,732.000 NAVIOS MARITIME HOLDINGS INC Y62196103	0.8979 0.8979	354,901.41 354,901.41	0.00 0.00	186,522.56 186,522.56	 0.07	-168,378.85 -168,378.85
163,286.000 SCORPIO TANKERS INC Y7542C106	1.9600 1.9600	610,455.42 610,455.42	0.00 0.00	320,040.56 320,040.56	 0.12	-290,414.86 -290,414.86
118,307.000 SCORPIO BULKERS INC Y7546A122	7.0500 7.0500	398,648.42 398,648.42	0.00 0.00	834,064.35 834,064.35	 0.30	435,415.93 435,415.93
190,702.000 STEALTHGAS INC Y81669106	4.0100 4.0100	856,498.43 856,498.43	0.00 0.00	764,715.02 764,715.02	 0.28	-91,783.41 -91,783.41

Shares/Par Security ID Description Link Ref	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 MARSHALL ISLANDS		5,796,132.19	0.00	6,073,777.69		277,645.50
		5,796,132.19	0.00	6,073,777.69	2.22	277,645.50
NETHERLANDS						
43,241.000 CONSTELLIUM NV N22035104	10.8500 10.8500	266,613.93 266,613.93	0.00 0.00	469,164.85 469,164.85		202,550.92 202,550.92
UNITED KINGDOM						
71,099.000 ARRIS INTERNATIONAL PLC G0551A103	26.5700 26.5700	1,706,892.34 1,706,892.34	0.00 0.00	1,889,100.43 1,889,100.43		182,208.09 182,208.09
UNITED STATES						
199,315.000 AK STEEL HOLDING CORP 001547108	4.5300 4.5300	528,016.21 528,016.21	0.00 0.00	902,896.95 902,896.95		374,880.74 374,880.74
85,169.000 A10 NETWORKS INC 002121101	5.8200 5.8200	339,403.79 339,403.79	0.00 0.00	495,683.58 495,683.58		156,279.79 156,279.79
94,130.000 AXT INC 00246W103	7.2500 7.2500	123,606.68 123,606.68	0.00 0.00	682,442.50 682,442.50		558,835.82 558,835.82
22,421.000 ACADIA HEALTHCARE CO INC 00404A109	39.1800 39.1800	655,659.82 655,659.82	0.00 0.00	878,454.78 878,454.78		222,794.96 222,794.96
149,798.000 ACCURAY INC 004397105	5.0000 5.0000	631,267.82 631,267.82	0.00 0.00	748,990.00 748,990.00		117,722.18 117,722.18

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,508.000 ACETO CORP 004446100	7.6000 7.6000	859,446.01 859,446.01	0.00 0.00	687,860.80 687,860.80	 0.25	-171,585.21 -171,585.21
68,151.000 AEGION CORP 00770F104	22.9100 22.9100	840,717.49 840,717.49	0.00 0.00	1,561,339.41 1,561,339.41	 0.57	720,621.92 720,621.92
126,846.000 AEROHIVE NETWORKS INC 007786106	4.0400 4.0400	419,728.31 419,728.31	0.00 0.00	512,457.84 512,457.84	 0.19	92,729.53 92,729.53
72,186.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	27.9700 27.9700	1,283,089.50 1,283,089.50	0.00 0.00	2,019,042.42 2,019,042.42	 0.74	735,952.92 735,952.92
108,283.000 ALLEGHENY TECHNOLOGIES INC 01741R102	23.6800 23.6800	1,224,822.30 1,224,822.30	0.00 0.00	2,564,141.44 2,564,141.44	 0.93	1,339,319.14 1,339,319.14
139,232.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	12.3500 12.3500	1,498,458.80 1,498,458.80	0.00 0.00	1,719,515.20 1,719,515.20	 0.63	221,056.40 221,056.40
48,554.000 AMBER ROAD INC 02318Y108	8.9000 8.9000	186,877.90 186,877.90	0.00 0.00	432,130.60 432,130.60	 0.16	245,252.70 245,252.70
113,300.000 AMERICAN AXLE & MANUFACTURING 024061103	15.2200 15.2200	1,687,316.71 1,687,316.71	0.00 0.00	1,724,426.00 1,724,426.00	 0.63	37,109.29 37,109.29
62,667.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	19.9300 19.9300	716,853.51 716,853.51	0.00 0.00	1,248,953.31 1,248,953.31	 0.46	532,099.80 532,099.80

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,680.000 AMTECH SYSTEMS INC 032332504	7.3200 7.3200	338,586.87 338,586.87	0.00 0.00	488,097.60 488,097.60	 0.18	149,510.73 149,510.73
19,789.000 ANALOGIC CORP 032657207	95.9000 95.9000	1,370,037.01 1,370,037.01	0.00 0.00	1,897,765.10 1,897,765.10	 0.69	527,728.09 527,728.09
98,620.000 ANGIODYNAMICS INC 03475V101	17.2500 17.2500	1,033,291.25 1,033,291.25	0.00 0.00	1,701,195.00 1,701,195.00	 0.62	667,903.75 667,903.75
181,181.000 ASCENA RETAIL GROUP INC 04351G101	2.0100 2.0100	348,781.16 348,781.16	0.00 0.00	364,173.81 364,173.81	 0.13	15,392.65 15,392.65
65,237.000 ASPEN AEROGELS INC 04523Y105	4.2700 4.2700	258,788.16 258,788.16	0.00 0.00	278,561.99 278,561.99	 0.10	19,773.83 19,773.83
28,511.000 ASTEC INDUSTRIES INC 046224101	55.1800 55.1800	776,595.63 776,595.63	0.00 0.00	1,573,236.98 1,573,236.98	 0.57	796,641.35 796,641.35
33,396.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	60.4500 60.4500	1,166,183.57 1,166,183.57	0.00 0.00	2,018,788.20 2,018,788.20	 0.74	852,604.63 852,604.63
40,848.000 AVIAT NETWORKS INC 05366Y201	16.7600 16.7600	311,377.74 311,377.74	0.00 0.00	684,612.48 684,612.48	 0.25	373,234.74 373,234.74
108,192.000 AVID TECHNOLOGY INC 05367P100	4.5400 4.5400	468,001.71 468,001.71	0.00 0.00	491,191.68 491,191.68	 0.18	23,189.97 23,189.97

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
307,294.000 AVON PRODUCTS INC 054303102	2.8400 2.8400	757,535.47 757,535.47	0.00 0.00	872,714.96 872,714.96	 0.32	115,179.49 115,179.49
42,818.000 B. RILEY FINANCIAL INC 05580M108	19.5000 19.5000	706,730.56 706,730.56	6,850.88 6,850.88	834,951.00 834,951.00	 0.30	128,220.44 128,220.44
48,149.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	4.3700 4.3700	86,782.90 86,782.90	0.00 0.00	210,411.13 210,411.13	 0.08	123,628.23 123,628.23
1,778.000 BABCOCK & WILCOX ENTERPRISES 05614L993 RTS EXP 04/10/2018	1.9180 1.9180	1,082.03 1,082.03	0.00 0.00	3,410.20 3,410.20	 0.00	2,328.17 2,328.17
46,462.000 BARNES & NOBLE INC 067774109	4.9500 4.9500	279,136.19 279,136.19	0.00 0.00	229,986.90 229,986.90	 0.08	-49,149.29 -49,149.29
98,322.000 BASIC ENERGY SERVICES INC 06985P209	14.4400 14.4400	1,572,394.18 1,572,394.18	0.00 0.00	1,419,769.68 1,419,769.68	 0.52	-152,624.50 -152,624.50
65,493.000 BEAZER HOMES USA INC 07556Q881	15.9500 15.9500	490,690.09 490,690.09	0.00 0.00	1,044,613.35 1,044,613.35	 0.38	553,923.26 553,923.26
32,740.000 BEBE STORES INC 075571208	6.3000 6.3000	159,121.28 159,121.28	0.00 0.00	206,262.00 206,262.00	 0.08	47,140.72 47,140.72
25,497.000 BENCHMARK ELECTRONICS INC 08160H101	29.8500 29.8500	311,730.27 311,730.27	3,824.55 3,824.55	761,085.45 761,085.45	 0.28	449,355.18 449,355.18

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
141,055.000 BIOSCRIP INC 09069N108	2.4600 2.4600	280,893.24 280,893.24	0.00 0.00	346,995.30 346,995.30	0.13	66,102.06 66,102.06
50,893.000 BLACKROCK RESOURCES & COMMOD 09257A108	8.8800 8.8800	416,303.91 416,303.91	0.00 0.00	451,929.84 451,929.84	0.16	35,625.93 35,625.93
61,695.000 BLUCORA INC 095229100	24.6000 24.6000	337,001.33 337,001.33	0.00 0.00	1,517,697.00 1,517,697.00	0.55	1,180,695.67 1,180,695.67
56,476.000 BONANZA CREEK ENERGY INC 097793400	27.7100 27.7100	1,466,130.09 1,466,130.09	0.00 0.00	1,564,949.96 1,564,949.96	0.57	98,819.87 98,819.87
65,496.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	15.0500 15.0500	213,944.29 213,944.29	0.00 0.00	985,714.80 985,714.80	0.36	771,770.51 771,770.51
114,251.000 BROOKDALE SENIOR LIVING INC 112463104	6.7100 6.7100	923,529.98 923,529.98	0.00 0.00	766,624.21 766,624.21	0.28	-156,905.77 -156,905.77
18,344.000 BROOKS AUTOMATION INC 114340102	27.0800 27.0800	68,641.75 68,641.75	0.00 0.00	496,755.52 496,755.52	0.18	428,113.77 428,113.77
22,899.000 BUILDERS FIRSTSOURCE INC 12008R107	19.8400 19.8400	63,147.24 63,147.24	0.00 0.00	454,316.16 454,316.16	0.17	391,168.92 391,168.92
45,546.000 CAI INTERNATIONAL INC 12477X106	21.2600 21.2600	479,118.47 479,118.47	0.00 0.00	968,307.96 968,307.96	0.35	489,189.49 489,189.49

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
108,014.000 CUI GLOBAL INC 126576206	2.6000 2.6000	291,942.18 291,942.18	0.00 0.00	280,836.40 280,836.40	0.10	-11,105.78 -11,105.78
18,343.000 CALERES INC 129500104	33.6000 33.6000	429,262.55 429,262.55	52.99 52.99	616,324.80 616,324.80	0.22	187,062.25 187,062.25
56,542.000 CARPENTER TECHNOLOGY CORP 144285103	44.1200 44.1200	1,054,978.02 1,054,978.02	0.00 0.00	2,494,633.04 2,494,633.04	0.91	1,439,655.02 1,439,655.02
74,949.000 CARROLS RESTAURANT GROUP INC 14574X104	11.2000 11.2000	260,304.74 260,304.74	0.00 0.00	839,428.80 839,428.80	0.31	579,124.06 579,124.06
42,503.000 CASTLIGHT HEALTH INC 14862Q100	3.6500 3.6500	153,145.16 153,145.16	0.00 0.00	155,135.95 155,135.95	0.06	1,990.79 1,990.79
46,069.000 CELADON GROUP INC 150838100	3.7000 3.7000	228,075.21 228,075.21	0.00 0.00	170,455.30 170,455.30	0.06	-57,619.91 -57,619.91
58,275.000 CENTERSTATE BANK CORP 15201P109	26.5300 26.5300	482,342.66 482,342.66	225.40 225.40	1,546,035.75 1,546,035.75	0.56	1,063,693.09 1,063,693.09
24,889.000 CENTURY ALUMINUM CO 156431108	16.5400 16.5400	28,108.26 28,108.26	0.00 0.00	411,664.06 411,664.06	0.15	383,555.80 383,555.80
97,144.000 CIENA CORP 171779309	25.9000 25.9000	1,593,489.46 1,593,489.46	0.00 0.00	2,516,029.60 2,516,029.60	0.92	922,540.14 922,540.14

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,918.000 CLARUS CORP 18270P109	6.7500 6.7500	159,641.81 159,641.81	0.00 0.00	262,696.50 262,696.50	 0.10	103,054.69 103,054.69
88,548.000 CLEVELAND-CLIFFS INC 185899101	6.9500 6.9500	589,715.88 589,715.88	0.00 0.00	615,408.60 615,408.60	 0.22	25,692.72 25,692.72
106,915.000 COEUR MINING INC 192108504	8.0000 8.0000	800,176.84 800,176.84	0.00 0.00	855,320.00 855,320.00	 0.31	55,143.16 55,143.16
25,125.000 COHU INC 192576106	22.8100 22.8100	220,716.53 220,716.53	58.32 58.32	573,101.25 573,101.25	 0.21	352,384.72 352,384.72
99,552.000 COMMERCIAL METALS CO 201723103	20.4600 20.4600	1,197,575.67 1,197,575.67	0.00 0.00	2,036,833.92 2,036,833.92	 0.74	839,258.25 839,258.25
177,068.000 COMMERCIAL VEHICLE GROUP INC 202608105	7.7500 7.7500	1,024,213.15 1,024,213.15	0.00 0.00	1,372,277.00 1,372,277.00	 0.50	348,063.85 348,063.85
61,286.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.9600 3.9600	264,161.63 264,161.63	0.00 0.00	242,692.56 242,692.56	 0.09	-21,469.07 -21,469.07
80,795.000 COMPUTER TASK GROUP INC 205477102	8.1900 8.1900	493,298.94 493,298.94	0.00 0.00	661,711.05 661,711.05	 0.24	168,412.11 168,412.11
117,844.000 COMTECH TELECOMMUNICATIONS COR 205826209	29.8900 29.8900	1,208,422.65 1,208,422.65	0.00 0.00	3,522,357.16 3,522,357.16	 1.28	2,313,934.51 2,313,934.51

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,166.000 CONN'S INC 208242107	34.0000 34.0000	173,608.94 173,608.94	0.00 0.00	719,644.00 719,644.00	 0.26	546,035.06 546,035.06
53,736.000 COOPER TIRE & RUBBER CO 216831107	29.3000 29.3000	1,736,662.16 1,736,662.16	0.00 0.00	1,574,464.80 1,574,464.80	 0.57	-162,197.36 -162,197.36
76,148.000 CRAY INC 225223304	20.7000 20.7000	432,245.22 432,245.22	0.00 0.00	1,576,263.60 1,576,263.60	 0.57	1,144,018.38 1,144,018.38
36,736.000 CREE INC 225447101	40.3100 40.3100	820,693.44 820,693.44	0.00 0.00	1,480,828.16 1,480,828.16	 0.54	660,134.72 660,134.72
71,159.000 CROSS COUNTRY HEALTHCARE INC 227483104	11.1100 11.1100	838,031.18 838,031.18	0.00 0.00	790,576.49 790,576.49	 0.29	-47,454.69 -47,454.69
36,311.000 CYBEROPTICS CORP 232517102	18.0000 18.0000	420,299.82 420,299.82	0.00 0.00	653,598.00 653,598.00	 0.24	233,298.18 233,298.18
132,739.000 CYPRESS SEMICONDUCTOR CORP 232806109	16.9600 16.9600	1,023,752.99 1,023,752.99	14,601.29 14,601.29	2,251,253.44 2,251,253.44	 0.82	1,227,500.45 1,227,500.45
64,418.000 DMC GLOBAL INC 23291C103	26.7500 26.7500	803,530.74 803,530.74	1,288.36 1,288.36	1,723,181.50 1,723,181.50	 0.63	919,650.76 919,650.76
71,378.000 DSW INC 23334L102	22.4600 22.4600	1,138,452.69 1,138,452.69	17,844.50 17,844.50	1,603,149.88 1,603,149.88	 0.58	464,697.19 464,697.19

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,715.000 DAKTRONICS INC 234264109	8.8100 8.8100	484,379.81 484,379.81	0.00 0.00	482,039.15 482,039.15	 0.18	-2,340.66 -2,340.66
83,201.000 DANA INC 235825205	25.7600 25.7600	563,487.42 563,487.42	0.00 0.00	2,143,257.76 2,143,257.76	 0.78	1,579,770.34 1,579,770.34
58,563.000 DEL TACO RESTAURANTS INC 245496104	10.3600 10.3600	713,232.22 713,232.22	0.00 0.00	606,712.68 606,712.68	 0.22	-106,519.54 -106,519.54
152,014.000 DIXIE GROUP INC/THE 255519100	2.7500 2.7500	388,273.77 388,273.77	0.00 0.00	418,038.50 418,038.50	 0.15	29,764.73 29,764.73
12,275.000 DUCOMMUN INC 264147109	30.3800 30.3800	326,353.31 326,353.31	0.00 0.00	372,914.50 372,914.50	 0.14	46,561.19 46,561.19
47,246.000 EL POLLO LOCO HOLDINGS INC 268603107	9.5000 9.5000	448,159.84 448,159.84	0.00 0.00	448,837.00 448,837.00	 0.16	677.16 677.16
40,923.000 ECHELON CORP 27874N303	4.6000 4.6000	215,933.43 215,933.43	0.00 0.00	188,245.80 188,245.80	 0.07	-27,687.63 -27,687.63
38,745.000 PERRY ELLIS INTERNATIONAL INC 288853104	25.8000 25.8000	878,606.31 878,606.31	0.00 0.00	999,621.00 999,621.00	 0.36	121,014.69 121,014.69
98,188.000 EMCORE CORP 290846203	5.7000 5.7000	433,219.23 433,219.23	0.00 0.00	559,671.60 559,671.60	 0.20	126,452.37 126,452.37

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,730.000 ENCORE WIRE CORP 292562105	56.7000 56.7000	572,900.73 572,900.73	0.00 0.00	1,005,291.00 1,005,291.00	 0.37	432,390.27 432,390.27
54,977.000 ENGILITY HOLDINGS INC 29286C107	24.4000 24.4000	1,440,517.59 1,440,517.59	0.00 0.00	1,341,438.80 1,341,438.80	 0.49	-99,078.79 -99,078.79
58,603.000 ENOVA INTERNATIONAL INC 29357K103	22.0500 22.0500	301,293.11 301,293.11	0.00 0.00	1,292,196.15 1,292,196.15	 0.47	990,903.04 990,903.04
57,403.000 ENTRAVISION COMMUNICATIONS COR 29382R107	4.7000 4.7000	259,429.65 259,429.65	111.20 111.20	269,794.10 269,794.10	 0.10	10,364.45 10,364.45
40,756.000 ETHAN ALLEN INTERIORS INC 297602104	22.9500 22.9500	991,723.93 991,723.93	0.00 0.00	935,350.20 935,350.20	 0.34	-56,373.73 -56,373.73
83,669.000 EXTREME NETWORKS INC 30226D106	11.0700 11.0700	244,308.91 244,308.91	0.00 0.00	926,215.83 926,215.83	 0.34	681,906.92 681,906.92
52,358.000 FEDERAL SIGNAL CORP 313855108	22.0200 22.0200	202,322.18 202,322.18	0.00 0.00	1,152,923.16 1,152,923.16	 0.42	950,600.98 950,600.98
85,127.000 FERRO CORP 315405100	23.2200 23.2200	88,552.55 88,552.55	0.00 0.00	1,976,648.94 1,976,648.94	 0.72	1,888,096.39 1,888,096.39
68,693.000 FINISAR CORP 31787A507	15.8100 15.8100	1,233,185.42 1,233,185.42	0.00 0.00	1,086,036.33 1,086,036.33	 0.40	-147,149.09 -147,149.09

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,697.000 FORMFACTOR INC 346375108	13.6500 13.6500	309,682.93 309,682.93	0.00 0.00	910,414.05 910,414.05	 0.33	600,731.12 600,731.12
136,821.000 FORTERRA INC 34960W106	8.3200 8.3200	594,675.15 594,675.15	0.00 0.00	1,138,350.72 1,138,350.72	 0.41	543,675.57 543,675.57
40,900.000 FRANCESCA'S HOLDINGS CORP 351793104	4.8000 4.8000	198,193.22 198,193.22	0.00 0.00	196,320.00 196,320.00	 0.07	-1,873.22 -1,873.22
7,300.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	32.6000 32.6000	237,573.48 237,573.48	0.00 0.00	237,980.00 237,980.00	 0.09	406.52 406.52
83,144.000 FRED'S INC 356108100	2.9900 2.9900	303,590.62 303,590.62	0.00 0.00	248,600.56 248,600.56	 0.09	-54,990.06 -54,990.06
84,133.000 FREIGHTCAR AMERICA INC 357023100	13.4000 13.4000	1,093,410.81 1,093,410.81	0.00 0.00	1,127,382.20 1,127,382.20	 0.41	33,971.39 33,971.39
40,447.000 FREQUENCY ELECTRONICS INC 358010106	8.7500 8.7500	335,845.33 335,845.33	0.00 0.00	353,911.25 353,911.25	 0.13	18,065.92 18,065.92
3,960.000 GENERAL CABLE CORP 369300108	29.6000 29.6000	26,702.68 26,702.68	27.54 27.54	117,216.00 117,216.00	 0.04	90,513.32 90,513.32
24,134.000 GENESCO INC 371532102	40.6000 40.6000	552,329.07 552,329.07	0.00 0.00	979,840.40 979,840.40	 0.36	427,511.33 427,511.33

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,839.000 GRANITE CONSTRUCTION INC 387328107	55.8600 55.8600	615,420.60 615,420.60	1,357.07 1,357.07	605,466.54 605,466.54	0.22	-9,954.06 -9,954.06
79,184.000 GREAT LAKES DREDGE & DOCK CORP 390607109	4.6000 4.6000	281,597.88 281,597.88	0.00 0.00	364,246.40 364,246.40	0.13	82,648.52 82,648.52
77,453.000 GRIFFON CORP 398433102	18.2500 18.2500	829,431.82 829,431.82	77,453.00 77,453.00	1,413,517.25 1,413,517.25	0.52	584,085.43 584,085.43
29,793.000 GUARANTY BANCORP 40075T607	28.3500 28.3500	188,555.43 188,555.43	0.00 0.00	844,631.55 844,631.55	0.31	656,076.12 656,076.12
28,774.000 GUESS? INC 401617105	20.7400 20.7400	355,082.85 355,082.85	0.00 0.00	596,772.76 596,772.76	0.22	241,689.91 241,689.91
15,154.000 HCI GROUP INC 40416E103	38.1600 38.1600	468,803.15 468,803.15	0.00 0.00	578,276.64 578,276.64	0.21	109,473.49 109,473.49
14,633.000 HAMILTON BEACH BRANDS HOLDING 40701T104	21.2200 21.2200	380,587.07 380,587.07	0.00 0.00	310,512.26 310,512.26	0.11	-70,074.81 -70,074.81
149,237.000 HARMONIC INC 413160102	3.8000 3.8000	420,752.52 420,752.52	0.00 0.00	567,100.60 567,100.60	0.21	146,348.08 146,348.08
55,525.000 HAYNES INTERNATIONAL INC 420877201	37.1100 37.1100	712,202.17 712,202.17	0.00 0.00	2,060,532.75 2,060,532.75	0.75	1,348,330.58 1,348,330.58

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
134,852.000 HECLA MINING CO 422704106	3.6700 3.6700	501,185.07 501,185.07	0.00 0.00	494,906.84 494,906.84	0.18	-6,278.23 -6,278.23
28,768.000 HERC HOLDINGS INC 42704L104	64.9500 64.9500	774,571.26 774,571.26	0.00 0.00	1,868,481.60 1,868,481.60	0.68	1,093,910.34 1,093,910.34
46,511.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	15.1600 15.1600	552,338.79 552,338.79	107.70 107.70	705,106.76 705,106.76	0.26	152,767.97 152,767.97
38,935.000 HERTZ GLOBAL HOLDINGS INC 42806J106	19.8500 19.8500	354,515.86 354,515.86	0.00 0.00	772,859.75 772,859.75	0.28	418,343.89 418,343.89
109,225.000 HIGHPOINT RESOURCES CORP 43114K108	5.0800 5.0800	470,145.54 470,145.54	0.00 0.00	554,863.00 554,863.00	0.20	84,717.46 84,717.46
51,401.000 HILLTOP HOLDINGS INC 432748101	23.4600 23.4600	1,269,253.18 1,269,253.18	0.00 0.00	1,205,867.46 1,205,867.46	0.44	-63,385.72 -63,385.72
155,007.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	6.9500 6.9500	1,380,739.56 1,380,739.56	0.00 0.00	1,077,298.65 1,077,298.65	0.39	-303,440.91 -303,440.91
34,200.000 HURCO COS INC 447324104	45.9000 45.9000	483,640.02 483,640.02	3,762.00 3,762.00	1,569,780.00 1,569,780.00	0.57	1,086,139.98 1,086,139.98
26,068.000 HYSTER-YALE MATERIALS HANDLING 449172105	69.9300 69.9300	1,316,848.63 1,316,848.63	0.00 0.00	1,822,935.24 1,822,935.24	0.66	506,086.61 506,086.61

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
113,103.000 IDENTIV INC 45170X205	3.7400 3.7400	265,606.33 265,606.33	0.00 0.00	423,005.22 423,005.22	0.15	157,398.89 157,398.89
118,349.000 INDEPENDENCE CONTRACT DRILLING 453415309	3.7800 3.7800	459,526.86 459,526.86	0.00 0.00	447,359.22 447,359.22	0.16	-12,167.64 -12,167.64
39,657.000 INSTEEL INDUSTRIES INC 45774W108	27.6300 27.6300	244,521.41 244,521.41	43.44 43.44	1,095,722.91 1,095,722.91	0.40	851,201.50 851,201.50
38,068.000 INTERFACE INC 458665304	25.2000 25.2000	88,143.61 88,143.61	0.00 0.00	959,313.60 959,313.60	0.35	871,169.99 871,169.99
114,550.000 INTEVAC INC 461148108	6.9000 6.9000	559,183.38 559,183.38	0.00 0.00	790,395.00 790,395.00	0.29	231,211.62 231,211.62
133,091.000 INVACARE CORP 461203101	17.4000 17.4000	1,388,816.86 1,388,816.86	0.00 0.00	2,315,783.40 2,315,783.40	0.84	926,966.54 926,966.54
131,320.000 IRIDIUM COMMUNICATIONS INC 46269C102	11.2500 11.2500	754,179.60 754,179.60	0.00 0.00	1,477,350.00 1,477,350.00	0.54	723,170.40 723,170.40
69,634.000 JAMBA INC 47023A309	8.5700 8.5700	521,929.67 521,929.67	0.00 0.00	596,763.38 596,763.38	0.22	74,833.71 74,833.71
13,205.000 KLX INC 482539103	71.0600 71.0600	622,195.71 622,195.71	0.00 0.00	938,347.30 938,347.30	0.34	316,151.59 316,151.59

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,806.000 K12 INC 48273U102	14.1800 14.1800	695,970.04 695,970.04	0.00 0.00	904,769.08 904,769.08	 0.33	208,799.04 208,799.04
131,747.000 KEMET CORP 488360207	18.1300 18.1300	177,284.10 177,284.10	0.00 0.00	2,388,573.11 2,388,573.11	 0.87	2,211,289.01 2,211,289.01
143,828.000 KEYW HOLDING CORP/THE 493723100	7.8600 7.8600	718,439.50 718,439.50	0.00 0.00	1,130,488.08 1,130,488.08	 0.41	412,048.58 412,048.58
113,022.000 KNOWLES CORP 49926D109	12.5900 12.5900	1,369,082.01 1,369,082.01	0.00 0.00	1,422,946.98 1,422,946.98	 0.52	53,864.97 53,864.97
198,402.000 KOPIN CORP 500600101	3.1200 3.1200	588,390.63 588,390.63	0.00 0.00	619,014.24 619,014.24	 0.23	30,623.61 30,623.61
160,249.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	10.2900 10.2900	674,431.40 674,431.40	0.00 0.00	1,648,962.21 1,648,962.21	 0.60	974,530.81 974,530.81
23,049.000 KRATON CORP 50077C106	47.7100 47.7100	321,524.03 321,524.03	0.00 0.00	1,099,667.79 1,099,667.79	 0.40	778,143.76 778,143.76
97,128.000 KULICKE & SOFFA INDUSTRIES INC 501242101	25.0100 25.0100	216,022.39 216,022.39	0.00 0.00	2,429,171.28 2,429,171.28	 0.89	2,213,148.89 2,213,148.89
95,569.000 LANDEC CORP 514766104	13.0500 13.0500	1,019,151.92 1,019,151.92	0.00 0.00	1,247,175.45 1,247,175.45	 0.45	228,023.53 228,023.53

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,886.000 LAYNE CHRISTENSEN CO 521050104	14.9200 14.9200	773,264.20 773,264.20	0.00 0.00	1,803,619.12 1,803,619.12	 0.66	1,030,354.92 1,030,354.92
67,300.000 LEAF GROUP LTD 52177G102	7.0500 7.0500	349,865.85 349,865.85	0.00 0.00	474,465.00 474,465.00	 0.17	124,599.15 124,599.15
118,852.000 LIBBEY INC 529898108	4.8900 4.8900	778,535.62 778,535.62	0.00 0.00	581,186.28 581,186.28	 0.21	-197,349.34 -197,349.34
47,268.000 LIMELIGHT NETWORKS INC 53261M104	4.1100 4.1100	97,185.91 97,185.91	0.00 0.00	194,271.48 194,271.48	 0.07	97,085.57 97,085.57
37,758.000 LOUISIANA-PACIFIC CORP 546347105	28.7700 28.7700	52,907.64 52,907.64	0.00 0.00	1,086,297.66 1,086,297.66	 0.40	1,033,390.02 1,033,390.02
24,622.000 WILLIAM LYON HOMES 552074700	27.4900 27.4900	252,158.83 252,158.83	0.00 0.00	676,858.78 676,858.78	 0.25	424,699.95 424,699.95
195,576.000 MBIA INC 55262C100	9.2600 9.2600	1,375,155.67 1,375,155.67	0.00 0.00	1,811,033.76 1,811,033.76	 0.66	435,878.09 435,878.09
42,234.000 MDC HOLDINGS INC 552676108	27.9200 27.9200	808,782.67 808,782.67	0.00 0.00	1,179,173.28 1,179,173.28	 0.43	370,390.61 370,390.61
49,013.000 MGIC INVESTMENT CORP 552848103	13.0000 13.0000	94,228.73 94,228.73	0.00 0.00	637,169.00 637,169.00	 0.23	542,940.27 542,940.27

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,552.000 M/I HOMES INC 55305B101	31.8500 31.8500	587,479.63 587,479.63	0.00 0.00	1,036,781.20 1,036,781.20	0.38	449,301.57 449,301.57
11,988.000 MAMMOTH ENERGY SERVICES INC 56155L108	32.0600 32.0600	253,202.52 253,202.52	0.00 0.00	384,335.28 384,335.28	0.14	131,132.76 131,132.76
24,058.000 MARINEMAX INC 567908108	19.4500 19.4500	378,327.98 378,327.98	0.00 0.00	467,928.10 467,928.10	0.17	89,600.12 89,600.12
19,047.000 MARIN SOFTWARE INC 56804T205	6.6500 6.6500	186,599.88 186,599.88	0.00 0.00	126,662.55 126,662.55	0.05	-59,937.33 -59,937.33
46,479.000 MATADOR RESOURCES CO 576485205	29.9100 29.9100	820,846.45 820,846.45	0.00 0.00	1,390,186.89 1,390,186.89	0.51	569,340.44 569,340.44
88,917.000 MATRIX SERVICE CO 576853105	13.7000 13.7000	767,059.78 767,059.78	0.00 0.00	1,218,162.90 1,218,162.90	0.44	451,103.12 451,103.12
148,069.000 MAXWELL TECHNOLOGIES INC 577767106	5.9300 5.9300	797,691.64 797,691.64	0.00 0.00	878,049.17 878,049.17	0.32	80,357.53 80,357.53
63,351.000 MAXLINEAR INC 57776J100	22.7500 22.7500	444,510.70 444,510.70	0.00 0.00	1,441,235.25 1,441,235.25	0.53	996,724.55 996,724.55
54,851.000 MCCLATCHY CO/THE 579489303	9.2500 9.2500	506,343.92 506,343.92	0.00 0.00	507,371.75 507,371.75	0.18	1,027.83 1,027.83

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,422.000 MERITOR INC 59001K100	20.5600 20.5600	82,020.94 82,020.94	0.00 0.00	1,961,876.32 1,961,876.32	0.72	1,879,855.38 1,879,855.38
12,415.000 MICROSEMI CORP 595137100	64.7200 64.7200	238,727.10 238,727.10	0.00 0.00	803,498.80 803,498.80	0.29	564,771.70 564,771.70
71,116.000 MILACRON HOLDINGS CORP 59870L106	20.1400 20.1400	1,272,187.06 1,272,187.06	0.00 0.00	1,432,276.24 1,432,276.24	0.52	160,089.18 160,089.18
43,155.000 HERMAN MILLER INC 600544100	31.9500 31.9500	1,257,209.85 1,257,209.85	206.46 206.46	1,378,802.25 1,378,802.25	0.50	121,592.40 121,592.40
88,390.000 MODINE MANUFACTURING CO 607828100	21.1500 21.1500	960,317.18 960,317.18	0.00 0.00	1,869,448.50 1,869,448.50	0.68	909,131.32 909,131.32
66,984.000 MUELLER INDUSTRIES INC 624756102	26.1600 26.1600	981,117.00 981,117.00	0.00 0.00	1,752,301.44 1,752,301.44	0.64	771,184.44 771,184.44
189,704.000 MUELLER WATER PRODUCTS INC 624758108	10.8700 10.8700	475,820.89 475,820.89	0.00 0.00	2,062,082.48 2,062,082.48	0.75	1,586,261.59 1,586,261.59
74,482.000 NCI BUILDING SYSTEMS INC 628852204	17.7000 17.7000	594,658.41 594,658.41	0.00 0.00	1,318,331.40 1,318,331.40	0.48	723,672.99 723,672.99
70,785.000 NN INC 629337106	24.0000 24.0000	143,670.82 143,670.82	0.00 0.00	1,698,840.00 1,698,840.00	0.62	1,555,169.18 1,555,169.18

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,690.000 NANOMETRICS INC 630077105	26.9000 26.9000	39,175.35 39,175.35	0.00 0.00	825,561.00 825,561.00	0.30	786,385.65 786,385.65
64,864.000 NATURAL GROCERS BY VITAMIN COT 63888U108	7.1600 7.1600	485,319.50 485,319.50	0.00 0.00	464,426.24 464,426.24	0.17	-20,893.26 -20,893.26
168,566.000 NEOPHOTONICS CORP 64051T100	6.8500 6.8500	680,181.46 680,181.46	0.00 0.00	1,154,677.10 1,154,677.10	0.42	474,495.64 474,495.64
34,177.000 NEW YORK & CO INC 649295102	3.3800 3.3800	101,965.62 101,965.62	0.00 0.00	115,518.26 115,518.26	0.04	13,552.64 13,552.64
17,198.000 NEW YORK TIMES CO/THE 650111107	24.1000 24.1000	103,501.08 103,501.08	0.00 0.00	414,471.80 414,471.80	0.15	310,970.72 310,970.72
219,332.000 NEWPARK RESOURCES INC 651718504	8.1000 8.1000	791,665.32 791,665.32	0.00 0.00	1,776,589.20 1,776,589.20	0.65	984,923.88 984,923.88
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0411 0.0411	3,626.29 3,626.29	0.00 0.00	4,338.89 4,338.89	0.00	712.60 712.60
87,006.000 NORTHWEST PIPE CO 667746101	17.3000 17.3000	1,403,170.01 1,403,170.01	0.00 0.00	1,505,203.80 1,505,203.80	0.55	102,033.79 102,033.79
8,313.000 OLD LINE BANCSHARES INC 67984M100	33.0000 33.0000	256,579.36 256,579.36	24.48 24.48	274,329.00 274,329.00	0.10	17,749.64 17,749.64

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,917.000 OOMA INC 683416101	10.9000 10.9000	247,655.00 247,655.00	0.00 0.00	336,995.30 336,995.30	0.12	89,340.30 89,340.30
61,077.000 OWENS & MINOR INC 690732102	15.5500 15.5500	1,101,399.60 1,101,399.60	614.12 614.12	949,747.35 949,747.35	0.35	-151,652.25 -151,652.25
49,168.000 PCM INC 69323K100	8.3000 8.3000	442,021.97 442,021.97	0.00 0.00	408,094.40 408,094.40	0.15	-33,927.57 -33,927.57
22,378.000 PC-TEL INC 69325Q105	7.1800 7.1800	146,062.04 146,062.04	0.00 0.00	160,674.04 160,674.04	0.06	14,612.00 14,612.00
55,352.000 PGT INNOVATIONS INC 69336V101	18.6500 18.6500	76,635.68 76,635.68	0.00 0.00	1,032,314.80 1,032,314.80	0.38	955,679.12 955,679.12
35,568.000 PARK ELECTROCHEMICAL CORP 700416209	16.8400 16.8400	527,652.99 527,652.99	0.00 0.00	598,965.12 598,965.12	0.22	71,312.13 71,312.13
84,815.000 PATTERSON-UTI ENERGY INC 703481101	17.5100 17.5100	1,470,536.42 1,470,536.42	0.00 0.00	1,485,110.65 1,485,110.65	0.54	14,574.23 14,574.23
196,823.000 JC PENNEY CO INC 708160106	3.0200 3.0200	725,098.87 725,098.87	0.00 0.00	594,405.46 594,405.46	0.22	-130,693.41 -130,693.41
76,039.000 PERCEPTRON INC 71361F100	8.5500 8.5500	546,615.34 546,615.34	0.00 0.00	650,133.45 650,133.45	0.24	103,518.11 103,518.11

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,666.000 PERFICIENT INC 71375U101	22.9200 22.9200	394,347.18 394,347.18	0.00 0.00	542,424.72 542,424.72	0.20	148,077.54 148,077.54
36,262.000 POWER SOLUTIONS INTERNATIONAL 73933G202	7.4001 7.4001	323,856.02 323,856.02	0.00 0.00	268,342.43 268,342.43	0.10	-55,513.59 -55,513.59
62,073.000 PURE CYCLE CORP 746228303	9.4500 9.4500	259,465.14 259,465.14	0.00 0.00	586,589.85 586,589.85	0.21	327,124.71 327,124.71
66,328.000 QUANEX BUILDING PRODUCTS CORP 747619104	17.4000 17.4000	920,071.10 920,071.10	0.00 0.00	1,154,107.20 1,154,107.20	0.42	234,036.10 234,036.10
17,033.000 QUINSTREET INC 74874Q100	12.7700 12.7700	54,410.76 54,410.76	0.00 0.00	217,511.41 217,511.41	0.08	163,100.65 163,100.65
80,414.000 RTI SURGICAL INC 74975N105	4.6000 4.6000	245,337.46 245,337.46	0.00 0.00	369,904.40 369,904.40	0.13	124,566.94 124,566.94
44,102.000 RADIAN GROUP INC 750236101	19.0400 19.0400	452,356.01 452,356.01	0.00 0.00	839,702.08 839,702.08	0.31	387,346.07 387,346.07
19,638.000 RANGER ENERGY SERVICES INC 75282U104	8.1400 8.1400	176,080.85 176,080.85	0.00 0.00	159,853.32 159,853.32	0.06	-16,227.53 -16,227.53
5,500.000 RENASANT CORP 75970E107	42.5600 42.5600	234,024.92 234,024.92	0.00 0.00	234,080.00 234,080.00	0.09	55.08 55.08

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,482.000 RENT-A-CENTER INC/TX 76009N100	8.6300 8.6300	307,337.07 307,337.07	0.00 0.00	254,429.66 254,429.66	0.09	-52,907.41 -52,907.41
104,662.000 REVOLUTION LIGHTING TECHNOLOGI 76155G206	3.4300 3.4300	472,269.46 472,269.46	0.00 0.00	358,990.66 358,990.66	0.13	-113,278.80 -113,278.80
103,330.000 RIBBON COMMUNICATIONS INC 762544104	5.1000 5.1000	581,464.15 581,464.15	0.00 0.00	526,983.00 526,983.00	0.19	-54,481.15 -54,481.15
78,251.000 RUBICON PROJECT INC/THE 78112V102	1.8000 1.8000	134,610.03 134,610.03	0.00 0.00	140,851.80 140,851.80	0.05	6,241.77 6,241.77
22,848.000 RUDOLPH TECHNOLOGIES INC 781270103	27.7000 27.7000	139,385.31 139,385.31	0.00 0.00	632,889.60 632,889.60	0.23	493,504.29 493,504.29
69,172.000 SALLY BEAUTY HOLDINGS INC 79546E104	16.4500 16.4500	1,166,951.68 1,166,951.68	0.00 0.00	1,137,879.40 1,137,879.40	0.41	-29,072.28 -29,072.28
64,820.000 SANMINA CORP 801056102	26.1500 26.1500	267,244.42 267,244.42	0.00 0.00	1,695,043.00 1,695,043.00	0.62	1,427,798.58 1,427,798.58
57,500.000 SEARS HOMETOWN AND OUTLET STOR 812362101	3.0000 3.0000	100,167.55 100,167.55	0.00 0.00	172,500.00 172,500.00	0.06	72,332.45 72,332.45
46,495.000 SIGMATRON INTERNATIONAL INC 82661L101	5.8000 5.8000	180,890.24 180,890.24	0.00 0.00	269,671.00 269,671.00	0.10	88,780.76 88,780.76

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,421.000 SKECHERS U.S.A. INC 830566105	38.8900 38.8900	796,649.52 796,649.52	0.00 0.00	1,533,082.69 1,533,082.69	0.56	736,433.17 736,433.17
38,425.000 SOUTHERN NATIONAL BANCORP OF V 843395104	15.8400 15.8400	338,352.86 338,352.86	0.00 0.00	608,652.00 608,652.00	0.22	270,299.14 270,299.14
96,716.000 SPARTAN MOTORS INC 846819100	17.2000 17.2000	308,051.46 308,051.46	0.00 0.00	1,663,515.20 1,663,515.20	0.61	1,355,463.74 1,355,463.74
179,316.000 STAGE STORES INC 85254C305	2.1800 2.1800	326,645.28 326,645.28	0.00 0.00	390,908.88 390,908.88	0.14	64,263.60 64,263.60
71,133.000 STATE BANK FINANCIAL CORP 856190103	30.0100 30.0100	1,082,418.10 1,082,418.10	0.00 0.00	2,134,701.33 2,134,701.33	0.78	1,052,283.23 1,052,283.23
77,541.000 STEELCASE INC 858155203	13.6000 13.6000	1,023,973.28 1,023,973.28	10,414.04 10,414.04	1,054,557.60 1,054,557.60	0.38	30,584.32 30,584.32
46,105.000 STONE ENERGY CORP 861642403	37.1000 37.1000	845,264.80 845,264.80	0.00 0.00	1,710,495.50 1,710,495.50	0.62	865,230.70 865,230.70
89,579.000 SUPERVALU INC 868536301	15.2300 15.2300	1,291,650.86 1,291,650.86	0.00 0.00	1,364,288.17 1,364,288.17	0.50	72,637.31 72,637.31
87,630.000 SURGERY PARTNERS INC 86881A100	17.1500 17.1500	720,799.88 720,799.88	0.00 0.00	1,502,854.50 1,502,854.50	0.55	782,054.62 782,054.62

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,800.000 SYNALLOY CORP 871565107	14.3500 14.3500	680,957.24 680,957.24	0.00 0.00	1,073,380.00 1,073,380.00	 0.39	392,422.76 392,422.76
17,905.000 SYNAPTICS INC 87157D109	45.7300 45.7300	831,486.58 831,486.58	0.00 0.00	818,795.65 818,795.65	 0.30	-12,690.93 -12,690.93
36,766.000 TRI POINTE GROUP INC 87265H109	16.4300 16.4300	445,519.36 445,519.36	0.00 0.00	604,065.38 604,065.38	 0.22	158,546.02 158,546.02
103,468.000 TTM TECHNOLOGIES INC 87305R109	15.2900 15.2900	210,375.02 210,375.02	0.00 0.00	1,582,025.72 1,582,025.72	 0.58	1,371,650.70 1,371,650.70
88,769.000 TEAM INC 878155100	13.7500 13.7500	1,000,469.36 1,000,469.36	0.00 0.00	1,220,573.75 1,220,573.75	 0.44	220,104.39 220,104.39
41,004.000 TEJON RANCH CO 879080109	23.1100 23.1100	833,908.89 833,908.89	0.00 0.00	947,602.44 947,602.44	 0.35	113,693.55 113,693.55
167,598.000 TELARIA INC 879181105	3.7600 3.7600	351,359.29 351,359.29	0.00 0.00	630,168.48 630,168.48	 0.23	278,809.19 278,809.19
71,038.000 3D SYSTEMS CORP 88554D205	11.5900 11.5900	634,988.48 634,988.48	0.00 0.00	823,330.42 823,330.42	 0.30	188,341.94 188,341.94
127,739.000 TIMKENSTEEL CORP 887399103	15.1900 15.1900	1,194,648.88 1,194,648.88	0.00 0.00	1,940,355.41 1,940,355.41	 0.71	745,706.53 745,706.53

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
83,794.000 TOWER INTERNATIONAL INC 891826109	27.7500 27.7500	574,457.39 574,457.39	0.00 0.00	2,325,283.50 2,325,283.50	0.85	1,750,826.11 1,750,826.11
65,690.000 TRIMAS CORP 896215209	26.2500 26.2500	1,338,661.19 1,338,661.19	0.00 0.00	1,724,362.50 1,724,362.50	0.63	385,701.31 385,701.31
28,599.000 TRIUMPH GROUP INC 896818101	25.2000 25.2000	712,938.02 712,938.02	0.00 0.00	720,694.80 720,694.80	0.26	7,756.78 7,756.78
52,259.000 TUESDAY MORNING CORP 899035505	3.9500 3.9500	180,839.60 180,839.60	0.00 0.00	206,423.05 206,423.05	0.08	25,583.45 25,583.45
38,410.000 II-VI INC 902104108	40.9000 40.9000	472,354.05 472,354.05	0.00 0.00	1,570,969.00 1,570,969.00	0.57	1,098,614.95 1,098,614.95
38,402.000 US SILICA HOLDINGS INC 90346E103	25.5200 25.5200	966,780.57 966,780.57	83.00 83.00	980,019.04 980,019.04	0.36	13,238.47 13,238.47
22,911.000 ULTRA CLEAN HOLDINGS INC 90385V107	19.2500 19.2500	71,119.26 71,119.26	0.00 0.00	441,036.75 441,036.75	0.16	369,917.49 369,917.49
54,818.000 UMPQUA HOLDINGS CORP 904214103	21.4100 21.4100	441,692.36 441,692.36	10,963.60 10,963.60	1,173,653.38 1,173,653.38	0.43	731,961.02 731,961.02
41,548.000 UNIFI INC 904677200	36.2500 36.2500	72,794.76 72,794.76	0.00 0.00	1,506,115.00 1,506,115.00	0.55	1,433,320.24 1,433,320.24

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
167,447.000 UNISYS CORP 909214306	10.7500 10.7500	1,266,994.66 1,266,994.66	0.00 0.00	1,800,055.25 1,800,055.25	 0.66	533,060.59 533,060.59
21,246.000 UNITED NATURAL FOODS INC 911163103	42.9400 42.9400	762,635.32 762,635.32	0.00 0.00	912,303.24 912,303.24	 0.33	149,667.92 149,667.92
58,987.000 UNIVAR INC 91336L107	27.7500 27.7500	822,941.43 822,941.43	0.00 0.00	1,636,889.25 1,636,889.25	 0.60	813,947.82 813,947.82
35,807.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	27.5000 27.5000	613,142.50 613,142.50	0.00 0.00	984,692.50 984,692.50	 0.36	371,550.00 371,550.00
186,215.000 VOXX INTERNATIONAL CORP 91829F104	4.9500 4.9500	522,028.77 522,028.77	0.00 0.00	921,764.25 921,764.25	 0.34	399,735.48 399,735.48
34,113.000 VEECO INSTRUMENTS INC 922417100	17.0000 17.0000	520,615.52 520,615.52	0.00 0.00	579,921.00 579,921.00	 0.21	59,305.48 59,305.48
81,406.000 VERIFONE SYSTEMS INC 92342Y109	15.3800 15.3800	1,405,323.38 1,405,323.38	0.00 0.00	1,252,024.28 1,252,024.28	 0.46	-153,299.10 -153,299.10
41,424.000 VINCE HOLDING CORP 92719W207	8.9500 8.9500	186,403.32 186,403.32	0.00 0.00	370,744.80 370,744.80	 0.14	184,341.48 184,341.48
118,440.000 VISHAY INTERTECHNOLOGY INC 928298108	18.6000 18.6000	366,519.12 366,519.12	0.00 0.00	2,202,984.00 2,202,984.00	 0.80	1,836,464.88 1,836,464.88

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,806.000 VISHAY PRECISION GROUP INC 92835K103	31.1500 31.1500	222,331.27 222,331.27	0.00 0.00	585,806.90 585,806.90	0.21	363,475.63 363,475.63
7,117.000 WALKER & DUNLOP INC 93148P102	59.4200 59.4200	92,528.64 92,528.64	0.00 0.00	422,892.14 422,892.14	0.15	330,363.50 330,363.50
16,098.000 WEB.COM GROUP INC 94733A104	18.1000 18.1000	283,059.59 283,059.59	0.00 0.00	291,373.80 291,373.80	0.11	8,314.21 8,314.21
187,811.000 WESCO AIRCRAFT HOLDINGS INC 950814103	10.2500 10.2500	1,467,140.73 1,467,140.73	0.00 0.00	1,925,062.75 1,925,062.75	0.70	457,922.02 457,922.02
58,018.000 WESTELL TECHNOLOGIES INC 957541204	3.3500 3.3500	101,270.45 101,270.45	0.00 0.00	194,360.30 194,360.30	0.07	93,089.85 93,089.85
36,321.000 WHITING PETROLEUM CORP 966387409	33.8400 33.8400	827,149.38 827,149.38	0.00 0.00	1,229,102.64 1,229,102.64	0.45	401,953.26 401,953.26
14,374.000 WILLIAMS-SONOMA INC 969904101	52.7600 52.7600	644,192.37 644,192.37	0.00 0.00	758,372.24 758,372.24	0.28	114,179.87 114,179.87
255,262.000 WINDSTREAM HOLDINGS INC 97382A200	1.4100 1.4100	511,234.07 511,234.07	0.00 0.00	359,919.42 359,919.42	0.13	-151,314.65 -151,314.65
SUBTOTAL UNITED STATES		138,279,298.27	149,913.94	232,387,299.85		94,108,001.58
		138,279,298.27	149,913.94	232,387,299.85	84.72	94,108,001.58
TOTAL EQUITY U.S. DOLLAR		156,268,759.83	149,913.94	253,355,077.77		97,086,317.94
		156,268,759.83	149,913.94	253,355,077.77	92.37	97,086,317.94



Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY						
		156,424,515.94	149,913.94	253,511,456.69	92.43	97,086,940.75
TOTAL ASSETS - BASE:		177,289,129.61	161,653.66	274,376,070.36	100.04	97,086,940.75
NET ASSETS - BASE:				274,537,724.02		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
CANADA						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-10,469.07	0.00	-10,469.07		0.00
		-8,093.87	0.00	-8,120.43	-0.01	-26.56
NON-BASE CURRENCY		44.91	0.00	44.91		0.00
		34.30	0.00	34.83	0.00	0.53
SUBTOTAL CANADIAN DOLLAR		-10,424.16	0.00	-10,424.16		0.00
		-8,059.57	0.00	-8,085.60	-0.01	-26.03
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		-10,424.16	0.00	-10,424.16		0.00
		-8,059.57	0.00	-8,085.60	-0.01	-26.03
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
NON-BASE CURRENCY		0.01	0.00	0.01		0.00
		0.01	0.00	0.01	0.00	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,800.40	0.00		0.00
		0.00	2,214.22	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT		0.01	1,800.40	0.01		0.00
		0.01	2,214.22	0.01	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		0.01	1,800.40	0.01		0.00
		0.01	2,214.22	0.01	0.00	0.00
NEW ZEALAND DOLLAR						
NEW ZEALAND						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	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	6,414.14	0.00		0.00
			0.00	816.99	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		1.32	0.00	1.32		0.00
			0.10	0.00	0.11	0.00	0.01
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR INVESTMENTS PURCHASED		-163,278.54	0.00	-163,278.54		0.00
			-163,278.54	0.00	-163,278.54	-0.20	0.00
	CASH		557.06	0.00	557.06		0.00
			557.06	0.00	557.06	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		1,641.08	0.00	1,641.08		0.00
			1,641.08	0.00	1,641.08	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-10,502.00	0.00	-10,502.00		0.00
			-10,502.00	0.00	-10,502.00	-0.01	0.00

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MSC PAYABLE - CLASS C2		-84,047.61	0.00	-84,047.61		0.00
		-84,047.61	0.00	-84,047.61	-0.10	0.00
FFX CONTRACTS RECEIVABLE		8,093.87	0.00	8,093.87		0.00
		8,093.87	0.00	8,093.87	0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,232.11	0.00	-1,232.11		0.00
		-1,232.11	0.00	-1,232.11	0.00	0.00
REBATE RECEIVABLE		10,398.74	0.00	10,398.74		0.00
		10,398.74	0.00	10,398.74	0.01	0.00
PAYABLE FOR TRUSTEE FEES		-4,168.90	0.00	-4,168.90		0.00
		-4,168.90	0.00	-4,168.90	-0.01	0.00
4,598,883.330 DREYFUS TREAS & AGY CSH CSH MG	100.0000	4,598,883.33	6,034.79	4,598,883.33		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	4,598,883.33	6,034.79	4,598,883.33	5.69	0.00
SUBTOTAL UNITED STATES		4,356,344.92	6,034.79	4,356,344.92		0.00
		4,356,344.92	6,034.79	4,356,344.92	5.39	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		4,356,344.92	6,034.79	4,356,344.92		0.00
		4,356,344.92	6,034.79	4,356,344.92	5.39	0.00
TOTAL CASH & CASH EQUIVALENTS		4,348,285.49	9,066.00	4,348,259.47	5.38	-26.02
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,100.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	100.0000 100.0000	106,588.63 106,588.63	3,080.52 3,080.52	123,100.00 123,100.00	0.15	16,511.37 16,511.37
EQUITY						
CANADIAN DOLLAR						
CANADA						
19,728.000 CANADIAN WESTERN BANK NC2188281	33.0500 25.6351	207,280.97 191,006.67	4,932.00 3,825.48	652,010.40 505,728.45	0.63	444,729.43 314,721.78
2,254.000 E-L FINANCIAL CORP LTD NC2306388	807.0100 625.9531	846,413.65 788,453.51	2,817.50 2,185.99	1,819,000.54 1,410,898.23	1.75	972,586.89 622,444.72
229.000 MTY FOOD GROUP INC NC2514270	50.4000 39.0925	11,745.37 9,106.70	0.00 0.00	11,541.60 8,952.18	0.01	-203.77 -154.52
32,571.000 PASON SYSTEMS INC NC2569563	17.2500 13.3799	548,866.85 422,054.68	5,537.07 4,294.80	561,849.75 435,795.81	0.54	12,982.90 13,741.13
18,999.000 GENWORTH MI CANADA INC NCB3NWJQ9	41.0000 31.8014	382,955.95 366,391.33	0.00 0.00	778,959.00 604,195.46	0.75	396,003.05 237,804.13
10,621.000 TMX GROUP LTD NCB8KH5G1	74.7500 57.9794	431,337.69 320,372.15	0.00 0.00	793,919.75 615,799.69	0.76	362,582.06 295,427.54
21,894.000 ALAMOS GOLD INC NEW NCBZ3DNP9 CL A	6.7000 5.1968	135,565.45 105,502.88	0.00 0.00	146,689.80 113,779.17	0.14	11,124.35 8,276.29

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CANADA						
		2,564,165.93	13,286.57	4,763,970.84		2,199,804.91
		2,202,887.92	10,306.27	3,695,148.99	4.58	1,492,261.07
TOTAL EQUITY CANADIAN DOLLAR						
		2,564,165.93	13,286.57	4,763,970.84		2,199,804.91
		2,202,887.92	10,306.27	3,695,148.99	4.58	1,492,261.07
EURO CURRENCY UNIT						
AUSTRIA						
1,820.000 MAYR MELNHOF KARTON AG EA4563642	123.2000 151.5175	172,392.88 197,426.49	0.00 0.00	224,224.00 275,761.89		51,831.12 78,335.40
BELGIUM						
6,588.000 UMICORE SA EBBF44467	42.9300 52.7975	120,795.92 148,056.58	0.00 0.00	282,822.84 347,829.67		162,026.92 199,773.09
FINLAND						
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	36.9000 45.3815	118,443.71 140,378.90	0.00 0.00	192,654.90 236,936.63		74,211.19 96,557.73
FRANCE						
11,027.000 ROTHSCHILD & CO EF4672301	29.9000 36.7725	202,914.69 256,670.32	0.00 0.00	329,707.30 405,490.52		126,792.61 148,820.20
ITALY						
3,338.000 RECORDATI SPA EIB07DRZ3	29.9800 36.8709	46,613.53 60,604.47	0.00 0.00	100,073.24 123,075.07		53,459.71 62,470.60
TOTAL EQUITY EURO CURRENCY UNIT						
		661,160.73	0.00	1,129,482.28		468,321.55
		803,136.76	0.00	1,389,093.78	1.71	585,957.02
HONG KONG DOLLAR						
HONG KONG						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,428.000 FIRST PACIFIC CO LTD/HONG KONG FH6339870	4.2700 0.5441	94,766.79 12,205.61	0.00 0.00	82,957.56 10,570.13	0.01	-11,809.23 -1,635.48
352,540.000 VALUE PARTNERS GROUP LTD FHB28XTQ3	7.3100 0.9314	2,025,785.95 260,954.73	0.00 0.00	2,577,067.40 328,359.95	0.41	551,281.45 67,405.22
SUBTOTAL HONG KONG		2,120,552.74	0.00	2,660,024.96		539,472.22
		273,160.34	0.00	338,930.08	0.42	65,769.74
TOTAL EQUITY HONG KONG DOLLAR		2,120,552.74	0.00	2,660,024.96		539,472.22
		273,160.34	0.00	338,930.08	0.42	65,769.74
MEXICAN PESO						
MEXICO						
176,971.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	34.7400 1.9032	4,402,954.98 290,256.57	0.00 0.00	6,147,972.54 336,810.61	0.42	1,745,017.56 46,554.04
NORWEGIAN KRONE						
NORWAY						
20,149.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	191.3500 24.3728	3,309,140.19 411,467.53	0.00 0.00	3,855,511.15 491,088.48	0.61	546,370.96 79,620.95
POUND STERLING						
GLOBAL FUNDS GEOGRAPHIC FOCUS						
2,627.000 RIT CAPITAL PARTNERS PLC EX0736630	19.0000 26.6532	31,102.55 49,446.78	0.00 0.00	49,913.00 70,017.96	0.09	18,810.45 20,571.18
UNITED KINGDOM						
24,569.000 CLARKSON PLC EX0201833	30.2000 42.3646	488,075.23 654,005.48	0.00 0.00	741,983.80 1,040,854.87	1.29	253,908.57 386,849.39

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
93,923.000 ASHMORE GROUP PLC	3.8060	256,315.17	4,273.50	357,470.94		101,155.77
EXB132NW7	5.3391	381,726.90	5,995.37	501,460.23	0.62	119,733.33
SUBTOTAL UNITED KINGDOM		744,390.40	4,273.50	1,099,454.74		355,064.34
		1,035,732.38	5,995.37	1,542,315.10	1.91	506,582.72
TOTAL EQUITY POUND STERLING		775,492.95	4,273.50	1,149,367.74		373,874.79
		1,085,179.16	5,995.37	1,612,333.06	2.00	527,153.90
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,020.000 CORONATION FUND MANAGERS LTD	80.7400	420,325.94	0.00	1,212,714.80		792,388.86
KS6622713	6.8142	47,962.87	0.00	102,349.60	0.13	54,386.73
SWISS FRANC						
SWITZERLAND						
7.000 EDMOND DE ROTHSCHILD SUISSE SA	17,900.0000	100,600.80	0.00	125,300.00		24,699.20
ES4079996	18,692.5647	107,201.05	0.00	130,847.95	0.16	23,646.90
2,285.000 VONTOBEL HOLDING AG	59.2000	55,719.26	0.00	135,272.00		79,552.74
ES7123106	61.8212	57,716.32	0.00	141,261.49	0.17	83,545.17
SUBTOTAL SWITZERLAND		156,320.06	0.00	260,572.00		104,251.94
		164,917.37	0.00	272,109.44	0.33	107,192.07
TOTAL EQUITY SWISS FRANC		156,320.06	0.00	260,572.00		104,251.94
		164,917.37	0.00	272,109.44	0.33	107,192.07
U.S. DOLLAR						
BERMUDA						
10,400.000 ASSURED GUARANTY LTD	36.2000	168,773.48	0.00	376,480.00		207,706.52
G0585R106	36.2000	168,773.48	0.00	376,480.00	0.47	207,706.52

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,700.000 BANK OF NT BUTTERFIELD & SON L G0772R208	44.8800 44.8800	78,088.47 78,088.47	0.00 0.00	76,296.00 76,296.00	 0.09	-1,792.47 -1,792.47
8,086.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	35.4700 35.4700	315,295.59 315,295.59	2,425.80 2,425.80	286,810.42 286,810.42	 0.36	-28,485.17 -28,485.17
70.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	822.5200 822.5200	33,818.34 33,818.34	0.00 0.00	57,576.40 57,576.40	 0.07	23,758.06 23,758.06
SUBTOTAL BERMUDA		595,975.88	2,425.80	797,162.82		201,186.94
		595,975.88	2,425.80	797,162.82	0.99	201,186.94
CANADA						
2,002.000 AGNICO EAGLE MINES LTD 008474108	42.0700 42.0700	51,952.88 51,952.88	0.00 0.00	84,224.14 84,224.14	 0.10	32,271.26 32,271.26
2,422.000 FRANCO-NEVADA CORP 351858105	68.3900 68.3900	95,406.08 95,406.08	0.00 0.00	165,640.58 165,640.58	 0.21	70,234.50 70,234.50
22,594.000 RITCHIE BROS AUCTIONEERS INC 767744105	31.4700 31.4700	156,697.25 156,697.25	0.00 0.00	711,033.18 711,033.18	 0.88	554,335.93 554,335.93
SUBTOTAL CANADA		304,056.21	0.00	960,897.90		656,841.69
		304,056.21	0.00	960,897.90	1.19	656,841.69
CAYMAN ISLANDS						
4,575.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	48.1200 48.1200	207,529.83 207,529.83	0.00 0.00	220,149.00 220,149.00	 0.27	12,619.17 12,619.17

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,113.000 FRESH DEL MONTE PRODUCE INC G36738105	45.2400 45.2400	208,322.56 208,322.56	1,066.95 1,066.95	321,792.12 321,792.12	 0.40	113,469.56 113,469.56
SUBTOTAL CAYMAN ISLANDS		415,852.39	1,066.95	541,941.12		126,088.73
		415,852.39	1,066.95	541,941.12	0.67	126,088.73
CHILE						
3,789.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	29.4100 29.4100	70,559.04 70,559.04	0.00 0.00	111,434.49 111,434.49	 0.14	40,875.45 40,875.45
LEBANON						
7,934.000 BLOM BANK SAL 093688109 GDR	11.9000 11.9000	66,204.28 66,204.28	0.00 0.00	94,414.60 94,414.60	 0.12	28,210.32 28,210.32
LUXEMBOURG						
1,012.000 TRINSEO SA L9340P101	74.0500 74.0500	52,988.49 52,988.49	0.00 0.00	74,938.60 74,938.60	 0.09	21,950.11 21,950.11
PUERTO RICO						
7,585.000 POPULAR INC 733174700	41.6200 41.6200	272,690.28 272,690.28	1,896.25 1,896.25	315,687.70 315,687.70	 0.39	42,997.42 42,997.42
SOUTH AFRICA						
45,150.000 GOLD FIELDS LTD 38059T106 ADR	4.0200 4.0200	155,017.88 155,017.88	0.00 0.00	181,503.00 181,503.00	 0.22	26,485.12 26,485.12
UNITED STATES						

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,778.000 ABM INDUSTRIES INC 000957100	33.4800 33.4800	273,565.89 273,565.89	0.00 0.00	561,727.44 561,727.44	0.70	288,161.55 288,161.55
6,323.000 ATN INTERNATIONAL INC 00215F107	59.6200 59.6200	180,903.80 180,903.80	1,074.91 1,074.91	376,977.26 376,977.26	0.47	196,073.46 196,073.46
28,515.000 AVX CORP 002444107	16.5500 16.5500	287,481.53 287,481.53	0.00 0.00	471,923.25 471,923.25	0.58	184,441.72 184,441.72
1,109.000 AARON'S INC 002535300	46.6000 46.6000	27,711.00 27,711.00	33.27 33.27	51,679.40 51,679.40	0.06	23,968.40 23,968.40
1,313.000 ACETO CORP 004446100	7.6000 7.6000	22,527.90 22,527.90	0.00 0.00	9,978.80 9,978.80	0.01	-12,549.10 -12,549.10
4,463.000 ADTRAN INC 00738A106	15.5500 15.5500	74,816.72 74,816.72	0.00 0.00	69,399.65 69,399.65	0.09	-5,417.07 -5,417.07
1,017.000 ALAMO GROUP INC 011311107	109.9000 109.9000	31,710.73 31,710.73	0.00 0.00	111,768.30 111,768.30	0.14	80,057.57 80,057.57
6,188.000 ALBEMARLE CORP 012653101	92.7400 92.7400	210,148.29 210,148.29	2,072.98 2,072.98	573,875.12 573,875.12	0.71	363,726.83 363,726.83
1,583.000 ALLEGHANY CORP 017175100	614.4400 614.4400	347,945.71 347,945.71	0.00 0.00	972,658.52 972,658.52	1.20	624,712.81 624,712.81

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
1,305.000	ALLEGIANT TRAVEL CO	172.5500	170,115.81	0.00	225,177.75		55,061.94
	01748X102	172.5500	170,115.81	0.00	225,177.75	0.28	55,061.94
5,025.000	ALLETE INC	72.2500	195,123.29	0.00	363,056.25		167,932.96
	018522300	72.2500	195,123.29	0.00	363,056.25	0.45	167,932.96
13,143.000	ALLIANCEBERNSTEIN HOLDING LP	26.8500	160,941.76	0.00	352,889.55		191,947.79
	01881G106	26.8500	160,941.76	0.00	352,889.55	0.44	191,947.79
28,046.000	AMERICAN EAGLE OUTFITTERS INC	19.9300	298,628.85	0.00	558,956.78		260,327.93
	02553E106	19.9300	298,628.85	0.00	558,956.78	0.69	260,327.93
3,413.000	AMERICAN FINANCIAL GROUP INC/O	112.2200	106,075.72	0.00	383,006.86		276,931.14
	025932104	112.2200	106,075.72	0.00	383,006.86	0.47	276,931.14
7,120.000	AMERICAN RAILCAR INDUSTRIES IN	37.4100	77,116.16	0.00	266,359.20		189,243.04
	02916P103	37.4100	77,116.16	0.00	266,359.20	0.33	189,243.04
9,033.000	AMES NATIONAL CORP	27.5000	161,869.97	0.00	248,407.50		86,537.53
	031001100	27.5000	161,869.97	0.00	248,407.50	0.31	86,537.53
4,138.000	AMPCO-PITTSBURGH CORP	8.9000	104,051.59	0.00	36,828.20		-67,223.39
	032037103	8.9000	104,051.59	0.00	36,828.20	0.05	-67,223.39
4,606.000	ANALOGIC CORP	95.9000	200,384.62	0.00	441,715.40		241,330.78
	032657207	95.9000	200,384.62	0.00	441,715.40	0.55	241,330.78

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,993.000 APOGEE ENTERPRISES INC 037598109	43.3500 43.3500	255,776.23 255,776.23	0.00 0.00	259,796.55 259,796.55	 0.32	4,020.32 4,020.32
8,956.000 APOLLO GLOBAL MANAGEMENT LLC 037612306	29.6200 29.6200	133,847.97 133,847.97	0.00 0.00	265,276.72 265,276.72	 0.33	131,428.75 131,428.75
1,517.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	72.9000 72.9000	38,128.09 38,128.09	0.00 0.00	110,589.30 110,589.30	 0.14	72,461.21 72,461.21
3,504.000 APTARGROUP INC 038336103	89.8300 89.8300	83,569.53 83,569.53	0.00 0.00	314,764.32 314,764.32	 0.39	231,194.79 231,194.79
15,275.000 AQUA AMERICA INC 03836W103	34.0600 34.0600	221,127.04 221,127.04	0.00 0.00	520,266.50 520,266.50	 0.64	299,139.46 299,139.46
13,431.000 ARES MANAGEMENT LP 04014Y101	21.4000 21.4000	170,049.81 170,049.81	0.00 0.00	287,423.40 287,423.40	 0.36	117,373.59 117,373.59
979.000 ASH GROVE CEMENT CO 043693100	527.0000 527.0000	114,254.04 114,254.04	0.00 0.00	515,933.00 515,933.00	 0.64	401,678.96 401,678.96
14,982.000 ASSOCIATED BANC-CORP 045487105	24.8500 24.8500	237,801.63 237,801.63	0.00 0.00	372,302.70 372,302.70	 0.46	134,501.07 134,501.07
6,202.000 ASSOCIATED CAPITAL GROUP INC 045528106	37.4500 37.4500	108,422.92 108,422.92	0.00 0.00	232,264.90 232,264.90	 0.29	123,841.98 123,841.98

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
292.000	ATRION CORP	631.3000	101,792.65	350.40	184,339.60		82,546.95
049904105		631.3000	101,792.65	350.40	184,339.60	0.23	82,546.95
10,850.000	BOK FINANCIAL CORP	98.9900	421,399.23	0.00	1,074,041.50		652,642.27
05561Q201		98.9900	421,399.23	0.00	1,074,041.50	1.33	652,642.27
5,392.000	BALCHEM CORP	81.7500	127,990.26	0.00	440,796.00		312,805.74
057665200		81.7500	127,990.26	0.00	440,796.00	0.55	312,805.74
8,443.000	BALDWIN & LYONS INC	22.0000	144,830.99	0.00	185,746.00		40,915.01
057755209		22.0000	144,830.99	0.00	185,746.00	0.23	40,915.01
9,825.000	BANK OF HAWAII CORP	83.1000	233,673.95	0.00	816,457.50		582,783.55
062540109		83.1000	233,673.95	0.00	816,457.50	1.01	582,783.55
3,400.000	BANK OF THE OZARKS	48.2700	163,278.54	0.00	164,118.00		839.46
063904106		48.2700	163,278.54	0.00	164,118.00	0.20	839.46
838.000	BAR HARBOR BANKSHARES	27.7200	24,991.51	0.00	23,229.36		-1,762.15
066849100		27.7200	24,991.51	0.00	23,229.36	0.03	-1,762.15
5,190.000	BASSETT FURNITURE INDUSTRIES I	30.3500	171,845.13	0.00	157,516.50		-14,328.63
070203104		30.3500	171,845.13	0.00	157,516.50	0.19	-14,328.63
587.000	BEL FUSE INC	15.8200	19,798.28	0.00	9,286.34		-10,511.94
077347201		15.8200	19,798.28	0.00	9,286.34	0.01	-10,511.94

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
9,561.000	BENCHMARK ELECTRONICS INC	29.8500	298,664.40	1,434.15	285,395.85		-13,268.55
08160H101		29.8500	298,664.40	1,434.15	285,395.85	0.35	-13,268.55
1,092.000	BIG LOTS INC	43.5300	56,781.30	327.60	47,534.76		-9,246.54
089302103		43.5300	56,781.30	327.60	47,534.76	0.06	-9,246.54
5,257.000	BOARDWALK PIPELINE PARTNERS LP	10.1500	49,849.32	0.00	53,358.55		3,509.23
096627104		10.1500	49,849.32	0.00	53,358.55	0.07	3,509.23
34.000	JG BOSWELL CO	695.0000	20,500.24	0.00	23,630.00		3,129.76
101205102		695.0000	20,500.24	0.00	23,630.00	0.03	3,129.76
1,161.000	BRINKER INTERNATIONAL INC	36.1000	57,477.71	0.00	41,912.10		-15,565.61
109641100		36.1000	57,477.71	0.00	41,912.10	0.05	-15,565.61
5,323.000	BUCKLE INC/THE	22.1500	62,676.57	0.00	117,904.45		55,227.88
118440106		22.1500	62,676.57	0.00	117,904.45	0.15	55,227.88
9,534.000	CBL & ASSOCIATES PROPERTIES IN	4.1700	77,760.40	1,906.80	39,756.78		-38,003.62
124830100		4.1700	77,760.40	1,906.80	39,756.78	0.05	-38,003.62
9,855.000	CNB FINANCIAL CORP/PA	29.0900	181,565.42	0.00	286,681.95		105,116.53
126128107		29.0900	181,565.42	0.00	286,681.95	0.35	105,116.53
11,033.000	CABOT CORP	55.7200	313,569.29	0.00	614,758.76		301,189.47
127055101		55.7200	313,569.29	0.00	614,758.76	0.76	301,189.47

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,750.000 CALERES INC 129500104	33.6000 33.6000	47,427.83 47,427.83	122.50 122.50	58,800.00 58,800.00	0.07	11,372.17 11,372.17
7,141.000 CAMDEN NATIONAL CORP 133034108	44.5000 44.5000	173,690.90 173,690.90	0.00 0.00	317,774.50 317,774.50	0.39	144,083.60 144,083.60
983.000 CAPELLA EDUCATION CO 139594105	87.3500 87.3500	54,446.83 54,446.83	422.69 422.69	85,865.05 85,865.05	0.11	31,418.22 31,418.22
3,484.000 CARBO CERAMICS INC 140781105	7.2500 7.2500	38,042.22 38,042.22	0.00 0.00	25,259.00 25,259.00	0.03	-12,783.22 -12,783.22
4,223.000 CARPENTER TECHNOLOGY CORP 144285103	44.1200 44.1200	92,159.78 92,159.78	0.00 0.00	186,318.76 186,318.76	0.23	94,158.98 94,158.98
5,186.000 CATO CORP/THE 149205106	14.7400 14.7400	62,649.39 62,649.39	0.00 0.00	76,441.64 76,441.64	0.09	13,792.25 13,792.25
8,303.000 CHASE CORP 16150R104	116.4500 116.4500	151,880.04 151,880.04	0.00 0.00	966,884.35 966,884.35	1.20	815,004.31 815,004.31
4,076.000 CHEESECAKE FACTORY INC/THE 163072101	48.2200 48.2200	172,207.97 172,207.97	0.00 0.00	196,544.72 196,544.72	0.24	24,336.75 24,336.75
657.000 CHEMED CORP 16359R103	272.8600 272.8600	24,855.32 24,855.32	0.00 0.00	179,269.02 179,269.02	0.22	154,413.70 154,413.70

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
1,220.000	CHILDREN'S PLACE INC/THE	135.2500	68,898.32	0.00	165,005.00		96,106.68
	168905107	135.2500	68,898.32	0.00	165,005.00	0.20	96,106.68
4,402.000	CITY HOLDING CO	68.5600	141,887.63	0.00	301,801.12		159,913.49
	177835105	68.5600	141,887.63	0.00	301,801.12	0.37	159,913.49
1,203.000	CODORUS VALLEY BANCORP INC	28.1200	21,451.33	0.00	33,828.36		12,377.03
	192025104	28.1200	21,451.33	0.00	33,828.36	0.04	12,377.03
10,178.000	COHEN & STEERS INC	40.6600	167,399.59	0.00	413,837.48		246,437.89
	19247A100	40.6600	167,399.59	0.00	413,837.48	0.51	246,437.89
2,601.000	COHU INC	22.8100	59,232.83	0.00	59,328.81		95.98
	192576106	22.8100	59,232.83	0.00	59,328.81	0.07	95.98
8,092.000	COMFORT SYSTEMS USA INC	41.2500	92,374.24	0.00	333,795.00		241,420.76
	199908104	41.2500	92,374.24	0.00	333,795.00	0.41	241,420.76
7,447.000	COMPASS MINERALS INTERNATIONAL	60.3000	488,280.89	0.00	449,054.10		-39,226.79
	20451N101	60.3000	488,280.89	0.00	449,054.10	0.56	-39,226.79
11,592.000	CONVERGYS CORP	22.6200	260,670.80	1,159.20	262,211.04		1,540.24
	212485106	22.6200	260,670.80	1,159.20	262,211.04	0.32	1,540.24
1,533.000	COOPER TIRE & RUBBER CO	29.3000	55,401.78	0.00	44,916.90		-10,484.88
	216831107	29.3000	55,401.78	0.00	44,916.90	0.06	-10,484.88

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,675.000 DSW INC 23334L102	22.4600 22.4600	463,823.10 463,823.10	5,668.75 5,668.75	509,280.50 509,280.50	0.63	45,457.40 45,457.40
985.000 DELUXE CORP 248019101	74.0100 74.0100	52,672.11 52,672.11	0.00 0.00	72,899.85 72,899.85	0.09	20,227.74 20,227.74
5,055.000 DIAMOND OFFSHORE DRILLING INC 25271C102	14.6600 14.6600	98,129.76 98,129.76	0.00 0.00	74,106.30 74,106.30	0.09	-24,023.46 -24,023.46
21,558.000 DIEBOLD NIXDORF INC 253651103	15.4000 15.4000	616,710.39 616,710.39	0.00 0.00	331,993.20 331,993.20	0.41	-284,717.19 -284,717.19
1,220.000 DILLARD'S INC 254067101	80.3400 80.3400	64,226.80 64,226.80	122.00 122.00	98,014.80 98,014.80	0.12	33,788.00 33,788.00
3,567.000 DOMTAR CORP 257559203	42.5400 42.5400	125,328.58 125,328.58	1,551.65 1,551.65	151,740.18 151,740.18	0.19	26,411.60 26,411.60
9,528.000 DORCHESTER MINERALS LP 25820R105	16.1000 16.1000	99,419.52 99,419.52	0.00 0.00	153,400.80 153,400.80	0.19	53,981.28 53,981.28
1,642.000 EBIX INC 278715206	74.5000 74.5000	29,716.02 29,716.02	0.00 0.00	122,329.00 122,329.00	0.15	92,612.98 92,612.98
1,806.000 EMCOR GROUP INC 29084Q100	77.9300 77.9300	57,772.68 57,772.68	0.00 0.00	140,741.58 140,741.58	0.17	82,968.90 82,968.90

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
2,468.000	EMPLOYERS HOLDINGS INC	40.4500	51,906.27	0.00	99,830.60		47,924.33
	292218104	40.4500	51,906.27	0.00	99,830.60	0.12	47,924.33
4,983.000	ENERSYS	69.3700	337,524.92	872.03	345,670.71		8,145.79
	29275Y102	69.3700	337,524.92	872.03	345,670.71	0.43	8,145.79
5,755.000	ENNIS INC	19.7000	99,255.86	0.00	113,373.50		14,117.64
	293389102	19.7000	99,255.86	0.00	113,373.50	0.14	14,117.64
6,925.000	ENSIGN GROUP INC/THE	26.3000	152,569.46	311.63	182,127.50		29,558.04
	29358P101	26.3000	152,569.46	311.63	182,127.50	0.23	29,558.04
11,515.000	ERIE INDEMNITY CO	117.6400	474,742.16	0.00	1,354,624.60		879,882.44
	29530P102	117.6400	474,742.16	0.00	1,354,624.60	1.68	879,882.44
20,817.000	ETHAN ALLEN INTERIORS INC	22.9500	329,543.12	0.00	477,750.15		148,207.03
	297602104	22.9500	329,543.12	0.00	477,750.15	0.59	148,207.03
12,201.000	EXPEDITORS INTERNATIONAL OF WA	63.3000	336,265.43	0.00	772,323.30		436,057.87
	302130109	63.3000	336,265.43	0.00	772,323.30	0.96	436,057.87
1,994.000	EXPONENT INC	78.6500	68,585.24	0.00	156,828.10		88,242.86
	30214U102	78.6500	68,585.24	0.00	156,828.10	0.19	88,242.86
15.000	FARMERS & MERCHANTS BANK OF LO	7,900.0000	67,847.91	345.00	118,500.00		50,652.09
	308243104	7,900.0000	67,847.91	345.00	118,500.00	0.15	50,652.09

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,812.000	FEDERAL SIGNAL CORP	22.0200	77,281.57	0.00	127,980.24		50,698.67
	313855108	22.0200	77,281.57	0.00	127,980.24	0.16	50,698.67
21,036.000	FEDERATED INVESTORS INC	33.4000	353,291.16	0.00	702,602.40		349,311.24
	314211103	33.4000	353,291.16	0.00	702,602.40	0.87	349,311.24
2,576.000	FIRST AMERICAN FINANCIAL CORP	58.6800	34,643.84	0.00	151,159.68		116,515.84
	31847R102	58.6800	34,643.84	0.00	151,159.68	0.19	116,515.84
2,280.000	FIRST CITIZENS BANCSHARES INC/	413.2400	398,369.93	798.00	942,187.20		543,817.27
	31946M103	413.2400	398,369.93	798.00	942,187.20	1.17	543,817.27
95.000	FIRST NATIONAL BANK ALASKA	2,100.0000	134,961.12	0.00	199,500.00		64,538.88
	32112J106	2,100.0000	134,961.12	0.00	199,500.00	0.25	64,538.88
3,548.000	FLEXSTEEL INDUSTRIES INC	39.5800	117,199.23	780.56	140,429.84		23,230.61
	339382103	39.5800	117,199.23	780.56	140,429.84	0.17	23,230.61
10,186.000	FLOWERS FOODS INC	21.8600	95,591.87	0.00	222,665.96		127,074.09
	343498101	21.8600	95,591.87	0.00	222,665.96	0.28	127,074.09
1,180.000	FORRESTER RESEARCH INC	41.4500	32,164.45	0.00	48,911.00		16,746.55
	346563109	41.4500	32,164.45	0.00	48,911.00	0.06	16,746.55
20,739.000	FRANKLIN ELECTRIC CO INC	40.7500	253,193.39	0.00	845,114.25		591,920.86
	353514102	40.7500	253,193.39	0.00	845,114.25	1.05	591,920.86

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
7,098.000	FUTUREFUEL CORP	11.9900	79,184.91	0.00	85,105.02		5,920.11
36116M106		11.9900	79,184.91	0.00	85,105.02	0.11	5,920.11
8,182.000	GAMCO INVESTORS INC	24.8300	158,803.85	0.00	203,159.06		44,355.21
361438104		24.8300	158,803.85	0.00	203,159.06	0.25	44,355.21
4,116.000	ARTHUR J GALLAGHER & CO	68.7300	122,221.40	0.00	282,892.68		160,671.28
363576109		68.7300	122,221.40	0.00	282,892.68	0.35	160,671.28
2,481.000	GAMESTOP CORP	12.6200	41,031.91	0.00	31,310.22		-9,721.69
36467W109		12.6200	41,031.91	0.00	31,310.22	0.04	-9,721.69
8,922.000	GANNETT CO INC	9.9800	72,788.68	0.00	89,041.56		16,252.88
36473H104		9.9800	72,788.68	0.00	89,041.56	0.11	16,252.88
34,308.000	GENTEX CORP	23.0200	309,560.52	0.00	789,770.16		480,209.64
371901109		23.0200	309,560.52	0.00	789,770.16	0.98	480,209.64
14,465.000	GORMAN-RUPP CO/THE	29.2500	143,402.00	0.00	423,101.25		279,699.25
383082104		29.2500	143,402.00	0.00	423,101.25	0.52	279,699.25
1,479.000	GREENBRIER COS INC/THE	50.2500	36,230.34	0.00	74,319.75		38,089.41
393657101		50.2500	36,230.34	0.00	74,319.75	0.09	38,089.41
7,400.000	GREIF INC	52.2500	283,478.70	3,108.00	386,650.00		103,171.30
397624107		52.2500	283,478.70	3,108.00	386,650.00	0.48	103,171.30

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,953.000 HNI CORP 404251100	36.0900 36.0900	314,585.32 314,585.32	0.00 0.00	431,383.77 431,383.77	0.53	116,798.45 116,798.45
11,228.000 HAWAIIAN HOLDINGS INC 419879101	38.7000 38.7000	434,593.83 434,593.83	0.00 0.00	434,523.60 434,523.60	0.54	-70.23 -70.23
9,012.000 HAYNES INTERNATIONAL INC 420877201	37.1100 37.1100	266,134.92 266,134.92	0.00 0.00	334,435.32 334,435.32	0.41	68,300.40 68,300.40
10,688.000 HEICO CORP 422806109	86.8100 86.8100	120,463.39 120,463.39	0.00 0.00	927,825.28 927,825.28	1.15	807,361.89 807,361.89
14,913.000 HEIDRICK & STRUGGLES INTERNATI 422819102	31.2500 31.2500	274,367.37 274,367.37	0.00 0.00	466,031.25 466,031.25	0.58	191,663.88 191,663.88
7,185.000 HELMERICH & PAYNE INC 423452101	66.5600 66.5600	151,799.68 151,799.68	0.00 0.00	478,233.60 478,233.60	0.59	326,433.92 326,433.92
23.000 HERSHEY CREAMERY CO 427848106	4,500.0000 4,500.0000	44,632.54 44,632.54	92.00 92.00	103,500.00 103,500.00	0.13	58,867.46 58,867.46
4,754.000 HILL-ROM HOLDINGS INC 431475102	87.0000 87.0000	189,600.84 189,600.84	950.80 950.80	413,598.00 413,598.00	0.51	223,997.16 223,997.16
768.000 HILLENBRAND INC 431571108	45.9000 45.9000	28,746.72 28,746.72	159.36 159.36	35,251.20 35,251.20	0.04	6,504.48 6,504.48

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
552.000	HORACE MANN EDUCATORS CORP	42.7500	16,800.35	157.32	23,598.00		6,797.65
	440327104	42.7500	16,800.35	157.32	23,598.00	0.03	6,797.65
3,809.000	HOULIHAN LOKEY INC	44.6000	94,383.00	0.00	169,881.40		75,498.40
	441593100	44.6000	94,383.00	0.00	169,881.40	0.21	75,498.40
7,372.000	HUBBELL INC	121.7800	356,854.63	0.00	897,762.16		540,907.53
	443510607	121.7800	356,854.63	0.00	897,762.16	1.11	540,907.53
898.000	INNOSPEC INC	68.6000	39,899.24	0.00	61,602.80		21,703.56
	45768S105	68.6000	39,899.24	0.00	61,602.80	0.08	21,703.56
1,670.000	INSPERITY INC	69.5500	56,412.98	0.00	116,148.50		59,735.52
	45778Q107	69.5500	56,412.98	0.00	116,148.50	0.14	59,735.52
13,354.000	KBR INC	16.1900	173,145.77	1,068.32	216,201.26		43,055.49
	48242W106	16.1900	173,145.77	1,068.32	216,201.26	0.27	43,055.49
20,576.000	KKR & CO LP	20.3000	256,129.91	0.00	417,692.80		161,562.89
	48248M102	20.3000	256,129.91	0.00	417,692.80	0.52	161,562.89
723.000	KADANT INC	94.5000	28,961.55	0.00	68,323.50		39,361.95
	48282T104	94.5000	28,961.55	0.00	68,323.50	0.08	39,361.95
4,124.000	KFORCE INC	27.0500	116,213.98	0.00	111,554.20		-4,659.78
	493732101	27.0500	116,213.98	0.00	111,554.20	0.14	-4,659.78

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,718.000 KIMBALL INTERNATIONAL INC 494274103	17.0400 17.0400	456,042.62 456,042.62	2,920.26 2,920.26	710,874.72 710,874.72	0.88	254,832.10 254,832.10
4,143.000 KINGSTONE COS INC 496719105	16.8000 16.8000	56,114.94 56,114.94	0.00 0.00	69,602.40 69,602.40	0.09	13,487.46 13,487.46
3,500.000 KITE REALTY GROUP TRUST 49803T300	15.2300 15.2300	55,171.28 55,171.28	0.00 0.00	53,305.00 53,305.00	0.07	-1,866.28 -1,866.28
3,193.000 KORN/FERRY INTERNATIONAL 500643200	51.5900 51.5900	91,335.23 91,335.23	319.30 319.30	164,726.87 164,726.87	0.20	73,391.64 73,391.64
528.000 LCI INDUSTRIES 50189K103	104.1500 104.1500	58,362.15 58,362.15	0.00 0.00	54,991.20 54,991.20	0.07	-3,370.95 -3,370.95
30,331.000 LSI INDUSTRIES INC 50216C108	8.1100 8.1100	214,211.54 214,211.54	0.00 0.00	245,984.41 245,984.41	0.30	31,772.87 31,772.87
13,947.000 LA-Z-BOY INC 505336107	29.9500 29.9500	373,521.59 373,521.59	0.00 0.00	417,712.65 417,712.65	0.52	44,191.06 44,191.06
3,825.000 LANCASTER COLONY CORP 513847103	123.1400 123.1400	321,085.17 321,085.17	2,295.00 2,295.00	471,010.50 471,010.50	0.58	149,925.33 149,925.33
868.000 LANDMARK BANCORP INC/MANHATTAN 51504L107	29.0000 29.0000	23,145.49 23,145.49	0.00 0.00	25,172.00 25,172.00	0.03	2,026.51 2,026.51

