



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
23,925.046	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	523,240.76	519,063.06	3	461.75
		<b>523,240.76</b>	<b>519,063.06</b>	<b>3</b>	<b>461.75</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,482.958	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	171,059.21	184,016.02	1	0.00
		<b>171,059.21</b>	<b>184,016.02</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
247,086.32	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,721,625.42	2,649,465.63	15	0.00
464,621.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	464,621.12	464,621.12	3	0.00
		<b>3,186,246.54</b>	<b>3,114,086.75</b>	<b>18</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
21,874.61	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	990,322.66	672,179.37	6	0.00
52,141.05	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,651,528.82	1,881,033.54	15	0.00
48,749.35	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	5,295,022.77	4,105,746.80	30	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
162,694.06	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	3,462,747.18	2,785,252.38	19	0.00
142,477.59	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,697,762.96	1,292,746.32	9	0.00
		14,097,384.39	10,736,958.41	79	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,300.88	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	225,280.25	223,542.67	1	198.81
		<b>225,280.25</b>	<b>223,542.67</b>	<b>1</b>	<b>198.81</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,077.361	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	239,623.59	254,532.93	1	0.00
		<b>239,623.59</b>	<b>254,532.93</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
40,788.99	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	449,285.71	447,393.04	2	0.00
634,771.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	634,771.88	634,771.88	3	0.00
		<b>1,084,057.59</b>	<b>1,082,164.92</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
39,541.13	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,790,133.72	1,263,514.82	8	0.00
72,590.35	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,691,437.07	2,688,207.84	17	0.00
71,885.43	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,808,001.32	6,136,676.08	35	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
243,369.85	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	5,179,834.24	4,169,091.84	23	0.00
196,604.35	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	2,342,737.43	1,736,597.85	11	0.00
		20,812,143.78	15,994,088.43	93	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1027  
ADVICE PORTFOLIOS-MODERATE  
CONSERVATIVE FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,844.447	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	324,648.06	318,711.61	10	286.50
		<b>324,648.06</b>	<b>318,711.61</b>	<b>10</b>	<b>286.50</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
15,915.51	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	162,500.79	151,554.08	5	0.00
185,286.78	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,040,911.09	1,982,165.24	63	0.00
71,486.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	71,486.77	71,486.77	2	0.00
		<b>2,274,898.65</b>	<b>2,205,206.09</b>	<b>71</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
699.15	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	31,652.41	21,535.81	1	0.00
1,855.87	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	94,376.56	67,617.29	3	0.00
2,610.64	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	283,560.67	219,591.96	9	0.00
7,332.49	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	156,063.22	126,198.54	5	0.00
5,092.08	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	60,677.23	46,217.91	2	0.00
		<b>626