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,300.000 LEUCADIA NATIONAL CORP 527288104	22.7300 22.7300	93,051.59 93,051.59	430.00 430.00	97,739.00 97,739.00	0.12	4,687.41 4,687.41
11,118.000 LEXINGTON REALTY TRUST 529043101	7.8700 7.8700	46,081.53 46,081.53	1,973.45 1,973.45	87,498.66 87,498.66	0.11	41,417.13 41,417.13
15,357.000 LIBERTY TAX INC 53128T102	10.1000 10.1000	167,096.32 167,096.32	0.00 0.00	155,105.70 155,105.70	0.19	-11,990.62 -11,990.62
4,985.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	89.9500 89.9500	96,786.53 96,786.53	1,944.15 1,944.15	448,400.75 448,400.75	0.56	351,614.22 351,614.22
5,058.000 LINDSAY CORP 535555106	91.4400 91.4400	148,964.66 148,964.66	0.00 0.00	462,503.52 462,503.52	0.57	313,538.86 313,538.86
5,451.000 MKS INSTRUMENTS INC 55306N104	115.6500 115.6500	363,570.59 363,570.59	0.00 0.00	630,408.15 630,408.15	0.78	266,837.56 266,837.56
5,199.000 MSA SAFETY INC 553498106	83.2400 83.2400	161,986.16 161,986.16	0.00 0.00	432,764.76 432,764.76	0.54	270,778.60 270,778.60
14,415.000 MVC CAPITAL INC 553829102	9.9300 9.9300	156,059.18 156,059.18	0.00 0.00	143,140.95 143,140.95	0.18	-12,918.23 -12,918.23
5,216.000 STEVEN MADDEN LTD 556269108	43.9000 43.9000	71,173.73 71,173.73	0.00 0.00	228,982.40 228,982.40	0.28	157,808.67 157,808.67

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,246.000 MANPOWERGROUP INC 56418H100	115.1000 115.1000	549,589.44 549,589.44	0.00 0.00	1,294,414.60 1,294,414.60	 1.60	744,825.16 744,825.16
1,668.000 MAXIMUS INC 577933104	66.7400 66.7400	28,113.83 28,113.83	0.00 0.00	111,322.32 111,322.32	 0.14	83,208.49 83,208.49
9,723.000 MCGRATH RENTCORP 580589109	53.6900 53.6900	231,540.70 231,540.70	0.00 0.00	522,027.87 522,027.87	 0.65	290,487.17 290,487.17
3,671.000 MERCURY GENERAL CORP 589400100	45.8700 45.8700	138,619.77 138,619.77	0.00 0.00	168,388.77 168,388.77	 0.21	29,769.00 29,769.00
8,417.000 MEREDITH CORP 589433101	53.8000 53.8000	289,383.16 289,383.16	0.00 0.00	452,834.60 452,834.60	 0.56	163,451.44 163,451.44
4,509.000 MERIDIAN BIOSCIENCE INC 589584101	14.2000 14.2000	57,835.37 57,835.37	0.00 0.00	64,027.80 64,027.80	 0.08	6,192.43 6,192.43
20,976.000 METHODE ELECTRONICS INC 591520200	39.1000 39.1000	399,908.90 399,908.90	0.00 0.00	820,161.60 820,161.60	 1.02	420,252.70 420,252.70
9,780.000 MIDWESTONE FINANCIAL GROUP INC 598511103	33.2900 33.2900	292,342.33 292,342.33	0.00 0.00	325,576.20 325,576.20	 0.40	33,233.87 33,233.87
7,975.000 HERMAN MILLER INC 600544100	31.9500 31.9500	255,012.88 255,012.88	1,435.50 1,435.50	254,801.25 254,801.25	 0.32	-211.63 -211.63

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
13,297.000	MILLER INDUSTRIES INC/TN	25.0000	220,595.38	0.00	332,425.00		111,829.62
	600551204	25.0000	220,595.38	0.00	332,425.00	0.41	111,829.62
6,141.000	MOELIS & CO	50.8500	171,084.66	0.00	312,269.85		141,185.19
	60786M105	50.8500	171,084.66	0.00	312,269.85	0.39	141,185.19
956.000	MORNINGSTAR INC	95.5200	61,811.90	0.00	91,317.12		29,505.22
	617700109	95.5200	61,811.90	0.00	91,317.12	0.11	29,505.22
2,337.000	MOVADO GROUP INC	38.4000	55,646.78	0.00	89,740.80		34,094.02
	624580106	38.4000	55,646.78	0.00	89,740.80	0.11	34,094.02
1,594.000	PAUL MUELLER CO	34.2100	48,346.02	0.00	54,530.74		6,184.72
	624752101	34.2100	48,346.02	0.00	54,530.74	0.07	6,184.72
11,759.000	MUELLER INDUSTRIES INC	26.1600	177,106.04	0.00	307,615.44		130,509.40
	624756102	26.1600	177,106.04	0.00	307,615.44	0.38	130,509.40
6,113.000	NATIONAL BANKSHARES INC	45.0500	186,070.99	0.00	275,390.65		89,319.66
	634865109	45.0500	186,070.99	0.00	275,390.65	0.34	89,319.66
8,416.000	NATIONAL INSTRUMENTS CORP	50.5700	255,783.75	0.00	425,597.12		169,813.37
	636518102	50.5700	255,783.75	0.00	425,597.12	0.53	169,813.37
175.000	NATIONAL WESTERN LIFE GROUP IN	304.8800	33,194.76	0.00	53,354.00		20,159.24
	638517102	304.8800	33,194.76	0.00	53,354.00	0.07	20,159.24

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
1,190.000	NEENAH INC	78.4000	64,619.74	0.00	93,296.00		28,676.26
	640079109	78.4000	64,619.74	0.00	93,296.00	0.12	28,676.26
1,328.000	NELNET INC	52.4100	54,066.75	0.00	69,600.48		15,533.73
	64031N108	52.4100	54,066.75	0.00	69,600.48	0.09	15,533.73
628.000	NEW YORK REIT INC	21.5100	34,365.29	0.00	13,508.28		-20,857.01
	64976L208	21.5100	34,365.29	0.00	13,508.28	0.02	-20,857.01
1,753.000	NORDSON CORP	136.3400	106,093.19	0.00	239,004.02		132,910.83
	655663102	136.3400	106,093.19	0.00	239,004.02	0.30	132,910.83
7,353.000	NORTHRIM BANCORP INC	34.5500	192,091.62	0.00	254,046.15		61,954.53
	666762109	34.5500	192,091.62	0.00	254,046.15	0.31	61,954.53
1,002.000	NU SKIN ENTERPRISES INC	73.7100	32,777.76	0.00	73,857.42		41,079.66
	67018T105	73.7100	32,777.76	0.00	73,857.42	0.09	41,079.66
8,255.000	OAKTREE SPECIALTY LENDING CORP	4.2100	52,105.78	701.68	34,753.55		-17,352.23
	67401P108	4.2100	52,105.78	701.68	34,753.55	0.04	-17,352.23
2,112.000	OCEANEERING INTERNATIONAL INC	18.5400	59,093.29	0.00	39,156.48		-19,936.81
	675232102	18.5400	59,093.29	0.00	39,156.48	0.05	-19,936.81
18,715.000	OCH-ZIFF CAPITAL MANAGEMENT GR	2.6700	53,118.18	0.00	49,969.05		-3,149.13
	67551U105	2.6700	53,118.18	0.00	49,969.05	0.06	-3,149.13

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,875.000 OLD REPUBLIC INTERNATIONAL COR 680223104	21.4500 21.4500	204,978.71 204,978.71	0.00 0.00	383,418.75 383,418.75	 0.47	178,440.04 178,440.04
3,440.000 OPPENHEIMER HOLDINGS INC 683797104	25.7500 25.7500	59,959.70 59,959.70	0.00 0.00	88,580.00 88,580.00	 0.11	28,620.30 28,620.30
2,359.000 PBF ENERGY INC 69318G106	33.9000 33.9000	56,821.28 56,821.28	0.00 0.00	79,970.10 79,970.10	 0.10	23,148.82 23,148.82
18,687.000 PC CONNECTION INC 69318J100	25.0000 25.0000	494,425.09 494,425.09	0.00 0.00	467,175.00 467,175.00	 0.58	-27,250.09 -27,250.09
408.000 PATTERSON COS INC 703395103	22.2300 22.2300	18,225.89 18,225.89	0.00 0.00	9,069.84 9,069.84	 0.01	-9,156.05 -9,156.05
16,807.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	33.3900 33.3900	319,979.64 319,979.64	0.00 0.00	561,185.73 561,185.73	 0.69	241,206.09 241,206.09
24,021.000 PERMIAN BASIN ROYALTY TRUST 714236106	9.6500 9.6500	152,531.13 152,531.13	1,789.95 1,789.95	231,802.65 231,802.65	 0.29	79,271.52 79,271.52
3,576.000 PITNEY BOWES INC 724479100	10.8900 10.8900	57,747.72 57,747.72	0.00 0.00	38,942.64 38,942.64	 0.05	-18,805.08 -18,805.08
383.000 POPE RESOURCES A DELAWARE LP 732857107	70.0500 70.0500	26,270.44 26,270.44	0.00 0.00	26,829.15 26,829.15	 0.03	558.71 558.71

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
8,848.000	POTLATCHDELTIC CORP	52.0500	161,275.65	3,539.20	460,538.40		299,262.75
	737630103	52.0500	161,275.65	3,539.20	460,538.40	0.57	299,262.75
7,122.000	PREFORMED LINE PRODUCTS CO	65.0900	143,361.09	1,424.40	463,570.98		320,209.89
	740444104	65.0900	143,361.09	1,424.40	463,570.98	0.57	320,209.89
5,838.000	PROASSURANCE CORP	48.5500	266,109.52	1,809.78	283,434.90		17,325.38
	74267C106	48.5500	266,109.52	1,809.78	283,434.90	0.35	17,325.38
10,183.000	QUAKER CHEMICAL CORP	148.1300	436,801.47	0.00	1,508,407.79		1,071,606.32
	747316107	148.1300	436,801.47	0.00	1,508,407.79	1.87	1,071,606.32
4,291.000	RLI CORP	63.3900	60,496.92	0.00	272,006.49		211,509.57
	749607107	63.3900	60,496.92	0.00	272,006.49	0.34	211,509.57
16,970.000	RAVEN INDUSTRIES INC	35.0500	132,168.57	0.00	594,798.50		462,629.93
	754212108	35.0500	132,168.57	0.00	594,798.50	0.74	462,629.93
1,976.000	REINSURANCE GROUP OF AMERICA I	154.0000	112,215.72	0.00	304,304.00		192,088.28
	759351604	154.0000	112,215.72	0.00	304,304.00	0.38	192,088.28
837.000	RELIANCE STEEL & ALUMINUM CO	85.7400	29,437.87	418.50	71,764.38		42,326.51
	759509102	85.7400	29,437.87	418.50	71,764.38	0.09	42,326.51
2,626.000	RESOLUTE FOREST PRODUCTS INC	8.3000	31,580.80	0.00	21,795.80		-9,785.00
	76117W109	8.3000	31,580.80	0.00	21,795.80	0.03	-9,785.00

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
153.000	RESOURCES CONNECTION INC	16.2000	1,654.91	0.00	2,478.60		823.69
	76122Q105	16.2000	1,654.91	0.00	2,478.60	0.00	823.69
2,861.000	ROBERT HALF INTERNATIONAL INC	57.8900	109,542.56	0.00	165,623.29		56,080.73
	770323103	57.8900	109,542.56	0.00	165,623.29	0.21	56,080.73
552.000	ROYAL GOLD INC	85.8700	25,007.67	0.00	47,400.24		22,392.57
	780287108	85.8700	25,007.67	0.00	47,400.24	0.06	22,392.57
9,052.000	SEACOR MARINE HOLDINGS INC	19.0200	132,911.78	0.00	172,169.04		39,257.26
	78413P101	19.0200	132,911.78	0.00	172,169.04	0.21	39,257.26
11,909.000	SJW GROUP	52.7100	225,963.89	0.00	627,723.39		401,759.50
	784305104	52.7100	225,963.89	0.00	627,723.39	0.78	401,759.50
255.000	SABINE ROYALTY TRUST	43.9500	9,023.02	0.00	11,207.25		2,184.23
	785688102	43.9500	9,023.02	0.00	11,207.25	0.01	2,184.23
6,449.000	SAGA COMMUNICATIONS INC	37.2500	211,606.68	1,934.70	240,225.25		28,618.57
	786598300	37.2500	211,606.68	1,934.70	240,225.25	0.30	28,618.57
12,854.000	SAN JUAN BASIN ROYALTY TRUST	7.9000	61,701.91	395.92	101,546.60		39,844.69
	798241105	7.9000	61,701.91	395.92	101,546.60	0.13	39,844.69
5,089.000	SCHNITZER STEEL INDUSTRIES INC	32.3500	76,917.85	0.00	164,629.15		87,711.30
	806882106	32.3500	76,917.85	0.00	164,629.15	0.20	87,711.30

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,112.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	39.1500 39.1500	28,064.44 28,064.44	0.00 0.00	43,534.80 43,534.80	0.05	15,470.36 15,470.36
9,818.000 SEACOR HOLDINGS INC 811904101	51.1000 51.1000	237,368.16 237,368.16	0.00 0.00	501,699.80 501,699.80	0.62	264,331.64 264,331.64
773.000 SELECTIVE INSURANCE GROUP INC 816300107	60.7000 60.7000	22,076.76 22,076.76	0.00 0.00	46,921.10 46,921.10	0.06	24,844.34 24,844.34
21,144.000 SHOE CARNIVAL INC 824889109	23.8000 23.8000	449,900.01 449,900.01	0.00 0.00	503,227.20 503,227.20	0.62	53,327.19 53,327.19
10,836.000 AO SMITH CORP 831865209	63.5900 63.5900	137,771.63 137,771.63	0.00 0.00	689,061.24 689,061.24	0.85	551,289.61 551,289.61
9,940.000 SONOCO PRODUCTS CO 835495102	48.5000 48.5000	243,890.90 243,890.90	0.00 0.00	482,090.00 482,090.00	0.60	238,199.10 238,199.10
601.000 SOUTHERN MISSOURI BANCORP INC 843380106	36.6000 36.6000	12,003.47 12,003.47	0.00 0.00	21,996.60 21,996.60	0.03	9,993.13 9,993.13
2,959.000 STANDARD MOTOR PRODUCTS INC 853666105	47.5700 47.5700	55,286.68 55,286.68	0.00 0.00	140,759.63 140,759.63	0.17	85,472.95 85,472.95
1,417.000 STANDEX INTERNATIONAL CORP 854231107	95.3500 95.3500	42,209.73 42,209.73	0.00 0.00	135,110.95 135,110.95	0.17	92,901.22 92,901.22

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,669.000 STAR GROUP LP 85512C105	9.3500 9.3500	185,951.59 185,951.59	0.00 0.00	183,905.15 183,905.15	0.23	-2,046.44 -2,046.44
15,460.000 LS STARRETT CO/THE 855668109	6.7500 6.7500	205,818.61 205,818.61	0.00 0.00	104,355.00 104,355.00	0.13	-101,463.61 -101,463.61
5,674.000 STATE AUTO FINANCIAL CORP 855707105	28.5700 28.5700	79,026.07 79,026.07	0.00 0.00	162,106.18 162,106.18	0.20	83,080.11 83,080.11
5,138.000 SUN HYDRAULICS CORP 866942105	53.5600 53.5600	44,253.72 44,253.72	0.00 0.00	275,191.28 275,191.28	0.34	230,937.56 230,937.56
6,871.000 SYSTEMAX INC 871851101	28.5500 28.5500	79,438.53 79,438.53	0.00 0.00	196,167.05 196,167.05	0.24	116,728.52 116,728.52
3,632.000 TESSCO TECHNOLOGIES INC 872386107	23.1500 23.1500	47,589.26 47,589.26	0.00 0.00	84,080.80 84,080.80	0.10	36,491.54 36,491.54
1,563.000 TELEFLEX INC 879369106	254.9800 254.9800	200,901.74 200,901.74	0.00 0.00	398,533.74 398,533.74	0.49	197,632.00 197,632.00
9,922.000 TELEPHONE & DATA SYSTEMS INC 879433829	28.0300 28.0300	214,951.79 214,951.79	0.00 0.00	278,113.66 278,113.66	0.34	63,161.87 63,161.87
12,416.000 TENNANT CO 880345103	67.7000 67.7000	282,456.84 282,456.84	0.00 0.00	840,563.20 840,563.20	1.04	558,106.36 558,106.36

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
655.000 TETRA TECH INC 88162G103	48.9500 48.9500	28,665.23 28,665.23	0.00 0.00	32,062.25 32,062.25	0.04	3,397.02 3,397.02
33.000 TETON ADVISORS INC 88165Y200	50.0000 50.0000	92.79 92.79	0.00 0.00	1,650.00 1,650.00	0.00	1,557.21 1,557.21
5,582.000 THOR INDUSTRIES INC 885160101	115.1700 115.1700	283,085.45 283,085.45	2,065.34 2,065.34	642,878.94 642,878.94	0.80	359,793.49 359,793.49
3,221.000 TIMBERLAND BANCORP INC/WA 887098101	30.4000 30.4000	72,670.23 72,670.23	0.00 0.00	97,918.40 97,918.40	0.12	25,248.17 25,248.17
20,179.760 TOOTSIE ROLL INDUSTRIES INC 890516107	29.4500 29.4500	404,307.03 404,307.03	0.00 0.00	594,293.93 594,293.93	0.74	189,986.90 189,986.90
19,087.000 TRINITY INDUSTRIES INC 896522109	32.6300 32.6300	163,753.59 163,753.59	0.00 0.00	622,808.81 622,808.81	0.77	459,055.22 459,055.22
34,903.000 TRUSTCO BANK CORP NY 898349105	8.4500 8.4500	179,097.16 179,097.16	2,290.51 2,290.51	294,930.35 294,930.35	0.37	115,833.19 115,833.19
678.000 UNIFIRST CORP/MA 904708104	161.6500 161.6500	28,284.66 28,284.66	25.43 25.43	109,598.70 109,598.70	0.14	81,314.04 81,314.04
1,878.000 UNITY BANCORP INC 913290102	22.0000 22.0000	21,749.25 21,749.25	112.68 112.68	41,316.00 41,316.00	0.05	19,566.75 19,566.75

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	31.9000 31.9000	35,914.99 35,914.99	0.00 0.00	88,809.60 88,809.60	0.11	52,894.61 52,894.61
18,359.000 VILLAGE SUPER MARKET INC 927107409	26.3700 26.3700	457,191.21 457,191.21	0.00 0.00	484,126.83 484,126.83	0.60	26,935.62 26,935.62
3,762.000 VIRTU FINANCIAL INC 928254101	33.0000 33.0000	69,293.41 69,293.41	0.00 0.00	124,146.00 124,146.00	0.15	54,852.59 54,852.59
34,135.000 VISHAY INTERTECHNOLOGY INC 928298108	18.6000 18.6000	461,071.50 461,071.50	0.00 0.00	634,911.00 634,911.00	0.79	173,839.50 173,839.50
526.000 WD-40 CO 929236107	131.7000 131.7000	22,985.31 22,985.31	0.00 0.00	69,274.20 69,274.20	0.09	46,288.89 46,288.89
25,901.000 WABASH NATIONAL CORP 929566107	20.8100 20.8100	436,449.46 436,449.46	0.00 0.00	538,999.81 538,999.81	0.67	102,550.35 102,550.35
2,922.000 WADDELL & REED FINANCIAL INC 930059100	20.2100 20.2100	32,058.29 32,058.29	0.00 0.00	59,053.62 59,053.62	0.07	26,995.33 26,995.33
6,338.000 WERNER ENTERPRISES INC 950755108	36.5000 36.5000	168,312.27 168,312.27	0.00 0.00	231,337.00 231,337.00	0.29	63,024.73 63,024.73
5,814.000 WESTWOOD HOLDINGS GROUP INC 961765104	56.4900 56.4900	282,539.18 282,539.18	1,777.52 1,777.52	328,432.86 328,432.86	0.41	45,893.68 45,893.68

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,558.000 WEYCO GROUP INC 962149100	33.6000 33.6000	233,002.59 233,002.59	1,882.76 1,882.76	287,548.80 287,548.80	0.36	54,546.21 54,546.21
5,690.000 WOODWARD INC 980745103	71.6600 71.6600	159,898.32 159,898.32	0.00 0.00	407,745.40 407,745.40	0.50	247,847.08 247,847.08
11,370.000 WORTHINGTON INDUSTRIES INC 981811102	42.9200 42.9200	408,372.03 408,372.03	0.00 0.00	488,000.40 488,000.40	0.60	79,628.37 79,628.37
1,779.000 XPERI CORP 98421B100	21.1500 21.1500	52,069.50 52,069.50	0.00 0.00	37,625.85 37,625.85	0.05	-14,443.65 -14,443.65
5,058.000 YORK WATER CO/THE 987184108	31.0000 31.0000	109,642.33 109,642.33	842.66 842.66	156,798.00 156,798.00	0.19	47,155.67 47,155.67
SUBTOTAL UNITED STATES		35,580,925.45	57,218.61	64,992,575.89		29,411,650.44
		35,580,925.45	57,218.61	64,992,575.89	80.49	29,411,650.44
TOTAL EQUITY U.S. DOLLAR		37,514,269.90	62,607.61	68,070,556.12		30,556,286.22
		37,514,269.90	62,607.61	68,070,556.12	84.30	30,556,286.22
TOTAL EQUITY		42,793,238.42	78,909.25	76,308,420.16	94.50	33,515,181.74
TOTAL ASSETS - BASE:		47,248,112.54	91,055.77	80,779,779.63	100.03	33,531,667.09
NET ASSETS - BASE:				80,870,835.40		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,568.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,568.28	1,568.28	0	198.89
		1,568.28	1,568.28	0	198.89
MUTUAL FUNDS - FIXED INCOME					
13,320	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,505,826.00	1,510,013.81	2	0.00
173,840	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	8,971,882.40	8,778,159.70	9	0.00
11,980	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,351,583.60	1,387,044.40	1	0.00
155,730	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	16,295,587.20	16,868,702.98	16	0.00
92,135	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,880,557.40	10,185,492.74	10	0.00
43,370	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	4,501,806.00	4,564,862.43	5	0.00
14,535	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,753,211.70	1,808,492.47	2	0.00
46,215	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	5,100,749.55	5,098,898.60	5	0.00
66,745	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,506,942.20	2,512,397.93	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,270	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,000,021.10	2,001,168.59	2	0.00
203,385	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	10,201,791.60	10,210,749.24	10	0.00
100,430	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	10,198,666.50	10,209,082.25	10	0.00
31,665	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,501,554.30	1,504,763.87	2	0.00
		75,770,179.55	76,639,829.01	77	0.00
MUTUAL FUNDS - EQUITY					
33,085	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	8,779,766.45	8,744,559.68	9	0.00
49,865	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,840,103.65	3,691,124.19	4	0.00
28,395	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,870,662.60	1,703,002.52	2	0.00
45,885	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,679,684.00	2,655,955.03	3	0.00
15,440	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	936,899.20	919,914.36	1	0.00
9,055	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	610,397.55	617,350.71	1	0.00
25,165	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	693,799.05	663,392.34	1	0.00
8,925	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	663,038.25	688,916.42	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,495	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	359,482.90	354,459.55	0	0.00
22,175	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	981,243.75	987,741.53	1	0.00
18,475	CUSIP # 922042866 VANGUARD PACIFIC ETF	1,347,751.25	1,280,420.75	1	0.00
		22,762,828.65	22,306,837.08	23	0.00
COMMON TRUST FUNDS - FIXED INCOME					
303.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	303.72	303.72	0	0.00
		303.72	303.72	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,860,989.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,860,989.56	4,860,989.56	2	1,123.77
		4,860,989.56	4,860,989.56	2	1,123.77
MUTUAL FUNDS - FIXED INCOME					
37,385	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	4,226,374.25	4,238,128.09	1	0.00
487,950	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	25,183,099.50	24,624,186.59	8	0.00
37,120	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	4,187,878.40	4,297,753.60	1	0.00
443,855	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	46,444,987.20	47,850,813.10	15	0.00
262,780	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	28,180,527.20	29,000,766.91	9	0.00
121,740	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	12,636,612.00	12,815,634.25	4	0.00
40,790	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	4,920,089.80	5,069,127.61	2	0.00
47,515	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	5,244,230.55	5,241,675.29	2	0.00
187,345	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	7,036,678.20	7,090,443.12	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
110,220	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	5,613,504.60	5,616,944.16	2	0.00
209,115	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	10,489,208.40	10,492,598.05	3	0.00
103,260	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	10,486,053.00	10,490,579.69	3	0.00
88,880	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	4,214,689.60	4,222,395.83	1	0.00
		168,863,932.70	171,051,046.29	54	0.00
MUTUAL FUNDS - EQUITY					
203,655	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	54,043,927.35	53,137,205.76	17	0.00
300,790	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	23,163,837.90	22,149,361.11	7	0.00
171,265	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	11,282,938.20	9,798,875.37	4	0.00
287,445	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	16,786,788.00	16,570,659.74	5	0.00
93,125	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	5,650,825.00	5,550,053.51	2	0.00
50,810	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,425,102.10	3,471,192.69	1	0.00
151,800	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	4,185,126.00	3,968,265.56	1	0.00
53,645	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,985,287.05	4,140,959.74	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,665	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,071,524.30	2,043,520.66	1	0.00
125,320	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,545,410.00	5,584,977.39	2	0.00
114,845	CUSIP # 922042866 VANGUARD PACIFIC ETF	8,377,942.75	7,975,684.23	3	0.00
		138,518,708.65	134,390,755.76	44	0.00
COMMON TRUST FUNDS - FIXED INCOME					
744,476.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	744,476.90	744,476.90	0	0.00
		744,476.90	744,476.90	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,503,103.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,503,103.86	4,503,103.86	2	730.82
		4,503,103.86	4,503,103.86	2	730.82
MUTUAL FUNDS - FIXED INCOME					
11,795	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,333,424.75	1,337,133.10	1	0.00
153,975	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	7,946,649.75	7,789,480.88	4	0.00
12,230	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,379,788.60	1,415,989.40	1	0.00
140,065	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	14,656,401.60	15,075,141.82	7	0.00
82,925	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,892,877.00	9,131,729.75	4	0.00
38,415	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,987,477.00	4,042,124.90	2	0.00
12,870	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,552,379.40	1,593,804.80	1	0.00
24,265	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	2,678,128.05	2,676,943.27	1	0.00
59,120	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,220,547.20	2,227,408.78	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,780	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	1,771,345.40	1,772,491.05	1	0.00
106,790	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	5,356,586.40	5,358,993.42	3	0.00
52,730	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	5,354,731.50	5,358,295.95	3	0.00
28,050	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,330,131.00	1,332,513.79	1	0.00
		58,460,467.65	59,112,050.91	28	0.00
MUTUAL FUNDS - EQUITY					
216,370	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	57,418,106.90	56,553,810.38	27	0.00
319,570	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	24,610,085.70	23,552,201.83	12	0.00
181,960	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	11,987,524.80	10,762,240.91	6	0.00
306,440	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	17,896,096.00	17,689,112.24	9	0.00
98,940	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	6,003,679.20	5,899,486.26	3	0.00
53,925	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,635,084.25	3,686,453.31	2	0.00
161,280	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	4,446,489.60	4,209,083.44	2	0.00
58,085	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	4,315,134.65	4,488,361.08	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,680	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,203,345.60	2,172,574.63	1	0.00
133,145	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,891,666.25	5,937,522.86	3	0.00
122,875	CUSIP # 922042866 VANGUARD PACIFIC ETF	8,963,731.25	8,534,718.03	4	0.00
		147,370,944.20	143,485,564.97	70	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
686,519.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	686,519.65	686,519.65	0	0.00
		686,519.65	686,519.65	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,038,004.53	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,038,004.53	2,038,004.53	2	479.03
		2,038,004.53	2,038,004.53	2	479.03
MUTUAL FUNDS - FIXED INCOME					
2,115	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	239,100.75	239,765.71	0	0.00
17,935	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	925,625.35	906,766.31	1	0.00
1,735	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	195,742.70	200,878.30	0	0.00
16,315	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,707,201.60	1,744,915.18	2	0.00
9,660	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,035,938.40	1,059,623.32	1	0.00
4,475	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	464,505.00	471,466.32	0	0.00
1,500	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	180,930.00	186,596.40	0	0.00
7,080	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	781,419.60	781,069.02	1	0.00
6,885	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	258,600.60	256,655.62	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,710	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	239,880.30	240,040.92	0	0.00
33,660	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,688,385.60	1,689,652.45	2	0.00
16,620	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,687,761.00	1,689,367.20	2	0.00
3,265	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	154,826.30	155,106.95	0	0.00
		9,559,917.20	9,621,903.70	10	0.00
MUTUAL FUNDS - EQUITY					
123,845	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	32,864,747.65	32,364,277.27	34	0.00
182,915	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	14,086,284.15	13,529,053.63	15	0.00
104,330	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	6,873,260.40	6,509,379.34	7	0.00
173,645	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	10,140,868.00	10,036,659.00	11	0.00
56,585	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	3,433,577.80	3,374,774.19	4	0.00
30,845	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,079,261.45	2,108,557.12	2	0.00
92,310	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,544,986.70	2,409,530.93	3	0.00
33,225	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,468,285.25	2,567,734.11	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,245	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,259,007.90	1,241,435.20	1	0.00
76,210	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,372,292.50	3,398,698.85	4	0.00
70,120	CUSIP # 922042866 VANGUARD PACIFIC ETF	5,115,254.00	4,876,382.58	5	0.00
		84,237,825.80	82,416,482.22	88	0.00
COMMON TRUST FUNDS - FIXED INCOME					
364,906.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	364,906.35	364,906.35	0	0.00
		364,906.35	364,906.35	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
296,972.35	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	296,972.35	296,972.35	2	108.64
		296,972.35	296,972.35	2	108.64
MUTUAL FUNDS - FIXED INCOME					
220	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	24,871.00	24,940.17	0	0.00
1,935	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	99,865.35	98,216.93	1	0.00
150	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	16,923.00	17,367.00	0	0.00
1,760	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	184,166.40	188,299.35	1	0.00
1,045	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	112,065.80	114,651.69	1	0.00
485	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	50,343.00	51,079.05	0	0.00
160	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	19,299.20	19,903.62	0	0.00
790	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	87,192.30	87,155.27	1	0.00
745	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	27,982.20	28,451.27	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
490	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	24,955.70	24,972.41	0	0.00
3,330	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	167,032.80	167,171.31	1	0.00
1,645	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	167,049.75	167,232.38	1	0.00
355	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	16,834.10	16,870.36	0	0.00
		998,580.60	1,006,310.81	7	0.00
	MUTUAL FUNDS - EQUITY				
19,130	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	5,076,528.10	5,042,978.13	36	0.00
28,075	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,162,055.75	2,092,279.65	15	0.00
15,990	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,053,421.20	1,032,873.09	7	0.00
27,040	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,579,136.00	1,563,280.95	11	0.00
8,670	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	526,095.60	517,328.47	4	0.00
4,745	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	319,860.45	324,692.95	2	0.00
14,170	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	390,666.90	373,933.35	3	0.00
5,220	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	387,793.80	402,652.54	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,955	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	193,316.10	190,937.95	1	0.00
11,850	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	524,362.50	529,163.73	4	0.00
10,990	CUSIP # 922042866 VANGUARD PACIFIC ETF	801,720.50	770,933.98	6	0.00
		13,014,956.90	12,841,054.79	91	0.00
COMMON TRUST FUNDS - FIXED INCOME					
45,035.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	45,035.47	45,035.47	0	0.00
		45,035.47	45,035.47	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,616.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,616.39	2,616.39	0	8.87
		2,616.39	2,616.39	0	8.87
MUTUAL FUNDS - EQUITY					
345	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	91,552.65	87,082.84	14	0.00
285	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	53,457.45	54,389.51	8	0.00
1,740	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	114,631.20	113,081.28	17	0.00
1,135	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	66,284.00	67,692.52	10	0.00
910	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	55,218.80	55,861.18	8	0.00
520	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	52,670.80	55,003.29	8	0.00
395	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	26,626.95	26,945.31	4	0.00
950	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	26,191.50	25,895.89	4	0.00
450	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	33,430.50	34,911.82	5	0.00
805	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	52,663.10	51,847.01	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
570	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	26,778.60	24,327.85	4	0.00
515	CUSIP # 922908744 VANGUARD VALUE ETF	53,137.70	57,494.02	8	0.00
		652,643.25	654,532.52	99	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,049.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,049.57	3,049.57	0	0.00
		3,049.57	3,049.57	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,112.43	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	12,112.43	12,112.43	2	8.57
		12,112.43	12,112.43	2	8.57
MUTUAL FUNDS - FIXED INCOME					
2,125	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	227,906.25	227,787.72	34	0.00
172	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	20,191.08	20,228.97	3	0.00
233	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	19,954.12	20,059.89	3	0.00
764	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	79,944.96	80,011.45	12	0.00
727	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	27,306.12	27,228.34	4	0.00
757	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	35,896.94	35,881.30	5	0.00
1,718	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	53,240.82	53,116.09	8	0.00
1,696	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	133,034.24	133,166.80	20	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		597,474.53	597,480.56	90	0.00
	MUTUAL FUNDS - EQUITY				
366	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	24,112.08	24,114.29	4	0.00
18	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,051.20	1,052.67	0	0.00
219	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	29,722.68	30,056.11	4	0.00
		54,885.96	55,223.07	8	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,187.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,187.58	1,187.58	0	0.00
		1,187.58	1,187.58	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
38,382.66	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	38,382.66	38,382.66	2	44.72
		38,382.66	38,382.66	2	44.72
MUTUAL FUNDS - FIXED INCOME					
4,292	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	460,317.00	461,556.20	23	0.00
2,046	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	240,179.94	240,017.23	12	0.00
1,857	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	159,033.48	160,420.37	8	0.00
573	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	59,958.72	59,941.85	3	0.00
4,230	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	158,878.80	158,496.42	8	0.00
1,176	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	55,765.92	55,700.15	3	0.00
5,172	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	160,280.28	160,121.41	8	0.00
		1,294,414.14	1,296,253.63	65	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,892	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	256,404.96	263,042.48	13	0.00
738	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	43,099.20	43,613.89	2	0.00
2,530	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	343,371.60	356,059.03	17	0.00
		642,875.76	662,715.40	32	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,931.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,931.59	2,931.59	0	0.00
		2,931.59	2,931.59	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,919.07	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,919.07	8,919.07	1	12.21
		8,919.07	8,919.07	1	12.21
MUTUAL FUNDS - FIXED INCOME					
1,621	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	173,852.25	174,720.46	23	0.00
200	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	23,478.00	23,800.51	3	0.00
398	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	34,084.72	34,306.16	5	0.00
869	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	90,932.16	91,398.77	12	0.00
1,133	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	42,555.48	42,324.65	6	0.00
1,277	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	60,555.34	60,499.06	8	0.00
1,965	CUSIP # 92189F361 VANECK VECTORS HI YIELD MUNICIPAL INDEX ETF	60,895.35	60,954.33	8	0.00
1,929	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	151,310.76	151,807.40	20	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		637,664.06	639,811.34	85	0.00
MUTUAL FUNDS - EQUITY					
626	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	41,240.88	41,160.55	5	0.00
256	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	14,950.40	14,644.65	2	0.00
366	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	49,673.52	50,051.81	7	0.00
		105,864.80	105,857.01	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,394.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,394.07	1,394.07	0	0.00
		1,394.07	1,394.07	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
351,321.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	351,321.28	351,321.28	1	293.67
		351,321.28	351,321.28	1	293.67
MUTUAL FUNDS - FIXED INCOME					
4,490	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	507,594.50	509,006.16	1	0.00
55,620	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	2,870,548.20	2,808,486.73	7	0.00
3,755	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	423,639.10	434,753.90	1	0.00
50,595	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	5,294,260.80	5,467,120.67	12	0.00
29,955	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	3,212,374.20	3,304,434.97	7	0.00
13,875	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,440,225.00	1,462,314.87	3	0.00
4,650	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	560,883.00	577,175.68	1	0.00
35,745	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	3,945,175.65	3,943,951.33	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,355	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	802,093.80	806,809.17	2	0.00
12,565	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	639,935.45	640,297.50	1	0.00
157,310	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	7,890,669.60	7,900,427.34	18	0.00
77,680	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	7,888,404.00	7,899,631.69	18	0.00
10,130	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	480,364.60	481,366.66	1	0.00
		35,956,167.90	36,235,776.67	82	0.00
MUTUAL FUNDS - EQUITY					
10,850	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	2,879,264.50	2,852,865.62	7	0.00
16,030	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,234,470.30	1,181,610.37	3	0.00
9,125	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	601,155.00	556,146.14	1	0.00
14,265	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	833,076.00	823,048.17	2	0.00
4,705	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	285,499.40	280,663.89	1	0.00
2,755	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	185,714.55	187,790.25	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,915	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	218,216.55	211,955.84	0	0.00
2,965	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	220,269.85	228,445.80	1	0.00
1,685	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	110,232.70	108,785.01	0	0.00
6,680	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	295,590.00	296,830.60	1	0.00
5,560	CUSIP # 922042866 VANGUARD PACIFIC ETF	405,602.00	384,913.02	1	0.00
		7,269,090.85	7,113,054.71	17	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
48,682.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,682.47	48,682.47	0	0.00
		48,682.47	48,682.47	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
408.87	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	408.87	408.87	0	0.00
		408.87	408.87	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,590	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	85,668.65	78,414.07	3	0.00
		85,668.65	78,414.07	3	0.00
MUTUAL FUNDS - EQUITY					
652	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	25,199.80	23,378.66	1	0.00
		25,199.80	23,378.66	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,614.06	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	108,796.55	108,154.92	3	0.00
928,592.48	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	928,592.48	928,592.48	30	0.00
138,564.8	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,403,407.02	1,365,094.56	45	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60,108.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	60,108.02	60,108.02	2	0.00
		2,500,904.07	2,461,949.98	80	0.00
COMMON TRUST FUNDS - EQUITY					
2,534.04	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	235,373.80	172,071.39	8	0.00
5,941.9	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	160,051.02	118,929.54	5	0.00
3,840.72	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	74,295.63	67,464.48	2	0.00
8,182.43	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	50,170.57	46,261.04	2	0.00
		519,891.02	404,726.45	17	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
199.23	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	199.23	199.23	0	0.00
		199.23	199.23	0	0.00
MUTUAL FUNDS - FIXED INCOME					
33,237	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,099,370.28	1,089,995.06	9	0.00
		1,099,370.28	1,089,995.06	9	0.00
MUTUAL FUNDS - EQUITY					
8,352	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	322,804.80	299,208.30	3	0.00
		322,804.80	299,208.30	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
80,990.66	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,569,542.30	1,547,867.19	13	0.00
601,562.79	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	601,562.79	601,562.79	5	0.00
89,544.42	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	906,920.57	885,426.23	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
223,955.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	223,955.88	223,955.88	2	0.00
		3,301,981.54	3,258,812.09	27	0.00
COMMON TRUST FUNDS - EQUITY					
36,570.74	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,396,865.87	2,378,398.00	28	0.00
85,805.79	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,311,264.76	1,806,957.14	19	0.00
55,365.76	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	1,071,005.95	948,657.64	9	0.00
118,416.92	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	726,073.34	715,877.19	6	0.00
		7,505,209.92	5,849,889.97	61	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87.58	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	87.58	87.58	0	0.00
		87.58	87.58	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,366	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	276,719.67	257,570.48	8	0.00
		276,719.67	257,570.48	8	0.00
MUTUAL FUNDS - EQUITY					
2,767	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	106,944.55	98,921.81	3	0.00
		106,944.55	98,921.81	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
20,833.67	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	403,741.94	401,373.58	12	0.00
60,700.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	60,700.36	60,700.36	2	0.00
		464,442.30	462,073.94	14	0.00
COMMON TRUST FUNDS - EQUITY					
12,284.6	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,141,052.61	840,146.53	34	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,828.84	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	776,533.63	582,289.06	23	0.00
18,608.67	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	359,969.70	329,514.13	11	0.00
39,766.21	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	243,826.52	225,445.12	7	0.00
		2,521,382.46	1,977,394.84	75	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
95.24	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	95.24	95.24	0	0.00
		95.24	95.24	0	0.00
MUTUAL FUNDS - FIXED INCOME					
10,066	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	332,950.06	332,135.45	5	0.00
		332,950.06	332,135.45	5	0.00
MUTUAL FUNDS - EQUITY					
5,722	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	221,155.30	209,851.59	3	0.00
		221,155.30	209,851.59	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,124.37	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	486,892.70	481,384.22	8	0.00
173,156.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	173,156.48	173,156.48	3	0.00
		660,049.18	654,540.70	10	0.00
COMMON TRUST FUNDS - EQUITY					
25,307.5	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,350,682.08	1,671,339.19	37	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,381.45	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,599,498.74	1,290,918.51	25	0.00
38,339.7	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	741,650.56	668,776.42	12	0.00
81,974.3	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	502,625.42	533,737.19	8	0.00
		5,194,456.80	4,164,771.31	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
54.25	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	54.25	54.25	0	0.00
1,920,315.32	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,920,315.32	1,920,315.32	47	2,324.78
		1,920,369.57	1,920,369.57	47	2,324.78
MUTUAL FUNDS - FIXED INCOME					
19,208	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,923,489.12	1,941,313.80	47	0.00
		1,923,489.12	1,941,313.80	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
64,905.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	64,905.32	64,905.32	2	0.00
		64,905.32	64,905.32	2	0.00
COMMON TRUST FUNDS - EQUITY					
1,276.03	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	118,523.79	75,197.51	3	0.00
3,070.14	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	82,697.29	61,062.75	2	0.00
		201,221.08	136,260.26	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
336,928.95	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	336,928.95	336,928.95	2	106.13
		336,928.95	336,928.95	2	106.13
COMMON STOCK					
6,820	CUSIP # 031100100 AMETEK INC	518,115.40	333,876.51	4	0.00
6,727	CUSIP # 032095101 AMPHENOL CORP CL A	579,396.51	454,749.91	4	1,278.13
7,049	CUSIP # 05605H100 BWX TECHNOLOGIES INC	447,822.97	280,882.92	3	0.00
1,011	CUSIP # 09073M104 BIO-TECHNE CORP	152,701.44	115,684.73	1	0.00
4,428	CUSIP # 127055101 CABOT CORPORATION	246,728.16	238,147.92	2	0.00
2,208	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	235,681.92	214,713.97	2	0.00
6,745	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	368,816.60	363,668.82	3	0.00
9,072	CUSIP # 184496107 CLEAN HARBORS INC	442,804.32	504,223.57	3	0.00
17,425	CUSIP # 217204106 COPART INC	887,455.25	484,887.22	6	0.00
7,614	CUSIP # 22282E102 COVANTA HOLDING CORP	110,403.00	119,749.19	1	1,903.50

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,834	CUSIP # 256746108 DOLLAR TREE INC	458,746.60	372,034.31	3	0.00
20,311	CUSIP # 29362U104 ENTEGRIS INC	706,822.80	365,013.05	5	0.00
6,903	CUSIP # 302491303 FMC CORPORATION	528,562.71	418,710.88	4	1,139.00
5,514	CUSIP # 371559105 GENESEE & WYOMING INC CL A	390,336.06	391,740.58	3	0.00
7,434	CUSIP # 384109104 GRACO INC	339,882.48	206,666.19	2	0.00
16,297	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	319,258.23	166,737.19	2	0.00
8,412	CUSIP # 422806208 HEICO CORP CL A	596,831.40	367,109.37	4	0.00
5,279	CUSIP # 428291108 HEXCEL CORP	340,970.61	317,911.36	2	0.00
2,923	CUSIP # 45167R104 IDEX CORP	416,556.73	265,279.20	3	0.00
4,522	CUSIP # 457187102 INGREDION INC	582,976.24	566,492.65	4	2,713.20
11,180	CUSIP # 48238T109 KAR AUCTION SERVICES INC	605,956.00	482,479.11	4	3,913.00
9,080	CUSIP # 501889208 LKQ CORP	344,586.00	281,543.56	2	0.00
5,760	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	246,643.20	215,318.47	2	0.00
164	CUSIP # 570535104 MARKEL CORP	191,921.00	149,394.21	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,447	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	223,264.28	237,021.30	2	0.00
5,011	CUSIP # 806407102 HENRY SCHEIN INC	336,789.31	391,004.57	2	0.00
6,043	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	307,286.55	248,002.03	2	0.00
4,365	CUSIP # 871607107 SYNOPSIS INC	363,342.60	258,925.69	3	0.00
4,189	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	248,114.47	185,300.42	2	0.00
8,784	CUSIP # 902681105 UGI CORPORATION	390,185.28	406,555.21	3	2,196.00
896	CUSIP # 920253101 VALMONT INDUSTRIES INC	131,084.80	129,654.60	1	336.00
4,354	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	253,010.94	253,166.04	2	0.00
5,716	CUSIP # 980745103 WOODWARD INC	409,608.56	397,409.21	3	0.00
		12,722,662.42	10,184,053.96	88	13,478.83
	FOREIGN STOCK				
9,559	CUSIP # 94106B101 WASTE CONNECTIONS INC	685,762.66	503,167.28	5	0.00
3,426	CUSIP # G4388N106 HELEN OF TROY	298,062.00	291,790.71	2	0.00
3,461	CUSIP # G84720104 STERIS PLC	323,118.96	238,148.53	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,122	CUSIP # N22717107 CORE LABORATORIES NV	121,422.84	137,067.56	1	0.00
		1,428,366.46	1,170,174.08	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,538.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,538.61	4,538.61	0	0.00
		4,538.61	4,538.61	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
85,682.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	85,682.43	85,682.43	4	0.00
		85,682.43	85,682.43	4	0.00
INSURANCE POLICIES/ANNUITIES					
172,088.446	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,132,692.11	2,020,425.12	96	0.00
		2,132,692.11	2,020,425.12	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22,391.43	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	22,391.43	22,391.43	0	0.00
		22,391.43	22,391.43	0	0.00
MUTUAL FUNDS - FIXED INCOME					
33,100	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,662,613.00	1,658,311.97	11	0.00
38,320	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,891,396.00	3,899,445.66	25	0.00
25,611	CUSIP # 73935B862 POWERSHARES VAR RATE IG PORT	643,092.21	646,936.32	4	0.00
		6,197,101.21	6,204,693.95	40	0.00
MUTUAL FUNDS - EQUITY					
12,655	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	377,625.20	364,227.35	2	0.00
48,856	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,081,836.48	2,911,509.81	20	0.00
26,502	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,401,425.76	1,328,392.68	9	0.00
8,146	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	563,132.98	546,138.80	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	774.90	724.81	0	0.00
19,721	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	664,794.91	656,627.27	4	0.00
		6,089,590.23	5,807,620.72	40	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,076,162.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,076,162.84	3,076,162.84	20	0.00
		3,076,162.84	3,076,162.84	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,040.45	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	34,040.45	34,040.45	0	0.00
		34,040.45	34,040.45	0	0.00
MUTUAL FUNDS - FIXED INCOME					
28,081	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,410,508.63	1,406,860.09	8	0.00
33,710	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,423,250.50	3,430,332.09	19	0.00
25,850	CUSIP # 73935B862 POWERSHARES VAR RATE IG PORT	649,093.50	652,973.49	4	0.00
		5,482,852.63	5,490,165.67	31	0.00
MUTUAL FUNDS - EQUITY					
35,030	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,045,295.20	1,008,208.93	6	0.00
68,413	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	4,315,492.04	4,076,983.79	25	0.00
44,303	CUSIP # 808524508 SCHWAB US MID CAP ETF	2,342,742.64	2,209,605.16	13	0.00
16,959	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	1,172,375.67	1,131,437.96	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,555	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	159,428.50	149,123.98	1	0.00
40,724	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,372,806.04	1,352,260.78	8	0.00
		10,408,140.09	9,927,620.60	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,778,847.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,778,847.91	1,778,847.91	10	0.00
		1,778,847.91	1,778,847.91	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,663.65	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	21,663.65	21,663.65	0	0.00
		21,663.65	21,663.65	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,342	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	318,558.66	317,735.94	3	0.00
15,697	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,594,030.35	1,597,328.64	17	0.00
		1,912,589.01	1,915,064.58	20	0.00
MUTUAL FUNDS - EQUITY					
27,959	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	834,296.56	804,696.37	9	0.00
43,402	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,737,798.16	2,586,485.77	28	0.00
28,149	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,488,519.12	1,399,393.76	15	0.00
12,063	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	833,915.19	799,918.85	9	0.00
13,229	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	379,672.30	355,132.51	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,016	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	944,419.36	930,285.29	10	0.00
		7,218,620.69	6,875,912.55	75	0.00
COMMON TRUST FUNDS - FIXED INCOME					
478,187.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	478,187.02	478,187.02	5	0.00
		478,187.02	478,187.02	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
15,683.14	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	15,683.14	15,683.14	0	0.00
		15,683.14	15,683.14	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,030	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	152,196.90	151,804.81	2	0.00
7,569	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	768,631.95	770,223.70	12	0.00
		920,828.85	922,028.51	14	0.00
MUTUAL FUNDS - EQUITY					
22,537	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	672,504.08	648,644.16	10	0.00
30,216	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,906,025.28	1,801,599.15	29	0.00
21,685	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,146,702.80	1,078,043.75	18	0.00
8,977	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	620,580.01	594,212.76	10	0.00
10,454	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	300,029.80	280,637.63	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,612	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	661,120.52	651,226.26	10	0.00
		5,306,962.49	5,054,363.71	82	0.00
COMMON TRUST FUNDS - FIXED INCOME					
122,584.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	122,584.13	122,584.13	2	0.00
		122,584.13	122,584.13	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,817.87	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3,817.87	3,817.87	0	0.00
		3,817.87	3,817.87	0	0.00
MUTUAL FUNDS - FIXED INCOME					
14,303	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	718,439.69	716,582.02	30	0.00
6,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	656,216.10	657,574.23	27	0.00
		1,374,655.79	1,374,156.25	57	0.00
MUTUAL FUNDS - EQUITY					
2,968	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	88,565.12	85,422.90	4	0.00
6,986	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	440,676.88	416,321.59	18	0.00
3,580	CUSIP # 808524508 SCHWAB US MID CAP ETF	189,310.40	178,319.47	8	0.00
1,012	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	69,959.56	68,362.42	3	0.00
2,639	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	88,960.69	87,629.31	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		877,472.65	836,055.69	36	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
173,572.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	173,572.72	173,572.72	7	0.00
		173,572.72	173,572.72	7	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-14.24	0.00	-14.24		0.00
			-14.24	0.00	-14.24	-0.01	0.00
	REBATE RECEIVABLE		23,115.61	0.00	23,115.61		0.00
			23,115.61	0.00	23,115.61	11.02	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,363.92	0.00	-4,363.92		0.00
			-4,363.92	0.00	-4,363.92	-2.08	0.00
	MSC PAYABLE - CLASS C2		-228.11	0.00	-228.11		0.00
			-228.11	0.00	-228.11	-0.11	0.00
	PAYABLE FOR CUSTODIAN FEES		-6,404.91	0.00	-6,404.91		0.00
			-6,404.91	0.00	-6,404.91	-3.05	0.00
	10,511.540 BLACKROCK LIQ TREAS TR INSTL	100.0000	10,511.54	9.46	10,511.54		0.00
	996229704 FD 62	100.0000	10,511.54	9.46	10,511.54	5.01	0.00
	SUBTOTAL UNITED STATES		22,615.97	9.46	22,615.97		0.00
			22,615.97	9.46	22,615.97	10.78	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		22,615.97	9.46	22,615.97		0.00
			22,615.97	9.46	22,615.97	10.78	0.00
	TOTAL CASH & CASH EQUIVALENTS		22,615.97	9.46	22,615.97	10.78	0.00
EQUITY							
U.S. DOLLAR							

Asset and Accrual Detail - By Asset type

3/29/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES						
295.477 BANK OF NEW YORK MELLON EMPLOY	137.5900	41,009.26	0.00	40,654.68		-354.58
06427F819 BK OF NY MELLON/AGGREGATE BD	137.5900	41,009.26	0.00	40,654.68	19.38	-354.58
9,975.988 ULLICO J FOR JOBS CIF	14.6871	146,055.00	0.00	146,518.63		463.63
99VVBW47	14.6871	146,055.00	0.00	146,518.63	69.84	463.63
SUBTOTAL UNITED STATES		187,064.26	0.00	187,173.31		109.05
		187,064.26	0.00	187,173.31	89.22	109.05
TOTAL EQUITY U.S. DOLLAR		187,064.26	0.00	187,173.31		109.05
		187,064.26	0.00	187,173.31	89.22	109.05
TOTAL EQUITY		187,064.26	0.00	187,173.31	89.22	109.05
TOTAL ASSETS - BASE:		209,680.23	9.46	209,789.28	100.00	109.05
NET ASSETS - BASE:				209,798.74		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,684.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	8,684.71	8,684.71	0	0.00
		8,684.71	8,684.71	0	0.00
MUTUAL FUNDS - FIXED INCOME					
13,368	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,215,284.88	1,220,880.86	10	0.00
17,046	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,393,851.42	1,446,033.59	11	0.00
33,449	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,623,739.56	2,678,906.49	22	0.00
52,527	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,874,802.71	2,813,535.79	24	0.00
27,771	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,432,983.60	1,473,414.39	12	0.00
		9,540,662.17	9,632,771.12	79	0.00
MUTUAL FUNDS - EQUITY					
16,510	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	730,567.50	600,028.66	6	0.00
3,975	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	186,745.50	145,320.09	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,929	CUSIP # 922908736 VANGUARD GROWTH ETF	557,446.52	430,181.59	5	0.00
6,065	CUSIP # 922908744 VANGUARD VALUE ETF	625,786.70	512,162.87	5	0.00
1,300	CUSIP # 922908751 VANGUARD SMALL CAP ETF	190,996.00	154,396.98	2	0.00
		2,291,542.22	1,842,090.19	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
256,529.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	256,529.40	256,529.40	2	0.00
		256,529.40	256,529.40	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
31,193.74	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	31,193.74	31,193.74	0	0.00
		31,193.74	31,193.74	0	0.00
MUTUAL FUNDS - FIXED INCOME					
17,724	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,611,288.84	1,633,053.00	7	0.00
21,891	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,790,027.07	1,864,692.93	8	0.00
43,906	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,443,986.64	3,518,043.15	16	0.00
69,509	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,804,227.57	3,732,735.45	18	0.00
35,923	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,853,626.80	1,907,927.88	9	0.00
		12,503,156.92	12,656,452.41	58	0.00
MUTUAL FUNDS - EQUITY					
59,024	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,611,812.00	2,134,972.77	12	0.00
15,842	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	744,257.16	549,670.79	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,574	CUSIP # 922908736 VANGUARD GROWTH ETF	2,067,759.12	1,583,223.31	10	0.00
21,380	CUSIP # 922908744 VANGUARD VALUE ETF	2,205,988.40	1,806,672.27	10	0.00
4,651	CUSIP # 922908751 VANGUARD SMALL CAP ETF	683,324.92	551,900.66	3	0.00
		8,313,141.60	6,626,439.80	38	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
794,170.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	794,170.77	794,170.77	4	0.00
		794,170.77	794,170.77	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
154,242.9	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	154,242.90	154,242.90	0	0.00
		154,242.90	154,242.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
36,879	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,352,669.89	3,397,855.15	5	0.00
50,490	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	4,128,567.30	4,281,786.55	6	0.00
97,474	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	7,645,860.56	7,810,379.21	11	0.00
151,759	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	8,305,770.07	8,063,297.23	12	0.00
77,519	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,999,980.40	4,091,900.94	6	0.00
		27,432,848.22	27,645,219.08	39	0.00
MUTUAL FUNDS - EQUITY					
293,318	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	12,979,321.50	10,698,862.83	18	0.00
77,479	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,639,963.42	2,835,918.56	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
69,725	CUSIP # 922908736 VANGUARD GROWTH ETF	9,892,583.00	7,175,838.32	14	0.00
106,789	CUSIP # 922908744 VANGUARD VALUE ETF	11,018,489.02	8,978,736.02	16	0.00
23,165	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,403,401.80	2,657,016.03	5	0.00
		40,933,758.74	32,346,371.76	58	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,705,628.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,705,628.35	1,705,628.35	2	0.00
		1,705,628.35	1,705,628.35	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
99,100.3	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	99,100.30	99,100.30	0	0.00
		99,100.30	99,100.30	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,282	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,480,196.62	1,505,163.64	4	0.00
20,015	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,636,626.55	1,696,415.98	4	0.00
40,848	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,204,117.12	3,270,420.44	8	0.00
64,099	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,508,138.27	3,416,809.22	9	0.00
32,721	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,688,403.60	1,724,590.48	4	0.00
		11,517,482.16	11,613,399.76	30	0.00
MUTUAL FUNDS - EQUITY					
188,890	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,358,382.50	6,993,645.50	22	0.00
49,749	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,337,208.02	1,779,465.90	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,278	CUSIP # 922908736 VANGUARD GROWTH ETF	6,424,042.64	4,816,667.61	17	0.00
68,331	CUSIP # 922908744 VANGUARD VALUE ETF	7,050,392.58	5,703,553.82	18	0.00
14,734	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,164,719.28	1,734,589.85	6	0.00
		26,334,745.02	21,027,922.68	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
672,334.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	672,334.94	672,334.94	2	0.00
		672,334.94	672,334.94	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
143,437.11	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	143,437.11	143,437.11	0	0.00
		143,437.11	143,437.11	0	0.00
MUTUAL FUNDS - FIXED INCOME					
12,762	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,160,193.42	1,179,723.66	2	0.00
17,762	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,452,398.74	1,506,462.47	3	0.00
34,397	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,698,100.68	2,753,792.35	6	0.00
54,495	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,982,511.35	2,910,225.08	6	0.00
26,997	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,393,045.20	1,430,439.10	3	0.00
		9,686,249.39	9,780,642.66	20	0.00
MUTUAL FUNDS - EQUITY					
272,949	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	12,077,993.25	10,024,800.92	25	0.00
69,404	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,260,599.92	2,433,448.11	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66,187	CUSIP # 922908736 VANGUARD GROWTH ETF	9,390,611.56	6,799,884.96	19	0.00
99,353	CUSIP # 922908744 VANGUARD VALUE ETF	10,251,242.54	8,247,819.77	21	0.00
20,878	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,067,395.76	2,457,946.96	6	0.00
		38,047,843.03	29,963,900.72	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,063,826.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,063,826.20	1,063,826.20	2	0.00
		1,063,826.20	1,063,826.20	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36,604.09	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	36,604.09	36,604.09	0	0.00
		36,604.09	36,604.09	0	0.00
MUTUAL FUNDS - EQUITY					
69,809	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,089,048.25	2,656,216.13	31	0.00
17,237	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	809,794.26	632,697.66	8	0.00
16,868	CUSIP # 922908736 VANGUARD GROWTH ETF	2,393,231.84	1,708,071.45	24	0.00
25,457	CUSIP # 922908744 VANGUARD VALUE ETF	2,626,653.26	2,088,840.81	26	0.00
5,244	CUSIP # 922908751 VANGUARD SMALL CAP ETF	770,448.48	601,594.05	8	0.00
		9,689,176.09	7,687,420.10	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
189,781.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	189,781.63	189,781.63	2	0.00
		189,781.63	189,781.63	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.17	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.17	5.17	0	0.00
		5.17	5.17	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,317	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	392,458.47	399,169.50	12	0.00
5,591	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	457,176.07	474,003.01	14	0.00
10,983	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	861,506.52	879,115.93	27	0.00
17,214	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	942,122.22	928,572.05	30	0.00
9,124	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	470,798.40	483,399.47	15	0.00
		3,124,061.68	3,164,259.96	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,820.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,820.27	5,820.27	0	0.00
		5,820.27	5,820.27	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,233,904.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,233,904.36	3,233,904.36	5	1,674.63
		3,233,904.36	3,233,904.36	5	1,674.63
COMMON STOCK					
11,732	CUSIP # 00817Y108 AETNA INC	1,982,708.00	1,742,629.68	3	0.00
2,529	CUSIP # 02079K107 ALPHABET INC CL C	2,609,396.91	2,452,664.52	4	0.00
25,552	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,202,837.92	2,007,640.63	3	0.00
7,376	CUSIP # 036752103 ANTHEM INC	1,620,507.20	1,216,187.67	3	0.00
2,227	CUSIP # 053332102 AUTOZONE INC	1,444,632.63	1,300,115.60	2	0.00
35,738	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	1,841,579.14	1,770,290.84	3	0.00
14,526	CUSIP # 12504L109 CBRE GROUP INC	685,917.72	459,814.71	1	0.00
42,034	CUSIP # 126650100 CVS HEALTH CORP	2,614,935.14	3,352,630.99	4	0.00
22,967	CUSIP # 14149Y108 CARDINAL HEALTH INC	1,439,571.56	1,697,748.20	2	10,619.94
4,679	CUSIP # 30303M102 FACEBOOK INC	747,657.41	712,308.97	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,605	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	2,016,649.80	2,061,411.56	3	0.00
16,523	CUSIP # 57636Q104 MASTERCARD INC	2,894,168.68	1,738,449.27	4	0.00
17,806	CUSIP # 58155Q103 MCKESSON CORPORATION	2,508,331.22	2,592,425.40	4	6,054.04
5,960	CUSIP # 615369105 MOODYS CORP	961,348.00	618,362.26	1	0.00
112,366	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	4,136,192.46	4,070,552.69	6	0.00
10,107	CUSIP # 665859104 NORTHERN TRUST CORPORATION	1,042,334.91	891,776.89	2	4,244.94
3,842	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	950,433.96	772,516.57	1	0.00
121,504	CUSIP # 68389X105 ORACLE CORP	5,558,808.00	4,813,747.60	9	0.00
9,436	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	1,613,839.08	1,516,891.95	2	0.00
32,420	CUSIP # 74736K101 QORVO INC	2,283,989.00	1,933,102.49	4	0.00
7,067	CUSIP # 78409V104 S&P GLOBAL INC	1,350,221.02	1,010,151.41	2	0.00
27,991	CUSIP # 78573M104 SABRE CORP	600,406.95	694,784.21	1	0.00
28,906	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	2,898,115.56	2,825,129.24	4	0.00
24,836	CUSIP # 857477103 STATE STREET CORP	2,476,894.28	1,958,862.51	4	10,431.12

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2018 through 03/31/2018
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,483	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	564,051.06	510,225.72	1	0.00
21,863	CUSIP # 92826C839 VISA INC CL A	2,615,252.06	1,736,298.25	4	0.00
		51,660,779.67	46,456,719.83	80	31,350.04
FOREIGN STOCK					
19,580	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	2,257,369.98	1,820,744.92	3	0.00
231,752	CUSIP # 013321864 GKN PLC ORD	1,504,040.35	953,602.07	2	0.00
25,136	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,447,079.52	1,641,207.36	2	9,803.04
32,949	CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD	994,730.31	1,035,295.63	2	0.00
5,705	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,465,158.10	1,229,305.98	2	0.00
27,200	CUSIP # H8431B109 SWISS RE AG ORD	2,698,784.00	2,586,300.84	4	0.00
		10,367,162.26	9,266,456.80	16	9,803.04
COMMON TRUST FUNDS - FIXED INCOME					
105,969.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	105,969.31	105,969.31	0	0.00
		105,969.31	105,969.31	0	0.00



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

313385VK9	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000				0.01	11 Apr 2018		
	210,000.000	Local	99.960557	209,917.17	99.958700	209,913.27	-3.90	0.36
		Base	99.960557	209,917.17	99.958700	209,913.27	-3.90	0.36
313385VZ6	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000				0.01	25 Apr 2018		
	370,000.000	Local	99.909062	369,663.53	99.894600	369,610.02	-53.51	0.63
		Base	99.909062	369,663.53	99.894600	369,610.02	-53.51	0.63
313385WA0	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000				0.01	26 Apr 2018		
	300,000.000	Local	99.888020	299,664.06	99.890000	299,670.00	5.94	0.51
		Base	99.888020	299,664.06	99.890000	299,670.00	5.94	0.51
313385WB8	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000				0.01	27 Apr 2018		
	270,000.000	Local	99.890915	269,705.47	99.885400	269,690.58	-14.89	0.46
		Base	99.890915	269,705.47	99.885400	269,690.58	-14.89	0.46
313385WE2	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/18 0.00000				0.01	30 Apr 2018		
	210,000.000	Local	99.884805	209,758.09	99.871700	209,730.57	-27.52	0.36
		Base	99.884805	209,758.09	99.871700	209,730.57	-27.52	0.36
313385WM4	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000				0.01	07 May 2018		
	100,000.000	Local	99.839000	99,839.00	99.835700	99,835.70	-3.30	0.17
		Base	99.839000	99,839.00	99.835700	99,835.70	-3.30	0.17
313385WP7	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000				0.01	09 May 2018		
	170,000.000	Local	99.841141	169,729.94	99.826300	169,704.71	-25.23	0.29
		Base	99.841141	169,729.94	99.826300	169,704.71	-25.23	0.29
313385WU6	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000				0.01	14 May 2018		
	140,000.000	Local	99.804114	139,725.76	99.802800	139,723.92	-1.84	0.24
		Base	99.804114	139,725.76	99.802800	139,723.92	-1.84	0.24
313385WV4	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000				0.01	15 May 2018		
	100,000.000	Local	99.821550	99,821.55	99.798100	99,798.10	-23.45	0.17
		Base	99.821550	99,821.55	99.798100	99,798.10	-23.45	0.17

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
313385WW2	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000					0.01	16 May 2018		
	120,000.000	Local		99.816250	119,779.50	99.793400	119,752.08	-27.42	0.21
		Base		99.816250	119,779.50	99.793400	119,752.08	-27.42	0.21
313385WX0	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/18 0.00000					0.01	17 May 2018		
	120,000.000	Local		99.790442	119,748.53	99.788800	119,746.56	-1.97	0.21
		Base		99.790442	119,748.53	99.788800	119,746.56	-1.97	0.21
313385YB6	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	14 Jun 2018		
	100,000.000	Local		99.691670	99,691.67	99.653200	99,653.20	-38.47	0.17
		Base		99.691670	99,691.67	99.653200	99,653.20	-38.47	0.17
313385YC4	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	15 Jun 2018		
	150,000.000	Local		99.637500	149,456.25	99.648500	149,472.75	16.50	0.26
		Base		99.637500	149,456.25	99.648500	149,472.75	16.50	0.26
313385ZV1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000					0.01	26 Jul 2018		
	120,000.000	Local		99.423225	119,307.87	99.431400	119,317.68	9.81	0.20
		Base		99.423225	119,307.87	99.431400	119,317.68	9.81	0.20
7839989D1	SSC GOVERNMENT MM GVMXX					1.5620175	31 Dec 2030		
	6,547,753.500	Local		100.000000	6,547,753.50	100.000000	6,547,753.50	0.00	11.22
		Base		100.000000	6,547,753.50	100.000000	6,547,753.50	0.00	11.22
US DOLLAR Total									
	9,027,753.500	Local			9,023,561.89		9,023,372.64	-189.25	15.46
		Base			9,023,561.89		9,023,372.64	-189.25	15.46
CASH EQUIVALENT Total									
	9,027,753.500	Base			9,023,561.89		9,023,372.64	-189.25	15.46
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000
00206RAR3	AT+T INC SR UNSECURED 02/19 5.8					5.8	15 Feb 2019		
	10,000.000	Local		103.375900	10,337.59	102.531309	10,253.13	-84.46	0.02
		Base		103.375900	10,337.59	102.531309	10,253.13	-84.46	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

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	40,000.000	Local		92.570850	37,028.34	91.382777	36,553.11	-475.23	0.06
		Base		92.570850	37,028.34	91.382777	36,553.11	-475.23	0.06
00206REM0	AT+T INC SR UNSECURED 08/27 3.9					3.9	14 Aug 2027		
	110,000.000	Local		99.857773	109,843.55	100.688455	110,757.30	913.75	0.19
		Base		99.857773	109,843.55	100.688455	110,757.30	913.75	0.19
00206REN8	AT+T INC SR UNSECURED 08/37 4.9					4.9	14 Aug 2037		
	20,000.000	Local		100.037700	20,007.54	100.564650	20,112.93	105.39	0.03
		Base		100.037700	20,007.54	100.564650	20,112.93	105.39	0.03
00206REQ1	AT+T INC SR UNSECURED 08/58 5.3					5.3	14 Aug 2058		
	10,000.000	Local		100.250000	10,025.00	100.836057	10,083.61	58.61	0.02
		Base		100.250000	10,025.00	100.836057	10,083.61	58.61	0.02
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	10,000.000	Local		99.341000	9,934.10	99.464721	9,946.47	12.37	0.02
		Base		99.341000	9,934.10	99.464721	9,946.47	12.37	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	30,000.000	Local		107.607533	32,282.26	107.913666	32,374.10	91.84	0.06
		Base		107.607533	32,282.26	107.913666	32,374.10	91.84	0.06
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	10,000.000	Local		99.328000	9,932.80	109.645652	10,964.57	1,031.77	0.02
		Base		99.328000	9,932.80	109.645652	10,964.57	1,031.77	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	10,000.000	Local		102.079600	10,207.96	98.552403	9,855.24	-352.72	0.02
		Base		102.079600	10,207.96	98.552403	9,855.24	-352.72	0.02
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	20,000.000	Local		102.804050	20,560.81	98.238391	19,647.68	-913.13	0.03
		Base		102.804050	20,560.81	98.238391	19,647.68	-913.13	0.03
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875	15 Aug 2047		
	10,000.000	Local		99.685600	9,968.56	89.717017	8,971.70	-996.86	0.02
		Base		99.685600	9,968.56	89.717017	8,971.70	-996.86	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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	17 Apr 2033			
		400,000.000	Local	99.441408	397,765.63	99.869800	399,479.20	1,713.57	0.68
Original Face:		400,000.000	Base	99.441408	397,765.63	99.869800	399,479.20	1,713.57	0.68
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	12 Apr 2048			
		1,100,000.000	Local	96.561080	1,062,171.88	97.531250	1,072,843.75	10,671.87	1.84
Original Face:		1,100,000.000	Base	96.561080	1,062,171.88	97.531250	1,072,843.75	10,671.87	1.84
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	12 Apr 2048			
		100,000.000	Local	99.454100	99,454.10	100.208980	100,208.98	754.88	0.17
Original Face:		100,000.000	Base	99.454100	99,454.10	100.208980	100,208.98	754.88	0.17
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	12 Apr 2048			
		800,000.000	Local	102.155348	817,242.78	102.619510	820,956.08	3,713.30	1.41
Original Face:		800,000.000	Base	102.155348	817,242.78	102.619510	820,956.08	3,713.30	1.41
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	12 Apr 2048			
		600,000.000	Local	104.424990	626,549.94	104.708980	628,253.88	1,703.94	1.08
Original Face:		600,000.000	Base	104.424990	626,549.94	104.708980	628,253.88	1,703.94	1.08
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	12 Apr 2048			
		200,000.000	Local	106.466795	212,933.59	106.812500	213,625.00	691.41	0.37
Original Face:		200,000.000	Base	106.466795	212,933.59	106.812500	213,625.00	691.41	0.37
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25				9.25	06 Aug 2019			
		30,000.000	Local	108.686667	32,606.00	108.396599	32,518.98	-87.02	0.06
			Base	108.686667	32,606.00	108.396599	32,518.98	-87.02	0.06
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.85	09 Aug 2022			
		10,000.000	Local	102.341900	10,234.19	97.912778	9,791.28	-442.91	0.02
			Base	102.341900	10,234.19	97.912778	9,791.28	-442.91	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.95	05 Dec 2044			
		10,000.000	Local	117.435000	11,743.50	112.686025	11,268.60	-474.90	0.02
			Base	117.435000	11,743.50	112.686025	11,268.60	-474.90	0.02
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625				3.625	05 Dec 2024			
		30,000.000	Local	100.898200	30,269.46	99.329221	29,798.77	-470.69	0.05
			Base	100.898200	30,269.46	99.329221	29,798.77	-470.69	0.05

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375	26 May 2020		
	20,000.000	Local		98.527400	19,705.48	98.702910	19,740.58	35.10	0.03
		Base		98.527400	19,705.48	98.702910	19,740.58	35.10	0.03
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	20,000.000	Local		103.607550	20,721.51	98.468431	19,693.69	-1,027.82	0.03
		Base		103.607550	20,721.51	98.468431	19,693.69	-1,027.82	0.03
02R030640	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	12 Apr 2048		
	200,000.000	Local		96.500000	193,000.00	97.500000	195,000.00	2,000.00	0.33
Original Face:	200,000.000	Base		96.500000	193,000.00	97.500000	195,000.00	2,000.00	0.33
02R032646	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	12 Apr 2048		
	800,000.000	Local		99.520020	796,160.16	100.233320	801,866.56	5,706.40	1.37
Original Face:	800,000.000	Base		99.520020	796,160.16	100.233320	801,866.56	5,706.40	1.37
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	12 Apr 2048		
	700,000.000	Local		102.080357	714,562.50	102.652340	718,566.38	4,003.88	1.23
Original Face:	700,000.000	Base		102.080357	714,562.50	102.652340	718,566.38	4,003.88	1.23
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	60,000.000	Local		92.834017	55,700.41	95.973390	57,584.03	1,883.62	0.10
		Base		92.834017	55,700.41	95.973390	57,584.03	1,883.62	0.10
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	10,000.000	Local		106.348200	10,634.82	104.614149	10,461.41	-173.41	0.02
		Base		106.348200	10,634.82	104.614149	10,461.41	-173.41	0.02
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.5	12 Jan 2024		
	20,000.000	Local		99.507000	19,901.40	100.701840	20,140.37	238.97	0.03
		Base		99.507000	19,901.40	100.701840	20,140.37	238.97	0.03
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.0	13 Apr 2028		
	20,000.000	Local		99.216000	19,843.20	101.220752	20,244.15	400.95	0.03
		Base		99.216000	19,843.20	101.220752	20,244.15	400.95	0.03
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	30,000.000	Local		101.671367	30,501.41	99.216797	29,765.04	-736.37	0.05
		Base		101.671367	30,501.41	99.216797	29,765.04	-736.37	0.05

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	40,000.000	Local		113.807075	45,522.83	107.851092	43,140.44	-2,382.39	0.07
		Base		113.807075	45,522.83	107.851092	43,140.44	-2,382.39	0.07
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	70,000.000	Local		103.816214	72,671.35	99.404865	69,583.41	-3,087.94	0.12
		Base		103.816214	72,671.35	99.404865	69,583.41	-3,087.94	0.12
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.35	01 Dec 2024		
	20,000.000	Local		99.969400	19,993.88	97.086311	19,417.26	-576.62	0.03
		Base		99.969400	19,993.88	97.086311	19,417.26	-576.62	0.03
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.95	01 Dec 2022		
	20,000.000	Local		99.956100	19,991.22	97.308102	19,461.62	-529.60	0.03
		Base		99.956100	19,991.22	97.308102	19,461.62	-529.60	0.03
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	40,000.000	Local		102.980275	41,192.11	99.020591	39,608.24	-1,583.87	0.07
		Base		102.980275	41,192.11	99.020591	39,608.24	-1,583.87	0.07
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	70,000.000	Local		92.712286	64,898.60	91.706924	64,194.85	-703.75	0.11
		Base		92.712286	64,898.60	91.706924	64,194.85	-703.75	0.11
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	90,000.000	Local		96.757800	87,082.02	92.700284	83,430.26	-3,651.76	0.14
		Base		96.757800	87,082.02	92.700284	83,430.26	-3,651.76	0.14
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	10,000.000	Local		99.108500	9,910.85	97.849181	9,784.92	-125.93	0.02
		Base		99.108500	9,910.85	97.849181	9,784.92	-125.93	0.02
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.0	13 Nov 2020		
	20,000.000	Local		99.926500	19,985.30	98.258877	19,651.78	-333.52	0.03
		Base		99.926500	19,985.30	98.258877	19,651.78	-333.52	0.03
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	60,000.000	Local		116.862883	70,117.73	115.520006	69,312.00	-805.73	0.12
		Base		116.862883	70,117.73	115.520006	69,312.00	-805.73	0.12

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05565QDB1	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	70,000.000	Local	99.662029	69,763.42	96.791943	67,754.36	-2,009.06	0.12	
		Base	99.662029	69,763.42	96.791943	67,754.36	-2,009.06	0.12	
05565QDGO	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	20,000.000	Local	100.000000	20,000.00	99.129037	19,825.81	-174.19	0.03	
		Base	100.000000	20,000.00	99.129037	19,825.81	-174.19	0.03	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	90,000.000	Local	101.945633	91,751.07	99.707731	89,736.96	-2,014.11	0.15	
		Base	101.945633	91,751.07	99.707731	89,736.96	-2,014.11	0.15	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	40,000.000	Local	114.295575	45,718.23	112.269430	44,907.77	-810.46	0.08	
		Base	114.295575	45,718.23	112.269430	44,907.77	-810.46	0.08	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	200,000.000	Local	103.996600	207,993.20	100.700769	201,401.54	-6,591.66	0.35	
		Base	103.996600	207,993.20	100.700769	201,401.54	-6,591.66	0.35	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local	102.498800	10,249.88	102.153960	10,215.40	-34.48	0.02	
		Base	102.498800	10,249.88	102.153960	10,215.40	-34.48	0.02	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	110,000.000	Local	100.062627	110,068.89	97.127294	106,840.02	-3,228.87	0.18	
		Base	100.062627	110,068.89	97.127294	106,840.02	-3,228.87	0.18	
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946	23 Jan 2049		
	30,000.000	Local	96.558800	28,967.64	96.099928	28,829.98	-137.66	0.05	
		Base	96.558800	28,967.64	96.099928	28,829.98	-137.66	0.05	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	100.413268	30,123.98	123.98	0.05	
		Base	100.000000	30,000.00	100.413268	30,123.98	123.98	0.05	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	20,000.000	Local	108.060200	21,612.04	108.937000	21,787.40	175.36	0.04	
		Base	108.060200	21,612.04	108.937000	21,787.40	175.36	0.04	

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.95	15 Oct 2039		
		30,000.000	Local 114.349033	34,304.71	116.786296	35,035.89	731.18	0.06
			Base 114.349033	34,304.71	116.786296	35,035.89	731.18	0.06
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1				3.55887	25 Aug 2034		
		174,741.710	Local 101.268461	176,958.24	102.653540	179,378.55	2,420.31	0.31
Original Face:		3,490,000.000	Base 101.268461	176,958.24	102.653540	179,378.55	2,420.31	0.31
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734	15 Dec 2024		
		5,000.000	Local 105.656800	5,282.84	98.324292	4,916.21	-366.63	0.01
			Base 105.656800	5,282.84	98.324292	4,916.21	-366.63	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044		
		10,000.000	Local 109.390000	10,939.00	100.664185	10,066.42	-872.58	0.02
			Base 109.390000	10,939.00	100.664185	10,066.42	-872.58	0.02
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363	06 Jun 2024		
		20,000.000	Local 100.000000	20,000.00	96.249878	19,249.98	-750.02	0.03
			Base 100.000000	20,000.00	96.249878	19,249.98	-750.02	0.03
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020		
		20,000.000	Local 104.455350	20,891.07	104.280975	20,856.20	-34.87	0.04
			Base 104.455350	20,891.07	104.280975	20,856.20	-34.87	0.04
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				0.985672	13 Nov 2050		
		1,067,047.490	Local 6.507171	69,434.61	6.455900	68,887.52	-547.09	0.12
Original Face:		1,070,000.000	Base 6.507171	69,434.61	6.455900	68,887.52	-547.09	0.12
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349	10 May 2050		
		54,000.000	Local 102.920093	55,576.85	100.067720	54,036.57	-1,540.28	0.09
Original Face:		54,000.000	Base 102.920093	55,576.85	100.067720	54,036.57	-1,540.28	0.09
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.80074	10 Oct 2048		
		57,000.000	Local 103.170930	58,807.43	98.272010	56,015.05	-2,792.38	0.10
Original Face:		57,000.000	Base 103.170930	58,807.43	98.272010	56,015.05	-2,792.38	0.10
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025		
		50,000.000	Local 105.186360	52,593.18	99.131813	49,565.91	-3,027.27	0.08
			Base 105.186360	52,593.18	99.131813	49,565.91	-3,027.27	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

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	10,000.000	Local		116.049300	11,604.93	106.067287	10,606.73	-998.20	0.02
		Base		116.049300	11,604.93	106.067287	10,606.73	-998.20	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.7	09 Mar 2023		
	40,000.000	Local		99.114250	39,645.70	100.543000	40,217.20	571.50	0.07
		Base		99.114250	39,645.70	100.543000	40,217.20	571.50	0.07
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.1	25 Mar 2025		
	20,000.000	Local		99.028650	19,805.73	100.704990	20,141.00	335.27	0.03
		Base		99.028650	19,805.73	100.704990	20,141.00	335.27	0.03
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.3	25 Mar 2028		
	110,000.000	Local		98.666864	108,533.55	100.426060	110,468.67	1,935.12	0.19
		Base		98.666864	108,533.55	100.426060	110,468.67	1,935.12	0.19
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					1.9566	15 Jul 2035		
	72,030.380	Local		94.982284	68,416.10	94.718970	68,226.43	-189.67	0.12
	Original Face: 2,010,000.000	Base		94.982284	68,416.10	94.718970	68,226.43	-189.67	0.12
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	10,000.000	Local		100.000000	10,000.00	96.669807	9,666.98	-333.02	0.02
		Base		100.000000	10,000.00	96.669807	9,666.98	-333.02	0.02
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	20,000.000	Local		103.846850	20,769.37	99.071479	19,814.30	-955.07	0.03
		Base		103.846850	20,769.37	99.071479	19,814.30	-955.07	0.03
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.25	15 Aug 2021		
	10,000.000	Local		96.487400	9,648.74	96.716013	9,671.60	22.86	0.02
		Base		96.487400	9,648.74	96.716013	9,671.60	22.86	0.02
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	20,000.000	Local		100.278000	20,055.60	100.281522	20,056.30	0.70	0.03
		Base		100.278000	20,055.60	100.281522	20,056.30	0.70	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	70,000.000	Local		96.793800	67,755.66	95.723067	67,006.15	-749.51	0.11
		Base		96.793800	67,755.66	95.723067	67,006.15	-749.51	0.11

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	50,000.000	Local	99.771400	49,885.70	96.207422	48,103.71	-1,781.99	0.08	
		Base	99.771400	49,885.70	96.207422	48,103.71	-1,781.99	0.08	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	10,000.000	Local	100.590200	10,059.02	98.437463	9,843.75	-215.27	0.02	
		Base	100.590200	10,059.02	98.437463	9,843.75	-215.27	0.02	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	40,000.000	Local	101.283800	40,513.52	99.881082	39,952.43	-561.09	0.07	
		Base	101.283800	40,513.52	99.881082	39,952.43	-561.09	0.07	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local	109.979886	38,492.96	106.546951	37,291.43	-1,201.53	0.06	
		Base	109.979886	38,492.96	106.546951	37,291.43	-1,201.53	0.06	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	300,000.000	Local	104.796960	314,390.88	101.183733	303,551.20	-10,839.68	0.52	
		Base	104.796960	314,390.88	101.183733	303,551.20	-10,839.68	0.52	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.52	27 Oct 2028		
	50,000.000	Local	100.000000	50,000.00	96.535758	48,267.88	-1,732.12	0.08	
		Base	100.000000	50,000.00	96.535758	48,267.88	-1,732.12	0.08	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	200,000.000	Local	108.521025	217,042.05	109.000000	218,000.00	957.95	0.37	
		Base	108.521025	217,042.05	109.000000	218,000.00	957.95	0.37	
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local	131.572900	13,157.29	132.371426	13,237.14	79.85	0.02	
		Base	131.572900	13,157.29	132.371426	13,237.14	79.85	0.02	
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local	123.536600	12,353.66	118.075561	11,807.56	-546.10	0.02	
		Base	123.536600	12,353.66	118.075561	11,807.56	-546.10	0.02	
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.35	15 Jan 2027		
	60,000.000	Local	93.977600	56,386.56	89.780755	53,868.45	-2,518.11	0.09	
		Base	93.977600	56,386.56	89.780755	53,868.45	-2,518.11	0.09	

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local		99.403200	9,940.32	103.928006	10,392.80	452.48	0.02
		Base		99.403200	9,940.32	103.928006	10,392.80	452.48	0.02
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	250,000.000	Local		107.782072	269,455.18	104.231221	260,578.05	-8,877.13	0.45
		Base		107.782072	269,455.18	104.231221	260,578.05	-8,877.13	0.45
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.0	19 Apr 2048		
	900,000.000	Local		97.468317	877,214.85	98.380860	885,427.74	8,212.89	1.52
Original Face:	900,000.000	Base		97.468317	877,214.85	98.380860	885,427.74	8,212.89	1.52
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	19 Apr 2048		
	300,000.000	Local		100.302733	300,908.20	100.970700	302,912.10	2,003.90	0.52
Original Face:	300,000.000	Base		100.302733	300,908.20	100.970700	302,912.10	2,003.90	0.52
21H040640	GNMA II TBA 30 YR 4 JUMBOS					4.0	19 Apr 2048		
	400,000.000	Local		102.521485	410,085.94	102.787110	411,148.44	1,062.50	0.70
Original Face:	400,000.000	Base		102.521485	410,085.94	102.787110	411,148.44	1,062.50	0.70
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS					4.5	19 Apr 2048		
	1,780,000.000	Local		103.775194	1,847,198.45	103.958980	1,850,469.84	3,271.39	3.17
Original Face:	1,780,000.000	Base		103.775194	1,847,198.45	103.958980	1,850,469.84	3,271.39	3.17
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.1007	25 Feb 2032		
	232,970.300	Local		96.384638	224,547.58	96.475000	224,758.10	210.52	0.39
Original Face:	16,100,000.000	Base		96.384638	224,547.58	96.475000	224,758.10	210.52	0.39
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	9,325.960	Local		113.484403	10,583.51	110.460000	10,301.46	-282.05	0.02
Original Face:	20,000.000	Base		113.484403	10,583.51	110.460000	10,301.46	-282.05	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	20,000.000	Local		96.269750	19,253.95	106.282836	21,256.57	2,002.62	0.04
		Base		96.269750	19,253.95	106.282836	21,256.57	2,002.62	0.04
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	130,000.000	Local		112.990469	146,887.61	113.581097	147,655.43	767.82	0.25
		Base		112.990469	146,887.61	113.581097	147,655.43	767.82	0.25

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875	11 May 2022		
	10,000.000	Local		103.463900	10,346.39	98.853901	9,885.39	-461.00	0.02
		Base		103.463900	10,346.39	98.853901	9,885.39	-461.00	0.02
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	10,000.000	Local		97.951300	9,795.13	91.264637	9,126.46	-668.67	0.02
		Base		97.951300	9,795.13	91.264637	9,126.46	-668.67	0.02
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	10,000.000	Local		95.151200	9,515.12	90.196794	9,019.68	-495.44	0.02
		Base		95.151200	9,515.12	90.196794	9,019.68	-495.44	0.02
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.4	15 Aug 2022		
	30,000.000	Local		99.818000	29,945.40	96.026389	28,807.92	-1,137.48	0.05
		Base		99.818000	29,945.40	96.026389	28,807.92	-1,137.48	0.05
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.15	15 Aug 2027		
	50,000.000	Local		99.734400	49,867.20	94.129981	47,064.99	-2,802.21	0.08
		Base		99.734400	49,867.20	94.129981	47,064.99	-2,802.21	0.08
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	10,000.000	Local		107.226600	10,722.66	103.309037	10,330.90	-391.76	0.02
		Base		107.226600	10,722.66	103.309037	10,330.90	-391.76	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	20,000.000	Local		101.628300	20,325.66	97.682897	19,536.58	-789.08	0.03
		Base		101.628300	20,325.66	97.682897	19,536.58	-789.08	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	10,000.000	Local		103.832400	10,383.24	99.118270	9,911.83	-471.41	0.02
		Base		103.832400	10,383.24	99.118270	9,911.83	-471.41	0.02
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	110,000.000	Local		98.592800	108,452.08	98.595000	108,454.50	2.42	0.19
		Base		98.592800	108,452.08	98.595000	108,454.50	2.42	0.19
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778	10 Sep 2058		
	80,000.000	Local		105.544313	84,435.45	101.823400	81,458.72	-2,976.73	0.14
Original Face:	80,000.000	Base		105.544313	84,435.45	101.823400	81,458.72	-2,976.73	0.14

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026		
		20,000.000	Local 102.991200	20,598.24	98.051939	19,610.39	-987.85	0.03
			Base 102.991200	20,598.24	98.051939	19,610.39	-987.85	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
		10,000.000	Local 106.803100	10,680.31	105.061062	10,506.11	-174.20	0.02
			Base 106.803100	10,680.31	105.061062	10,506.11	-174.20	0.02
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.0	01 Jul 2047		
		91,776.270	Local 105.528521	96,850.14	102.888002	94,426.77	-2,423.37	0.16
Original Face:		100,000.010	Base 105.528521	96,850.14	102.888002	94,426.77	-2,423.37	0.16
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4				4.0	01 Apr 2047		
		0.000	Local 0.000000	0.87	0.000000	0.00	-0.87	0.00
			Base 0.000000	0.87	0.000000	0.00	-0.87	0.00
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375				1.375	15 Nov 2019		
		90,000.000	Local 99.985767	89,987.19	98.577600	88,719.84	-1,267.35	0.15
			Base 99.985767	89,987.19	98.577600	88,719.84	-1,267.35	0.15
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125				2.125	11 Feb 2020		
		10,000.000	Local 99.829700	9,982.97	99.585800	9,958.58	-24.39	0.02
			Base 99.829700	9,982.97	99.585800	9,958.58	-24.39	0.02
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.5	01 Dec 2045		
		87,183.940	Local 106.758584	93,076.34	104.738647	91,315.28	-1,761.06	0.16
Original Face:		162,728.000	Base 106.758584	93,076.34	104.738647	91,315.28	-1,761.06	0.16
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.0	01 Jan 2047		
		93,274.830	Local 99.857507	93,141.92	97.827333	91,248.28	-1,893.64	0.16
Original Face:		100,000.000	Base 99.857507	93,141.92	97.827333	91,248.28	-1,893.64	0.16
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.5	01 Feb 2047		
		149,266.750	Local 106.777739	159,383.66	104.738647	156,339.97	-3,043.69	0.27
Original Face:		225,631.000	Base 106.777739	159,383.66	104.738647	156,339.97	-3,043.69	0.27
3136A5LM6	FANNIE MAE FNR 2012 35 SC				4.8793	25 Apr 2042		
		29,267.020	Local 18.043415	5,280.77	17.660770	5,168.78	-111.99	0.01
Original Face:		100,000.000	Base 18.043415	5,280.77	17.660770	5,168.78	-111.99	0.01

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136AETS6	FANNIE MAE FNR 2013 54 BS					4.5293	25 Jun 2043		
	190,685.780	Local		19.882038	37,912.22	18.107410	34,528.26	-3,383.96	0.06
Original Face:	300,000.000	Base		19.882038	37,912.22	18.107410	34,528.26	-3,383.96	0.06
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					4.3293	25 Dec 2043		
	139,145.090	Local		18.897555	26,295.02	17.431420	24,254.97	-2,040.05	0.04
Original Face:	200,000.000	Base		18.897555	26,295.02	17.431420	24,254.97	-2,040.05	0.04
3136AX4N2	FANNIE MAE FNR 2017 76 SB					4.4793	25 Oct 2057		
	90,585.830	Local		17.165543	15,549.55	17.401290	15,763.10	213.55	0.03
Original Face:	100,000.000	Base		17.165543	15,549.55	17.401290	15,763.10	213.55	0.03
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986	25 Dec 2027		
	30,000.000	Local		100.712467	30,213.74	97.666600	29,299.98	-913.76	0.05
Original Face:	30,000.000	Base		100.712467	30,213.74	97.666600	29,299.98	-913.76	0.05
3136B0YM2	FANNIEMAE ACES FNA 2018 M2 A2					2.902507	25 Jan 2028		
	50,000.000	Local		97.066480	48,533.24	97.060700	48,530.35	-2.89	0.08
Original Face:	50,000.000	Base		97.066480	48,533.24	97.060700	48,530.35	-2.89	0.08
3137AJYN8	FREDDIE MAC FHR 3973 SA					4.9025	15 Dec 2041		
	108,389.310	Local		17.327567	18,781.23	18.354680	19,894.51	1,113.28	0.03
Original Face:	300,000.000	Base		17.327567	18,781.23	18.354680	19,894.51	1,113.28	0.03
3137FEBQ2	FHLMC MULTIFAMILY STRUCTURED P FHMS K072 A2					3.444	25 Dec 2027		
	110,000.000	Local		102.943418	113,237.76	101.315600	111,447.16	-1,790.60	0.19
Original Face:	110,000.000	Base		102.943418	113,237.76	101.315600	111,447.16	-1,790.60	0.19
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.0	01 May 2047		
	94,310.610	Local		105.889104	99,864.66	103.120521	97,253.59	-2,611.07	0.17
Original Face:	100,000.000	Base		105.889104	99,864.66	103.120521	97,253.59	-2,611.07	0.17
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.5	01 May 2047		
	87,725.910	Local		104.671881	91,824.36	104.760848	91,902.41	78.05	0.16
Original Face:	100,000.000	Base		104.671881	91,824.36	104.760848	91,902.41	78.05	0.16
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.0	01 Jan 2047		
	93,156.060	Local		99.733737	92,908.02	97.805139	91,111.41	-1,796.61	0.16
Original Face:	100,000.000	Base		99.733737	92,908.02	97.805139	91,111.41	-1,796.61	0.16

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.0	01 Feb 2032		
	340,856.370	Local		99.750839	340,007.09	99.983198	340,799.10	792.01	0.58
Original Face:	400,000.000	Base		99.750839	340,007.09	99.983198	340,799.10	792.01	0.58
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.0	01 Aug 2056		
	178,966.700	Local		105.425339	188,676.25	103.248267	184,780.02	-3,896.23	0.32
Original Face:	200,000.000	Base		105.425339	188,676.25	103.248267	184,780.02	-3,896.23	0.32
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	187,283.040	Local		103.644035	194,107.70	100.090036	187,451.66	-6,656.04	0.32
Original Face:	200,000.000	Base		103.644035	194,107.70	100.090036	187,451.66	-6,656.04	0.32
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	84,029.340	Local		109.259551	91,810.08	107.628049	90,439.14	-1,370.94	0.15
Original Face:	100,000.000	Base		109.259551	91,810.08	107.628049	90,439.14	-1,370.94	0.15
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.0	01 Aug 2047		
	571,157.970	Local		105.621623	603,266.32	102.753451	586,884.52	-16,381.80	1.01
Original Face:	600,000.000	Base		105.621623	603,266.32	102.753451	586,884.52	-16,381.80	1.01
3140GSRN4	FNMA POOL BH4092 FN 10/47 FIXED 4.5					4.5	01 Oct 2047		
	194,824.350	Local		107.365917	209,174.95	104.934762	204,438.47	-4,736.48	0.35
Original Face:	200,000.000	Base		107.365917	209,174.95	104.934762	204,438.47	-4,736.48	0.35
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.0	01 Apr 2048		
	200,000.000	Local		102.420990	204,841.98	102.759469	205,518.94	676.96	0.35
Original Face:	200,000.000	Base		102.420990	204,841.98	102.759469	205,518.94	676.96	0.35
3140J8D67	FNMA POOL BM3724 04/48 3.5					3.5	01 Apr 2048		
	100,000.000	Local		99.984380	99,984.38	100.265620	100,265.62	281.24	0.17
Original Face:	100,000.000	Base		99.984380	99,984.38	100.265620	100,265.62	281.24	0.17
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	20,000.000	Local		126.847000	25,369.40	131.532865	26,306.57	937.17	0.05
		Base		126.847000	25,369.40	131.532865	26,306.57	937.17	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	120,000.000	Local		101.249183	121,499.02	98.207034	117,848.44	-3,650.58	0.20
		Base		101.249183	121,499.02	98.207034	117,848.44	-3,650.58	0.20

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	10,000.000	Local		100.662800	10,066.28	91.192153	9,119.22	-947.06	0.02
		Base		100.662800	10,066.28	91.192153	9,119.22	-947.06	0.02
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.0	20 Aug 2047		
	93,358.900	Local		105.602894	98,589.70	102.869349	96,037.69	-2,552.01	0.16
	Original Face: 100,000.000	Base		105.602894	98,589.70	102.869349	96,037.69	-2,552.01	0.16
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.0	20 Nov 2047		
	494,227.960	Local		101.041003	499,372.89	98.452386	486,579.22	-12,793.67	0.83
	Original Face: 500,000.000	Base		101.041003	499,372.89	98.452386	486,579.22	-12,793.67	0.83
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.51012	10 Nov 2047		
	149,000.000	Local		101.435436	151,138.80	99.062870	147,603.68	-3,535.12	0.25
	Original Face: 149,000.000	Base		101.435436	151,138.80	99.062870	147,603.68	-3,535.12	0.25
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764	10 Jul 2048		
	80,000.000	Local		105.929363	84,743.49	101.971580	81,577.26	-3,166.23	0.14
	Original Face: 80,000.000	Base		105.929363	84,743.49	101.971580	81,577.26	-3,166.23	0.14
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	20,000.000	Local		111.708950	22,341.79	98.440886	19,688.18	-2,653.61	0.03
		Base		111.708950	22,341.79	98.440886	19,688.18	-2,653.61	0.03
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	120,000.000	Local		145.106425	174,127.71	129.525342	155,430.41	-18,697.30	0.27
		Base		145.106425	174,127.71	129.525342	155,430.41	-18,697.30	0.27
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	20,000.000	Local		109.719300	21,943.86	104.409542	20,881.91	-1,061.95	0.04
		Base		109.719300	21,943.86	104.409542	20,881.91	-1,061.95	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	10,000.000	Local		114.331100	11,433.11	109.829931	10,982.99	-450.12	0.02
		Base		114.331100	11,433.11	109.829931	10,982.99	-450.12	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		100.756600	10,075.66	99.177950	9,917.80	-157.86	0.02
		Base		100.756600	10,075.66	99.177950	9,917.80	-157.86	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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	10,000.000	Local		102.307200	10,230.72	100.446299	10,044.63	-186.09	0.02
		Base		102.307200	10,230.72	100.446299	10,044.63	-186.09	0.02
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.55	01 Sep 2020		
	10,000.000	Local		98.988100	9,898.81	99.192836	9,919.28	20.47	0.02
		Base		98.988100	9,898.81	99.192836	9,919.28	20.47	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	10,000.000	Local		107.300800	10,730.08	107.739365	10,773.94	43.86	0.02
		Base		107.300800	10,730.08	107.739365	10,773.94	43.86	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.65	01 Mar 2026		
	10,000.000	Local		103.845000	10,384.50	100.356735	10,035.67	-348.83	0.02
		Base		103.845000	10,384.50	100.356735	10,035.67	-348.83	0.02
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
	10,000.000	Local		99.974100	9,997.41	98.752346	9,875.23	-122.18	0.02
		Base		99.974100	9,997.41	98.752346	9,875.23	-122.18	0.02
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	40,000.000	Local		106.236975	42,494.79	104.269988	41,708.00	-786.79	0.07
		Base		106.236975	42,494.79	104.269988	41,708.00	-786.79	0.07
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	30,000.000	Local		104.110367	31,233.11	100.515401	30,154.62	-1,078.49	0.05
		Base		104.110367	31,233.11	100.515401	30,154.62	-1,078.49	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691	05 Jun 2028		
	40,000.000	Local		101.147050	40,458.82	96.947278	38,778.91	-1,679.91	0.07
		Base		101.147050	40,458.82	96.947278	38,778.91	-1,679.91	0.07
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814	23 Apr 2029		
	40,000.000	Local		98.274650	39,309.86	98.027473	39,210.99	-98.87	0.07
		Base		98.274650	39,309.86	98.027473	39,210.99	-98.87	0.07
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local		98.610500	78,888.40	96.343707	77,074.97	-1,813.43	0.13
		Base		98.610500	78,888.40	96.343707	77,074.97	-1,813.43	0.13

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	100,000.000	Local		109.227410	109,227.41	107.626869	107,626.87	-1,600.54	0.18
		Base		109.227410	109,227.41	107.626869	107,626.87	-1,600.54	0.18
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876	31 Oct 2022		
	90,000.000	Local		100.000000	90,000.00	97.893167	88,103.85	-1,896.15	0.15
		Base		100.000000	90,000.00	97.893167	88,103.85	-1,896.15	0.15
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.5	20 Apr 2043		
	96,372.010	Local		12.667786	12,208.20	15.211850	14,659.97	2,451.77	0.03
	Original Face: 200,000.000	Base		12.667786	12,208.20	15.211850	14,659.97	2,451.77	0.03
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	200,000.000	Local		100.350500	200,701.00	99.224722	198,449.44	-2,251.56	0.34
		Base		100.350500	200,701.00	99.224722	198,449.44	-2,251.56	0.34
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	30,000.000	Local		101.634033	30,490.21	100.452469	30,135.74	-354.47	0.05
		Base		101.634033	30,490.21	100.452469	30,135.74	-354.47	0.05
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					1.96	20 Jun 2035		
	88,127.020	Local		97.095601	85,567.46	98.894420	87,152.71	1,585.25	0.15
	Original Face: 1,220,000.000	Base		97.095601	85,567.46	98.894420	87,152.71	1,585.25	0.15
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local		110.654400	11,065.44	110.279936	11,027.99	-37.45	0.02
		Base		110.654400	11,065.44	110.279936	11,027.99	-37.45	0.02
437690AN0	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 2 M1					2.4907	25 Jun 2034		
	127,928.720	Local		98.468264	125,969.19	98.274050	125,720.73	-248.46	0.22
	Original Face: 211,000.000	Base		98.468264	125,969.19	98.274050	125,720.73	-248.46	0.22
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	50,000.000	Local		102.511420	51,255.71	99.391603	49,695.80	-1,559.91	0.09
		Base		102.511420	51,255.71	99.391603	49,695.80	-1,559.91	0.09
45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1					1.7807	25 Jul 2037		
	69,430.910	Local		95.133824	66,052.28	95.340470	66,195.76	143.48	0.11
	Original Face: 710,000.000	Base		95.133824	66,052.28	95.340470	66,195.76	143.48	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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022		
		30,000.000	Local 115.885400	34,765.62	116.626986	34,988.10	222.48	0.06
			Base 115.885400	34,765.62	116.626986	34,988.10	222.48	0.06
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25				4.25	15 Oct 2020		
		30,000.000	Local 105.372433	31,611.73	102.902647	30,870.79	-740.94	0.05
			Base 105.372433	31,611.73	102.902647	30,870.79	-740.94	0.05
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125				4.125	15 Dec 2026		
		60,000.000	Local 103.348167	62,008.90	100.496867	60,298.12	-1,710.78	0.10
			Base 103.348167	62,008.90	100.496867	60,298.12	-1,710.78	0.10
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		20,000.000	Local 110.133000	22,026.60	108.202770	21,640.55	-386.05	0.04
			Base 110.133000	22,026.60	108.202770	21,640.55	-386.05	0.04
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
		80,000.000	Local 99.874588	79,899.67	95.887999	76,710.40	-3,189.27	0.13
			Base 99.874588	79,899.67	95.887999	76,710.40	-3,189.27	0.13
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4				3.2274	15 Oct 2048		
		80,000.000	Local 100.879988	80,703.99	98.831480	79,065.18	-1,638.81	0.14
Original Face:		80,000.000	Base 100.879988	80,703.99	98.831480	79,065.18	-1,638.81	0.14
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509	23 Jan 2029		
		10,000.000	Local 100.000000	10,000.00	97.070158	9,707.02	-292.98	0.02
			Base 100.000000	10,000.00	97.070158	9,707.02	-292.98	0.02
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.7	01 Mar 2046		
		10,000.000	Local 106.857400	10,685.74	99.545592	9,954.56	-731.18	0.02
			Base 106.857400	10,685.74	99.545592	9,954.56	-731.18	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625	03 Mar 2037		
		30,000.000	Local 98.917367	29,675.21	99.620611	29,886.18	210.97	0.05
			Base 98.917367	29,675.21	99.620611	29,886.18	210.97	0.05
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875	15 Sep 2031		
		60,000.000	Local 127.785283	76,671.17	132.049612	79,229.77	2,558.60	0.14
			Base 127.785283	76,671.17	132.049612	79,229.77	2,558.60	0.14

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.5	01 Mar 2021		
	10,000.000	Local		99.951700	9,995.17	99.961066	9,996.11	0.94	0.02
		Base		99.951700	9,995.17	99.961066	9,996.11	0.94	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.25	01 Sep 2024		
	30,000.000	Local		102.436267	30,730.88	100.532090	30,159.63	-571.25	0.05
		Base		102.436267	30,730.88	100.532090	30,159.63	-571.25	0.05
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.3	01 Mar 2028		
	20,000.000	Local		99.624600	19,924.92	99.563860	19,912.77	-12.15	0.03
		Base		99.624600	19,924.92	99.563860	19,912.77	-12.15	0.03
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	10,000.000	Local		104.443600	10,444.36	99.854698	9,985.47	-458.89	0.02
		Base		104.443600	10,444.36	99.854698	9,985.47	-458.89	0.02
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	30,000.000	Local		92.037367	27,611.21	91.698523	27,509.56	-101.65	0.05
		Base		92.037367	27,611.21	91.698523	27,509.56	-101.65	0.05
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	10,000.000	Local		95.663700	9,566.37	92.303837	9,230.38	-335.99	0.02
		Base		95.663700	9,566.37	92.303837	9,230.38	-335.99	0.02
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	10,000.000	Local		105.838100	10,583.81	99.560519	9,956.05	-627.76	0.02
		Base		105.838100	10,583.81	99.560519	9,956.05	-627.76	0.02
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	10,000.000	Local		99.967600	9,996.76	97.569009	9,756.90	-239.86	0.02
		Base		99.967600	9,996.76	97.569009	9,756.90	-239.86	0.02
539439AP4	LLOYDS BANKING GROUP PLC SR UNSECURED 11/23 VAR					2.907	07 Nov 2023		
	200,000.000	Local		100.000000	200,000.00	96.402712	192,805.42	-7,194.58	0.33
		Base		100.000000	200,000.00	96.402712	192,805.42	-7,194.58	0.33
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	20,000.000	Local		105.260300	21,052.06	99.165737	19,833.15	-1,218.91	0.03
		Base		105.260300	21,052.06	99.165737	19,833.15	-1,218.91	0.03

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	10,000.000	Local		98.816200	9,881.62	98.732837	9,873.28	-8.34	0.02
		Base		98.816200	9,881.62	98.732837	9,873.28	-8.34	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.7	15 Apr 2048		
	30,000.000	Local		99.349433	29,804.83	97.409845	29,222.95	-581.88	0.05
		Base		99.349433	29,804.83	97.409845	29,222.95	-581.88	0.05
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		
	30,000.000	Local		99.556233	29,866.87	98.551547	29,565.46	-301.41	0.05
		Base		99.556233	29,866.87	98.551547	29,565.46	-301.41	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		105.509200	10,550.92	101.013671	10,101.37	-449.55	0.02
		Base		105.509200	10,550.92	101.013671	10,101.37	-449.55	0.02
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	10,000.000	Local		104.859600	10,485.96	100.563631	10,056.36	-429.60	0.02
		Base		104.859600	10,485.96	100.563631	10,056.36	-429.60	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.5	01 Mar 2027		
	30,000.000	Local		100.097400	30,029.22	98.537665	29,561.30	-467.92	0.05
		Base		100.097400	30,029.22	98.537665	29,561.30	-467.92	0.05
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	10,000.000	Local		105.552800	10,555.28	99.958565	9,995.86	-559.42	0.02
		Base		105.552800	10,555.28	99.958565	9,995.86	-559.42	0.02
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	10,000.000	Local		112.669600	11,266.96	109.455043	10,945.50	-321.46	0.02
		Base		112.669600	11,266.96	109.455043	10,945.50	-321.46	0.02
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	30,000.000	Local		100.409667	30,122.90	98.688576	29,606.57	-516.33	0.05
		Base		100.409667	30,122.90	98.688576	29,606.57	-516.33	0.05
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.0107	25 Aug 2036		
	150,000.000	Local		94.196500	141,294.75	98.301210	147,451.82	6,157.07	0.25
Original Face:	150,000.000	Base		94.196500	141,294.75	98.301210	147,451.82	6,157.07	0.25

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	20,000.000	Local		111.242900	22,248.58	109.625000	21,925.00	-323.58	0.04
		Base		111.242900	22,248.58	109.625000	21,925.00	-323.58	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	10,000.000	Local		97.711800	9,771.18	96.556363	9,655.64	-115.54	0.02
		Base		97.711800	9,771.18	96.556363	9,655.64	-115.54	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	40,000.000	Local		98.779000	39,511.60	93.057867	37,223.15	-2,288.45	0.06
		Base		98.779000	39,511.60	93.057867	37,223.15	-2,288.45	0.06
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	40,000.000	Local		98.997325	39,598.93	98.666909	39,466.76	-132.17	0.07
		Base		98.997325	39,598.93	98.666909	39,466.76	-132.17	0.07
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	20,000.000	Local		99.381500	19,876.30	98.268263	19,653.65	-222.65	0.03
		Base		99.381500	19,876.30	98.268263	19,653.65	-222.65	0.03
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	30,000.000	Local		99.680133	29,904.04	99.276999	29,783.10	-120.94	0.05
		Base		99.680133	29,904.04	99.276999	29,783.10	-120.94	0.05
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					2.4907	25 Nov 2034		
	145,596.170	Local		92.777276	135,080.16	99.658440	145,098.87	10,018.71	0.25
	Original Face:	150,000.000	Base	92.777276	135,080.16	99.658440	145,098.87	10,018.71	0.25
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772	24 Jan 2029		
	100,000.000	Local		98.854530	98,854.53	98.452202	98,452.20	-402.33	0.17
		Base		98.854530	98,854.53	98.452202	98,452.20	-402.33	0.17
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244	15 Mar 2045		
	70,000.000	Local		103.922743	72,745.92	100.147230	70,103.06	-2,642.86	0.12
	Original Face:	70,000.000	Base	103.922743	72,745.92	100.147230	70,103.06	-2,642.86	0.12
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635	15 Oct 2048		
	80,000.000	Local		100.570063	80,456.05	100.976700	80,781.36	325.31	0.14
	Original Face:	80,000.000	Base	100.570063	80,456.05	100.976700	80,781.36	325.31	0.14

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
64032JAD8	NELNET STUDENT LOAN TRUST NSLT 2008 4 A4					3.2252	25 Apr 2024			
			85,679.820	Local	100.673694	86,257.04	100.577880	86,174.95	-82.09	0.15
	Original Face:		120,000.000	Base	100.673694	86,257.04	100.577880	86,174.95	-82.09	0.15
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021			
			10,000.000	Local	98.374100	9,837.41	98.957122	9,895.71	58.30	0.02
				Base	98.374100	9,837.41	98.957122	9,895.71	58.30	0.02
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026			
			20,000.000	Local	107.248750	21,449.75	99.001539	19,800.31	-1,649.44	0.03
				Base	107.248750	21,449.75	99.001539	19,800.31	-1,649.44	0.03
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021			
			110,000.000	Local	105.092273	115,601.50	102.188493	112,407.34	-3,194.16	0.19
				Base	105.092273	115,601.50	102.188493	112,407.34	-3,194.16	0.19
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047			
			30,000.000	Local	102.399867	30,719.96	104.186393	31,255.92	535.96	0.05
				Base	102.399867	30,719.96	104.186393	31,255.92	535.96	0.05
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.85	15 Jan 2028			
			20,000.000	Local	99.703450	19,940.69	98.323553	19,664.71	-275.98	0.03
				Base	99.703450	19,940.69	98.323553	19,664.71	-275.98	0.03
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.93	15 Jan 2025			
			30,000.000	Local	99.985733	29,995.72	95.883085	28,764.93	-1,230.79	0.05
				Base	99.985733	29,995.72	95.883085	28,764.93	-1,230.79	0.05
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.25	15 Jan 2028			
			10,000.000	Local	99.949000	9,994.90	95.453315	9,545.33	-449.57	0.02
				Base	99.949000	9,994.90	95.453315	9,545.33	-449.57	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.55	15 Oct 2022			
			30,000.000	Local	99.943900	29,983.17	96.909960	29,072.99	-910.18	0.05
				Base	99.943900	29,983.17	96.909960	29,072.99	-910.18	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046			
			10,000.000	Local	99.009000	9,900.90	104.453967	10,445.40	544.50	0.02
				Base	99.009000	9,900.90	104.453967	10,445.40	544.50	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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	10,000.000	Local		100.016700	10,001.67	99.416850	9,941.69	-59.98	0.02
		Base		100.016700	10,001.67	99.416850	9,941.69	-59.98	0.02
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	20,000.000	Local		100.220350	20,044.07	95.861985	19,172.40	-871.67	0.03
		Base		100.220350	20,044.07	95.861985	19,172.40	-871.67	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	30,000.000	Local		129.281800	38,784.54	119.194678	35,758.40	-3,026.14	0.06
		Base		129.281800	38,784.54	119.194678	35,758.40	-3,026.14	0.06
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	20,000.000	Local		116.425050	23,285.01	114.999564	22,999.91	-285.10	0.04
		Base		116.425050	23,285.01	114.999564	22,999.91	-285.10	0.04
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	40,000.000	Local		133.868650	53,547.46	128.000000	51,200.00	-2,347.46	0.09
	Original Face:	40,000.000	Base	133.868650	53,547.46	128.000000	51,200.00	-2,347.46	0.09
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625	23 Jan 2046		
	110,000.000	Local		94.740355	104,214.39	89.178000	98,095.80	-6,118.59	0.17
		Base		94.740355	104,214.39	89.178000	98,095.80	-6,118.59	0.17
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		101.648800	10,164.88	96.744232	9,674.42	-490.46	0.02
		Base		101.648800	10,164.88	96.744232	9,674.42	-490.46	0.02
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875	01 Nov 2019		
	20,000.000	Local		99.843250	19,968.65	98.642117	19,728.42	-240.23	0.03
		Base		99.843250	19,968.65	98.642117	19,728.42	-240.23	0.03
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.5	02 Nov 2022		
	50,000.000	Local		99.604520	49,802.26	96.596277	48,298.14	-1,504.12	0.08
		Base		99.604520	49,802.26	96.596277	48,298.14	-1,504.12	0.08
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	60,000.000	Local		105.276400	63,165.84	102.500000	61,500.00	-1,665.84	0.11
	Original Face:	60,000.000	Base	105.276400	63,165.84	102.500000	61,500.00	-1,665.84	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

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
76112BC65	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2005 EFC4 M3				2.3407	25 Sep 2035			
		144,000.000	Local	97.677125	140,655.06	99.932810	143,903.25	3,248.19	0.25
Original Face:		144,000.000	Base	97.677125	140,655.06	99.932810	143,903.25	3,248.19	0.25
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		10,000.000	Local	124.118000	12,411.80	116.983790	11,698.38	-713.42	0.02
			Base	124.118000	12,411.80	116.983790	11,698.38	-713.42	0.02
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.15	26 Oct 2020			
		10,000.000	Local	97.906500	9,790.65	97.823389	9,782.34	-8.31	0.02
			Base	97.906500	9,790.65	97.823389	9,782.34	-8.31	0.02
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				2.2845	15 Sep 2039			
		120,000.000	Local	96.511575	115,813.89	96.539050	115,846.86	32.97	0.20
Original Face:		120,000.000	Base	96.511575	115,813.89	96.539050	115,846.86	32.97	0.20
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				1.8952	25 Mar 2044			
		180,000.000	Local	95.869822	172,565.68	96.375180	173,475.32	909.64	0.30
Original Face:		180,000.000	Base	95.869822	172,565.68	96.375180	173,475.32	909.64	0.30
78443CBH6	SLM STUDENT LOAN TRUST SLMA 2004 A A3				2.5245	15 Jun 2033			
		93,555.060	Local	98.116104	91,792.58	98.219640	91,889.44	96.86	0.16
Original Face:		140,000.000	Base	98.116104	91,792.58	98.219640	91,889.44	96.86	0.16
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				2.4545	15 Jun 2039			
		230,000.000	Local	94.916261	218,307.40	97.446270	224,126.42	5,819.02	0.38
Original Face:		230,000.000	Base	94.916261	218,307.40	97.446270	224,126.42	5,819.02	0.38
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375	16 Mar 2020			
		10,000.000	Local	98.607400	9,860.74	98.613870	9,861.39	0.65	0.02
			Base	98.607400	9,860.74	98.613870	9,861.39	0.65	0.02
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375	25 Mar 2020			
		30,000.000	Local	105.156467	31,546.94	103.030916	30,909.27	-637.67	0.05
			Base	105.156467	31,546.94	103.030916	30,909.27	-637.67	0.05
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046			
		40,000.000	Local	98.537825	39,415.13	100.084191	40,033.68	618.55	0.07
			Base	98.537825	39,415.13	100.084191	40,033.68	618.55	0.07

& 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 CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875	10 May 2026		
	120,000.000	Local		99.786250	119,743.50	96.374111	115,648.93	-4,094.57	0.20
		Base		99.786250	119,743.50	96.374111	115,648.93	-4,094.57	0.20
83162CYT4	SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1					2.98	01 Jul 2037		
	117,129.780	Local		100.000000	117,129.78	98.940600	115,888.91	-1,240.87	0.20
Original Face:	120,000.000	Base		100.000000	117,129.78	98.940600	115,888.91	-1,240.87	0.20
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	124,785.540	Local		100.000000	124,785.54	98.651500	123,102.81	-1,682.73	0.21
Original Face:	130,000.000	Base		100.000000	124,785.54	98.651500	123,102.81	-1,682.73	0.21
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	280,000.000	Local		96.162039	269,253.71	104.547418	292,732.77	23,479.06	0.50
		Base		96.162039	269,253.71	104.547418	292,732.77	23,479.06	0.50
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	130,000.000	Local		107.178200	139,331.66	103.900000	135,070.00	-4,261.66	0.23
		Base		107.178200	139,331.66	103.900000	135,070.00	-4,261.66	0.23
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local		96.890700	9,689.07	90.265440	9,026.54	-662.53	0.02
		Base		96.890700	9,689.07	90.265440	9,026.54	-662.53	0.02
87938WAM5	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134					5.134	27 Apr 2020		
	50,000.000	Local		104.363180	52,181.59	103.871026	51,935.51	-246.08	0.09
		Base		104.363180	52,181.59	103.871026	51,935.51	-246.08	0.09
887317AK1	TIME WARNER INC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	20,000.000	Local		107.159150	21,431.83	104.429894	20,885.98	-545.85	0.04
		Base		107.159150	21,431.83	104.429894	20,885.98	-545.85	0.04
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local		103.880650	20,776.13	101.082654	20,216.53	-559.60	0.03
		Base		103.880650	20,776.13	101.082654	20,216.53	-559.60	0.03
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	20,000.000	Local		109.031350	21,806.27	104.443265	20,888.65	-917.62	0.04
		Base		109.031350	21,806.27	104.443265	20,888.65	-917.62	0.04

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	50,000.000	Local		124.563140	62,281.57	123.045328	61,522.66	-758.91	0.11
		Base		124.563140	62,281.57	123.045328	61,522.66	-758.91	0.11
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	10,000.000	Local		130.231900	13,023.19	130.378663	13,037.87	14.68	0.02
		Base		130.231900	13,023.19	130.378663	13,037.87	14.68	0.02
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	350,000.000	Local		100.210483	350,736.69	97.250000	340,375.00	-10,361.69	0.58
		Base		100.210483	350,736.69	97.250000	340,375.00	-10,361.69	0.58
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125	15 Jan 2021		
	10,000.000	Local		104.194600	10,419.46	100.778063	10,077.81	-341.65	0.02
		Base		104.194600	10,419.46	100.778063	10,077.81	-341.65	0.02
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.05	15 Nov 2027		
	10,000.000	Local		99.578300	9,957.83	96.250196	9,625.02	-332.81	0.02
		Base		99.578300	9,957.83	96.250196	9,625.02	-332.81	0.02
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
	410,000.000	Local		114.665671	470,129.25	114.222656	468,312.89	-1,816.36	0.80
		Base		114.665671	470,129.25	114.222656	468,312.89	-1,816.36	0.80
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375	15 Feb 2044		
	148,869.000	Local		111.961799	166,676.41	111.196370	165,536.92	-1,139.49	0.28
	Original Face: 140,000.000	Base		111.961799	166,676.41	111.196370	165,536.92	-1,139.49	0.28
912810RV2	US TREASURY N/B 02/47 3					3.0	15 Feb 2047		
	240,000.000	Local		102.658250	246,379.80	100.531250	241,275.00	-5,104.80	0.41
		Base		102.658250	246,379.80	100.531250	241,275.00	-5,104.80	0.41
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	960,000.000	Local		103.324097	991,911.33	100.488281	964,687.50	-27,223.83	1.65
		Base		103.324097	991,911.33	100.488281	964,687.50	-27,223.83	1.65
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		
	320,000.000	Local		98.395519	314,865.66	95.574219	305,837.50	-9,028.16	0.52
		Base		98.395519	314,865.66	95.574219	305,837.50	-9,028.16	0.52

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810RZ3	US TREASURY N/B 11/47 2.75					2.75	15 Nov 2047		
	420,000.000	Local		98.296721	412,846.23	95.597656	401,510.16	-11,336.07	0.69
		Base		98.296721	412,846.23	95.597656	401,510.16	-11,336.07	0.69
912810SA7	US TREASURY N/B 02/48 3					3.0	15 Feb 2048		
	430,000.000	Local		97.736093	420,265.20	100.570312	432,452.34	12,187.14	0.74
		Base		97.736093	420,265.20	100.570312	432,452.34	12,187.14	0.74
9128282L3	TSY INFL IX N/B 07/27 0.375					0.375	15 Jul 2027		
	283,668.000	Local		99.255591	281,556.35	97.555417	276,733.50	-4,822.85	0.47
Original Face:	280,000.000	Base		99.255591	281,556.35	97.555417	276,733.50	-4,822.85	0.47
9128282N9	US TREASURY N/B 07/24 2.125					2.125	31 Jul 2024		
	170,000.000	Local		99.994082	169,989.94	96.882812	164,700.78	-5,289.16	0.28
		Base		99.994082	169,989.94	96.882812	164,700.78	-5,289.16	0.28
9128283J7	US TREASURY N/B 11/24 2.125					2.125	30 Nov 2024		
	1,190,000.000	Local		99.260005	1,181,194.06	96.628906	1,149,883.98	-31,310.08	1.97
		Base		99.260005	1,181,194.06	96.628906	1,149,883.98	-31,310.08	1.97
9128283W8	US TREASURY N/B 02/28 2.75					2.75	15 Feb 2028		
	84,000.000	Local		99.315857	83,425.32	100.050781	84,042.66	617.34	0.14
		Base		99.315857	83,425.32	100.050781	84,042.66	617.34	0.14
9128283Z1	US TREASURY N/B 02/25 2.75					2.75	28 Feb 2025		
	220,000.000	Local		99.444941	218,778.87	100.417969	220,919.53	2,140.66	0.38
		Base		99.444941	218,778.87	100.417969	220,919.53	2,140.66	0.38
9128284F4	US TREASURY N/B 03/25 2.625					2.625	31 Mar 2025		
	180,000.000	Local		99.398417	178,917.15	99.601562	179,282.81	365.66	0.31
		Base		99.398417	178,917.15	99.601562	179,282.81	365.66	0.31
912828S27	US TREASURY N/B 06/21 1.125					1.125	30 Jun 2021		
	225,000.000	Local		97.905316	220,286.96	95.929688	215,841.80	-4,445.16	0.37
		Base		97.905316	220,286.96	95.929688	215,841.80	-4,445.16	0.37
912828W55	US TREASURY N/B 02/22 1.875					1.875	28 Feb 2022		
	10,000.000	Local		100.030800	10,003.08	97.664062	9,766.41	-236.67	0.02
		Base		100.030800	10,003.08	97.664062	9,766.41	-236.67	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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828X47	US TREASURY N/B 04/22 1.875	1,200,000.000	Local	99.247636	1,190,971.63	97.527344	1,170,328.13	-20,643.50	2.01
			Base	99.247636	1,190,971.63	97.527344	1,170,328.13	-20,643.50	2.01
912828XX3	US TREASURY N/B 06/24 2	320,000.000	Local	98.859613	316,350.76	96.230469	307,937.50	-8,413.26	0.53
			Base	98.859613	316,350.76	96.230469	307,937.50	-8,413.26	0.53
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	10,000.000	Local	98.936500	9,893.65	99.103131	9,910.31	16.66	0.02
			Base	98.936500	9,893.65	99.103131	9,910.31	16.66	0.02
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	10,000.000	Local	99.560100	9,956.01	99.556599	9,955.66	-0.35	0.02
			Base	99.560100	9,956.01	99.556599	9,955.66	-0.35	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	30,000.000	Local	105.783400	31,735.02	101.291368	30,387.41	-1,347.61	0.05
			Base	105.783400	31,735.02	101.291368	30,387.41	-1,347.61	0.05
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875	140,000.000	Local	101.246129	141,744.58	118.500000	165,900.00	24,155.42	0.28
			Base	101.246129	141,744.58	118.500000	165,900.00	24,155.42	0.28
92343VAX2	VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	10,000.000	Local	104.270400	10,427.04	104.244166	10,424.42	-2.62	0.02
			Base	104.270400	10,427.04	104.244166	10,424.42	-2.62	0.02
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85	30,000.000	Local	87.312200	26,193.66	88.067224	26,420.17	226.51	0.05
			Base	87.312200	26,193.66	88.067224	26,420.17	226.51	0.05
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45	10,000.000	Local	99.982800	9,998.28	96.046912	9,604.69	-393.59	0.02
			Base	99.982800	9,998.28	96.046912	9,604.69	-393.59	0.02
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	20,000.000	Local	110.826100	22,165.22	107.888904	21,577.78	-587.44	0.04
			Base	110.826100	22,165.22	107.888904	21,577.78	-587.44	0.04

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	10,000.000	Local		103.477000	10,347.70	100.917723	10,091.77	-255.93	0.02
		Base		103.477000	10,347.70	100.917723	10,091.77	-255.93	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	30,000.000	Local		104.055500	31,216.65	107.831000	32,349.30	1,132.65	0.06
		Base		104.055500	31,216.65	107.831000	32,349.30	1,132.65	0.06
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125	16 Mar 2027		
	20,000.000	Local		100.151550	20,030.31	101.291427	20,258.29	227.98	0.03
		Base		100.151550	20,030.31	101.291427	20,258.29	227.98	0.03
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	50,000.000	Local		102.872860	51,436.43	98.079932	49,039.97	-2,396.46	0.08
		Base		102.872860	51,436.43	98.079932	49,039.97	-2,396.46	0.08
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	10,000.000	Local		111.093100	11,109.31	107.263620	10,726.36	-382.95	0.02
		Base		111.093100	11,109.31	107.263620	10,726.36	-382.95	0.02
92925CBA9	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR19 A1A1					1.8907	25 Dec 2045		
	76,684.610	Local		97.750774	74,959.80	97.901940	75,075.72	115.92	0.13
Original Face:	780,000.000	Base		97.750774	74,959.80	97.901940	75,075.72	115.92	0.13
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	60,000.000	Local		100.098367	60,059.02	99.630000	59,778.00	-281.02	0.10
		Base		100.098367	60,059.02	99.630000	59,778.00	-281.02	0.10
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	10,000.000	Local		102.095200	10,209.52	94.490555	9,449.06	-760.46	0.02
		Base		102.095200	10,209.52	94.490555	9,449.06	-760.46	0.02
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local		102.300317	61,380.19	98.612715	59,167.63	-2,212.56	0.10
		Base		102.300317	61,380.19	98.612715	59,167.63	-2,212.56	0.10
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local		104.852105	199,219.00	100.533525	191,013.70	-8,205.30	0.33
		Base		104.852105	199,219.00	100.533525	191,013.70	-8,205.30	0.33

& 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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local		100.205980	50,102.99	97.058160	48,529.08	-1,573.91	0.08
		Base		100.205980	50,102.99	97.058160	48,529.08	-1,573.91	0.08
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	80,000.000	Local		105.026350	84,021.08	102.472051	81,977.64	-2,043.44	0.14
		Base		105.026350	84,021.08	102.472051	81,977.64	-2,043.44	0.14
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405	15 Dec 2047		
	120,000.000	Local		102.623858	123,148.63	99.808550	119,770.26	-3,378.37	0.21
Original Face:	120,000.000	Base		102.623858	123,148.63	99.808550	119,770.26	-3,378.37	0.21
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931	15 Jul 2048		
	100,000.000	Local		98.210350	98,210.35	95.865890	95,865.89	-2,344.46	0.16
Original Face:	100,000.000	Base		98.210350	98,210.35	95.865890	95,865.89	-2,344.46	0.16
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	20,000.000	Local		98.681950	19,736.39	98.763781	19,752.76	16.37	0.03
		Base		98.681950	19,736.39	98.763781	19,752.76	16.37	0.03
96950FAD6	WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25					5.25	15 Mar 2020		
	10,000.000	Local		103.810900	10,381.09	103.620728	10,362.07	-19.02	0.02
		Base		103.810900	10,381.09	103.620728	10,362.07	-19.02	0.02
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375	17 Oct 2023		
	400,000.000	Local		110.677683	442,710.73	107.496400	429,985.60	-12,725.13	0.74
		Base		110.677683	442,710.73	107.496400	429,985.60	-12,725.13	0.74
US DOLLAR Total									
	32,146,414.510	Local			31,161,494.59		30,868,215.39	-293,279.20	52.88
Original Face:	41,643,359.010	Base			31,161,494.59		30,868,215.39	-293,279.20	52.88
FIXED INCOME Total									
	32,146,414.510	Base			31,161,494.59		30,868,215.39	-293,279.20	52.88
Original Face:	41,643,359.010								

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR							Exchange Rate:	1.000000
ADI114HB9	US 10YR FUT OPTN JUN18C 133.5 MAY18 133.5 CALL					25 May 2018		
10,000.000	10.000	Local	0.017425	174.25	0.001000	10.00	-164.25	0.00
		Base	0.017425	174.25	0.001000	10.00	-164.25	0.00
ADI115L96	US 10YR FUT OPTN MAY18C 121 APR18 121 CALL					20 Apr 2018		
7,000.000	7.000	Local	0.376800	2,637.60	0.546875	3,828.13	1,190.53	0.01
		Base	0.376800	2,637.60	0.546875	3,828.13	1,190.53	0.01
ADI11B4M3	US BOND FUTR OPTN MAY18C 145 APR18 145 CALL					20 Apr 2018		
2,000.000	2.000	Local	0.783050	1,566.10	2.078125	4,156.25	2,590.15	0.01
		Base	0.783050	1,566.10	2.078125	4,156.25	2,590.15	0.01
ADI11DN97	US 5YR FUTR OPTN MAY18C 114.2 APR18 114.25 CALL					20 Apr 2018		
8,000.000	8.000	Local	0.301605	2,412.84	0.406250	3,250.00	837.16	0.01
		Base	0.301605	2,412.84	0.406250	3,250.00	837.16	0.01
US DOLLAR Total								
27,000.000	27.000	Local		6,790.79		11,244.38	4,453.59	0.02
		Base		6,790.79		11,244.38	4,453.59	0.02
OPTIONS PURCHASED - CALLS Total								
27,000.000	27.000	Base		6,790.79		11,244.38	4,453.59	0.02

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI10F6Y7	US 5YR FUTR OPTN JUN18P 105.5 MAY18 105.5 PUT					25 May 2018		
90,000.000		90.000	Local 0.009613	865.17	0.001000	90.00	-775.17	0.00
			Base 0.009613	865.17	0.001000	90.00	-775.17	0.00

ADI10FTQ9	US BOND FUTR OPTN MAY18P 144 APR18 144 PUT					20 Apr 2018		
2,000.000		2.000	Local 0.892425	1,784.85	0.250000	500.00	-1,284.85	0.00
			Base 0.892425	1,784.85	0.250000	500.00	-1,284.85	0.00

ADI11C607	US 2YR FUTR OPTN MAY18P 105.5 APR18 105.5 PUT					20 Apr 2018		
10,000.000		5.000	Local 0.008713	87.13	0.000500	5.00	-82.13	0.00
			Base 0.008713	87.13	0.000500	5.00	-82.13	0.00

ADI11HLF6	US BOND FUTR OPTN MAY18P 143 APR18 143 PUT					20 Apr 2018		
1,000.000		1.000	Local 0.564300	564.30	0.125000	125.00	-439.30	0.00
			Base 0.564300	564.30	0.125000	125.00	-439.30	0.00

US DOLLAR Total								
103,000.000		98.000	Local	3,301.45		720.00	-2,581.45	0.00
			Base	3,301.45		720.00	-2,581.45	0.00

OPTIONS PURCHASED - PUTS Total								
103,000.000		98.000	Base	3,301.45		720.00	-2,581.45	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI101875	US 10YR FUT OPTN JUN18C 123 MAY18 123 CALL					25 May 2018			
-7,000.000		-7.000	Local	0.292843	-2,049.90	0.203125	-1,421.88	628.02	0.00
			Base	0.292843	-2,049.90	0.203125	-1,421.88	628.02	0.00
ADI109GX2	US 10YR FUT OPTN JUN18C 122 MAY18 122 CALL					25 May 2018			
-6,000.000		-6.000	Local	0.274242	-1,645.45	0.421875	-2,531.25	-885.80	0.00
			Base	0.274242	-1,645.45	0.421875	-2,531.25	-885.80	0.00
ADI10DFD8	US 10YR FUT OPTN JUN18C 122.5 MAY18 122.5 CALL					25 May 2018			
-4,000.000		-4.000	Local	0.154450	-617.80	0.296875	-1,187.50	-569.70	0.00
			Base	0.154450	-617.80	0.296875	-1,187.50	-569.70	0.00
ADI10LM83	US 10YR FUT OPTN MAY18C 122 APR18 122 CALL					20 Apr 2018			
-4,000.000		-4.000	Local	0.185700	-742.80	0.187500	-750.00	-7.20	0.00
			Base	0.185700	-742.80	0.187500	-750.00	-7.20	0.00
ADI10LYT4	US BOND FUTR OPTN JUN18C 150 MAY18 150 CALL					25 May 2018			
-1,000.000		-1.000	Local	0.935700	-935.70	0.625000	-625.00	310.70	0.00
			Base	0.935700	-935.70	0.625000	-625.00	310.70	0.00
ADI10PYQ1	US 10YR FUT OPTN JUN18C 124 MAY18 124 CALL					25 May 2018			
-4,000.000		-4.000	Local	0.185700	-742.80	0.109375	-437.50	305.30	0.00
			Base	0.185700	-742.80	0.109375	-437.50	305.30	0.00
ADI10QSY9	US 10YR FUT OPTN MAY18C 122.5 APR18 122.5 CALL					20 Apr 2018			
-4,000.000		-4.000	Local	0.193513	-774.05	0.109375	-437.50	336.55	0.00
			Base	0.193513	-774.05	0.109375	-437.50	336.55	0.00
ADI10QTP7	US 10YR FUT OPTN MAY18C 121.5 APR18 121.5 CALL					20 Apr 2018			
-2,000.000		-2.000	Local	0.326325	-652.65	0.312500	-625.00	27.65	0.00
			Base	0.326325	-652.65	0.312500	-625.00	27.65	0.00
ADI10RJF8	US 5YR FUTR OPTN MAY18C 114.7 APR18 114.75 CALL					20 Apr 2018			
-4,000.000		-4.000	Local	0.115388	-461.55	0.187500	-750.00	-288.45	0.00
			Base	0.115388	-461.55	0.187500	-750.00	-288.45	0.00

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI11KJN5	US 5YR FUTR OPTN JUN18C 115 MAY18 115 CALL					25 May 2018		
-16,000.000		-16.000	Local 0.204255	-3,268.08	0.257813	-4,125.01	-856.93	0.01
			Base 0.204255	-3,268.08	0.257813	-4,125.01	-856.93	0.01
ADI11S4F1	US BOND FUTR OPTN MAY18C 147.5 APR18 147.5 CALL					20 Apr 2018		
-2,000.000		-2.000	Local 0.295075	-590.15	0.718750	-1,437.50	-847.35	0.00
			Base 0.295075	-590.15	0.718750	-1,437.50	-847.35	0.00
ADI11TY74	US LONG BND W1 OP APR18C 147 APR18 147 CALL					06 Apr 2018		
-1,000.000		-1.000	Local 0.341950	-341.95	0.515625	-515.63	-173.68	0.00
			Base 0.341950	-341.95	0.515625	-515.63	-173.68	0.00
US DOLLAR Total								
-55,000.000		-55.000	Local	-12,822.88		-14,843.77	-2,020.89	0.03
			Base	-12,822.88		-14,843.77	-2,020.89	0.03
OPTIONS WRITTEN - CALLS Total								
-55,000.000		-55.000	Base	-12,822.88		-14,843.77	-2,020.89	0.03

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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
ADI10WF53	US 10YR FUT OPTN	MAY18P 118	APR18 118	PUT		20 Apr 2018			
-4,000.000	-4.000	Local	0.185700	-742.80	0.015625	-62.50	680.30	0.00	
		Base	0.185700	-742.80	0.015625	-62.50	680.30	0.00	
ADI110K98	US 10YR FUT OPTN	JUN18P 118.5	MAY18 118.5	PUT		25 May 2018			
-4,000.000	-4.000	Local	0.154450	-617.80	0.078125	-312.50	305.30	0.00	
		Base	0.154450	-617.80	0.078125	-312.50	305.30	0.00	
ADI114JD3	US 10YR FUT OPTN	MAY18P 118.5	APR18 118.5	PUT		20 Apr 2018			
-4,000.000	-4.000	Local	0.193513	-774.05	0.015625	-62.50	711.55	0.00	
		Base	0.193513	-774.05	0.015625	-62.50	711.55	0.00	
ADI117L84	US 5YR FUTR OPTN	JUN18P 113.2	MAY18 113.25	PUT		25 May 2018			
-4,000.000	-4.000	Local	0.279450	-1,117.80	0.085938	-343.75	774.05	0.00	
		Base	0.279450	-1,117.80	0.085938	-343.75	774.05	0.00	
US DOLLAR Total									
-16,000.000	-16.000	Local		-3,252.45		-781.25	2,471.20	0.00	
		Base		-3,252.45		-781.25	2,471.20	0.00	
OPTIONS WRITTEN - PUTS Total									
-16,000.000	-16.000	Base		-3,252.45		-781.25	2,471.20	0.00	

SWAPS FIXED INCOME

US DOLLAR									
								Exchange Rate:	1.000000
99S0XGTU4	BWS025841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.83875	15 Nov 2043			
	925,000.000	Local	102.135452	944,752.93	106.863701	988,489.23	43,736.30	1.69	
		Base	102.135452	944,752.93	106.863701	988,489.23	43,736.30	1.69	
99S0XGTV2	BWS025841 IRS USD P F 2.47440 2 CCPVANILLA				2.4744	15 Nov 2043			
	-925,000.000	Local	100.000000	-925,000.00	100.000000	-925,000.00	0.00	1.58	
		Base	100.000000	-925,000.00	100.000000	-925,000.00	0.00	1.58	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0ZQ2C9	SWS026724 IRS USD R F		2.25000	2 CCPVANILLA		2.25	31 May 2022		
	819,000.000	Local		100.172643	820,413.95	98.255225	804,710.29	-15,703.66	1.38
		Base		100.172643	820,413.95	98.255225	804,710.29	-15,703.66	1.38
99S0ZQ2D7	SWS026724 IRS USD P V 03MLIBOR 1			CCPVANILLA		1.0	31 May 2022		
	-819,000.000	Local		100.000000	-819,000.00	100.000000	-819,000.00	0.00	1.40
		Base		100.000000	-819,000.00	100.000000	-819,000.00	0.00	1.40
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1			CCPVANILLA			15 Nov 2043		
	426,000.000	Local		100.173167	426,737.69	100.000000	426,000.00	-737.69	0.73
		Base		100.173167	426,737.69	100.000000	426,000.00	-737.69	0.73
99S10JES3	BWS027060 IRS USD P F 2.95000			2 CCPVANILLA		2.95	15 Nov 2043		
	-426,000.000	Local		100.000000	-426,000.00	101.293041	-431,508.35	-5,508.35	0.74
		Base		100.000000	-426,000.00	101.293041	-431,508.35	-5,508.35	0.74
99S10RCC2	BWS027284 IRS USD R V 03MFEDL 0WS027284 +35.525BPS					1.0	15 May 2023		
	2,600,000.000	Local		99.958933	2,598,932.26	100.059971	2,601,559.25	2,626.99	4.46
		Base		99.958933	2,598,932.26	100.059971	2,601,559.25	2,626.99	4.46
99S10RCD0	BWS027284 IRS USD P V 03MLIBOR 0WS027284_FL1			CCPBASISSWAP		1.0	15 May 2023		
	-2,600,000.000	Local		100.000000	-2,600,000.00	100.000000	-2,600,000.00	0.00	4.45
		Base		100.000000	-2,600,000.00	100.000000	-2,600,000.00	0.00	4.45
99S10UOX6	SWS027144 CDS USD R F 1.00000			2 CCPCDX		1.0	20 Dec 2022		
	4,360,000.000	Local		102.022056	4,448,161.63	101.855900	4,440,917.24	-7,244.39	7.61
		Base		102.022056	4,448,161.63	101.855900	4,440,917.24	-7,244.39	7.61
99S10UOY4	SWS027144 CDS USD P V 03MEVENT 1			CCPCDX		1.0	20 Dec 2022		
	-4,360,000.000	Local		100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	7.47
		Base		100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	7.47
US DOLLAR Total									
		Local			108,998.46		126,167.66	17,169.20	31.52
		Base			108,998.46		126,167.66	17,169.20	31.52
SWAPS FIXED INCOME Total									
	0.000	Base			108,998.46		126,167.66	17,169.20	31.52

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
59,000.000		41,174,222.010	Base	40,288,071.85		40,014,095.05	-273,976.80	99.91
Original Face:		41,643,359.010						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
33.000	8,250,000.000	Local	8,020,237.50	8,021,409.40	97.215000	-1,171.90		-759.40	-412.50	
		Base	8,020,237.50		97.215000	-1,171.90		-759.40	-412.50	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
18.000	4,500,000.000	Local	4,374,000.00	4,381,807.40	97.200000	-7,807.40		-7,807.40	0.00	
		Base	4,374,000.00		97.200000	-7,807.40		-7,807.40	0.00	0.00

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
3.000	750,000.000	Local	728,775.00	730,767.90	97.170000	-1,992.90		-2,067.90	75.00	
		Base	728,775.00		97.170000	-1,992.90		-2,067.90	75.00	0.00

ADI0Z1DS7	US ULTRA BOND CBT JUN18 XCBT 20180620						20 Jun 2018			
12.000	1,200,000.000	Local	1,925,625.00	1,862,888.60	160.468750	62,736.40		48,861.40	13,875.00	
		Base	1,925,625.00		160.468750	62,736.40		48,861.40	13,875.00	0.02

ADI0Z1XB2	US 5YR NOTE (CBT) JUN18 XCBT 20180629						29 Jun 2018			
93.000	9,300,000.000	Local	10,644,867.23	10,612,559.36	114.460938	32,307.87		22,136.00	10,171.87	
		Base	10,644,867.23		114.460938	32,307.87		22,136.00	10,171.87	0.02

ADI0Z2YH6	US 2YR NOTE (CBT) JUN18 XCBT 20180629						29 Jun 2018			
7.000	1,400,000.000	Local	1,488,265.63	1,488,246.98	106.304688	18.65		-200.10	218.75	
		Base	1,488,265.63		106.304688	18.65		-200.10	218.75	0.00

ADI103DT7	US 10YR ULTRA FUT JUN18 XCBT 20180620						20 Jun 2018			
1.000	100,000.000	Local	129,859.38	128,345.55	129.859375	1,513.83		1,123.20	390.63	
		Base	129,859.38		129.859375	1,513.83		1,123.20	390.63	0.00

US DOLLAR Total										
167.000	25,500,000.000	Local	27,311,629.74	27,226,025.19		85,604.55		61,285.80	24,318.75	
		Base				85,604.55		61,285.80	24,318.75	0.04

FUTURES LONG Total										
167.000	25,500,000.000	Base				85,604.55		61,285.80	24,318.75	0.04

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR									
								Exchange Rate:	1.000000
99XO64265	90DAY EUR FUTR MAR19 XCME 20190318	18 Mar 2019							
-6.000	-1,500,000.000	Local	-1,461,150.00	-1,466,242.20	97.410000	5,092.20	4,867.20	225.00	
		Base	-1,461,150.00		97.410000	5,092.20	4,867.20	225.00	0.00
99ZD71148	90DAY EUR FUTR JUN18 XCME 20180618	18 Jun 2018							
-12.000	-3,000,000.000	Local	-2,931,000.00	-2,931,578.40	97.700000	578.40	128.40	450.00	
		Base	-2,931,000.00		97.700000	578.40	128.40	450.00	0.00
99ZE42485	90DAY EUR FUTR SEP18 XCME 20180917	17 Sep 2018							
-2.000	-500,000.000	Local	-488,125.00	-491,893.50	97.625000	3,768.50	3,718.50	50.00	
		Base	-488,125.00		97.625000	3,768.50	3,718.50	50.00	0.00
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018							
-8.000	-2,000,000.000	Local	-1,950,100.00	-1,959,285.60	97.505000	9,185.60	8,885.60	300.00	
		Base	-1,950,100.00		97.505000	9,185.60	8,885.60	300.00	0.00
ADI0Z17C9	US LONG BOND(CBT) JUN18 XCBT 20180620	20 Jun 2018							
-21.000	-2,100,000.000	Local	-3,079,125.00	-3,013,470.19	146.625000	-65,654.81	-49,904.81	-15,750.00	
		Base	-3,079,125.00		146.625000	-65,654.81	-49,904.81	-15,750.00	0.03
ADI0Z1T43	US 10YR NOTE (CBT)JUN18 XCBT 20180620	20 Jun 2018							
-48.000	-4,800,000.000	Local	-5,814,750.00	-5,765,288.61	121.140625	-49,461.39	-38,211.39	-11,250.00	
		Base	-5,814,750.00		121.140625	-49,461.39	-38,211.39	-11,250.00	0.02
US DOLLAR Total									
-97.000	-13,900,000.000	Local	-15,724,250.00	-15,627,758.50		-96,491.50	-70,516.50	-25,975.00	
		Base				-96,491.50	-70,516.50	-25,975.00	0.05
FUTURES SHORT Total									
-97.000	-13,900,000.000	Base				-96,491.50	-70,516.50	-25,975.00	0.05

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

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
70.000	11,600,000.000		Base			-10,886.95	-9,230.70	-1,656.25	0.09



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO

Exchange Rate: 20.133000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		429,596.930	Local 1.000000	429,596.93	1.000000	429,596.93	0.00	3.82
			Base 0.056313	24,192.02	0.049670	21,337.95	-2,854.07	0.00

ARGENTINE PESO Total

		429,596.930	Local	429,596.93		429,596.93	0.00	3.82
			Base	24,192.02		21,337.95	-2,854.07	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.301999

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		32,331.810	Local 1.000000	32,331.81	0.000000	32,331.81	0.00	98.44
			Base 0.770300	24,905.18	0.000000	24,832.44	-72.74	0.00

AUSTRALIAN DOLLAR Total

		32,331.810	Local	32,331.81		32,331.81	0.00	98.44
			Base	24,905.18		24,832.44	-72.74	0.00

BRAZILIAN REAL

Exchange Rate: 3.301450

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		199,346.600	Local 1.000000	199,346.60	1.000000	199,346.60	0.00	1.04
			Base 0.312345	62,264.98	0.302897	60,381.53	-1,883.45	0.01

BRAZILIAN REAL Total

		199,346.600	Local	199,346.60		199,346.60	0.00	1.04
			Base	62,264.98		60,381.53	-1,883.45	0.01

EURO CURRENCY

Exchange Rate: 0.812711

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		898,110.180	Local 1.000000	898,110.18	1.000000	898,110.18	0.00	22.45

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.235207	1,109,351.85	1.230450	1,105,079.39	-4,272.46	0.16
INTERNATIONAL Total								
	898,110.180	Local		898,110.18		898,110.18	0.00	22.45
		Base		1,109,351.85		1,105,079.39	-4,272.46	0.16
EURO CURRENCY Total								
	898,110.180	Local		898,110.18		898,110.18	0.00	22.45
		Base		1,109,351.85		1,105,079.39	-4,272.46	0.16
JAPANESE YEN							Exchange Rate:	106.405000
JPY	JAPANESE YEN							
	2,848,636.000	Local	1.000000	2,848,636.00	1.000000	2,848,636.00	0.00	0.65
		Base	0.009542	27,182.93	0.009398	26,771.64	-411.29	0.00
JAPANESE YEN Total								
	2,848,636.000	Local		2,848,636.00		2,848,636.00	0.00	0.65
		Base		27,182.93		26,771.64	-411.29	0.00
MEXICAN PESO							Exchange Rate:	18.180000
MXN	MEXICAN PESO (NEW)							
	26,241,048.190	Local	1.000000	26,241,048.19	1.000000	26,241,048.19	0.00	17.33
		Base	0.053828	1,412,494.93	0.055006	1,443,401.99	30,907.06	0.20
MEXICAN PESO Total								
	26,241,048.190	Local		26,241,048.19		26,241,048.19	0.00	17.33
		Base		1,412,494.93		1,443,401.99	30,907.06	0.20
POUND STERLING							Exchange Rate:	0.712758
GBP	POUND STERLING							
	87,478.950	Local	1.000000	87,478.95	1.000000	87,478.95	0.00	74.46
		Base	1.395571	122,083.10	1.403001	122,733.03	649.93	0.02
POUND STERLING Total								
	87,478.950	Local		87,478.95		87,478.95	0.00	74.46

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		122,083.10		122,733.03	649.93	0.02
RUSSIAN RUBLE							Exchange Rate:	57.287500
RUB	RUSSIAN RUBLE							
		1,215,349.010	Local	1.000000	1,215,349.01	1.000000	1,215,349.01	0.75
			Base	0.017423	21,174.99	0.017456	21,214.91	0.00
RUSSIAN RUBLE Total								
		1,215,349.010	Local		1,215,349.01		1,215,349.01	0.75
			Base		21,174.99		21,214.91	0.00
CASH Total								
		31,951,897.670	Base		2,803,649.98		2,825,752.88	0.40
CASH EQUIVALENT							Exchange Rate:	1.000000
US DOLLAR								
06538CFR7	BANK TOKYO MIT UFJ NY					25 Jun 2018		
		2,850,000.000	Local	99.456944	2,834,522.90	99.437044	2,833,955.75	0.41
			Base	99.456944	2,834,522.90	99.437044	2,833,955.75	0.40
46590EFR4	J.P. MORGAN SECURITIES					25 Jun 2018		
		2,940,000.000	Local	99.464028	2,924,242.42	99.425556	2,923,111.35	0.43
			Base	99.464028	2,924,242.42	99.425556	2,923,111.35	0.41
63873KFR3	NATIXIS NY					25 Jun 2018		
		2,870,000.000	Local	99.456944	2,854,414.29	99.454644	2,854,348.28	0.42
			Base	99.456944	2,854,414.29	99.454644	2,854,348.28	0.40
65602UQ43	NORINCHUKIN BK					28 Jun 2018		
		3,190,000.000	Local	100.000000	3,190,000.00	100.000000	3,190,000.00	0.47
			Base	100.000000	3,190,000.00	100.000000	3,190,000.00	0.45
78009BFN7	ROYAL BK OF CANADA					22 Jun 2018		
		2,000,000.000	Local	99.478389	1,989,567.77	99.440000	1,988,800.00	0.29
			Base	99.478389	1,989,567.77	99.440000	1,988,800.00	0.28

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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					1.5620175	31 Dec 2030		
	34,601,365.200	Local		100.000000	34,601,365.20	100.000000	34,601,365.20	0.00	5.06
		Base		100.000000	34,601,365.20	100.000000	34,601,365.20	0.00	4.87
85324UFN8	STANDARD CHARTERED BANK					0.01	22 Jun 2018		
	2,970,000.000	Local		99.469277	2,954,237.54	99.466389	2,954,151.75	-85.79	0.43
		Base		99.469277	2,954,237.54	99.466389	2,954,151.75	-85.79	0.42
US DOLLAR Total									
	51,421,365.200	Local			51,348,350.12		51,345,732.33	-2,617.79	7.50
		Base			51,348,350.12		51,345,732.33	-2,617.79	7.22
CASH EQUIVALENT Total									
	51,421,365.200	Base			51,348,350.12		51,345,732.33	-2,617.79	7.22
EQUITY									
EURO CURRENCY								Exchange Rate:	0.812711
UNITED STATES OF AMERICA (THE)									
962FWM901	CCPC GOLDMAN SACHS COC CCPC CASH COLLATERAL EUR								
	14.320	Local		1.000000	14.32	1.000000	14.32	0.00	0.00
		Base		1.194134	17.10	1.230450	17.62	0.52	0.00
UNITED STATES OF AMERICA (THE) Total									
	14.320	Local			14.32		14.32	0.00	0.00
		Base			17.10		17.62	0.52	0.00
EURO CURRENCY Total									
	14.320	Local			14.32		14.32	0.00	0.00
		Base			17.10		17.62	0.52	0.00
POUND STERLING								Exchange Rate:	0.712758
922AME900	SWAP CITIBANK BOC GBPCASH FUTURES CASH COLLATERAL								
	-30,000.000	Local		1.000000	-30,000.00	1.000000	-30,000.00	0.00	25.54
		Base		1.403400	-42,102.01	1.403001	-42,090.02	11.99	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 Total

-30,000.000	Local			-30,000.00		-30,000.00	0.00	25.54
	Base			-42,102.01		-42,090.02	11.99	0.01

US DOLLAR

Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
4,575.000	Local		27.345408	125,105.24	27.190000	124,394.25	-710.99	0.02
	Base		27.345408	125,105.24	27.190000	124,394.25	-710.99	0.02
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
5,957.000	Local		24.800000	147,733.60	25.980000	154,762.86	7,029.26	0.02
	Base		24.800000	147,733.60	25.980000	154,762.86	7,029.26	0.02

US DOLLAR Total

10,532.000	Local			272,838.84		279,157.11	6,318.27	0.04
	Base			272,838.84		279,157.11	6,318.27	0.04

EQUITY Total

-19,453.680	Base			230,753.93		237,084.71	6,330.78	0.05
-------------	------	--	--	------------	--	------------	----------	------

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 20.133000

ACI0PY367	REPUBLIC OF ARGENTINA BONDS 09/18 21.2				21.2	19 Sep 2018		
160,000.000	Local		97.990206	156,784.33	99.500000	159,200.00	2,415.67	1.41
	Base		5.656675	9,050.68	4.942135	7,907.42	-1,143.26	0.00
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
9,830,000.000	Local		108.092072	10,625,450.66	100.148440	9,844,591.65	-780,859.01	87.44
	Base		6.976646	685,804.32	4.974343	488,977.88	-196,826.44	0.07
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				28.19707	21 Jun 2020		
780,000.000	Local		104.176221	812,574.52	105.753730	824,879.09	12,304.57	7.33
	Base		6.028513	47,022.40	5.252756	40,971.49	-6,050.91	0.01

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ARGENTINE PESO Total								
		10,770,000.000	Local	11,594,809.51		10,828,670.74	-766,138.77	96.18
			Base	741,877.40		537,856.79	-204,020.61	0.08
BRAZILIAN REAL								
							Exchange Rate:	3.301450
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		10,485,000.000	Local	10,113,083.45	104.869689	10,995,586.89	882,503.44	57.27
			Base	3,159,463.36	31.764736	3,330,532.61	171,069.25	0.47
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
		7,023,000.000	Local	6,610,580.26	104.252746	7,321,670.35	711,090.09	38.14
			Base	1,972,247.05	31.577866	2,217,713.53	245,466.48	0.31
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
		664,000.000	Local	654,981.51	102.763218	682,347.77	27,366.26	3.55
			Base	197,427.98	31.126692	206,681.24	9,253.26	0.03
BRAZILIAN REAL Total								
		18,172,000.000	Local	17,378,645.22		18,999,605.01	1,620,959.79	98.96
			Base	5,329,138.39		5,754,927.38	425,788.99	0.81
MEXICAN PESO								
							Exchange Rate:	18.180000
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
		21,353,000.000	Local	21,934,097.53	97.403000	20,798,462.59	-1,135,634.94	13.74
			Base	1,573,761.28	5.357701	1,144,029.85	-429,731.43	0.16
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
		89,526,300.000	Local	97,640,989.09	101.499000	90,868,299.24	-6,772,689.85	60.02
			Base	5,907,878.99	5.583003	4,998,256.28	-909,622.71	0.70
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047		
		12,940,000.000	Local	14,200,638.69	104.332000	13,500,560.80	-700,077.89	8.92
			Base	808,788.82	5.738834	742,605.10	-66,183.72	0.10
MEXICAN PESO Total								
		123,819,300.000	Local	133,775,725.31		125,167,322.63	-8,608,402.68	82.67

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		8,290,429.09		6,884,891.23	-1,405,537.86	0.97

RUSSIAN RUBLE

Exchange Rate: 57.287500

ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.15	03 Feb 2027		
	41,890,000.000	Local	97.715790	40,933,144.52	108.500000	45,450,650.00	4,517,505.48	28.19
		Base	1.527654	639,934.19	1.893956	793,378.14	153,443.95	0.11

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
	113,713,000.000	Local	91.937066	104,544,396.18	100.754000	114,570,396.02	10,025,999.84	71.06
		Base	1.474505	1,676,703.37	1.758743	1,999,919.63	323,216.26	0.28

RUSSIAN RUBLE Total

	155,603,000.000	Local		145,477,540.70		160,021,046.02	14,543,505.32	99.25
		Base		2,316,637.56		2,793,297.77	476,660.21	0.39

US DOLLAR

Exchange Rate: 1.000000

00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	320,000.000	Local	99.791778	319,333.69	102.439000	327,804.80	8,471.11	0.05
		Base	99.791778	319,333.69	102.439000	327,804.80	8,471.11	0.05

00130HBW4	AES CORP/THE SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	194,000.000	Local	97.540356	189,228.29	103.375000	200,547.50	11,319.21	0.03
		Base	97.540356	189,228.29	103.375000	200,547.50	11,319.21	0.03

00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
	30,000.000	Local	104.985233	31,495.57	103.458512	31,037.55	-458.02	0.00
		Base	104.985233	31,495.57	103.458512	31,037.55	-458.02	0.00

00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	490,000.000	Local	99.946631	489,738.49	96.354752	472,138.28	-17,600.21	0.07
		Base	99.946631	489,738.49	96.354752	472,138.28	-17,600.21	0.07

00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
	344,000.000	Local	100.261767	344,900.48	92.943423	319,725.38	-25,175.10	0.05
		Base	100.261767	344,900.48	92.943423	319,725.38	-25,175.10	0.04

00206REM0	AT+T INC SR UNSECURED 08/27 3.9				3.9	14 Aug 2027		
-----------	---------------------------------	--	--	--	-----	-------------	--	--

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	420,000.000	Local	99.954012	419,806.85	100.688455	422,891.51	3,084.66	0.06	
		Base	99.954012	419,806.85	100.688455	422,891.51	3,084.66	0.06	
00206REN8	AT+T INC SR UNSECURED 08/37 4.9					4.9	14 Aug 2037		
	180,000.000	Local	100.014078	180,025.34	100.564650	181,016.37	991.03	0.03	
		Base	100.014078	180,025.34	100.564650	181,016.37	991.03	0.03	
00206REQ1	AT+T INC SR UNSECURED 08/58 5.3					5.3	14 Aug 2058		
	110,000.000	Local	100.249973	110,274.97	100.836057	110,919.66	644.69	0.02	
		Base	100.249973	110,274.97	100.836057	110,919.66	644.69	0.02	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	380,000.000	Local	99.637653	378,623.08	99.464721	377,965.94	-657.14	0.06	
		Base	99.637653	378,623.08	99.464721	377,965.94	-657.14	0.05	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	220,000.000	Local	100.034018	220,074.84	107.913666	237,410.07	17,335.23	0.03	
		Base	100.034018	220,074.84	107.913666	237,410.07	17,335.23	0.03	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local	99.548288	79,638.63	97.682020	78,145.62	-1,493.01	0.01	
		Base	99.548288	79,638.63	97.682020	78,145.62	-1,493.01	0.01	
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	367,053.000	Local	99.674943	365,859.87	79.416700	291,501.38	-74,358.49	0.04	
		Base	99.674943	365,859.87	79.416700	291,501.38	-74,358.49	0.04	
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.8052	25 Jan 2023		
	1,469,876.220	Local	98.432718	1,446,839.12	97.937960	1,439,566.78	-7,272.34	0.21	
Original Face:	1,840,000.000	Base	98.432718	1,446,839.12	97.937960	1,439,566.78	-7,272.34	0.20	
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local	99.970217	119,964.26	98.488708	118,186.45	-1,777.81	0.02	
		Base	99.970217	119,964.26	98.488708	118,186.45	-1,777.81	0.02	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		
	80,000.000	Local	100.270938	80,216.75	98.357032	78,685.63	-1,531.12	0.01	
		Base	100.270938	80,216.75	98.357032	78,685.63	-1,531.12	0.01	
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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	101.104468	343,755.19	98.238391	334,010.53	-9,744.66	0.05	
		Base	101.104468	343,755.19	98.238391	334,010.53	-9,744.66	0.05	
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	640,000.000	Local	99.947195	639,662.05	100.625928	644,005.94	4,343.89	0.09	
		Base	99.947195	639,662.05	100.625928	644,005.94	4,343.89	0.09	
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.0	01 Oct 2021		
	150,000.000	Local	104.266240	156,399.36	104.093119	156,139.68	-259.68	0.02	
		Base	104.266240	156,399.36	104.093119	156,139.68	-259.68	0.02	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.8	15 Jun 2023		
	90,000.000	Local	99.959800	89,963.82	96.084633	86,476.17	-3,487.65	0.01	
		Base	99.959800	89,963.82	96.084633	86,476.17	-3,487.65	0.01	
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					2.0466	15 Jun 2032		
	1,086,896.800	Local	85.534110	929,667.50	86.818070	943,622.82	13,955.32	0.14	
Original Face:	2,710,000.000	Base	85.534110	929,667.50	86.818070	943,622.82	13,955.32	0.13	
01310TAS8	ALBERTSONS LLC 2017 1 TERM B 4						25 Aug 2021		
	281,201.870	Local	100.350723	282,188.11	98.861100	277,999.26	-4,188.85	0.04	
		Base	100.350723	282,188.11	98.861100	277,999.26	-4,188.85	0.04	
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6						22 Jun 2023		
	203,139.930	Local	98.663640	200,425.25	98.763900	200,628.92	203.67	0.03	
		Base	98.663640	200,425.25	98.763900	200,628.92	203.67	0.03	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.75	30 Sep 2024		
	210,000.000	Local	109.557595	230,070.95	107.000000	224,700.00	-5,370.95	0.03	
		Base	109.557595	230,070.95	107.000000	224,700.00	-5,370.95	0.03	
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	17 Apr 2033		
	4,800,000.000	Local	99.436279	4,772,941.41	99.869800	4,793,750.40	20,808.99	0.70	
Original Face:	4,800,000.000	Base	99.436279	4,772,941.41	99.869800	4,793,750.40	20,808.99	0.67	
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.0	12 Apr 2048		
	7,100,000.000	Local	96.560299	6,855,781.25	97.531250	6,924,718.75	68,937.50	1.01	
Original Face:	7,100,000.000	Base	96.560299	6,855,781.25	97.531250	6,924,718.75	68,937.50	0.97	
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.0	12 Apr 2048		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	1,300,000.000	Local	102.193015	1,328,509.20	102.619510	1,334,053.63	5,544.43	0.19	
	1,300,000.000	Base	102.193015	1,328,509.20	102.619510	1,334,053.63	5,544.43	0.19	
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.5	12 Apr 2048		
Original Face:	5,900,000.000	Local	104.419310	6,160,739.29	104.708980	6,177,829.82	17,090.53	0.90	
	5,900,000.000	Base	104.419310	6,160,739.29	104.708980	6,177,829.82	17,090.53	0.87	
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.0	12 Apr 2048		
Original Face:	1,000,000.000	Local	106.468750	1,064,687.50	106.812500	1,068,125.00	3,437.50	0.16	
	1,000,000.000	Base	106.468750	1,064,687.50	106.812500	1,068,125.00	3,437.50	0.15	
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.75	05 May 2021		
	240,000.000	Local	101.155500	242,773.20	104.524694	250,859.27	8,086.07	0.04	
		Base	101.155500	242,773.20	104.524694	250,859.27	8,086.07	0.04	
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	30,000.000	Local	112.962600	33,888.78	114.874303	34,462.29	573.51	0.01	
		Base	112.962600	33,888.78	114.874303	34,462.29	573.51	0.00	
023135BA3	AMAZON.COM INC SR UNSECURED 144A 08/27 3.15					3.15	22 Aug 2027		
	440,000.000	Local	99.830311	439,253.37	96.484448	424,531.57	-14,721.80	0.06	
		Base	99.830311	439,253.37	96.484448	424,531.57	-14,721.80	0.06	
023135BD7	AMAZON.COM INC SR UNSECURED 144A 08/37 3.875					3.875	22 Aug 2037		
	110,000.000	Local	99.756064	109,731.67	99.645937	109,610.53	-121.14	0.02	
		Base	99.756064	109,731.67	99.645937	109,610.53	-121.14	0.02	
023135BG0	AMAZON.COM INC SR UNSECURED 144A 08/47 4.05					4.05	22 Aug 2047		
	140,000.000	Local	99.268743	138,976.24	100.080620	140,112.87	1,136.63	0.02	
		Base	99.268743	138,976.24	100.080620	140,112.87	1,136.63	0.02	
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local	109.461400	10,946.14	119.926702	11,992.67	1,046.53	0.00	
		Base	109.461400	10,946.14	119.926702	11,992.67	1,046.53	0.00	
02376CAW5	AMERICAN AIRLS INC TERM LOAN B						26 Jun 2020		
	514,734.180	Local	100.050813	514,995.73	100.125000	515,377.60	381.87	0.08	
		Base	100.050813	514,995.73	100.125000	515,377.60	381.87	0.07	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		346,425.310	Local 100.515205	348,210.11	100.291700	347,435.83	-774.28	0.05
			Base 100.515205	348,210.11	100.291700	347,435.83	-774.28	0.05
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625				6.625	15 Oct 2022		
		70,000.000	Local 100.870600	70,609.42	103.500000	72,450.00	1,840.58	0.01
			Base 100.870600	70,609.42	103.500000	72,450.00	1,840.58	0.01
02474RAE3	AMERICAN BLDRS + CONTRACTORS TERM LOAN B					31 Oct 2023		
		487,537.680	Local 100.709516	490,996.84	100.125000	488,147.10	-2,849.74	0.07
			Base 100.709516	490,996.84	100.125000	488,147.10	-2,849.74	0.07
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375	26 May 2020		
		170,000.000	Local 98.527406	167,496.59	98.702910	167,794.95	298.36	0.02
			Base 98.527406	167,496.59	98.702910	167,794.95	298.36	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				2.1807	25 Jun 2045		
		1,038,233.740	Local 96.015097	996,861.13	98.491820	1,022,575.31	25,714.18	0.15
Original Face:		13,440,000.000	Base 96.015097	996,861.13	98.491820	1,022,575.31	25,714.18	0.14
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025		
		220,000.000	Local 99.947891	219,885.36	98.468431	216,630.55	-3,254.81	0.03
			Base 99.947891	219,885.36	98.468431	216,630.55	-3,254.81	0.03
02R030640	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY				3.0	12 Apr 2048		
		4,300,000.000	Local 96.514717	4,150,132.83	97.500000	4,192,500.00	42,367.17	0.61
Original Face:		4,300,000.000	Base 96.514717	4,150,132.83	97.500000	4,192,500.00	42,367.17	0.59
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	12 Apr 2048		
		2,000,000.000	Local 102.086329	2,041,726.57	102.652340	2,053,046.80	11,320.23	0.30
Original Face:		2,000,000.000	Base 102.086329	2,041,726.57	102.652340	2,053,046.80	11,320.23	0.29
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024		
		10,000.000	Local 99.891100	9,989.11	100.674743	10,067.47	78.36	0.00
			Base 99.891100	9,989.11	100.674743	10,067.47	78.36	0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125	01 May 2020		
		40,000.000	Local 98.299800	39,319.92	98.251675	39,300.67	-19.25	0.01
			Base 98.299800	39,319.92	98.251675	39,300.67	-19.25	0.01
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		69,000.000	Local 103.429072	71,366.06	103.226793	71,226.49	-139.57	0.01
			Base 103.429072	71,366.06	103.226793	71,226.49	-139.57	0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036		
		140,000.000	Local 114.991936	160,988.71	119.896640	167,855.30	6,866.59	0.02
			Base 114.991936	160,988.71	119.896640	167,855.30	6,866.59	0.02
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.85	15 Mar 2021		
		120,000.000	Local 101.565975	121,879.17	103.923719	124,708.46	2,829.29	0.02
			Base 101.565975	121,879.17	103.923719	124,708.46	2,829.29	0.02
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		110,000.000	Local 123.852627	136,237.89	125.729437	138,302.38	2,064.49	0.02
			Base 123.852627	136,237.89	125.729437	138,302.38	2,064.49	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027		
		200,000.000	Local 100.622120	201,244.24	101.163730	202,327.46	1,083.22	0.03
			Base 100.622120	201,244.24	101.163730	202,327.46	1,083.22	0.03
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625	11 Sep 2024		
		280,000.000	Local 100.927936	282,598.22	96.336163	269,741.26	-12,856.96	0.04
			Base 100.927936	282,598.22	96.336163	269,741.26	-12,856.96	0.04
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375				5.375	15 Jan 2020		
		110,000.000	Local 99.858173	109,843.99	104.614149	115,075.56	5,231.57	0.02
			Base 99.858173	109,843.99	104.614149	115,075.56	5,231.57	0.02
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5				5.0	15 Apr 2020		
		60,000.000	Local 100.536817	60,322.09	104.087060	62,452.24	2,130.15	0.01
			Base 100.536817	60,322.09	104.087060	62,452.24	2,130.15	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.0	13 Apr 2028		
		220,000.000	Local 99.216000	218,275.20	101.220752	222,685.65	4,410.45	0.03
			Base 99.216000	218,275.20	101.220752	222,685.65	4,410.45	0.03
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.65	01 Feb 2021		
		420,000.000	Local 100.148148	420,622.22	99.216797	416,710.55	-3,911.67	0.06
			Base 100.148148	420,622.22	99.216797	416,710.55	-3,911.67	0.06
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		510,000.000	Local 105.726045	539,202.83	107.851092	550,040.57	10,837.74	0.08
			Base 105.726045	539,202.83	107.851092	550,040.57	10,837.74	0.08
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65				3.65	01 Feb 2026		
		730,000.000	Local 100.226307	731,652.04	99.404865	725,655.51	-5,996.53	0.11
			Base 100.226307	731,652.04	99.404865	725,655.51	-5,996.53	0.10
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.65	01 Dec 2027		
		150,000.000	Local 99.805040	149,707.56	96.680144	145,020.22	-4,687.34	0.02
			Base 99.805040	149,707.56	96.680144	145,020.22	-4,687.34	0.02
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.35	01 Dec 2024		
		80,000.000	Local 99.969425	79,975.54	97.086311	77,669.05	-2,306.49	0.01
			Base 99.969425	79,975.54	97.086311	77,669.05	-2,306.49	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.95	01 Dec 2022		
		220,000.000	Local 99.956100	219,903.42	97.308102	214,077.82	-5,825.60	0.03
			Base 99.956100	219,903.42	97.308102	214,077.82	-5,825.60	0.03
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040		
		470,000.000	Local 101.096021	475,151.30	102.360841	481,095.95	5,944.65	0.07
			Base 101.096021	475,151.30	102.360841	481,095.95	5,944.65	0.07
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.25	15 Apr 2022		
		182,000.000	Local 100.063500	182,115.57	98.857890	179,921.36	-2,194.21	0.03
			Base 100.063500	182,115.57	98.857890	179,921.36	-2,194.21	0.03
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		
		70,000.000	Local 97.203529	68,042.47	91.706924	64,194.85	-3,847.62	0.01
			Base 97.203529	68,042.47	91.706924	64,194.85	-3,847.62	0.01
03765VAH3	APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1					02 May 2022		
		516,226.310	Local 101.072167	521,761.12	100.708300	519,882.74	-1,878.38	0.08
			Base 101.072167	521,761.12	100.708300	519,882.74	-1,878.38	0.07
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.45	04 Aug 2026		
		570,000.000	Local 99.271911	565,849.89	92.700284	528,391.62	-37,458.27	0.08
			Base 99.271911	565,849.89	92.700284	528,391.62	-37,458.27	0.07
037833DJ6	APPLE INC SR UNSECURED 11/20 2				2.0	13 Nov 2020		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local	99.926478	179,867.66	98.258877	176,865.98	-3,001.68	0.03	
		Base	99.926478	179,867.66	98.258877	176,865.98	-3,001.68	0.02	
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577	21 Feb 2023		
	240,000.000	Local	100.000000	240,000.00	101.420000	243,408.00	3,408.00	0.04	
		Base	100.000000	240,000.00	101.420000	243,408.00	3,408.00	0.03	
03852JAH4	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	508,725.000	Local	100.850668	513,052.56	100.791700	512,752.58	-299.98	0.07	
		Base	100.850668	513,052.56	100.791700	512,752.58	-299.98	0.07	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					8.0	15 Oct 2039		
	100,000.000	Local	79.575080	79,575.08	118.250000	118,250.00	38,674.92	0.02	
		Base	79.575080	79,575.08	118.250000	118,250.00	38,674.92	0.02	
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625	15 May 2023		
	240,000.000	Local	100.000000	240,000.00	100.375000	240,900.00	900.00	0.04	
		Base	100.000000	240,000.00	100.375000	240,900.00	900.00	0.03	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.5	22 Apr 2026		
	430,000.000	Local	104.270856	448,364.68	106.700000	458,810.00	10,445.32	0.07	
		Base	104.270856	448,364.68	106.700000	458,810.00	10,445.32	0.06	
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local	95.831427	143,747.14	99.375000	149,062.50	5,315.36	0.02	
		Base	95.831427	143,747.14	99.375000	149,062.50	5,315.36	0.02	
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125	06 Jul 2036		
	210,000.000	Local	102.528019	215,308.84	96.250000	202,125.00	-13,183.84	0.03	
		Base	102.528019	215,308.84	96.250000	202,125.00	-13,183.84	0.03	
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625	26 Jan 2022		
	560,000.000	Local	100.000000	560,000.00	101.450000	568,120.00	8,120.00	0.08	
		Base	100.000000	560,000.00	101.450000	568,120.00	8,120.00	0.08	
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	680,000.000	Local	99.062134	673,622.51	91.250000	620,500.00	-53,122.51	0.09	
		Base	99.062134	673,622.51	91.250000	620,500.00	-53,122.51	0.09	
04044PAD6	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 2						20 Oct 2021		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	62,149.530	Local	100.177234	62,259.68	100.395800	62,395.52	135.84	0.01	
		Base	100.177234	62,259.68	100.395800	62,395.52	135.84	0.01	
04044PAE4	ARISTOCRAT TECHNOLOGIES INC NEW 2017 TERM LOAN						19 Oct 2024		
	39,900.000	Local	100.625013	40,149.38	100.437500	40,074.56	-74.82	0.01	
		Base	100.625013	40,149.38	100.437500	40,074.56	-74.82	0.01	
04541GGS5	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1						15 Dec 2033		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
05400KAB6	AVOLON TLB BORROWER 1 (US) TERM LOAN						03 Apr 2022		
	486,374.740	Local	100.991020	491,194.81	100.069400	486,712.28	-4,482.53	0.07	
		Base	100.991020	491,194.81	100.069400	486,712.28	-4,482.53	0.07	
05526DBA2	BAT CAPITAL CORP COMPANY GUAR 144A 08/27 3.557						15 Aug 2027		
	800,000.000	Local	100.001181	800,009.45	95.783657	766,269.26	-33,740.19	0.11	
		Base	100.001181	800,009.45	95.783657	766,269.26	-33,740.19	0.11	
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54						15 Aug 2047		
	340,000.000	Local	100.684229	342,326.38	98.924541	336,343.44	-5,982.94	0.05	
		Base	100.684229	342,326.38	98.924541	336,343.44	-5,982.94	0.05	
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875						24 Feb 2022		
	30,000.000	Local	100.262500	30,078.75	99.467886	29,840.37	-238.38	0.00	
		Base	100.262500	30,078.75	99.467886	29,840.37	-238.38	0.00	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5						30 Sep 2043		
	250,000.000	Local	102.628096	256,570.24	115.520006	288,800.02	32,229.78	0.04	
		Base	102.628096	256,570.24	115.520006	288,800.02	32,229.78	0.04	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR						19 Oct 2075		
	550,000.000	Local	100.000000	550,000.00	112.250000	617,375.00	67,375.00	0.09	
		Base	100.000000	550,000.00	112.250000	617,375.00	67,375.00	0.09	
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85						15 Sep 2021		
	30,000.000	Local	95.606933	28,682.08	95.884723	28,765.42	83.34	0.00	
		Base	95.606933	28,682.08	95.884723	28,765.42	83.34	0.00	
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561						01 Nov 2021		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		100.000000	10,000.00	101.454867	10,145.49	145.49	0.00
		Base		100.000000	10,000.00	101.454867	10,145.49	145.49	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245					3.245	06 May 2022		
	10,000.000	Local		100.377400	10,037.74	100.188079	10,018.81	-18.93	0.00
		Base		100.377400	10,037.74	100.188079	10,018.81	-18.93	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506	17 Mar 2025		
	470,000.000	Local		100.508955	472,392.09	99.828116	469,192.15	-3,199.94	0.07
		Base		100.508955	472,392.09	99.828116	469,192.15	-3,199.94	0.07
05565QDGO	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	200,000.000	Local		100.394680	200,789.36	99.129037	198,258.07	-2,531.29	0.03
		Base		100.394680	200,789.36	99.129037	198,258.07	-2,531.29	0.03
056057AA0	BX TRUST BX 2018 BIOA A 144A					2.32105	15 Mar 2037		
	840,000.000	Local		99.385968	834,842.13	99.437500	835,275.00	432.87	0.12
Original Face:	840,000.000	Base		99.385968	834,842.13	99.437500	835,275.00	432.87	0.12
05607EAN5	BX TRUST BX 2017 IMC E 144A					4.838	15 Oct 2032		
	1,000,000.000	Local		100.000000	1,000,000.00	100.315070	1,003,150.70	3,150.70	0.15
Original Face:	1,000,000.000	Base		100.000000	1,000,000.00	100.315070	1,003,150.70	3,150.70	0.14
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.5	27 Jan 2030		
	2,980,000.000	Local		100.000000	2,980,000.00	101.202470	3,015,833.61	35,833.61	0.44
Original Face:	2,980,000.000	Base		100.000000	2,980,000.00	101.202470	3,015,833.61	35,833.61	0.42
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	150,000.000	Local		100.000000	150,000.00	106.010000	159,015.00	9,015.00	0.02
		Base		100.000000	150,000.00	106.010000	159,015.00	9,015.00	0.02
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.1	29 Dec 2049		
	120,000.000	Local		109.761833	131,714.20	105.250000	126,300.00	-5,414.20	0.02
		Base		109.761833	131,714.20	105.250000	126,300.00	-5,414.20	0.02
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local		100.239973	110,263.97	100.251955	110,277.15	13.18	0.02
		Base		100.239973	110,263.97	100.251955	110,277.15	13.18	0.02
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	260,000.000	Local		99.748412	259,345.87	99.707731	259,240.10	-105.77	0.04
		Base		99.748412	259,345.87	99.707731	259,240.10	-105.77	0.04
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	3,000.000	Local		99.997000	2,999.91	100.098411	3,002.95	3.04	0.00
		Base		99.997000	2,999.91	100.098411	3,002.95	3.04	0.00
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.815962	289,466.29	102.185812	296,338.85	6,872.56	0.04
		Base		99.815962	289,466.29	102.185812	296,338.85	6,872.56	0.04
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,460,000.000	Local		100.261557	1,463,818.73	101.567553	1,482,886.27	19,067.54	0.22
		Base		100.261557	1,463,818.73	101.567553	1,482,886.27	19,067.54	0.21
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	520,000.000	Local		103.819346	539,860.60	102.153960	531,200.59	-8,660.01	0.08
		Base		103.819346	539,860.60	102.153960	531,200.59	-8,660.01	0.07
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	690,000.000	Local		99.991172	689,939.09	97.127294	670,178.33	-19,760.76	0.10
		Base		99.991172	689,939.09	97.127294	670,178.33	-19,760.76	0.09
06051GGV5	BANK OF AMERICA CORP SR UNSECURED 144A 12/23 VAR					3.004	20 Dec 2023		
	17,000.000	Local		99.996647	16,999.43	98.085741	16,674.58	-324.85	0.00
		Base		99.996647	16,999.43	98.085741	16,674.58	-324.85	0.00
06051GGW3	BANK OF AMERICA CORP SR UNSECURED 144A 12/28 VAR					3.419	20 Dec 2028		
	682,000.000	Local		99.465708	678,356.13	95.789723	653,285.91	-25,070.22	0.10
		Base		99.465708	678,356.13	95.789723	653,285.91	-25,070.22	0.09
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	100.413268	301,239.80	1,239.80	0.04
		Base		100.000000	300,000.00	100.413268	301,239.80	1,239.80	0.04
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.483423	298,450.27	103.230619	309,691.86	11,241.59	0.05
		Base		99.483423	298,450.27	103.230619	309,691.86	11,241.59	0.04
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local		104.933600	10,493.36	108.937000	10,893.70	400.34	0.00
		Base		104.933600	10,493.36	108.937000	10,893.70	400.34	0.00
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	39,000.000	Local		100.316923	39,123.60	103.297371	40,285.97	1,162.37	0.01
		Base		100.316923	39,123.60	103.297371	40,285.97	1,162.37	0.01
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	130,000.000	Local		98.586692	128,162.70	113.836191	147,987.05	19,824.35	0.02
		Base		98.586692	128,162.70	113.836191	147,987.05	19,824.35	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	60,000.000	Local		119.055933	71,433.56	116.446781	69,868.07	-1,565.49	0.01
		Base		119.055933	71,433.56	116.446781	69,868.07	-1,565.49	0.01
073685AD1	BEACON ESCROW CORP COMPANY GUAR 144A 11/25 4.875					4.875	01 Nov 2025		
	60,000.000	Local		101.271567	60,762.94	95.250000	57,150.00	-3,612.94	0.01
		Base		101.271567	60,762.94	95.250000	57,150.00	-3,612.94	0.01
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	504,000.000	Local		100.868516	508,377.32	100.388900	505,960.06	-2,417.26	0.07
		Base		100.868516	508,377.32	100.388900	505,960.06	-2,417.26	0.07
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	81,000.000	Local		103.223556	83,611.08	98.324292	79,642.68	-3,968.40	0.01
		Base		103.223556	83,611.08	98.324292	79,642.68	-3,968.40	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	100,000.000	Local		100.474030	100,474.03	100.664185	100,664.19	190.16	0.01
		Base		100.474030	100,474.03	100.664185	100,664.19	190.16	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363	06 Jun 2024		
	300,000.000	Local		99.972890	299,918.67	96.249878	288,749.63	-11,169.04	0.04
		Base		99.972890	299,918.67	96.249878	288,749.63	-11,169.04	0.04
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	509,028.240	Local		101.065216	514,450.49	100.375000	510,937.10	-3,513.39	0.07
		Base		101.065216	514,450.49	100.375000	510,937.10	-3,513.39	0.07
08579JAY8	BERRY PLASTICS GROUP INC TERM R LOAN						19 Jan 2024		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		14,924.620	Local Base	100.314916 100.314916	14,971.62 14,971.62	100.375000 100.375000	14,980.59 14,980.59	8.97 8.97	0.00 0.00
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375				4.375	10 Jun 2025			
		510,000.000	Local Base	99.625486 99.625486	508,089.98 508,089.98	96.901265 96.901265	494,196.45 494,196.45	-13,893.53 -13,893.53	0.07 0.07
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020			
		260,000.000	Local Base	102.017958 102.017958	265,246.69 265,246.69	104.280975 104.280975	271,130.54 271,130.54	5,883.85 5,883.85	0.04 0.04
10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023			
		239,831.930	Local Base	100.000000 100.000000	239,831.93 239,831.93	100.500000 100.500000	241,031.09 241,031.09	1,199.16 1,199.16	0.04 0.03
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625	07 Jan 2041			
		460,000.000	Local Base	93.172746 93.172746	428,594.63 428,594.63	98.125000 98.125000	451,375.00 451,375.00	22,780.37 22,780.37	0.07 0.06
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045			
		700,000.000	Local Base	84.243910 84.243910	589,707.37 589,707.37	89.851000 89.851000	628,957.00 628,957.00	39,249.63 39,249.63	0.09 0.09
10801XAF4	BRICKMAN GROUP LTD TERM LOAN					18 Dec 2020			
		142,860.010	Local Base	99.911991 99.911991	142,734.28 142,734.28	100.546900 100.546900	143,641.31 143,641.31	907.03 907.03	0.02 0.02
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125				9.125	15 Dec 2030			
		140,000.000	Local Base	122.911364 122.911364	172,075.91 172,075.91	146.115163 146.115163	204,561.23 204,561.23	32,485.32 32,485.32	0.03 0.03
11134LAH2	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3.875				3.875	15 Jan 2027			
		20,000.000	Local Base	99.914250 99.914250	19,982.85 19,982.85	97.258392 97.258392	19,451.68 19,451.68	-531.17 -531.17	0.00 0.00
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125				3.125	15 Jan 2025			
		140,000.000	Local Base	97.168486 97.168486	136,035.88 136,035.88	94.530985 94.530985	132,343.38 132,343.38	-3,692.50 -3,692.50	0.02 0.02
12433PAG1	BX TRUST BX 2017 APPL B 144A				2.738	15 Jul 2034			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	325,574.410	Local	100.000000		325,574.41	100.217500	326,282.53	708.12	0.05
	360,000.000	Base	100.000000		325,574.41	100.217500	326,282.53	708.12	0.05
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125	01 May 2027		
	80,000.000	Local	99.078213		79,262.57	94.940000	75,952.00	-3,310.57	0.01
		Base	99.078213		79,262.57	94.940000	75,952.00	-3,310.57	0.01
12506KAD1	CBS RADIO INC TERM LOAN B						17 Nov 2024		
	518,700.000	Local	100.610027		521,864.21	100.312500	520,320.94	-1,543.27	0.08
		Base	100.610027		521,864.21	100.312500	520,320.94	-1,543.27	0.07
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					2.5175	15 Nov 2036		
Original Face:	510,000.000	Local	100.000000		510,000.00	100.249400	511,271.94	1,271.94	0.07
	510,000.000	Base	100.000000		510,000.00	100.249400	511,271.94	1,271.94	0.07
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.25	07 Mar 2025		
	80,000.000	Local	102.732600		82,186.08	102.382000	81,905.60	-280.48	0.01
		Base	102.732600		82,186.08	102.382000	81,905.60	-280.48	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.3	10 Oct 2046		
Original Face:	30,000.000	Local	102.593200		30,777.96	103.919450	31,175.84	397.88	0.00
	30,000.000	Base	102.593200		30,777.96	103.919450	31,175.84	397.88	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762	10 Oct 2046		
Original Face:	30,000.000	Local	102.595333		30,778.60	103.593590	31,078.08	299.48	0.00
	30,000.000	Base	102.595333		30,778.60	103.593590	31,078.08	299.48	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.079	10 Oct 2046		
Original Face:	10,000.000	Local	101.185700		10,118.57	99.960450	9,996.05	-122.52	0.00
	10,000.000	Base	101.185700		10,118.57	99.960450	9,996.05	-122.52	0.00
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881	15 Nov 2037		
Original Face:	260,000.000	Local	102.685181		266,981.47	102.623850	266,822.01	-159.46	0.04
	260,000.000	Base	102.685181		266,981.47	102.623850	266,822.01	-159.46	0.04
12594QAA7	CREDIT SUISSE MORTGAGE TRUST 12/18 1					2.3775	22 Dec 2018		
Original Face:	119,659.930	Local	99.863864		119,497.03	99.820000	119,444.54	-52.49	0.02
	1,450,000.000	Base	99.863864		119,497.03	99.820000	119,444.54	-52.49	0.02
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.882496	15 Oct 2045		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	2,843,881.100	Local	6.884023	195,773.44	6.956410	197,832.03	2,058.59	0.03	
	3,700,000.000	Base	6.884023	195,773.44	6.956410	197,832.03	2,058.59	0.03	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035	10 Feb 2048			
Original Face:	240,000.000	Local	102.712638	246,510.33	98.220540	235,729.30	-10,781.03	0.03	
	240,000.000	Base	102.712638	246,510.33	98.220540	235,729.30	-10,781.03	0.03	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.3525	10 Feb 2048			
Original Face:	70,000.000	Local	101.158686	70,811.08	97.970920	68,579.64	-2,231.44	0.01	
	70,000.000	Base	101.158686	70,811.08	97.970920	68,579.64	-2,231.44	0.01	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526	10 Feb 2047			
Original Face:	200,000.000	Local	107.014585	214,029.17	105.029620	210,059.24	-3,969.93	0.03	
	200,000.000	Base	107.014585	214,029.17	105.029620	210,059.24	-3,969.93	0.03	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.5	05 May 2025			
Original Face:	880,000.000	Local	99.323502	874,046.82	96.591200	850,002.56	-24,044.26	0.12	
		Base	99.323502	874,046.82	96.591200	850,002.56	-24,044.26	0.12	
12651GAA9	CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN A 144A				4.488	15 Feb 2029			
Original Face:	900,000.000	Local	100.000000	900,000.00	100.433100	903,897.90	3,897.90	0.13	
	900,000.000	Base	100.000000	900,000.00	100.433100	903,897.90	3,897.90	0.13	
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.0	01 Aug 2057			
Original Face:	763,381.840	Local	103.210672	787,891.53	103.131000	787,283.33	-608.20	0.12	
	830,000.000	Base	103.210672	787,891.53	103.131000	787,283.33	-608.20	0.11	
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.646	13 Nov 2039			
Original Face:	330,000.000	Local	102.959200	339,765.36	98.536300	325,169.79	-14,595.57	0.05	
	330,000.000	Base	102.959200	339,765.36	98.536300	325,169.79	-14,595.57	0.05	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022			
Original Face:	180,000.000	Local	99.638467	179,349.24	96.256322	173,261.38	-6,087.86	0.03	
		Base	99.638467	179,349.24	96.256322	173,261.38	-6,087.86	0.02	
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023			
Original Face:	150,000.000	Local	101.737240	152,605.86	101.175272	151,762.91	-842.95	0.02	
		Base	101.737240	152,605.86	101.175272	151,762.91	-842.95	0.02	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	186,000.000	Local	99.961129	185,927.70	99.131813	184,385.17	-1,542.53	0.03	
		Base	99.961129	185,927.70	99.131813	184,385.17	-1,542.53	0.03	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045			
	200,000.000	Local	105.599035	211,198.07	106.067287	212,134.57	936.50	0.03	
		Base	105.599035	211,198.07	106.067287	212,134.57	936.50	0.03	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.7	09 Mar 2023			
	370,000.000	Local	99.114251	366,722.73	100.543000	372,009.10	5,286.37	0.05	
		Base	99.114251	366,722.73	100.543000	372,009.10	5,286.37	0.05	
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.1	25 Mar 2025			
	200,000.000	Local	99.028630	198,057.26	100.704990	201,409.98	3,352.72	0.03	
		Base	99.028630	198,057.26	100.704990	201,409.98	3,352.72	0.03	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.3	25 Mar 2028			
	1,220,000.000	Local	98.684116	1,203,946.21	100.426060	1,225,197.93	21,251.72	0.18	
		Base	98.684116	1,203,946.21	100.426060	1,225,197.93	21,251.72	0.17	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.05	25 Mar 2048			
	20,000.000	Local	102.433050	20,486.61	105.178678	21,035.74	549.13	0.00	
		Base	102.433050	20,486.61	105.178678	21,035.74	549.13	0.00	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024			
	411,468.750	Local	100.948473	415,371.42	100.660700	414,187.32	-1,184.10	0.06	
		Base	100.948473	415,371.42	100.660700	414,187.32	-1,184.10	0.06	
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616				2.616	15 Jun 2022			
	100,000.000	Local	100.000000	100,000.00	96.669807	96,669.81	-3,330.19	0.01	
		Base	100.000000	100,000.00	96.669807	96,669.81	-3,330.19	0.01	
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079				3.079	15 Jun 2024			
	120,000.000	Local	100.000000	120,000.00	95.401660	114,481.99	-5,518.01	0.02	
		Base	100.000000	120,000.00	95.401660	114,481.99	-5,518.01	0.02	
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN					20 May 2024			
	315,100.280	Local	100.776524	317,547.11	100.347200	316,194.31	-1,352.80	0.05	
		Base	100.776524	317,547.11	100.347200	316,194.31	-1,352.80	0.04	
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25				5.25	15 Aug 2043			

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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		102.423873	153,635.81	108.962601	163,443.90	9,808.09	0.02
		Base		102.423873	153,635.81	108.962601	163,443.90	9,808.09	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	100,000.000	Local		99.742030	99,742.03	98.732493	98,732.49	-1,009.54	0.01
		Base		99.742030	99,742.03	98.732493	98,732.49	-1,009.54	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	190,000.000	Local		100.379537	190,721.12	99.071479	188,235.81	-2,485.31	0.03
		Base		100.379537	190,721.12	99.071479	188,235.81	-2,485.31	0.03
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.25	15 Aug 2021		
	150,000.000	Local		96.487360	144,731.04	96.716013	145,074.02	342.98	0.02
		Base		96.487360	144,731.04	96.716013	145,074.02	342.98	0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	90,000.000	Local		100.796778	90,717.10	101.250000	91,125.00	407.90	0.01
		Base		100.796778	90,717.10	101.250000	91,125.00	407.90	0.01
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	50,000.000	Local		105.158580	52,579.29	104.070000	52,035.00	-544.29	0.01
		Base		105.158580	52,579.29	104.070000	52,035.00	-544.29	0.01
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	150,000.000	Local		100.000000	150,000.00	97.500000	146,250.00	-3,750.00	0.02
		Base		100.000000	150,000.00	97.500000	146,250.00	-3,750.00	0.02
15670BAB8	CENTURYLINK ESCROW LLC TERM LOAN B						31 Jan 2025		
	403,987.500	Local		99.147805	400,544.74	98.395800	397,506.73	-3,038.01	0.06
		Base		99.147805	400,544.74	98.395800	397,506.73	-3,038.01	0.06
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	611,685.400	Local		100.418365	614,244.48	100.194400	612,874.52	-1,369.96	0.09
		Base		100.418365	614,244.48	100.194400	612,874.52	-1,369.96	0.09
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	190,000.000	Local		100.317747	190,603.72	100.281522	190,534.89	-68.83	0.03
		Base		100.317747	190,603.72	100.281522	190,534.89	-68.83	0.03
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384	23 Oct 2035		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 110.589967	165,884.95	111.705051	167,557.58	1,672.63	0.02
			Base 110.589967	165,884.95	111.705051	167,557.58	1,672.63	0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484	23 Oct 2045		
		20,000.000	Local 115.177600	23,035.52	109.768630	21,953.73	-1,081.79	0.00
			Base 115.177600	23,035.52	109.768630	21,953.73	-1,081.79	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.2	15 Mar 2028		
		370,000.000	Local 99.634422	368,647.36	95.723067	354,175.35	-14,472.01	0.05
			Base 99.634422	368,647.36	95.723067	354,175.35	-14,472.01	0.05
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025		
		516,774.070	Local 100.032740	516,943.26	100.325000	518,453.59	1,510.33	0.08
			Base 100.032740	516,943.26	100.325000	518,453.59	1,510.33	0.07
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125				5.125	30 Jun 2027		
		110,000.000	Local 100.000000	110,000.00	99.250000	109,175.00	-825.00	0.02
			Base 100.000000	110,000.00	99.250000	109,175.00	-825.00	0.02
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
		130,000.000	Local 91.462415	118,901.14	100.500000	130,650.00	11,748.86	0.02
			Base 91.462415	118,901.14	100.500000	130,650.00	11,748.86	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				2.26347	25 Aug 2035		
		500,804.330	Local 91.794722	459,711.94	97.964270	490,609.31	30,897.37	0.07
Original Face:		21,100,000.000	Base 91.794722	459,711.94	97.964270	490,609.31	30,897.37	0.07
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.9	01 Apr 2022		
		110,000.000	Local 100.210382	110,231.42	98.437463	108,281.21	-1,950.21	0.02
			Base 100.210382	110,231.42	98.437463	108,281.21	-1,950.21	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.7	01 Apr 2027		
		140,000.000	Local 100.346236	140,484.73	99.881082	139,833.51	-651.22	0.02
			Base 100.346236	140,484.73	99.881082	139,833.51	-651.22	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032		
		40,000.000	Local 114.516550	45,806.62	121.851854	48,740.74	2,934.12	0.01
			Base 114.516550	45,806.62	121.851854	48,740.74	2,934.12	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		392,000.000	Local 143.977814	564,393.03	151.430501	593,607.56	29,214.53	0.09
			Base 143.977814	564,393.03	151.430501	593,607.56	29,214.53	0.08
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.05	30 Jul 2022		
		50,000.000	Local 101.990880	50,995.44	101.621490	50,810.75	-184.69	0.01
			Base 101.990880	50,995.44	101.621490	50,810.75	-184.69	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.35	31 Dec 2049		
		110,000.000	Local 100.000000	110,000.00	99.375000	109,312.50	-687.50	0.02
			Base 100.000000	110,000.00	99.375000	109,312.50	-687.50	0.02
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675	13 Sep 2043		
		110,000.000	Local 110.063064	121,069.37	129.584704	142,543.17	21,473.80	0.02
			Base 110.063064	121,069.37	129.584704	142,543.17	21,473.80	0.02
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025		
		1,090,000.000	Local 106.148197	1,157,015.35	108.270853	1,180,152.30	23,136.95	0.17
			Base 106.148197	1,157,015.35	108.270853	1,180,152.30	23,136.95	0.17
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
		190,000.000	Local 99.898289	189,806.75	104.375000	198,312.50	8,505.75	0.03
			Base 99.898289	189,806.75	104.375000	198,312.50	8,505.75	0.03
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
		671,000.000	Local 107.186502	719,221.43	109.681184	735,960.74	16,739.31	0.11
			Base 107.186502	719,221.43	109.681184	735,960.74	16,739.31	0.10
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
		790,000.000	Local 100.000000	790,000.00	102.800000	812,120.00	22,120.00	0.12
			Base 100.000000	790,000.00	102.800000	812,120.00	22,120.00	0.11
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
		704,000.000	Local 101.857749	717,078.55	106.546951	750,090.54	33,011.99	0.11
			Base 101.857749	717,078.55	106.546951	750,090.54	33,011.99	0.11
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027		
		840,000.000	Local 101.360135	851,425.13	101.183733	849,943.36	-1,481.77	0.12
			Base 101.360135	851,425.13	101.183733	849,943.36	-1,481.77	0.12
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				3.55793	25 Aug 2035		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		116,637.040	Local	81.542064	95,108.25	88.610000	103,352.08	8,243.83	0.02
		690,000.000	Base	81.542064	95,108.25	88.610000	103,352.08	8,243.83	0.01
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS				4.017	10 Oct 2047			
Original Face:		210,000.000	Local	102.681748	215,631.67	101.446380	213,037.40	-2,594.27	0.03
		210,000.000	Base	102.681748	215,631.67	101.446380	213,037.40	-2,594.27	0.03
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5				3.137	10 Feb 2048			
Original Face:		690,000.000	Local	98.860957	682,140.60	98.326000	678,449.40	-3,691.20	0.10
		690,000.000	Base	98.860957	682,140.60	98.326000	678,449.40	-3,691.20	0.10
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.11	10 Apr 2048			
Original Face:		380,000.000	Local	83.829405	318,551.74	75.472030	286,793.71	-31,758.03	0.04
		380,000.000	Base	83.829405	318,551.74	75.472030	286,793.71	-31,758.03	0.04
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
Original Face:		233,401.560	Local	100.493617	234,553.67	100.406200	234,349.64	-204.03	0.03
			Base	100.493617	234,553.67	100.406200	234,349.64	-204.03	0.03
193046AC3	COLD STORAGE TRUST COLD 2017 ICE3 B 144A				2.838	15 Apr 2036			
Original Face:		320,000.000	Local	100.392547	321,256.15	100.673540	322,155.33	899.18	0.05
		320,000.000	Base	100.392547	321,256.15	100.673540	322,155.33	899.18	0.05
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044			
Original Face:		600,000.000	Local	106.888128	641,328.77	109.000000	654,000.00	12,671.23	0.10
			Base	106.888128	641,328.77	109.000000	654,000.00	12,671.23	0.09
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.25	15 Jan 2033			
Original Face:		80,000.000	Local	106.853025	85,482.42	103.610026	82,888.02	-2,594.40	0.01
			Base	106.853025	85,482.42	103.610026	82,888.02	-2,594.40	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.2	15 Aug 2034			
Original Face:		130,000.000	Local	100.676823	130,879.87	100.983545	131,278.61	398.74	0.02
			Base	100.676823	130,879.87	100.983545	131,278.61	398.74	0.02
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025			
Original Face:		50,000.000	Local	99.905560	49,952.78	97.835857	48,917.93	-1,034.85	0.01
			Base	99.905560	49,952.78	97.835857	48,917.93	-1,034.85	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.9	01 Mar 2038			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		290,000.000	Local Base	99.517293 99.517293	288,600.15 288,600.15	96.940933 96.940933	281,128.71 281,128.71	-7,471.44 -7,471.44	0.04 0.04
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.0	15 Oct 2019			
		170,000.000	Local Base	100.248441 100.248441	170,422.35 170,422.35	103.054915 103.054915	175,193.36 175,193.36	4,771.01 4,771.01	0.03 0.02
2027A0JN0	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/47 3.9				3.9	12 Jul 2047			
		280,000.000	Local Base	99.635739 99.635739	278,980.07 278,980.07	97.190884 97.190884	272,134.48 272,134.48	-6,845.59 -6,845.59	0.04 0.04
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.75	01 Nov 2027			
Original Face:		1,320,000.000	Local Base	100.000000 100.000000	1,320,000.00 1,320,000.00	100.307000 100.307000	1,324,052.40 1,324,052.40	4,052.40 4,052.40	0.19 0.19
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029			
		120,000.000	Local Base	108.825408 108.825408	130,590.49 130,590.49	127.197232 127.197232	152,636.68 152,636.68	22,046.19 22,046.19	0.02 0.02
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983	19 Oct 2023			
		395,419.920	Local Base	107.636805 107.636805	425,617.37 425,617.37	107.021000 107.021000	423,182.35 423,182.35	-2,435.02 -2,435.02	0.06 0.06
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.5	15 Apr 2023			
		30,000.000	Local Base	99.163467 99.163467	29,749.04 29,749.04	101.125000 101.125000	30,337.50 30,337.50	588.46 588.46	0.00 0.00
212015AR2	CONTINENTAL RESOURCES SR UNSECURED 144A 01/28 4.375				4.375	15 Jan 2028			
		70,000.000	Local Base	100.000000 100.000000	70,000.00 70,000.00	97.500000 97.500000	68,250.00 68,250.00	-1,750.00 -1,750.00	0.01 0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023			
		1,160,000.000	Local Base	102.129136 102.129136	1,184,697.98 1,184,697.98	104.231221 104.231221	1,209,082.16 1,209,082.16	24,384.18 24,384.18	0.18 0.17
21H030641	GNMA II TBA 30 YR 3 JUMBOS				3.0	19 Apr 2048			
Original Face:		4,400,000.000	Local Base	97.464844 97.464844	4,288,453.14 4,288,453.14	98.380860 98.380860	4,328,757.84 4,328,757.84	40,304.70 40,304.70	0.63 0.61
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	19 Apr 2048			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	300,000.000	Local	100.311053	300,933.16	100.970700	302,912.10	1,978.94	0.04	
	300,000.000	Base	100.311053	300,933.16	100.970700	302,912.10	1,978.94	0.04	
21H040640	GNMA II TBA 30 YR 4 JUMBOS				4.0	19 Apr 2048			
Original Face:	6,800,000.000	Local	102.346163	6,959,539.09	102.787110	6,989,523.48	29,984.39	1.02	
	6,800,000.000	Base	102.346163	6,959,539.09	102.787110	6,989,523.48	29,984.39	0.98	
21H042646	GNMA II TBA 30 YR 4.5 JUMBOS				4.5	19 Apr 2048			
Original Face:	7,620,000.000	Local	103.786971	7,908,567.20	103.958980	7,921,674.28	13,107.08	1.16	
	7,620,000.000	Base	103.786971	7,908,567.20	103.958980	7,921,674.28	13,107.08	1.11	
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.5	01 Apr 2025			
Original Face:	100,000.000	Local	100.000000	100,000.00	98.750000	98,750.00	-1,250.00	0.01	
		Base	100.000000	100,000.00	98.750000	98,750.00	-1,250.00	0.01	
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049			
Original Face:	460,000.000	Local	100.264715	461,217.69	107.000000	492,200.00	30,982.31	0.07	
		Base	100.264715	461,217.69	107.000000	492,200.00	30,982.31	0.07	
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.0	10 Jan 2033			
Original Face:	250,000.000	Local	99.387800	248,469.50	95.168337	237,920.84	-10,548.66	0.03	
		Base	99.387800	248,469.50	95.168337	237,920.84	-10,548.66	0.03	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875				4.875	15 May 2045			
Original Face:	350,000.000	Local	99.266554	347,432.94	105.790360	370,266.26	22,833.32	0.05	
		Base	99.266554	347,432.94	105.790360	370,266.26	22,833.32	0.05	
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.75	25 Jul 2057			
Original Face:	430,551.860	Local	100.023547	430,653.24	98.358400	423,483.92	-7,169.32	0.06	
	460,000.000	Base	100.023547	430,653.24	98.358400	423,483.92	-7,169.32	0.06	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				3.08106	25 Jul 2057			
Original Face:	960,000.000	Local	84.195758	808,279.28	82.513600	792,130.56	-16,148.72	0.12	
	960,000.000	Base	84.195758	808,279.28	82.513600	792,130.56	-16,148.72	0.11	
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1				1.7807	25 Feb 2047			
Original Face:	307,243.670	Local	71.807803	220,624.93	96.005380	294,970.45	74,345.52	0.04	
	1,300,000.000	Base	71.807803	220,624.93	96.005380	294,970.45	74,345.52	0.04	
23371DAA2	DAE FUNDING LLC COMPANY GUAR 144A 08/22 4.5				4.5	01 Aug 2022			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		52,000.000	Local 100.492538	52,256.12	94.875000	49,335.00	-2,921.12	0.01
			Base 100.492538	52,256.12	94.875000	49,335.00	-2,921.12	0.01
23371DAB0	DAE FUNDING LLC COMPANY GUAR 144A 08/24 5				5.0	01 Aug 2024		
		50,000.000	Local 100.225920	50,112.96	94.625000	47,312.50	-2,800.46	0.01
			Base 100.225920	50,112.96	94.625000	47,312.50	-2,800.46	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077	02 Nov 2021		
		360,000.000	Local 100.000000	360,000.00	95.828083	344,981.10	-15,018.90	0.05
			Base 100.000000	360,000.00	95.828083	344,981.10	-15,018.90	0.05
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589	02 Nov 2023		
		280,000.000	Local 100.000000	280,000.00	94.751461	265,304.09	-14,695.91	0.04
			Base 100.000000	280,000.00	94.751461	265,304.09	-14,695.91	0.04
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947				2.947	02 Nov 2026		
		270,000.000	Local 100.000000	270,000.00	92.870912	250,751.46	-19,248.54	0.04
			Base 100.000000	270,000.00	92.870912	250,751.46	-19,248.54	0.04
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5				5.0	01 May 2025		
		10,000.000	Local 100.399000	10,039.90	96.655000	9,665.50	-374.40	0.00
			Base 100.399000	10,039.90	96.655000	9,665.50	-374.40	0.00
24702NAX8	REPLACEMENT A 2 FACILITY DELL INTL LLC					07 Sep 2021		
		311,948.720	Local 100.521320	313,574.97	99.950000	311,792.75	-1,782.22	0.05
			Base 100.521320	313,574.97	99.950000	311,792.75	-1,782.22	0.04
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS					07 Sep 2023		
		249,375.000	Local 100.113788	249,658.76	100.089300	249,597.69	-61.07	0.04
			Base 100.113788	249,658.76	100.089300	249,597.69	-61.07	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
		50,000.000	Local 101.216120	50,608.06	112.578608	56,289.30	5,681.24	0.01
			Base 101.216120	50,608.06	112.578608	56,289.30	5,681.24	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25				3.25	15 May 2022		
		280,000.000	Local 92.932832	260,211.93	98.793517	276,621.85	16,409.92	0.04
			Base 92.932832	260,211.93	98.793517	276,621.85	16,409.92	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		890,000.000	Local 99.626090	886,672.20	106.282836	945,917.24	59,245.04	0.14
			Base 99.626090	886,672.20	106.282836	945,917.24	59,245.04	0.13
25272KAA1	DELL INT LLC / EMC CORP SR SECURED 144A 06/19 3.48				3.48	01 Jun 2019		
		580,000.000	Local 100.511666	582,967.66	100.452313	582,623.42	-344.24	0.09
			Base 100.511666	582,967.66	100.452313	582,623.42	-344.24	0.08
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42				4.42	15 Jun 2021		
		750,000.000	Local 101.891447	764,185.85	102.576802	769,326.02	5,140.17	0.11
			Base 101.891447	764,185.85	102.576802	769,326.02	5,140.17	0.11
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75				6.75	01 Jun 2021		
		110,000.000	Local 105.536545	116,090.20	100.625000	110,687.50	-5,402.70	0.02
			Base 105.536545	116,090.20	100.625000	110,687.50	-5,402.70	0.02
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
		280,000.000	Local 98.642204	276,198.17	89.125000	249,550.00	-26,648.17	0.04
			Base 98.642204	276,198.17	89.125000	249,550.00	-26,648.17	0.04
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75				5.75	01 Mar 2023		
		190,000.000	Local 103.154495	195,993.54	104.382500	198,326.75	2,333.21	0.03
			Base 103.154495	195,993.54	104.382500	198,326.75	2,333.21	0.03
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.3	15 Feb 2040		
		190,000.000	Local 105.795026	201,010.55	119.772322	227,567.41	26,556.86	0.03
			Base 105.795026	201,010.55	119.772322	227,567.41	26,556.86	0.03
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.15	15 Jan 2026		
		170,000.000	Local 105.542706	179,422.60	103.309037	175,625.36	-3,797.24	0.03
			Base 105.542706	179,422.60	103.309037	175,625.36	-3,797.24	0.02
268787AF5	EP ENER/EVEREST ACQ FIN SECURED 144A 02/25 8				8.0	15 Feb 2025		
		40,000.000	Local 80.321325	32,128.53	66.750000	26,700.00	-5,428.53	0.00
			Base 80.321325	32,128.53	66.750000	26,700.00	-5,428.53	0.00
268787AH1	EP ENER/EVEREST ACQ FIN SECURED 144A 05/24 9.375				9.375	01 May 2024		
		90,000.000	Local 73.471633	66,124.47	71.125000	64,012.50	-2,111.97	0.01
			Base 73.471633	66,124.47	71.125000	64,012.50	-2,111.97	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.75	02 Nov 2022		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	460,000.000	Local		99.127378	455,985.94	97.682897	449,341.33	-6,644.61	0.07
		Base		99.127378	455,985.94	97.682897	449,341.33	-6,644.61	0.06
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	110,000.000	Local		100.708136	110,778.95	99.118270	109,030.10	-1,748.85	0.02
		Base		100.708136	110,778.95	99.118270	109,030.10	-1,748.85	0.02
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	33,000.000	Local		101.037212	33,342.28	104.495349	34,483.47	1,141.19	0.01
		Base		101.037212	33,342.28	104.495349	34,483.47	1,141.19	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local		90.672785	244,816.52	98.595000	266,206.50	21,389.98	0.04
		Base		90.672785	244,816.52	98.595000	266,206.50	21,389.98	0.04
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.5	11 Oct 2022		
	440,000.000	Local		99.698516	438,673.47	96.315000	423,786.00	-14,887.47	0.06
		Base		99.698516	438,673.47	96.315000	423,786.00	-14,887.47	0.06
29358QAG4	ENSCO PLC SR UNSECURED 01/24 8					8.0	31 Jan 2024		
	186,000.000	Local		105.069043	195,428.42	96.500000	179,490.00	-15,938.42	0.03
		Base		105.069043	195,428.42	96.500000	179,490.00	-15,938.42	0.03
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR					5.4809	01 Aug 2066		
	220,000.000	Local		100.000005	220,000.01	100.255882	220,562.94	562.93	0.03
		Base		100.000005	220,000.01	100.255882	220,562.94	562.93	0.03
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	300,000.000	Local		98.922710	296,768.13	99.218600	297,655.80	887.67	0.04
		Base		98.922710	296,768.13	99.218600	297,655.80	887.67	0.04
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	330,000.000	Local		100.242112	330,798.97	98.051939	323,571.40	-7,227.57	0.05
		Base		100.242112	330,798.97	98.051939	323,571.40	-7,227.57	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	260,000.000	Local		102.033119	265,286.11	105.061062	273,158.76	7,872.65	0.04
		Base		102.033119	265,286.11	105.061062	273,158.76	7,872.65	0.04
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.2	25 May 2045		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	4,102,636.700	Local	0.717068	29,418.68	0.658880	27,031.45	-2,387.23	0.00
	4,480,000.000	Base	0.717068	29,418.68	0.658880	27,031.45	-2,387.23	0.00
30711XAR5	FANNIE MAE CAS CAS 2014 C04 2M2				6.6207	25 Nov 2024		
	150,210.170	Local	100.000000	150,210.17	112.435080	168,888.92	18,678.75	0.02
Original Face:	200,000.000	Base	100.000000	150,210.17	112.435080	168,888.92	18,678.75	0.02
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				5.6207	25 May 2025		
	554,430.450	Local	106.204731	588,831.37	107.936090	598,430.55	9,599.18	0.09
Original Face:	760,000.000	Base	106.204731	588,831.37	107.936090	598,430.55	9,599.18	0.08
30711XJX3	FANNIE MAE CAS CAS 2017 C03 1M2				4.6207	25 Oct 2029		
	960,000.000	Local	100.007868	960,075.53	106.029100	1,017,879.36	57,803.83	0.15
Original Face:	960,000.000	Base	100.007868	960,075.53	106.029100	1,017,879.36	57,803.83	0.14
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				4.0207	25 May 2030		
	850,000.000	Local	100.000000	850,000.00	101.776000	865,096.00	15,096.00	0.13
Original Face:	850,000.000	Base	100.000000	850,000.00	101.776000	865,096.00	15,096.00	0.12
30711XYW8	FANNIE MAE CAS CAS 2018 C01 1B1				5.1707	25 Jul 2030		
	1,230,000.000	Local	100.000000	1,230,000.00	98.764300	1,214,800.89	-15,199.11	0.18
Original Face:	1,230,000.000	Base	100.000000	1,230,000.00	98.764300	1,214,800.89	-15,199.11	0.17
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5				4.5	01 Jul 2023		
	45,219.890	Local	106.388339	48,108.69	104.738647	47,362.70	-745.99	0.01
Original Face:	875,000.000	Base	106.388339	48,108.69	104.738647	47,362.70	-745.99	0.01
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038		
	240,789.290	Local	106.207652	255,736.65	107.754834	259,462.10	3,725.45	0.04
Original Face:	4,500,000.000	Base	106.207652	255,736.65	107.754834	259,462.10	3,725.45	0.04
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038		
	45,045.030	Local	99.579909	44,855.80	109.676757	49,403.93	4,548.13	0.01
Original Face:	1,768,109.000	Base	99.579909	44,855.80	109.676757	49,403.93	4,548.13	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		
	50,291.650	Local	107.784732	54,206.72	110.395196	55,519.57	1,312.85	0.01
Original Face:	400,000.000	Base	107.784732	54,206.72	110.395196	55,519.57	1,312.85	0.01
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	42,508.940	Local	106.180770	45,136.32	110.120832	46,811.20	1,674.88	0.01	
	700,000.000	Base	106.180770	45,136.32	110.120832	46,811.20	1,674.88	0.01	
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.0	01 Jun 2041		
Original Face:	221,567.150	Local	110.865934	245,642.49	108.224976	239,790.99	-5,851.50	0.04	
	700,000.000	Base	110.865934	245,642.49	108.224976	239,790.99	-5,851.50	0.03	
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
Original Face:	25,548.070	Local	109.408264	27,951.70	112.617871	28,771.69	819.99	0.00	
	200,000.000	Base	109.408264	27,951.70	112.617871	28,771.69	819.99	0.00	
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.5	01 Jun 2038		
Original Face:	272,217.060	Local	108.383674	295,038.85	105.156235	286,253.21	-8,785.64	0.04	
	700,000.000	Base	108.383674	295,038.85	105.156235	286,253.21	-8,785.64	0.04	
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.0	01 Oct 2036		
Original Face:	124,587.850	Local	110.659410	137,868.18	112.316518	139,932.73	2,064.55	0.02	
	600,000.000	Base	110.659410	137,868.18	112.316518	139,932.73	2,064.55	0.02	
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
Original Face:	44,597.770	Local	108.910782	48,571.78	112.617871	50,225.06	1,653.28	0.01	
	200,000.000	Base	108.910782	48,571.78	112.617871	50,225.06	1,653.28	0.01	
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
Original Face:	56,332.280	Local	103.316163	58,200.35	103.112458	58,085.60	-114.75	0.01	
	400,000.000	Base	103.316163	58,200.35	103.112458	58,085.60	-114.75	0.01	
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.0	01 Jul 2047		
Original Face:	367,105.030	Local	105.528530	387,400.54	102.888002	377,707.03	-9,693.51	0.06	
	399,999.990	Base	105.528530	387,400.54	102.888002	377,707.03	-9,693.51	0.05	
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.5	01 Nov 2045		
Original Face:	44,424.160	Local	106.758327	47,426.49	104.738647	46,529.26	-897.23	0.01	
	82,974.000	Base	106.758327	47,426.49	104.738647	46,529.26	-897.23	0.01	
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	148,415.660	Local	104.982210	155,810.04	100.781514	149,575.55	-6,234.49	0.02	
	200,000.000	Base	104.982210	155,810.04	100.781514	149,575.55	-6,234.49	0.02	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	73,417.490	Local	105.036974	77,115.51	100.778173	73,988.81	-3,126.70	0.01	
	100,000.000	Base	105.036974	77,115.51	100.778173	73,988.81	-3,126.70	0.01	
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
Original Face:	77,643.720	Local	105.039880	81,556.87	100.778073	78,247.84	-3,309.03	0.01	
	100,000.000	Base	105.039880	81,556.87	100.778073	78,247.84	-3,309.03	0.01	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
Original Face:	58,039.030	Local	109.374743	63,480.04	103.602795	60,130.06	-3,349.98	0.01	
	100,000.000	Base	109.374743	63,480.04	103.602795	60,130.06	-3,349.98	0.01	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
Original Face:	204,528.640	Local	105.019053	214,794.04	100.778562	206,121.02	-8,673.02	0.03	
	300,000.000	Base	105.019053	214,794.04	100.778562	206,121.02	-8,673.02	0.03	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
Original Face:	69,898.290	Local	105.033972	73,416.95	100.783556	70,445.98	-2,970.97	0.01	
	100,000.000	Base	105.033972	73,416.95	100.783556	70,445.98	-2,970.97	0.01	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
Original Face:	71,091.710	Local	105.039913	74,674.67	100.783511	71,648.72	-3,025.95	0.01	
	100,000.000	Base	105.039913	74,674.67	100.783511	71,648.72	-3,025.95	0.01	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	67,307.280	Local	102.274657	68,838.29	103.534961	69,686.57	848.28	0.01	
	100,000.000	Base	102.274657	68,838.29	103.534961	69,686.57	848.28	0.01	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
Original Face:	1,040,746.260	Local	103.871298	1,081,036.65	100.781401	1,048,878.66	-32,157.99	0.15	
	1,600,000.000	Base	103.871298	1,081,036.65	100.781401	1,048,878.66	-32,157.99	0.15	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
Original Face:	143,549.440	Local	106.749250	153,237.95	105.959336	152,104.03	-1,133.92	0.02	
	200,000.000	Base	106.749250	153,237.95	105.959336	152,104.03	-1,133.92	0.02	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	698,323.410	Local	106.740650	745,394.95	106.009425	740,288.63	-5,106.32	0.11	
	1,000,000.000	Base	106.740650	745,394.95	106.009425	740,288.63	-5,106.32	0.10	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		574,008.190 Local 800,000.000 Base	106.746517 106.746517	612,733.75 612,733.75	105.983443 105.983443	608,353.64 608,353.64	-4,380.11 -4,380.11	0.09 0.09
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.0	01 Apr 2043		
Original Face:		136,781.300 Local 200,000.000 Base	102.787559 102.787559	140,594.16 140,594.16	103.578052 103.578052	141,675.41 141,675.41	1,081.25 1,081.25	0.02 0.02
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
Original Face:		70,636.010 Local 100,000.000 Base	106.740698 106.740698	75,397.37 75,397.37	106.006263 106.006263	74,878.59 74,878.59	-518.78 -518.78	0.01 0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.5	01 May 2043		
Original Face:		299,531.350 Local 500,000.000 Base	105.936951 105.936951	317,314.38 317,314.38	100.758440 100.758440	301,803.12 301,803.12	-15,511.26 -15,511.26	0.04 0.04
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		61,269.930 Local 100,000.000 Base	103.053113 103.053113	63,140.57 63,140.57	103.662836 103.662836	63,514.15 63,514.15	373.58 373.58	0.01 0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		57,948.350 Local 100,000.000 Base	103.053167 103.053167	59,717.61 59,717.61	103.662913 103.662913	60,070.95 60,070.95	353.34 353.34	0.01 0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.0	01 Jul 2043		
Original Face:		122,581.830 Local 200,000.000 Base	103.411419 103.411419	126,763.61 126,763.61	103.758014 103.758014	127,188.47 127,188.47	424.86 424.86	0.02 0.02
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4				4.0	01 Jul 2043		
Original Face:		121,514.120 Local 200,000.000 Base	103.174792 103.174792	125,371.94 125,371.94	103.648437 103.648437	125,947.49 125,947.49	575.55 575.55	0.02 0.02
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5				4.5	01 Nov 2044		
Original Face:		57,826.590 Local 100,000.000 Base	109.533331 109.533331	63,339.39 63,339.39	105.884887 105.884887	61,229.62 61,229.62	-2,109.77 -2,109.77	0.01 0.01
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4				4.0	01 Jan 2045		
Original Face:		311,163.830 Local 482,939.000 Base	104.161740 104.161740	324,113.66 324,113.66	103.060221 103.060221	320,686.13 320,686.13	-3,427.53 -3,427.53	0.05 0.05
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4				4.0	01 Jan 2046		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		347,889.110	Local	104.166977	362,385.57	102.731102	357,390.32	-4,995.25	0.05
		932,126.000	Base	104.166977	362,385.57	102.731102	357,390.32	-4,995.25	0.05
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.0	01 Apr 2046			
Original Face:		211,845.180	Local	104.168223	220,675.36	103.057230	218,321.77	-2,353.59	0.03
		323,530.000	Base	104.168223	220,675.36	103.057230	218,321.77	-2,353.59	0.03
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5				4.5	01 May 2047			
Original Face:		87,041.960	Local	106.763060	92,928.66	104.784555	91,206.53	-1,722.13	0.01
		108,935.000	Base	106.763060	92,928.66	104.784555	91,206.53	-1,722.13	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.5	01 Aug 2047			
Original Face:		766,532.490	Local	106.763811	818,379.30	104.738647	802,855.76	-15,523.54	0.12
		902,639.000	Base	106.763811	818,379.30	104.738647	802,855.76	-15,523.54	0.11
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.5	01 Jul 2023			
Original Face:		2,165,989.140	Local	106.402916	2,304,675.61	104.738647	2,268,627.72	-36,047.89	0.33
		83,014,648.000	Base	106.402916	2,304,675.61	104.738647	2,268,627.72	-36,047.89	0.32
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			
		3,470,000.000	Local	95.639166	3,318,679.07	96.458537	3,347,111.23	28,432.16	0.49
			Base	95.639166	3,318,679.07	96.458537	3,347,111.23	28,432.16	0.47
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625	15 Nov 2030			
		760,000.000	Local	133.136124	1,011,834.54	136.918900	1,040,583.64	28,749.10	0.15
			Base	133.136124	1,011,834.54	136.918900	1,040,583.64	28,749.10	0.15
3136A03E5	FANNIE MAE FNR 2011 87 SG				4.9293	25 Apr 2040			
Original Face:		379,772.020	Local	14.051733	53,364.55	10.264720	38,982.53	-14,382.02	0.01
		1,000,000.000	Base	14.051733	53,364.55	10.264720	38,982.53	-14,382.02	0.01
3136A1QW8	FANNIE MAE FNR 2011 96 SA				4.9293	25 Oct 2041			
Original Face:		239,692.330	Local	8.821092	21,143.48	14.493230	34,739.16	13,595.68	0.01
		1,000,000.000	Base	8.821092	21,143.48	14.493230	34,739.16	13,595.68	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.5	25 Jun 2039			
Original Face:		28,954.440	Local	113.114085	32,751.55	107.586900	31,151.18	-1,600.37	0.00
		200,000.000	Base	113.114085	32,751.55	107.586900	31,151.18	-1,600.37	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.0	25 May 2042			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	66,091.710	Local	115.656094	76,439.09	115.879920	76,587.02	147.93	0.01	
	400,000.000	Base	115.656094	76,439.09	115.879920	76,587.02	147.93	0.01	
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.0	25 May 2042		
Original Face:	106,543.370	Local	111.870114	119,190.19	111.755320	119,067.88	-122.31	0.02	
	600,000.000	Base	111.870114	119,190.19	111.755320	119,067.88	-122.31	0.02	
3136A65Y6	FANNIE MAE FNR 2012 74 SA					5.0293	25 Mar 2042		
Original Face:	96,132.150	Local	7.882607	7,577.72	13.159390	12,650.40	5,072.68	0.00	
	300,000.000	Base	7.882607	7,577.72	13.159390	12,650.40	5,072.68	0.00	
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.9793	25 Jul 2042		
Original Face:	26,580.320	Local	20.809945	5,531.35	17.492120	4,649.46	-881.89	0.00	
	100,000.000	Base	20.809945	5,531.35	17.492120	4,649.46	-881.89	0.00	
3136A7ER9	FANNIE MAE FNR 2012 70 YS					5.0293	25 Feb 2041		
Original Face:	31,659.220	Local	25.991860	8,228.82	11.838470	3,747.97	-4,480.85	0.00	
	100,000.000	Base	25.991860	8,228.82	11.838470	3,747.97	-4,480.85	0.00	
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
Original Face:	457,698.380	Local	15.756256	72,116.13	11.929750	54,602.27	-17,513.86	0.01	
	1,100,000.000	Base	15.756256	72,116.13	11.929750	54,602.27	-17,513.86	0.01	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.48632	25 Sep 2022		
Original Face:	8,451,919.980	Local	1.927505	162,911.22	1.695910	143,336.96	-19,574.26	0.02	
	10,375,000.000	Base	1.927505	162,911.22	1.695910	143,336.96	-19,574.26	0.02	
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
Original Face:	171,099.340	Local	117.150779	200,444.21	113.255140	193,778.80	-6,665.41	0.03	
	700,000.000	Base	117.150779	200,444.21	113.255140	193,778.80	-6,665.41	0.03	
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
Original Face:	414,575.660	Local	112.592172	466,779.74	108.427670	449,514.73	-17,265.01	0.07	
	1,200,000.000	Base	112.592172	466,779.74	108.427670	449,514.73	-17,265.01	0.06	
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.61625	25 Aug 2044		
Original Face:	351,522.210	Local	9.410572	33,080.25	5.217540	18,340.81	-14,739.44	0.00	
	800,000.000	Base	9.410572	33,080.25	5.217540	18,340.81	-14,739.44	0.00	
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.51181	25 Dec 2024		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	9,026,222.040	Local		3.231018	291,638.82	2.830630	255,498.95	-36,139.87	0.04
	9,885,000.000	Base		3.231018	291,638.82	2.830630	255,498.95	-36,139.87	0.04
3136APB68	FANNIE MAE FNR 2015 55 IO					1.36298	25 Aug 2055		
Original Face:	52,392.970	Local		5.465046	2,863.30	5.139670	2,692.83	-170.47	0.00
	100,000.000	Base		5.465046	2,863.30	5.139670	2,692.83	-170.47	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					4.5293	25 Aug 2045		
Original Face:	298,533.610	Local		20.094143	59,987.77	19.981570	59,651.70	-336.07	0.01
	400,000.000	Base		20.094143	59,987.77	19.981570	59,651.70	-336.07	0.01
3136AY6U2	FANNIEMAE ACES FNA 2017 M15 ATS2					3.1361	25 Nov 2027		
Original Face:	210,000.000	Local		101.158048	212,431.90	98.322200	206,476.62	-5,955.28	0.03
	210,000.000	Base		101.158048	212,431.90	98.322200	206,476.62	-5,955.28	0.03
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
Original Face:	436,028.590	Local		8.627269	37,617.36	8.569113	37,363.78	-253.58	0.01
	1,400,000.000	Base		8.627269	37,617.36	8.569113	37,363.78	-253.58	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
Original Face:	254,821.810	Local		22.910033	58,379.76	20.587389	52,461.16	-5,918.60	0.01
	800,000.000	Base		22.910033	58,379.76	20.587389	52,461.16	-5,918.60	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
Original Face:	419,925.840	Local		24.454861	102,692.28	20.795204	87,324.44	-15,367.84	0.01
	1,600,000.000	Base		24.454861	102,692.28	20.795204	87,324.44	-15,367.84	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
Original Face:	101,059.060	Local		16.484954	16,659.54	20.778677	20,998.74	4,339.20	0.00
	600,000.000	Base		16.484954	16,659.54	20.778677	20,998.74	4,339.20	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
Original Face:	19,669.170	Local		105.727746	20,795.77	107.964711	21,235.76	439.99	0.00
	700,000.000	Base		105.727746	20,795.77	107.964711	21,235.76	439.99	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
Original Face:	60,695.290	Local		107.315526	65,135.47	106.981974	64,933.02	-202.45	0.01
	861,059.000	Base		107.315526	65,135.47	106.981974	64,933.02	-202.45	0.01
3137AGE55	FREDDIE MAC FHR 3947 SG					4.3625	15 Oct 2041		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	458,586.480	Local	40.003608	183,451.14	14.454950	66,288.45	-117,162.69	0.01	
	1,300,000.000	Base	40.003608	183,451.14	14.454950	66,288.45	-117,162.69	0.01	
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.59317	25 Jul 2021		
Original Face:	442,126.370	Local	-0.630218	-2,786.36	4.402440	19,464.35	22,250.71	0.00	
	500,000.000	Base	-1.251307	-5,532.36	4.402440	19,464.35	24,996.71	0.00	
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.52275	25 Oct 2021		
Original Face:	109,267.880	Local	3.009430	3,288.34	4.417050	4,826.42	1,538.08	0.00	
	119,000.000	Base	3.009430	3,288.34	4.417050	4,826.42	1,538.08	0.00	
3137ASRX4	FREDDIE MAC FHR 4099 ST					4.4125	15 Aug 2042		
Original Face:	259,487.480	Local	26.042050	67,575.86	17.643650	45,783.06	-21,792.80	0.01	
	500,000.000	Base	26.042050	67,575.86	17.643650	45,783.06	-21,792.80	0.01	
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
Original Face:	1,234,688.430	Local	5.972972	73,747.60	7.759470	95,805.28	22,057.68	0.01	
	3,000,000.000	Base	5.972972	73,747.60	7.759470	95,805.28	22,057.68	0.01	
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
Original Face:	226,373.380	Local	86.028309	194,745.19	92.515680	209,430.87	14,685.68	0.03	
	200,000.000	Base	86.028309	194,745.19	92.515680	209,430.87	14,685.68	0.03	
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
Original Face:	264,006.340	Local	12.249395	32,339.18	9.740310	25,715.04	-6,624.14	0.00	
	700,000.000	Base	12.249395	32,339.18	9.740310	25,715.04	-6,624.14	0.00	
3137B7RN1	FREDDIE MAC FHR 4310 SA					4.3625	15 Feb 2044		
Original Face:	129,708.830	Local	18.935465	24,560.97	15.242160	19,770.43	-4,790.54	0.00	
	200,000.000	Base	18.935465	24,560.97	15.242160	19,770.43	-4,790.54	0.00	
3137BAQX3	FREDDIE MAC FHR 4335 SW					4.4125	15 May 2044		
Original Face:	270,136.000	Local	20.537052	55,477.97	15.985810	43,183.43	-12,294.54	0.01	
	400,000.000	Base	20.537052	55,477.97	15.985810	43,183.43	-12,294.54	0.01	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.618385	15 Apr 2041		
Original Face:	742,466.140	Local	9.515940	70,652.63	4.029320	29,916.34	-40,736.29	0.00	
	1,600,000.000	Base	9.515940	70,652.63	4.029320	29,916.34	-40,736.29	0.00	
3137FBTG1	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ17 A2					2.982	25 Nov 2025		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	730,000.000	Local		101.904963	743,906.23	99.733330	728,053.31	-15,852.92	0.11
	730,000.000	Base		101.904963	743,906.23	99.733330	728,053.31	-15,852.92	0.10
3137FEBQ2	FHLMC MULTIFAMILY STRUCTURED P FHMS K072 A2					3.444	25 Dec 2027		
Original Face:	340,000.000	Local		102.943424	350,007.64	101.315600	344,473.04	-5,534.60	0.05
	340,000.000	Base		102.943424	350,007.64	101.315600	344,473.04	-5,534.60	0.05
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3					5.4207	25 Mar 2025		
Original Face:	760,000.000	Local		107.887651	819,946.15	107.946070	820,390.13	443.98	0.12
	760,000.000	Base		107.887651	819,946.15	107.946070	820,390.13	443.98	0.12
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					5.5207	25 Dec 2027		
Original Face:	720,000.000	Local		109.553685	788,786.53	110.692030	796,982.62	8,196.09	0.12
	720,000.000	Base		109.553685	788,786.53	110.692030	796,982.62	8,196.09	0.11
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.78722	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					10.9707	25 Apr 2028		
Original Face:	1,527,087.810	Local		99.996878	1,527,040.14	132.971200	2,030,586.99	503,546.85	0.30
	1,530,000.000	Base		99.996878	1,527,040.14	132.971200	2,030,586.99	503,546.85	0.29
3137G0NW5	FREDDIE MAC STACR STACR 2017 DNA2 M1					2.8207	25 Oct 2029		
Original Face:	789,392.220	Local		101.076342	797,888.78	101.101500	798,087.38	198.60	0.12
	830,000.000	Base		101.076342	797,888.78	101.101500	798,087.38	198.60	0.11
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					4.1207	25 Mar 2030		
Original Face:	850,000.000	Local		100.000000	850,000.00	102.800000	873,800.00	23,800.00	0.13
	850,000.000	Base		100.000000	850,000.00	102.800000	873,800.00	23,800.00	0.12
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					6.0707	25 Mar 2030		
Original Face:	850,000.000	Local		100.000000	850,000.00	106.809000	907,876.50	57,876.50	0.13
	850,000.000	Base		100.000000	850,000.00	106.809000	907,876.50	57,876.50	0.13
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.0	01 Sep 2033		
Original Face:	21,553.740	Local		105.745871	22,792.19	107.986088	23,275.04	482.85	0.00
	700,000.000	Base		105.745871	22,792.19	107.986088	23,275.04	482.85	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	247,343.890	Local	105.553749	261,080.75	105.779938	261,640.21	559.46	0.04	
	1,400,000.000	Base	105.553749	261,080.75	105.779938	261,640.21	559.46	0.04	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
Original Face:	53,198.660	Local	109.139911	58,060.97	103.430001	55,023.37	-3,037.60	0.01	
	100,000.000	Base	109.139911	58,060.97	103.430001	55,023.37	-3,037.60	0.01	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
Original Face:	300,286.630	Local	109.139768	327,732.13	103.337960	310,310.08	-17,422.05	0.05	
	500,000.000	Base	109.139768	327,732.13	103.337960	310,310.08	-17,422.05	0.04	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
Original Face:	85,781.440	Local	111.505473	95,651.00	114.166655	97,933.80	2,282.80	0.01	
	300,000.000	Base	111.505473	95,651.00	114.166655	97,933.80	2,282.80	0.01	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		
Original Face:	60,432.870	Local	103.181398	62,355.48	103.529025	62,565.56	210.08	0.01	
	100,000.000	Base	103.181398	62,355.48	103.529025	62,565.56	210.08	0.01	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.5	01 May 2040		
Original Face:	229,487.270	Local	108.968319	250,068.42	111.597833	256,102.82	6,034.40	0.04	
	900,000.000	Base	108.968319	250,068.42	111.597833	256,102.82	6,034.40	0.04	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044		
Original Face:	63,953.350	Local	107.841982	68,968.56	105.415268	67,416.60	-1,551.96	0.01	
	100,000.000	Base	107.841982	68,968.56	105.415268	67,416.60	-1,551.96	0.01	
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
Original Face:	116,289.020	Local	108.548021	126,229.43	105.914521	123,166.96	-3,062.47	0.02	
	200,000.000	Base	108.548021	126,229.43	105.914521	123,166.96	-3,062.47	0.02	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038		
Original Face:	360,132.900	Local	109.652587	394,895.04	107.942587	388,736.77	-6,158.27	0.06	
	800,000.000	Base	109.652587	394,895.04	107.942587	388,736.77	-6,158.27	0.05	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.08	01 Jan 2028		
Original Face:	270,000.000	Local	97.912696	264,364.28	99.035480	267,395.80	3,031.52	0.04	
	270,000.000	Base	97.912696	264,364.28	99.035480	267,395.80	3,031.52	0.04	
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.84	01 Jan 2028		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	520,000.000	Local	99.192946	515,803.32	96.690659	502,791.43	-13,011.89	0.07	
	520,000.000	Base	99.192946	515,803.32	96.690659	502,791.43	-13,011.89	0.07	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.0	01 Sep 2042		
Original Face:	54,720.820	Local	109.311191	59,815.98	103.438377	56,602.33	-3,213.65	0.01	
	100,000.000	Base	109.311191	59,815.98	103.438377	56,602.33	-3,213.65	0.01	
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.5	01 Oct 2042		
Original Face:	179,002.240	Local	101.666717	181,985.70	94.734006	169,575.99	-12,409.71	0.02	
	300,000.000	Base	101.666717	181,985.70	94.734006	169,575.99	-12,409.71	0.02	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	57,779.990	Local	103.324334	59,700.79	103.528211	59,818.59	117.80	0.01	
	100,000.000	Base	103.324334	59,700.79	103.528211	59,818.59	117.80	0.01	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	52,559.550	Local	103.179822	54,230.85	103.375506	54,333.70	102.85	0.01	
	100,000.000	Base	103.179822	54,230.85	103.375506	54,333.70	102.85	0.01	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.0	01 Dec 2042		
Original Face:	87,748.270	Local	107.511863	94,339.80	103.376606	90,711.18	-3,628.62	0.01	
	200,000.000	Base	107.511863	94,339.80	103.376606	90,711.18	-3,628.62	0.01	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.0	01 Jan 2043		
Original Face:	57,229.940	Local	109.694017	62,777.82	103.438415	59,197.74	-3,580.08	0.01	
	100,000.000	Base	109.694017	62,777.82	103.438415	59,197.74	-3,580.08	0.01	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.0	01 Dec 2042		
Original Face:	45,833.550	Local	109.184124	50,042.96	103.438286	47,409.44	-2,633.52	0.01	
	100,000.000	Base	109.184124	50,042.96	103.438286	47,409.44	-2,633.52	0.01	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	67,086.810	Local	102.799924	68,965.19	103.277260	69,285.42	320.23	0.01	
	100,000.000	Base	102.799924	68,965.19	103.277260	69,285.42	320.23	0.01	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
Original Face:	171,887.510	Local	107.322318	184,473.66	105.053675	180,574.15	-3,899.51	0.03	
	551,126.000	Base	107.322318	184,473.66	105.053675	180,574.15	-3,899.51	0.03	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	402,636.220	Local		110.689992	445,678.00	106.214673	427,658.74	-18,019.26	0.06
	600,000.000	Base		110.689992	445,678.00	106.214673	427,658.74	-18,019.26	0.06
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
Original Face:	215,420.390	Local		110.941861	238,991.39	106.413667	229,236.74	-9,754.65	0.03
	300,000.000	Base		110.941861	238,991.39	106.413667	229,236.74	-9,754.65	0.03
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
Original Face:	66,146.320	Local		110.938265	73,381.58	106.412097	70,387.69	-2,993.89	0.01
	100,000.000	Base		110.938265	73,381.58	106.412097	70,387.69	-2,993.89	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
Original Face:	189,070.020	Local		106.857375	202,035.26	103.419472	195,535.22	-6,500.04	0.03
	300,000.000	Base		106.857375	202,035.26	103.419472	195,535.22	-6,500.04	0.03
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
Original Face:	433,058.470	Local		110.686448	479,337.04	106.211978	459,959.97	-19,377.07	0.07
	700,000.000	Base		110.686448	479,337.04	106.211978	459,959.97	-19,377.07	0.06
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
Original Face:	1,393,972.600	Local		107.259208	1,495,163.97	103.539165	1,443,307.59	-51,856.38	0.21
	1,900,000.000	Base		107.259208	1,495,163.97	103.539165	1,443,307.59	-51,856.38	0.20
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	2,776,406.240	Local		104.453213	2,900,045.53	100.322786	2,785,368.09	-114,677.44	0.41
	3,800,000.000	Base		104.453213	2,900,045.53	100.322786	2,785,368.09	-114,677.44	0.39
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	410,778.570	Local		103.216095	423,989.60	100.488986	412,787.22	-11,202.38	0.06
	500,000.000	Base		103.216095	423,989.60	100.488986	412,787.22	-11,202.38	0.06
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.0	01 Apr 2047		
Original Face:	366,498.540	Local		106.143140	389,013.06	103.136042	377,992.09	-11,020.97	0.06
	400,000.000	Base		106.143140	389,013.06	103.136042	377,992.09	-11,020.97	0.05
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.5	01 May 2047		
Original Face:	526,355.470	Local		104.671875	550,946.14	104.760848	551,414.45	468.31	0.08
	600,000.000	Base		104.671875	550,946.14	104.760848	551,414.45	468.31	0.08
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	60,320.860	Local	103.079482	62,178.43	103.529250	62,449.73	271.30	0.01	
	100,000.000	Base	103.079482	62,178.43	103.529250	62,449.73	271.30	0.01	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	116,643.250	Local	103.324256	120,520.77	103.493140	120,717.76	196.99	0.02	
	200,000.000	Base	103.324256	120,520.77	103.493140	120,717.76	196.99	0.02	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	61,392.370	Local	103.181373	63,345.49	103.369690	63,461.10	115.61	0.01	
	100,000.000	Base	103.181373	63,345.49	103.369690	63,461.10	115.61	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	123,241.100	Local	103.325960	127,340.05	103.529241	127,590.58	250.53	0.02	
	200,000.000	Base	103.325960	127,340.05	103.529241	127,590.58	250.53	0.02	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	99,687.880	Local	103.115675	102,793.83	103.218508	102,896.34	102.51	0.02	
	200,000.000	Base	103.115675	102,793.83	103.218508	102,896.34	102.51	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
Original Face:	2,861,369.260	Local	106.696716	3,052,987.02	103.649178	2,965,785.72	-87,201.30	0.43	
	4,898,873.000	Base	106.696716	3,052,987.02	103.649178	2,965,785.72	-87,201.30	0.42	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	223,410.880	Local	107.303548	239,727.80	105.020628	234,627.51	-5,100.29	0.03	
	715,719.000	Base	107.303548	239,727.80	105.020628	234,627.51	-5,100.29	0.03	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	40,998.120	Local	107.303554	43,992.44	105.013955	43,053.75	-938.69	0.01	
	180,844.000	Base	107.303554	43,992.44	105.013955	43,053.75	-938.69	0.01	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
Original Face:	102,742.330	Local	107.650848	110,602.99	104.804148	107,678.22	-2,924.77	0.02	
	498,051.000	Base	107.650848	110,602.99	104.804148	107,678.22	-2,924.77	0.02	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044		
Original Face:	50,588.860	Local	107.330230	54,297.14	104.741342	52,987.45	-1,309.69	0.01	
	602,226.000	Base	107.330230	54,297.14	104.741342	52,987.45	-1,309.69	0.01	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.5	01 Jun 2045		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	701,745.070	Local	104.128675	730,717.84	100.751447	707,018.31	-23,699.53	0.10	
	982,188.000	Base	104.128675	730,717.84	100.751447	707,018.31	-23,699.53	0.10	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.5	25 Apr 2035		
Original Face:	354,746.720	Local	110.454775	391,834.69	111.118540	394,189.38	2,354.69	0.06	
	2,000,000.000	Base	110.454775	391,834.69	111.118540	394,189.38	2,354.69	0.06	
31396LT75	FANNIE MAE FNR 2006 115 EI					5.0193	25 Dec 2036		
Original Face:	508,653.790	Local	17.945330	91,279.60	17.009900	86,521.50	-4,758.10	0.01	
	4,600,000.000	Base	17.945330	91,279.60	17.009900	86,521.50	-4,758.10	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036		
Original Face:	116,266.790	Local	111.442365	129,570.46	109.873990	127,746.96	-1,823.50	0.02	
	300,000.000	Base	111.442365	129,570.46	109.873990	127,746.96	-1,823.50	0.02	
31397EWH4	FREDDIE MAC FHR 3281 AI					4.8425	15 Feb 2037		
Original Face:	236,553.950	Local	14.846825	35,120.75	16.003220	37,856.25	2,735.50	0.01	
	2,100,000.000	Base	14.846825	35,120.75	16.003220	37,856.25	2,735.50	0.01	
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.9093	25 Jan 2041		
Original Face:	219,776.390	Local	22.744413	49,986.85	15.321130	33,672.23	-16,314.62	0.00	
	1,500,000.000	Base	22.744413	49,986.85	15.321130	33,672.23	-16,314.62	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041		
Original Face:	135,481.190	Local	106.614254	144,442.26	109.517390	148,375.46	3,933.20	0.02	
	100,000.000	Base	106.614254	144,442.26	109.517390	148,375.46	3,933.20	0.02	
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					0.96046	25 Jan 2020		
Original Face:	248,198.840	Local	0.858582	2,130.99	1.436120	3,564.43	1,433.44	0.00	
	290,000.000	Base	0.858582	2,130.99	1.436120	3,564.43	1,433.44	0.00	
31398W2M5	FREDDIE MAC FHR 3621 SB					4.6425	15 Jan 2040		
Original Face:	11,436.460	Local	30.750337	3,516.75	13.896680	1,589.29	-1,927.46	0.00	
	100,000.000	Base	30.750337	3,516.75	13.896680	1,589.29	-1,927.46	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
Original Face:	2,404.510	Local	110.590931	2,659.17	112.520019	2,705.56	46.39	0.00	
	100,000.000	Base	110.590931	2,659.17	112.520019	2,705.56	46.39	0.00	
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.5	01 Sep 2056		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	690,827.280 Local	112.987565	780,548.92	110.168476	761,073.89	-19,475.03	0.11	
	800,000.000 Base	112.987565	780,548.92	110.168476	761,073.89	-19,475.03	0.11	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.5	01 Mar 2057		
Original Face:	1,966,471.920 Local	103.644038	2,038,130.91	100.090036	1,968,242.45	-69,888.46	0.29	
	2,100,000.000 Base	103.644038	2,038,130.91	100.090036	1,968,242.45	-69,888.46	0.28	
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5				4.5	01 Apr 2056		
Original Face:	178,288.240 Local	108.549560	193,531.10	105.730177	188,504.47	-5,026.63	0.03	
	200,000.000 Base	108.549560	193,531.10	105.730177	188,504.47	-5,026.63	0.03	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.0	01 Nov 2046		
Original Face:	924,322.750 Local	109.259543	1,009,910.81	107.628049	994,830.54	-15,080.27	0.15	
	1,100,000.000 Base	109.259543	1,009,910.81	107.628049	994,830.54	-15,080.27	0.14	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.0	01 Nov 2035		
Original Face:	36,632.000 Local	110.867820	40,613.10	112.609970	41,251.28	638.18	0.01	
	500,000.000 Base	110.867820	40,613.10	112.609970	41,251.28	638.18	0.01	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.0	01 Oct 2035		
Original Face:	55,394.870 Local	105.970264	58,702.09	107.969319	59,809.46	1,107.37	0.01	
	900,000.000 Base	105.970264	58,702.09	107.969319	59,809.46	1,107.37	0.01	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.0	01 Aug 2037		
Original Face:	75,041.960 Local	111.166899	83,421.82	112.614571	84,508.18	1,086.36	0.01	
	600,000.000 Base	111.166899	83,421.82	112.614571	84,508.18	1,086.36	0.01	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.5	01 Oct 2044		
Original Face:	669,944.520 Local	108.612591	727,644.10	105.889625	709,401.74	-18,242.36	0.10	
	1,200,000.000 Base	108.612591	727,644.10	105.889625	709,401.74	-18,242.36	0.10	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.0	01 Oct 2037		
Original Face:	682.580 Local	112.402942	767.24	106.223865	725.06	-42.18	0.00	
	100,000.000 Base	112.402942	767.24	106.223865	725.06	-42.18	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.0	01 Dec 2037		
Original Face:	3,390.490 Local	112.618235	3,818.31	114.852037	3,894.05	75.74	0.00	
	100,000.000 Base	112.618235	3,818.31	114.852037	3,894.05	75.74	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.0	01 Nov 2038		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	10,999.600	Local	112.750918	12,402.15	116.243546	12,786.33	384.18	0.00	
	500,000.000	Base	112.750918	12,402.15	116.243546	12,786.33	384.18	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
Original Face:	57,763.850	Local	107.317431	61,990.68	107.145820	61,891.55	-99.13	0.01	
	1,300,984.000	Base	107.317431	61,990.68	107.145820	61,891.55	-99.13	0.01	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
Original Face:	64,644.830	Local	106.896963	69,103.36	107.147794	69,265.51	162.15	0.01	
	1,313,542.000	Base	106.896963	69,103.36	107.147794	69,265.51	162.15	0.01	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
Original Face:	15,125.580	Local	110.440922	16,704.83	112.233874	16,976.02	271.19	0.00	
	200,000.000	Base	110.440922	16,704.83	112.233874	16,976.02	271.19	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
Original Face:	4,808.660	Local	112.553185	5,412.30	106.702546	5,130.96	-281.34	0.00	
	100,000.000	Base	112.553185	5,412.30	106.702546	5,130.96	-281.34	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
Original Face:	30,717.420	Local	107.089853	32,895.24	109.891616	33,755.87	860.63	0.00	
	491,391.000	Base	107.089853	32,895.24	109.891616	33,755.87	860.63	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
Original Face:	57,351.130	Local	103.937847	59,609.53	98.456231	56,465.76	-3,143.77	0.01	
	100,000.000	Base	103.937847	59,609.53	98.456231	56,465.76	-3,143.77	0.01	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	108,430.530	Local	102.974172	111,655.44	103.337440	112,049.33	393.89	0.02	
	200,000.000	Base	102.974172	111,655.44	103.337440	112,049.33	393.89	0.02	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
Original Face:	39,646.460	Local	104.169704	41,299.60	105.094599	41,666.29	366.69	0.01	
	200,000.000	Base	104.169704	41,299.60	105.094599	41,666.29	366.69	0.01	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
Original Face:	205,765.340	Local	105.553763	217,193.06	105.582544	217,252.28	59.22	0.03	
	700,000.000	Base	105.553763	217,193.06	105.582544	217,252.28	59.22	0.03	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	119,874.170	Local	104.160780	124,861.87	105.082276	125,966.51	1,104.64	0.02	
	600,000.000	Base	104.160780	124,861.87	105.082276	125,966.51	1,104.64	0.02	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
Original Face:	36,781.330	Local	104.152161	38,308.55	105.078872	38,649.41	340.86	0.01	
	200,000.000	Base	104.152161	38,308.55	105.078872	38,649.41	340.86	0.01	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	134,926.910	Local	107.865881	145,540.10	105.422343	142,243.11	-3,296.99	0.02	
	200,000.000	Base	107.865881	145,540.10	105.422343	142,243.11	-3,296.99	0.02	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
Original Face:	58,031.810	Local	105.406586	61,169.35	105.037973	60,955.44	-213.91	0.01	
	200,000.000	Base	105.406586	61,169.35	105.037973	60,955.44	-213.91	0.01	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
Original Face:	69,300.550	Local	105.417042	73,054.59	105.104319	72,837.87	-216.72	0.01	
	200,000.000	Base	105.417042	73,054.59	105.104319	72,837.87	-216.72	0.01	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
Original Face:	112,147.030	Local	106.407267	119,332.59	103.274020	115,818.75	-3,513.84	0.02	
	200,000.000	Base	106.407267	119,332.59	103.274020	115,818.75	-3,513.84	0.02	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
Original Face:	52,157.200	Local	107.787324	56,218.85	105.406025	54,976.83	-1,242.02	0.01	
	100,000.000	Base	107.787324	56,218.85	105.406025	54,976.83	-1,242.02	0.01	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
Original Face:	233,648.520	Local	106.688778	249,276.75	103.275167	241,300.90	-7,975.85	0.04	
	400,000.000	Base	106.688778	249,276.75	103.275167	241,300.90	-7,975.85	0.03	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	70,650.520	Local	102.799838	72,628.62	103.287981	72,973.50	344.88	0.01	
	100,000.000	Base	102.799838	72,628.62	103.287981	72,973.50	344.88	0.01	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
Original Face:	195,004.130	Local	107.876331	210,363.30	105.415794	205,565.15	-4,798.15	0.03	
	300,000.000	Base	107.876331	210,363.30	105.415794	205,565.15	-4,798.15	0.03	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	134,695.050	Local		107.879592	145,308.47	105.427273	142,005.32	-3,303.15	0.02
	200,000.000	Base		107.879592	145,308.47	105.427273	142,005.32	-3,303.15	0.02
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
Original Face:	140,923.810	Local		107.835432	151,965.80	105.438315	148,587.69	-3,378.11	0.02
	200,000.000	Base		107.835432	151,965.80	105.438315	148,587.69	-3,378.11	0.02
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
Original Face:	77,777.900	Local		112.199867	87,266.70	112.352285	87,385.25	118.55	0.01
	900,000.000	Base		112.199867	87,266.70	112.352285	87,385.25	118.55	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
Original Face:	200,000.000	Local		100.687455	201,374.91	100.759000	201,518.00	143.09	0.03
		Base		100.687455	201,374.91	100.759000	201,518.00	143.09	0.03
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
Original Face:	183,238.350	Local		100.095035	183,412.49	100.137500	183,490.30	77.81	0.03
		Base		100.095035	183,412.49	100.137500	183,490.30	77.81	0.03
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
Original Face:	319,086.720	Local		100.409961	320,394.85	100.145800	319,551.95	-842.90	0.05
		Base		100.409961	320,394.85	100.145800	319,551.95	-842.90	0.04
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
Original Face:	256,000.000	Local		100.149730	256,383.31	100.000000	256,000.00	-383.31	0.04
		Base		100.149730	256,383.31	100.000000	256,000.00	-383.31	0.04
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
Original Face:	960,000.000	Local		115.430072	1,108,128.69	131.532865	1,262,715.50	154,586.81	0.18
		Base		115.430072	1,108,128.69	131.532865	1,262,715.50	154,586.81	0.18
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
Original Face:	310,000.000	Local		100.275219	310,853.18	98.207034	304,441.81	-6,411.37	0.04
		Base		100.275219	310,853.18	98.207034	304,441.81	-6,411.37	0.04
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.85	15 Jul 2047		
Original Face:	50,000.000	Local		104.998200	52,499.10	105.184311	52,592.16	93.06	0.01
		Base		104.998200	52,499.10	105.184311	52,592.16	93.06	0.01
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	440,000.000	Local	107.788236	474,268.24	108.260619	476,346.72	2,078.48	0.07	
		Base	107.788236	474,268.24	108.260619	476,346.72	2,078.48	0.07	
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.2	15 Jan 2021		
	200,000.000	Local	99.328210	198,656.42	99.176268	198,352.54	-303.88	0.03	
		Base	99.328210	198,656.42	99.176268	198,352.54	-303.88	0.03	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	59,848.480	Local	100.625012	60,222.54	100.375000	60,072.91	-149.63	0.01	
		Base	100.625012	60,222.54	100.375000	60,072.91	-149.63	0.01	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	16,000.000	Local	92.565688	14,810.51	91.970000	14,715.20	-95.31	0.00	
		Base	92.565688	14,810.51	91.970000	14,715.20	-95.31	0.00	
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021		
	170,000.000	Local	99.950071	169,915.12	99.500000	169,150.00	-765.12	0.02	
		Base	99.950071	169,915.12	99.500000	169,150.00	-765.12	0.02	
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875					6.875	15 Feb 2023		
	30,000.000	Local	105.740700	31,722.21	107.250000	32,175.00	452.79	0.00	
		Base	105.740700	31,722.21	107.250000	32,175.00	452.79	0.00	
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					2.0566	15 Nov 2034		
	549,397.350	Local	93.876519	515,755.11	97.973780	538,265.35	22,510.24	0.08	
Original Face:	4,300,000.000	Base	93.876519	515,755.11	97.973780	538,265.35	22,510.24	0.08	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.0	20 Aug 2046		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.0	20 Aug 2047		
	1,493,742.380	Local	105.602897	1,577,435.22	102.869349	1,536,603.06	-40,832.16	0.22	
Original Face:	1,600,000.000	Base	105.602897	1,577,435.22	102.869349	1,536,603.06	-40,832.16	0.22	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.0	20 Nov 2047		
	2,273,448.590	Local	100.870193	2,293,231.97	98.452386	2,238,264.38	-54,967.59	0.33	
Original Face:	2,300,000.000	Base	100.870193	2,293,231.97	98.452386	2,238,264.38	-54,967.59	0.31	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.5	20 Nov 2047		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	98,812.900	Local	103.959524	102,725.42	101.067354	99,867.58	-2,857.84	0.01	
	100,000.000	Base	103.959524	102,725.42	101.067354	99,867.58	-2,857.84	0.01	
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.5	20 Oct 2047		
Original Face:	295,910.430	Local	104.102184	308,049.22	101.166663	299,362.71	-8,686.51	0.04	
	300,000.000	Base	104.102184	308,049.22	101.166663	299,362.71	-8,686.51	0.04	
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.5	20 Oct 2047		
Original Face:	295,828.750	Local	104.102184	307,964.19	101.187629	299,342.10	-8,622.09	0.04	
	300,000.000	Base	104.102184	307,964.19	101.187629	299,342.10	-8,622.09	0.04	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
Original Face:	50,000.000	Local	100.904060	50,452.03	101.500000	50,750.00	297.97	0.01	
		Base	100.904060	50,452.03	101.500000	50,750.00	297.97	0.01	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.5	20 Oct 2037		
Original Face:	55,054.850	Local	108.434625	59,698.52	115.191325	63,418.41	3,719.89	0.01	
	1,600,000.000	Base	108.434625	59,698.52	115.191325	63,418.41	3,719.89	0.01	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.0	20 Sep 2038		
Original Face:	269,147.470	Local	109.224114	293,973.94	111.457576	299,985.25	6,011.31	0.04	
	7,900,000.000	Base	109.224114	293,973.94	111.457576	299,985.25	6,011.31	0.04	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.5	20 Jan 2040		
Original Face:	54,424.540	Local	107.158535	58,320.54	105.134374	57,218.90	-1,101.64	0.01	
	300,000.000	Base	107.158535	58,320.54	105.134374	57,218.90	-1,101.64	0.01	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.5	20 May 2040		
Original Face:	70,035.320	Local	107.181833	75,065.14	105.134600	73,631.35	-1,433.79	0.01	
	400,000.000	Base	107.181833	75,065.14	105.134600	73,631.35	-1,433.79	0.01	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.0	20 May 2040		
Original Face:	18,184.100	Local	108.500998	19,729.93	111.943713	20,355.96	626.03	0.00	
	222,231.000	Base	108.500998	19,729.93	111.943713	20,355.96	626.03	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.0	20 Aug 2040		
Original Face:	33,874.290	Local	108.296971	36,684.83	113.001174	38,278.35	1,593.52	0.01	
	302,944.000	Base	108.296971	36,684.83	113.001174	38,278.35	1,593.52	0.01	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.0	20 Sep 2040		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	32,992.070	Local	104.975559	34,633.61	108.702122	35,863.08	1,229.47	0.01	
	200,000.000	Base	104.975559	34,633.61	108.702122	35,863.08	1,229.47	0.01	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
Original Face:	21,308.630	Local	104.540695	22,276.19	105.134503	22,402.72	126.53	0.00	
	100,000.000	Base	104.540695	22,276.19	105.134503	22,402.72	126.53	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
Original Face:	35,354.280	Local	108.320633	38,295.98	110.298397	38,995.20	699.22	0.01	
	347,788.000	Base	108.320633	38,295.98	110.298397	38,995.20	699.22	0.01	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
Original Face:	518,167.610	Local	104.620269	542,108.35	105.137530	544,788.63	2,680.28	0.08	
	2,800,000.000	Base	104.620269	542,108.35	105.137530	544,788.63	2,680.28	0.08	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
Original Face:	71,761.090	Local	108.302870	77,719.32	113.016494	81,101.87	3,382.55	0.01	
	437,880.000	Base	108.302870	77,719.32	113.016494	81,101.87	3,382.55	0.01	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
Original Face:	26,110.100	Local	103.321397	26,977.32	106.117188	27,707.30	729.98	0.00	
	100,000.000	Base	103.321397	26,977.32	106.117188	27,707.30	729.98	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
Original Face:	47,179.730	Local	103.469202	48,816.49	106.291534	50,148.06	1,331.57	0.01	
	200,000.000	Base	103.469202	48,816.49	106.291534	50,148.06	1,331.57	0.01	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					3.299	20 Jul 2060		
Original Face:	228,588.650	Local	104.527998	238,939.14	104.445530	238,750.63	-188.51	0.03	
	430,000.000	Base	104.527998	238,939.14	104.445530	238,750.63	-188.51	0.03	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					3.285	20 Nov 2060		
Original Face:	266,594.380	Local	105.096660	280,181.79	104.077020	277,463.49	-2,718.30	0.04	
	500,000.000	Base	105.096660	280,181.79	104.077020	277,463.49	-2,718.30	0.04	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
Original Face:	76,985.180	Local	105.472716	81,198.36	108.800270	83,760.08	2,561.72	0.01	
	500,000.000	Base	105.472716	81,198.36	108.800270	83,760.08	2,561.72	0.01	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	77,442.420	Local		107.585248	83,316.62	105.214798	81,480.89	-1,835.73	0.01
	400,000.000	Base		107.585248	83,316.62	105.214798	81,480.89	-1,835.73	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		
Original Face:	90,000.000	Local		102.709111	92,438.20	105.438560	94,894.70	2,456.50	0.01
	90,000.000	Base		102.709111	92,438.20	105.438560	94,894.70	2,456.50	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.13301	10 Feb 2048		
Original Face:	4,010,058.110	Local		5.205393	208,739.28	4.928820	197,648.55	-11,090.73	0.03
	4,130,000.000	Base		5.205393	208,739.28	4.928820	197,648.55	-11,090.73	0.03
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.00481	10 Apr 2047		
Original Face:	2,357,578.830	Local		5.621517	132,531.70	4.623410	109,000.54	-23,531.16	0.02
	2,770,000.000	Base		5.621517	132,531.70	4.623410	109,000.54	-23,531.16	0.02
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
Original Face:	171,000.000	Local		108.040023	184,748.44	104.859795	179,310.25	-5,438.19	0.03
		Base		108.040023	184,748.44	104.859795	179,310.25	-5,438.19	0.03
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
Original Face:	80,000.000	Local		121.504800	97,203.84	116.518374	93,214.70	-3,989.14	0.01
		Base		121.504800	97,203.84	116.518374	93,214.70	-3,989.14	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
Original Face:	719,000.000	Local		138.993312	999,361.91	129.525342	931,287.21	-68,074.70	0.14
		Base		138.993312	999,361.91	129.525342	931,287.21	-68,074.70	0.13
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.5	08 Jan 2020		
Original Face:	20,000.000	Local		103.925050	20,785.01	104.007026	20,801.41	16.40	0.00
		Base		103.925050	20,785.01	104.007026	20,801.41	16.40	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
Original Face:	50,000.000	Local		100.840420	50,420.21	102.556378	51,278.19	857.98	0.01
		Base		100.840420	50,420.21	102.556378	51,278.19	857.98	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
Original Face:	106,000.000	Local		105.657302	111,996.74	104.409542	110,674.11	-1,322.63	0.02
		Base		105.657302	111,996.74	104.409542	110,674.11	-1,322.63	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local	113.785980	56,892.99	109.829931	54,914.97	-1,978.02	0.01	
		Base	113.785980	56,892.99	109.829931	54,914.97	-1,978.02	0.01	
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.15	01 Apr 2038			
	30,000.000	Local	105.952600	31,785.78	99.678883	29,903.66	-1,882.12	0.00	
		Base	105.952600	31,785.78	99.678883	29,903.66	-1,882.12	0.00	
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25				3.25	15 May 2018			
	20,000.000	Local	100.000000	20,000.00	100.025668	20,005.13	5.13	0.00	
		Base	100.000000	20,000.00	100.025668	20,005.13	5.13	0.00	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022			
	240,000.000	Local	100.129467	240,310.72	99.177950	238,027.08	-2,283.64	0.03	
		Base	100.129467	240,310.72	99.177950	238,027.08	-2,283.64	0.03	
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.35	17 Jan 2027			
	40,000.000	Local	101.158300	40,463.32	99.332070	39,732.83	-730.49	0.01	
		Base	101.158300	40,463.32	99.332070	39,732.83	-730.49	0.01	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024			
	330,000.000	Local	102.120794	336,998.62	100.446299	331,472.79	-5,525.83	0.05	
		Base	102.120794	336,998.62	100.446299	331,472.79	-5,525.83	0.05	
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.55	01 Sep 2020			
	50,000.000	Local	98.988060	49,494.03	99.192836	49,596.42	102.39	0.01	
		Base	98.988060	49,494.03	99.192836	49,596.42	102.39	0.01	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
	160,000.000	Local	102.600281	164,160.45	107.739365	172,382.98	8,222.53	0.03	
		Base	102.600281	164,160.45	107.739365	172,382.98	8,222.53	0.02	
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.85	08 May 2022			
	180,000.000	Local	99.221261	178,598.27	99.306484	178,751.67	153.40	0.03	
		Base	99.221261	178,598.27	99.306484	178,751.67	153.40	0.03	
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125	30 May 2023			
	40,000.000	Local	102.391250	40,956.50	100.652000	40,260.80	-695.70	0.01	
		Base	102.391250	40,956.50	100.652000	40,260.80	-695.70	0.01	
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875	16 Apr 2020			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000.000	Local		99.297300	49,648.65	99.168899	49,584.45	-64.20	0.01
		Base		99.297300	49,648.65	99.168899	49,584.45	-64.20	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	450,000.000	Local		99.107389	445,983.25	96.536309	434,413.39	-11,569.86	0.06
		Base		99.107389	445,983.25	96.536309	434,413.39	-11,569.86	0.06
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local		102.586414	215,431.47	105.818459	222,218.76	6,787.29	0.03
		Base		102.586414	215,431.47	105.818459	222,218.76	6,787.29	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	540,000.000	Local		122.428050	661,111.47	125.271326	676,465.16	15,353.69	0.10
		Base		122.428050	661,111.47	125.271326	676,465.16	15,353.69	0.10
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	320,000.000	Local		100.414341	321,325.89	126.801940	405,766.21	84,440.32	0.06
		Base		100.414341	321,325.89	126.801940	405,766.21	84,440.32	0.06
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,040,000.000	Local		102.023677	1,061,046.24	101.538769	1,056,003.20	-5,043.04	0.15
		Base		102.023677	1,061,046.24	101.538769	1,056,003.20	-5,043.04	0.15
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814	23 Apr 2029		
	1,030,000.000	Local		100.044643	1,030,459.82	98.027473	1,009,682.97	-20,776.85	0.15
		Base		100.044643	1,030,459.82	98.027473	1,009,682.97	-20,776.85	0.14
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.0	29 Dec 2049		
	8,000.000	Local		79.284375	6,342.75	84.075000	6,726.00	383.25	0.00
		Base		79.284375	6,342.75	84.075000	6,726.00	383.25	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	570,000.000	Local		99.307747	566,054.16	96.343707	549,159.13	-16,895.03	0.08
		Base		99.307747	566,054.16	96.343707	549,159.13	-16,895.03	0.08
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	470,000.000	Local		101.466402	476,892.09	107.626869	505,846.28	28,954.19	0.07
		Base		101.466402	476,892.09	107.626869	505,846.28	28,954.19	0.07
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					5.05625	20 Jan 2040		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	36,961.050	Local	13.198002	4,878.12	10.061320	3,718.77	-1,159.35	0.00	
	258,000.000	Base	13.198002	4,878.12	10.061320	3,718.77	-1,159.35	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				2.56693	20 May 2060			
Original Face:	356,007.420	Local	102.210651	363,877.50	101.401550	360,997.04	-2,880.46	0.05	
	670,000.000	Base	102.210651	363,877.50	101.401550	360,997.04	-2,880.46	0.05	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				1.89175	20 Oct 2060			
Original Face:	709,224.930	Local	100.000000	709,224.93	99.745270	707,418.32	-1,806.61	0.10	
	1,150,000.000	Base	100.000000	709,224.93	99.745270	707,418.32	-1,806.61	0.10	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				2.06175	20 Mar 2061			
Original Face:	128,156.410	Local	99.989528	128,142.99	100.203380	128,417.05	274.06	0.02	
	200,000.000	Base	99.989528	128,142.99	100.203380	128,417.05	274.06	0.02	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				5.01187	16 Apr 2042			
Original Face:	1,862,902.950	Local	23.203928	432,266.65	21.111400	393,284.89	-38,981.76	0.06	
	4,700,000.000	Base	23.203928	432,266.65	21.111400	393,284.89	-38,981.76	0.06	
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				4.90625	20 Mar 2039			
Original Face:	15,276.910	Local	18.995006	2,901.85	4.946730	755.71	-2,146.14	0.00	
	176,719.000	Base	18.995006	2,901.85	4.946730	755.71	-2,146.14	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				4.88625	20 Apr 2040			
Original Face:	43,852.350	Local	29.263608	12,832.78	14.181000	6,218.70	-6,614.08	0.00	
	300,000.000	Base	29.263608	12,832.78	14.181000	6,218.70	-6,614.08	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				4.45625	20 Mar 2042			
Original Face:	2,178,652.990	Local	20.812941	453,441.77	14.506870	316,054.36	-137,387.41	0.05	
	4,800,000.000	Base	20.812941	453,441.77	14.506870	316,054.36	-137,387.41	0.04	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI				3.5	20 Feb 2038			
Original Face:	540,360.800	Local	9.875888	53,365.43	8.066620	43,588.85	-9,776.58	0.01	
	1,500,000.000	Base	9.875888	53,365.43	8.066620	43,588.85	-9,776.58	0.01	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA				0.73957	16 Mar 2047			
Original Face:	4,636,996.940	Local	5.721971	265,327.60	3.617210	167,729.92	-97,597.68	0.02	
	5,680,000.000	Base	5.721971	265,327.60	3.617210	167,729.92	-97,597.68	0.02	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB				0.90408	16 Aug 2054			

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	8,178,040.010	Local		5.637555	461,041.47	4.687300	383,329.27	-77,712.20	0.06
	9,230,000.000	Base		5.637555	461,041.47	4.687300	383,329.27	-77,712.20	0.05
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					4.00625	20 Aug 2044		
	199,108.020	Local		20.266205	40,351.64	13.560180	26,999.41	-13,352.23	0.00
Original Face:	400,000.000	Base		20.266205	40,351.64	13.560180	26,999.41	-13,352.23	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	1,010,644.440	Local		44.023558	444,921.64	19.388870	195,952.54	-248,969.10	0.03
Original Face:	3,000,000.000	Base		44.023558	444,921.64	19.388870	195,952.54	-248,969.10	0.03
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					4.944	20 Feb 2032		
	150,000.000	Local		89.315993	133,973.99	99.822790	149,734.19	15,760.20	0.02
Original Face:	150,000.000	Base		89.315993	133,973.99	99.822790	149,734.19	15,760.20	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					5.088	13 Mar 2032		
	225,000.000	Local		89.284289	200,889.65	99.819990	224,594.98	23,705.33	0.03
Original Face:	225,000.000	Base		89.284289	200,889.65	99.819990	224,594.98	23,705.33	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	40,000.000	Local		102.670050	41,068.02	96.625000	38,650.00	-2,418.02	0.01
		Base		102.670050	41,068.02	96.625000	38,650.00	-2,418.02	0.01
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	240,000.000	Local		100.000000	240,000.00	101.250000	243,000.00	3,000.00	0.04
		Base		100.000000	240,000.00	101.250000	243,000.00	3,000.00	0.03
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	650,000.000	Local		99.361751	645,851.38	99.224722	644,960.69	-890.69	0.09
		Base		99.361751	645,851.38	99.224722	644,960.69	-890.69	0.09
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.861494	818,864.25	100.463838	823,803.47	4,939.22	0.12
		Base		99.861494	818,864.25	100.463838	823,803.47	4,939.22	0.12
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	102.250000	306,750.00	6,750.00	0.04
		Base		100.000000	300,000.00	102.250000	306,750.00	6,750.00	0.04
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300,000.000	Local	100.000000	300,000.00	102.000000	306,000.00	6,000.00	0.04	
		Base	100.000000	300,000.00	102.000000	306,000.00	6,000.00	0.04	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	480,000.000	Local	100.561660	482,695.97	100.452469	482,171.85	-524.12	0.07	
		Base	100.561660	482,695.97	100.452469	482,171.85	-524.12	0.07	
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	120,000.000	Local	102.392108	122,870.53	110.279936	132,335.92	9,465.39	0.02	
		Base	102.392108	122,870.53	110.279936	132,335.92	9,465.39	0.02	
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local	101.252407	151,878.61	104.261445	156,392.17	4,513.56	0.02	
		Base	101.252407	151,878.61	104.261445	156,392.17	4,513.56	0.02	
428040CU1	HERTZ VEHICLE FINANCING LLC HERTZ 2017 1A A 144A					2.96	25 Oct 2021		
	350,000.000	Local	99.665817	348,830.36	99.127200	346,945.20	-1,885.16	0.05	
Original Face:	350,000.000	Base	99.665817	348,830.36	99.127200	346,945.20	-1,885.16	0.05	
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
	133,333.330	Local	99.990265	133,320.35	99.794440	133,059.25	-261.10	0.02	
Original Face:	160,000.000	Base	99.990265	133,320.35	99.794440	133,059.25	-261.10	0.02	
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	98.875000	128,537.50	-1,462.50	0.02	
		Base	100.000000	130,000.00	98.875000	128,537.50	-1,462.50	0.02	
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	495,630.160	Local	100.640629	498,805.31	100.488600	498,051.81	-753.50	0.07	
		Base	100.640629	498,805.31	100.488600	498,051.81	-753.50	0.07	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local	101.484200	50,742.10	100.732444	50,366.22	-375.88	0.01	
		Base	101.484200	50,742.10	100.732444	50,366.22	-375.88	0.01	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	40,000.000	Local	104.846600	41,938.64	105.363695	42,145.48	206.84	0.01	
		Base	104.846600	41,938.64	105.363695	42,145.48	206.84	0.01	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	101.651291	223,632.84	99.391603	218,661.53	-4,971.31	0.03	
		Base	101.651291	223,632.84	99.391603	218,661.53	-4,971.31	0.03	
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.8	15 Mar 2047		
	10,000.000	Local	103.349100	10,334.91	103.148012	10,314.80	-20.11	0.00	
		Base	103.349100	10,334.91	103.148012	10,314.80	-20.11	0.00	
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	200,000.000	Local	100.858095	201,716.19	108.088378	216,176.76	14,460.57	0.03	
		Base	100.858095	201,716.19	108.088378	216,176.76	14,460.57	0.03	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.5	11 Jan 2028		
	260,000.000	Local	99.586808	258,925.70	95.669600	248,740.96	-10,184.74	0.04	
		Base	99.586808	258,925.70	95.669600	248,740.96	-10,184.74	0.03	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.35	11 Jan 2048		
	300,000.000	Local	99.170153	297,510.46	95.343200	286,029.60	-11,480.86	0.04	
		Base	99.170153	297,510.46	95.343200	286,029.60	-11,480.86	0.04	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		
	100,000.000	Local	101.505990	101,505.99	102.196873	102,196.87	690.88	0.01	
		Base	101.505990	101,505.99	102.196873	102,196.87	690.88	0.01	
458140BF6	INTEL CORP SR UNSECURED 144A 12/47 3.734					3.734	08 Dec 2047		
	130,000.000	Local	100.492008	130,639.61	97.440910	126,673.18	-3,966.43	0.02	
		Base	100.492008	130,639.61	97.440910	126,673.18	-3,966.43	0.02	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	170,000.000	Local	116.502994	198,055.09	116.626986	198,265.88	210.79	0.03	
		Base	116.502994	198,055.09	116.626986	198,265.88	210.79	0.03	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	900,000.000	Local	99.763359	897,870.23	98.634803	887,713.23	-10,157.00	0.13	
		Base	99.763359	897,870.23	98.634803	887,713.23	-10,157.00	0.12	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125	14 Jul 2022		
	200,000.000	Local	99.864795	199,729.59	96.643975	193,287.95	-6,441.64	0.03	
		Base	99.864795	199,729.59	96.643975	193,287.95	-6,441.64	0.03	
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 2027		

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		320,000.000	Local 100.069666	320,222.93	94.479530	302,334.50	-17,888.43	0.04	
			Base 100.069666	320,222.93	94.479530	302,334.50	-17,888.43	0.04	
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375	12 Jan 2023			
		200,000.000	Local 99.750500	199,501.00	97.623776	195,247.55	-4,253.45	0.03	
			Base 99.750500	199,501.00	97.623776	195,247.55	-4,253.45	0.03	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.35	15 Aug 2021			
		150,000.000	Local 104.237067	156,355.60	103.576908	155,365.36	-990.24	0.02	
			Base 104.237067	156,355.60	103.576908	155,365.36	-990.24	0.02	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		450,000.000	Local 100.847073	453,811.83	108.202770	486,912.47	33,100.64	0.07	
			Base 100.847073	453,811.83	108.202770	486,912.47	33,100.64	0.07	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027			
		200,000.000	Local 104.977570	209,955.14	101.223645	202,447.29	-7,507.85	0.03	
			Base 104.977570	209,955.14	101.223645	202,447.29	-7,507.85	0.03	
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55				2.55	01 Mar 2021			
		70,000.000	Local 98.250371	68,775.26	98.394180	68,875.93	100.67	0.01	
			Base 98.250371	68,775.26	98.394180	68,875.93	100.67	0.01	
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C				5.250096	15 Nov 2045			
		60,000.000	Local 100.429617	60,257.77	104.068490	62,441.09	2,183.32	0.01	
Original Face:		60,000.000	Base 100.429617	60,257.77	104.068490	62,441.09	2,183.32	0.01	
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A				4.97405	15 Feb 2047			
		700,000.000	Local 94.562010	661,934.07	87.031050	609,217.35	-52,716.72	0.09	
Original Face:		700,000.000	Base 94.562010	661,934.07	87.031050	609,217.35	-52,716.72	0.09	
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A				4.81528	15 Aug 2047			
		700,000.000	Local 92.225631	645,579.42	85.442710	598,098.97	-47,480.45	0.09	
Original Face:		700,000.000	Base 92.225631	645,579.42	85.442710	598,098.97	-47,480.45	0.08	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
		250,000.000	Local 102.664636	256,661.59	101.739420	254,348.55	-2,313.04	0.04	
Original Face:		250,000.000	Base 102.664636	256,661.59	101.739420	254,348.55	-2,313.04	0.04	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				1.77135	27 Jul 2036			

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	798,050.200	Local	96.197248	767,702.33	99.587990	794,762.15	27,059.82	0.12	
	1,560,000.000	Base	96.197248	767,702.33	99.587990	794,762.15	27,059.82	0.11	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				1.8307	27 Jul 2046			
Original Face:	624,077.600	Local	96.228610	600,541.20	99.376450	620,186.16	19,644.96	0.09	
	1,590,000.000	Base	96.228610	600,541.20	99.376450	620,186.16	19,644.96	0.09	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4				3.2274	15 Oct 2048			
Original Face:	780,000.000	Local	100.879981	786,863.85	98.831480	770,885.54	-15,978.31	0.11	
	780,000.000	Base	100.879981	786,863.85	98.831480	770,885.54	-15,978.31	0.11	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				3.42846	15 May 2028			
Original Face:	400,000.000	Local	98.427813	393,711.25	99.545500	398,182.00	4,470.75	0.06	
	400,000.000	Base	98.427813	393,711.25	99.545500	398,182.00	4,470.75	0.06	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509	23 Jan 2029			
Original Face:	960,000.000	Local	100.000000	960,000.00	97.070158	931,873.52	-28,126.48	0.14	
		Base	100.000000	960,000.00	97.070158	931,873.52	-28,126.48	0.13	
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.5	25 Apr 2048			
Original Face:	1,700,000.000	Local	98.562892	1,675,569.17	98.890600	1,681,140.20	5,571.03	0.25	
	1,700,000.000	Base	98.562892	1,675,569.17	98.890600	1,681,140.20	5,571.03	0.24	
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022			
Original Face:	502,424.220	Local	100.309985	503,981.66	100.237500	503,617.48	-364.18	0.07	
		Base	100.309985	503,981.66	100.237500	503,617.48	-364.18	0.07	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625	03 Mar 2037			
Original Face:	150,000.000	Local	97.982027	146,973.04	99.620611	149,430.92	2,457.88	0.02	
		Base	97.982027	146,973.04	99.620611	149,430.92	2,457.88	0.02	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043			
Original Face:	50,000.000	Local	101.735920	50,867.96	107.358906	53,679.45	2,811.49	0.01	
		Base	101.735920	50,867.96	107.358906	53,679.45	2,811.49	0.01	
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.25	28 Feb 2028			
Original Face:	200,000.000	Local	100.000000	200,000.00	104.526000	209,052.00	9,052.00	0.03	
		Base	100.000000	200,000.00	104.526000	209,052.00	9,052.00	0.03	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	670,000.000	Local		111.145109	744,672.23	115.504611	773,880.89	29,208.66	0.11
		Base		111.145109	744,672.23	115.504611	773,880.89	29,208.66	0.11
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.5	01 Mar 2021		
	70,000.000	Local		99.951686	69,966.18	99.961066	69,972.75	6.57	0.01
		Base		99.951686	69,966.18	99.961066	69,972.75	6.57	0.01
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	220,000.000	Local		82.751509	182,053.32	102.575861	225,666.89	43,613.57	0.03
		Base		82.751509	182,053.32	102.575861	225,666.89	43,613.57	0.03
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.3	01 Mar 2028		
	110,000.000	Local		99.624573	109,587.03	99.563860	109,520.25	-66.78	0.02
		Base		99.624573	109,587.03	99.563860	109,520.25	-66.78	0.02
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local		105.394167	18,970.95	104.092404	18,736.63	-234.32	0.00
		Base		105.394167	18,970.95	104.092404	18,736.63	-234.32	0.00
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	80,000.000	Local		100.842250	80,673.80	99.854698	79,883.76	-790.04	0.01
		Base		100.842250	80,673.80	99.854698	79,883.76	-790.04	0.01
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	190,000.000	Local		97.507479	185,264.21	91.698523	174,227.19	-11,037.02	0.03
		Base		97.507479	185,264.21	91.698523	174,227.19	-11,037.02	0.02
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	160,000.000	Local		96.293375	154,069.40	92.303837	147,686.14	-6,383.26	0.02
		Base		96.293375	154,069.40	92.303837	147,686.14	-6,383.26	0.02
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	70,000.000	Local		101.978914	71,385.24	99.560519	69,692.36	-1,692.88	0.01
		Base		101.978914	71,385.24	99.560519	69,692.36	-1,692.88	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	80,000.000	Local		103.430575	82,744.46	101.632248	81,305.80	-1,438.66	0.01
		Base		103.430575	82,744.46	101.632248	81,305.80	-1,438.66	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.5	20 Mar 2027		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	570,000.000	Local	100.188625	571,075.16	98.016800	558,695.76	-12,379.40	0.08	
		Base	100.188625	571,075.16	98.016800	558,695.76	-12,379.40	0.08	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.5225	23 Dec 2036		
	190,860.830	Local	92.042940	175,673.92	98.334500	187,682.04	12,008.12	0.03	
Original Face:	710,000.000	Base	92.042940	175,673.92	98.334500	187,682.04	12,008.12	0.03	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	160,000.000	Local	99.665250	159,464.40	99.125000	158,600.00	-864.40	0.02	
		Base	99.665250	159,464.40	99.125000	158,600.00	-864.40	0.02	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN						04 Oct 2023		
	489,710.360	Local	100.983034	494,524.38	100.796900	493,612.86	-911.52	0.07	
		Base	100.983034	494,524.38	100.796900	493,612.86	-911.52	0.07	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	323,378.600	Local	26.000001	84,078.44	13.000000	42,039.22	-42,039.22	0.01	
		Base	26.000001	84,078.44	13.000000	42,039.22	-42,039.22	0.01	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local	100.000000	790,000.00	1.238000	9,780.20	-780,219.80	0.00	
		Base	100.000000	790,000.00	1.238000	9,780.20	-780,219.80	0.00	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	98.000000	78,400.00	-1,600.00	0.01	
		Base	100.000000	80,000.00	98.000000	78,400.00	-1,600.00	0.01	
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	500,000.000	Local	100.357840	501,789.20	100.093800	500,469.00	-1,320.20	0.07	
		Base	100.357840	501,789.20	100.093800	500,469.00	-1,320.20	0.07	
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	110,000.000	Local	99.967618	109,964.38	97.569009	107,325.91	-2,638.47	0.02	
		Base	99.967618	109,964.38	97.569009	107,325.91	-2,638.47	0.02	
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574	07 Nov 2028		
	200,000.000	Local	100.000000	200,000.00	94.384623	188,769.25	-11,230.75	0.03	
		Base	100.000000	200,000.00	94.384623	188,769.25	-11,230.75	0.03	
539439AR0	LLOYDS BANKING GROUP PLC COMPANY GUAR 03/28 4.375					4.375	22 Mar 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local		99.647775	199,295.55	100.999771	201,999.54	2,703.99	0.03
		Base		99.647775	199,295.55	100.999771	201,999.54	2,703.99	0.03
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		
	250,000.000	Local		99.599752	248,999.38	100.563405	251,408.51	2,409.13	0.04
		Base		99.599752	248,999.38	100.563405	251,408.51	2,409.13	0.04
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local		100.466540	100,466.54	106.682522	106,682.52	6,215.98	0.02
		Base		100.466540	100,466.54	106.682522	106,682.52	6,215.98	0.02
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.1	15 Jan 2023		
	40,000.000	Local		100.602950	40,241.18	99.397293	39,758.92	-482.26	0.01
		Base		100.602950	40,241.18	99.397293	39,758.92	-482.26	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	100,000.000	Local		106.608110	106,608.11	106.093391	106,093.39	-514.72	0.02
		Base		106.608110	106,608.11	106.093391	106,093.39	-514.72	0.01
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.0	31 Mar 2024		
	80,000.000	Local		85.179850	68,143.88	82.500000	66,000.00	-2,143.88	0.01
		Base		85.179850	68,143.88	82.500000	66,000.00	-2,143.88	0.01
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B						25 Apr 2023		
	520,683.890	Local		100.586325	523,736.79	100.200000	521,725.26	-2,011.53	0.08
		Base		100.586325	523,736.79	100.200000	521,725.26	-2,011.53	0.07
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	493,057.500	Local		100.436783	495,211.09	100.437500	495,214.63	3.54	0.07
		Base		100.436783	495,211.09	100.437500	495,214.63	3.54	0.07
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	180,000.000	Local		98.816200	177,869.16	98.732837	177,719.11	-150.05	0.03
		Base		98.816200	177,869.16	98.732837	177,719.11	-150.05	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.7	15 Apr 2048		
	330,000.000	Local		99.349418	327,853.08	97.409845	321,452.49	-6,400.59	0.05
		Base		99.349418	327,853.08	97.409845	321,452.49	-6,400.59	0.05
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		290,000.000	Local Base	99.556210 99.556210	288,713.01 288,713.01	98.551547 98.551547	285,799.49 285,799.49	-2,913.52 -2,913.52	0.04 0.04
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				1.9207	25 May 2037			
		1,775,109.830	Local	92.250012	1,637,539.03	94.964190	1,685,718.67	48,179.64	0.25
Original Face:		10,140,000.000	Base	92.250012	1,637,539.03	94.964190	1,685,718.67	48,179.64	0.24
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				3.51915	25 Nov 2035			
		227,456.360	Local	88.446377	201,176.91	83.128450	189,080.95	-12,095.96	0.03
Original Face:		760,000.000	Base	88.446377	201,176.91	83.128450	189,080.95	-12,095.96	0.03
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.7	30 Jan 2026			
		320,000.000	Local Base	100.313084 100.313084	321,001.87 321,001.87	100.563631 100.563631	321,803.62 321,803.62	801.75 801.75	0.05 0.05
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35				3.35	01 Apr 2027			
		600,000.000	Local Base	100.286648 100.286648	601,719.89 601,719.89	98.688576 98.688576	592,131.46 592,131.46	-9,588.43 -9,588.43	0.09 0.08
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025			
		100,000.000	Local Base	99.882010 99.882010	99,882.01 99,882.01	96.387581 96.387581	96,387.58 96,387.58	-3,494.43 -3,494.43	0.01 0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066			
		760,000.000	Local Base	103.553188 103.553188	787,004.23 787,004.23	109.625000 109.625000	833,150.00 833,150.00	46,145.77 46,145.77	0.12 0.12
594088AM8	MICHAELS STORES INC 2016 REPLACEMENT TERM B					30 Jan 2023			
		380,177.720	Local Base	100.408214 100.408214	381,729.66 381,729.66	100.444400 100.444400	381,867.23 381,867.23	137.57 137.57	0.06 0.05
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.7	12 Feb 2025			
		70,000.000	Local Base	97.711829 97.711829	68,398.28 68,398.28	96.556363 96.556363	67,589.45 67,589.45	-808.83 -808.83	0.01 0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.4	08 Aug 2026			
		790,000.000	Local Base	98.300559 98.300559	776,574.42 776,574.42	93.057867 93.057867	735,157.15 735,157.15	-41,417.27 -41,417.27	0.11 0.10
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.45	08 Aug 2036			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000.000	Local Base	99.609350 99.609350	19,921.87 19,921.87	97.534625 97.534625	19,506.93 19,506.93	-414.94 -414.94	0.00 0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.95	08 Aug 2056			
		60,000.000	Local Base	95.345750 95.345750	57,207.45 57,207.45	99.395828 99.395828	59,637.50 59,637.50	2,430.05 2,430.05	0.01 0.01
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875	06 Feb 2024			
		370,000.000	Local Base	99.760324 99.760324	369,113.20 369,113.20	98.268263 98.268263	363,592.57 363,592.57	-5,520.63 -5,520.63	0.05 0.05
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.3	06 Feb 2027			
		870,000.000	Local Base	100.922761 100.922761	878,028.02 878,028.02	99.276999 99.276999	863,709.89 863,709.89	-14,318.13 -14,318.13	0.13 0.12
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.1	06 Feb 2037			
		10,000.000	Local Base	100.652300 100.652300	10,065.23 10,065.23	106.038214 106.038214	10,603.82 10,603.82	538.59 538.59	0.00 0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.568117	25 Jun 2056			
		1,580,000.000	Local	99.694286	1,575,169.72	102.491680	1,619,368.54	44,198.82	0.24
Original Face:		1,580,000.000	Base	99.694286	1,575,169.72	102.491680	1,619,368.54	44,198.82	0.23
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998	22 Feb 2022			
		130,000.000	Local Base	100.507508 100.507508	130,659.76 130,659.76	98.680796 98.680796	128,285.03 128,285.03	-2,374.73 -2,374.73	0.02 0.02
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.5	01 May 2022			
		20,000.000	Local Base	100.097700 100.097700	20,019.54 20,019.54	100.586124 100.586124	20,117.22 20,117.22	97.68 97.68	0.00 0.00
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772	24 Jan 2029			
		680,000.000	Local Base	100.033540 100.033540	680,228.07 680,228.07	98.452202 98.452202	669,474.97 669,474.97	-10,753.10 -10,753.10	0.10 0.09
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.5754	15 Nov 2045			
		250,000.000	Local	99.282624	248,206.56	94.482150	236,205.38	-12,001.18	0.03
Original Face:		250,000.000	Base	99.282624	248,206.56	94.482150	236,205.38	-12,001.18	0.03
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.08217	15 Jul 2046			

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	50,000.000	Local		103.237340	51,618.67	103.883240	51,941.62	322.95	0.01
	50,000.000	Base		103.237340	51,618.67	103.883240	51,941.62	322.95	0.01
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.85	06 Jul 2027		
	280,000.000	Local		100.000000	280,000.00	101.877600	285,257.28	5,257.28	0.04
		Base		100.000000	280,000.00	101.877600	285,257.28	5,257.28	0.04
63940CAA2	NAVIENT STUDENT LOAN TRUST NAVSL 2017 5A A 144A					2.6715	26 Jul 2066		
	226,641.960	Local		100.780195	228,410.21	100.634180	228,079.28	-330.93	0.03
Original Face:	240,000.000	Base		100.780195	228,410.21	100.634180	228,079.28	-330.93	0.03
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					2.6707	26 Jul 2066		
	520,000.000	Local		101.550638	528,063.32	102.281870	531,865.72	3,802.40	0.08
Original Face:	520,000.000	Base		101.550638	528,063.32	102.281870	531,865.72	3,802.40	0.07
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local		100.170890	100,170.89	99.269044	99,269.04	-901.85	0.01
		Base		100.170890	100,170.89	99.269044	99,269.04	-901.85	0.01
64072UAE2	CSC HOLDINGS LLC TERM LOAN B						17 Jul 2025		
	339,539.480	Local		100.827079	342,347.74	99.825000	338,945.29	-3,402.45	0.05
		Base		100.827079	342,347.74	99.825000	338,945.29	-3,402.45	0.05
64110LAL0	NETFLIX INC SR UNSECURED 02/25 5.875					5.875	15 Feb 2025		
	60,000.000	Local		104.034067	62,420.44	104.750000	62,850.00	429.56	0.01
		Base		104.034067	62,420.44	104.750000	62,850.00	429.56	0.01
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
	160,000.000	Local		99.363200	158,981.12	98.957122	158,331.40	-649.72	0.02
		Base		99.363200	158,981.12	98.957122	158,331.40	-649.72	0.02
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.85	01 Apr 2023		
	280,000.000	Local		102.286804	286,403.05	99.805349	279,454.98	-6,948.07	0.04
		Base		102.286804	286,403.05	99.805349	279,454.98	-6,948.07	0.04
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.5	28 Nov 2027		
	200,000.000	Local		100.000000	200,000.00	101.306000	202,612.00	2,612.00	0.03
		Base		100.000000	200,000.00	101.306000	202,612.00	2,612.00	0.03
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143	23 Feb 2030		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 Base	100.000000 100.000000	200,000.00 200,000.00	103.750000 103.750000	207,500.00 207,500.00	7,500.00 7,500.00	0.03 0.03
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041			
		140,000.000	Local Base	103.638979 103.638979	145,094.57 145,094.57	114.492923 114.492923	160,290.09 160,290.09	15,195.52 15,195.52	0.02 0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15				4.15	15 Dec 2021			
		210,000.000	Local Base	101.146000 101.146000	212,406.60 212,406.60	102.188493 102.188493	214,595.84 214,595.84	2,189.24 2,189.24	0.03 0.03
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047			
		70,000.000	Local Base	99.688057 99.688057	69,781.64 69,781.64	104.186393 104.186393	72,930.48 72,930.48	3,148.84 3,148.84	0.01 0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.85	15 Jan 2028			
		160,000.000	Local Base	99.703463 99.703463	159,525.54 159,525.54	98.323553 98.323553	157,317.68 157,317.68	-2,207.86 -2,207.86	0.02 0.02
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A				1.8807	26 Feb 2046			
		1,071,499.040	Local	96.831663	1,037,550.34	98.472030	1,055,126.86	17,576.52	0.15
Original Face:		2,410,000.000	Base	96.831663	1,037,550.34	98.472030	1,055,126.86	17,576.52	0.15
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25				4.25	21 Sep 2022			
		200,000.000	Local Base	101.893935 101.893935	203,787.87 203,787.87	102.624224 102.624224	205,248.45 205,248.45	1,460.58 1,460.58	0.03 0.03
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.93	15 Jan 2025			
		110,000.000	Local Base	95.928427 95.928427	105,521.27 105,521.27	95.883085 95.883085	105,471.39 105,471.39	-49.88 -49.88	0.02 0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.25	15 Jan 2028			
		480,000.000	Local Base	99.949052 99.949052	479,755.45 479,755.45	95.453315 95.453315	458,175.91 458,175.91	-21,579.54 -21,579.54	0.07 0.06
67054KAA7	SFR GROUP SA SR SECURED 144A 05/26 7.375				7.375	01 May 2026			
		200,000.000	Local Base	100.654140 100.654140	201,308.28 201,308.28	95.250000 95.250000	190,500.00 190,500.00	-10,808.28 -10,808.28	0.03 0.03
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.5	22 Oct 2025			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	280,000.000	Local	97.647507	273,413.02	98.500000	275,800.00	2,386.98	0.04	
		Base	97.647507	273,413.02	98.500000	275,800.00	2,386.98	0.04	
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local	99.303450	99,303.45	100.362480	100,362.48	1,059.03	0.01	
		Base	99.303450	99,303.45	100.362480	100,362.48	1,059.03	0.01	
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		
	180,000.000	Local	99.811317	179,660.37	98.915801	178,048.44	-1,611.93	0.03	
		Base	99.811317	179,660.37	98.915801	178,048.44	-1,611.93	0.03	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	70,000.000	Local	99.108357	69,375.85	104.453967	73,117.78	3,741.93	0.01	
		Base	99.108357	69,375.85	104.453967	73,117.78	3,741.93	0.01	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	260,000.000	Local	99.734008	259,308.42	99.416850	258,483.81	-824.61	0.04	
		Base	99.734008	259,308.42	99.416850	258,483.81	-824.61	0.04	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	270,000.000	Local	99.211104	267,869.98	95.861985	258,827.36	-9,042.62	0.04	
		Base	99.211104	267,869.98	95.861985	258,827.36	-9,042.62	0.04	
68218EAF1	ON SEMICONDUCTOR CORP TERM LOAN B 2						31 Mar 2023		
	298,855.560	Local	100.604914	300,663.38	100.475000	300,275.12	-388.26	0.04	
		Base	100.604914	300,663.38	100.475000	300,275.12	-388.26	0.04	
68245XAE9	1011778 BC / NEW RED FIN SECURED 144A 10/25 5					5.0	15 Oct 2025		
	100,000.000	Local	100.000000	100,000.00	95.220000	95,220.00	-4,780.00	0.01	
		Base	100.000000	100,000.00	95.220000	95,220.00	-4,780.00	0.01	
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
	0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00	
		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00	
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	540,000.000	Local	122.654619	662,334.94	119.194678	643,651.26	-18,683.68	0.09	
		Base	122.654619	662,334.94	119.194678	643,651.26	-18,683.68	0.09	
694308HV2	PACIFIC GAS + ELECTRIC SR UNSECURED 144A 12/27 3.3					3.3	01 Dec 2027		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local		99.712510	99,712.51	94.633470	94,633.47	-5,079.04	0.01
		Base		99.712510	99,712.51	94.633470	94,633.47	-5,079.04	0.01
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	169,573.930	Local		100.557326	170,519.01	100.025000	169,616.32	-902.69	0.02
		Base		100.557326	170,519.01	100.025000	169,616.32	-902.69	0.02
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.25	15 Aug 2022		
	50,000.000	Local		100.730540	50,365.27	97.970000	48,985.00	-1,380.27	0.01
		Base		100.730540	50,365.27	97.970000	48,985.00	-1,380.27	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.5	15 Feb 2024		
	60,000.000	Local		100.321917	60,193.15	97.000000	58,200.00	-1,993.15	0.01
		Base		100.321917	60,193.15	97.000000	58,200.00	-1,993.15	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	210,000.000	Local		108.665138	228,196.79	103.318000	216,967.80	-11,228.99	0.03
		Base		108.665138	228,196.79	103.318000	216,967.80	-11,228.99	0.03
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local		91.726380	45,863.19	99.458925	49,729.46	3,866.27	0.01
		Base		91.726380	45,863.19	99.458925	49,729.46	3,866.27	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		
	340,000.000	Local		102.969003	350,094.61	103.816660	352,976.64	2,882.03	0.05
		Base		102.969003	350,094.61	103.816660	352,976.64	2,882.03	0.05
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	240,000.000	Local		112.338779	269,613.07	120.250000	288,600.00	18,986.93	0.04
		Base		112.338779	269,613.07	120.250000	288,600.00	18,986.93	0.04
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.25	17 Mar 2024		
	482,000.000	Local		102.909707	496,024.79	105.550000	508,751.00	12,726.21	0.07
		Base		102.909707	496,024.79	105.550000	508,751.00	12,726.21	0.07
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125	17 Jan 2022		
	230,000.000	Local		100.000000	230,000.00	106.700000	245,410.00	15,410.00	0.04
		Base		100.000000	230,000.00	106.700000	245,410.00	15,410.00	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 100.929096	242,229.83	108.350000	260,040.00	17,810.17	0.04
			Base 100.929096	242,229.83	108.350000	260,040.00	17,810.17	0.04
71647NAT6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 144A 01/25 5.299				5.299	27 Jan 2025		
		963,000.000	Local 99.325738	956,506.86	98.750000	950,962.50	-5,544.36	0.14
			Base 99.325738	956,506.86	98.750000	950,962.50	-5,544.36	0.13
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.75	01 Feb 2029		
		220,000.000	Local 98.069182	215,752.20	96.763000	212,878.60	-2,873.60	0.03
			Base 98.069182	215,752.20	96.763000	212,878.60	-2,873.60	0.03
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.5	27 Jun 2044		
		40,000.000	Local 101.795100	40,718.04	89.050000	35,620.00	-5,098.04	0.01
			Base 101.795100	40,718.04	89.050000	35,620.00	-5,098.04	0.01
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045		
		300,000.000	Local 99.289177	297,867.53	97.200000	291,600.00	-6,267.53	0.04
			Base 99.289177	297,867.53	97.200000	291,600.00	-6,267.53	0.04
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875	04 Aug 2026		
		20,000.000	Local 99.843050	19,968.61	109.900000	21,980.00	2,011.39	0.00
			Base 99.843050	19,968.61	109.900000	21,980.00	2,011.39	0.00
71677HAG0	PETSMART INC TERM LOAN B2					11 Mar 2022		
		644,312.020	Local 100.167678	645,392.39	80.062500	515,852.31	-129,540.08	0.08
			Base 100.167678	645,392.39	80.062500	515,852.31	-129,540.08	0.07
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.9	15 Nov 2021		
		220,000.000	Local 99.973032	219,940.67	99.081132	217,978.49	-1,962.18	0.03
			Base 99.973032	219,940.67	99.081132	217,978.49	-1,962.18	0.03
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.5	20 Mar 2042		
		90,000.000	Local 98.593922	88,734.53	103.542888	93,188.60	4,454.07	0.01
			Base 98.593922	88,734.53	103.542888	93,188.60	4,454.07	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.5	22 Aug 2022		
		10,000.000	Local 98.751600	9,875.16	96.744232	9,674.42	-200.74	0.00
			Base 98.751600	9,875.16	96.744232	9,674.42	-200.74	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875				1.875	01 Nov 2019		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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	99.843269	359,435.77	98.642117	355,111.62	-4,324.15	0.05	
		Base	99.843269	359,435.77	98.642117	355,111.62	-4,324.15	0.05	
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.5	02 Nov 2022			
	160,000.000	Local	99.604525	159,367.24	96.596277	154,554.04	-4,813.20	0.02	
		Base	99.604525	159,367.24	96.596277	154,554.04	-4,813.20	0.02	
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN					24 May 2024			
	521,617.200	Local	100.596620	524,729.27	100.171900	522,513.86	-2,215.41	0.08	
		Base	100.596620	524,729.27	100.171900	522,513.86	-2,215.41	0.07	
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875				4.875	30 Mar 2020			
	10,000.000	Local	101.649200	10,164.92	103.061016	10,306.10	141.18	0.00	
		Base	101.649200	10,164.92	103.061016	10,306.10	141.18	0.00	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875	01 Mar 2021			
	130,000.000	Local	101.680946	132,185.23	106.000000	137,800.00	5,614.77	0.02	
		Base	101.680946	132,185.23	106.000000	137,800.00	5,614.77	0.02	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023			
	505,967.840	Local	100.403719	508,010.53	100.406200	508,023.08	12.55	0.07	
		Base	100.403719	508,010.53	100.406200	508,023.08	12.55	0.07	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049			
	160,000.000	Local	102.531256	164,050.01	109.351000	174,961.60	10,911.59	0.03	
		Base	102.531256	164,050.01	109.351000	174,961.60	10,911.59	0.02	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025			
	150,000.000	Local	98.883027	148,324.54	92.750000	139,125.00	-9,199.54	0.02	
		Base	98.883027	148,324.54	92.750000	139,125.00	-9,199.54	0.02	
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875	01 Jul 2022			
	70,000.000	Local	102.077129	71,453.99	100.500000	70,350.00	-1,103.99	0.01	
		Base	102.077129	71,453.99	100.500000	70,350.00	-1,103.99	0.01	
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023			
	50,000.000	Local	100.000000	50,000.00	101.285604	50,642.80	642.80	0.01	
		Base	100.000000	50,000.00	101.285604	50,642.80	642.80	0.01	
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022			

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	128,000.000	Local	101.061492	129,358.71	106.720941	136,602.80	7,244.09	0.02	
		Base	101.061492	129,358.71	106.720941	136,602.80	7,244.09	0.02	
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5					2.5	15 Jan 2020		
	60,000.000	Local	99.024367	59,414.62	99.002942	59,401.77	-12.85	0.01	
		Base	99.024367	59,414.62	99.002942	59,401.77	-12.85	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.0	25 Jul 2037		
	191,679.050	Local	79.542835	152,466.95	72.245120	138,478.76	-13,988.19	0.02	
Original Face:	420,000.000	Base	79.542835	152,466.95	72.245120	138,478.76	-13,988.19	0.02	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	140,000.000	Local	107.624357	150,674.10	116.983790	163,777.31	13,103.21	0.02	
		Base	107.624357	150,674.10	116.983790	163,777.31	13,103.21	0.02	
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125	23 Jun 2019		
	10,000.000	Local	105.974400	10,597.44	106.141856	10,614.19	16.75	0.00	
		Base	105.974400	10,597.44	106.141856	10,614.19	16.75	0.00	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125	15 Jul 2023		
	110,000.000	Local	102.405291	112,645.82	100.970000	111,067.00	-1,578.82	0.02	
		Base	102.405291	112,645.82	100.970000	111,067.00	-1,578.82	0.02	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	519,984.890	Local	100.425330	522,196.54	100.477300	522,466.78	270.24	0.08	
		Base	100.425330	522,196.54	100.477300	522,466.78	270.24	0.07	
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8					6.8	15 Aug 2018		
	70,000.000	Local	100.237357	70,166.15	101.569989	71,098.99	932.84	0.01	
		Base	100.237357	70,166.15	101.569989	71,098.99	932.84	0.01	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	1,090,000.000	Local	101.643783	1,107,917.23	101.724391	1,108,795.86	878.63	0.16	
		Base	101.643783	1,107,917.23	101.724391	1,108,795.86	878.63	0.16	
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.15	26 Oct 2020		
	150,000.000	Local	97.906520	146,859.78	97.823389	146,735.08	-124.70	0.02	
		Base	97.906520	146,859.78	97.823389	146,735.08	-124.70	0.02	
784420AD3	SLC STUDENT LOAN TRUST SLCLT 2005 1 A4					1.98875	15 Feb 2045		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		340,000.000 Local	96.578647	328,367.40	97.496010	331,486.43	3,119.03	0.05
		340,000.000 Base	96.578647	328,367.40	97.496010	331,486.43	3,119.03	0.05
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				2.2845	15 Sep 2039		
Original Face:		210,000.000 Local	96.511571	202,674.30	96.539050	202,732.01	57.71	0.03
		210,000.000 Base	96.511571	202,674.30	96.539050	202,732.01	57.71	0.03
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		
		140,000.000 Local	99.973564	139,962.99	106.250000	148,750.00	8,787.01	0.02
			99.973564	139,962.99	106.250000	148,750.00	8,787.01	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				2.8745	15 Mar 2033		
Original Face:		328,947.070 Local	99.573129	327,542.89	99.000500	325,659.24	-1,883.65	0.05
		680,000.000 Base	99.573129	327,542.89	99.000500	325,659.24	-1,883.65	0.05
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				1.8952	25 Mar 2044		
Original Face:		3,430,000.000 Local	96.031481	3,293,879.81	96.375180	3,305,668.67	11,788.86	0.48
		3,430,000.000 Base	96.031481	3,293,879.81	96.375180	3,305,668.67	11,788.86	0.46
78445CAD4	SLM STUDENT LOAN TRUST SLMA 2008 6 A4				2.8452	25 Jul 2023		
Original Face:		389,490.520 Local	101.110279	393,814.95	100.709050	392,252.20	-1,562.75	0.06
		400,000.000 Base	101.110279	393,814.95	100.709050	392,252.20	-1,562.75	0.06
78445XAA4	SLM STUDENT LOAN TRUST SLMA 2010 1 A				2.0207	25 Mar 2025		
Original Face:		411,861.200 Local	98.963947	407,594.10	98.375820	405,171.83	-2,422.27	0.06
		1,950,000.000 Base	98.963947	407,594.10	98.375820	405,171.83	-2,422.27	0.06
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.5	28 Oct 2029		
Original Face:		213,104.860 Local	98.689833	210,312.83	97.283100	207,315.01	-2,997.82	0.03
		910,000.000 Base	98.689833	210,312.83	97.283100	207,315.01	-2,997.82	0.03
78454LAF7	SM ENERGY CO SR UNSECURED 01/23 6.5				6.5	01 Jan 2023		
		20,000.000 Local	99.993150	19,998.63	99.250000	19,850.00	-148.63	0.00
			99.993150	19,998.63	99.250000	19,850.00	-148.63	0.00
79970YAB1	SANCHEZ ENERGY CORP COMPANY GUAR 06/21 7.75				7.75	15 Jun 2021		
		450,000.000 Local	80.660798	362,973.59	92.000000	414,000.00	51,026.41	0.06
			80.660798	362,973.59	92.000000	414,000.00	51,026.41	0.06
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.5	17 Jul 2025		

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

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local	100.966475	40,386.59	101.542974	40,617.19	230.60	0.01	
		Base	100.966475	40,386.59	101.542974	40,617.19	230.60	0.01	
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375	16 Mar 2020			
	90,000.000	Local	98.607444	88,746.70	98.613870	88,752.48	5.78	0.01	
		Base	98.607444	88,746.70	98.613870	88,752.48	5.78	0.01	
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3				3.0	21 Dec 2020			
	320,000.000	Local	100.217769	320,696.86	99.752204	319,207.05	-1,489.81	0.05	
		Base	100.217769	320,696.86	99.752204	319,207.05	-1,489.81	0.04	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B					08 Nov 2023			
	169,570.710	Local	100.554960	170,511.76	100.270800	170,029.91	-481.85	0.02	
		Base	100.554960	170,511.76	100.270800	170,029.91	-481.85	0.02	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038			
	160,000.000	Local	122.752113	196,403.38	132.796336	212,474.14	16,070.76	0.03	
		Base	122.752113	196,403.38	132.796336	212,474.14	16,070.76	0.03	
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043			
	90,000.000	Local	105.082311	94,574.08	108.452288	97,607.06	3,032.98	0.01	
		Base	105.082311	94,574.08	108.452288	97,607.06	3,032.98	0.01	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045			
	410,000.000	Local	100.759246	413,112.91	106.270397	435,708.63	22,595.72	0.06	
		Base	100.759246	413,112.91	106.270397	435,708.63	22,595.72	0.06	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046			
	40,000.000	Local	104.662600	41,865.04	100.084191	40,033.68	-1,831.36	0.01	
		Base	104.662600	41,865.04	100.084191	40,033.68	-1,831.36	0.01	
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.75	12 Sep 2046			
	20,000.000	Local	92.365950	18,473.19	96.425619	19,285.12	811.93	0.00	
		Base	92.365950	18,473.19	96.425619	19,285.12	811.93	0.00	
829229AS2	SINCLAIR BROADCAST GROUP INC TERM LOAN B 1					12 Dec 2024			
	510,000.000	Local	100.117647	510,600.00	100.425000	512,167.50	1,567.50	0.07	
		Base	100.117647	510,600.00	100.425000	512,167.50	1,567.50	0.07	
83162CZC0	SMALL BUSINESS ADMINISTRATION SBAP 2018 20A 1				2.92	01 Jan 2038			

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	250,000.000	Local	100.000000	250,000.00	98.378300	245,945.75	-4,054.25	0.04	
	250,000.000	Base	100.000000	250,000.00	98.378300	245,945.75	-4,054.25	0.03	
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
Original Face:	348,009.220	Local	100.000000	348,009.22	98.663480	343,358.01	-4,651.21	0.05	
	360,000.000	Base	100.000000	348,009.22	98.663480	343,358.01	-4,651.21	0.05	
831641FJ9	SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1					2.518	10 Sep 2027		
Original Face:	276,962.900	Local	100.000000	276,962.90	98.387930	272,498.06	-4,464.84	0.04	
	280,000.000	Base	100.000000	276,962.90	98.387930	272,498.06	-4,464.84	0.04	
831641FK6	SMALL BUSINESS ADMINISTRATION SBIC 2018 10A 1					3.187	10 Mar 2028		
Original Face:	300,000.000	Local	100.000000	300,000.00	100.645100	301,935.30	1,935.30	0.04	
	300,000.000	Base	100.000000	300,000.00	100.645100	301,935.30	1,935.30	0.04	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
Original Face:	500,000.000	Local	98.225582	491,127.91	104.547418	522,737.09	31,609.18	0.08	
		Base	98.225582	491,127.91	104.547418	522,737.09	31,609.18	0.07	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
Original Face:	140,000.000	Local	113.903393	159,464.75	130.740874	183,037.22	23,572.47	0.03	
		Base	113.903393	159,464.75	130.740874	183,037.22	23,572.47	0.03	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
Original Face:	70,000.000	Local	103.193400	72,235.38	102.000000	71,400.00	-835.38	0.01	
		Base	103.193400	72,235.38	102.000000	71,400.00	-835.38	0.01	
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
Original Face:	85,000.000	Local	102.545659	87,163.81	103.125000	87,656.25	492.44	0.01	
		Base	102.545659	87,163.81	103.125000	87,656.25	492.44	0.01	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
Original Face:	260,000.000	Local	93.574485	243,293.66	98.250000	255,450.00	12,156.34	0.04	
		Base	93.574485	243,293.66	98.250000	255,450.00	12,156.34	0.04	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
Original Face:	31,839.200	Local	100.470458	31,988.99	99.968800	31,829.27	-159.72	0.00	
		Base	100.470458	31,988.99	99.968800	31,829.27	-159.72	0.00	
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.36	20 Mar 2023		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		175,000.000	Local Base	99.751629 99.751629	174,565.35 174,565.35	99.375000 99.375000	173,906.25 173,906.25	-659.10 -659.10	0.03 0.02
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738				4.738	20 Mar 2025			
		270,000.000	Local	100.000000	270,000.00	100.375000	271,012.50	1,012.50	0.04
Original Face:		210,000.000	Base	100.000000	270,000.00	100.375000	271,012.50	1,012.50	0.04
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.7	26 Mar 2044			
		200,000.000	Local Base	104.708730 104.708730	209,417.46 209,417.46	110.164433 110.164433	220,328.87 220,328.87	10,911.41 10,911.41	0.03 0.03
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024			
		650,000.000	Local Base	102.871145 102.871145	668,662.44 668,662.44	103.900000 103.900000	675,350.00 675,350.00	6,687.56 6,687.56	0.10 0.09
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				2.3407	25 Sep 2035			
		1,249,523.880	Local	93.460729	1,167,814.13	99.651350	1,245,167.41	77,353.28	0.18
Original Face:		1,370,000.000	Base	93.460729	1,167,814.13	99.651350	1,245,167.41	77,353.28	0.18
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058				2.058	14 Jul 2021			
		160,000.000	Local Base	97.711031 97.711031	156,337.65 156,337.65	96.487679 96.487679	154,380.29 154,380.29	-1,957.36 -1,957.36	0.02 0.02
87239PAC8	TEX OPERATIONS CO LLC TERM LOAN C					04 Aug 2023			
		4,516.030	Local Base	100.988922 100.988922	4,560.69 4,560.69	100.650000 100.650000	4,545.38 4,545.38	-15.31 -15.31	0.00 0.00
87239PAD6	TEX OPERATIONS CO LLC TERM LOAN					04 Aug 2023			
		25,419.620	Local Base	100.988921 100.988921	25,671.00 25,671.00	100.650000 100.650000	25,584.85 25,584.85	-86.15 -86.15	0.00 0.00
87246YAA4	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95				2.95	01 Nov 2019			
		70,000.000	Local Base	99.915329 99.915329	69,940.73 69,940.73	99.786037 99.786037	69,850.23 69,850.23	-90.50 -90.50	0.01 0.01
877249AC6	TAYLOR MORR COMM/HLDGS COMPANY GUAR 144A 04/21 5.25				5.25	15 Apr 2021			
		130,000.000	Local Base	99.017985 99.017985	128,723.38 128,723.38	100.867000 100.867000	131,127.10 131,127.10	2,403.72 2,403.72	0.02 0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.85	16 Dec 2039			

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		16,000.000	Local 102.810625	16,449.70	133.434740	21,349.56	4,899.86	0.00
			Base 102.810625	16,449.70	133.434740	21,349.56	4,899.86	0.00
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877	15 Jul 2019		
		10,000.000	Local 100.114900	10,011.49	103.715238	10,371.52	360.03	0.00
			Base 100.114900	10,011.49	103.715238	10,371.52	360.03	0.00
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103				4.103	08 Mar 2027		
		220,000.000	Local 99.378736	218,633.22	99.897472	219,774.44	1,141.22	0.03
			Base 99.378736	218,633.22	99.897472	219,774.44	1,141.22	0.03
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		
		60,000.000	Local 99.290917	59,574.55	104.250000	62,550.00	2,975.45	0.01
			Base 99.290917	59,574.55	104.250000	62,550.00	2,975.45	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.95	18 Dec 2022		
		60,000.000	Local 96.575300	57,945.18	88.571005	53,142.60	-4,802.58	0.01
			Base 96.575300	57,945.18	88.571005	53,142.60	-4,802.58	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65				3.65	10 Nov 2021		
		50,000.000	Local 96.945380	48,472.69	94.120702	47,060.35	-1,412.34	0.01
			Base 96.945380	48,472.69	94.120702	47,060.35	-1,412.34	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.7	19 Jul 2019		
		90,000.000	Local 97.666522	87,899.87	96.697732	87,027.96	-871.91	0.01
			Base 97.666522	87,899.87	96.697732	87,027.96	-871.91	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.2	21 Jul 2021		
		440,000.000	Local 93.553177	411,633.98	90.050194	396,220.85	-15,413.13	0.06
			Base 93.553177	411,633.98	90.050194	396,220.85	-15,413.13	0.06
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.8	21 Jul 2023		
		30,000.000	Local 95.321633	28,596.49	84.728237	25,418.47	-3,178.02	0.00
			Base 95.321633	28,596.49	84.728237	25,418.47	-3,178.02	0.00
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.15	01 Oct 2026		
		20,000.000	Local 92.165150	18,433.03	80.276353	16,055.27	-2,377.76	0.00
			Base 92.165150	18,433.03	80.276353	16,055.27	-2,377.76	0.00
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				2.33077	11 Nov 2034		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		920,000.000	Local 99.938061	919,430.16	100.228300	922,100.36	2,670.20	0.13
		920,000.000	Base 99.938061	919,430.16	100.228300	922,100.36	2,670.20	0.13
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25				6.25	29 Mar 2041		
		100,000.000	Local 125.040620	125,040.62	116.762644	116,762.64	-8,277.98	0.02
			Base 125.040620	125,040.62	116.762644	116,762.64	-8,277.98	0.02
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375	15 Jul 2033		
		170,000.000	Local 110.638347	188,085.19	130.135623	221,230.56	33,145.37	0.03
			Base 110.638347	188,085.19	130.135623	221,230.56	33,145.37	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.3	01 Jul 2038		
		260,000.000	Local 120.236731	312,615.50	119.889648	311,713.08	-902.42	0.05
			Base 120.236731	312,615.50	119.889648	311,713.08	-902.42	0.04
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75				8.75	14 Feb 2019		
		10,000.000	Local 102.004200	10,200.42	104.714486	10,471.45	271.03	0.00
			Base 102.004200	10,200.42	104.714486	10,471.45	271.03	0.00
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5				5.0	01 Feb 2020		
		10,000.000	Local 104.648300	10,464.83	102.707518	10,270.75	-194.08	0.00
			Base 104.648300	10,464.83	102.707518	10,270.75	-194.08	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875	15 Nov 2040		
		30,000.000	Local 112.710600	33,813.18	104.443265	31,332.98	-2,480.20	0.00
			Base 112.710600	33,813.18	104.443265	31,332.98	-2,480.20	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375	15 Apr 2023		
		70,000.000	Local 99.875671	69,912.97	99.125000	69,387.50	-525.47	0.01
			Base 99.875671	69,912.97	99.125000	69,387.50	-525.47	0.01
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023		
		502,624.630	Local 100.130049	503,278.29	100.227300	503,767.10	488.81	0.07
			Base 100.130049	503,278.29	100.227300	503,767.10	488.81	0.07
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.85	01 Feb 2026		
		310,000.000	Local 109.379071	339,075.12	123.045328	381,440.52	42,365.40	0.06
			Base 109.379071	339,075.12	123.045328	381,440.52	42,365.40	0.05
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5				4.5	15 Feb 2021		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000.000	Local Base	100.062275 100.062275	40,024.91 40,024.91	104.083129 104.083129	41,633.25 41,633.25	1,608.34 1,608.34	0.01 0.01
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037			
		80,000.000	Local Base	130.231900 130.231900	104,185.52 104,185.52	130.378663 130.378663	104,302.93 104,302.93	117.41 117.41	0.02 0.01
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.46	15 Jun 2050			
		100,000.000	Local	102.921060	102,921.06	99.179000	99,179.00	-3,742.06	0.01
Original Face:		100,000.000	Base	102.921060	102,921.06	99.179000	99,179.00	-3,742.06	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563	15 Oct 2050			
		820,000.000	Local	102.954365	844,225.79	99.477400	815,714.68	-28,511.11	0.12
Original Face:		820,000.000	Base	102.954365	844,225.79	99.477400	815,714.68	-28,511.11	0.11
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR					15 Jan 2026			
		390,000.000	Local Base	100.148597 100.148597	390,579.53 390,579.53	100.285700 100.285700	391,114.23 391,114.23	534.70 534.70	0.06 0.05
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125				4.125	24 Sep 2025			
		240,000.000	Local Base	99.853183 99.853183	239,647.64 239,647.64	100.555281 100.555281	241,332.67 241,332.67	1,685.03 1,685.03	0.04 0.03
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491				3.491	23 May 2023			
		340,000.000	Local Base	99.998074 99.998074	339,993.45 339,993.45	98.796548 98.796548	335,908.26 335,908.26	-4,085.19 -4,085.19	0.05 0.05
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253	23 Mar 2028			
		340,000.000	Local Base	100.000000 100.000000	340,000.00 340,000.00	100.663320 100.663320	342,255.29 342,255.29	2,255.29 2,255.29	0.05 0.05
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.75	03 Nov 2020			
		100,000.000	Local Base	99.352500 99.352500	99,352.50 99,352.50	102.615388 102.615388	102,615.39 102,615.39	3,262.89 3,262.89	0.01 0.01
911312BK1	UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5				2.5	01 Apr 2023			
		80,000.000	Local Base	99.712388 99.712388	79,769.91 79,769.91	96.897311 96.897311	77,517.85 77,517.85	-2,252.06 -2,252.06	0.01 0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05				3.05	15 Nov 2027			

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local		99.578283	59,746.97	96.250196	57,750.12	-1,996.85	0.01
		Base		99.578283	59,746.97	96.250196	57,750.12	-1,996.85	0.01
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	160,000.000	Local		101.478863	162,366.18	104.105000	166,568.00	4,201.82	0.02
		Base		101.478863	162,366.18	104.105000	166,568.00	4,201.82	0.02
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125	15 Feb 2040		
	687,954.000	Local		122.844575	845,114.17	126.214023	868,294.42	23,180.25	0.13
Original Face:	600,000.000	Base		122.844575	845,114.17	126.214023	868,294.42	23,180.25	0.12
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125	15 Feb 2041		
	248,965.200	Local		118.303426	294,534.36	126.956012	316,076.29	21,541.93	0.05
Original Face:	220,000.000	Base		118.303426	294,534.36	126.956012	316,076.29	21,541.93	0.04
912810QV3	TSY INFL IX N/B 02/42 0.75					0.75	15 Feb 2042		
	471,606.800	Local		95.089089	448,446.61	97.383344	459,266.47	10,819.86	0.07
Original Face:	430,000.000	Base		95.089089	448,446.61	97.383344	459,266.47	10,819.86	0.06
912810RK6	US TREASURY N/B 02/45 2.5					2.5	15 Feb 2045		
	1,380,000.000	Local		90.237192	1,245,273.25	91.308594	1,260,058.60	14,785.35	0.18
		Base		90.237192	1,245,273.25	91.308594	1,260,058.60	14,785.35	0.18
912810RM2	US TREASURY N/B 05/45 3					3.0	15 May 2045		
	5,770,000.000	Local		102.949301	5,940,174.67	100.628906	5,806,287.88	-133,886.79	0.85
		Base		102.949301	5,940,174.67	100.628906	5,806,287.88	-133,886.79	0.82
912810RV2	US TREASURY N/B 02/47 3					3.0	15 Feb 2047		
	3,900,000.000	Local		102.144097	3,983,619.78	100.531250	3,920,718.75	-62,901.03	0.57
		Base		102.144097	3,983,619.78	100.531250	3,920,718.75	-62,901.03	0.55
912810RW0	TSY INFL IX N/B 02/47 0.875					0.875	15 Feb 2047		
	513,320.000	Local		99.606859	511,301.93	99.267444	509,559.64	-1,742.29	0.07
Original Face:	500,000.000	Base		99.606859	511,301.93	99.267444	509,559.64	-1,742.29	0.07
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	709,000.000	Local		101.332578	718,447.98	100.488281	712,461.91	-5,986.07	0.10
		Base		101.332578	718,447.98	100.488281	712,461.91	-5,986.07	0.10
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,490,000.000	Local 98.208569	2,445,393.38	95.574219	2,379,798.05	-65,595.33	0.35
			Base 98.208569	2,445,393.38	95.574219	2,379,798.05	-65,595.33	0.33
912810RZ3	US TREASURY N/B 11/47 2.75				2.75	15 Nov 2047		
		3,700,000.000	Local 98.034934	3,627,292.55	95.597656	3,537,113.27	-90,179.28	0.52
			Base 98.034934	3,627,292.55	95.597656	3,537,113.27	-90,179.28	0.50
912810SA7	US TREASURY N/B 02/48 3				3.0	15 Feb 2048		
		2,100,000.000	Local 97.660071	2,050,861.49	100.570312	2,111,976.55	61,115.06	0.31
			Base 97.660071	2,050,861.49	100.570312	2,111,976.55	61,115.06	0.30
9128283F5	US TREASURY N/B 11/27 2.25				2.25	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
9128283V0	US TREASURY N/B 01/25 2.5				2.5	31 Jan 2025		
		510,000.000	Local 98.432839	502,007.48	98.875000	504,262.50	2,255.02	0.07
			Base 98.432839	502,007.48	98.875000	504,262.50	2,255.02	0.07
9128283W8	US TREASURY N/B 02/28 2.75				2.75	15 Feb 2028		
		50,000.000	Local 99.348300	49,674.15	100.050781	50,025.39	351.24	0.01
			Base 99.348300	49,674.15	100.050781	50,025.39	351.24	0.01
9128284F4	US TREASURY N/B 03/25 2.625				2.625	31 Mar 2025		
		1,950,000.000	Local 99.398415	1,938,269.09	99.601562	1,942,230.46	3,961.37	0.28
			Base 99.398415	1,938,269.09	99.601562	1,942,230.46	3,961.37	0.27
912828K74	US TREASURY N/B 08/25 2				2.0	15 Aug 2025		
		150,000.000	Local 94.772833	142,159.25	95.296875	142,945.31	786.06	0.02
			Base 94.772833	142,159.25	95.296875	142,945.31	786.06	0.02
912828L24	US TREASURY N/B 08/22 1.875				1.875	31 Aug 2022		
		1,980,000.000	Local 100.126034	1,982,495.47	97.261719	1,925,782.04	-56,713.43	0.28
			Base 100.126034	1,982,495.47	97.261719	1,925,782.04	-56,713.43	0.27
912828L57	US TREASURY N/B 09/22 1.75				1.75	30 Sep 2022		
		750,000.000	Local 99.571641	746,787.31	96.660156	724,951.17	-21,836.14	0.11
			Base 99.571641	746,787.31	96.660156	724,951.17	-21,836.14	0.10
912828S50	TSY INFL IX N/B 07/26 0.125				0.125	15 Jul 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	2,564,047.200	Local		97.580305	2,502,005.09	96.105505	2,464,190.51	-37,814.58	0.36
	2,480,000.000	Base		97.580305	2,502,005.09	96.105505	2,464,190.51	-37,814.58	0.35
912828X47	US TREASURY N/B 04/22 1.875					1.875	30 Apr 2022		
	40,000.000	Local		98.612350	39,444.94	97.527344	39,010.94	-434.00	0.01
		Base		98.612350	39,444.94	97.527344	39,010.94	-434.00	0.01
912828XL9	TSY INFL IX N/B 07/25 0.375					0.375	15 Jul 2025		
Original Face:	355,313.600	Local		98.375227	349,540.56	98.736351	350,823.68	1,283.12	0.05
	340,000.000	Base		98.375227	349,540.56	98.736351	350,823.68	1,283.12	0.05
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	190,000.000	Local		102.112221	194,013.22	101.579714	193,001.46	-1,011.76	0.03
		Base		102.112221	194,013.22	101.579714	193,001.46	-1,011.76	0.03
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375	15 Nov 2021		
	70,000.000	Local		99.780343	69,846.24	100.897252	70,628.08	781.84	0.01
		Base		99.780343	69,846.24	100.897252	70,628.08	781.84	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.75	15 Feb 2023		
	200,000.000	Local		100.818145	201,636.29	97.762792	195,525.58	-6,110.71	0.03
		Base		100.818145	201,636.29	97.762792	195,525.58	-6,110.71	0.03
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875	15 Dec 2021		
	100,000.000	Local		98.936480	98,936.48	99.103131	99,103.13	166.65	0.01
		Base		98.936480	98,936.48	99.103131	99,103.13	166.65	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.7	15 Jul 2020		
	150,000.000	Local		99.560067	149,340.10	99.556599	149,334.90	-5.20	0.02
		Base		99.560067	149,340.10	99.556599	149,334.90	-5.20	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	320,000.000	Local		101.470559	324,705.79	101.291368	324,132.38	-573.41	0.05
		Base		101.470559	324,705.79	101.291368	324,132.38	-573.41	0.05
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	521,963.820	Local		99.814861	520,997.46	98.390600	513,563.33	-7,434.13	0.08
		Base		99.814861	520,997.46	98.390600	513,563.33	-7,434.13	0.07
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A					2.508	20 Mar 2025		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		282,321.350 Local	99.999688	282,320.47	99.595100	281,178.23	-1,142.24	0.04
		400,000.000 Base	99.999688	282,320.47	99.595100	281,178.23	-1,142.24	0.04
91831AAB7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 05/23 5.875				5.875	15 May 2023		
		20,000.000 Local	87.837450	17,567.49	88.249000	17,649.80	82.31	0.00
			87.837450	17,567.49	88.249000	17,649.80	82.31	0.00
91911KAD4	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/21 5.625				5.625	01 Dec 2021		
		30,000.000 Local	83.018267	24,905.48	95.500000	28,650.00	3,744.52	0.00
			83.018267	24,905.48	95.500000	28,650.00	3,744.52	0.00
91911KAJ1	VALEANT PHARMACEUTICALS SR SECURED 144A 03/22 6.5				6.5	15 Mar 2022		
		40,000.000 Local	100.731400	40,292.56	103.250000	41,300.00	1,007.44	0.01
			100.731400	40,292.56	103.250000	41,300.00	1,007.44	0.01
91911KAK8	VALEANT PHARMACEUTICALS SR SECURED 144A 03/24 7				7.0	15 Mar 2024		
		90,000.000 Local	100.844589	90,760.13	104.250000	93,825.00	3,064.87	0.01
			100.844589	90,760.13	104.250000	93,825.00	3,064.87	0.01
91911KAP7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/25 9				9.0	15 Dec 2025		
		90,000.000 Local	99.121600	89,209.44	99.375000	89,437.50	228.06	0.01
			99.121600	89,209.44	99.375000	89,437.50	228.06	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036		
		410,000.000 Local	96.819959	396,961.83	117.620000	482,242.00	85,280.17	0.07
			96.819959	396,961.83	117.620000	482,242.00	85,280.17	0.07
91911XAV6	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 04/26 9.25				9.25	01 Apr 2026		
		50,000.000 Local	100.024940	50,012.47	99.620000	49,810.00	-202.47	0.01
			100.024940	50,012.47	99.620000	49,810.00	-202.47	0.01
92343VAX2	VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6				4.6	01 Apr 2021		
		180,000.000 Local	104.290894	187,723.61	104.244166	187,639.50	-84.11	0.03
			104.290894	187,723.61	104.244166	187,639.50	-84.11	0.03
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862	21 Aug 2046		
		80,000.000 Local	103.477075	82,781.66	100.917723	80,734.18	-2,047.48	0.01
			103.477075	82,781.66	100.917723	80,734.18	-2,047.48	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.5	01 Nov 2024		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local	101.812600	40,725.04	98.987899	39,595.16	-1,129.88	0.01	
		Base	101.812600	40,725.04	98.987899	39,595.16	-1,129.88	0.01	
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048			
	170,000.000	Local	95.282888	161,980.91	96.353909	163,801.65	1,820.74	0.02	
		Base	95.282888	161,980.91	96.353909	163,801.65	1,820.74	0.02	
92343VDQ4	VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946				2.946	15 Mar 2022			
	50,000.000	Local	98.122860	49,061.43	98.318900	49,159.45	98.02	0.01	
		Base	98.122860	49,061.43	98.318900	49,159.45	98.02	0.01	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047			
	20,000.000	Local	105.486750	21,097.35	110.812889	22,162.58	1,065.23	0.00	
		Base	105.486750	21,097.35	110.812889	22,162.58	1,065.23	0.00	
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125	16 Mar 2027			
	830,000.000	Local	101.730783	844,365.50	101.291427	840,718.84	-3,646.66	0.12	
		Base	101.730783	844,365.50	101.291427	840,718.84	-3,646.66	0.12	
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.5	10 Aug 2033			
	180,000.000	Local	100.492750	180,886.95	101.232217	182,217.99	1,331.04	0.03	
		Base	100.492750	180,886.95	101.232217	182,217.99	1,331.04	0.03	
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376	15 Feb 2025			
	406,000.000	Local	99.701113	404,786.52	98.291483	399,063.42	-5,723.10	0.06	
		Base	99.701113	404,786.52	98.291483	399,063.42	-5,723.10	0.06	
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023			
	90,000.000	Local	99.296122	89,366.51	101.488887	91,340.00	1,973.49	0.01	
		Base	99.296122	89,366.51	101.488887	91,340.00	1,973.49	0.01	
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875	01 Apr 2024			
	10,000.000	Local	95.180800	9,518.08	99.581266	9,958.13	440.05	0.00	
		Base	95.180800	9,518.08	99.581266	9,958.13	440.05	0.00	
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024			
	290,909.090	Local	100.930542	293,616.12	100.291700	291,757.67	-1,858.45	0.04	
		Base	100.930542	293,616.12	100.291700	291,757.67	-1,858.45	0.04	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045			

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	500,000.000	Local	103.009850	515,049.25	107.263620	536,318.10	21,268.85	0.08	
		Base	103.009850	515,049.25	107.263620	536,318.10	21,268.85	0.08	
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					1.1046	15 May 2047		
	3,660,815.220	Local	4.565749	167,143.65	4.261870	156,019.19	-11,124.46	0.02	
Original Face:	3,954,407.000	Base	4.565749	167,143.65	4.261870	156,019.19	-11,124.46	0.02	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.75	17 Sep 2024		
	300,000.000	Local	99.744063	299,232.19	100.120476	300,361.43	1,129.24	0.04	
		Base	99.744063	299,232.19	100.120476	300,361.43	1,129.24	0.04	
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5					7.5	15 Jul 2021		
	320,000.000	Local	100.499422	321,598.15	100.375000	321,200.00	-398.15	0.05	
		Base	100.499422	321,598.15	100.375000	321,200.00	-398.15	0.05	
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					3.284226	25 Oct 2034		
	148,730.570	Local	96.043994	142,846.78	100.260000	149,117.27	6,270.49	0.02	
Original Face:	2,100,000.000	Base	96.043994	142,846.78	100.260000	149,117.27	6,270.49	0.02	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.43552	15 Jun 2045		
	993,261.890	Local	4.585417	45,545.20	4.583550	45,526.66	-18.54	0.01	
Original Face:	1,160,000.000	Base	4.585417	45,545.20	4.583550	45,526.66	-18.54	0.01	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	660,000.000	Local	97.833929	645,703.93	99.630000	657,558.00	11,854.07	0.10	
		Base	97.833929	645,703.93	99.630000	657,558.00	11,854.07	0.09	
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	190,000.000	Local	99.743679	189,512.99	94.490555	179,532.05	-9,980.94	0.03	
		Base	99.743679	189,512.99	94.490555	179,532.05	-9,980.94	0.03	
933WUBII7	SCIENTIFIC GAMES INTERNATIONAL 2018 TERM LOAN B5						14 Aug 2024		
	828,922.500	Local	101.042381	837,563.03	100.312500	831,512.88	-6,050.15	0.12	
		Base	101.042381	837,563.03	100.312500	831,512.88	-6,050.15	0.12	
933XFBII2	HCA INC. 2018 TERM LOAN B10						07 Mar 2025		
	250,796.480	Local	100.750003	252,677.46	100.708300	252,572.87	-104.59	0.04	
		Base	100.750003	252,677.46	100.708300	252,572.87	-104.59	0.04	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 118.363413	94,690.73	126.495446	101,196.36	6,505.63	0.01
			Base 118.363413	94,690.73	126.495446	101,196.36	6,505.63	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.5	15 May 2024		
		150,000.000	Local 101.398040	152,097.06	100.220049	150,330.07	-1,766.99	0.02
			Base 101.398040	152,097.06	100.220049	150,330.07	-1,766.99	0.02
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125	15 May 2022		
		80,000.000	Local 99.769650	79,815.72	98.673301	78,938.64	-877.08	0.01
			Base 99.769650	79,815.72	98.673301	78,938.64	-877.08	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.0	23 Oct 2026		
		480,000.000	Local 99.891610	479,479.73	93.645522	449,498.51	-29,981.22	0.07
			Base 99.891610	479,479.73	93.645522	449,498.51	-29,981.22	0.06
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.6	01 Apr 2021		
		50,000.000	Local 102.616440	51,308.22	103.822480	51,911.24	603.02	0.01
			Base 102.616440	51,308.22	103.822480	51,911.24	603.02	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.45	13 Feb 2023		
		510,000.000	Local 98.521880	502,461.59	98.612715	502,924.85	463.26	0.07
			Base 98.521880	502,461.59	98.612715	502,924.85	463.26	0.07
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
		130,000.000	Local 99.723938	129,641.12	110.409568	143,532.44	13,891.32	0.02
			Base 99.723938	129,641.12	110.409568	143,532.44	13,891.32	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
		1,320,000.000	Local 101.064425	1,334,050.41	100.533525	1,327,042.53	-7,007.88	0.19
			Base 101.064425	1,334,050.41	100.533525	1,327,042.53	-7,007.88	0.19
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.4	14 Jun 2046		
		70,000.000	Local 99.612314	69,728.62	97.058160	67,940.71	-1,787.91	0.01
			Base 99.612314	69,728.62	97.058160	67,940.71	-1,787.91	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.75	07 Dec 2046		
		660,000.000	Local 101.858195	672,264.09	102.472051	676,315.54	4,051.45	0.10
			Base 101.858195	672,264.09	102.472051	676,315.54	4,051.45	0.10
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				2.0507	25 Jun 2037		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:	184,260.580	Local		73.886031	136,142.83	83.446840	153,759.63	17,616.80	0.02
	1,110,000.000	Base		73.886031	136,142.83	83.446840	153,759.63	17,616.80	0.02
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.42662	15 Jul 2046		
Original Face:	70,000.000	Local		103.403657	72,382.56	102.104970	71,473.48	-909.08	0.01
	70,000.000	Base		103.403657	72,382.56	102.104970	71,473.48	-909.08	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
Original Face:	20,000.000	Local		104.108400	20,821.68	102.217460	20,443.49	-378.19	0.00
	20,000.000	Base		104.108400	20,821.68	102.217460	20,443.49	-378.19	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
Original Face:	250,000.000	Local		102.699072	256,747.68	101.432730	253,581.83	-3,165.85	0.04
	250,000.000	Base		102.699072	256,747.68	101.432730	253,581.83	-3,165.85	0.04
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
Original Face:	220,000.000	Local		102.738027	226,023.66	98.534610	216,776.14	-9,247.52	0.03
	220,000.000	Base		102.738027	226,023.66	98.534610	216,776.14	-9,247.52	0.03
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
Original Face:	810,000.000	Local		102.729081	832,105.56	98.653060	799,089.79	-33,015.77	0.12
	810,000.000	Base		102.729081	832,105.56	98.653060	799,089.79	-33,015.77	0.11
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
Original Face:	750,000.000	Local		102.729809	770,473.57	98.744900	740,586.75	-29,886.82	0.11
	750,000.000	Base		102.729809	770,473.57	98.744900	740,586.75	-29,886.82	0.10
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.17277	15 May 2048		
Original Face:	5,034,876.210	Local		5.665326	285,242.15	5.444150	274,106.21	-11,135.94	0.04
	5,169,000.000	Base		5.665326	285,242.15	5.444150	274,106.21	-11,135.94	0.04
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
Original Face:	1,130,000.000	Local		99.996535	1,129,960.85	96.378230	1,089,074.00	-40,886.85	0.16
	1,130,000.000	Base		99.996535	1,129,960.85	96.378230	1,089,074.00	-40,886.85	0.15
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.10183	15 May 2048		
Original Face:	1,280,000.000	Local		93.653841	1,198,769.17	89.244750	1,142,332.80	-56,436.37	0.17
	1,280,000.000	Base		93.653841	1,198,769.17	89.244750	1,142,332.80	-56,436.37	0.16
952355AQ8	WEST CORP SR SECURED 144A 07/21 4.75					4.75	15 Jul 2021		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	10,000.000	Local	100.000000		10,000.00	101.500000	10,150.00	150.00	0.00
		Base	100.000000		10,000.00	101.500000	10,150.00	150.00	0.00
95810DAN1	WESTERN DIGITAL CORP TERM LOAN B 3						29 Apr 2023		
	141,237.200	Local	100.618831		142,111.22	100.520800	141,972.76	-138.46	0.02
		Base	100.618831		142,111.22	100.520800	141,972.76	-138.46	0.02
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.3	26 May 2020		
	30,000.000	Local	98.400000		29,520.00	98.558705	29,567.61	47.61	0.00
		Base	98.400000		29,520.00	98.558705	29,567.61	47.61	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	170,000.000	Local	98.681976		167,759.36	98.763781	167,898.43	139.07	0.02
		Base	98.681976		167,759.36	98.763781	167,898.43	139.07	0.02
963FXEI18	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	363,090.000	Local	99.912206		362,771.23	96.600000	350,744.94	-12,026.29	0.05
		Base	99.912206		362,771.23	96.600000	350,744.94	-12,026.29	0.05
963QPRI14	PARTY CITY HOLDINGS INC. 2018 TERM LOAN B						19 Aug 2022		
	394,736.680	Local	99.862896		394,195.48	100.347200	396,107.21	1,911.73	0.06
		Base	99.862896		394,195.48	100.347200	396,107.21	1,911.73	0.06
963STBI1	LAS VEGAS SANDS LLC 2018 TERM LOAN B						27 Mar 2025		
	50,000.000	Local	100.375000		50,187.50	100.175000	50,087.50	-100.00	0.01
		Base	100.375000		50,187.50	100.175000	50,087.50	-100.00	0.01
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.25	01 Apr 2023		
	30,000.000	Local	74.868200		22,460.46	101.250000	30,375.00	7,914.54	0.00
		Base	74.868200		22,460.46	101.250000	30,375.00	7,914.54	0.00
966387BE1	WHITING PETROLEUM CORP SR UNSECURED 144A 01/26 6.625					6.625	15 Jan 2026		
	50,000.000	Local	103.035540		51,517.77	100.750000	50,375.00	-1,142.77	0.01
		Base	103.035540		51,517.77	100.750000	50,375.00	-1,142.77	0.01
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	130,000.000	Local	111.468338		144,908.84	112.375000	146,087.50	1,178.66	0.02
		Base	111.468338		144,908.84	112.375000	146,087.50	1,178.66	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.7	15 Jan 2023		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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 97.148886	68,004.22	97.250000	68,075.00	70.78	0.01	
			Base 97.148886	68,004.22	97.250000	68,075.00	70.78	0.01	
96950FAD6	WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25				5.25	15 Mar 2020			
		80,000.000	Local 103.810925	83,048.74	103.620728	82,896.58	-152.16	0.01	
			Base 103.810925	83,048.74	103.620728	82,896.58	-152.16	0.01	
98162JAA4	WORLDWIDE PLAZA TRUST WPT 2017 WWP A 144A				3.5263	10 Nov 2036			
		350,000.000	Local 102.937854	360,282.49	99.904360	349,665.26	-10,617.23	0.05	
Original Face:		350,000.000	Base 102.937854	360,282.49	99.904360	349,665.26	-10,617.23	0.05	
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.0	15 Jan 2022			
		10,000.000	Local 96.909600	9,690.96	102.750000	10,275.00	584.04	0.00	
			Base 96.909600	9,690.96	102.750000	10,275.00	584.04	0.00	
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023			
		30,000.000	Local 112.389500	33,716.85	112.000000	33,600.00	-116.85	0.00	
			Base 112.389500	33,716.85	112.000000	33,600.00	-116.85	0.00	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.95	01 Apr 2037			
		210,000.000	Local 116.265538	244,157.63	127.645017	268,054.54	23,896.91	0.04	
			Base 116.265538	244,157.63	127.645017	268,054.54	23,896.91	0.04	
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018					24 Feb 2025			
		558,168.440	Local 100.177136	559,157.16	100.312500	559,912.72	755.56	0.08	
			Base 100.177136	559,157.16	100.312500	559,912.72	755.56	0.08	
98462YAC4	YAMANA GOLD INC COMPANY GUAR 144A 12/27 4.625				4.625	15 Dec 2027			
		160,000.000	Local 100.160656	160,257.05	98.472115	157,555.38	-2,701.67	0.02	
			Base 100.160656	160,257.05	98.472115	157,555.38	-2,701.67	0.02	
AC10N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875				7.875	15 Jun 2027			
		260,000.000	Local 98.640285	256,464.74	103.750000	269,750.00	13,285.26	0.04	
Original Face:		260,000.000	Base 98.640285	256,464.74	103.750000	269,750.00	13,285.26	0.04	
AC1103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875				7.875	23 Jan 2028			
		220,000.000	Local 100.000000	220,000.00	96.103000	211,426.60	-8,573.40	0.03	
			Base 100.000000	220,000.00	96.103000	211,426.60	-8,573.40	0.03	
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		502,364.790	Local 99.876729	501,745.52	100.062500	502,678.77	933.25	0.07
			Base 99.876729	501,745.52	100.062500	502,678.77	933.25	0.07
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B SERIES F4					01 Apr 2022		
		231,014.890	Local 101.310197	234,041.64	101.012500	233,353.92	-687.72	0.03
			Base 101.310197	234,041.64	101.012500	233,353.92	-687.72	0.03
D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY					15 Jan 2026		
		300,000.000	Local 99.662360	298,987.08	99.750000	299,250.00	262.92	0.04
			Base 99.662360	298,987.08	99.750000	299,250.00	262.92	0.04
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026		
		521,131.000	Local 99.755466	519,856.66	100.500000	523,736.66	3,880.00	0.08
			Base 99.755466	519,856.66	100.500000	523,736.66	3,880.00	0.07
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020		
		287,249.990	Local 99.789601	286,645.62	93.125000	267,501.55	-19,144.07	0.04
			Base 99.789601	286,645.62	93.125000	267,501.55	-19,144.07	0.04
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025		
		211,000.000	Local 99.956104	210,907.38	99.250000	209,417.50	-1,489.88	0.03
			Base 99.956104	210,907.38	99.250000	209,417.50	-1,489.88	0.03
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022		
		210,000.000	Local 97.757452	205,290.65	100.165600	210,347.76	5,057.11	0.03
			Base 97.757452	205,290.65	100.165600	210,347.76	5,057.11	0.03
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125	15 Jan 2045		
		720,000.000	Local 112.160754	807,557.43	104.143400	749,832.48	-57,724.95	0.11
			Base 112.160754	807,557.43	104.143400	749,832.48	-57,724.95	0.11
US DOLLAR Total								
		372,921,031.740	Local	313,505,588.55		312,006,864.15	-1,498,724.40	45.59
Original Face:		445,759,871.990	Base	313,502,842.55		312,006,864.15	-1,495,978.40	43.87
FIXED INCOME Total								
		681,285,331.740	Base	330,180,924.99		327,977,837.32	-2,203,087.67	46.12
Original Face:		445,759,871.990						

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: *March 29, 2018*

View Date: *April 2, 2018*

Base Currency: USD - US DOLLAR

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

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
99ZX37640	USEUC9764 USD CALL/EUR PUT 1.2 APR18 1.23 CALL					27 Apr 2018			
3,410,000.000	3,410,000.000	Local	0.009630	32,839.12	0.006533	22,277.53	-10,561.59	0.00	
		Base	0.009630	32,839.12	0.006533	22,277.53	-10,561.59	0.00	
99ZX59149	USEUC9767 USD CALL EUR PUT 1.2 MAY18 1.2254 CALL					11 May 2018			
3,310,000.000	3,310,000.000	Local	0.009444	31,258.65	0.006271	20,757.01	-10,501.64	0.00	
		Base	0.009444	31,258.65	0.006271	20,757.01	-10,501.64	0.00	
99ZY23325	9WR018384 SWAPTION RECEIVER 62 180418 62.5 CALL					18 Apr 2018			
615,000.000	615,000.000	Local	0.057000	350.55	0.045124	277.51	-73.04	0.00	
		Base	0.057000	350.55	0.045124	277.51	-73.04	0.00	
99ZY25502	9WR018483 SWAPTION RECEIVER 65 180620 65 CALL					20 Jun 2018			
615,000.000	615,000.000	Local	0.190000	1,168.50	0.192475	1,183.72	15.22	0.00	
		Base	0.190000	1,168.50	0.192475	1,183.72	15.22	0.00	
ADI10VM40	EURO CURR 2PM OP APR18C 1.24 APR18 1.24 CALL					06 Apr 2018			
250,000.000	2.000	Local	0.010514	2,628.60	0.002900	725.00	-1,903.60	0.00	
		Base	0.010514	2,628.60	0.002900	725.00	-1,903.60	0.00	
ADI111HK5	US BOND FUTR OPTN MAY18C 144 APR18 144 CALL					20 Apr 2018			
21,000.000	21.000	Local	1.073974	22,553.45	2.875000	60,375.00	37,821.55	0.01	
		Base	1.073974	22,553.45	2.875000	60,375.00	37,821.55	0.01	
ADI112P99	US 10YR FUT OPTN MAY18C 120 APR18 120 CALL					20 Apr 2018			
6,000.000	6.000	Local	0.439300	2,635.80	1.250000	7,500.00	4,864.20	0.00	
		Base	0.439300	2,635.80	1.250000	7,500.00	4,864.20	0.00	
ADI115JX6	US 10YR FUT OPTN MAY18C 128.5 APR18 128.5 CALL					20 Apr 2018			
400,000.000	400.000	Local	0.017425	6,970.00	0.001000	400.00	-6,570.00	0.00	
		Base	0.017425	6,970.00	0.001000	400.00	-6,570.00	0.00	
ADI11S396	US BOND FUTR OPTN MAY18C 145.5 APR18 145.5 CALL					20 Apr 2018			
4,000.000	4.000	Local	0.837738	3,350.95	1.718750	6,875.00	3,524.05	0.00	
		Base	0.837738	3,350.95	1.718750	6,875.00	3,524.05	0.00	

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
8,631,000.000	7,950,433.000	Local		103,755.62		120,370.77	16,615.15	0.02
		Base		103,755.62		120,370.77	16,615.15	0.02
OPTIONS PURCHASED - CALLS Total								
8,631,000.000	7,950,433.000	Base		103,755.62		120,370.77	16,615.15	0.02

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI115J08	US 5YR FUTR OPTN MAY18P 106.7 APR18 106.75 PUT					20 Apr 2018			
1,400,000.000	1,400.000	Local	0.009613	13,458.20	0.001000	1,400.00	-12,058.20	0.00	
		Base	0.009613	13,458.20	0.001000	1,400.00	-12,058.20	0.00	
ADI116GW9	US 5YR FUTR OPTN MAY18P 106.5 APR18 106.5 PUT					20 Apr 2018			
80,000.000	80.000	Local	0.009613	769.04	0.001000	80.00	-689.04	0.00	
		Base	0.009613	769.04	0.001000	80.00	-689.04	0.00	
ADI118PG0	US 5YR FUTR OPTN MAY18P 107.2 APR18 107.25 PUT					20 Apr 2018			
400,000.000	400.000	Local	0.009613	3,845.20	0.001000	400.00	-3,445.20	0.00	
		Base	0.009613	3,845.20	0.001000	400.00	-3,445.20	0.00	
ADI11C508	EURO CURR 2PM OP MAY18P 1.25 MAY18 1.25 PUT					04 May 2018			
125,000.000	1.000	Local	0.014414	1,801.80	0.019400	2,425.00	623.20	0.00	
		Base	0.014414	1,801.80	0.019400	2,425.00	623.20	0.00	
ADI11QVN8	US 5YR FUTR OPTN JUN18P 111 MAY18 111 PUT					25 May 2018			
93,000.000	93.000	Local	0.017425	1,620.53	0.015625	1,453.13	-167.40	0.00	
		Base	0.017425	1,620.53	0.015625	1,453.13	-167.40	0.00	
US DOLLAR Total									
2,098,000.000	1,974.000	Local		21,494.77		5,758.13	-15,736.64	0.00	
		Base		21,494.77		5,758.13	-15,736.64	0.00	
OPTIONS PURCHASED - PUTS Total									
2,098,000.000	1,974.000	Base		21,494.77		5,758.13	-15,736.64	0.00	

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
99ZX00754	USMXC0103 USD CALL MXN PUT 21. JUL18 21.7031 CALL					05 Jul 2018				
-870,000.000	-870,000.000	Local	0.019515	-16,978.05	0.001302	-1,132.74	15,845.31	0.00		
		Base	0.019515	-16,978.05	0.001302	-1,132.74	15,845.31	0.00		
99ZX14326	USMXP0146 USD PUT/MXN CALL APR18 18.4153 CALL					16 Apr 2018				
-870,000.000	-870,000.000	Local	0.008606	-7,487.22	0.013200	-11,484.00	-3,996.78	0.00		
		Base	0.008606	-7,487.22	0.013200	-11,484.00	-3,996.78	0.00		
99ZY23341	9WR018400 SWAPTION RECEIVER 55 180418 55 CALL					18 Apr 2018				
-615,000.000	-615,000.000	Local	0.005000	-30.75	0.009415	-57.90	-27.15	0.00		
		Base	0.005000	-30.75	0.009415	-57.90	-27.15	0.00		
ADI101875	US 10YR FUT OPTN JUN18C 123 MAY18 123 CALL					25 May 2018				
-11,000.000	-11,000	Local	0.476894	-5,245.83	0.203125	-2,234.38	3,011.45	0.00		
		Base	0.476894	-5,245.83	0.203125	-2,234.38	3,011.45	0.00		
ADI10C053	US 10YR FUT OPTN JUN18C 121 MAY18 121 CALL					25 May 2018				
-14,000.000	-14,000	Local	0.451326	-6,318.56	0.828125	-11,593.75	-5,275.19	0.00		
		Base	0.451326	-6,318.56	0.828125	-11,593.75	-5,275.19	0.00		
ADI10KS06	US BOND FUTR OPTN JUN18C 149 MAY18 149 CALL					25 May 2018				
-6,000.000	-6,000	Local	1.154450	-6,926.70	0.859375	-5,156.25	1,770.45	0.00		
		Base	1.154450	-6,926.70	0.859375	-5,156.25	1,770.45	0.00		
ADI10LNB5	US 10YR FUT OPTN JUN18C 121.5 MAY18 121.5 CALL					25 May 2018				
-15,000.000	-15,000	Local	0.326326	-4,894.89	0.609375	-9,140.63	-4,245.74	0.00		
		Base	0.326326	-4,894.89	0.609375	-9,140.63	-4,245.74	0.00		
ADI10LYT4	US BOND FUTR OPTN JUN18C 150 MAY18 150 CALL					25 May 2018				
-22,000.000	-22,000	Local	1.018087	-22,397.91	0.625000	-13,750.00	8,647.91	0.00		
		Base	1.018087	-22,397.91	0.625000	-13,750.00	8,647.91	0.00		
ADI10N4W6	US BOND FUTR OPTN JUN18C 148 MAY18 148 CALL					25 May 2018				
-5,000.000	-5,000	Local	0.929450	-4,647.25	1.187500	-5,937.50	-1,290.25	0.00		
		Base	0.929450	-4,647.25	1.187500	-5,937.50	-1,290.25	0.00		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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	
ADI10QTP7	US 10YR FUT OPTN MAY18C 121.5 APR18 121.5 CALL						20 Apr 2018		
-6,000.000	-6.000	Local	0.263825	-1,582.95	0.312500	-1,875.00	-292.05	0.00	
		Base	0.263825	-1,582.95	0.312500	-1,875.00	-292.05	0.00	
ADI10RJF8	US 5YR FUTR OPTN MAY18C 114.7 APR18 114.75 CALL						20 Apr 2018		
-15,000.000	-15.000	Local	0.115388	-1,730.82	0.187500	-2,812.50	-1,081.68	0.00	
		Base	0.115388	-1,730.82	0.187500	-2,812.50	-1,081.68	0.00	
ADI10X3H8	US BOND FUTR OPTN MAY18C 146 APR18 146 CALL						20 Apr 2018		
-10,000.000	-10.000	Local	0.637709	-6,377.09	1.406250	-14,062.50	-7,685.41	0.00	
		Base	0.637709	-6,377.09	1.406250	-14,062.50	-7,685.41	0.00	
ADI115K63	US 10YR FUT OPTN MAY18C 120.5 APR18 120.5 CALL						20 Apr 2018		
-30,000.000	-30.000	Local	0.412263	-12,367.90	0.859375	-25,781.25	-13,413.35	0.00	
		Base	0.412263	-12,367.90	0.859375	-25,781.25	-13,413.35	0.00	
ADI115L96	US 10YR FUT OPTN MAY18C 121 APR18 121 CALL						20 Apr 2018		
-27,000.000	-27.000	Local	0.366144	-9,885.88	0.546875	-14,765.63	-4,879.75	0.00	
		Base	0.366144	-9,885.88	0.546875	-14,765.63	-4,879.75	0.00	
ADI117L76	US BOND FUTR OPTN MAY18C 147 APR18 147 CALL						20 Apr 2018		
-5,000.000	-5.000	Local	0.523200	-2,616.00	0.906250	-4,531.25	-1,915.25	0.00	
		Base	0.523200	-2,616.00	0.906250	-4,531.25	-1,915.25	0.00	
ADI11BCQ5	US BOND FUTR OPTN JUN18C 147 MAY18 147 CALL						25 May 2018		
-8,000.000	-8.000	Local	0.939606	-7,516.85	1.609375	-12,875.00	-5,358.15	0.00	
		Base	0.939606	-7,516.85	1.609375	-12,875.00	-5,358.15	0.00	
ADI11JJQ1	US 5YR FUTR OPTN MAY18C 114.5 APR18 114.5 CALL						20 Apr 2018		
-15,000.000	-15.000	Local	0.185700	-2,785.50	0.281250	-4,218.75	-1,433.25	0.00	
		Base	0.185700	-2,785.50	0.281250	-4,218.75	-1,433.25	0.00	
ADI11MV56	US LONG BND W1 OP APR18C 145 APR18 145 CALL						06 Apr 2018		
-13,000.000	-13.000	Local	0.587142	-7,632.85	1.765625	-22,953.13	-15,320.28	0.00	
		Base	0.587142	-7,632.85	1.765625	-22,953.13	-15,320.28	0.00	
ADI11MVN7	US 5YR FUTR OPTN MAY18C 114 APR18 114 CALL						20 Apr 2018		
-45,000.000	-45.000	Local	0.266430	-11,989.33	0.578125	-26,015.63	-14,026.30	0.00	
		Base	0.266430	-11,989.33	0.578125	-26,015.63	-14,026.30	0.00	

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI11S3F2	JPN YEN 2PM OP MAY18C 96 MAY18 96 CALL					04 May 2018		
-6,250.000		-5.000	Local 0.866560	-5,416.00	0.420000	-2,625.00	2,791.00	0.00
			Base 0.866560	-5,416.00	0.420000	-2,625.00	2,791.00	0.00
ADI11S4F1	US BOND FUTR OPTN MAY18C 147.5 APR18 147.5 CALL					20 Apr 2018		
-8,000.000		-8.000	Local 0.291169	-2,329.35	0.718750	-5,750.00	-3,420.65	0.00
			Base 0.291169	-2,329.35	0.718750	-5,750.00	-3,420.65	0.00
ADI11T535	US 10YR FUT OPTN MAY18C 120.7 APR18 120.75 CALL					20 Apr 2018		
-6,000.000		-6.000	Local 0.341950	-2,051.70	0.687500	-4,125.00	-2,073.30	0.00
			Base 0.341950	-2,051.70	0.687500	-4,125.00	-2,073.30	0.00
ADI11TYR0	US 10Y NOTE W1 OP APR18C 121.5 APR18 121.5 CALL					06 Apr 2018		
-6,000.000		-6.000	Local 0.146638	-879.83	0.171875	-1,031.25	-151.42	0.00
			Base 0.146638	-879.83	0.171875	-1,031.25	-151.42	0.00
US DOLLAR Total								
-2,628,250.000	-2,355,272.000		Local	-150,089.21		-203,909.04	-53,819.83	0.03
			Base	-150,089.21		-203,909.04	-53,819.83	0.03
OPTIONS WRITTEN - CALLS Total								
-2,628,250.000	-2,355,272.000		Base	-150,089.21		-203,909.04	-53,819.83	0.03

Holdings

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



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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

99ZX37665	USEUP0156 USD PUT/EUR CALL 1.2 APR18 1.27 PUT					27 Apr 2018			
-3,410,000.000	-3,410,000.000	Local	0.008160	-27,826.42	0.000647	-2,206.27	25,620.15		0.00
		Base	0.008160	-27,826.42	0.000647	-2,206.27	25,620.15		0.00

99ZX59164	USEUP0159 USD PUT EUR CALL 1.2 MAY18 1.2619 PUT					11 May 2018			
-3,310,000.000	-3,310,000.000	Local	0.008609	-28,494.80	0.002226	-7,368.06	21,126.74		0.00
		Base	0.008609	-28,494.80	0.002226	-7,368.06	21,126.74		0.00

ADI10VK42	US 5YR FUTR OPTN MAY18P 114 APR18 114 PUT					20 Apr 2018			
-36,000.000	-36,000	Local	0.181143	-6,521.15	0.109375	-3,937.50	2,583.65		0.00
		Base	0.181143	-6,521.15	0.109375	-3,937.50	2,583.65		0.00

ADI115KD8	US 10YR FUT OPTN MAY18P 120.5 APR18 120.5 PUT					20 Apr 2018			
-22,000.000	-22,000	Local	0.360416	-7,929.15	0.203125	-4,468.75	3,460.40		0.00
		Base	0.360416	-7,929.15	0.203125	-4,468.75	3,460.40		0.00

ADI117L84	US 5YR FUTR OPTN JUN18P 113.2 MAY18 113.25 PUT					25 May 2018			
-15,000.000	-15,000	Local	0.295075	-4,426.13	0.085938	-1,289.07	3,137.06		0.00
		Base	0.295075	-4,426.13	0.085938	-1,289.07	3,137.06		0.00

ADI11TY82	US 5YR NOTE W1 OP APR18P 114.2 APR18 114.25 PUT					06 Apr 2018			
-6,000.000	-6,000	Local	0.111482	-668.89	0.093750	-562.50	106.39		0.00
		Base	0.111482	-668.89	0.093750	-562.50	106.39		0.00

ADI11TYS8	US LONG BND W1 OP APR18P 145 APR18 145 PUT					06 Apr 2018			
-2,000.000	-2,000	Local	0.310700	-621.40	0.140625	-281.25	340.15		0.00
		Base	0.310700	-621.40	0.140625	-281.25	340.15		0.00

US DOLLAR Total									
-6,801,000.000	-6,720,081.000	Local		-76,487.94		-20,113.40	56,374.54		0.00
		Base		-76,487.94		-20,113.40	56,374.54		0.00

OPTIONS WRITTEN - PUTS Total									
-6,801,000.000	-6,720,081.000	Base		-76,487.94		-20,113.40	56,374.54		0.00

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

SWAPS FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.812711

GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F	1.49800	BWS026161/DUMMY TRADE		1.498	23 Aug 2047		
		1,536,300.000	Local	0.000000	0.00	0.000000	0.00	0.00
			Base	0.005552	85.29	0.000000	0.00	-85.29
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047		
		-1,536,300.000	Local	-0.000002	0.03	0.000000	0.00	-0.03
			Base	0.006290	-96.63	0.000000	0.00	96.63
GERMANY Total			Base		-11.34		0.00	11.34
								0.00

UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		1,536,300.000	Local	100.086350	1,537,626.60	100.000000	1,536,300.00	-1,326.60
			Base	118.128160	1,814,802.92	123.044969	1,890,339.86	75,536.94
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
		-1,536,300.000	Local	100.000000	-1,536,300.00	100.437587	-1,543,022.65	-6,722.65
			Base	118.027059	-1,813,249.70	123.583398	-1,898,611.75	-85,362.05
UNITED STATES OF AMERICA (THE) Total			Base		1,553.22		-8,271.89	-9,825.11
								0.53

EURO CURRENCY Total

	Local			1,326.63		-6,722.65	-8,049.28	76.96
	Base			1,541.88		-8,271.89	-9,813.77	0.53

JAPANESE YEN

Exchange Rate: 106.405000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046		
		222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00
			Base	0.925840	2,057,402.10	0.939805	2,088,435.69	31,033.59
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046		

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 100.000000	-222,220,000.00	94.848801	-210,773,005.58	11,446,994.42	48.35
			Base 0.925840	-2,057,402.10	0.891394	-1,980,856.22	76,545.88	0.28
99S0UMEL0	BWS01818S IRS JPY R F	.00000	SPREAD OF BWS018184		1.0	09 May 2046		
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR		SPREAD OF BWS018184		0.00571	09 May 2046		
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	156.52	0.000000	0.00	-156.52	0.00
JAPANESE YEN Total			Local	0.00		11,446,994.42	11,446,994.42	99.33
			Base	0.00		107,579.47	107,579.47	0.57
US DOLLAR							Exchange Rate:	1.000000
99S0U9RU5	SWS022327 IRS USD R F	1.13750	2 CCPVANILLA		1.1375	17 Oct 2019		
		9,640,000.000	Local 100.000000	9,640,000.00	97.932629	9,440,705.44	-199,294.56	1.38
			Base 100.000000	9,640,000.00	97.932629	9,440,705.44	-199,294.56	1.33
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR		1 CCPVANILLA		1.73133	17 Oct 2019		
		-9,640,000.000	Local 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.41
			Base 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.36
99S0WGMX6	SWS024943 IRS USD R F	1.59650	2 CCPVANILLA		1.5965	29 Mar 2019		
		4,360,000.000	Local 100.000000	4,360,000.00	99.202870	4,325,245.13	-34,754.87	0.63
			Base 100.000000	4,360,000.00	99.202870	4,325,245.13	-34,754.87	0.61
99S0WGMY4	SWS024943 IRS USD P V 03MLIBOR		1 CCPVANILLA		1.69339	29 Mar 2019		
		-4,360,000.000	Local 100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.64
			Base 100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.61
99S0XDCC9	SWS025809 IRS USD R F	1.67100	2 CCPVANILLA		1.671	14 Jun 2020		
		8,160,000.000	Local 99.978832	8,158,272.69	98.030572	7,999,294.68	-158,978.01	1.17
			Base 99.978832	8,158,272.69	98.030572	7,999,294.68	-158,978.01	1.12
99S0XDCCD7	SWS025809 IRS USD P V 03MLIBOR		1 CCPVANILLA		1.57352	14 Jun 2020		
		-8,160,000.000	Local 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	1.19

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	1.15
99S0XEUI4	BWS025841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.83875	15 Nov 2043		
	10,239,000.00	Local	101.374858	10,379,771.68	100.000000	10,239,000.00	-140,771.68	1.50
		Base	101.374858	10,379,771.68	100.000000	10,239,000.00	-140,771.68	1.44
99S0XEUI2	BWS025841 IRS USD P F 2.47440 2 CCPVANILLA				2.4744	15 Nov 2043		
	-10,239,000.00	Local	100.000000	-10,239,000.00	92.299840	-9,450,580.62	788,419.38	1.38
		Base	100.000000	-10,239,000.00	92.299840	-9,450,580.62	788,419.38	1.33
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.70477	28 Sep 2019		
	3,170,000.00	Local	100.000000	3,170,000.00	98.824378	3,132,732.78	-37,267.22	0.46
		Base	100.000000	3,170,000.00	98.824378	3,132,732.78	-37,267.22	0.44
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.69339	28 Sep 2019		
	-3,170,000.00	Local	100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.46
		Base	100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.45
99S0ZM8U2	SWS026708 IRS USD R F 2.16861 2 CCPVANILLA				2.16861	01 Dec 2022		
	1,870,000.00	Local	100.000000	1,870,000.00	97.619618	1,825,486.86	-44,513.14	0.27
		Base	100.000000	1,870,000.00	97.619618	1,825,486.86	-44,513.14	0.26
99S0ZM8V0	SWS026708 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.00625	01 Dec 2022		
	-1,870,000.00	Local	100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.27
		Base	100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.26
99S0ZQ2C9	SWS026724 IRS USD R F 2.25000 2 CCPVANILLA				2.25	31 May 2022		
	6,435,000.00	Local	100.172644	6,446,109.67	98.255225	6,322,723.73	-123,385.94	0.92
		Base	100.172644	6,446,109.67	98.255225	6,322,723.73	-123,385.94	0.89
99S0ZQ2D7	SWS026724 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	31 May 2022		
	-6,435,000.00	Local	100.000000	-6,435,000.00	100.000000	-6,435,000.00	0.00	0.94
		Base	100.000000	-6,435,000.00	100.000000	-6,435,000.00	0.00	0.90
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2043		
	4,972,000.00	Local	100.215635	4,982,721.36	100.000000	4,972,000.00	-10,721.36	0.73
		Base	100.215635	4,982,721.36	100.000000	4,972,000.00	-10,721.36	0.70
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA				2.95	15 Nov 2043		
	-4,972,000.00	Local	100.000000	-4,972,000.00	101.293041	-5,036,290.00	-64,290.00	0.74

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-4,972,000.00	101.293041	-5,036,290.00	-64,290.00	0.71
99S10RCC2	BWS027284 IRS USD R V 03MFEDL 0WS027284 +35.525BPS				1.0	15 May 2023		
	69,320,000.000	Local	99.955146	69,288,906.95	100.059971	69,361,571.90	72,664.95	10.13
		Base	99.955146	69,288,906.95	100.059971	69,361,571.90	72,664.95	9.75
99S10RCD0	BWS027284 IRS USD P V 03MLIBOR 0WS027284_FL1 CCPBASISSWAP				1.0	15 May 2023		
	-69,320,000.000	Local	100.000000	-69,320,000.00	100.000000	-69,320,000.00	0.00	10.13
		Base	100.000000	-69,320,000.00	100.000000	-69,320,000.00	0.00	9.75
99S10TF01	BWS027300 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
	1,820,000.000	Local	93.407724	1,700,020.57	100.000000	1,820,000.00	119,979.43	0.27
		Base	93.407724	1,700,020.57	100.000000	1,820,000.00	119,979.43	0.26
99S10TF19	BWS027300 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2022		
	-1,820,000.000	Local	100.000000	-1,820,000.00	106.490300	-1,938,123.46	-118,123.46	0.28
		Base	100.000000	-1,820,000.00	106.490300	-1,938,123.46	-118,123.46	0.27
99S10UOX6	SWS027144 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2022		
	40,020,000.000	Local	102.017799	40,827,523.27	101.855900	40,762,731.18	-64,792.09	5.96
		Base	102.017799	40,827,523.27	101.855900	40,762,731.18	-64,792.09	5.73
99S10UOY4	SWS027144 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
	-40,020,000.000	Local	100.000000	-40,020,000.00	100.000000	-40,020,000.00	0.00	5.85
		Base	100.000000	-40,020,000.00	100.000000	-40,020,000.00	0.00	5.63
US DOLLAR Total								
		Local		817,326.19		801,497.62	-15,828.57	46.70
		Base		817,326.19		801,497.62	-15,828.57	44.94
SWAPS FIXED INCOME Total								
	0.000	Base		818,868.07		900,805.20	81,937.13	46.05

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
1,299,750.000	763,516,194.930	Base		385,281,220.33		383,189,318.90	-2,091,901.43	99.88
Original Face:	445,759,871.990							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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: 0.812711

GERMANY

99ZY15230	EURO BUND OPTION MAY18C 159 APR18 159 CALL FSO						20 Apr 2018			
4.000	400,000.000	Local	3,080.00	1,004.80	0.770000	2,075.20		1,915.20	160.00	
		Base	3,789.79		0.947446	2,553.43		2,356.56	196.87	0.00

99ZY22053	RXK8P158 MAY18 158 PUT FSO						20 Apr 2018			
9.000	900,000.000	Local	990.00	3,020.80	0.110000	-2,030.80		-1,580.80	-450.00	
		Base	1,218.15		0.135349	-2,498.80		-1,945.09	-553.71	0.00

ADI0Z2TB5	EURO-BOBL FUTURE JUN18 XEUR 20180607						07 Jun 2018			
5.000	500,000.000	Local	656,250.00	651,206.00	131.250000	5,044.00		4,744.00	300.00	
		Base	807,482.61		161.496522	6,206.39		5,837.25	369.14	0.00

GERMANY Total										
18.000	1,800,000.000	Local	660,320.00	655,231.60		5,088.40		5,078.40	10.00	
		Base				6,261.02		6,248.72	12.30	0.00

EURO CURRENCY Total

18.000	1,800,000.000	Local	660,320.00	655,231.60		5,088.40		5,078.40	10.00	
		Base				6,261.02		6,248.72	12.30	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
442.000	110,500,000.000	Local	107,422,575.00	107,419,658.10	97.215000	2,916.90		8,441.90	-5,525.00	
		Base	107,422,575.00		97.215000	2,916.90		8,441.90	-5,525.00	0.00

ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316						16 Mar 2020			
6.000	1,500,000.000	Local	1,458,075.00	1,465,435.80	97.205000	-7,360.80		-7,285.80	-75.00	
		Base	1,458,075.00		97.205000	-7,360.80		-7,285.80	-75.00	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
146.000	36,500,000.000	Local	35,478,000.00	35,506,612.80	97.200000	-28,612.80		-28,612.80	0.00	
		Base	35,478,000.00		97.200000	-28,612.80		-28,612.80	0.00	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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		
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315							15 Mar 2021		
58.000	14,500,000.000	Local 14,089,650.00	14,147,316.90	97.170000	-57,666.90	-59,116.90	1,450.00			
		Base 14,089,650.00		97.170000	-57,666.90	-59,116.90	1,450.00			0.00
ADI0Z17C9	US LONG BOND(CBT) JUN18 XCBT 20180620							20 Jun 2018		
198.000	19,800,000.000	Local 29,031,750.00	28,353,679.41	146.625000	678,070.59	529,570.59	148,500.00			
		Base 29,031,750.00		146.625000	678,070.59	529,570.59	148,500.00			0.02
ADI0Z1DS7	US ULTRA BOND CBT JUN18 XCBT 20180620							20 Jun 2018		
185.000	18,500,000.000	Local 29,686,718.75	28,714,132.18	160.468750	972,586.57	758,680.32	213,906.25			
		Base 29,686,718.75		160.468750	972,586.57	758,680.32	213,906.25			0.03
ADI0Z1XB2	US 5YR NOTE (CBT) JUN18 XCBT 20180629							29 Jun 2018		
1,912.000	191,200,000.000	Local 218,849,313.46	218,087,859.99	114.460938	761,453.47	552,328.47	209,125.00			
		Base 218,849,313.46		114.460938	761,453.47	552,328.47	209,125.00			0.03
ADI0Z2YH6	US 2YR NOTE (CBT) JUN18 XCBT 20180629							29 Jun 2018		
45.000	9,000,000.000	Local 9,567,421.92	9,567,112.25	106.304688	309.67	-1,096.58	1,406.25			
		Base 9,567,421.92		106.304688	309.67	-1,096.58	1,406.25			0.00
ADI103DT7	US 10YR ULTRA FUT JUN18 XCBT 20180620							20 Jun 2018		
3.000	300,000.000	Local 389,578.13	385,036.65	129.859375	4,541.48	3,369.60	1,171.88			
		Base 389,578.13		129.859375	4,541.48	3,369.60	1,171.88			0.00
ADI10HJ60	CAD CURRENCY FUT JUN18 XCME 20180619							19 Jun 2018		
84.000	8,400,000.000	Local 6,520,500.00	6,558,249.60	0.776250	-37,749.60	-43,629.60	5,880.00			
		Base 6,520,500.00		0.776250	-37,749.60	-43,629.60	5,880.00			0.00
ADI11FFJ9	MEXICAN PESO FUT JUN18 XCME 20180618							18 Jun 2018		
260.000	130,000,000.000	Local 7,060,300.00	6,878,513.00	0.054310	181,787.00	153,187.00	28,600.00			
		Base 7,060,300.00		0.054310	181,787.00	153,187.00	28,600.00			0.00
US DOLLAR Total										
3,339.000	540,200,000.000	Local 459,553,882.26	457,083,606.68		2,470,275.58	1,865,836.20	604,439.38			
		Base			2,470,275.58	1,865,836.20	604,439.38			0.09
FUTURES LONG Total										
3,357.000	542,000,000.000	Base			2,476,536.60	1,872,084.92	604,451.68			0.09

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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 CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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
----------	-------------------	--------------	------------------------	------------------------	---------------	------------------	-----------------	-------------------	------------------	--------

FUTURES SHORT

AUSTRALIAN DOLLAR

Exchange Rate: 1.301999

AD10ZNW66	AUST 10Y BOND FUT JUN18 XSFE 20180615						15 Jun 2018			
-5.000	-500,000.000	Local	-648,084.50	-636,442.90	97.385000	-11,641.60		-12,152.90	511.30	
		Base	-497,761.13		74.796524	-8,941.33		-9,334.03	392.70	0.00

AUSTRALIAN DOLLAR Total

-5.000	-500,000.000	Local	-648,084.50	-636,442.90		-11,641.60		-12,152.90	511.30	
		Base				-8,941.33		-9,334.03	392.70	0.00

EURO CURRENCY

Exchange Rate: 0.812711

GERMANY

99ZX52714	RXM8C158 JUN18 158 CALL FSO						25 May 2018			
-5.000	-500,000.000	Local	-9,100.00	-2,534.00	1.820000	-6,566.00		-6,316.00	-250.00	
		Base	-11,197.09		2.239418	-8,079.13		-7,771.52	-307.61	0.00

99ZY17459	EURO BUND OPTION MAY18P 157.5 APR18 157.5 PUT FSO						20 Apr 2018			
-4.000	-400,000.000	Local	-280.00	-1,875.20	0.070000	1,595.20		1,515.20	80.00	
		Base	-344.53		0.086131	1,962.81		1,864.38	98.43	0.00

99ZY25510	EURO BUND OPTION MAY18C 160 APR18 160 CALL FSO						20 Apr 2018			
-11.000	-1,100,000.000	Local	-2,970.00	-2,386.80	0.270000	-583.20		-693.20	110.00	
		Base	-3,654.44		0.332221	-717.60		-852.95	135.35	0.00

AD10XVVM6	EURO-BUND FUTURE JUN18 XEUR 20180607						07 Jun 2018			
-151.000	-15,100,000.000	Local	-24,073,930.00	-23,687,958.80	159.430000	-385,971.20		-367,851.20	-18,120.00	
		Base	-29,621,759.76		196.170594	-474,918.14		-452,622.40	-22,295.74	0.00

AD10Z1QT1	EURO-BTP FUTURE JUN18 XEUR 20180607						07 Jun 2018			
-3.000	-300,000.000	Local	-416,370.00	-412,036.40	138.790000	-4,333.60		-2,113.60	-2,220.00	
		Base	-512,322.34		170.774113	-5,332.28		-2,600.68	-2,731.60	0.00

AD10Z2Z36	EURO BUXL 30Y BND JUN18 XEUR 20180607						07 Jun 2018			
-7.000	-700,000.000	Local	-1,157,660.00	-1,127,371.60	165.380000	-30,288.40		-32,388.40	2,100.00	
		Base	-1,424,442.39		203.491770	-37,268.35		-39,852.30	2,583.95	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 - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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										
GERMANY Total										
-181.000	-18,100,000.000	Local	-25,660,310.00	-25,234,162.80		-426,147.20		-407,847.20	-18,300.00	
		Base				-524,352.69		-501,835.47	-22,517.22	0.00
UNITED KINGDOM										
99ZE22081	3MO EURO EURIBOR JUN18 IFLL 20180618						18 Jun 2018			
-141.000	-35,250,000.000	Local	-35,362,800.00	-35,362,630.80	100.320000	-169.20		-169.20	0.00	
		Base	-43,512,146.38		123.438713	-208.19		-208.19	0.00	0.00
UNITED KINGDOM Total										
-141.000	-35,250,000.000	Local	-35,362,800.00	-35,362,630.80		-169.20		-169.20	0.00	
		Base				-208.19		-208.19	0.00	0.00
EURO CURRENCY Total										
-322.000	-53,350,000.000	Local	-61,023,110.00	-60,596,793.60		-426,316.40		-408,016.40	-18,300.00	
		Base				-524,560.88		-502,043.66	-22,517.22	0.00
JAPANESE YEN										
									Exchange Rate:	106.405000
AD10Z2YV5	JPN 10Y BOND(OSE) JUN18 XOSE 20180613						13 Jun 2018			
-7.000	-700,000,000.000	Local	-1,055,950,000.00	-1,054,824,400.00	150.850000	-1,125,600.00		-1,195,600.00	70,000.00	
		Base	-9,923,875.76		1.417697	-10,578.45		-11,236.31	657.86	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,055,950,000.00	-1,054,824,400.00		-1,125,600.00		-1,195,600.00	70,000.00	
		Base				-10,578.45		-11,236.31	657.86	0.00
US DOLLAR										
									Exchange Rate:	1.000000
99ZD71148	90DAY EUR FUTR JUN18 XCME 20180618						18 Jun 2018			
-87.000	-21,750,000.000	Local	-21,249,750.00	-21,255,343.40	97.700000	5,593.40		2,330.90	3,262.50	
		Base	-21,249,750.00		97.700000	5,593.40		2,330.90	3,262.50	0.00
99ZE42485	90DAY EUR FUTR SEP18 XCME 20180917						17 Sep 2018			
-524.000	-131,000,000.000	Local	-127,888,750.00	-127,813,419.30	97.625000	-75,330.70		-88,430.70	13,100.00	
		Base	-127,888,750.00		97.625000	-75,330.70		-88,430.70	13,100.00	0.00
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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		
-90.000	-22,500,000.000	Local -21,938,625.00	-22,042,338.00	97.505000	103,713.00	100,338.00	3,375.00			
		Base -21,938,625.00		97.505000	103,713.00	100,338.00	3,375.00	0.00		
AD10Z0SB0	EURO FX CURR FUT JUN18 XCME 20180618							18 Jun 2018		
-1.000	-125,000.000	Local -154,481.25	-155,098.20	1.235850	616.95	335.70	281.25			
		Base -154,481.25		1.235850	616.95	335.70	281.25	0.00		
AD10Z0XJ7	JPN YEN CURR FUT JUN18 XCME 20180618							18 Jun 2018		
-53.000	-66,250.000	Local -6,256,318.75	-6,271,325.79	94.435000	15,007.04	40,182.04	-25,175.00			
		Base -6,256,318.75		94.435000	15,007.04	40,182.04	-25,175.00	0.00		
AD10Z1T43	US 10YR NOTE (CBT)JUN18 XCBT 20180620							20 Jun 2018		
-782.000	-78,200,000.000	Local -94,731,968.75	-93,942,571.77	121.140625	-789,396.98	-606,115.73	-183,281.25			
		Base -94,731,968.75		121.140625	-789,396.98	-606,115.73	-183,281.25	0.03		
AD10Z4C45	BP CURRENCY FUT JUN18 XCME 20180618							18 Jun 2018		
-9.000	-562,500.000	Local -790,762.50	-784,346.74	1.405800	-6,415.76	-10,297.01	3,881.25			
		Base -790,762.50		1.405800	-6,415.76	-10,297.01	3,881.25	0.00		
US DOLLAR Total										
-1,546.000	-254,203,750.000	Local -273,010,656.25	-272,264,443.20		-746,213.05	-561,656.80	-184,556.25			
		Base			-746,213.05	-561,656.80	-184,556.25	0.03		
FUTURES SHORT Total										
-1,880.000	-1,008,053,750.000	Base			-1,290,293.71	-1,084,270.80	-206,022.91	0.04		

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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									
1,477.000	-466,053,750.000	Base				1,186,242.89	787,814.12	398,428.77	0.12



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO

Exchange Rate: 20.133000

ARS	ARGENTINE PESO								
		1,444,917.190	Local	1.000000	1,444,917.19	1.000000	1,444,917.19	0.00	14.43
			Base	0.053576	77,413.38	0.049670	71,768.60	-5,644.78	0.02

ARGENTINE PESO Total

		1,444,917.190	Local		1,444,917.19		1,444,917.19	0.00	14.43
			Base		77,413.38		71,768.60	-5,644.78	0.02

CASH Total

		1,444,917.190	Base		77,413.38		71,768.60	-5,644.78	0.02
--	--	---------------	------	--	-----------	--	-----------	-----------	------

CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX					1.5620175	31 Dec 2030		
		83,675.180	Local	100.000000	83,675.18	100.000000	83,675.18	0.00	0.03
			Base	100.000000	83,675.18	100.000000	83,675.18	0.00	0.03

US DOLLAR Total

		83,675.180	Local		83,675.18		83,675.18	0.00	0.03
			Base		83,675.18		83,675.18	0.00	0.03

CASH EQUIVALENT Total

		83,675.180	Base		83,675.18		83,675.18	0.00	0.03
--	--	------------	------	--	-----------	--	-----------	------	------

EQUITY

US DOLLAR

Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875								
		13,200.000	Local	25.000000	330,000.00	24.060000	317,592.00	-12,408.00	0.11
			Base	25.000000	330,000.00	24.060000	317,592.00	-12,408.00	0.11

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 26.230827	156,729.19	27.190000	162,460.25	5,731.06	0.06
			Base 26.230827	156,729.19	27.190000	162,460.25	5,731.06	0.06
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local 24.990000	79,968.00	23.000000	73,600.00	-6,368.00	0.03
			Base 24.990000	79,968.00	23.000000	73,600.00	-6,368.00	0.02
79970Y402	SANCHEZ ENERGY CORP PREFERRED STOCK 4.875							
		4,400.000	Local 26.100000	114,840.00	15.040000	66,176.00	-48,664.00	0.02
			Base 26.100000	114,840.00	15.040000	66,176.00	-48,664.00	0.02
US DOLLAR Total		26,775.000	Local	681,537.19		619,828.25	-61,708.94	0.21
			Base	681,537.19		619,828.25	-61,708.94	0.21
EQUITY Total		26,775.000	Base	681,537.19		619,828.25	-61,708.94	0.21
FIXED INCOME								
ARGENTINE PESO							Exchange Rate: 20.133000	
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				28.19707	21 Jun 2020		
		8,100,000.000	Local 102.457479	8,299,055.76	105.753730	8,566,052.13	266,996.37	85.57
			Base 6.252222	506,429.95	5.252756	425,473.21	-80,956.74	0.14
ARGENTINE PESO Total		8,100,000.000	Local	8,299,055.76		8,566,052.13	266,996.37	85.57
			Base	506,429.95		425,473.21	-80,956.74	0.14
US DOLLAR							Exchange Rate: 1.000000	
00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
		140,000.000	Local 108.873036	152,422.25	114.588079	160,423.31	8,001.06	0.05
			Base 108.873036	152,422.25	114.588079	160,423.31	8,001.06	0.05
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	110,000.000	Local		101.537482	111,691.23	107.604439	118,364.88	6,673.65	0.04
		Base		101.537482	111,691.23	107.604439	118,364.88	6,673.65	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	30,000.000	Local		91.937867	27,581.36	91.382777	27,414.83	-166.53	0.01
		Base		91.937867	27,581.36	91.382777	27,414.83	-166.53	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.8	15 Jun 2044		
	330,000.000	Local		98.849591	326,203.65	97.606529	322,101.55	-4,102.10	0.11
		Base		98.849591	326,203.65	97.606529	322,101.55	-4,102.10	0.11
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.5	15 May 2035		
	290,000.000	Local		100.751386	292,179.02	98.215379	284,824.60	-7,354.42	0.10
		Base		100.751386	292,179.02	98.215379	284,824.60	-7,354.42	0.10
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.15	15 Mar 2042		
	20,000.000	Local		97.597650	19,519.53	103.026445	20,605.29	1,085.76	0.01
		Base		97.597650	19,519.53	103.026445	20,605.29	1,085.76	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	1,740,000.000	Local		97.555898	1,697,472.63	92.943423	1,617,215.56	-80,257.07	0.55
		Base		97.555898	1,697,472.63	92.943423	1,617,215.56	-80,257.07	0.55
00206REM0	AT+T INC SR UNSECURED 08/27 3.9					3.9	14 Aug 2027		
	280,000.000	Local		100.098993	280,277.18	100.688455	281,927.67	1,650.49	0.10
		Base		100.098993	280,277.18	100.688455	281,927.67	1,650.49	0.10
00206REN8	AT+T INC SR UNSECURED 08/37 4.9					4.9	14 Aug 2037		
	1,090,000.000	Local		100.675473	1,097,362.66	100.564650	1,096,154.69	-1,207.97	0.37
		Base		100.675473	1,097,362.66	100.564650	1,096,154.69	-1,207.97	0.37
00206REP3	AT+T INC SR UNSECURED 02/50 5.15					5.15	14 Feb 2050		
	1,320,000.000	Local		99.815457	1,317,564.03	101.017125	1,333,426.05	15,862.02	0.45
		Base		99.815457	1,317,564.03	101.017125	1,333,426.05	15,862.02	0.45
00206REQ1	AT+T INC SR UNSECURED 08/58 5.3					5.3	14 Aug 2058		
	710,000.000	Local		100.282185	712,003.51	100.836057	715,936.00	3,932.49	0.24
		Base		100.282185	712,003.51	100.836057	715,936.00	3,932.49	0.24
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 105.141863	367,996.52	107.913666	377,697.83	9,701.31	0.13
			Base 105.141863	367,996.52	107.913666	377,697.83	9,701.31	0.13
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.9	30 Nov 2046		
		670,000.000	Local 107.983994	723,492.76	109.645652	734,625.87	11,133.11	0.25
			Base 107.983994	723,492.76	109.645652	734,625.87	11,133.11	0.25
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.7	14 May 2045		
		270,000.000	Local 101.572733	274,246.38	103.121921	278,429.19	4,182.81	0.09
			Base 101.572733	274,246.38	103.121921	278,429.19	4,182.81	0.09
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		670,000.000	Local 104.209816	698,205.77	97.898136	655,917.51	-42,288.26	0.22
			Base 104.209816	698,205.77	97.898136	655,917.51	-42,288.26	0.22
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		241,000.000	Local 102.804473	247,758.78	98.104201	236,431.12	-11,327.66	0.08
			Base 102.804473	247,758.78	98.104201	236,431.12	-11,327.66	0.08
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.5	15 Jan 2025		
		300,000.000	Local 98.857813	296,573.44	96.418428	289,255.28	-7,318.16	0.10
			Base 98.857813	296,573.44	96.418428	289,255.28	-7,318.16	0.10
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875	15 Aug 2047		
		570,000.000	Local 98.369660	560,707.06	89.717017	511,387.00	-49,320.06	0.17
			Base 98.369660	560,707.06	89.717017	511,387.00	-49,320.06	0.17
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263	15 Sep 2032		
		120,000.000	Local 100.000000	120,000.00	104.133000	124,959.60	4,959.60	0.04
			Base 100.000000	120,000.00	104.133000	124,959.60	4,959.60	0.04
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.75	30 Sep 2024		
		200,000.000	Local 100.000000	200,000.00	107.000000	214,000.00	14,000.00	0.07
			Base 100.000000	200,000.00	107.000000	214,000.00	14,000.00	0.07
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7				7.0	30 Sep 2026		
		200,000.000	Local 101.486905	202,973.81	107.750000	215,500.00	12,526.19	0.07
			Base 101.486905	202,973.81	107.750000	215,500.00	12,526.19	0.07
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.5	15 May 2067		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		110,000.000	Local 90.312209	99,343.43	116.000000	127,600.00	28,256.57	0.04
			Base 90.312209	99,343.43	116.000000	127,600.00	28,256.57	0.04
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.25	09 Aug 2042		
		100,000.000	Local 103.146470	103,146.47	98.140790	98,140.79	-5,005.68	0.03
			Base 103.146470	103,146.47	98.140790	98,140.79	-5,005.68	0.03
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875	16 Sep 2046		
		490,000.000	Local 98.607931	483,178.86	93.429647	457,805.27	-25,373.59	0.16
			Base 98.607931	483,178.86	93.429647	457,805.27	-25,373.59	0.16
023135BD7	AMAZON.COM INC SR UNSECURED 144A 08/37 3.875				3.875	22 Aug 2037		
		640,000.000	Local 101.952541	652,496.26	99.645937	637,734.00	-14,762.26	0.22
			Base 101.952541	652,496.26	99.645937	637,734.00	-14,762.26	0.22
023135BG0	AMAZON.COM INC SR UNSECURED 144A 08/47 4.05				4.05	22 Aug 2047		
		460,000.000	Local 99.268741	456,636.21	100.080620	460,370.85	3,734.64	0.16
			Base 99.268741	456,636.21	100.080620	460,370.85	3,734.64	0.16
023551AF1	HESS CORP SR UNSECURED 10/29 7.875				7.875	01 Oct 2029		
		140,000.000	Local 115.610857	161,855.20	122.499428	171,499.20	9,644.00	0.06
			Base 115.610857	161,855.20	122.499428	171,499.20	9,644.00	0.06
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3				7.3	15 Aug 2031		
		30,000.000	Local 114.712233	34,413.67	119.926702	35,978.01	1,564.34	0.01
			Base 114.712233	34,413.67	119.926702	35,978.01	1,564.34	0.01
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375	01 Mar 2035		
		200,000.000	Local 128.022600	256,045.20	121.485103	242,970.21	-13,074.99	0.08
			Base 128.022600	256,045.20	121.485103	242,970.21	-13,074.99	0.08
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125	15 Nov 2037		
		130,000.000	Local 91.806877	119,348.94	119.359158	155,166.91	35,817.97	0.05
			Base 91.806877	119,348.94	119.359158	155,166.91	35,817.97	0.05
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6				5.6	15 Jan 2022		
		167,410.750	Local 100.000000	167,410.75	102.500000	171,596.02	4,185.27	0.06
			Base 100.000000	167,410.75	102.500000	171,596.02	4,185.27	0.06
02666TAA5	AMERICAN HOMES 4 RENT COMPANY GUAR 02/28 4.25				4.25	15 Feb 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		280,000.000	Local 99.448586	278,456.04	97.993290	274,381.21	-4,074.83	0.09
			Base 99.448586	278,456.04	97.993290	274,381.21	-4,074.83	0.09
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR				6.25	15 Mar 2087		
		125,000.000	Local 82.634256	103,292.82	106.000000	132,500.00	29,207.18	0.05
			Base 82.634256	103,292.82	106.000000	132,500.00	29,207.18	0.04
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.5	16 Jul 2044		
		80,000.000	Local 103.283988	82,627.19	98.703314	78,962.65	-3,664.54	0.03
			Base 103.283988	82,627.19	98.703314	78,962.65	-3,664.54	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.75	01 Apr 2048		
		630,000.000	Local 99.693649	628,069.99	103.000210	648,901.32	20,831.33	0.22
			Base 99.693649	628,069.99	103.000210	648,901.32	20,831.33	0.22
03027WAK8	AMERICAN TOWER TRUST I PASS THRU CE 144A 03/48 3.652				3.652	23 Mar 2048		
		420,000.000	Local 100.000000	420,000.00	100.323020	421,356.68	1,356.68	0.14
Original Face:		420,000.000	Base 100.000000	420,000.00	100.323020	421,356.68	1,356.68	0.14
03073EAP0	AMERISOURCEBERGEN CORP SR UNSECURED 12/27 3.45				3.45	15 Dec 2027		
		10,000.000	Local 99.761700	9,976.17	95.145964	9,514.60	-461.57	0.00
			Base 99.761700	9,976.17	95.145964	9,514.60	-461.57	0.00
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3				4.3	15 Dec 2047		
		80,000.000	Local 99.516588	79,613.27	94.471695	75,577.36	-4,035.91	0.03
			Base 99.516588	79,613.27	94.471695	75,577.36	-4,035.91	0.03
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.4	01 May 2045		
		160,000.000	Local 97.871413	156,594.26	99.858778	159,774.04	3,179.78	0.05
			Base 97.871413	156,594.26	99.858778	159,774.04	3,179.78	0.05
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051		
		237,000.000	Local 104.326565	247,253.96	103.226793	244,647.50	-2,606.46	0.08
			Base 104.326565	247,253.96	103.226793	244,647.50	-2,606.46	0.08
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2				6.2	15 Mar 2040		
		200,000.000	Local 112.766170	225,532.34	117.890575	235,781.15	10,248.81	0.08
			Base 112.766170	225,532.34	117.890575	235,781.15	10,248.81	0.08
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 119.634151	418,719.53	119.896640	419,638.24	918.71	0.14
			Base 119.634151	418,719.53	119.896640	419,638.24	918.71	0.14
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.95	15 Jun 2039		
		470,000.000	Local 131.936543	620,101.75	136.263034	640,436.26	20,334.51	0.22
			Base 131.936543	620,101.75	136.263034	640,436.26	20,334.51	0.22
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		410,000.000	Local 96.422476	395,332.15	95.973390	393,490.90	-1,841.25	0.13
			Base 96.422476	395,332.15	95.973390	393,490.90	-1,841.25	0.13
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		1,800,000.000	Local 118.526113	2,133,470.04	125.729437	2,263,129.87	129,659.83	0.77
			Base 118.526113	2,133,470.04	125.729437	2,263,129.87	129,659.83	0.77
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027		
		670,000.000	Local 101.037281	676,949.78	101.163730	677,796.99	847.21	0.23
			Base 101.037281	676,949.78	101.163730	677,796.99	847.21	0.23
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.0	11 Sep 2027		
		400,000.000	Local 99.639985	398,559.94	95.900339	383,601.36	-14,958.58	0.13
			Base 99.639985	398,559.94	95.900339	383,601.36	-14,958.58	0.13
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439	06 Oct 2048		
		937,000.000	Local 105.404857	987,643.51	100.740791	943,941.21	-43,702.30	0.32
			Base 105.404857	987,643.51	100.740791	943,941.21	-43,702.30	0.32
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375	15 Apr 2038		
		360,000.000	Local 98.555000	354,798.00	102.026776	367,296.39	12,498.39	0.12
			Base 98.555000	354,798.00	102.026776	367,296.39	12,498.39	0.12
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.6	15 Apr 2048		
		920,000.000	Local 99.434000	914,792.80	103.441766	951,664.25	36,871.45	0.32
			Base 99.434000	914,792.80	103.441766	951,664.25	36,871.45	0.32
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7				4.7	01 Feb 2036		
		340,000.000	Local 105.239006	357,812.62	105.806491	359,742.07	1,929.45	0.12
			Base 105.239006	357,812.62	105.806491	359,742.07	1,929.45	0.12
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,100,000.000	Local	105.899598	2,223,891.56	107.851092	2,264,872.93	40,981.37	0.77	
		Base	105.899598	2,223,891.56	107.851092	2,264,872.93	40,981.37	0.77	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375	01 Dec 2047		
	820,000.000	Local	101.245807	830,215.62	98.163007	804,936.66	-25,278.96	0.27	
		Base	101.245807	830,215.62	98.163007	804,936.66	-25,278.96	0.27	
036752AG8	ANTHEM INC SR UNSECURED 03/28 4.101					4.101	01 Mar 2028		
	600,000.000	Local	100.000000	600,000.00	99.927569	599,565.41	-434.59	0.20	
		Base	100.000000	600,000.00	99.927569	599,565.41	-434.59	0.20	
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.55	01 Mar 2048		
	740,000.000	Local	99.617969	737,172.97	101.224062	749,058.06	11,885.09	0.25	
		Base	99.617969	737,172.97	101.224062	749,058.06	11,885.09	0.25	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local	116.873800	58,436.90	113.204690	56,602.35	-1,834.55	0.02	
		Base	116.873800	58,436.90	113.204690	56,602.35	-1,834.55	0.02	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	390,000.000	Local	102.397056	399,348.52	102.360841	399,207.28	-141.24	0.14	
		Base	102.397056	399,348.52	102.360841	399,207.28	-141.24	0.14	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local	97.402064	136,362.89	104.063654	145,689.12	9,326.23	0.05	
		Base	97.402064	136,362.89	104.063654	145,689.12	9,326.23	0.05	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	530,000.000	Local	100.706943	533,746.80	99.020591	524,809.13	-8,937.67	0.18	
		Base	100.706943	533,746.80	99.020591	524,809.13	-8,937.67	0.18	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	770,000.000	Local	96.607240	743,875.75	91.706924	706,143.31	-37,732.44	0.24	
		Base	96.607240	743,875.75	91.706924	706,143.31	-37,732.44	0.24	
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.45	09 Feb 2045		
	420,000.000	Local	93.188879	391,393.29	92.278036	387,567.75	-3,825.54	0.13	
		Base	93.188879	391,393.29	92.278036	387,567.75	-3,825.54	0.13	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	710,000.000	Local		100.947732	716,728.90	97.849181	694,729.19	-21,999.71	0.24
		Base		100.947732	716,728.90	97.849181	694,729.19	-21,999.71	0.24
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	800,000.000	Local		109.964628	879,717.02	99.375000	795,000.00	-84,717.02	0.27
		Base		109.964628	879,717.02	99.375000	795,000.00	-84,717.02	0.27
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875	26 Jan 2027		
	40,000.000	Local		99.188225	39,675.29	101.950000	40,780.00	1,104.71	0.01
		Base		99.188225	39,675.29	101.950000	40,780.00	1,104.71	0.01
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875	11 Jan 2028		
	200,000.000	Local		99.085295	198,170.59	94.050000	188,100.00	-10,070.59	0.06
		Base		99.085295	198,170.59	94.050000	188,100.00	-10,070.59	0.06
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	150,000.000	Local		99.062133	148,593.20	91.250000	136,875.00	-11,718.20	0.05
		Base		99.062133	148,593.20	91.250000	136,875.00	-11,718.20	0.05
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local		107.467333	3,224.02	104.962806	3,148.88	-75.14	0.00
		Base		107.467333	3,224.02	104.962806	3,148.88	-75.14	0.00
05526DBC8	BAT CAPITAL CORP COMPANY GUAR 144A 08/37 4.39					4.39	15 Aug 2037		
	140,000.000	Local		101.844657	142,582.52	99.360029	139,104.04	-3,478.48	0.05
		Base		101.844657	142,582.52	99.360029	139,104.04	-3,478.48	0.05
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54					4.54	15 Aug 2047		
	900,000.000	Local		99.315414	893,838.73	98.924541	890,320.87	-3,517.86	0.30
		Base		99.315414	893,838.73	98.924541	890,320.87	-3,517.86	0.30
05533UAF5	BBVA BANCOMER SA TEXAS SUBORDINATED 144A 01/33 VAR					5.125	18 Jan 2033		
	1,200,000.000	Local		98.494428	1,181,933.13	96.000000	1,152,000.00	-29,933.13	0.39
		Base		98.494428	1,181,933.13	96.000000	1,152,000.00	-29,933.13	0.39
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	330,000.000	Local		107.122964	353,505.78	115.520006	381,216.02	27,710.24	0.13
		Base		107.122964	353,505.78	115.520006	381,216.02	27,710.24	0.13
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	800,000.000	Local		107.061644	856,493.15	112.250000	898,000.00	41,506.85	0.31
		Base		107.061644	856,493.15	112.250000	898,000.00	41,506.85	0.30
05565QDH8	BP CAPITAL MARKETS PLC COMPANY GUAR 11/28 3.723					3.723	28 Nov 2028		
	770,000.000	Local		102.243029	787,271.32	100.656095	775,051.93	-12,219.39	0.26
		Base		102.243029	787,271.32	100.656095	775,051.93	-12,219.39	0.26
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	730,000.000	Local		105.409612	769,490.17	104.346973	761,732.90	-7,757.27	0.26
		Base		105.409612	769,490.17	104.346973	761,732.90	-7,757.27	0.26
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625	13 Mar 2027		
	940,000.000	Local		102.151889	960,227.76	101.596668	955,008.68	-5,219.08	0.32
		Base		102.151889	960,227.76	101.596668	955,008.68	-5,219.08	0.32
05946KAF8	BANCO BILBAO VIZCAYA ARG JR SUBORDINA 12/99 VAR					6.125	31 Dec 2099		
	400,000.000	Local		100.000000	400,000.00	96.950000	387,800.00	-12,200.00	0.13
		Base		100.000000	400,000.00	96.950000	387,800.00	-12,200.00	0.13
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625	31 Dec 2099		
	900,000.000	Local		106.212026	955,908.23	106.500000	958,500.00	2,591.77	0.33
		Base		106.212026	955,908.23	106.500000	958,500.00	2,591.77	0.33
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8					3.8	23 Feb 2028		
	400,000.000	Local		99.652565	398,610.26	96.560698	386,242.79	-12,367.47	0.13
		Base		99.652565	398,610.26	96.560698	386,242.79	-12,367.47	0.13
060505FL3	BANK OF AMERICA CORP JR SUBORDINA 12/99 VAR					5.875	31 Dec 2099		
	250,000.000	Local		100.000000	250,000.00	100.630840	251,577.10	1,577.10	0.09
		Base		100.000000	250,000.00	100.630840	251,577.10	1,577.10	0.09
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	800,000.000	Local		108.036256	864,290.05	112.269430	898,155.44	33,865.39	0.31
		Base		108.036256	864,290.05	112.269430	898,155.44	33,865.39	0.30
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	510,000.000	Local		101.005243	515,126.74	101.567553	517,994.52	2,867.78	0.18
		Base		101.005243	515,126.74	101.567553	517,994.52	2,867.78	0.18
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	390,000.000	Local		103.224621	402,576.02	100.700769	392,733.00	-9,843.02	0.13
		Base		103.224621	402,576.02	100.700769	392,733.00	-9,843.02	0.13
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	150,000.000	Local		99.074353	148,611.53	99.803279	149,704.92	1,093.39	0.05
		Base		99.074353	148,611.53	99.803279	149,704.92	1,093.39	0.05
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443	20 Jan 2048		
	650,000.000	Local		103.058323	669,879.10	104.394979	678,567.36	8,688.26	0.23
		Base		103.058323	669,879.10	104.394979	678,567.36	8,688.26	0.23
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	1,190,000.000	Local		100.203598	1,192,422.82	97.127294	1,155,814.80	-36,608.02	0.39
		Base		100.203598	1,192,422.82	97.127294	1,155,814.80	-36,608.02	0.39
06738EAW5	BARCLAYS PLC SUBORDINATED 05/28 4.836					4.836	09 May 2028		
	370,000.000	Local		102.692389	379,961.84	98.335854	363,842.66	-16,119.18	0.12
		Base		102.692389	379,961.84	98.335854	363,842.66	-16,119.18	0.12
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625	21 Nov 2022		
	250,000.000	Local		112.625416	281,563.54	109.735000	274,337.50	-7,226.04	0.09
		Base		112.625416	281,563.54	109.735000	274,337.50	-7,226.04	0.09
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local		96.057200	9,605.72	108.937000	10,893.70	1,287.98	0.00
		Base		96.057200	9,605.72	108.937000	10,893.70	1,287.98	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	170,000.000	Local		99.014018	168,323.83	113.836191	193,521.52	25,197.69	0.07
		Base		99.014018	168,323.83	113.836191	193,521.52	25,197.69	0.07
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	1,350,000.000	Local		117.988216	1,592,840.92	116.446781	1,572,031.54	-20,809.38	0.53
		Base		117.988216	1,592,840.92	116.446781	1,572,031.54	-20,809.38	0.53
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	370,000.000	Local		115.821462	428,539.41	116.786296	432,109.30	3,569.89	0.15
		Base		115.821462	428,539.41	116.786296	432,109.30	3,569.89	0.15
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 104.871683	125,846.02	115.880647	139,056.78	13,210.76	0.05
			Base 104.871683	125,846.02	115.880647	139,056.78	13,210.76	0.05
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044		
		470,000.000	Local 104.018249	488,885.77	100.664185	473,121.67	-15,764.10	0.16
			Base 104.018249	488,885.77	100.664185	473,121.67	-15,764.10	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
		40,000.000	Local 109.277175	43,710.87	100.001416	40,000.57	-3,710.30	0.01
			Base 109.277175	43,710.87	100.001416	40,000.57	-3,710.30	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669	06 Jun 2047		
		480,000.000	Local 101.893548	489,089.03	101.066684	485,120.08	-3,968.95	0.16
			Base 101.893548	489,089.03	101.066684	485,120.08	-3,968.95	0.16
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.0	15 Jun 2044		
		110,000.000	Local 98.658427	108,524.27	109.195306	120,114.84	11,590.57	0.04
			Base 98.658427	108,524.27	109.195306	120,114.84	11,590.57	0.04
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125	15 Feb 2033		
		70,000.000	Local 103.439586	72,407.71	127.747236	89,423.07	17,015.36	0.03
			Base 103.439586	72,407.71	127.747236	89,423.07	17,015.36	0.03
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875	15 Mar 2039		
		200,000.000	Local 147.224700	294,449.40	140.976330	281,952.66	-12,496.74	0.10
			Base 147.224700	294,449.40	140.976330	281,952.66	-12,496.74	0.10
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875	15 Feb 2040		
		50,000.000	Local 122.453880	61,226.94	127.632111	63,816.06	2,589.12	0.02
			Base 122.453880	61,226.94	127.632111	63,816.06	2,589.12	0.02
10922NAD5	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 144A 06/47 4.7				4.7	22 Jun 2047		
		1,360,000.000	Local 99.723255	1,356,236.27	91.647406	1,246,404.72	-109,831.55	0.42
			Base 99.723255	1,356,236.27	91.647406	1,246,404.72	-109,831.55	0.42
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125				9.125	15 Dec 2030		
		450,000.000	Local 145.864664	656,390.99	146.115163	657,518.23	1,127.24	0.22
			Base 145.864664	656,390.99	146.115163	657,518.23	1,127.24	0.22
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.95	15 Sep 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		300,000.000	Local 103.402037	310,206.11	112.060411	336,181.23	25,975.12	0.11
			Base 103.402037	310,206.11	112.060411	336,181.23	25,975.12	0.11
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.55	01 Sep 2044		
		30,000.000	Local 99.502033	29,850.61	107.732091	32,319.63	2,469.02	0.01
			Base 99.502033	29,850.61	107.732091	32,319.63	2,469.02	0.01
12201PAN6	BURLINGTON RESOURCES FIN COMPANY GUAR 12/31 7.4				7.4	01 Dec 2031		
		40,000.000	Local 138.695850	55,478.34	134.324717	53,729.89	-1,748.45	0.02
			Base 138.695850	55,478.34	134.324717	53,729.89	-1,748.45	0.02
125509BW8	CIGNA CORP SR UNSECURED 10/47 3.875				3.875	15 Oct 2047		
		250,000.000	Local 99.838588	249,596.47	89.322302	223,305.76	-26,290.71	0.08
			Base 99.838588	249,596.47	89.322302	223,305.76	-26,290.71	0.08
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.25	07 Mar 2025		
		180,000.000	Local 100.000000	180,000.00	102.382000	184,287.60	4,287.60	0.06
			Base 100.000000	180,000.00	102.382000	184,287.60	4,287.60	0.06
126408GU1	CSX CORP SR UNSECURED 04/41 5.5				5.5	15 Apr 2041		
		50,000.000	Local 110.816860	55,408.43	115.702734	57,851.37	2,442.94	0.02
			Base 110.816860	55,408.43	115.702734	57,851.37	2,442.94	0.02
126408HC0	CSX CORP SR UNSECURED 05/50 3.95				3.95	01 May 2050		
		70,000.000	Local 99.135171	69,394.62	92.302752	64,611.93	-4,782.69	0.02
			Base 99.135171	69,394.62	92.302752	64,611.93	-4,782.69	0.02
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.3	05 Dec 2043		
		210,000.000	Local 103.996505	218,392.66	108.141801	227,097.78	8,705.12	0.08
			Base 103.996505	218,392.66	108.141801	227,097.78	8,705.12	0.08
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		520,000.000	Local 108.331052	563,321.47	106.067287	551,549.89	-11,771.58	0.19
			Base 108.331052	563,321.47	106.067287	551,549.89	-11,771.58	0.19
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.78	25 Mar 2038		
		1,270,000.000	Local 98.509446	1,251,069.96	101.353026	1,287,183.43	36,113.47	0.44
			Base 98.509446	1,251,069.96	101.353026	1,287,183.43	36,113.47	0.44
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.05	25 Mar 2048		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,570,000.000	Local	99.960897	2,568,995.05	105.178678	2,703,092.02	134,096.97	0.92	
		Base	99.960897	2,568,995.05	105.178678	2,703,092.02	134,096.97	0.92	
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	150,000.000	Local	99.086540	148,629.81	108.281273	162,421.91	13,792.10	0.06	
		Base	99.086540	148,629.81	108.281273	162,421.91	13,792.10	0.06	
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.5	01 Apr 2034		
	500,000.000	Local	148.647486	743,237.43	144.240000	721,200.00	-22,037.43	0.25	
		Base	148.647486	743,237.43	144.240000	721,200.00	-22,037.43	0.24	
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	1,295,000.000	Local	149.168340	1,931,730.00	152.268000	1,971,870.60	40,140.60	0.67	
		Base	149.168340	1,931,730.00	152.268000	1,971,870.60	40,140.60	0.67	
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local	108.644450	239,017.79	145.835000	320,837.00	81,819.21	0.11	
		Base	108.644450	239,017.79	145.835000	320,837.00	81,819.21	0.11	
14149YBM9	CARDINAL HEALTH INC SR UNSECURED 06/47 4.368					4.368	15 Jun 2047		
	170,000.000	Local	99.850800	169,746.36	94.289006	160,291.31	-9,455.05	0.05	
		Base	99.850800	169,746.36	94.289006	160,291.31	-9,455.05	0.05	
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625	30 Mar 2043		
	600,000.000	Local	111.568863	669,413.18	109.094393	654,566.36	-14,846.82	0.22	
		Base	111.568863	669,413.18	109.094393	654,566.36	-14,846.82	0.22	
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.1	15 Mar 2043		
	260,000.000	Local	107.436077	279,333.80	102.268907	265,899.16	-13,434.64	0.09	
		Base	107.436077	279,333.80	102.268907	265,899.16	-13,434.64	0.09	
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	300,000.000	Local	107.885167	323,655.50	112.347263	337,041.79	13,386.29	0.11	
		Base	107.885167	323,655.50	112.347263	337,041.79	13,386.29	0.11	
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	560,000.000	Local	96.802893	542,096.20	93.330425	522,650.38	-19,445.82	0.18	
		Base	96.802893	542,096.20	93.330425	522,650.38	-19,445.82	0.18	
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		80,000.000	Local 99.843600	79,874.88	102.987231	82,389.78	2,514.90	0.03
			Base 99.843600	79,874.88	102.987231	82,389.78	2,514.90	0.03
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044		
		90,000.000	Local 98.800922	88,920.83	99.726693	89,754.02	833.19	0.03
			Base 98.800922	88,920.83	99.726693	89,754.02	833.19	0.03
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.0	15 Aug 2045		
		400,000.000	Local 108.036090	432,144.36	104.181015	416,724.06	-15,420.30	0.14
			Base 108.036090	432,144.36	104.181015	416,724.06	-15,420.30	0.14
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125	15 Feb 2024		
		500,000.000	Local 107.072014	535,360.07	104.070000	520,350.00	-15,010.07	0.18
			Base 107.072014	535,360.07	104.070000	520,350.00	-15,010.07	0.18
15135UAF6	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75				6.75	15 Nov 2039		
		140,000.000	Local 120.029400	168,041.16	115.205695	161,287.97	-6,753.19	0.05
			Base 120.029400	168,041.16	115.205695	161,287.97	-6,753.19	0.05
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45				4.45	15 Sep 2042		
		70,000.000	Local 99.795400	69,856.78	89.246636	62,472.65	-7,384.13	0.02
			Base 99.795400	69,856.78	89.246636	62,472.65	-7,384.13	0.02
15135UAP4	CENOVUS ENERGY INC SR UNSECURED 06/37 5.25				5.25	15 Jun 2037		
		410,000.000	Local 98.778090	404,990.17	100.632538	412,593.41	7,603.24	0.14
			Base 98.778090	404,990.17	100.632538	412,593.41	7,603.24	0.14
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.5	01 Apr 2044		
		260,000.000	Local 103.946885	270,261.90	110.049996	286,129.99	15,868.09	0.10
			Base 103.946885	270,261.90	110.049996	286,129.99	15,868.09	0.10
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384	23 Oct 2035		
		80,000.000	Local 117.124338	93,699.47	111.705051	89,364.04	-4,335.43	0.03
			Base 117.124338	93,699.47	111.705051	89,364.04	-4,335.43	0.03
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484	23 Oct 2045		
		230,000.000	Local 116.626857	268,241.77	109.768630	252,467.85	-15,773.92	0.09
			Base 116.626857	268,241.77	109.768630	252,467.85	-15,773.92	0.09
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.2	15 Mar 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 101.211747	151,817.62	95.723067	143,584.60	-8,233.02	0.05
			Base 101.211747	151,817.62	95.723067	143,584.60	-8,233.02	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375	01 May 2047		
		1,790,000.000	Local 103.793753	1,857,908.18	96.723746	1,731,355.05	-126,553.13	0.59
			Base 103.793753	1,857,908.18	96.723746	1,731,355.05	-126,553.13	0.59
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954	16 May 2026		
		390,000.000	Local 100.477621	391,862.72	96.207422	375,208.95	-16,653.77	0.13
			Base 100.477621	391,862.72	96.207422	375,208.95	-16,653.77	0.13
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314	01 Jan 2044		
		480,000.000	Local 105.401488	505,927.14	100.594000	482,851.20	-23,075.94	0.16
			Base 105.401488	505,927.14	100.594000	482,851.20	-23,075.94	0.16
16772PAQ9	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2				6.2	01 Dec 2040		
		220,000.000	Local 129.575641	285,066.41	126.666000	278,665.20	-6,401.21	0.09
			Base 129.575641	285,066.41	126.666000	278,665.20	-6,401.21	0.09
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032		
		410,000.000	Local 122.355978	501,659.51	121.851854	499,592.60	-2,066.91	0.17
			Base 122.355978	501,659.51	121.851854	499,592.60	-2,066.91	0.17
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125	25 Aug 2036		
		212,000.000	Local 93.229302	197,646.12	118.321532	250,841.65	53,195.53	0.09
			Base 93.229302	197,646.12	118.321532	250,841.65	53,195.53	0.09
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		
		750,000.000	Local 152.351013	1,142,632.60	151.430501	1,135,728.76	-6,903.84	0.39
			Base 152.351013	1,142,632.60	151.430501	1,135,728.76	-6,903.84	0.39
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025		
		780,000.000	Local 104.993924	818,952.61	108.270853	844,512.65	25,560.04	0.29
			Base 104.993924	818,952.61	108.270853	844,512.65	25,560.04	0.29
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027		
		1,060,000.000	Local 102.478380	1,086,270.83	101.183733	1,072,547.57	-13,723.26	0.36
			Base 102.478380	1,086,270.83	101.183733	1,072,547.57	-13,723.26	0.36
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6				4.6	09 Mar 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 99.835786	69,885.05	102.574776	71,802.34	1,917.29	0.02
			Base 99.835786	69,885.05	102.574776	71,802.34	1,917.29	0.02
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125				4.125	25 Jul 2028		
		460,000.000	Local 101.056502	464,859.91	98.823194	454,586.69	-10,273.22	0.15
			Base 101.056502	464,859.91	98.823194	454,586.69	-10,273.22	0.15
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625	01 Dec 2036		
		450,000.000	Local 118.719796	534,239.08	132.016451	594,074.03	59,834.95	0.20
			Base 118.719796	534,239.08	132.016451	594,074.03	59,834.95	0.20
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623	15 Nov 2043		
		390,000.000	Local 115.845279	451,796.59	125.770720	490,505.81	38,709.22	0.17
			Base 115.845279	451,796.59	125.770720	490,505.81	38,709.22	0.17
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	108.880219	32,664.07	2,664.07	0.01
			Base 100.000000	30,000.00	108.880219	32,664.07	2,664.07	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125	18 Jan 2041		
		790,000.000	Local 119.216586	941,811.03	115.250000	910,475.00	-31,336.03	0.31
			Base 119.216586	941,811.03	115.250000	910,475.00	-31,336.03	0.31
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				5.27926	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	100.005900	310,018.29	18.29	0.11
Original Face:		310,000.000	Base 100.000000	310,000.00	100.005900	310,018.29	18.29	0.11
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.05	15 Mar 2033		
		110,000.000	Local 133.015391	146,316.93	132.371426	145,608.57	-708.36	0.05
			Base 133.015391	146,316.93	132.371426	145,608.57	-708.36	0.05
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.4	15 May 2038		
		119,000.000	Local 110.705118	131,739.09	127.220169	151,392.00	19,652.91	0.05
			Base 110.705118	131,739.09	127.220169	151,392.00	19,652.91	0.05
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.65	15 Jul 2042		
		250,000.000	Local 108.316440	270,791.10	104.653301	261,633.25	-9,157.85	0.09
			Base 108.316440	270,791.10	104.653301	261,633.25	-9,157.85	0.09
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999	01 Nov 2049		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		273,000.000	Local 100.037421	273,102.16	93.778044	256,014.06	-17,088.10	0.09
			Base 100.037421	273,102.16	93.778044	256,014.06	-17,088.10	0.09
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049	01 Nov 2052		
		1,136,000.000	Local 99.449772	1,129,749.41	93.861471	1,066,266.31	-63,483.10	0.36
			Base 99.449772	1,129,749.41	93.861471	1,066,266.31	-63,483.10	0.36
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.0	01 Mar 2048		
		530,000.000	Local 99.981026	529,899.44	100.511228	532,709.51	2,810.07	0.18
			Base 99.981026	529,899.44	100.511228	532,709.51	2,810.07	0.18
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.3	15 Apr 2044		
		40,000.000	Local 100.000000	40,000.00	106.540931	42,616.37	2,616.37	0.01
			Base 100.000000	40,000.00	106.540931	42,616.37	2,616.37	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029		
		320,000.000	Local 112.809031	360,988.90	127.197232	407,031.14	46,042.24	0.14
			Base 112.809031	360,988.90	127.197232	407,031.14	46,042.24	0.14
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.5	01 Feb 2039		
		560,000.000	Local 133.089141	745,299.19	131.305389	735,310.18	-9,989.01	0.25
			Base 133.089141	745,299.19	131.305389	735,310.18	-9,989.01	0.25
21036PAQ1	CONSTELLATION BRANDS INC COMPANY GUAR 12/26 3.7				3.7	06 Dec 2026		
		80,000.000	Local 99.919150	79,935.32	97.863099	78,290.48	-1,644.84	0.03
			Base 99.919150	79,935.32	97.863099	78,290.48	-1,644.84	0.03
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.9	01 Jun 2044		
		250,000.000	Local 97.366932	243,417.33	95.750000	239,375.00	-4,042.33	0.08
			Base 97.366932	243,417.33	95.750000	239,375.00	-4,042.33	0.08
212015AR2	CONTINENTAL RESOURCES SR UNSECURED 144A 01/28 4.375				4.375	15 Jan 2028		
		360,000.000	Local 100.000000	360,000.00	97.500000	351,000.00	-9,000.00	0.12
			Base 100.000000	360,000.00	97.500000	351,000.00	-9,000.00	0.12
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.25	04 Aug 2045		
		730,000.000	Local 112.197679	819,043.06	112.333638	820,035.56	992.50	0.28
			Base 112.197679	819,043.06	112.333638	820,035.56	992.50	0.28
221602AC9	REPUBLIC OF COSTA RICA SR UNSECURED 144A 04/44 7				7.0	04 Apr 2044		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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		100.244450	200,488.90	103.200000	206,400.00	5,911.10	0.07
		Base		100.244450	200,488.90	103.200000	206,400.00	5,911.10	0.07
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	490,000.000	Local		116.573184	571,208.60	113.918800	558,202.12	-13,006.48	0.19
		Base		116.573184	571,208.60	113.918800	558,202.12	-13,006.48	0.19
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.0	10 Jan 2033		
	370,000.000	Local		99.387800	367,734.86	95.168337	352,122.85	-15,612.01	0.12
		Base		99.387800	367,734.86	95.168337	352,122.85	-15,612.01	0.12
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.55	17 Apr 2026		
	500,000.000	Local		102.921566	514,607.83	102.170432	510,852.16	-3,755.67	0.17
		Base		102.921566	514,607.83	102.170432	510,852.16	-3,755.67	0.17
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.25	29 Dec 2049		
	700,000.000	Local		104.475403	731,327.82	102.625000	718,375.00	-12,952.82	0.24
		Base		104.475403	731,327.82	102.625000	718,375.00	-12,952.82	0.24
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.75	15 Aug 2047		
	250,000.000	Local		99.946628	249,866.57	97.859910	244,649.78	-5,216.79	0.08
		Base		99.946628	249,866.57	97.859910	244,649.78	-5,216.79	0.08
23371DAA2	DAE FUNDING LLC COMPANY GUAR 144A 08/22 4.5					4.5	01 Aug 2022		
	180,000.000	Local		100.358672	180,645.61	94.875000	170,775.00	-9,870.61	0.06
		Base		100.358672	180,645.61	94.875000	170,775.00	-9,870.61	0.06
23371DAB0	DAE FUNDING LLC COMPANY GUAR 144A 08/24 5					5.0	01 Aug 2024		
	180,000.000	Local		100.138056	180,248.50	94.625000	170,325.00	-9,923.50	0.06
		Base		100.138056	180,248.50	94.625000	170,325.00	-9,923.50	0.06
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947					2.947	02 Nov 2026		
	360,000.000	Local		100.000000	360,000.00	92.870912	334,335.28	-25,664.72	0.11
		Base		100.000000	360,000.00	92.870912	334,335.28	-25,664.72	0.11
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.997063	79,997.65	108.115289	86,492.23	6,494.58	0.03
		Base		99.997063	79,997.65	108.115289	86,492.23	6,494.58	0.03
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local		137.827770	137,827.77	141.635528	141,635.53	3,807.76	0.05
		Base		137.827770	137,827.77	141.635528	141,635.53	3,807.76	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	690,000.000	Local		110.069020	759,476.24	112.578608	776,792.40	17,316.16	0.26
		Base		110.069020	759,476.24	112.578608	776,792.40	17,316.16	0.26
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local		80.504278	72,453.85	102.221385	91,999.25	19,545.40	0.03
		Base		80.504278	72,453.85	102.221385	91,999.25	19,545.40	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	890,000.000	Local		100.367265	893,268.66	106.282836	945,917.24	52,648.58	0.32
		Base		100.367265	893,268.66	106.282836	945,917.24	52,648.58	0.32
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35					8.35	15 Jul 2046		
	500,000.000	Local		119.232072	596,160.36	127.018016	635,090.08	38,929.72	0.22
		Base		119.232072	596,160.36	127.018016	635,090.08	38,929.72	0.22
25674DAF0	DOLLAR TREE INC TERM LOAN B 2						06 Jul 2022		
	230,000.000	Local		100.000000	230,000.00	100.359400	230,826.62	826.62	0.08
		Base		100.000000	230,000.00	100.359400	230,826.62	826.62	0.08
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	130,000.000	Local		114.177646	148,430.94	118.321284	153,817.67	5,386.73	0.05
		Base		114.177646	148,430.94	118.321284	153,817.67	5,386.73	0.05
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.9	01 Aug 2041		
	290,000.000	Local		110.179438	319,520.37	107.532866	311,845.31	-7,675.06	0.11
		Base		110.179438	319,520.37	107.532866	311,845.31	-7,675.06	0.11
25746UCC1	DOMINION ENERGY INC SR UNSECURED 12/44 4.7					4.7	01 Dec 2044		
	100,000.000	Local		108.554700	108,554.70	105.397144	105,397.14	-3,157.56	0.04
		Base		108.554700	108,554.70	105.397144	105,397.14	-3,157.56	0.04
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local		99.826220	149,739.33	102.952869	154,429.30	4,689.97	0.05
		Base		99.826220	149,739.33	102.952869	154,429.30	4,689.97	0.05
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		430,000.000	Local 97.701414	420,116.08	91.264637	392,437.94	-27,678.14	0.13
			Base 97.701414	420,116.08	91.264637	392,437.94	-27,678.14	0.13
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75				3.75	01 Sep 2046		
		600,000.000	Local 98.628252	591,769.51	90.196794	541,180.76	-50,588.75	0.18
			Base 98.628252	591,769.51	90.196794	541,180.76	-50,588.75	0.18
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.1	01 Jun 2037		
		540,000.000	Local 126.444578	682,800.72	127.826655	690,263.94	7,463.22	0.23
			Base 126.444578	682,800.72	127.826655	690,263.94	7,463.22	0.23
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.0	30 Sep 2042		
		10,000.000	Local 99.255700	9,925.57	100.699958	10,070.00	144.43	0.00
			Base 99.255700	9,925.57	100.699958	10,070.00	144.43	0.00
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375				4.375	30 Mar 2044		
		190,000.000	Local 100.327132	190,621.55	107.617497	204,473.24	13,851.69	0.07
			Base 100.327132	190,621.55	107.617497	204,473.24	13,851.69	0.07
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2				7.2	15 Nov 2027		
		80,000.000	Local 83.630875	66,904.70	89.000000	71,200.00	4,295.30	0.02
			Base 83.630875	66,904.70	89.000000	71,200.00	4,295.30	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042		
		730,000.000	Local 100.563023	734,110.07	99.118270	723,563.37	-10,546.70	0.25
			Base 100.563023	734,110.07	99.118270	723,563.37	-10,546.70	0.25
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5				5.5	08 Dec 2041		
		7,000.000	Local 108.292286	7,580.46	118.966236	8,327.64	747.18	0.00
			Base 108.292286	7,580.46	118.966236	8,327.64	747.18	0.00
278865AZ3	ECOLAB INC SR UNSECURED 144A 12/47 3.95				3.95	01 Dec 2047		
		55,000.000	Local 101.291782	55,710.48	97.225619	53,474.09	-2,236.39	0.02
			Base 101.291782	55,710.48	97.225619	53,474.09	-2,236.39	0.02
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045		
		818,000.000	Local 97.555196	798,001.50	98.595000	806,507.10	8,505.60	0.27
			Base 97.555196	798,001.50	98.595000	806,507.10	8,505.60	0.27
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375	26 Jun 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	930,000.000	Local		100.154869	931,440.28	104.200000	969,060.00	37,619.72	0.33
		Base		100.154869	931,440.28	104.200000	969,060.00	37,619.72	0.33
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125	11 Oct 2047		
	700,000.000	Local		99.122111	693,854.78	93.560400	654,922.80	-38,931.98	0.22
		Base		99.122111	693,854.78	93.560400	654,922.80	-38,931.98	0.22
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local		96.079110	297,845.24	67.750000	210,025.00	-87,820.24	0.07
		Base		96.079110	297,845.24	67.750000	210,025.00	-87,820.24	0.07
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.353079	293,923.93	119.860208	347,594.60	53,670.67	0.12
		Base		101.353079	293,923.93	119.860208	347,594.60	53,670.67	0.12
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.55	15 Apr 2038		
	168,000.000	Local		141.281131	237,352.30	135.065636	226,910.27	-10,442.03	0.08
		Base		141.281131	237,352.30	135.065636	226,910.27	-10,442.03	0.08
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.354600	39,741.84	118.560248	47,424.10	7,682.26	0.02
		Base		99.354600	39,741.84	118.560248	47,424.10	7,682.26	0.02
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.25	15 Feb 2048		
	560,000.000	Local		99.865282	559,245.58	97.465039	545,804.22	-13,441.36	0.19
		Base		99.865282	559,245.58	97.465039	545,804.22	-13,441.36	0.19
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	780,000.000	Local		107.067697	835,128.04	119.372691	931,106.99	95,978.95	0.32
		Base		107.067697	835,128.04	119.372691	931,106.99	95,978.95	0.32
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.45	15 Apr 2046		
	260,000.000	Local		103.951862	270,274.84	102.006383	265,216.60	-5,058.24	0.09
		Base		103.951862	270,274.84	102.006383	265,216.60	-5,058.24	0.09
30162AAC2	HARRIS CORPORATION SR UNSECURED 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local		100.207720	50,103.86	107.087032	53,543.52	3,439.66	0.02
		Base		100.207720	50,103.86	107.087032	53,543.52	3,439.66	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 104.672534	554,764.43	105.061062	556,823.63	2,059.20	0.19
			Base 104.672534	554,764.43	105.061062	556,823.63	2,059.20	0.19
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25				5.25	12 May 2024		
		20,000.000	Local 100.687200	20,137.44	103.250000	20,650.00	512.56	0.01
			Base 100.687200	20,137.44	103.250000	20,650.00	512.56	0.01
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55				6.55	15 Oct 2035		
		750,000.000	Local 127.563091	956,723.18	122.545510	919,091.33	-37,631.85	0.31
			Base 127.563091	956,723.18	122.545510	919,091.33	-37,631.85	0.31
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031		
		1,772,000.000	Local 126.903722	2,248,733.95	131.532865	2,330,762.37	82,028.42	0.79
			Base 126.903722	2,248,733.95	131.532865	2,330,762.37	82,028.42	0.79
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.85	15 Jul 2047		
		880,000.000	Local 105.451089	927,969.58	105.184311	925,621.94	-2,347.64	0.31
			Base 105.451089	927,969.58	105.184311	925,621.94	-2,347.64	0.31
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.45	16 Jul 2031		
		270,000.000	Local 124.606589	336,437.79	121.161139	327,135.08	-9,302.71	0.11
			Base 124.606589	336,437.79	121.161139	327,135.08	-9,302.71	0.11
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043		
		340,000.000	Local 97.597059	331,830.00	91.192153	310,053.32	-21,776.68	0.11
			Base 97.597059	331,830.00	91.192153	310,053.32	-21,776.68	0.11
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043		
		40,000.000	Local 85.223825	34,089.53	91.970000	36,788.00	2,698.47	0.01
			Base 85.223825	34,089.53	91.970000	36,788.00	2,698.47	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418	15 Nov 2035		
		657,000.000	Local 104.197461	684,577.32	97.755078	642,250.86	-42,326.46	0.22
			Base 104.197461	684,577.32	97.755078	642,250.86	-42,326.46	0.22
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026		
		120,000.000	Local 100.773558	120,928.27	101.500000	121,800.00	871.73	0.04
			Base 100.773558	120,928.27	101.500000	121,800.00	871.73	0.04
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	440,000.000	Local		110.232307	485,022.15	98.440886	433,139.90	-51,882.25	0.15
		Base		110.232307	485,022.15	98.440886	433,139.90	-51,882.25	0.15
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	597,000.000	Local		117.685935	702,585.03	118.984732	710,338.85	7,753.82	0.24
		Base		117.685935	702,585.03	118.984732	710,338.85	7,753.82	0.24
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	760,000.000	Local		125.066751	950,507.31	116.518374	885,539.64	-64,967.67	0.30
		Base		125.066751	950,507.31	116.518374	885,539.64	-64,967.67	0.30
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	2,351,000.000	Local		140.126630	3,294,377.08	129.525342	3,045,140.79	-249,236.29	1.04
		Base		140.126630	3,294,377.08	129.525342	3,045,140.79	-249,236.29	1.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	370,000.000	Local		108.443622	401,241.40	109.829931	406,370.74	5,129.34	0.14
		Base		108.443622	401,241.40	109.829931	406,370.74	5,129.34	0.14
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	160,000.000	Local		100.157319	160,251.71	97.289665	155,663.46	-4,588.25	0.05
		Base		100.157319	160,251.71	97.289665	155,663.46	-4,588.25	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		
	370,000.000	Local		113.606962	420,345.76	114.606007	424,042.23	3,696.47	0.14
		Base		113.606962	420,345.76	114.606007	424,042.23	3,696.47	0.14
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	590,000.000	Local		118.957651	701,850.14	116.087017	684,913.40	-16,936.74	0.23
		Base		118.957651	701,850.14	116.087017	684,913.40	-16,936.74	0.23
37045XALO	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25					4.25	15 May 2023		
	70,000.000	Local		100.000000	70,000.00	101.681243	71,176.87	1,176.87	0.02
		Base		100.000000	70,000.00	101.681243	71,176.87	1,176.87	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		97.536000	9,753.60	99.177950	9,917.80	164.20	0.00
		Base		97.536000	9,753.60	99.177950	9,917.80	164.20	0.00
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,000.000	Local 99.785340	49,892.67	118.773737	59,386.87	9,494.20	0.02
			Base 99.785340	49,892.67	118.773737	59,386.87	9,494.20	0.02
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.8	01 Apr 2044		
		100,000.000	Local 99.816250	99,816.25	107.950677	107,950.68	8,134.43	0.04
			Base 99.816250	99,816.25	107.950677	107,950.68	8,134.43	0.04
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.5	01 Feb 2045		
		370,000.000	Local 106.049811	392,384.30	103.675786	383,600.41	-8,783.89	0.13
			Base 106.049811	392,384.30	103.675786	383,600.41	-8,783.89	0.13
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
		670,000.000	Local 104.246909	698,454.29	107.739365	721,853.75	23,399.46	0.25
			Base 104.246909	698,454.29	107.739365	721,853.75	23,399.46	0.24
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.0	01 Sep 2036		
		470,000.000	Local 102.884430	483,556.82	99.573383	467,994.90	-15,561.92	0.16
			Base 102.884430	483,556.82	99.573383	467,994.90	-15,561.92	0.16
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625				4.625	29 Apr 2024		
		30,000.000	Local 99.713333	29,914.00	102.330000	30,699.00	785.00	0.01
			Base 99.713333	29,914.00	102.330000	30,699.00	785.00	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.0	27 Mar 2027		
		100,000.000	Local 99.024030	99,024.03	96.536309	96,536.31	-2,487.72	0.03
			Base 99.024030	99,024.03	96.536309	96,536.31	-2,487.72	0.03
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875	27 Oct 2027		
		270,000.000	Local 99.438041	268,482.71	94.856000	256,111.20	-12,371.51	0.09
			Base 99.438041	268,482.71	94.856000	256,111.20	-12,371.51	0.09
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.8	08 Jul 2044		
		350,000.000	Local 99.537280	348,380.48	107.795469	377,284.14	28,903.66	0.13
			Base 99.537280	348,380.48	107.795469	377,284.14	28,903.66	0.13
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		1,250,000.000	Local 112.828862	1,410,360.78	125.271326	1,565,891.58	155,530.80	0.53
			Base 112.828862	1,410,360.78	125.271326	1,565,891.58	155,530.80	0.53
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		370,000.000	Local 99.380611	367,708.26	126.801940	469,167.18	101,458.92	0.16
			Base 99.380611	367,708.26	126.801940	469,167.18	101,458.92	0.16
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.25	21 Oct 2025		
		240,000.000	Local 100.857767	242,058.64	100.515401	241,236.96	-821.68	0.08
			Base 100.857767	242,058.64	100.515401	241,236.96	-821.68	0.08
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.75	21 Oct 2045		
		860,000.000	Local 108.656453	934,445.50	107.007929	920,268.19	-14,177.31	0.31
			Base 108.656453	934,445.50	107.007929	920,268.19	-14,177.31	0.31
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
		660,000.000	Local 99.680535	657,891.53	96.343707	635,868.47	-22,023.06	0.22
			Base 99.680535	657,891.53	96.343707	635,868.47	-22,023.06	0.22
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		860,000.000	Local 103.122116	886,850.20	107.626869	925,591.07	38,740.87	0.31
			Base 103.122116	886,850.20	107.626869	925,591.07	38,740.87	0.31
38239KAA6	GOODMAN US FIN FOUR COMPANY GUAR 144A 10/37 4.5				4.5	15 Oct 2037		
		560,000.000	Local 99.842554	559,118.30	99.641045	557,989.85	-1,128.45	0.19
			Base 99.842554	559,118.30	99.641045	557,989.85	-1,128.45	0.19
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184				5.184	01 Oct 2042		
		60,000.000	Local 100.000000	60,000.00	120.590000	72,354.00	12,354.00	0.02
			Base 100.000000	60,000.00	120.590000	72,354.00	12,354.00	0.02
40049JBA4	GRUPO TELEVISA SAB SR UNSECURED 05/45 5				5.0	13 May 2045		
		350,000.000	Local 101.810129	356,335.45	93.963050	328,870.68	-27,464.77	0.11
			Base 101.810129	356,335.45	93.963050	328,870.68	-27,464.77	0.11
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047		
		930,000.000	Local 101.735761	946,142.58	96.625000	898,612.50	-47,530.08	0.31
			Base 101.735761	946,142.58	96.625000	898,612.50	-47,530.08	0.30
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.5	15 Sep 2037		
		600,000.000	Local 129.017200	774,103.20	124.548130	747,288.78	-26,814.42	0.25
			Base 129.017200	774,103.20	124.548130	747,288.78	-26,814.42	0.25
404280BK4	HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR				4.041	13 Mar 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,070,000.000	Local 101.300893	2,096,928.48	99.931986	2,068,592.11	-28,336.37	0.70
			Base 101.300893	2,096,928.48	99.931986	2,068,592.11	-28,336.37	0.70
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.0	31 Dec 2099		
		530,000.000	Local 100.000000	530,000.00	97.450000	516,485.00	-13,515.00	0.18
			Base 100.000000	530,000.00	97.450000	516,485.00	-13,515.00	0.18
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.25	31 Dec 2099		
		510,000.000	Local 100.000000	510,000.00	102.250000	521,475.00	11,475.00	0.18
			Base 100.000000	510,000.00	102.250000	521,475.00	11,475.00	0.18
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.5	31 Dec 2099		
		510,000.000	Local 100.000000	510,000.00	102.000000	520,200.00	10,200.00	0.18
			Base 100.000000	510,000.00	102.000000	520,200.00	10,200.00	0.18
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043		
		230,000.000	Local 99.805443	229,552.52	104.571824	240,515.20	10,962.68	0.08
			Base 99.805443	229,552.52	104.571824	240,515.20	10,962.68	0.08
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.85	15 Nov 2035		
		650,000.000	Local 106.685632	693,456.61	107.689150	699,979.48	6,522.87	0.24
			Base 106.685632	693,456.61	107.689150	699,979.48	6,522.87	0.24
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.0	15 Nov 2045		
		550,000.000	Local 107.234129	589,787.71	108.821343	598,517.39	8,729.68	0.20
			Base 107.234129	589,787.71	108.821343	598,517.39	8,729.68	0.20
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035		
		640,000.000	Local 105.893461	677,718.15	106.740788	683,141.04	5,422.89	0.23
			Base 105.893461	677,718.15	106.740788	683,141.04	5,422.89	0.23
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045		
		300,000.000	Local 108.907070	326,721.21	110.279936	330,839.81	4,118.60	0.11
			Base 108.907070	326,721.21	110.279936	330,839.81	4,118.60	0.11
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125	01 Aug 2039		
		90,000.000	Local 123.897822	111,508.04	127.155089	114,439.58	2,931.54	0.04
			Base 123.897822	111,508.04	127.155089	114,439.58	2,931.54	0.04
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6				5.6	15 Feb 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 104.800550	188,640.99	102.143887	183,859.00	-4,781.99	0.06
			Base 104.800550	188,640.99	102.143887	183,859.00	-4,781.99	0.06
42809HAG2	HESS CORP SR UNSECURED 04/27 4.3				4.3	01 Apr 2027		
		410,000.000	Local 100.156710	410,642.51	97.872630	401,277.78	-9,364.73	0.14
			Base 100.156710	410,642.51	97.872630	401,277.78	-9,364.73	0.14
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045		
		320,000.000	Local 101.535984	324,915.15	107.205294	343,056.94	18,141.79	0.12
			Base 101.535984	324,915.15	107.205294	343,056.94	18,141.79	0.12
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.25	01 Apr 2046		
		220,000.000	Local 109.499645	240,899.22	104.581211	230,078.66	-10,820.56	0.08
			Base 109.499645	240,899.22	104.581211	230,078.66	-10,820.56	0.08
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		
		150,000.000	Local 101.228507	151,842.76	100.732444	151,098.67	-744.09	0.05
			Base 101.228507	151,842.76	100.732444	151,098.67	-744.09	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044		
		690,000.000	Local 109.863961	758,061.33	105.363695	727,009.50	-31,051.83	0.25
			Base 109.863961	758,061.33	105.363695	727,009.50	-31,051.83	0.25
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.8	15 Mar 2047		
		840,000.000	Local 107.737711	904,996.77	103.148012	866,443.30	-38,553.47	0.29
			Base 107.737711	904,996.77	103.148012	866,443.30	-38,553.47	0.29
446413AK2	HUNTINGTON INGALLS INDUS COMPANY GUAR 144A 12/27 3.483				3.483	01 Dec 2027		
		270,000.000	Local 100.000000	270,000.00	96.120000	259,524.00	-10,476.00	0.09
			Base 100.000000	270,000.00	96.120000	259,524.00	-10,476.00	0.09
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.64	21 Dec 2065		
		240,000.000	Local 78.450942	188,282.26	97.500000	234,000.00	45,717.74	0.08
			Base 78.450942	188,282.26	97.500000	234,000.00	45,717.74	0.08
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.89	21 Dec 2065		
		110,000.000	Local 97.720918	107,493.01	97.750000	107,525.00	31.99	0.04
			Base 97.720918	107,493.01	97.750000	107,525.00	31.99	0.04
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.1	01 Jun 2033		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	330,000.000	Local		96.687015	319,067.15	93.733000	309,318.90	-9,748.25	0.11
		Base		96.687015	319,067.15	93.733000	309,318.90	-9,748.25	0.10
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	305,000.000	Local		102.761823	313,423.56	104.012000	317,236.60	3,813.04	0.11
		Base		102.761823	313,423.56	104.012000	317,236.60	3,813.04	0.11
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		117.809620	58,904.81	109.147000	54,573.50	-4,331.31	0.02
		Base		117.809620	58,904.81	109.147000	54,573.50	-4,331.31	0.02
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	110,000.000	Local		103.576755	113,934.43	97.576000	107,333.60	-6,600.83	0.04
		Base		103.576755	113,934.43	97.576000	107,333.60	-6,600.83	0.04
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.5	11 Jan 2028		
	250,000.000	Local		99.586808	248,967.02	95.669600	239,174.00	-9,793.02	0.08
		Base		99.586808	248,967.02	95.669600	239,174.00	-9,793.02	0.08
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.35	11 Jan 2048		
	840,000.000	Local		99.395700	834,923.88	95.343200	800,882.88	-34,041.00	0.27
		Base		99.395700	834,923.88	95.343200	800,882.88	-34,041.00	0.27
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.7	15 Jul 2043		
	70,000.000	Local		110.634714	77,444.30	114.419046	80,093.33	2,649.03	0.03
		Base		110.634714	77,444.30	114.419046	80,093.33	2,649.03	0.03
458140BF6	INTEL CORP SR UNSECURED 144A 12/47 3.734					3.734	08 Dec 2047		
	174,000.000	Local		100.492000	174,856.08	97.440910	169,547.18	-5,308.90	0.06
		Base		100.492000	174,856.08	97.440910	169,547.18	-5,308.90	0.06
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	250,000.000	Local		115.707948	289,269.87	116.626986	291,567.47	2,297.60	0.10
		Base		115.707948	289,269.87	116.626986	291,567.47	2,297.60	0.10
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	400,000.000	Local		100.668743	402,674.97	98.634803	394,539.21	-8,135.76	0.13
		Base		100.668743	402,674.97	98.634803	394,539.21	-8,135.76	0.13
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		740,000.000	Local 98.422326	728,325.21	100.356592	742,638.78	14,313.57	0.25
			Base 98.422326	728,325.21	100.356592	742,638.78	14,313.57	0.25
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875	14 Jul 2027		
		2,260,000.000	Local 100.046608	2,261,053.35	94.479530	2,135,237.38	-125,815.97	0.73
			Base 100.046608	2,261,053.35	94.479530	2,135,237.38	-125,815.97	0.72
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375	12 Jan 2048		
		940,000.000	Local 99.590052	936,146.49	92.947206	873,703.74	-62,442.75	0.30
			Base 99.590052	936,146.49	92.947206	873,703.74	-62,442.75	0.30
46513YJH2	STATE OF ISRAEL SR UNSECURED 01/28 3.25				3.25	17 Jan 2028		
		200,000.000	Local 99.303330	198,606.66	97.502000	195,004.00	-3,602.66	0.07
			Base 99.303330	198,606.66	97.502000	195,004.00	-3,602.66	0.07
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125	17 Jan 2048		
		340,000.000	Local 99.101135	336,943.86	96.507000	328,123.80	-8,820.06	0.11
			Base 99.101135	336,943.86	96.507000	328,123.80	-8,820.06	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		520,000.000	Local 101.001900	525,209.88	108.202770	562,654.40	37,444.52	0.19
			Base 101.001900	525,209.88	108.202770	562,654.40	37,444.52	0.19
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
		420,000.000	Local 99.901390	419,585.84	95.887999	402,729.60	-16,856.24	0.14
			Base 99.901390	419,585.84	95.887999	402,729.60	-16,856.24	0.14
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047		
		55,543.760	Local 104.864687	58,245.79	100.572580	55,861.79	-2,384.00	0.02
Original Face:		113,000.000	Base 104.864687	58,245.79	100.572580	55,861.79	-2,384.00	0.02
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.11771	15 Aug 2048		
		100,000.000	Local 81.839680	81,839.68	78.158360	78,158.36	-3,681.32	0.03
Original Face:		100,000.000	Base 81.839680	81,839.68	78.158360	78,158.36	-3,681.32	0.03
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.26	22 Feb 2048		
		500,000.000	Local 102.388718	511,943.59	100.602320	503,011.60	-8,931.99	0.17
			Base 102.388718	511,943.59	100.602320	503,011.60	-8,931.99	0.17
47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532	01 Jan 2035		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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		110.329179	209,625.44	109.095000	207,280.50	-2,344.94	0.07
		Base		110.329179	209,625.44	109.095000	207,280.50	-2,344.94	0.07
478115AB4	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083					4.083	01 Jul 2053		
	40,000.000	Local		100.000000	40,000.00	104.073695	41,629.48	1,629.48	0.01
		Base		100.000000	40,000.00	104.073695	41,629.48	1,629.48	0.01
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.95	15 Aug 2037		
	20,000.000	Local		104.902200	20,980.44	130.540036	26,108.01	5,127.57	0.01
		Base		104.902200	20,980.44	130.540036	26,108.01	5,127.57	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.5	01 Sep 2040		
	20,000.000	Local		105.405900	21,081.18	112.170816	22,434.16	1,352.98	0.01
		Base		105.405900	21,081.18	112.170816	22,434.16	1,352.98	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	630,000.000	Local		102.568205	646,179.69	99.545592	627,137.23	-19,042.46	0.21
		Base		102.568205	646,179.69	99.545592	627,137.23	-19,042.46	0.21
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.4	15 Jan 2038		
	210,000.000	Local		99.707038	209,384.78	96.153799	201,922.98	-7,461.80	0.07
		Base		99.707038	209,384.78	96.153799	201,922.98	-7,461.80	0.07
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5					3.5	15 Jan 2048		
	320,000.000	Local		99.625778	318,802.49	95.290814	304,930.60	-13,871.89	0.10
		Base		99.625778	318,802.49	95.290814	304,930.60	-13,871.89	0.10
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	330,000.000	Local		122.495336	404,234.61	118.110408	389,764.35	-14,470.26	0.13
		Base		122.495336	404,234.61	118.110408	389,764.35	-14,470.26	0.13
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	420,000.000	Local		115.519560	485,182.15	107.358906	450,907.41	-34,274.74	0.15
		Base		115.519560	485,182.15	107.358906	450,907.41	-34,274.74	0.15
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	1,610,000.000	Local		105.362252	1,696,332.25	102.848181	1,655,855.71	-40,476.54	0.56
		Base		105.362252	1,696,332.25	102.848181	1,655,855.71	-40,476.54	0.56
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.15	01 May 2047		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	540,000.000	Local		102.723061	554,704.53	103.437661	558,563.37	3,858.84	0.19
		Base		102.723061	554,704.53	103.437661	558,563.37	3,858.84	0.19
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.25	28 Feb 2028		
	250,000.000	Local		100.000000	250,000.00	104.526000	261,315.00	11,315.00	0.09
		Base		100.000000	250,000.00	104.526000	261,315.00	11,315.00	0.09
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25					8.25	28 Feb 2048		
	670,000.000	Local		100.000000	670,000.00	107.038000	717,154.60	47,154.60	0.24
		Base		100.000000	670,000.00	107.038000	717,154.60	47,154.60	0.24
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		124.449100	74,669.46	132.049612	79,229.77	4,560.31	0.03
		Base		124.449100	74,669.46	132.049612	79,229.77	4,560.31	0.03
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	495,000.000	Local		107.055398	529,924.22	115.504611	571,747.82	41,823.60	0.19
		Base		107.055398	529,924.22	115.504611	571,747.82	41,823.60	0.19
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.3	15 Aug 2033		
	100,000.000	Local		119.605170	119,605.17	121.032519	121,032.52	1,427.35	0.04
		Base		119.605170	119,605.17	121.032519	121,032.52	1,427.35	0.04
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.95	15 Jan 2038		
	480,000.000	Local		121.196658	581,743.96	120.552006	578,649.63	-3,094.33	0.20
		Base		121.196658	581,743.96	120.552006	578,649.63	-3,094.33	0.20
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625	01 Sep 2041		
	380,000.000	Local		103.932387	394,943.07	103.435472	393,054.79	-1,888.28	0.13
		Base		103.932387	394,943.07	103.435472	393,054.79	-1,888.28	0.13
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	370,000.000	Local		104.690359	387,354.33	100.051947	370,192.20	-17,162.13	0.13
		Base		104.690359	387,354.33	100.051947	370,192.20	-17,162.13	0.13
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	670,000.000	Local		99.460321	666,384.15	91.698523	614,380.10	-52,004.05	0.21
		Base		99.460321	666,384.15	91.698523	614,380.10	-52,004.05	0.21
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	330,000.000	Local		105.993912	349,779.91	101.632248	335,386.42	-14,393.49	0.11
		Base		105.993912	349,779.91	101.632248	335,386.42	-14,393.49	0.11
501044DJ7	KROGER CO SR UNSECURED 08/27 3.7					3.7	01 Aug 2027		
	220,000.000	Local		99.944386	219,877.65	96.618715	212,561.17	-7,316.48	0.07
		Base		99.944386	219,877.65	96.618715	212,561.17	-7,316.48	0.07
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.65	15 Jan 2048		
	150,000.000	Local		99.283527	148,925.29	97.307502	145,961.25	-2,964.04	0.05
		Base		99.283527	148,925.29	97.307502	145,961.25	-2,964.04	0.05
502413BE6	L3 TECHNOLOGIES INC COMPANY GUAR 12/26 3.85					3.85	15 Dec 2026		
	560,000.000	Local		101.388148	567,773.63	98.855441	553,590.47	-14,183.16	0.19
		Base		101.388148	567,773.63	98.855441	553,590.47	-14,183.16	0.19
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043		
	80,000.000	Local		97.153950	77,723.16	109.633930	87,707.14	9,983.98	0.03
		Base		97.153950	77,723.16	109.633930	87,707.14	9,983.98	0.03
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	310,000.000	Local		101.542913	314,783.03	98.000000	303,800.00	-10,983.03	0.10
		Base		101.542913	314,783.03	98.000000	303,800.00	-10,983.03	0.10
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95					3.95	15 May 2047		
	290,000.000	Local		102.950776	298,557.25	102.201304	296,383.78	-2,173.47	0.10
		Base		102.950776	298,557.25	102.201304	296,383.78	-2,173.47	0.10
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	350,000.000	Local		109.692226	383,922.79	108.375000	379,312.50	-4,610.29	0.13
		Base		109.692226	383,922.79	108.375000	379,312.50	-4,610.29	0.13
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574	07 Nov 2028		
	370,000.000	Local		100.000000	370,000.00	94.384623	349,223.11	-20,776.89	0.12
		Base		100.000000	370,000.00	94.384623	349,223.11	-20,776.89	0.12
539439AR0	LLOYDS BANKING GROUP PLC COMPANY GUAR 03/28 4.375					4.375	22 Mar 2028		
	520,000.000	Local		99.774035	518,824.98	100.999771	525,198.81	6,373.83	0.18
		Base		99.774035	518,824.98	100.999771	525,198.81	6,373.83	0.18
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local		97.958200	19,591.64	98.719816	19,743.96	152.32	0.01
		Base		97.958200	19,591.64	98.719816	19,743.96	152.32	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	90,000.000	Local		98.261456	88,435.31	106.093391	95,484.05	7,048.74	0.03
		Base		98.261456	88,435.31	106.093391	95,484.05	7,048.74	0.03
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.09	15 Sep 2052		
	601,000.000	Local		101.749992	611,517.45	96.977892	582,837.13	-28,680.32	0.20
		Base		101.749992	611,517.45	96.977892	582,837.13	-28,680.32	0.20
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574	01 Jul 2045		
	20,000.000	Local		100.000000	20,000.00	144.897000	28,979.40	8,979.40	0.01
		Base		100.000000	20,000.00	144.897000	28,979.40	8,979.40	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.609400	9,960.94	107.549673	10,754.97	794.03	0.00
		Base		99.609400	9,960.94	107.549673	10,754.97	794.03	0.00
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local		102.771405	205,542.81	105.940400	211,880.80	6,337.99	0.07
		Base		102.771405	205,542.81	105.940400	211,880.80	6,337.99	0.07
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563					4.563	24 Apr 2023		
	230,000.000	Local		100.000000	230,000.00	100.794000	231,826.20	1,826.20	0.08
		Base		100.000000	230,000.00	100.794000	231,826.20	1,826.20	0.08
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75					4.75	02 Nov 2026		
	910,000.000	Local		101.992433	928,131.14	101.318400	921,997.44	-6,133.70	0.31
		Base		101.992433	928,131.14	101.318400	921,997.44	-6,133.70	0.31
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	880,000.000	Local		98.622150	867,874.92	98.732837	868,848.97	974.05	0.30
		Base		98.622150	867,874.92	98.732837	868,848.97	974.05	0.29
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	310,000.000	Local		100.076277	310,236.46	98.030000	303,893.00	-6,343.46	0.10
		Base		100.076277	310,236.46	98.030000	303,893.00	-6,343.46	0.10
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.4					4.4	22 Sep 2024		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	710,000.000	Local		100.132387	710,939.95	99.379890	705,597.22	-5,342.73	0.24
		Base		100.132387	710,939.95	99.379890	705,597.22	-5,342.73	0.24
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.25	15 Sep 2046		
	342,000.000	Local		99.856868	341,510.49	96.873942	331,308.88	-10,201.61	0.11
		Base		99.856868	341,510.49	96.873942	331,308.88	-10,201.61	0.11
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.6	01 Jul 2111		
	295,000.000	Local		135.991895	401,176.09	131.457605	387,799.93	-13,376.16	0.13
		Base		135.991895	401,176.09	131.457605	387,799.93	-13,376.16	0.13
575718AB7	MASS INSTITUTE OF TECH UNSECURED 12/99 4.678					4.678	31 Dec 2099		
	130,000.000	Local		100.000000	130,000.00	111.627500	145,115.75	15,115.75	0.05
		Base		100.000000	130,000.00	111.627500	145,115.75	15,115.75	0.05
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.9	01 Apr 2077		
	350,000.000	Local		103.384657	361,846.30	102.867755	360,037.14	-1,809.16	0.12
		Base		103.384657	361,846.30	102.867755	360,037.14	-1,809.16	0.12
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	99.663554	39,865.42	-134.58	0.01
		Base		100.000000	40,000.00	99.663554	39,865.42	-134.58	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	160,000.000	Local		103.960481	166,336.77	106.823493	170,917.59	4,580.82	0.06
		Base		103.960481	166,336.77	106.823493	170,917.59	4,580.82	0.06
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	330,000.000	Local		108.132673	356,837.82	108.814150	359,086.70	2,248.88	0.12
		Base		108.132673	356,837.82	108.814150	359,086.70	2,248.88	0.12
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.45	01 Mar 2047		
	490,000.000	Local		99.836122	489,197.00	103.071204	505,048.90	15,851.90	0.17
		Base		99.836122	489,197.00	103.071204	505,048.90	15,851.90	0.17
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.809675	39,923.87	118.909772	47,563.91	7,640.04	0.02
		Base		99.809675	39,923.87	118.909772	47,563.91	7,640.04	0.02
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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		99.847257	69,893.08	106.652956	74,657.07	4,763.99	0.03
		Base		99.847257	69,893.08	106.652956	74,657.07	4,763.99	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	270,000.000	Local		109.594748	295,905.82	109.455043	295,528.62	-377.20	0.10
		Base		109.594748	295,905.82	109.455043	295,528.62	-377.20	0.10
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	275,000.000	Local		86.350476	237,463.81	109.625000	301,468.75	64,004.94	0.10
		Base		86.350476	237,463.81	109.625000	301,468.75	64,004.94	0.10
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668					6.668	15 Nov 2039		
	500,000.000	Local		141.780500	708,902.50	135.423000	677,115.00	-31,787.50	0.23
		Base		141.780500	708,902.50	135.423000	677,115.00	-31,787.50	0.23
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75					3.75	12 Feb 2045		
	600,000.000	Local		96.525342	579,152.05	99.294078	595,764.47	16,612.42	0.20
		Base		96.525342	579,152.05	99.294078	595,764.47	16,612.42	0.20
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	1,860,000.000	Local		99.540068	1,851,445.26	98.666909	1,835,204.51	-16,240.75	0.62
		Base		99.540068	1,851,445.26	98.666909	1,835,204.51	-16,240.75	0.62
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	140,000.000	Local		93.097064	130,335.89	99.395828	139,154.16	8,818.27	0.05
		Base		93.097064	130,335.89	99.395828	139,154.16	8,818.27	0.05
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		
	970,000.000	Local		105.616138	1,024,476.54	106.038214	1,028,570.68	4,094.14	0.35
		Base		105.616138	1,024,476.54	106.038214	1,028,570.68	4,094.14	0.35
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25					4.25	06 Feb 2047		
	380,000.000	Local		100.730032	382,774.12	107.591307	408,846.97	26,072.85	0.14
		Base		100.730032	382,774.12	107.591307	408,846.97	26,072.85	0.14
59523UAN7	MID AMERICA APARTMENTS SR UNSECURED 06/27 3.6					3.6	01 Jun 2027		
	390,000.000	Local		100.093205	390,363.50	96.787696	377,472.01	-12,891.49	0.13
		Base		100.093205	390,363.50	96.787696	377,472.01	-12,891.49	0.13
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,145,000.000	Local	116.334410	1,332,028.99	127.445788	1,459,254.27	127,225.28	0.50	
		Base	116.334410	1,332,028.99	127.445788	1,459,254.27	127,225.28	0.50	
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local	99.827861	229,604.08	121.559652	279,587.20	49,983.12	0.10	
		Base	99.827861	229,604.08	121.559652	279,587.20	49,983.12	0.09	
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local	107.040420	214,080.84	132.550398	265,100.80	51,019.96	0.09	
		Base	107.040420	214,080.84	132.550398	265,100.80	51,019.96	0.09	
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375	22 Jan 2047		
	220,000.000	Local	101.303809	222,868.38	102.332828	225,132.22	2,263.84	0.08	
		Base	101.303809	222,868.38	102.332828	225,132.22	2,263.84	0.08	
628530BG1	MYLAN INC COMPANY GUAR 144A 04/28 4.55					4.55	15 Apr 2028		
	220,000.000	Local	99.752000	219,454.40	100.162629	220,357.78	903.38	0.07	
		Base	99.752000	219,454.40	100.162629	220,357.78	903.38	0.07	
628530BH9	MYLAN INC COMPANY GUAR 144A 04/48 5.2					5.2	15 Apr 2048		
	720,000.000	Local	99.682000	717,710.40	100.904982	726,515.87	8,805.47	0.25	
		Base	99.682000	717,710.40	100.904982	726,515.87	8,805.47	0.25	
62886HAN1	NCL CORP LTD SR UNSECURED 144A 12/21 4.75					4.75	15 Dec 2021		
	180,000.000	Local	100.000000	180,000.00	101.000000	181,800.00	1,800.00	0.06	
		Base	100.000000	180,000.00	101.000000	181,800.00	1,800.00	0.06	
62912XAE4	NGPL PIPECO LLC SR UNSECURED 144A 08/22 4.375					4.375	15 Aug 2022		
	50,000.000	Local	100.000000	50,000.00	99.375000	49,687.50	-312.50	0.02	
		Base	100.000000	50,000.00	99.375000	49,687.50	-312.50	0.02	
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875					4.875	15 Aug 2027		
	50,000.000	Local	100.000000	50,000.00	98.500000	49,250.00	-750.00	0.02	
		Base	100.000000	50,000.00	98.500000	49,250.00	-750.00	0.02	
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local	149.943800	29,988.76	161.737426	32,347.49	2,358.73	0.01	
		Base	149.943800	29,988.76	161.737426	32,347.49	2,358.73	0.01	
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875					4.875	15 Apr 2045		

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		130,000.000	Local 85.835331	111,585.93	96.459154	125,396.90	13,810.97	0.04
			Base 85.835331	111,585.93	96.459154	125,396.90	13,810.97	0.04
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5				5.5	01 Apr 2046		
		520,000.000	Local 108.123998	562,244.79	106.151165	551,986.06	-10,258.73	0.19
			Base 108.123998	562,244.79	106.151165	551,986.06	-10,258.73	0.19
65412JAB9	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/47 7.625				7.625	28 Nov 2047		
		300,000.000	Local 100.000000	300,000.00	103.516000	310,548.00	10,548.00	0.11
			Base 100.000000	300,000.00	103.516000	310,548.00	10,548.00	0.11
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143				7.143	23 Feb 2030		
		460,000.000	Local 100.000000	460,000.00	103.750000	477,250.00	17,250.00	0.16
			Base 100.000000	460,000.00	103.750000	477,250.00	17,250.00	0.16
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696				7.696	23 Feb 2038		
		1,290,000.000	Local 100.000000	1,290,000.00	105.481000	1,360,704.90	70,704.90	0.46
			Base 100.000000	1,290,000.00	105.481000	1,360,704.90	70,704.90	0.46
65473QBF9	NISOURCE INC SR UNSECURED 05/47 4.375				4.375	15 May 2047		
		40,000.000	Local 99.919175	39,967.67	100.414323	40,165.73	198.06	0.01
			Base 99.919175	39,967.67	100.414323	40,165.73	198.06	0.01
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041		
		110,000.000	Local 101.499427	111,649.37	114.492923	125,942.22	14,292.85	0.04
			Base 101.499427	111,649.37	114.492923	125,942.22	14,292.85	0.04
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.25	15 Nov 2043		
		180,000.000	Local 99.653600	179,376.48	106.629000	191,932.20	12,555.72	0.07
			Base 99.653600	179,376.48	106.629000	191,932.20	12,555.72	0.07
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.05	15 Nov 2044		
		500,000.000	Local 103.553722	517,768.61	104.528256	522,641.28	4,872.67	0.18
			Base 103.553722	517,768.61	104.528256	522,641.28	4,872.67	0.18
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047		
		750,000.000	Local 101.885060	764,137.95	104.186393	781,397.95	17,260.00	0.27
			Base 101.885060	764,137.95	104.186393	781,397.95	17,260.00	0.27
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95				6.95	15 Mar 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		30,000.000	Local 127.822733	38,346.82	115.048933	34,514.68	-3,832.14	0.01
			Base 127.822733	38,346.82	115.048933	34,514.68	-3,832.14	0.01
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.75	01 Jun 2043		
		90,000.000	Local 114.245456	102,820.91	107.117541	96,405.79	-6,415.12	0.03
			Base 114.245456	102,820.91	107.117541	96,405.79	-6,415.12	0.03
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.03	15 Oct 2047		
		1,010,000.000	Local 100.900258	1,019,092.61	96.002970	969,630.00	-49,462.61	0.33
			Base 100.900258	1,019,092.61	96.002970	969,630.00	-49,462.61	0.33
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.85	30 Sep 2047		
		1,200,000.000	Local 98.799733	1,185,596.80	94.233046	1,130,796.55	-54,800.25	0.38
			Base 98.799733	1,185,596.80	94.233046	1,130,796.55	-54,800.25	0.38
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643				4.643	01 Dec 2044		
		20,000.000	Local 100.000000	20,000.00	117.077819	23,415.56	3,415.56	0.01
			Base 100.000000	20,000.00	117.077819	23,415.56	3,415.56	0.01
67054LAB3	SFR GROUP SA SR SECURED 144A 05/22 6				6.0	15 May 2022		
		200,000.000	Local 99.760640	199,521.28	97.748000	195,496.00	-4,025.28	0.07
			Base 99.760640	199,521.28	97.748000	195,496.00	-4,025.28	0.07
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
		250,000.000	Local 99.330512	248,326.28	106.368868	265,922.17	17,595.89	0.09
			Base 99.330512	248,326.28	106.368868	265,922.17	17,595.89	0.09
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.4	15 Apr 2046		
		320,000.000	Local 101.515141	324,848.45	104.453967	334,252.69	9,404.24	0.11
			Base 101.515141	324,848.45	104.453967	334,252.69	9,404.24	0.11
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.1	15 Feb 2047		
		900,000.000	Local 101.643960	914,795.64	99.416850	894,751.65	-20,043.99	0.30
			Base 101.643960	914,795.64	99.416850	894,751.65	-20,043.99	0.30
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.25	15 Oct 2038		
		80,000.000	Local 147.955500	118,364.40	149.832306	119,865.84	1,501.44	0.04
			Base 147.955500	118,364.40	149.832306	119,865.84	1,501.44	0.04
677632PA3	OHIO ST UNIV OHSHGR 12/99 FIXED OID 4.8				4.8	31 Dec 2099		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 98.995800	69,297.06	109.303000	76,512.10	7,215.04	0.03
			Base 98.995800	69,297.06	109.303000	76,512.10	7,215.04	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034		
		1,600,000.000	Local 125.347893	2,005,566.28	119.194678	1,907,114.85	-98,451.43	0.65
			Base 125.347893	2,005,566.28	119.194678	1,907,114.85	-98,451.43	0.65
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8				5.8	01 Mar 2037		
		220,000.000	Local 95.079041	209,173.89	114.999564	252,999.04	43,825.15	0.09
			Base 95.079041	209,173.89	114.999564	252,999.04	43,825.15	0.09
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5				4.5	15 Dec 2041		
		170,000.000	Local 99.677047	169,450.98	100.215530	170,366.40	915.42	0.06
			Base 99.677047	169,450.98	100.215530	170,366.40	915.42	0.06
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6				4.6	15 Jun 2043		
		180,000.000	Local 109.143917	196,459.05	101.109272	181,996.69	-14,462.36	0.06
			Base 109.143917	196,459.05	101.109272	181,996.69	-14,462.36	0.06
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75				4.75	15 Feb 2044		
		70,000.000	Local 99.595886	69,717.12	103.222759	72,255.93	2,538.81	0.02
			Base 99.595886	69,717.12	103.222759	72,255.93	2,538.81	0.02
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4				4.0	01 Dec 2046		
		550,000.000	Local 103.252985	567,891.42	93.755081	515,652.95	-52,238.47	0.18
			Base 103.252985	567,891.42	93.755081	515,652.95	-52,238.47	0.17
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3				4.3	29 Apr 2053		
		430,000.000	Local 91.041249	391,477.37	98.250000	422,475.00	30,997.63	0.14
Original Face:		430,000.000	Base 91.041249	391,477.37	98.250000	422,475.00	30,997.63	0.14
698299BG8	REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5				4.5	15 May 2047		
		850,000.000	Local 104.902828	891,674.04	101.500000	862,750.00	-28,924.04	0.29
Original Face:		850,000.000	Base 104.902828	891,674.04	101.500000	862,750.00	-28,924.04	0.29
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.25	15 Aug 2022		
		140,000.000	Local 103.551979	144,972.77	97.970000	137,158.00	-7,814.77	0.05
			Base 103.551979	144,972.77	97.970000	137,158.00	-7,814.77	0.05
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625	15 Jun 2035		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		500,000.000	Local 106.747908	533,739.54	103.318000	516,590.00	-17,149.54	0.18
			Base 106.747908	533,739.54	103.318000	516,590.00	-17,149.54	0.18
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.15	15 Apr 2025		
		130,000.000	Local 99.827462	129,775.70	101.887017	132,453.12	2,677.42	0.05
			Base 99.827462	129,775.70	101.887017	132,453.12	2,677.42	0.04
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875				4.875	01 Nov 2040		
		140,000.000	Local 99.823371	139,752.72	115.105795	161,148.11	21,395.39	0.05
			Base 99.823371	139,752.72	115.105795	161,148.11	21,395.39	0.05
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6				3.6	13 Aug 2042		
		30,000.000	Local 98.471200	29,541.36	95.935872	28,780.76	-760.60	0.01
			Base 98.471200	29,541.36	95.935872	28,780.76	-760.60	0.01
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25				4.25	22 Oct 2044		
		300,000.000	Local 102.972903	308,918.71	103.312958	309,938.87	1,020.16	0.11
			Base 102.972903	308,918.71	103.312958	309,938.87	1,020.16	0.11
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875	20 Jan 2040		
		95,000.000	Local 98.663579	93,730.40	98.350000	93,432.50	-297.90	0.03
			Base 98.663579	93,730.40	98.350000	93,432.50	-297.90	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375	17 Jan 2027		
		800,000.000	Local 107.035208	856,281.66	108.350000	866,800.00	10,518.34	0.29
			Base 107.035208	856,281.66	108.350000	866,800.00	10,518.34	0.29
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.5	02 Jun 2041		
		590,000.000	Local 113.535341	669,858.51	99.250000	585,575.00	-84,283.51	0.20
			Base 113.535341	669,858.51	99.250000	585,575.00	-84,283.51	0.20
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.5	27 Jun 2044		
		280,000.000	Local 84.402257	236,326.32	89.050000	249,340.00	13,013.68	0.08
			Base 84.402257	236,326.32	89.050000	249,340.00	13,013.68	0.08
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045		
		420,000.000	Local 98.816090	415,027.58	97.200000	408,240.00	-6,787.58	0.14
			Base 98.816090	415,027.58	97.200000	408,240.00	-6,787.58	0.14
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875	04 Aug 2026		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	99.843064	219,654.74	109.900000	241,780.00	22,125.26	0.08	
		Base	99.843064	219,654.74	109.900000	241,780.00	22,125.26	0.08	
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.5	13 Mar 2027		
	630,000.000	Local	106.045663	668,087.68	106.800000	672,840.00	4,752.32	0.23	
		Base	106.045663	668,087.68	106.800000	672,840.00	4,752.32	0.23	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	160,000.000	Local	99.726600	159,562.56	107.545660	172,073.06	12,510.50	0.06	
		Base	99.726600	159,562.56	107.545660	172,073.06	12,510.50	0.06	
717081ED1	PFIZER INC SR UNSECURED 12/46 4.125					4.125	15 Dec 2046		
	750,000.000	Local	102.411699	768,087.74	102.773903	770,804.27	2,716.53	0.26	
		Base	102.411699	768,087.74	102.773903	770,804.27	2,716.53	0.26	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	240,000.000	Local	99.181842	238,036.42	94.406788	226,576.29	-11,460.13	0.08	
		Base	99.181842	238,036.42	94.406788	226,576.29	-11,460.13	0.08	
718172CE7	PHILIP MORRIS INTL INC SR UNSECURED 03/28 3.125					3.125	02 Mar 2028		
	670,000.000	Local	99.480567	666,519.80	96.088631	643,793.83	-22,725.97	0.22	
		Base	99.480567	666,519.80	96.088631	643,793.83	-22,725.97	0.22	
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	770,000.000	Local	108.538817	835,748.89	109.430000	842,611.00	6,862.11	0.29	
		Base	108.538817	835,748.89	109.430000	842,611.00	6,862.11	0.29	
74153QAJ1	PRIDE INTERNATIONAL LLC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	25,000.000	Local	114.629200	28,657.30	84.750000	21,187.50	-7,469.80	0.01	
		Base	114.629200	28,657.30	84.750000	21,187.50	-7,469.80	0.01	
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local	97.087733	14,563.16	126.031182	18,904.68	4,341.52	0.01	
		Base	97.087733	14,563.16	126.031182	18,904.68	4,341.52	0.01	
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.5	25 Oct 2047		
	210,000.000	Local	98.709662	207,290.29	95.217353	199,956.44	-7,333.85	0.07	
		Base	98.709662	207,290.29	95.217353	199,956.44	-7,333.85	0.07	
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.75	01 Mar 2031		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 140.140715	280,281.43	136.719167	273,438.33	-6,843.10	0.09
			Base 140.140715	280,281.43	136.719167	273,438.33	-6,843.10	0.09
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125	16 Mar 2024		
		200,000.000	Local 116.747235	233,494.47	111.351000	222,702.00	-10,792.47	0.08
Original Face:		200,000.000	Base 116.747235	233,494.47	111.351000	222,702.00	-10,792.47	0.08
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.7	14 Dec 2036		
		50,000.000	Local 109.590900	54,795.45	121.150297	60,575.15	5,779.70	0.02
			Base 109.590900	54,795.45	121.150297	60,575.15	5,779.70	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
		30,000.000	Local 100.000000	30,000.00	92.750000	27,825.00	-2,175.00	0.01
			Base 100.000000	30,000.00	92.750000	27,825.00	-2,175.00	0.01
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.95	15 Jul 2046		
		560,000.000	Local 109.513714	613,276.80	108.134540	605,553.42	-7,723.38	0.21
			Base 109.513714	613,276.80	108.134540	605,553.42	-7,723.38	0.21
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.1	18 Jun 2050		
		280,000.000	Local 107.707032	301,579.69	102.500000	287,000.00	-14,579.69	0.10
Original Face:		280,000.000	Base 107.707032	301,579.69	102.500000	287,000.00	-14,579.69	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		440,000.000	Local 113.760445	500,545.96	116.983790	514,728.68	14,182.72	0.17
			Base 113.760445	500,545.96	116.983790	514,728.68	14,182.72	0.17
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125	01 May 2040		
		50,000.000	Local 126.254460	63,127.23	143.106282	71,553.14	8,425.91	0.02
			Base 126.254460	63,127.23	143.106282	71,553.14	8,425.91	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.2	02 Nov 2040		
		400,000.000	Local 119.939555	479,758.22	116.589584	466,358.34	-13,399.88	0.16
			Base 119.939555	479,758.22	116.589584	466,358.34	-13,399.88	0.16
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
		1,000,000.000	Local 110.004041	1,100,040.41	108.625000	1,086,250.00	-13,790.41	0.37
			Base 110.004041	1,100,040.41	108.625000	1,086,250.00	-13,790.41	0.37
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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 128.073939	230,533.09	136.717000	246,090.60	15,557.51	0.08
			Base 128.073939	230,533.09	136.717000	246,090.60	15,557.51	0.08
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.3	01 Apr 2042		
		360,000.000	Local 102.303264	368,291.75	105.254273	378,915.38	10,623.63	0.13
			Base 102.303264	368,291.75	105.254273	378,915.38	10,623.63	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.75	01 Jun 2047		
		290,000.000	Local 101.946734	295,645.53	98.174780	284,706.86	-10,938.67	0.10
			Base 101.946734	295,645.53	98.174780	284,706.86	-10,938.67	0.10
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.75	15 Sep 2025		
		250,000.000	Local 101.000052	252,500.13	100.603000	251,507.50	-992.63	0.09
			Base 101.000052	252,500.13	100.603000	251,507.50	-992.63	0.09
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625	15 Sep 2045		
		1,550,000.000	Local 108.237152	1,677,675.85	110.180800	1,707,802.40	30,126.55	0.58
			Base 108.237152	1,677,675.85	110.180800	1,707,802.40	30,126.55	0.58
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.5	17 Jul 2025		
		100,000.000	Local 101.183120	101,183.12	101.542974	101,542.97	359.85	0.03
			Base 101.183120	101,183.12	101.542974	101,542.97	359.85	0.03
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4				4.0	21 Dec 2025		
		240,000.000	Local 102.451996	245,884.79	101.687606	244,050.25	-1,834.54	0.08
			Base 102.451996	245,884.79	101.687606	244,050.25	-1,834.54	0.08
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.7	15 Jun 2028		
		140,000.000	Local 126.079143	176,510.80	125.992727	176,389.82	-120.98	0.06
			Base 126.079143	176,510.80	125.992727	176,389.82	-120.98	0.06
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		60,000.000	Local 99.501667	59,701.00	132.796336	79,677.80	19,976.80	0.03
			Base 99.501667	59,701.00	132.796336	79,677.80	19,976.80	0.03
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
		40,000.000	Local 107.216775	42,886.71	108.452288	43,380.92	494.21	0.01
			Base 107.216775	42,886.71	108.452288	43,380.92	494.21	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		650,000.000	Local 102.537209	666,491.86	106.270397	690,757.58	24,265.72	0.23
			Base 102.537209	666,491.86	106.270397	690,757.58	24,265.72	0.23
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046		
		1,450,000.000	Local 100.382632	1,455,548.17	100.084191	1,451,220.77	-4,327.40	0.49
			Base 100.382632	1,455,548.17	100.084191	1,451,220.77	-4,327.40	0.49
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.75	12 Sep 2046		
		90,000.000	Local 95.530533	85,977.48	96.425619	86,783.06	805.58	0.03
			Base 95.530533	85,977.48	96.425619	86,783.06	805.58	0.03
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.5	01 Sep 2040		
		170,000.000	Local 107.095335	182,062.07	106.610486	181,237.83	-824.24	0.06
			Base 107.095335	182,062.07	106.610486	181,237.83	-824.24	0.06
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.05	15 Mar 2042		
		370,000.000	Local 103.417681	382,645.42	100.668613	372,473.87	-10,171.55	0.13
			Base 103.417681	382,645.42	100.668613	372,473.87	-10,171.55	0.13
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.65	01 Oct 2043		
		430,000.000	Local 110.829326	476,566.10	109.411555	470,469.69	-6,096.41	0.16
			Base 110.829326	476,566.10	109.411555	470,469.69	-6,096.41	0.16
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.0	01 Apr 2047		
		160,000.000	Local 105.450500	168,720.80	99.700880	159,521.41	-9,199.39	0.05
			Base 105.450500	168,720.80	99.700880	159,521.41	-9,199.39	0.05
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.75	16 Apr 2040		
		150,000.000	Local 100.850340	151,275.51	123.544693	185,317.04	34,041.53	0.06
			Base 100.850340	151,275.51	123.544693	185,317.04	34,041.53	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042		
		550,000.000	Local 102.438456	563,411.51	104.547418	575,010.80	11,599.29	0.20
			Base 102.438456	563,411.51	104.547418	575,010.80	11,599.29	0.20
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.0	01 Mar 2032		
		400,000.000	Local 105.755788	423,023.15	130.740874	522,963.50	99,940.35	0.18
			Base 105.755788	423,023.15	130.740874	522,963.50	99,940.35	0.18
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.36	20 Mar 2023		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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:		1,058,750.000	Local	100.628247	1,065,401.56	99.375000	1,052,132.81	-13,268.75	0.36
		910,000.000	Base	100.628247	1,065,401.56	99.375000	1,052,132.81	-13,268.75	0.36
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172				4.172	01 Oct 2047			
		140,000.000	Local	100.000000	140,000.00	105.422000	147,590.80	7,590.80	0.05
			Base	100.000000	140,000.00	105.422000	147,590.80	7,590.80	0.05
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35				5.35	15 May 2045			
		180,000.000	Local	99.093350	178,368.03	93.160859	167,689.55	-10,678.48	0.06
			Base	99.093350	178,368.03	93.160859	167,689.55	-10,678.48	0.06
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.0	16 Mar 2047			
		350,000.000	Local	109.263203	382,421.21	113.230000	396,305.00	13,883.79	0.13
			Base	109.263203	382,421.21	113.230000	396,305.00	13,883.79	0.13
87612EBA3	TARGET CORP SR UNSECURED 07/42 4				4.0	01 Jul 2042			
		60,000.000	Local	97.998750	58,799.25	97.716596	58,629.96	-169.29	0.02
			Base	97.998750	58,799.25	97.716596	58,629.96	-169.29	0.02
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9				3.9	15 Nov 2047			
		120,000.000	Local	96.972483	116,366.98	95.704940	114,845.93	-1,521.05	0.04
			Base	96.972483	116,366.98	95.704940	114,845.93	-1,521.05	0.04
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.9	15 Sep 2044			
		660,000.000	Local	108.040877	713,069.79	110.215167	727,420.10	14,350.31	0.25
			Base	108.040877	713,069.79	110.215167	727,420.10	14,350.31	0.25
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.27	15 May 2047			
		400,000.000	Local	101.873095	407,492.38	100.015580	400,062.32	-7,430.06	0.14
			Base	101.873095	407,492.38	100.015580	400,062.32	-7,430.06	0.14
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25				6.25	15 Jul 2041			
		90,000.000	Local	108.445922	97,601.33	106.000000	95,400.00	-2,201.33	0.03
			Base	108.445922	97,601.33	106.000000	95,400.00	-2,201.33	0.03
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103				4.103	08 Mar 2027			
		150,000.000	Local	100.876807	151,315.21	99.897472	149,846.21	-1,469.00	0.05
			Base	100.876807	151,315.21	99.897472	149,846.21	-1,469.00	0.05
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213	08 Mar 2047			

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,080,000.000	Local 104.622117	1,129,918.86	106.277421	1,147,796.15	17,877.29	0.39
			Base 104.622117	1,129,918.86	106.277421	1,147,796.15	17,877.29	0.39
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895	06 Mar 2048		
		470,000.000	Local 100.000000	470,000.00	101.743392	478,193.94	8,193.94	0.16
			Base 100.000000	470,000.00	101.743392	478,193.94	8,193.94	0.16
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595				3.595	19 Jan 2028		
		540,000.000	Local 99.975415	539,867.24	96.317950	520,116.93	-19,750.31	0.18
			Base 99.975415	539,867.24	96.317950	520,116.93	-19,750.31	0.18
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.65	10 Nov 2021		
		700,000.000	Local 97.019481	679,136.37	94.120702	658,844.91	-20,291.46	0.22
			Base 97.019481	679,136.37	94.120702	658,844.91	-20,291.46	0.22
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.95	18 Dec 2022		
		120,000.000	Local 91.249542	109,499.45	88.571005	106,285.21	-3,214.24	0.04
			Base 91.249542	109,499.45	88.571005	106,285.21	-3,214.24	0.04
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.7	19 Jul 2019		
		540,000.000	Local 97.718822	527,681.64	96.697732	522,167.75	-5,513.89	0.18
			Base 97.718822	527,681.64	96.697732	522,167.75	-5,513.89	0.18
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.2	21 Jul 2021		
		380,000.000	Local 93.140800	353,935.04	90.050194	342,190.74	-11,744.30	0.12
			Base 93.140800	353,935.04	90.050194	342,190.74	-11,744.30	0.12
887317AZ8	TIME WARNER INC COMPANY GUAR 01/26 3.875				3.875	15 Jan 2026		
		320,000.000	Local 99.056234	316,979.95	97.962202	313,479.05	-3,500.90	0.11
			Base 99.056234	316,979.95	97.962202	313,479.05	-3,500.90	0.11
887317BB0	TIME WARNER INC COMPANY GUAR 02/27 3.8				3.8	15 Feb 2027		
		300,000.000	Local 99.461160	298,383.48	96.683028	290,049.08	-8,334.40	0.10
			Base 99.461160	298,383.48	96.683028	290,049.08	-8,334.40	0.10
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375	15 Jul 2033		
		670,000.000	Local 132.647190	888,736.17	130.135623	871,908.67	-16,827.50	0.30
			Base 132.647190	888,736.17	130.135623	871,908.67	-16,827.50	0.30
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.55	01 May 2037		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000.000	Local		111.454017	66,872.41	112.430205	67,458.12	585.71	0.02
		Base		111.454017	66,872.41	112.430205	67,458.12	585.71	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	1,040,000.000	Local		112.623631	1,171,285.76	119.889648	1,246,852.34	75,566.58	0.42
		Base		112.623631	1,171,285.76	119.889648	1,246,852.34	75,566.58	0.42
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local		111.538035	189,614.66	113.845286	193,536.99	3,922.33	0.07
		Base		111.538035	189,614.66	113.845286	193,536.99	3,922.33	0.07
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	80,000.000	Local		108.792025	87,033.62	104.443265	83,554.61	-3,479.01	0.03
		Base		108.792025	87,033.62	104.443265	83,554.61	-3,479.01	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	410,000.000	Local		93.618783	383,837.01	86.610054	355,101.22	-28,735.79	0.12
		Base		93.618783	383,837.01	86.610054	355,101.22	-28,735.79	0.12
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local		101.040850	20,208.17	104.000000	20,800.00	591.83	0.01
		Base		101.040850	20,208.17	104.000000	20,800.00	591.83	0.01
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.375921	139,126.29	110.118254	154,165.56	15,039.27	0.05
		Base		99.375921	139,126.29	110.118254	154,165.56	15,039.27	0.05
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	750,000.000	Local		103.200693	774,005.20	97.481572	731,111.79	-42,893.41	0.25
		Base		103.200693	774,005.20	97.481572	731,111.79	-42,893.41	0.25
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	1,080,000.000	Local		120.497148	1,301,369.20	123.045328	1,328,889.54	27,520.34	0.45
		Base		120.497148	1,301,369.20	123.045328	1,328,889.54	27,520.34	0.45
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		129.704667	77,822.80	127.331611	76,398.97	-1,423.83	0.03
		Base		129.704667	77,822.80	127.331611	76,398.97	-1,423.83	0.03
90131HAB1	21ST CENTURY FOX AMERICA COMPANY GUAR 10/43 5.4					5.4	01 Oct 2043		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		280,000.000	Local 121.197436	339,352.82	117.294885	328,425.68	-10,927.14	0.11
			Base 121.197436	339,352.82	117.294885	328,425.68	-10,927.14	0.11
90131HBF1	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2				6.2	15 Dec 2034		
		10,000.000	Local 128.096200	12,809.62	124.242384	12,424.24	-385.38	0.00
			Base 128.096200	12,809.62	124.242384	12,424.24	-385.38	0.00
90131HBG9	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4				6.4	15 Dec 2035		
		140,000.000	Local 132.117771	184,964.88	126.339315	176,875.04	-8,089.84	0.06
			Base 132.117771	184,964.88	126.339315	176,875.04	-8,089.84	0.06
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037		
		370,000.000	Local 135.643584	501,881.26	130.378663	482,401.05	-19,480.21	0.16
			Base 135.643584	501,881.26	130.378663	482,401.05	-19,480.21	0.16
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9				6.9	15 Aug 2039		
		510,000.000	Local 121.899714	621,688.54	134.431592	685,601.12	63,912.58	0.23
			Base 121.899714	621,688.54	134.431592	685,601.12	63,912.58	0.23
90131HBZ7	21ST CENTURY FOX AMERICA COMPANY GUAR 10/45 4.95				4.95	15 Oct 2045		
		50,000.000	Local 116.042520	58,021.26	110.269704	55,134.85	-2,886.41	0.02
			Base 116.042520	58,021.26	110.269704	55,134.85	-2,886.41	0.02
90184LAD4	TWITTER INC SR UNSECURED 09/21 1				1.0	15 Sep 2021		
		220,000.000	Local 94.430659	207,747.45	93.511600	205,725.52	-2,021.93	0.07
			Base 94.430659	207,747.45	93.511600	205,725.52	-2,021.93	0.07
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253	23 Mar 2028		
		470,000.000	Local 102.023006	479,508.13	100.663320	473,117.60	-6,390.53	0.16
			Base 102.023006	479,508.13	100.663320	473,117.60	-6,390.53	0.16
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375	15 Nov 2065		
		490,000.000	Local 102.801441	503,727.06	101.209584	495,926.96	-7,800.10	0.17
			Base 102.801441	503,727.06	101.209584	495,926.96	-7,800.10	0.17
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625	03 Mar 2024		
		76,480.620	Local 100.000000	76,480.62	101.300000	77,474.87	994.25	0.03
			Base 100.000000	76,480.62	101.300000	77,474.87	994.25	0.03
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.05	11 Jan 2040		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		122,000.000	Local 116.900230	142,618.28	112.750000	137,555.00	-5,063.28	0.05
			Base 116.900230	142,618.28	112.750000	137,555.00	-5,063.28	0.05
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044		
		1,436,000.000	Local 99.656978	1,431,074.20	97.250000	1,396,510.00	-34,564.20	0.47
			Base 99.656978	1,431,074.20	97.250000	1,396,510.00	-34,564.20	0.47
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.35	15 Jan 2047		
		760,000.000	Local 98.487768	748,507.04	91.388000	694,548.80	-53,958.24	0.24
			Base 98.487768	748,507.04	91.388000	694,548.80	-53,958.24	0.24
912810FT0	US TREASURY N/B 02/36 4.5				4.5	15 Feb 2036		
		2,030,000.000	Local 123.066500	2,498,249.96	123.566406	2,508,398.04	10,148.08	0.85
			Base 123.066500	2,498,249.96	123.566406	2,508,398.04	10,148.08	0.85
912810RD2	US TREASURY N/B 11/43 3.75				3.75	15 Nov 2043		
		940,000.000	Local 116.331097	1,093,512.31	114.222656	1,073,692.97	-19,819.34	0.36
			Base 116.331097	1,093,512.31	114.222656	1,073,692.97	-19,819.34	0.36
912810RT7	US TREASURY N/B 08/46 2.25				2.25	15 Aug 2046		
		0.000	Local 0.000000	29.29	0.000000	0.00	-29.29	0.00
			Base 0.000000	29.29	0.000000	0.00	-29.29	0.00
912810RV2	US TREASURY N/B 02/47 3				3.0	15 Feb 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
912810RZ3	US TREASURY N/B 11/47 2.75				2.75	15 Nov 2047		
		170,000.000	Local 94.860294	161,262.50	95.597656	162,516.02	1,253.52	0.06
			Base 94.860294	161,262.50	95.597656	162,516.02	1,253.52	0.06
9128283W8	US TREASURY N/B 02/28 2.75				2.75	15 Feb 2028		
		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
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042		
		330,000.000	Local 102.935991	339,688.77	101.579714	335,213.06	-4,475.71	0.11
			Base 102.935991	339,688.77	101.579714	335,213.06	-4,475.71	0.11
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.5	15 Jun 2037		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	130,000.000	Local	93.513138	121,567.08	131.920507	171,496.66	49,929.58	0.06	
		Base	93.513138	121,567.08	131.920507	171,496.66	49,929.58	0.06	
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local	105.208350	42,083.34	137.379059	54,951.62	12,868.28	0.02	
		Base	105.208350	42,083.34	137.379059	54,951.62	12,868.28	0.02	
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local	98.830125	79,064.10	107.407485	85,925.99	6,861.89	0.03	
		Base	98.830125	79,064.10	107.407485	85,925.99	6,861.89	0.03	
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	450,000.000	Local	111.956942	503,806.24	109.368638	492,158.87	-11,647.37	0.17	
		Base	111.956942	503,806.24	109.368638	492,158.87	-11,647.37	0.17	
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767	15 May 2115		
	430,000.000	Local	101.518951	436,531.49	105.514000	453,710.20	17,178.71	0.15	
		Base	101.518951	436,531.49	105.514000	453,710.20	17,178.71	0.15	
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local	102.111114	285,911.12	108.432000	303,609.60	17,698.48	0.10	
		Base	102.111114	285,911.12	108.432000	303,609.60	17,698.48	0.10	
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local	99.780525	79,824.42	102.811000	82,248.80	2,424.38	0.03	
		Base	99.780525	79,824.42	102.811000	82,248.80	2,424.38	0.03	
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131	15 May 2045		
	70,000.000	Local	100.000000	70,000.00	104.055000	72,838.50	2,838.50	0.02	
Original Face:	70,000.000	Base	100.000000	70,000.00	104.055000	72,838.50	2,838.50	0.02	
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		
	100,000.000	Local	100.000000	100,000.00	101.512528	101,512.53	1,512.53	0.03	
		Base	100.000000	100,000.00	101.512528	101,512.53	1,512.53	0.03	
91911KAP7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/25 9					9.0	15 Dec 2025		
	890,000.000	Local	100.676966	896,025.00	99.375000	884,437.50	-11,587.50	0.30	
		Base	100.676966	896,025.00	99.375000	884,437.50	-11,587.50	0.30	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	790,000.000	Local		102.458075	809,418.79	117.620000	929,198.00	119,779.21	0.32
		Base		102.458075	809,418.79	117.620000	929,198.00	119,779.21	0.32
91912EAA3	VALE SA SR UNSECURED 09/42 5.625					5.625	11 Sep 2042		
	200,000.000	Local		95.858195	191,716.39	105.550000	211,100.00	19,383.61	0.07
		Base		95.858195	191,716.39	105.550000	211,100.00	19,383.61	0.07
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	120,000.000	Local		87.312208	104,774.65	88.067224	105,680.67	906.02	0.04
		Base		87.312208	104,774.65	88.067224	105,680.67	906.02	0.04
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	260,000.000	Local		102.039812	265,303.51	100.917723	262,386.08	-2,917.43	0.09
		Base		102.039812	265,303.51	100.917723	262,386.08	-2,917.43	0.09
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.4	01 Nov 2034		
	360,000.000	Local		99.316864	357,540.71	98.760180	355,536.65	-2,004.06	0.12
		Base		99.316864	357,540.71	98.760180	355,536.65	-2,004.06	0.12
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	3,855,000.000	Local		95.273657	3,672,799.47	96.353909	3,714,443.19	41,643.72	1.26
		Base		95.273657	3,672,799.47	96.353909	3,714,443.19	41,643.72	1.26
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672	15 Mar 2055		
	70,000.000	Local		94.738371	66,316.86	95.117798	66,582.46	265.60	0.02
		Base		94.738371	66,316.86	95.117798	66,582.46	265.60	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125	15 Aug 2046		
	270,000.000	Local		89.433807	241,471.28	89.996535	242,990.64	1,519.36	0.08
		Base		89.433807	241,471.28	89.996535	242,990.64	1,519.36	0.08
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	810,000.000	Local		104.528232	846,678.68	107.831000	873,431.10	26,752.42	0.30
		Base		104.528232	846,678.68	107.831000	873,431.10	26,752.42	0.30
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	20,000.000	Local		111.242950	22,248.59	110.812889	22,162.58	-86.01	0.01
		Base		111.242950	22,248.59	110.812889	22,162.58	-86.01	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	236,000.000	Local		121.735737	287,296.34	163.772609	386,503.36	99,207.02	0.13
		Base		121.735737	287,296.34	163.772609	386,503.36	99,207.02	0.13
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	600,000.000	Local		107.056272	642,337.63	107.263620	643,581.72	1,244.09	0.22
		Base		107.056272	642,337.63	107.263620	643,581.72	1,244.09	0.22
92826CAJ1	VISA INC SR UNSECURED 09/47 3.65					3.65	15 Sep 2047		
	590,000.000	Local		100.255090	591,505.03	97.101268	572,897.48	-18,607.55	0.19
		Base		100.255090	591,505.03	97.101268	572,897.48	-18,607.55	0.19
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local		100.778473	453,503.13	103.262095	464,679.43	11,176.30	0.16
		Base		100.778473	453,503.13	103.262095	464,679.43	11,176.30	0.16
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	1,570,000.000	Local		105.255882	1,652,517.35	103.814661	1,629,890.18	-22,627.17	0.55
		Base		105.255882	1,652,517.35	103.814661	1,629,890.18	-22,627.17	0.55
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	46,000.000	Local		100.088326	46,040.63	108.291292	49,813.99	3,773.36	0.02
		Base		100.088326	46,040.63	108.291292	49,813.99	3,773.36	0.02
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	420,000.000	Local		106.653393	447,944.25	98.941989	415,556.35	-32,387.90	0.14
		Base		106.653393	447,944.25	98.941989	415,556.35	-32,387.90	0.14
939648AE1	WASHINGTON PG LP SR UNSECURED 08/24 5.95					5.95	15 Aug 2024		
	260,000.000	Local		98.583862	256,318.04	95.357767	247,930.19	-8,387.85	0.08
		Base		98.583862	256,318.04	95.357767	247,930.19	-8,387.85	0.08
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	230,000.000	Local		136.882274	314,829.23	135.656076	312,008.97	-2,820.26	0.11
		Base		136.882274	314,829.23	135.656076	312,008.97	-2,820.26	0.11
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		94.028439	169,251.19	122.347364	220,225.26	50,974.07	0.07
		Base		94.028439	169,251.19	122.347364	220,225.26	50,974.07	0.07
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625	15 May 2042		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local		108.020040	108,020.04	101.313379	101,313.38	-6,706.66	0.03
		Base		108.020040	108,020.04	101.313379	101,313.38	-6,706.66	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.033203	424,455.47	114.656960	467,800.40	43,344.93	0.16
		Base		104.033203	424,455.47	114.656960	467,800.40	43,344.93	0.16
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.0	23 Oct 2026		
	220,000.000	Local		99.884673	219,746.28	93.645522	206,020.15	-13,726.13	0.07
		Base		99.884673	219,746.28	93.645522	206,020.15	-13,726.13	0.07
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	340,000.000	Local		104.245391	354,434.33	110.409568	375,392.53	20,958.20	0.13
		Base		104.245391	354,434.33	110.409568	375,392.53	20,958.20	0.13
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	190,000.000	Local		100.093126	190,176.94	99.382928	188,827.56	-1,349.38	0.06
		Base		100.093126	190,176.94	99.382928	188,827.56	-1,349.38	0.06
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.469547	292,408.64	100.864760	302,594.28	10,185.64	0.10
		Base		97.469547	292,408.64	100.864760	302,594.28	10,185.64	0.10
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	380,000.000	Local		103.418768	392,991.32	104.833560	398,367.53	5,376.21	0.14
		Base		103.418768	392,991.32	104.833560	398,367.53	5,376.21	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	870,000.000	Local		102.831528	894,634.29	97.058160	844,405.99	-50,228.30	0.29
		Base		102.831528	894,634.29	97.058160	844,405.99	-50,228.30	0.29
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	1,020,000.000	Local		103.519664	1,055,900.57	102.472051	1,045,214.92	-10,685.65	0.36
		Base		103.519664	1,055,900.57	102.472051	1,045,214.92	-10,685.65	0.35
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.46953	15 Sep 2048		
	100,000.000	Local		86.232480	86,232.48	81.754920	81,754.92	-4,477.56	0.03
Original Face:	100,000.000	Base		86.232480	86,232.48	81.754920	81,754.92	-4,477.56	0.03
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584	22 May 2028		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
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		100.825600	342,807.04	97.578038	331,765.33	-11,041.71	0.11
		Base		100.825600	342,807.04	97.578038	331,765.33	-11,041.71	0.11
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45					5.45	01 Apr 2044		
	280,000.000	Local		104.301804	292,045.05	101.040412	282,913.15	-9,131.90	0.10
		Base		104.301804	292,045.05	101.040412	282,913.15	-9,131.90	0.10
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65					4.65	01 Jul 2026		
	430,000.000	Local		104.672751	450,092.83	101.237961	435,323.23	-14,769.60	0.15
		Base		104.672751	450,092.83	101.237961	435,323.23	-14,769.60	0.15
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		116.908386	81,835.87	122.000000	85,400.00	3,564.13	0.03
		Base		116.908386	81,835.87	122.000000	85,400.00	3,564.13	0.03
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		102.703137	104,757.20	112.375000	114,622.50	9,865.30	0.04
		Base		102.703137	104,757.20	112.375000	114,622.50	9,865.30	0.04
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	640,000.000	Local		127.549858	816,319.09	132.500000	848,000.00	31,680.91	0.29
		Base		127.549858	816,319.09	132.500000	848,000.00	31,680.91	0.29
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	140,000.000	Local		101.098321	141,537.65	100.697000	140,975.80	-561.85	0.05
		Base		101.098321	141,537.65	100.697000	140,975.80	-561.85	0.05
96950FAP9	WILLIAMS PARTNERS LP SR UNSECURED 01/45 4.9					4.9	15 Jan 2045		
	280,000.000	Local		103.650804	290,222.25	98.604714	276,093.20	-14,129.05	0.09
		Base		103.650804	290,222.25	98.604714	276,093.20	-14,129.05	0.09
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	370,000.000	Local		127.139684	470,416.83	127.645017	472,286.56	1,869.73	0.16
		Base		127.139684	470,416.83	127.645017	472,286.56	1,869.73	0.16
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		116.015488	92,812.39	118.750000	95,000.00	2,187.61	0.03
		Base		116.015488	92,812.39	118.750000	95,000.00	2,187.61	0.03
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		420,000.000	Local 99.462067	417,740.68	110.347000	463,457.40	45,716.72	0.16
			Base 99.462067	417,740.68	110.347000	463,457.40	45,716.72	0.16
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.55				5.55	25 Oct 2042		
		750,000.000	Local 107.086643	803,149.82	105.403000	790,522.50	-12,627.32	0.27
			Base 107.086643	803,149.82	105.403000	790,522.50	-12,627.32	0.27
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.5	23 Mar 2021		
		250,000.000	Local 100.128872	250,322.18	109.210000	273,025.00	22,702.82	0.09
			Base 100.128872	250,322.18	109.210000	273,025.00	22,702.82	0.09
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
		420,000.000	Local 101.138738	424,782.70	102.875000	432,075.00	7,292.30	0.15
			Base 101.138738	424,782.70	102.875000	432,075.00	7,292.30	0.15
98462YAC4	YAMANA GOLD INC COMPANY GUAR 144A 12/27 4.625				4.625	15 Dec 2027		
		870,000.000	Local 100.374289	873,256.31	98.472115	856,707.40	-16,548.91	0.29
			Base 100.374289	873,256.31	98.472115	856,707.40	-16,548.91	0.29
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.75	29 Apr 2025		
		910,000.000	Local 101.554841	924,149.05	101.250000	921,375.00	-2,774.05	0.31
			Base 101.554841	924,149.05	101.250000	921,375.00	-2,774.05	0.31
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.7	01 Feb 2043		
		30,000.000	Local 99.310067	29,793.02	106.881071	32,064.32	2,271.30	0.01
			Base 99.310067	29,793.02	106.881071	32,064.32	2,271.30	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125	16 Mar 2024		
		860,000.000	Local 103.992928	894,339.18	111.351000	957,618.60	63,279.42	0.33
Original Face:		480,000.000	Base 103.992928	894,339.18	111.351000	957,618.60	63,279.42	0.32
ACI0NWPB2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75				10.75	28 Mar 2022		
		300,000.000	Local 116.367217	349,101.65	109.400000	328,200.00	-20,901.65	0.11
			Base 116.367217	349,101.65	109.400000	328,200.00	-20,901.65	0.11
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.65	13 Dec 2026		
		230,000.000	Local 100.000000	230,000.00	105.500000	242,650.00	12,650.00	0.08
			Base 100.000000	230,000.00	105.500000	242,650.00	12,650.00	0.08
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625				9.625	02 Jun 2027		

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		300,000.000	Local 100.000000	300,000.00	107.070000	321,210.00	21,210.00	0.11
			Base 100.000000	300,000.00	107.070000	321,210.00	21,210.00	0.11
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.65	13 Dec 2026		
		360,000.000	Local 101.812464	366,524.87	105.500000	379,800.00	13,275.13	0.13
			Base 101.812464	366,524.87	105.500000	379,800.00	13,275.13	0.13
US DOLLAR Total								
		227,623,185.130	Local	241,121,507.31		241,197,272.20	75,764.89	81.99
Original Face:		4,263,000.000	Base	241,121,507.31		241,197,272.20	75,764.89	81.86
FIXED INCOME Total								
		235,723,185.130	Base	241,627,937.26		241,622,745.41	-5,191.85	82.00
Original Face:		4,263,000.000						
SWAPS FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
99S10JEL8	BWS027086 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2043		
		6,435,000.000	Local 100.000000	6,435,000.00	100.000000	6,435,000.00	0.00	2.19
			Base 100.000000	6,435,000.00	100.000000	6,435,000.00	0.00	2.18
99S10JEM6	BWS027086 IRS USD P F 2.94580 2 CCPVANILLA				2.9458	15 Nov 2043		
		-6,435,000.000	Local 100.000000	-6,435,000.00	101.167075	-6,510,101.28	-75,101.28	2.21
			Base 100.000000	-6,435,000.00	101.167075	-6,510,101.28	-75,101.28	2.21
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2043		
		12,584,000.000	Local 101.356412	12,754,690.88	100.000000	12,584,000.00	-170,690.88	4.28
			Base 101.356412	12,754,690.88	100.000000	12,584,000.00	-170,690.88	4.27
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA				2.95	15 Nov 2043		
		-12,584,000.000	Local 100.000000	-12,584,000.00	101.293041	-12,746,716.28	-162,716.28	4.33
			Base 100.000000	-12,584,000.00	101.293041	-12,746,716.28	-162,716.28	4.33
99S10TF01	BWS027300 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
		5,090,000.000	Local 93.407787	4,754,456.34	100.000000	5,090,000.00	335,543.66	1.73
			Base 93.407787	4,754,456.34	100.000000	5,090,000.00	335,543.66	1.73

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S10TF19	BWS027300 CDS USD P F	5.00000 2 CCPCDX			5.0	20 Dec 2022		
		-5,090,000.000	Local 100.000000	-5,090,000.00	106.490300	-5,420,356.27	-330,356.27	1.84
			Base 100.000000	-5,090,000.00	106.490300	-5,420,356.27	-330,356.27	1.84
99S10UQU0	BWS027144 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
		1,536,000.000	Local 97.989132	1,505,113.06	100.000000	1,536,000.00	30,886.94	0.52
			Base 97.989132	1,505,113.06	100.000000	1,536,000.00	30,886.94	0.52
99S10UQV8	BWS027144 CDS USD P F	1.00000 2 CCPCDX			1.0	20 Dec 2022		
		-1,536,000.000	Local 100.000000	-1,536,000.00	101.855900	-1,564,506.62	-28,506.62	0.53
			Base 100.000000	-1,536,000.00	101.855900	-1,564,506.62	-28,506.62	0.53
US DOLLAR Total								
			Local	-195,739.72		-596,680.45	-400,940.73	17.64
			Base	-195,739.72		-596,680.45	-400,940.73	17.61
SWAPS FIXED INCOME Total								
		0.000	Base	-195,739.72		-596,680.45	-400,940.73	17.61

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
	237,278,552.500	Base		242,274,823.29		241,801,336.99	-473,486.30	99.87
Original Face:	4,263,000.000							

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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
----------	-------------------	--------------	------------------------	------------------------	---------------	------------------	-----------------	-------------------	------------------	--------

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI0Z17C9	US LONG BOND(CBT) JUN18 XCBT 20180620						20 Jun 2018			
255.000	25,500,000.000	Local	37,389,375.00	36,554,253.21	146.625000	835,121.79		643,871.79	191,250.00	
		Base	37,389,375.00		146.625000	835,121.79		643,871.79	191,250.00	0.06

ADI0Z1DS7	US ULTRA BOND CBT JUN18 XCBT 20180620						20 Jun 2018			
131.000	13,100,000.000	Local	21,021,406.25	20,331,869.30	160.468750	689,536.95		538,068.20	151,468.75	
		Base	21,021,406.25		160.468750	689,536.95		538,068.20	151,468.75	0.05

ADI0Z1XB2	US 5YR NOTE (CBT) JUN18 XCBT 20180629						29 Jun 2018			
39.000	3,900,000.000	Local	4,463,976.58	4,446,836.90	114.460938	17,139.68		12,874.06	4,265.62	
		Base	4,463,976.58		114.460938	17,139.68		12,874.06	4,265.62	0.00

ADI0Z2YH6	US 2YR NOTE (CBT) JUN18 XCBT 20180629						29 Jun 2018			
2.000	400,000.000	Local	425,218.75	424,941.11	106.304688	277.64		215.14	62.50	
		Base	425,218.75		106.304688	277.64		215.14	62.50	0.00

US DOLLAR Total										
427.000	42,900,000.000	Local	63,299,976.58	61,757,900.52		1,542,076.06		1,195,029.19	347,046.87	
		Base				1,542,076.06		1,195,029.19	347,046.87	0.12

FUTURES LONG Total										
427.000	42,900,000.000	Base				1,542,076.06		1,195,029.19	347,046.87	0.12

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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
----------	-------------------	--------------	------------------------	------------------------	---------------	------------------	-----------------	-------------------	------------------	--------

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

AD10Z1T43	US 10YR NOTE (CBT)JUN18 XCBT 20180620						20 Jun 2018			
-121.000	-12,100,000.000	Local	-14,658,015.63	-14,528,735.33	121.140625	-129,280.30		-100,920.92	-28,359.38	
		Base	-14,658,015.63		121.140625	-129,280.30		-100,920.92	-28,359.38	0.01

US DOLLAR Total										
-121.000	-12,100,000.000	Local	-14,658,015.63	-14,528,735.33		-129,280.30		-100,920.92	-28,359.38	
		Base				-129,280.30		-100,920.92	-28,359.38	0.01

FUTURES SHORT Total										
-121.000	-12,100,000.000	Base				-129,280.30		-100,920.92	-28,359.38	0.01

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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 Total										
306.000		30,800,000.000	Base			1,412,795.76		1,094,108.27	318,687.49	0.13



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO

Exchange Rate: 20.133000

ARS	ARGENTINE PESO								
		3,086,621.080	Local	1.000000	3,086,621.08	1.000000	3,086,621.08	0.00	8.21
			Base	0.049957	154,198.99	0.049670	153,311.53	-887.46	0.07

ARGENTINE PESO Total

		3,086,621.080	Local		3,086,621.08		3,086,621.08	0.00	8.21
			Base		154,198.99		153,311.53	-887.46	0.07

BRAZILIAN REAL

Exchange Rate: 3.301450

BRL	BRAZILIAN REAL								
		34,091.500	Local	1.000000	34,091.50	1.000000	34,091.50	0.00	0.12
			Base	0.307283	10,475.74	0.302897	10,326.22	-149.52	0.00

BRAZILIAN REAL Total

		34,091.500	Local		34,091.50		34,091.50	0.00	0.12
			Base		10,475.74		10,326.22	-149.52	0.00

CANADIAN DOLLAR

Exchange Rate: 1.288350

CAD	CANADIAN DOLLAR								
		24,171.870	Local	1.000000	24,171.87	1.000000	24,171.87	0.00	0.06
			Base	0.766110	18,518.30	0.776187	18,761.88	243.58	0.01

CANADIAN DOLLAR Total

		24,171.870	Local		24,171.87		24,171.87	0.00	0.06
			Base		18,518.30		18,761.88	243.58	0.01

EURO CURRENCY

Exchange Rate: 0.812711

INTERNATIONAL

EUR	EURO CURRENCY								
		214,788.600	Local	1.000000	214,788.60	1.000000	214,788.60	0.00	16.01

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.234164	265,084.28	1.230450	264,286.57	-797.71	0.11	
INTERNATIONAL Total		214,788.600		214,788.60		214,788.60	0.00	16.01	
		Base		265,084.28		264,286.57	-797.71	0.11	
EURO CURRENCY Total		214,788.600		214,788.60		214,788.60	0.00	16.01	
		Base		265,084.28		264,286.57	-797.71	0.11	
INDONESIAN RUPIAH							Exchange Rate:	13,767.500000	
IDR	INDONESIAN RUPIAH								
		8,886,239.000	Local	1.000000	8,886,239.00	1.000000	8,886,239.00	0.00	0.02
			Base	0.000073	646.07	0.000073	645.45	-0.62	0.00
INDONESIAN RUPIAH Total		8,886,239.000	Local		8,886,239.00		8,886,239.00	0.00	0.02
			Base		646.07		645.45	-0.62	0.00
JAPANESE YEN							Exchange Rate:	106.405000	
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.008964	19,046.29	0.009398	19,969.04	922.75	0.01
JAPANESE YEN Total		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
			Base		19,046.29		19,969.04	922.75	0.01
MEXICAN PESO							Exchange Rate:	18.180000	
MXN	MEXICAN PESO (NEW)								
		2,703,458.320	Local	1.000000	2,703,458.32	1.000000	2,703,458.32	0.00	5.87
			Base	0.053285	144,054.22	0.055006	148,705.08	4,650.86	0.06
MEXICAN PESO Total		2,703,458.320	Local		2,703,458.32		2,703,458.32	0.00	5.87

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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		144,054.22		148,705.08	4,650.86	0.06
NEW ZEALAND DOLLAR							Exchange Rate:	1.383700
NZD	NEW ZEALAND DOLLAR							
		798.940 Local	1.000000	798.94	1.000000	798.94	0.00	100.00
		Base	0.719203	574.60	0.722700	577.39	2.79	0.00
NEW ZEALAND DOLLAR Total								
		798.940 Local		798.94		798.94	0.00	100.00
		Base		574.60		577.39	2.79	0.00
POUND STERLING							Exchange Rate:	0.712758
GBP	POUND STERLING							
		111,888.290 Local	1.000000	111,888.29	1.000000	111,888.29	0.00	0.97
		Base	1.413799	158,187.57	1.403001	156,979.35	-1,208.22	0.07
POUND STERLING Total								
		111,888.290 Local		111,888.29		111,888.29	0.00	0.97
		Base		158,187.57		156,979.35	-1,208.22	0.07
RUSSIAN RUBLE							Exchange Rate:	57.287500
RUB	RUSSIAN RUBLE							
		997,672.610 Local	1.000000	997,672.61	1.000000	997,672.61	0.00	0.74
		Base	0.017457	17,416.74	0.017456	17,415.19	-1.55	0.01
RUSSIAN RUBLE Total								
		997,672.610 Local		997,672.61		997,672.61	0.00	0.74
		Base		17,416.74		17,415.19	-1.55	0.01
SWEDISH KRONA							Exchange Rate:	8.349800
SEK	SWEDISH KRONA							
		197,706.070 Local	1.000000	197,706.07	1.000000	197,706.07	0.00	0.50
		Base	0.123188	24,354.96	0.119763	23,677.94	-677.02	0.01

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

SWEDISH KRONA Total

197,706.070	Local			197,706.07		197,706.07	0.00	0.50
	Base			24,354.96		23,677.94	-677.02	0.01

TURKISH LIRA

Exchange Rate: 3.945300

TRY	TURKISH LIRA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
79,500.000	Local		1.000000	79,500.00	1.000000	79,500.00	0.00	4.97
	Base		0.262591	20,875.97	0.253466	20,150.56	-725.41	0.01

TURKISH LIRA Total

79,500.000	Local			79,500.00		79,500.00	0.00	4.97
	Base			20,875.97		20,150.56	-725.41	0.01

CASH Total

18,461,742.280	Base			833,433.73		834,806.20	1,372.47	0.36
----------------	------	--	--	------------	--	------------	----------	------

CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,203,895.470	Local		100.000000	2,203,895.47	100.000000	2,203,895.47	0.00	1.40
	Base		100.000000	2,203,895.47	100.000000	2,203,895.47	0.00	0.95

US DOLLAR Total

2,203,895.470	Local			2,203,895.47		2,203,895.47	0.00	1.40
	Base			2,203,895.47		2,203,895.47	0.00	0.95

CASH EQUIVALENT Total

2,203,895.470	Base			2,203,895.47		2,203,895.47	0.00	0.95
---------------	------	--	--	--------------	--	--------------	------	------

EQUITY

SWEDISH KRONA

Exchange Rate: 8.349800

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		1,001.000	Local 1.000000	1,001.00	1.000000	1,001.00	0.00	0.00
			Base 0.118002	118.12	0.119763	119.88	1.76	0.00
SWEDISH KRONA Total								
		1,001.000	Local	1,001.00		1,001.00	0.00	0.00
			Base	118.12		119.88	1.76	0.00
US DOLLAR							Exchange Rate:	1.000000
08579X101	BERRY PETE CORP COMMON STOCK							
		8,033.000	Local 13.000000	104,429.00	8.750000	70,288.75	-34,140.25	0.04
			Base 13.000000	104,429.00	8.750000	70,288.75	-34,140.25	0.03
73936Q769	POWERSHARES SENIOR LOAN PORTFO POWERSHARES SENIOR LOAN							
		108,775.000	Local 23.207284	2,524,372.27	23.130000	2,515,965.75	-8,406.52	1.59
			Base 23.207284	2,524,372.27	23.130000	2,515,965.75	-8,406.52	1.09
79970Y600	SANCHEZ ENERGY CORP PREFERRED STOCK 6.5							
		7,100.000	Local 38.228582	271,422.93	17.031400	120,922.94	-150,499.99	0.08
			Base 38.228582	271,422.93	17.031400	120,922.94	-150,499.99	0.05
US DOLLAR Total								
		123,908.000	Local	2,900,224.20		2,707,177.44	-193,046.76	1.71
			Base	2,900,224.20		2,707,177.44	-193,046.76	1.17
EQUITY Total								
		124,909.000	Base	2,900,342.32		2,707,297.32	-193,045.00	1.17

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 20.133000

ACI0PY367	REPUBLIC OF ARGENTINA BONDS 09/18 21.2				21.2	19 Sep 2018		
		350,000.000	Local 97.990197	342,965.69	99.500000	348,250.00	5,284.31	0.93
			Base 5.656654	19,798.29	4.942135	17,297.47	-2,500.82	0.01
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		19,538,000.000	Local	105.722223	20,656,007.97	100.148440	19,567,002.21	-1,089,005.76	52.03
			Base	6.406564	1,251,714.50	4.974343	971,887.06	-279,827.44	0.42
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				28.19707	21 Jun 2020			
		11,880,000.000	Local	102.293607	12,152,480.54	105.753730	12,563,543.12	411,062.58	33.40
			Base	5.997951	712,556.62	5.252756	624,027.37	-88,529.25	0.27
ACI116JC2	BONO ARG AJUSTE CER UNSECURED 03/20 4				4.0	06 Mar 2020			
		1,940,000.000	Local	102.864145	1,995,564.41	105.400000	2,044,760.00	49,195.59	5.44
Original Face:		1,940,000.000	Base	5.083544	98,620.75	5.235186	101,562.61	2,941.86	0.04
ARGENTINE PESO Total									
		33,708,000.000	Local		35,147,018.61		34,523,555.33	-623,463.28	91.79
Original Face:		1,940,000.000	Base		2,082,690.16		1,714,774.51	-367,915.65	0.74
AUSTRALIAN DOLLAR							Exchange Rate:	1.301999	
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019			
		2,500,000.000	Local	101.168829	2,529,220.72	101.223800	2,530,595.00	1,374.28	100.00
			Base	79.002953	1,975,073.83	77.744914	1,943,622.84	-31,450.99	0.84
AUSTRALIAN DOLLAR Total									
		2,500,000.000	Local		2,529,220.72		2,530,595.00	1,374.28	100.00
			Base		1,975,073.83		1,943,622.84	-31,450.99	0.84
BRAZILIAN REAL							Exchange Rate:	3.301450	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021			
		2,619,000.000	Local	94.809260	2,483,054.52	104.869689	2,746,537.15	263,482.63	9.31
			Base	28.051953	734,680.65	31.764736	831,918.44	97,237.79	0.36
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027			
		2,195,000.000	Local	102.416390	2,248,039.76	102.763218	2,255,652.64	7,612.88	7.65
			Base	31.514861	691,751.20	31.126692	683,230.90	-8,520.30	0.29
BRAZILIAN REAL Total									
		4,814,000.000	Local		4,731,094.28		5,002,189.79	271,095.51	16.95

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

Books Open

Prepared by State Street



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,426,431.85		1,515,149.34	88,717.49	0.65

EGYPTIAN POUND

Exchange Rate: 17.630000

ACI10RG14	EGYPT TREASURY BILL BILLS 02/19 0.00000					05 Feb 2019		
	4,575,000.000	Local	87.706101	4,012,554.13	87.480300	4,002,223.73	-10,330.40	100.00
		Base	4.966479	227,216.42	4.962014	227,012.12	-204.30	0.10

EGYPTIAN POUND Total

	4,575,000.000	Local		4,012,554.13		4,002,223.73	-10,330.40	100.00
		Base		227,216.42		227,012.12	-204.30	0.10

EURO CURRENCY

Exchange Rate: 0.812711

INTERNATIONAL

ACI07TKQ5	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/49 VAR				7.0	29 Dec 2049		
	200,000.000	Local	104.986755	209,973.51	104.880000	209,760.00	-213.51	15.63
		Base	129.548710	259,097.42	129.049564	258,099.13	-998.29	0.11

INTERNATIONAL Total

	200,000.000	Local		209,973.51		209,760.00	-213.51	15.63
		Base		259,097.42		258,099.13	-998.29	0.11

EURO CURRENCY Total

	200,000.000	Local		209,973.51		209,760.00	-213.51	15.63
		Base		259,097.42		258,099.13	-998.29	0.11

INDONESIAN RUPIAH

Exchange Rate: 13,767.500000

ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.0	15 May 2027		
	23,323,000,000.000	Local	101.665463	23,711,436,048.51	101.650000	23,707,829,500.00	-3,606,548.51	63.73
		Base	0.007505	1,750,355.12	0.007383	1,722,014.13	-28,340.99	0.74

ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.0	15 May 2022		
	1,000,000,000.000	Local	102.745078	1,027,450,784.81	103.610000	1,036,100,000.00	8,649,215.19	2.79
		Base	0.007479	74,791.70	0.007526	75,256.95	465.25	0.03

ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034		
-----------	---	--	--	--	-------	-------------	--	--

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	342,000,000.000	Local	107.936307	369,142,170.11	108.500000	371,070,000.00	1,927,829.89	1.00	
		Base	0.008296	28,371.00	0.007881	26,952.61	-1,418.39	0.01	
B4NPD2II4	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026			
	10,940,000,000.000	Local	110.150627	12,050,478,643.31	110.375000	12,075,025,000.00	24,546,356.69	32.46	
		Base	0.008376	916,289.50	0.008017	877,067.37	-39,222.13	0.38	
INDONESIAN RUPIAH Total									
	35,605,000,000.000	Local		37,158,507,646.74		37,190,024,500.00	31,516,853.26	99.98	
		Base		2,769,807.32		2,701,291.06	-68,516.26	1.17	
MEXICAN PESO							Exchange Rate:	18.180000	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047			
	21,930,000,000.000	Local	108.690732	23,835,877.55	104.332000	22,880,007.60	-955,869.95	49.66	
		Base	6.078329	1,332,977.56	5.738834	1,258,526.27	-74,451.29	0.54	
B1QGYYRI9	MEX BONOS DESARR FIX RT BONDS 06/27 7.5				7.5	03 Jun 2027			
	7,380,000,000.000	Local	104.191681	7,689,346.05	101.229800	7,470,759.24	-218,586.81	16.21	
		Base	5.733332	423,119.87	5.568196	410,932.85	-12,187.02	0.18	
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038			
	11,920,000,000.000	Local	123.205756	14,686,126.13	109.243600	13,021,837.12	-1,664,289.01	28.26	
		Base	6.527171	778,038.84	6.008999	716,272.67	-61,766.17	0.31	
MEXICAN PESO Total									
	41,230,000,000.000	Local		46,211,349.73		43,372,603.96	-2,838,745.77	94.13	
		Base		2,534,136.27		2,385,731.79	-148,404.48	1.03	
POUND STERLING							Exchange Rate:	0.712758	
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020			
	150,000,000.000	Local	100.579313	150,868.97	101.625000	152,437.50	1,568.53	1.32	
		Base	155.168460	232,752.69	142.579950	213,869.92	-18,882.77	0.09	
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075			
	140,000,000.000	Local	105.058293	147,081.61	113.058000	158,281.20	11,199.59	1.37	
		Base	162.367271	227,314.18	158.620457	222,068.64	-5,245.54	0.10	

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
		150,000.000	Local 99.804047	149,706.07	104.000000	156,000.00	6,293.93	1.35
			Base 152.179640	228,269.46	145.912077	218,868.12	-9,401.34	0.09
ACI081Q14	VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/25 5.5				5.5	15 Jan 2025		
		153,000.000	Local 103.633758	158,559.65	102.250000	156,442.50	-2,117.15	1.36
Original Face:		170,000.000	Base 144.320098	220,809.75	143.456825	219,488.94	-1,320.81	0.09
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
		150,000.000	Local 99.823027	149,734.54	104.000000	156,000.00	6,265.46	1.35
			Base 153.095507	229,643.26	145.912077	218,868.12	-10,775.14	0.09
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
		200,000.000	Local 101.361050	202,722.10	108.775000	217,550.00	14,827.90	1.89
			Base 154.668495	309,336.99	152.611405	305,222.81	-4,114.18	0.13
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.5	08 Jul 2026		
		140,000.000	Local 106.900229	149,660.32	121.996000	170,794.40	21,134.08	1.48
			Base 164.728957	230,620.54	171.160478	239,624.67	9,004.13	0.10
POUND STERLING Total								
		1,083,000.000	Local	1,108,333.26		1,167,505.60	59,172.34	10.13
Original Face:		170,000.000	Base	1,678,746.87		1,638,011.22	-40,735.65	0.71
RUSSIAN RUBLE							Exchange Rate:	57.287500
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
		132,348,000.000	Local 95.313131	126,145,023.03	100.754000	133,345,903.92	7,200,880.89	99.26
			Base 1.553778	2,056,394.02	1.758743	2,327,661.43	271,267.41	1.00
RUSSIAN RUBLE Total								
		132,348,000.000	Local	126,145,023.03		133,345,903.92	7,200,880.89	99.26
			Base	2,056,394.02		2,327,661.43	271,267.41	1.00
TURKISH LIRA							Exchange Rate:	3.945300
ACI0KW2M2	TURKEY GOVERNMENT BOND BONDS 02/26 10.6				10.6	11 Feb 2026		
		1,680,000.000	Local 97.525404	1,638,426.79	90.550000	1,521,240.00	-117,186.79	95.03

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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	26.533063	445,755.46	22.951360	385,582.85	-60,172.61	0.17
TURKISH LIRA Total								
	1,680,000.000	Local		1,638,426.79		1,521,240.00	-117,186.79	95.03
		Base		445,755.46		385,582.85	-60,172.61	0.17
US DOLLAR							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	228,889.260	Local	99.944445	228,762.10	100.359400	229,711.89	949.79	0.15
		Base	99.944445	228,762.10	100.359400	229,711.89	949.79	0.10
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125	15 Sep 2023		
	350,000.000	Local	102.000294	357,001.03	103.625000	362,687.50	5,686.47	0.23
		Base	102.000294	357,001.03	103.625000	362,687.50	5,686.47	0.16
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	236,756.070	Local	89.158614	211,088.43	79.416700	188,023.86	-23,064.57	0.12
		Base	89.158614	211,088.43	79.416700	188,023.86	-23,064.57	0.08
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
	10,000.000	Local	99.915500	9,991.55	99.145059	9,914.51	-77.04	0.01
		Base	99.915500	9,991.55	99.145059	9,914.51	-77.04	0.00
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
	30,000.000	Local	102.813500	30,844.05	97.898136	29,369.44	-1,474.61	0.02
		Base	102.813500	30,844.05	97.898136	29,369.44	-1,474.61	0.01
00507UUA5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
	24,000.000	Local	99.837375	23,960.97	98.104201	23,545.01	-415.96	0.01
		Base	99.837375	23,960.97	98.104201	23,545.01	-415.96	0.01
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021		
	49,742.270	Local	95.919145	47,712.36	97.750000	48,623.07	910.71	0.03
		Base	95.919145	47,712.36	97.750000	48,623.07	910.71	0.02
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021		
	150,000.000	Local	100.819680	151,229.52	104.093119	156,139.68	4,910.16	0.10
		Base	100.819680	151,229.52	104.093119	156,139.68	4,910.16	0.07

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00912YAL6	AIR METHODS CORP TERM LOAN B						21 Apr 2024		
	138,000.000	Local		100.500000	138,690.00	100.250000	138,345.00	-345.00	0.09
		Base		100.500000	138,690.00	100.250000	138,345.00	-345.00	0.06
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN						30 Aug 2024		
	179,100.000	Local		101.165650	181,187.68	100.166700	179,398.56	-1,789.12	0.11
		Base		101.165650	181,187.68	100.166700	179,398.56	-1,789.12	0.08
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6						22 Jun 2023		
	257,404.860	Local		100.879758	259,669.40	98.763900	254,223.08	-5,446.32	0.16
		Base		100.879758	259,669.40	98.763900	254,223.08	-5,446.32	0.11
02034DAC1	ALMONDE INC TERM LOAN B						13 Jun 2024		
	209,473.690	Local		100.481550	210,482.41	99.861100	209,182.73	-1,299.68	0.13
		Base		100.481550	210,482.41	99.861100	209,182.73	-1,299.68	0.09
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	207,900.000	Local		100.000000	207,900.00	100.071400	208,048.44	148.44	0.13
		Base		100.000000	207,900.00	100.071400	208,048.44	148.44	0.09
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	219,468.360	Local		100.609988	220,807.09	100.291700	220,108.55	-698.54	0.14
		Base		100.609988	220,807.09	100.291700	220,108.55	-698.54	0.09
02474RAE3	AMERICAN BLDRS + CONTRACTORS TERM LOAN B						31 Oct 2023		
	198,000.000	Local		100.458045	198,906.93	100.125000	198,247.50	-659.43	0.13
		Base		100.458045	198,906.93	100.125000	198,247.50	-659.43	0.09
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	100,000.000	Local		103.602250	103,602.25	95.973390	95,973.39	-7,628.86	0.06
		Base		103.602250	103,602.25	95.973390	95,973.39	-7,628.86	0.04
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	186,675.000	Local		100.889701	188,335.85	100.312500	187,258.36	-1,077.49	0.12
		Base		100.889701	188,335.85	100.312500	187,258.36	-1,077.49	0.08
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	80,000.000	Local		87.527313	70,021.85	91.706924	73,365.54	3,343.69	0.05
		Base		87.527313	70,021.85	91.706924	73,365.54	3,343.69	0.03

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03765VAH3	APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1					02 May 2022			
		198,003.750	Local 100.737875	199,464.77	100.708300	199,406.21	-58.56	0.13	
			Base 100.737875	199,464.77	100.708300	199,406.21	-58.56	0.09	
03852JAH4	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025			
		219,450.000	Local 100.805842	221,218.42	100.791700	221,187.39	-31.03	0.14	
			Base 100.805842	221,218.42	100.791700	221,187.39	-31.03	0.10	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.75	15 Oct 2039			
		75,000.000	Local 109.267840	81,950.88	118.250000	88,687.50	6,736.62	0.06	
			Base 109.267840	81,950.88	118.250000	88,687.50	6,736.62	0.04	
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				2.4807	25 Jan 2034			
		293,836.280	Local 85.430114	251,024.67	97.141160	285,435.97	34,411.30	0.18	
Original Face:		22,150,000.000	Base 85.430114	251,024.67	97.141160	285,435.97	34,411.30	0.12	
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625				5.625	26 Jan 2022			
		320,000.000	Local 104.036328	332,916.25	101.450000	324,640.00	-8,276.25	0.21	
			Base 104.036328	332,916.25	101.450000	324,640.00	-8,276.25	0.14	
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625				4.625	11 Jan 2023			
		690,000.000	Local 98.953600	682,779.84	96.401000	665,166.90	-17,612.94	0.42	
			Base 98.953600	682,779.84	96.401000	665,166.90	-17,612.94	0.29	
04044PAD6	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 2					20 Oct 2021			
		221,962.620	Local 100.442804	222,945.48	100.395800	222,841.15	-104.33	0.14	
			Base 100.442804	222,945.48	100.395800	222,841.15	-104.33	0.10	
05400KAB6	AVOLON TLB BORROWER 1 (US) TERM LOAN					03 Apr 2022			
		99,498.740	Local 99.763092	99,263.02	100.069400	99,567.79	304.77	0.06	
			Base 99.763092	99,263.02	100.069400	99,567.79	304.77	0.04	
05604XAP1	BWAY HLDG CO TERM LOAN					03 Apr 2024			
		59,700.000	Local 99.560921	59,437.87	100.416700	59,948.77	510.90	0.04	
			Base 99.560921	59,437.87	100.416700	59,948.77	510.90	0.03	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044			
		20,000.000	Local 109.390200	21,878.04	112.269430	22,453.89	575.85	0.01	
			Base 109.390200	21,878.04	112.269430	22,453.89	575.85	0.01	

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024			
		90,000.000	Local	101.161978	91,045.78	101.567553	91,410.80	365.02	0.06
			Base	101.161978	91,045.78	101.567553	91,410.80	365.02	0.04
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025			
		70,000.000	Local	99.860686	69,902.48	100.761812	70,533.27	630.79	0.04
			Base	99.860686	69,902.48	100.761812	70,533.27	630.79	0.03
07014QAK7	BASS PRO GROUP LLC TERM LOAN B					25 Sep 2024			
		199,000.000	Local	99.454819	197,915.09	98.975000	196,960.25	-954.84	0.12
			Base	99.454819	197,915.09	98.975000	196,960.25	-954.84	0.08
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B					02 Jan 2025			
		215,000.000	Local	100.610665	216,312.93	100.388900	215,836.14	-476.79	0.14
			Base	100.610665	216,312.93	100.388900	215,836.14	-476.79	0.09
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				2.2607	25 Dec 2034			
		510,575.280	Local	95.152550	485,825.40	98.080110	500,772.80	14,947.40	0.32
		Original Face: 10,280,000.000	Base	95.152550	485,825.40	98.080110	500,772.80	14,947.40	0.22
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
		79,000.000	Local	109.277203	86,328.99	100.001416	79,001.12	-7,327.87	0.05
			Base	109.277203	86,328.99	100.001416	79,001.12	-7,327.87	0.03
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS					01 Oct 2022			
		233,611.300	Local	100.572104	234,947.80	100.375000	234,487.34	-460.46	0.15
			Base	100.572104	234,947.80	100.375000	234,487.34	-460.46	0.10
08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75				6.75	01 Nov 2020			
		200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.000000	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875				8.875	15 Feb 2021			
		250,000.000	Local	86.262888	215,657.22	94.250000	235,625.00	19,967.78	0.15
			Base	86.262888	215,657.22	94.250000	235,625.00	19,967.78	0.10
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026			
		760,000.000	Local	108.440959	824,151.29	109.950000	835,620.00	11,468.71	0.53
			Base	108.440959	824,151.29	109.950000	835,620.00	11,468.71	0.36

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2					2.0	23 Oct 2022		
	250,000.000	Local		99.378552	248,446.38	96.418534	241,046.34	-7,400.04	0.15
		Base		99.378552	248,446.38	96.418534	241,046.34	-7,400.04	0.10
12506KAD1	CBS RADIO INC TERM LOAN B						17 Nov 2024		
	214,462.500	Local		100.280254	215,063.54	100.312500	215,132.70	69.16	0.14
		Base		100.280254	215,063.54	100.312500	215,132.70	69.16	0.09
12513VAC0	CEC ENTMT INC TERM LOAN B						14 Feb 2021		
	139,636.360	Local		97.072417	135,548.39	93.850000	131,048.72	-4,499.67	0.08
		Base		97.072417	135,548.39	93.850000	131,048.72	-4,499.67	0.06
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C					4.03053	10 Nov 2049		
	430,000.000	Local		99.218967	426,641.56	98.025720	421,510.60	-5,130.96	0.27
Original Face:	430,000.000	Base		99.218967	426,641.56	98.025720	421,510.60	-5,130.96	0.18
12543DAL4	CHS/COMMUNITY HEALTH SYS COMPANY GUAR 11/19 8					8.0	15 Nov 2019		
	20,000.000	Local		98.643400	19,728.68	89.750000	17,950.00	-1,778.68	0.01
		Base		98.643400	19,728.68	89.750000	17,950.00	-1,778.68	0.01
12543DAY6	CHS/COMMUNITY HEALTH SYS SR SECURED 03/23 6.25					6.25	31 Mar 2023		
	60,000.000	Local		93.273967	55,964.38	92.125000	55,275.00	-689.38	0.04
		Base		93.273967	55,964.38	92.125000	55,275.00	-689.38	0.02
125581GX0	CIT GROUP INC SUBORDINATED 03/28 6.125					6.125	09 Mar 2028		
	100,000.000	Local		100.000000	100,000.00	103.750000	103,750.00	3,750.00	0.07
		Base		100.000000	100,000.00	103.750000	103,750.00	3,750.00	0.04
12592GBJ1	COMM MORTGAGE TRUST COMM 2014 CR19 C					4.71555	10 Aug 2047		
	910,000.000	Local		102.192697	929,953.54	100.382020	913,476.38	-16,477.16	0.58
Original Face:	910,000.000	Base		102.192697	929,953.54	100.382020	913,476.38	-16,477.16	0.39
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.46494	10 Dec 2047		
	280,000.000	Local		97.908275	274,143.17	97.552400	273,146.72	-996.45	0.17
Original Face:	280,000.000	Base		97.908275	274,143.17	97.552400	273,146.72	-996.45	0.12
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.7	01 May 2034		
	410,000.000	Local		96.568041	395,928.97	104.250000	427,425.00	31,496.03	0.27
		Base		96.568041	395,928.97	104.250000	427,425.00	31,496.03	0.18

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C					4.394	15 Nov 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
126458AD0	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/25 5.25					5.25	01 Jun 2025		
	160,000.000	Local		100.000000	160,000.00	100.000000	160,000.00	0.00	0.10
		Base		100.000000	160,000.00	100.000000	160,000.00	0.00	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	40,000.000	Local		102.103450	40,841.38	106.067287	42,426.91	1,585.53	0.03
		Base		102.103450	40,841.38	106.067287	42,426.91	1,585.53	0.02
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.78	25 Mar 2038		
	460,000.000	Local		98.292767	452,146.73	101.353026	466,223.92	14,077.19	0.30
		Base		98.292767	452,146.73	101.353026	466,223.92	14,077.19	0.20
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					1.8966	15 Apr 2037		
	200,424.030	Local		88.728961	177,834.16	94.048220	188,495.23	10,661.07	0.12
Original Face:	2,630,000.000	Base		88.728961	177,834.16	94.048220	188,495.23	10,661.07	0.08
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W					4.76101	25 Apr 2047		
	219,175.600	Local		100.557165	220,396.77	96.483440	211,468.16	-8,928.61	0.13
Original Face:	280,000.000	Base		100.557165	220,396.77	96.483440	211,468.16	-8,928.61	0.09
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	99,000.000	Local		99.584576	98,588.73	100.150000	99,148.50	559.77	0.06
		Base		99.584576	98,588.73	100.150000	99,148.50	559.77	0.04
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	209,475.000	Local		100.731343	211,006.98	100.660700	210,859.00	-147.98	0.13
		Base		100.731343	211,006.98	100.660700	210,859.00	-147.98	0.09
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	229,308.760	Local		100.499998	230,455.30	100.347200	230,104.92	-350.38	0.15
		Base		100.499998	230,455.30	100.347200	230,104.92	-350.38	0.10
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	120,000.000	Local		101.152675	121,383.21	101.250000	121,500.00	116.79	0.08
		Base		101.152675	121,383.21	101.250000	121,500.00	116.79	0.05

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	80,000.000	Local		105.122413	84,097.93	104.070000	83,256.00	-841.93	0.05
		Base		105.122413	84,097.93	104.070000	83,256.00	-841.93	0.04
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	120,000.000	Local		98.215767	117,858.92	97.500000	117,000.00	-858.92	0.07
		Base		98.215767	117,858.92	97.500000	117,000.00	-858.92	0.05
15670BAB8	CENTURYLINK ESCROW LLC TERM LOAN B						31 Jan 2025		
	189,525.000	Local		99.547785	188,667.94	98.395800	186,484.64	-2,183.30	0.12
		Base		99.547785	188,667.94	98.395800	186,484.64	-2,183.30	0.08
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	208,198.480	Local		100.069136	208,342.42	100.194400	208,603.22	260.80	0.13
		Base		100.069136	208,342.42	100.194400	208,603.22	260.80	0.09
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908	23 Jul 2025		
	120,000.000	Local		105.056383	126,067.66	102.190607	122,628.73	-3,438.93	0.08
		Base		105.056383	126,067.66	102.190607	122,628.73	-3,438.93	0.05
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	78,998.000	Local		99.878060	78,901.67	100.325000	79,254.74	353.07	0.05
		Base		99.878060	78,901.67	100.325000	79,254.74	353.07	0.03
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	200,000.000	Local		91.543860	183,087.72	100.500000	201,000.00	17,912.28	0.13
		Base		91.543860	183,087.72	100.500000	201,000.00	17,912.28	0.09
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	101,000.000	Local		142.725614	144,152.87	151.430501	152,944.81	8,791.94	0.10
		Base		142.725614	144,152.87	151.430501	152,944.81	8,791.94	0.07
20162VAG8	AMERICAN COMMERCIAL LINES LLC TERM LOAN						12 Nov 2020		
	0.000	Local		0.000000	-1,427.98	0.000000	0.00	1,427.98	0.00
		Base		0.000000	-1,427.98	0.000000	0.00	1,427.98	0.00
20341UAD1	COMMUNICATIONS SALES + LEASING TERM LOAN B						24 Oct 2022		
	197,006.250	Local		100.500324	197,991.92	96.156200	189,433.72	-8,558.20	0.12
		Base		100.500324	197,991.92	96.156200	189,433.72	-8,558.20	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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625	01 May 2023		
	60,000.000	Local		97.557500	58,534.50	99.250000	59,550.00	1,015.50	0.04
		Base		97.557500	58,534.50	99.250000	59,550.00	1,015.50	0.03
22025YAQ3	CORECIVIC INC COMPANY GUAR 10/22 5					5.0	15 Oct 2022		
	120,000.000	Local		95.942742	115,131.29	101.250000	121,500.00	6,368.71	0.08
		Base		95.942742	115,131.29	101.250000	121,500.00	6,368.71	0.05
23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.95	01 Apr 2022		
	150,000.000	Local		101.628500	152,442.75	100.500000	150,750.00	-1,692.75	0.10
		Base		101.628500	152,442.75	100.500000	150,750.00	-1,692.75	0.07
23918YAC2	DAVITA HEALTHCARE PARTNERS INC TERM LOAN B						24 Jun 2021		
	78,772.400	Local		100.181485	78,915.36	100.718800	79,338.62	423.26	0.05
		Base		100.181485	78,915.36	100.718800	79,338.62	423.26	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	209,475.000	Local		100.122024	209,730.61	100.089300	209,662.06	-68.55	0.13
		Base		100.122024	209,730.61	100.089300	209,662.06	-68.55	0.09
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	10,000.000	Local		101.216000	10,121.60	112.578608	11,257.86	1,136.26	0.01
		Base		101.216000	10,121.60	112.578608	11,257.86	1,136.26	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	130,000.000	Local		99.081069	128,805.39	106.282836	138,167.69	9,362.30	0.09
		Base		99.081069	128,805.39	106.282836	138,167.69	9,362.30	0.06
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022		
	30,000.000	Local		101.705267	30,511.58	95.625000	28,687.50	-1,824.08	0.02
		Base		101.705267	30,511.58	95.625000	28,687.50	-1,824.08	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	320,000.000	Local		98.661375	315,716.40	89.125000	285,200.00	-30,516.40	0.18
		Base		98.661375	315,716.40	89.125000	285,200.00	-30,516.40	0.12
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75					7.75	01 Feb 2026		
	40,000.000	Local		100.000000	40,000.00	91.750000	36,700.00	-3,300.00	0.02
		Base		100.000000	40,000.00	91.750000	36,700.00	-3,300.00	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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29413XAB3	ENVIVA PARTNERS LP/FIN C COMPANY GUAR 11/21 8.5				8.5	01 Nov 2021		
		70,000.000	Local 105.147429	73,603.20	105.750000	74,025.00	421.80	0.05
			Base 105.147429	73,603.20	105.750000	74,025.00	421.80	0.03
31335BNT9	FED HM LN PC POOL G61302 FG 02/48 FIXED 3.5				3.5	01 Feb 2048		
		497,774.720	Local 100.421876	499,874.71	100.534725	500,436.45	561.74	0.32
Original Face:		500,000.000	Base 100.421876	499,874.71	100.534725	500,436.45	561.74	0.22
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.618385	15 Apr 2041		
		92,808.270	Local 7.039761	6,533.48	4.029320	3,739.54	-2,793.94	0.00
Original Face:		200,000.000	Base 7.039761	6,533.48	4.029320	3,739.54	-2,793.94	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				6.3707	25 Oct 2024		
		582,171.240	Local 102.098956	594,390.76	111.497610	649,107.02	54,716.26	0.41
Original Face:		600,000.000	Base 102.098956	594,390.76	111.497610	649,107.02	54,716.26	0.28
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				4.2207	25 Dec 2027		
		389,538.190	Local 101.142075	393,987.01	102.128360	397,828.97	3,841.96	0.25
Original Face:		800,000.000	Base 101.142075	393,987.01	102.128360	397,828.97	3,841.96	0.17
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				9.1707	25 Dec 2027		
		328,997.690	Local 99.996337	328,985.64	123.663310	406,849.43	77,863.79	0.26
Original Face:		330,000.000	Base 99.996337	328,985.64	123.663310	406,849.43	77,863.79	0.18
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				4.4707	25 Apr 2028		
		390,100.910	Local 102.382220	399,393.97	103.654160	404,355.82	4,961.85	0.26
Original Face:		570,000.000	Base 102.382220	399,393.97	103.654160	404,355.82	4,961.85	0.17
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				6.2707	25 Oct 2028		
		570,000.000	Local 102.860112	586,302.64	114.799330	654,356.18	68,053.54	0.41
Original Face:		570,000.000	Base 102.860112	586,302.64	114.799330	654,356.18	68,053.54	0.28
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				3.4207	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	99.165000	594,990.00	-5,010.00	0.38
Original Face:		600,000.000	Base 100.000000	600,000.00	99.165000	594,990.00	-5,010.00	0.26
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				4.7707	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	95.969000	575,814.00	-24,186.00	0.36
Original Face:		600,000.000	Base 100.000000	600,000.00	95.969000	575,814.00	-24,186.00	0.25

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.36874	25 Oct 2035		
	107,952.280	Local	3.402235	3,672.79	6.510420	7,028.15	3,355.36	0.00	
Original Face:	1,400,000.000	Base	3.402235	3,672.79	6.510420	7,028.15	3,355.36	0.00	
31395BT78	FANNIE MAE FNR 2006 28 IP					1.54182	25 Apr 2036		
	78,307.720	Local	8.575796	6,715.51	8.216430	6,434.10	-281.41	0.00	
Original Face:	2,700,000.000	Base	8.574787	6,714.72	8.216430	6,434.10	-280.62	0.00	
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.13168	25 Jul 2036		
	87,618.220	Local	2.517342	2,205.65	8.854690	7,758.32	5,552.67	0.00	
Original Face:	1,400,000.000	Base	2.517342	2,205.65	8.854690	7,758.32	5,552.67	0.00	
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.13753	25 Dec 2036		
	107,792.140	Local	2.530658	2,727.85	9.253860	9,974.93	7,247.08	0.01	
Original Face:	1,700,000.000	Base	2.530658	2,727.85	9.253860	9,974.93	7,247.08	0.00	
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.58912	25 Dec 2036		
	102,562.670	Local	0.949956	974.30	6.751720	6,924.74	5,950.44	0.00	
Original Face:	1,600,000.000	Base	0.949956	974.30	6.751720	6,924.74	5,950.44	0.00	
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	28,717.180	Local	0.944696	271.29	0.783040	224.87	-46.42	0.00	
Original Face:	425,601.240	Base	0.944696	271.29	0.783040	224.87	-46.42	0.00	
3140HCA89	FNMA POOL BJ9930 FN 04/48 FIXED 4					4.0	01 Apr 2048		
	500,000.000	Local	102.542042	512,710.21	102.759469	513,797.35	1,087.14	0.33	
Original Face:	500,000.000	Base	102.542042	512,710.21	102.759469	513,797.35	1,087.14	0.22	
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	209,210.340	Local	100.453008	210,158.08	100.145800	209,515.37	-642.71	0.13	
		Base	100.453008	210,158.08	100.145800	209,515.37	-642.71	0.09	
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					2.4907	25 Sep 2034		
	226,429.910	Local	96.798797	219,181.43	99.590610	225,502.93	6,321.50	0.14	
Original Face:	420,000.000	Base	96.798797	219,181.43	99.590610	225,502.93	6,321.50	0.10	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	350,000.000	Local	124.140120	434,490.42	131.532865	460,365.03	25,874.61	0.29	
		Base	124.140120	434,490.42	131.532865	460,365.03	25,874.61	0.20	

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN					29 Dec 2023			
		213,043.370	Local 101.011123	215,197.50	100.395800	213,886.60	-1,310.90	0.14	
			Base 101.011123	215,197.50	100.395800	213,886.60	-1,310.90	0.09	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		229,419.190	Local 100.875001	231,426.61	100.375000	230,279.51	-1,147.10	0.15	
			Base 100.875001	231,426.61	100.375000	230,279.51	-1,147.10	0.10	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043			
		390,000.000	Local 93.250185	363,675.72	91.970000	358,683.00	-4,992.72	0.23	
			Base 93.250185	363,675.72	91.970000	358,683.00	-4,992.72	0.15	
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				2.6607	25 Aug 2033			
		422,521.820	Local 96.101257	406,048.78	99.192680	419,110.72	13,061.94	0.27	
Original Face:		3,970,000.000	Base 96.101257	406,048.78	99.192680	419,110.72	13,061.94	0.18	
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C				4.66031	10 Nov 2047			
		195,000.000	Local 101.435436	197,799.10	99.062870	193,172.60	-4,626.50	0.12	
Original Face:		195,000.000	Base 101.435436	197,799.10	99.062870	193,172.60	-4,626.50	0.08	
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.12326	10 Oct 2049			
		430,000.000	Local 99.155651	426,369.30	99.235620	426,713.17	343.87	0.27	
Original Face:		430,000.000	Base 99.155651	426,369.30	99.235620	426,713.17	343.87	0.18	
36252HAK7	GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 C				4.299	10 Mar 2050			
		200,000.000	Local 102.899635	205,799.27	100.008020	200,016.04	-5,783.23	0.13	
Original Face:		200,000.000	Base 102.899635	205,799.27	100.008020	200,016.04	-5,783.23	0.09	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039			
		270,000.000	Local 129.553615	349,794.76	129.525342	349,718.42	-76.34	0.22	
			Base 129.553615	349,794.76	129.525342	349,718.42	-76.34	0.15	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		350,000.000	Local 121.512677	425,294.37	109.829931	384,404.76	-40,889.61	0.24	
			Base 121.512677	425,294.37	109.829931	384,404.76	-40,889.61	0.17	
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625				5.625	15 Jun 2024			
		90,000.000	Local 94.290867	84,861.78	94.250000	84,825.00	-36.78	0.05	
			Base 94.290867	84,861.78	94.250000	84,825.00	-36.78	0.04	

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.0	15 May 2023		
		90,000.000	Local 100.000000	90,000.00	98.500000	88,650.00	-1,350.00	0.06
			Base 100.000000	90,000.00	98.500000	88,650.00	-1,350.00	0.04
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		100,000.000	Local 128.254440	128,254.44	125.271326	125,271.33	-2,983.11	0.08
			Base 128.254440	128,254.44	125.271326	125,271.33	-2,983.11	0.05
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				0.82201	20 Nov 2042		
		84,796.540	Local 7.617870	6,459.69	3.311730	2,808.23	-3,651.46	0.00
Original Face:		300,000.000	Base 7.617870	6,459.69	3.311730	2,808.23	-3,651.46	0.00
404119BN8	HCA INC SR SECURED 03/24 5				5.0	15 Mar 2024		
		110,000.000	Local 101.738855	111,912.74	101.000000	111,100.00	-812.74	0.07
			Base 101.738855	111,912.74	101.000000	111,100.00	-812.74	0.05
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025		
		40,000.000	Local 102.066750	40,826.70	100.250000	40,100.00	-726.70	0.03
			Base 102.066750	40,826.70	100.250000	40,100.00	-726.70	0.02
404119BS7	HCA INC COMPANY GUAR 02/26 5.875				5.875	15 Feb 2026		
		20,000.000	Local 105.481900	21,096.38	101.750000	20,350.00	-746.38	0.01
			Base 105.481900	21,096.38	101.750000	20,350.00	-746.38	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026		
		30,000.000	Local 103.784700	31,135.41	101.300000	30,390.00	-745.41	0.02
			Base 103.784700	31,135.41	101.300000	30,390.00	-745.41	0.01
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047		
		340,000.000	Local 100.047200	340,160.48	96.625000	328,525.00	-11,635.48	0.21
			Base 100.047200	340,160.48	96.625000	328,525.00	-11,635.48	0.14
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.25	18 Aug 2025		
		240,000.000	Local 104.261625	250,227.90	99.224722	238,139.33	-12,088.57	0.15
			Base 104.261625	250,227.90	99.224722	238,139.33	-12,088.57	0.10
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.25	31 Dec 2099		
		200,000.000	Local 100.000000	200,000.00	102.250000	204,500.00	4,500.00	0.13
			Base 100.000000	200,000.00	102.250000	204,500.00	4,500.00	0.09

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	102.000000	204,000.00	4,000.00	0.13
		Base		100.000000	200,000.00	102.000000	204,000.00	4,000.00	0.09
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875					5.875	15 Oct 2020		
	220,000.000	Local		96.422977	212,130.55	99.125000	218,075.00	5,944.45	0.14
		Base		96.422977	212,130.55	99.125000	218,075.00	5,944.45	0.09
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	290,000.000	Local		105.021914	304,563.55	98.875000	286,737.50	-17,826.05	0.18
		Base		105.021914	304,563.55	98.875000	286,737.50	-17,826.05	0.12
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	228,623.670	Local		100.588898	229,970.03	100.488600	229,740.73	-229.30	0.15
		Base		100.588898	229,970.03	100.488600	229,740.73	-229.30	0.10
437690AZ3	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 3 M2					3.5707	25 Jul 2034		
	403,474.530	Local		94.288643	380,430.66	99.394920	401,033.19	20,602.53	0.25
Original Face:	590,000.000	Base		94.288643	380,430.66	99.394920	401,033.19	20,602.53	0.17
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.8	22 May 2019		
	200,000.000	Local		102.136280	204,272.56	101.592900	203,185.80	-1,086.76	0.13
		Base		102.136280	204,272.56	101.592900	203,185.80	-1,086.76	0.09
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	209,475.000	Local		101.000000	211,569.75	100.343800	210,195.18	-1,374.57	0.13
		Base		101.000000	211,569.75	100.343800	210,195.18	-1,374.57	0.09
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85					2.85	26 May 2018		
	250,000.000	Local		99.781896	249,454.74	99.952000	249,880.00	425.26	0.16
		Base		99.781896	249,454.74	99.952000	249,880.00	425.26	0.11
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.47989	15 Aug 2049		
	400,000.000	Local		97.339720	389,358.88	93.371570	373,486.28	-15,872.60	0.24
Original Face:	400,000.000	Base		97.339720	389,358.88	93.371570	373,486.28	-15,872.60	0.16
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C					3.9582	15 Apr 2046		
	410,000.000	Local		99.884529	409,526.57	98.247150	402,813.32	-6,713.25	0.26
Original Face:	410,000.000	Base		99.884529	409,526.57	98.247150	402,813.32	-6,713.25	0.17

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.45931	15 Dec 2049		
		400,000.000	Local 90.095100	360,380.40	93.135960	372,543.84	12,163.44	0.24
Original Face:		400,000.000	Base 90.095100	360,380.40	93.135960	372,543.84	12,163.44	0.16
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022		
		197,468.350	Local 100.211907	197,886.80	100.237500	197,937.34	50.54	0.13
			Base 100.211907	197,886.80	100.237500	197,937.34	50.54	0.09
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028		
		200,000.000	Local 102.355375	204,710.75	111.000000	222,000.00	17,289.25	0.14
Original Face:		200,000.000	Base 102.355375	204,710.75	111.000000	222,000.00	17,289.25	0.10
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.95	15 Jul 2025		
		10,000.000	Local 103.665700	10,366.57	99.560519	9,956.05	-410.52	0.01
			Base 103.665700	10,366.57	99.560519	9,956.05	-410.52	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.2	15 Jul 2045		
		50,000.000	Local 110.446760	55,223.38	101.632248	50,816.12	-4,407.26	0.03
			Base 110.446760	55,223.38	101.632248	50,816.12	-4,407.26	0.02
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ				5.452	15 Sep 2039		
		489,124.570	Local 86.874483	424,924.44	79.227660	387,521.95	-37,402.49	0.25
Original Face:		635,216.000	Base 86.874483	424,924.44	79.227660	387,521.95	-37,402.49	0.17
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN					04 Oct 2023		
		205,964.850	Local 100.746792	207,502.98	100.796900	207,606.18	103.20	0.13
			Base 100.746792	207,502.98	100.796900	207,606.18	103.20	0.09
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.5	30 Apr 2024		
		100,000.000	Local 100.000000	100,000.00	98.000000	98,000.00	-2,000.00	0.06
			Base 100.000000	100,000.00	98.000000	98,000.00	-2,000.00	0.04
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023		
		77,366.090	Local 100.640875	77,861.91	100.500000	77,752.92	-108.99	0.05
			Base 100.640875	77,861.91	100.500000	77,752.92	-108.99	0.03
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024		
		230,000.000	Local 99.905930	229,783.64	100.093800	230,215.74	432.10	0.15
			Base 99.905930	229,783.64	100.093800	230,215.74	432.10	0.10

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	200,000.000	Local		102.652205	205,304.41	108.375000	216,750.00	11,445.59	0.14
		Base		102.652205	205,304.41	108.375000	216,750.00	11,445.59	0.09
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.65	24 Mar 2026		
	200,000.000	Local		101.957910	203,915.82	100.365302	200,730.60	-3,185.22	0.13
		Base		101.957910	203,915.82	100.365302	200,730.60	-3,185.22	0.09
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,608.040	Local		99.774036	11,581.81	98.458300	11,429.08	-152.73	0.01
		Base		99.774036	11,581.81	98.458300	11,429.08	-152.73	0.00
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625					6.625	15 Dec 2021		
	0.000	Local		0.000000	4.27	0.000000	0.00	-4.27	0.00
		Base		0.000000	4.27	0.000000	0.00	-4.27	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B						25 Apr 2023		
	207,833.330	Local		100.503630	208,880.04	100.200000	208,249.00	-631.04	0.13
		Base		100.503630	208,880.04	100.200000	208,249.00	-631.04	0.09
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	176,506.030	Local		100.940472	178,166.02	100.437500	177,278.24	-887.78	0.11
		Base		100.940472	178,166.02	100.437500	177,278.24	-887.78	0.08
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.25	01 Aug 2026		
	186,000.000	Local		95.503597	177,636.69	99.625000	185,302.50	7,665.81	0.12
		Base		95.503597	177,636.69	99.625000	185,302.50	7,665.81	0.08
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	100,000.000	Local		97.250820	97,250.82	98.030000	98,030.00	779.18	0.06
		Base		97.250820	97,250.82	98.030000	98,030.00	779.18	0.04
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	260,000.000	Local		101.318762	263,428.78	104.856789	272,627.65	9,198.87	0.17
		Base		101.318762	263,428.78	104.856789	272,627.65	9,198.87	0.12
57665RAF3	MATCH GROUP INC SR UNSECURED 06/24 6.375					6.375	01 Jun 2024		
	190,000.000	Local		107.782758	204,787.24	106.375000	202,112.50	-2,674.74	0.13
		Base		107.782758	204,787.24	106.375000	202,112.50	-2,674.74	0.09

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.1407	25 Jun 2035		
	248,218.530	Local		99.688392	247,445.06	99.651450	247,353.36	-91.70	0.16
Original Face:	8,410,000.000	Base		99.688392	247,445.06	99.651450	247,353.36	-91.70	0.11
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.0107	25 Aug 2036		
	880,000.000	Local		94.196505	828,929.24	98.301210	865,050.65	36,121.41	0.55
Original Face:	880,000.000	Base		94.196505	828,929.24	98.301210	865,050.65	36,121.41	0.37
594088AM8	MICHAELS STORES INC 2016 REPLACEMENT TERM B						30 Jan 2023		
	209,416.030	Local		100.000000	209,416.03	100.444400	210,346.67	930.64	0.13
		Base		100.000000	209,416.03	100.444400	210,346.67	930.64	0.09
61691EBF1	MORGAN STANLEY CAPITAL I TRUST MSC 2016 UB12 C					4.28857	15 Dec 2049		
	410,000.000	Local		95.823522	392,876.44	97.491300	399,714.33	6,837.89	0.25
Original Face:	410,000.000	Base		95.823522	392,876.44	97.491300	399,714.33	6,837.89	0.17
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C					4.439	15 Dec 2049		
	410,000.000	Local		97.154978	398,335.41	99.900600	409,592.46	11,257.05	0.26
Original Face:	410,000.000	Base		97.154978	398,335.41	99.900600	409,592.46	11,257.05	0.18
627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B						16 Apr 2020		
	89,044.660	Local		96.038224	85,516.91	84.650000	75,376.30	-10,140.61	0.05
		Base		96.038224	85,516.91	84.650000	75,376.30	-10,140.61	0.03
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					2.2507	25 Sep 2035		
	750,000.000	Local		69.350469	520,128.52	89.866320	673,997.40	153,868.88	0.43
Original Face:	750,000.000	Base		69.350469	520,128.52	89.866320	673,997.40	153,868.88	0.29
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	30,000.000	Local		99.252467	29,775.74	106.368868	31,910.66	2,134.92	0.02
		Base		99.252467	29,775.74	106.368868	31,910.66	2,134.92	0.01
680665AK2	OLIN CORP SR UNSECURED 02/30 5					5.0	01 Feb 2030		
	80,000.000	Local		100.368338	80,294.67	95.750000	76,600.00	-3,694.67	0.05
		Base		100.368338	80,294.67	95.750000	76,600.00	-3,694.67	0.03
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					2.1607	25 Aug 2032		
	147,079.890	Local		92.899118	136,635.92	97.820680	143,874.55	7,238.63	0.09
Original Face:	13,350,000.000	Base		92.899118	136,635.92	97.820680	143,874.55	7,238.63	0.06

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	240,000.000	Local		100.934379	242,242.51	101.186500	242,847.60	605.09	0.15
		Base		100.934379	242,242.51	101.186500	242,847.60	605.09	0.10
69353FAX2	PQ CORP THIRD AMENDMENT TRANCHE B 1 TE						08 Feb 2025		
	207,978.750	Local		100.499998	209,018.64	100.267900	208,535.93	-482.71	0.13
		Base		100.499998	209,018.64	100.267900	208,535.93	-482.71	0.09
698475AP5	PANHANDLE PLAINS HIGHER EDUCAT PPHEA 2011 1 A2					2.64465	01 Jul 2024		
	86,782.410	Local		100.179034	86,937.78	100.103160	86,871.93	-65.85	0.06
	Original Face: 370,000.000	Base		100.179034	86,937.78	100.103160	86,871.93	-65.85	0.04
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	208,950.000	Local		100.605839	210,215.90	100.025000	209,002.24	-1,213.66	0.13
		Base		100.605839	210,215.90	100.025000	209,002.24	-1,213.66	0.09
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625	15 Apr 2027		
	105,000.000	Local		106.419438	111,740.41	103.500000	108,675.00	-3,065.41	0.07
		Base		106.419438	111,740.41	103.500000	108,675.00	-3,065.41	0.05
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	49,295.490	Local		100.526945	49,555.25	73.000000	35,985.71	-13,569.54	0.02
		Base		100.526945	49,555.25	73.000000	35,985.71	-13,569.54	0.02
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.85	31 Dec 2099		
	90,000.000	Local		79.708344	71,737.51	94.500000	85,050.00	13,312.49	0.05
		Base		79.708344	71,737.51	94.500000	85,050.00	13,312.49	0.04
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.75	01 Feb 2029		
	310,000.000	Local		98.066339	304,005.65	96.763000	299,965.30	-4,040.35	0.19
		Base		98.066339	304,005.65	96.763000	299,965.30	-4,040.35	0.13
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	685,669.430	Local		89.282804	612,184.89	80.062500	548,964.09	-63,220.80	0.35
		Base		89.282804	612,184.89	80.062500	548,964.09	-63,220.80	0.24
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	208,947.370	Local		100.606741	210,215.14	100.171900	209,306.55	-908.59	0.13
		Base		100.606741	210,215.14	100.171900	209,306.55	-908.59	0.09

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25					5.25	01 May 2023		
	220,000.000	Local		99.247650	218,344.83	96.254000	211,758.80	-6,586.03	0.13
		Base		99.247650	218,344.83	96.254000	211,758.80	-6,586.03	0.09
74733VAD2	QEP RESOURCES INC SR UNSECURED 03/26 5.625					5.625	01 Mar 2026		
	130,000.000	Local		100.972662	131,264.46	94.500000	122,850.00	-8,414.46	0.08
		Base		100.972662	131,264.46	94.500000	122,850.00	-8,414.46	0.05
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	226,713.810	Local		100.712387	228,328.89	100.406200	227,634.72	-694.17	0.14
		Base		100.712387	228,328.89	100.406200	227,634.72	-694.17	0.10
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	210,639.250	Local		100.724908	212,166.19	100.410700	211,504.35	-661.84	0.13
		Base		100.724908	212,166.19	100.410700	211,504.35	-661.84	0.09
74978QAB1	RSP PERMIAN INC COMPANY GUAR 10/22 6.625					6.625	01 Oct 2022		
	120,000.000	Local		102.859083	123,430.90	104.499000	125,398.80	1,967.90	0.08
		Base		102.859083	123,430.90	104.499000	125,398.80	1,967.90	0.05
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	136,363.640	Local		99.771911	136,052.61	101.125000	137,897.73	1,845.12	0.09
		Base		99.771911	136,052.61	101.125000	137,897.73	1,845.12	0.06
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681					9.681	02 Jul 2026		
	369,000.000	Local		107.162371	395,429.15	59.500000	219,555.00	-175,874.15	0.14
		Base		107.162371	395,429.15	59.500000	219,555.00	-175,874.15	0.09
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25					3.25	12 Jun 2020		
	22,000.000	Local		99.991636	21,998.16	100.009632	22,002.12	3.96	0.01
		Base		99.991636	21,998.16	100.009632	22,002.12	3.96	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	237,006.000	Local		100.389965	237,930.24	100.477300	238,137.23	206.99	0.15
		Base		100.389965	237,930.24	100.477300	238,137.23	206.99	0.10
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625					5.625	15 Nov 2023		
	250,000.000	Local		98.471132	246,177.83	94.500000	236,250.00	-9,927.83	0.15
		Base		98.471132	246,177.83	94.500000	236,250.00	-9,927.83	0.10

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625	29 Dec 2049		
	200,000.000	Local		99.900800	199,801.60	108.625000	217,250.00	17,448.40	0.14
		Base		99.900800	199,801.60	108.625000	217,250.00	17,448.40	0.09
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	120,000.000	Local		100.503958	120,604.75	101.724391	122,069.27	1,464.52	0.08
		Base		100.503958	120,604.75	101.724391	122,069.27	1,464.52	0.05
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.4545	15 Jun 2039		
	280,000.000	Local		90.302439	252,846.83	97.446270	272,849.56	20,002.73	0.17
	Original Face: 280,000.000	Base		90.302439	252,846.83	97.446270	272,849.56	20,002.73	0.12
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A					2.3645	16 Dec 2041		
	600,000.000	Local		90.173097	541,038.58	95.046050	570,276.30	29,237.72	0.36
	Original Face: 600,000.000	Base		90.173097	541,038.58	95.046050	570,276.30	29,237.72	0.25
78444LAD5	SLC STUDENT LOAN TRUST SLCLT 2008 1 A4A					3.7245	15 Dec 2032		
	433,800.350	Local		103.158776	447,503.13	103.432400	448,690.11	1,186.98	0.28
	Original Face: 610,000.000	Base		103.158776	447,503.13	103.432400	448,690.11	1,186.98	0.19
78445CAD4	SLM STUDENT LOAN TRUST SLMA 2008 6 A4					2.8452	25 Jul 2023		
	340,804.210	Local		101.110280	344,588.09	100.709050	343,220.68	-1,367.41	0.22
	Original Face: 350,000.000	Base		101.110280	344,588.09	100.709050	343,220.68	-1,367.41	0.15
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125					6.125	15 Jan 2023		
	320,000.000	Local		88.296831	282,549.86	72.937500	233,400.00	-49,149.86	0.15
		Base		88.296831	282,549.86	72.937500	233,400.00	-49,149.86	0.10
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.0	01 Dec 2022		
	420,000.000	Local		108.090207	453,978.87	107.687500	452,287.50	-1,691.37	0.29
		Base		108.090207	453,978.87	107.687500	452,287.50	-1,691.37	0.20
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	39,898.990	Local		100.621419	40,146.93	100.270800	40,007.04	-139.89	0.03
		Base		100.621419	40,146.93	100.270800	40,007.04	-139.89	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	30,000.000	Local		104.804767	31,441.43	108.452288	32,535.69	1,094.26	0.02
		Base		104.804767	31,441.43	108.452288	32,535.69	1,094.26	0.01

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	10,000.000	Local	105.104500	10,510.45	100.084191	10,008.42	-502.03	0.01	
		Base	105.104500	10,510.45	100.084191	10,008.42	-502.03	0.00	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	364,757.730	Local	100.000000	364,757.73	98.651500	359,838.97	-4,918.76	0.23	
Original Face:	380,000.000	Base	100.000000	364,757.73	98.651500	359,838.97	-4,918.76	0.16	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.75	15 Mar 2032		
	10,000.000	Local	116.622600	11,662.26	104.500000	10,450.00	-1,212.26	0.01	
		Base	116.622600	11,662.26	104.500000	10,450.00	-1,212.26	0.00	
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	575,000.000	Local	100.812864	579,673.97	102.000000	586,500.00	6,826.03	0.37	
		Base	100.812864	579,673.97	102.000000	586,500.00	6,826.03	0.25	
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125					7.125	15 Jun 2024		
	80,000.000	Local	98.505838	78,804.67	97.500000	78,000.00	-804.67	0.05	
		Base	98.505838	78,804.67	97.500000	78,000.00	-804.67	0.03	
85207UAK1	SPRINT CORP COMPANY GUAR 03/26 7.625					7.625	01 Mar 2026		
	150,000.000	Local	100.000000	150,000.00	97.570000	146,355.00	-3,645.00	0.09	
		Base	100.000000	150,000.00	97.570000	146,355.00	-3,645.00	0.06	
85769EAR2	STATION CASINOS LLC TERM LOAN B						08 Jun 2023		
	76,725.310	Local	100.409500	77,039.50	100.250000	76,917.12	-122.38	0.05	
		Base	100.409500	77,039.50	100.250000	76,917.12	-122.38	0.03	
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					2.5207	25 Sep 2034		
	165,735.550	Local	96.218771	159,468.71	99.777260	165,366.39	5,897.68	0.10	
Original Face:	560,000.000	Base	96.218771	159,468.71	99.777260	165,366.39	5,897.68	0.07	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.3407	25 Sep 2035		
	565,477.960	Local	93.460728	528,499.82	99.651350	563,506.42	35,006.60	0.36	
Original Face:	620,000.000	Base	93.460728	528,499.82	99.651350	563,506.42	35,006.60	0.24	
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5					5.5	15 Aug 2022		
	0.000	Local	0.000000	-0.72	0.000000	0.00	0.72	0.00	
		Base	0.000000	-0.72	0.000000	0.00	0.72	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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.75	01 Feb 2028		
	140,000.000	Local		100.000000	140,000.00	96.125000	134,575.00	-5,425.00	0.09
		Base		100.000000	140,000.00	96.125000	134,575.00	-5,425.00	0.06
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.25	15 Nov 2023		
	210,000.000	Local		94.797214	199,074.15	96.000000	201,600.00	2,525.85	0.13
		Base		94.797214	199,074.15	96.000000	201,600.00	2,525.85	0.09
878744AB7	TECK RESOURCES LIMITED COMPANY GUAR 03/42 5.2					5.2	01 Mar 2042		
	250,000.000	Local		90.680932	226,702.33	93.500000	233,750.00	7,047.67	0.15
		Base		90.680932	226,702.33	93.500000	233,750.00	7,047.67	0.10
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	180,000.000	Local		104.911100	188,839.98	104.250000	187,650.00	-1,189.98	0.12
		Base		104.911100	188,839.98	104.250000	187,650.00	-1,189.98	0.08
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375	15 Apr 2027		
	30,000.000	Local		112.904067	33,871.22	113.000000	33,900.00	28.78	0.02
		Base		112.904067	33,871.22	113.000000	33,900.00	28.78	0.01
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B						14 Dec 2023		
	109,445.840	Local		100.849872	110,375.99	100.571400	110,071.21	-304.78	0.07
		Base		100.849872	110,375.99	100.571400	110,071.21	-304.78	0.05
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	60,000.000	Local		96.361500	57,816.90	104.443265	62,665.96	4,849.06	0.04
		Base		96.361500	57,816.90	104.443265	62,665.96	4,849.06	0.03
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	169,573.930	Local		100.125002	169,785.90	100.227300	169,959.37	173.47	0.11
		Base		100.125002	169,785.90	100.227300	169,959.37	173.47	0.07
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		
	160,000.000	Local		94.234213	150,774.74	93.511600	149,618.56	-1,156.18	0.09
		Base		94.234213	150,774.74	93.511600	149,618.56	-1,156.18	0.06
90266UAC7	UFC HLDGS LLC TERM LOAN						18 Aug 2023		
	197,500.000	Local		100.624010	198,732.42	100.468800	198,425.88	-306.54	0.13
		Base		100.624010	198,732.42	100.468800	198,425.88	-306.54	0.09

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	1,570,000.000	Local		96.887976	1,521,141.22	97.250000	1,526,825.00	5,683.78	0.97
		Base		96.887976	1,521,141.22	97.250000	1,526,825.00	5,683.78	0.66
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.6	30 Jan 2025		
	240,000.000	Local		101.430163	243,432.39	98.700000	236,880.00	-6,552.39	0.15
		Base		101.430163	243,432.39	98.700000	236,880.00	-6,552.39	0.10
911365BF0	UNITED RENTALS NORTH AM COMPANY GUAR 05/27 5.5					5.5	15 May 2027		
	90,000.000	Local		102.954789	92,659.31	100.750000	90,675.00	-1,984.31	0.06
		Base		102.954789	92,659.31	100.750000	90,675.00	-1,984.31	0.04
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875	15 Jan 2028		
	200,000.000	Local		100.628790	201,257.58	96.500000	193,000.00	-8,257.58	0.12
		Base		100.628790	201,257.58	96.500000	193,000.00	-8,257.58	0.08
911365BH6	UNITED RENTALS NORTH AM COMPANY GUAR 10/25 4.625					4.625	15 Oct 2025		
	110,000.000	Local		99.451055	109,396.16	97.250000	106,975.00	-2,421.16	0.07
		Base		99.451055	109,396.16	97.250000	106,975.00	-2,421.16	0.05
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	206,694.320	Local		99.899596	206,486.79	98.390600	203,367.78	-3,119.01	0.13
		Base		99.899596	206,486.79	98.390600	203,367.78	-3,119.01	0.09
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	170,000.000	Local		89.801924	152,663.27	118.500000	201,450.00	48,786.73	0.13
		Base		89.801924	152,663.27	118.500000	201,450.00	48,786.73	0.09
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	90,000.000	Local		100.000000	90,000.00	112.000000	100,800.00	10,800.00	0.06
		Base		100.000000	90,000.00	112.000000	100,800.00	10,800.00	0.04
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	80,000.000	Local		98.125038	78,500.03	96.353909	77,083.13	-1,416.90	0.05
		Base		98.125038	78,500.03	96.353909	77,083.13	-1,416.90	0.03
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	145,000.000	Local		100.622200	145,902.19	100.291700	145,422.97	-479.22	0.09
		Base		100.622200	145,902.19	100.291700	145,422.97	-479.22	0.06

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513	15 May 2047		
	400,000.000	Local		99.985040	399,940.16	97.924800	391,699.20	-8,240.96	0.25
Original Face:	400,000.000	Base		99.985040	399,940.16	97.924800	391,699.20	-8,240.96	0.17
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.76461	15 Sep 2057		
	900,000.000	Local		96.325503	866,929.53	95.393660	858,542.94	-8,386.59	0.54
Original Face:	900,000.000	Base		96.325503	866,929.53	95.393660	858,542.94	-8,386.59	0.37
933WUBI7	SCIENTIFIC GAMES INTERNATIONAL 2018 TERM LOAN B5						14 Aug 2024		
	219,450.000	Local		99.915881	219,265.40	100.312500	220,135.78	870.38	0.14
		Base		99.915881	219,265.40	100.312500	220,135.78	870.38	0.09
933XFBII2	HCA INC. 2018 TERM LOAN B10						07 Mar 2025		
	247,504.680	Local		100.000000	247,504.68	100.708300	249,257.76	1,753.08	0.16
		Base		100.000000	247,504.68	100.708300	249,257.76	1,753.08	0.11
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local		99.835042	189,686.58	100.533525	191,013.70	1,327.12	0.12
		Base		99.835042	189,686.58	100.533525	191,013.70	1,327.12	0.08
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458	15 Aug 2050		
	900,000.000	Local		99.988331	899,894.98	99.438870	894,949.83	-4,945.15	0.57
Original Face:	900,000.000	Base		99.988331	899,894.98	99.438870	894,949.83	-4,945.15	0.39
9500PAL8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 C					4.64406	15 Dec 2049		
	410,000.000	Local		97.013320	397,754.61	100.603390	412,473.90	14,719.29	0.26
Original Face:	410,000.000	Base		97.013320	397,754.61	100.603390	412,473.90	14,719.29	0.18
95810DAN1	WESTERN DIGITAL CORP TERM LOAN B 3						29 Apr 2023		
	174,033.310	Local		100.361563	174,662.55	100.520800	174,939.68	277.13	0.11
		Base		100.361563	174,662.55	100.520800	174,939.68	277.13	0.08
962XKAI2	SEATTLE SPINCO USD TERM LOAN B3						21 Jun 2024		
	78,391.960	Local		99.773995	78,214.79	99.775000	78,215.58	0.79	0.05
		Base		99.773995	78,214.79	99.775000	78,215.58	0.79	0.03
963QPRI4	PARTY CITY HOLDINGS INC. 2018 TERM LOAN B						19 Aug 2022		
	233,989.440	Local		100.569769	235,322.64	100.347200	234,801.85	-520.79	0.15
		Base		100.569769	235,322.64	100.347200	234,801.85	-520.79	0.10

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
963RKKI2	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
	204,031.720	Local	100.549366	205,152.60	100.333300	204,711.76	-440.84	0.13	
		Base	100.549366	205,152.60	100.333300	204,711.76	-440.84	0.09	
963SFHII3	LIONS GATE ENTERTAINMENT CORP 2018 TERM LOAN B						19 Mar 2025		
	84,792.000	Local	100.000000	84,792.00	100.312500	85,056.98	264.98	0.05	
		Base	100.000000	84,792.00	100.312500	85,056.98	264.98	0.04	
966387AL6	WHITING PETROLEUM CORP COMPANY GUAR 04/20 1.25					1.25	01 Apr 2020		
	380,000.000	Local	92.038653	349,746.88	94.123700	357,670.06	7,923.18	0.23	
		Base	92.038653	349,746.88	94.123700	357,670.06	7,923.18	0.15	
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.0	15 Aug 2022		
	230,000.000	Local	101.735130	233,990.80	102.500000	235,750.00	1,759.20	0.15	
		Base	101.735130	233,990.80	102.500000	235,750.00	1,759.20	0.10	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	630,000.000	Local	122.263773	770,261.77	132.500000	834,750.00	64,488.23	0.53	
		Base	122.263773	770,261.77	132.500000	834,750.00	64,488.23	0.36	
97381WAN4	WINDSTREAM SRVC / FIN COMPANY GUAR 10/20 7.75					7.75	15 Oct 2020		
	330,000.000	Local	89.638418	295,806.78	83.500000	275,550.00	-20,256.78	0.17	
		Base	89.638418	295,806.78	83.500000	275,550.00	-20,256.78	0.12	
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	67,032.000	Local	100.972610	67,683.96	99.562500	66,738.74	-945.22	0.04	
		Base	100.972610	67,683.96	99.562500	66,738.74	-945.22	0.03	
98212BAE3	WPX ENERGY INC SR UNSECURED 09/24 5.25					5.25	15 Sep 2024		
	130,000.000	Local	98.560715	128,128.93	98.500000	128,050.00	-78.93	0.08	
		Base	98.560715	128,128.93	98.500000	128,050.00	-78.93	0.06	
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023		
	250,000.000	Local	111.088104	277,720.26	112.000000	280,000.00	2,279.74	0.18	
		Base	111.088104	277,720.26	112.000000	280,000.00	2,279.74	0.12	
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	80,000.000	Local	100.660575	80,528.46	100.312500	80,250.00	-278.46	0.05	
		Base	100.660575	80,528.46	100.312500	80,250.00	-278.46	0.03	

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	260,000.000	Local		92.413492	240,275.08	102.875000	267,475.00	27,199.92	0.17
		Base		92.413492	240,275.08	102.875000	267,475.00	27,199.92	0.12
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.75	14 Jul 2026		
	250,000.000	Local		102.297824	255,744.56	105.010000	262,525.00	6,780.44	0.17
		Base		102.297824	255,744.56	105.010000	262,525.00	6,780.44	0.11
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375	19 Jun 2024		
	200,000.000	Local		101.484475	202,968.95	102.195000	204,390.00	1,421.05	0.13
		Base		101.484475	202,968.95	102.195000	204,390.00	1,421.05	0.09
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125	18 Jan 2026		
	210,000.000	Local		102.575186	215,407.89	107.262200	225,250.62	9,842.73	0.14
	Original Face: 210,000.000	Base		102.575186	215,407.89	107.262200	225,250.62	9,842.73	0.10
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.5	22 Oct 2025		
	430,000.000	Local		99.546000	428,047.80	98.500000	423,550.00	-4,497.80	0.27
		Base		99.546000	428,047.80	98.500000	423,550.00	-4,497.80	0.18
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125	21 Jul 2025		
	410,000.000	Local		99.704900	408,790.09	108.300600	444,032.46	35,242.37	0.28
		Base		99.704900	408,790.09	108.300600	444,032.46	35,242.37	0.19
ACI0N0PM4	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/27 7.875					7.875	15 Jun 2027		
	400,000.000	Local		104.206338	416,825.35	103.750000	415,000.00	-1,825.35	0.26
	Original Face: 400,000.000	Base		104.206338	416,825.35	103.750000	415,000.00	-1,825.35	0.18
ACI0NWD13	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75					10.75	28 Mar 2022		
	200,000.000	Local		100.000000	200,000.00	109.400000	218,800.00	18,800.00	0.14
		Base		100.000000	200,000.00	109.400000	218,800.00	18,800.00	0.09
ACI0S45Y7	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/22 6.125					6.125	31 Jan 2022		
	210,000.000	Local		102.816948	215,915.59	103.442800	217,229.88	1,314.29	0.14
		Base		102.816948	215,915.59	103.442800	217,229.88	1,314.29	0.09
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625	15 Jan 2025		
	320,000.000	Local		107.367400	343,575.68	105.625000	338,000.00	-5,575.68	0.21
		Base		107.367400	343,575.68	105.625000	338,000.00	-5,575.68	0.15

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
C5183UAB4	LIONS GATE ENTERTAINMENT COMPANY GUAR REGS 11/24 5.875				5.875	01 Nov 2024		
		200,000.000	Local 103.186820	206,373.64	103.750000	207,500.00	1,126.36	0.13
			Base 103.186820	206,373.64	103.750000	207,500.00	1,126.36	0.09
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024		
		233,186.290	Local 100.332391	233,961.38	100.062500	233,332.03	-629.35	0.15
			Base 100.332391	233,961.38	100.062500	233,332.03	-629.35	0.10
C94143AM3	VALEANT PHARMACEUTICALS COMPANY GUAR REGS 12/25 9				9.0	15 Dec 2025		
		1,000,000.000	Local 100.000000	1,000,000.00	99.375000	993,750.00	-6,250.00	0.63
			Base 100.000000	1,000,000.00	99.375000	993,750.00	-6,250.00	0.43
D6710TAC4	IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 4.75				4.75	15 Sep 2026		
		300,000.000	Local 98.275010	294,825.03	96.375000	289,125.00	-5,700.03	0.18
			Base 98.275010	294,825.03	96.375000	289,125.00	-5,700.03	0.12
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY					30 Sep 2025		
		210,000.000	Local 100.371438	210,780.02	99.925000	209,842.50	-937.52	0.13
			Base 100.371438	210,780.02	99.925000	209,842.50	-937.52	0.09
F6627WAB9	SFR GROUP SA SR SECURED REGS 05/22 6				6.0	15 May 2022		
		250,000.000	Local 100.122108	250,305.27	97.748000	244,370.00	-5,935.27	0.15
			Base 100.122108	250,305.27	97.748000	244,370.00	-5,935.27	0.11
F6628RAA1	SFR GROUP SA SR SECURED REGS 05/26 7.375				7.375	01 May 2026		
		250,000.000	Local 102.209692	255,524.23	95.250000	238,125.00	-17,399.23	0.15
			Base 102.209692	255,524.23	95.250000	238,125.00	-17,399.23	0.10
G0086CAA1	ADIENT GLOBAL HOLDINGS COMPANY GUAR REGS 08/26 4.875				4.875	15 Aug 2026		
		400,000.000	Local 100.446340	401,785.36	94.500000	378,000.00	-23,785.36	0.24
			Base 100.446340	401,785.36	94.500000	378,000.00	-23,785.36	0.16
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25				7.25	15 May 2021		
		460,000.000	Local 95.059248	437,272.54	96.750000	445,050.00	7,777.46	0.28
			Base 95.059248	437,272.54	96.750000	445,050.00	7,777.46	0.19
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75				4.75	15 Dec 2021		
		184,000.000	Local 101.492022	186,745.32	101.000000	185,840.00	-905.32	0.12
			Base 101.492022	186,745.32	101.000000	185,840.00	-905.32	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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.5	15 Feb 2024			
		410,000.000	Local	104.238741	427,378.84	97.000000	397,700.00	-29,678.84	0.25
			Base	104.238741	427,378.84	97.000000	397,700.00	-29,678.84	0.17
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026			
		165,495.000	Local	100.243113	165,897.34	100.500000	166,322.48	425.14	0.11
			Base	100.243113	165,897.34	100.500000	166,322.48	425.14	0.07
L0179ZAA2	ALTICE LUXEMBOURG SA COMPANY GUAR REGS 05/22 7.75				7.75	15 May 2022			
		200,000.000	Local	92.070245	184,140.49	92.874000	185,748.00	1,607.51	0.12
			Base	92.070245	184,140.49	92.874000	185,748.00	1,607.51	0.08
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.75	02 Nov 2026			
		260,000.000	Local	101.836731	264,775.50	101.318400	263,427.84	-1,347.66	0.17
			Base	101.836731	264,775.50	101.318400	263,427.84	-1,347.66	0.11
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019			
		230,000.000	Local	100.663430	231,525.89	100.765026	231,759.56	233.67	0.15
			Base	100.663430	231,525.89	100.765026	231,759.56	233.67	0.10
P5178RAC2	HONDURAS GOVERNMENT SR UNSECURED REGS 01/27 6.25				6.25	19 Jan 2027			
		210,000.000	Local	104.553467	219,562.28	105.697000	221,963.70	2,401.42	0.14
			Base	104.553467	219,562.28	105.697000	221,963.70	2,401.42	0.10
U01979AE0	ALLISON TRANSMISSION INC SR UNSECURED REGS 10/27 4.75				4.75	01 Oct 2027			
		300,000.000	Local	98.749180	296,247.54	94.250000	282,750.00	-13,497.54	0.18
			Base	98.749180	296,247.54	94.250000	282,750.00	-13,497.54	0.12
U02078AA8	AMAG PHARMACEUTICALS INC COMPANY GUAR REGS 09/23 7.875				7.875	01 Sep 2023			
		250,000.000	Local	100.884992	252,212.48	98.750000	246,875.00	-5,337.48	0.16
			Base	100.884992	252,212.48	98.750000	246,875.00	-5,337.48	0.11
U04503AC9	ASHTREAD CAPITAL INC SECURED REGS 08/25 4.125				4.125	15 Aug 2025			
		200,000.000	Local	98.236050	196,472.10	96.000000	192,000.00	-4,472.10	0.12
			Base	98.236050	196,472.10	96.000000	192,000.00	-4,472.10	0.08
U0943CAA8	BLUELINE RENTAL CRP / LL SECURED REGS 03/24 9.25				9.25	15 Mar 2024			
		400,000.000	Local	108.422495	433,689.98	107.218000	428,872.00	-4,817.98	0.27
			Base	108.422495	433,689.98	107.218000	428,872.00	-4,817.98	0.18

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U13077AH2	CALUMET SPECIALTY PROD SR SECURED REGS 01/21 11.5					11.5	15 Jan 2021		
	180,000.000	Local		111.401611	200,522.90	111.750000	201,150.00	627.10	0.13
		Base		111.401611	200,522.90	111.750000	201,150.00	627.10	0.09
U16450AT2	CHESAPEAKE ENERGY CORP SECURED REGS 12/22 8					8.0	15 Dec 2022		
	121,000.000	Local		105.904785	128,144.79	105.875000	128,108.75	-36.04	0.08
		Base		105.904785	128,144.79	105.875000	128,108.75	-36.04	0.06
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.5	15 May 2025		
	750,000.000	Local		101.965217	764,739.13	99.000000	742,500.00	-22,239.13	0.47
		Base		101.965217	764,739.13	99.000000	742,500.00	-22,239.13	0.32
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.5	01 Apr 2025		
	100,000.000	Local		100.354520	100,354.52	98.750000	98,750.00	-1,604.52	0.06
		Base		100.354520	100,354.52	98.750000	98,750.00	-1,604.52	0.04
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875	15 May 2026		
	620,000.000	Local		99.084326	614,322.82	97.000000	601,400.00	-12,922.82	0.38
		Base		99.084326	614,322.82	97.000000	601,400.00	-12,922.82	0.26
U2937LAD6	EP ENER/EVEREST ACQ FIN SECURED REGS 02/25 8					8.0	15 Feb 2025		
	250,000.000	Local		75.473824	188,684.56	66.750000	166,875.00	-21,809.56	0.11
		Base		75.473824	188,684.56	66.750000	166,875.00	-21,809.56	0.07
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11					11.0	01 Dec 2019		
	250,000.000	Local		98.803564	247,008.91	103.197000	257,992.50	10,983.59	0.16
		Base		98.803564	247,008.91	103.197000	257,992.50	10,983.59	0.11
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875	01 Nov 2026		
	210,000.000	Local		101.997176	214,194.07	99.125000	208,162.50	-6,031.57	0.13
		Base		101.997176	214,194.07	99.125000	208,162.50	-6,031.57	0.09
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625	15 Oct 2025		
	200,000.000	Local		107.497410	214,994.82	103.250000	206,500.00	-8,494.82	0.13
		Base		107.497410	214,994.82	103.250000	206,500.00	-8,494.82	0.09
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025		
	400,000.000	Local		97.029895	388,119.58	99.750000	399,000.00	10,880.42	0.25
		Base		97.029895	388,119.58	99.750000	399,000.00	10,880.42	0.17

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U74935AF1	URBAN ONE INC SR SECURED REGS 04/22 7.375					7.375	15 Apr 2022		
	250,000.000	Local		101.710224	254,275.56	99.000000	247,500.00	-6,775.56	0.16
		Base		101.710224	254,275.56	99.000000	247,500.00	-6,775.56	0.11
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875	15 Apr 2040		
	750,000.000	Local		117.954180	884,656.35	115.338000	865,035.00	-19,621.35	0.55
		Base		117.954180	884,656.35	115.338000	865,035.00	-19,621.35	0.37
U87286AD9	TAYLOR MORR COMM/HLDGS COMPANY GUAR REGS 03/24 5.625					5.625	01 Mar 2024		
	330,000.000	Local		103.482967	341,493.79	99.970000	329,901.00	-11,592.79	0.21
		Base		103.482967	341,493.79	99.970000	329,901.00	-11,592.79	0.14
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.75	29 Apr 2025		
	500,000.000	Local		102.683986	513,419.93	101.250000	506,250.00	-7,169.93	0.32
		Base		102.683986	513,419.93	101.250000	506,250.00	-7,169.93	0.22
V342A3BV5	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875					7.875	16 Feb 2032		
	210,000.000	Local		110.608662	232,278.19	108.864000	228,614.40	-3,663.79	0.14
		Base		110.608662	232,278.19	108.864000	228,614.40	-3,663.79	0.10
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.25	17 Jan 2042		
	1,950,000.000	Local		100.007299	1,950,142.34	105.140400	2,050,237.80	100,095.46	1.30
		Base		100.007299	1,950,142.34	105.140400	2,050,237.80	100,095.46	0.88
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125					8.125	15 Nov 2021		
	500,000.000	Local		92.736448	463,682.24	81.750000	408,750.00	-54,932.24	0.26
		Base		92.736448	463,682.24	81.750000	408,750.00	-54,932.24	0.18
US DOLLAR Total									
	70,194,137.570	Local			69,191,985.02		69,394,958.30	202,973.28	43.96
Original Face:	90,805,817.240	Base			69,191,984.23		69,394,958.30	202,974.07	29.93
FIXED INCOME Total									
	35,897,332,137.570	Base			84,647,333.85		84,491,894.59	-155,439.26	36.44
Original Face:	92,915,817.240								

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

Books Open

Prepared by State Street



As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

99ZW96192	USEUC9761 USD CALL/EUR PUT 1.1 APR18 1.18 CALL					03 Apr 2018		
300,000.000	300,000.000	Local	0.005445	1,633.56	0.000000	0.00	-1,633.56	0.00
		Base	0.005445	1,633.56	0.000000	0.00	-1,633.56	0.00

99ZX57135	USEUC9766 USD CALL/EUR PUT 1.2 MAY18 1.2155 CALL					10 May 2018		
500,000.000	500,000.000	Local	0.009309	4,654.70	0.003670	1,835.00	-2,819.70	0.00
		Base	0.009309	4,654.70	0.003670	1,835.00	-2,819.70	0.00

99ZX59149	USEUC9767 USD CALL EUR PUT 1.2 MAY18 1.2254 CALL					11 May 2018		
490,000.000	490,000.000	Local	0.009444	4,627.41	0.006271	3,072.79	-1,554.62	0.00
		Base	0.009444	4,627.41	0.006271	3,072.79	-1,554.62	0.00

99ZX74791	USEUC9768 USD CALL/EUR PUT 1.2 MAY18 1.2206 CALL					25 May 2018		
900,000.000	900,000.000	Local	0.008766	7,889.40	0.005819	5,237.10	-2,652.30	0.00
		Base	0.008766	7,889.40	0.005819	5,237.10	-2,652.30	0.00

US DOLLAR Total								
2,190,000.000	2,190,000.000	Local		18,805.07		10,144.89	-8,660.18	0.01
		Base		18,805.07		10,144.89	-8,660.18	0.00

OPTIONS PURCHASED - CALLS Total								
2,190,000.000	2,190,000.000	Base		18,805.07		10,144.89	-8,660.18	0.00

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
99ZX16248	USTRP0011 USD PUT/TRY CALL APR18 3.8215 PUT					17 Apr 2018			
890,000.000	890,000.000	Local	0.012757	11,353.73	0.000239		212.71	-11,141.02	0.00
		Base	0.012757	11,353.73	0.000239		212.71	-11,141.02	0.00
99ZX43994	9WP024848 SWAPTION PAYER 3.15 230202 3.15 PUT					02 Feb 2023			
7,230,000.000	7,230,000.000	Local	5.130000	370,899.00	4.067425		294,074.83	-76,824.17	0.19
		Base	5.130000	370,899.00	4.067425		294,074.83	-76,824.17	0.13
99ZY19331	USCAP0020 USD PUT CAD CALL 1.2 JUN18 1.2888 PUT					20 Jun 2018			
600,000.000	600,000.000	Local	0.014820	8,892.00	0.014844		8,906.40	14.40	0.01
		Base	0.014820	8,892.00	0.014844		8,906.40	14.40	0.00
ADI109FD7	S+P EMINI 3RD WK APR18P 2550 APR18 2550 PUT					20 Apr 2018			
1,650.000	33.000	Local	26.536000	43,784.40	18.750000		30,937.50	-12,846.90	0.02
		Base	26.536000	43,784.40	18.750000		30,937.50	-12,846.90	0.01
ADI10HLQ3	S+P EMINI 3RD WK APR18P 2500 APR18 2500 PUT					20 Apr 2018			
1,550.000	31.000	Local	21.036000	32,605.80	11.500000		17,825.00	-14,780.80	0.01
		Base	21.036000	32,605.80	11.500000		17,825.00	-14,780.80	0.01
ADI111536	S+P EMINI 3RD WK MAY18P 2600 MAY18 2600 PUT					18 May 2018			
900.000	18.000	Local	38.536000	34,682.40	50.250000		45,225.00	10,542.60	0.03
		Base	38.536000	34,682.40	50.250000		45,225.00	10,542.60	0.02
ADI11C4N9	S+P 500 EMINI 3WK FUTURE OPTN MAY18 2450 PUT					18 May 2018			
1,050.000	21.000	Local	24.274095	25,487.80	20.500000		21,525.00	-3,962.80	0.01
		Base	24.274095	25,487.80	20.500000		21,525.00	-3,962.80	0.01
ADI11PQS5	S+P EMINI 3RD WK MAY18P 2300 MAY18 2300 PUT					18 May 2018			
850.000	17.000	Local	16.447765	13,980.60	8.500000		7,225.00	-6,755.60	0.00
		Base	16.447765	13,980.60	8.500000		7,225.00	-6,755.60	0.00
US DOLLAR Total									
8,726,000.000	8,720,120.000	Local		541,685.73			425,931.44	-115,754.29	0.27
		Base		541,685.73			425,931.44	-115,754.29	0.18

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

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS Total

8,726,000.000	8,720,120.000	Base		541,685.73		425,931.44	-115,754.29	0.18
---------------	---------------	------	--	------------	--	------------	-------------	------

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR								Exchange Rate:	1.000000
99ZW98453	USMXC0100 USD CALL/MXN PUT JUL18 21.74 CALL					05 Jul 2018			
-880,000.000	-880,000.000	Local	0.019670	-17,309.60	0.001345	-1,183.60	16,126.00	0.00	
		Base	0.019670	-17,309.60	0.001345	-1,183.60	16,126.00	0.00	
99ZX14326	USMXP0146 USD PUT/MXN CALL APR18 18.4153 CALL					16 Apr 2018			
-880,000.000	-880,000.000	Local	0.008606	-7,573.28	0.013200	-11,616.00	-4,042.72	0.01	
		Base	0.008606	-7,573.28	0.013200	-11,616.00	-4,042.72	0.01	
99ZX16453	USTRC0007 USD CALL/TRY PUT APR18 4.032 CALL					17 Apr 2018			
-890,000.000	-890,000.000	Local	0.014707	-13,089.23	0.005400	-4,806.00	8,283.23	0.00	
		Base	0.014707	-13,089.23	0.005400	-4,806.00	8,283.23	0.00	
99ZY12286	USCAC0015 USD CALL CAD PUT 1.3 MAY18 1.315 CALL					22 May 2018			
-900,000.000	-900,000.000	Local	0.010693	-9,623.76	0.004446	-4,001.40	5,622.36	0.00	
		Base	0.010693	-9,623.76	0.004446	-4,001.40	5,622.36	0.00	
US DOLLAR Total									
-3,550,000.000	-3,550,000.000	Local		-47,595.87		-21,607.00	25,988.87	0.01	
		Base		-47,595.87		-21,607.00	25,988.87	0.01	
OPTIONS WRITTEN - CALLS Total									
-3,550,000.000	-3,550,000.000	Base		-47,595.87		-21,607.00	25,988.87	0.01	



As of: March 29, 2018

View Date: April 2, 2018

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
99ZW96184	USEUP0153 USD PUT/EUR CALL 1.2 APR18 1.24 PUT					03 Apr 2018			
-300,000.000	-300,000.000	Local	0.005151	-1,545.30	0.000329	-98.70	1,446.60	0.00	
		Base	0.005151	-1,545.30	0.000329	-98.70	1,446.60	0.00	
99ZX52466	USMXP0150 USD PUT/MXN CALL 18. MAY18 18.325 PUT					10 May 2018			
-500,000.000	-500,000.000	Local	0.007775	-3,887.50	0.013540	-6,770.00	-2,882.50	0.00	
		Base	0.007775	-3,887.50	0.013540	-6,770.00	-2,882.50	0.00	
99ZX57127	USEUP0158 USD PUT/EUR CALL 1.2 MAY18 1.2535 PUT					10 May 2018			
-500,000.000	-500,000.000	Local	0.009509	-4,754.70	0.003360	-1,680.00	3,074.70	0.00	
		Base	0.009509	-4,754.70	0.003360	-1,680.00	3,074.70	0.00	
99ZX59164	USEUP0159 USD PUT EUR CALL 1.2 MAY18 1.2619 PUT					11 May 2018			
-490,000.000	-490,000.000	Local	0.008609	-4,218.26	0.002226	-1,090.74	3,127.52	0.00	
		Base	0.008609	-4,218.26	0.002226	-1,090.74	3,127.52	0.00	
99ZX67282	USRUP0015 USD PUT/RUB CALL MAY18 55.06 PUT					18 May 2018			
-1,200,000.000	-1,200,000.000	Local	0.007040	-8,448.00	0.000905	-1,086.00	7,362.00	0.00	
		Base	0.007040	-8,448.00	0.000905	-1,086.00	7,362.00	0.00	
ADI1125S9	S+P EMINI 3RD WK APR18P 2350 APR18 2350 PUT					20 Apr 2018			
-1,650.000	-33.000	Local	11.214000	-18,503.10	3.150000	-5,197.50	13,305.60	0.00	
		Base	11.214000	-18,503.10	3.150000	-5,197.50	13,305.60	0.00	
ADI1125W0	S+P EMINI 3RD WK APR18P 2300 APR18 2300 PUT					20 Apr 2018			
-1,550.000	-31.000	Local	8.964000	-13,894.20	2.250000	-3,487.50	10,406.70	0.00	
		Base	8.964000	-13,894.20	2.250000	-3,487.50	10,406.70	0.00	
ADI116H08	S+P EMINI 3RD WK MAY18P 2400 MAY18 2400 PUT					18 May 2018			
-900.000	-18.000	Local	17.964000	-16,167.60	15.250000	-13,725.00	2,442.60	0.01	
		Base	17.964000	-16,167.60	15.250000	-13,725.00	2,442.60	0.01	
ADI11PRB1	S+P EMINI 3RD WK MAY18P 2250 MAY18 2250 PUT					18 May 2018			
-550.000	-11.000	Local	12.964000	-7,130.20	6.750000	-3,712.50	3,417.70	0.00	
		Base	12.964000	-7,130.20	6.750000	-3,712.50	3,417.70	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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

US DOLLAR Total

-2,994,650.000	-2,990,093.000	Local		-78,548.86		-36,847.94	41,700.92	0.02
		Base		-78,548.86		-36,847.94	41,700.92	0.02

OPTIONS WRITTEN - PUTS Total

-2,994,650.000	-2,990,093.000	Base		-78,548.86		-36,847.94	41,700.92	0.02
----------------	----------------	------	--	------------	--	------------	-----------	------

SWAPS FIXED INCOME

BRAZILIAN REAL

Exchange Rate: 3.301450

99S0P4V03	0WP278997 IRS BRL R F	1.07856			1.0785613	04 Jan 2021		
	11,226,103.530	Local	73.049457	8,200,607.66	117.946399	13,240,784.86	5,040,177.20	44.88
		Base	19.894602	2,233,388.66	35.725635	4,010,596.82	1,777,208.16	1.73
99S0P4V11	0WP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021		
	-11,226,103.530	Local	73.049457	-8,200,607.66	100.000000	-11,226,103.53	-3,025,495.87	38.05
		Base	19.894602	-2,233,388.66	30.289721	-3,400,355.46	-1,166,966.80	1.47

BRAZILIAN REAL Total

	Local			0.00		2,014,681.33	2,014,681.33	82.93
	Base			0.00		610,241.36	610,241.36	3.20

CANADIAN DOLLAR

Exchange Rate: 1.288350

99S10YRU1	BWS027466 IRS CAD R V 03MCDOR 1 CCPVANILLA				1.6775	05 Mar 2020		
	19,590,000.000	Local	100.001220	19,590,239.06	100.000000	19,590,000.00	-239.06	49.98
		Base	76.995088	15,083,337.74	77.618660	15,205,495.40	122,157.66	6.56
99S10YRV9	BWS027466 IRS CAD P F 2.14000 2 CCPVANILLA				2.14	05 Mar 2020		
	-19,590,000.000	Local	100.000000	-19,590,000.00	99.959732	-19,582,111.50	7,888.50	49.96
		Base	76.994148	-15,083,153.68	77.587404	-15,199,372.45	-116,218.77	6.56

CANADIAN DOLLAR Total

	Local			239.06		7,888.50	7,649.44	99.94
	Base			184.06		6,122.95	5,938.89	13.11

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.812711

GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F	1.49800	BWS026161/DUMMY TRADE		1.498	23 Aug 2047		
	455,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.005409	24.62	0.000000	0.00	-24.62	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047		
	-455,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.001287	-5.86	0.000000	0.00	5.86	0.00

GERMANY Total

	Base			18.76		0.00	-18.76	0.00
--	------	--	--	-------	--	------	--------	------

UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
	455,200.000	Local	100.056540	455,457.37	100.000000	455,200.00	-257.37	33.92
		Base	118.129510	537,725.53	123.044969	560,100.70	22,375.17	0.24
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
	-455,200.000	Local	100.000000	-455,200.00	100.437587	-457,191.90	-1,991.90	34.07
		Base	118.063765	-537,426.26	123.583398	-562,551.63	-25,125.37	0.24

UNITED STATES OF AMERICA (THE) Total

	Base			299.27		-2,450.93	-2,750.20	0.48
--	------	--	--	--------	--	-----------	-----------	------

EURO CURRENCY Total

	Local			257.37		-1,991.90	-2,249.27	67.99
	Base			318.03		-2,450.93	-2,768.96	0.48

POUND STERLING

Exchange Rate: 0.712758

99S0YLF60	BWS026260 IRS GBP R V 06MLIBOR 1 CCPVANILLA				0.47569	19 Sep 2019		
	5,130,000.000	Local	100.000853	5,130,043.75	100.000000	5,130,000.00	-43.75	44.52
		Base	135.271193	6,939,412.21	140.300074	7,197,393.79	257,981.58	3.10
99S0YLF78	BWS026260 IRS GBP P F .78700 2 CCPVANILLA				0.787	19 Sep 2019		
	-5,130,000.000	Local	100.000000	-5,130,000.00	99.684076	-5,113,793.10	16,206.90	44.38
		Base	135.270040	-6,939,353.03	139.856832	-7,174,655.49	-235,302.46	3.09

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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 Total

Local				43.75		16,206.90	16,163.15	88.90
Base				59.18		22,738.30	22,679.12	6.20

SWEDISH KRONA

Exchange Rate: 8.349800

99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019			
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.00	0.000000	0.00	0.00	0.00
99S10GH98	BWS026989 IRS SEK R V 03MSTIBO 1 CCPVANILLA					02 Feb 2023			
		19,700,000.000	Local	100.000000	19,700,000.00	100.000000	19,700,000.00	0.00	49.51
			Base	12.690516	2,500,031.74	11.976335	2,359,337.95	-140,693.79	1.02
99S10GHA5	BWS026989 IRS SEK P F .67000 2 CCPVANILLA					0.67	02 Feb 2023		
		-19,700,000.000	Local	100.000000	-19,700,000.00	100.984037	-19,893,855.29	-193,855.29	49.99
			Base	12.690516	-2,500,031.74	12.094186	-2,382,554.71	117,477.03	1.03
99S10GNX8	BWS26989S IRS SEK R F .00000 DUMMY FOR BWS026989 CCP						02 Feb 2023		
		19,700,000.000	Local	3.176342	625,739.32	0.000000	0.00	-625,739.32	0.00
			Base	0.390142	76,857.96	0.000000	0.00	-76,857.96	0.00
99S10GNY6	BWS26989S IRS SEK P V 03MSTIBO CCPVANILLA					0.444	02 Feb 2023		
		-19,700,000.000	Local	3.176342	-625,739.32	0.000000	0.00	625,739.32	0.00
			Base	0.390142	-76,857.96	0.000000	0.00	76,857.96	0.00

SWEDISH KRONA Total

Local				0.02		-193,855.29	-193,855.31	99.50
Base				0.00		-23,216.76	-23,216.76	2.05

US DOLLAR

Exchange Rate: 1.000000

99S0W28F2	BWS024489 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.83875	15 Nov 2043		
		227,000.000	Local	98.466449	223,518.84	100.000000	227,000.00	3,481.16	0.14
			Base	98.466449	223,518.84	100.000000	227,000.00	3,481.16	0.10
99S0W28G0	BWS024489 IRS USD P F 2.73353 2 CCPVANILLA					2.73353	15 Nov 2043		
		-227,000.000	Local	100.000000	-227,000.00	97.205582	-220,656.67	6,343.33	0.14

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-227,000.00	97.205582	-220,656.67	6,343.33	0.10
99S0XEUI4	BWS025841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.83875	15 Nov 2043		
		3,168,000.000 Local	101.887989	3,227,811.49	100.000000	3,168,000.00	-59,811.49	2.01
		Base	101.887989	3,227,811.49	100.000000	3,168,000.00	-59,811.49	1.37
99S0XEUI2	BWS025841 IRS USD P F 2.47440 2 CCPVANILLA				2.4744	15 Nov 2043		
		-3,168,000.000 Local	100.000000	-3,168,000.00	92.299840	-2,924,058.93	243,941.07	1.85
		Base	100.000000	-3,168,000.00	92.299840	-2,924,058.93	243,941.07	1.26
99S0YLEX2	SWS026286 IRS USD R F 1.65600 2 CCPVANILLA				1.656	21 Sep 2019		
		6,980,000.000 Local	100.000000	6,980,000.00	98.785857	6,895,252.82	-84,747.18	4.37
		Base	100.000000	6,980,000.00	98.785857	6,895,252.82	-84,747.18	2.97
99S0YLEY0	SWS026286 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.64203	21 Sep 2019		
		-6,980,000.000 Local	100.000000	-6,980,000.00	100.000000	-6,980,000.00	0.00	4.42
		Base	100.000000	-6,980,000.00	100.000000	-6,980,000.00	0.00	3.01
99S0YZ5S2	OWP290638 IRS USD P F 2.21500				2.215	17 Oct 2047		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S10HWX6	SWS027045 IRS USD R F 3.15000 2 CCPVANILLA				3.15	06 Feb 2033		
		3,180,000.000 Local	100.000000	3,180,000.00	101.479414	3,227,045.37	47,045.37	2.04
		Base	100.000000	3,180,000.00	101.479414	3,227,045.37	47,045.37	1.39
99S10HWY4	SWS027045 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	06 Feb 2033		
		-3,180,000.000 Local	100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	2.01
		Base	100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	1.37
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2043		
		1,564,000.000 Local	100.200762	1,567,139.91	100.000000	1,564,000.00	-3,139.91	0.99
		Base	100.200762	1,567,139.91	100.000000	1,564,000.00	-3,139.91	0.67
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA				2.95	15 Nov 2043		
		-1,564,000.000 Local	100.000000	-1,564,000.00	101.293041	-1,584,223.16	-20,223.16	1.00
		Base	100.000000	-1,564,000.00	101.293041	-1,584,223.16	-20,223.16	0.68
99S10QPL0	OWP291917 IRS USD R F 2.10000 ZERO				2.1	21 Feb 2020		
		4,420,000.000 Local	100.000000	4,420,000.00	99.761584	4,409,462.01	-10,537.99	2.79

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	4,420,000.00	99.761584	4,409,462.01	-10,537.99	1.90
99S10QPM8	OWP291917 IRS USD P V 00MCPURN CPURNSA/ZERO				1.0	21 Feb 2020		
		-4,420,000.00 Local	100.000000	-4,420,000.00	100.000000	-4,420,000.00	0.00	2.80
		Base	100.000000	-4,420,000.00	100.000000	-4,420,000.00	0.00	1.91
99S10RCC2	BWS027284 IRS USD R V 03MFEDL 0WS027284 +35.525BPS				1.0	15 May 2023		
		4,994,000.00 Local	99.954302	4,991,717.86	100.059971	4,996,994.95	5,277.09	3.17
		Base	99.954302	4,991,717.86	100.059971	4,996,994.95	5,277.09	2.16
99S10RCD0	BWS027284 IRS USD P V 03MLIBOR 0WS027284_FL1 CCPBASISSWAP				1.0	15 May 2023		
		-4,994,000.00 Local	100.000000	-4,994,000.00	100.000000	-4,994,000.00	0.00	3.16
		Base	100.000000	-4,994,000.00	100.000000	-4,994,000.00	0.00	2.15
99S10RDU1	OWP291933 IRS USD R F 2.12000 ZERO				2.12	22 Feb 2020		
		1,100,000.00 Local	100.000000	1,100,000.00	99.808023	1,097,888.25	-2,111.75	0.70
		Base	100.000000	1,100,000.00	99.808023	1,097,888.25	-2,111.75	0.47
99S10RDV9	OWP291933 IRS USD P V 00MCPURN CPURNSA/ZERO				1.0	22 Feb 2020		
		-1,100,000.00 Local	100.000000	-1,100,000.00	100.000000	-1,100,000.00	0.00	0.70
		Base	100.000000	-1,100,000.00	100.000000	-1,100,000.00	0.00	0.47
99S10YM36	SWS027441 IRS USD R F 2.50500 2 CCPVANILLA				2.505	07 Mar 2020		
		15,150,000.00 Local	100.000000	15,150,000.00	99.918386	15,137,635.48	-12,364.52	9.59
		Base	100.000000	15,150,000.00	99.918386	15,137,635.48	-12,364.52	6.53
99S10YM44	SWS027441 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.0349	07 Mar 2020		
		-15,150,000.00 Local	100.000000	-15,150,000.00	100.000000	-15,150,000.00	0.00	9.60
		Base	100.000000	-15,150,000.00	100.000000	-15,150,000.00	0.00	6.53
99S11ATC0	OWP292139 CDS USD R V 03MEVENT 0WP292139-0WR292137_PRO				1.0	20 Jun 2023		
		860,000.00 Local	96.015372	825,732.20	95.975144	825,386.24	-345.96	0.52
		Base	96.015372	825,732.20	95.975144	825,386.24	-345.96	0.36
99S11ATD8	OWP292139 CDS USD P F 1.00000 0WP292139-0WR292137_FEE SOVERE				1.0	20 Jun 2023		
		-860,000.00 Local	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.54
		Base	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.37

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: 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								
		Local		22,920.29		135,726.36	112,806.07	52.55
		Base		22,920.29		135,726.36	112,806.07	35.78
SWAPS FIXED INCOME Total								
		0.000 Base		23,481.56		749,161.28	725,679.72	60.82

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
4,371,350.000	35,922,492,711.320	Base		91,042,833.00		91,364,676.25	321,843.25	99.95
Original Face:	92,915,817.240							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
79.000	19,750,000.000	Local	19,199,962.50	19,209,342.20	97.215000	-9,379.70		-8,392.20	-987.50	
		Base	19,199,962.50		97.215000	-9,379.70		-8,392.20	-987.50	0.00
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
93.000	23,250,000.000	Local	22,599,000.00	22,637,529.90	97.200000	-38,529.90		-38,529.90	0.00	
		Base	22,599,000.00		97.200000	-38,529.90		-38,529.90	0.00	0.00
ADI0Z1DS7	US ULTRA BOND CBT JUN18 XCBT 20180620						20 Jun 2018			
43.000	4,300,000.000	Local	6,900,156.25	6,684,144.13	160.468750	216,012.12		166,293.37	49,718.75	
		Base	6,900,156.25		160.468750	216,012.12		166,293.37	49,718.75	0.02
ADI0Z1T43	US 10YR NOTE (CBT)JUN18 XCBT 20180620						20 Jun 2018			
153.000	15,300,000.000	Local	18,534,515.63	18,363,041.03	121.140625	171,474.60		135,615.22	35,859.38	
		Base	18,534,515.63		121.140625	171,474.60		135,615.22	35,859.38	0.02
ADI0Z1XB2	US 5YR NOTE (CBT) JUN18 XCBT 20180629						29 Jun 2018			
40.000	4,000,000.000	Local	4,578,437.52	4,565,509.50	114.460938	12,928.02		8,553.02	4,375.00	
		Base	4,578,437.52		114.460938	12,928.02		8,553.02	4,375.00	0.00
ADI103DT7	US 10YR ULTRA FUT JUN18 XCBT 20180620						20 Jun 2018			
3.000	300,000.000	Local	389,578.13	385,036.65	129.859375	4,541.48		3,369.60	1,171.88	
		Base	389,578.13		129.859375	4,541.48		3,369.60	1,171.88	0.00
US DOLLAR Total										
411.000	66,900,000.000	Local	72,201,650.03	71,844,603.41		357,046.62		266,909.11	90,137.51	
		Base				357,046.62		266,909.11	90,137.51	0.04
FUTURES LONG Total										
411.000	66,900,000.000	Base				357,046.62		266,909.11	90,137.51	0.04

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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: 0.812711

GERMANY

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
AD10XVVM6	EURO-BUND FUTURE JUN18 XEUR 20180607	07 Jun 2018							
-42.000	-4,200,000.000	Local	-6,696,060.00	-6,596,379.60	159.430000	-99,680.40	-94,640.40	-5,040.00	
		Base	-8,239,164.97		196.170594	-122,651.72	-116,450.25	-6,201.47	0.00

GERMANY Total									
-42.000	-4,200,000.000	Local	-6,696,060.00	-6,596,379.60		-99,680.40	-94,640.40	-5,040.00	
		Base				-122,651.72	-116,450.25	-6,201.47	0.00

EURO CURRENCY Total									
-42.000	-4,200,000.000	Local	-6,696,060.00	-6,596,379.60		-99,680.40	-94,640.40	-5,040.00	
		Base				-122,651.72	-116,450.25	-6,201.47	0.00

US DOLLAR

Exchange Rate: 1.000000

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
99ZD71148	90DAY EUR FUTR JUN18 XCME 20180618	18 Jun 2018							
-62.000	-15,500,000.000	Local	-15,143,500.00	-15,211,302.07	97.700000	67,802.07	65,477.07	2,325.00	
		Base	-15,143,500.00		97.700000	67,802.07	65,477.07	2,325.00	0.00

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
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018							
-48.000	-12,000,000.000	Local	-11,700,600.00	-11,710,288.60	97.505000	9,688.60	7,888.60	1,800.00	
		Base	-11,700,600.00		97.505000	9,688.60	7,888.60	1,800.00	0.00

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
AD10Z17C9	US LONG BOND(CBT) JUN18 XCBT 20180620	20 Jun 2018							
-16.000	-1,600,000.000	Local	-2,346,000.00	-2,296,794.35	146.625000	-49,205.65	-37,205.65	-12,000.00	
		Base	-2,346,000.00		146.625000	-49,205.65	-37,205.65	-12,000.00	0.01

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
AD10Z2YH6	US 2YR NOTE (CBT) JUN18 XCBT 20180629	29 Jun 2018							
-2.000	-400,000.000	Local	-425,218.75	-425,270.75	106.304688	52.00	114.50	-62.50	
		Base	-425,218.75		106.304688	52.00	114.50	-62.50	0.00

US DOLLAR Total									
-128.000	-29,500,000.000	Local	-29,615,318.75	-29,643,655.77		28,337.02	36,274.52	-7,937.50	
		Base				28,337.02	36,274.52	-7,937.50	0.01

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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 Total										
-170.000		-33,700,000.000	Base			-94,314.70		-80,175.73	-14,138.97	0.01

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 29, 2018

View Date: April 2, 2018

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									
241.000	33,200,000.000	Base			262,731.92		186,733.38	75,998.54	0.05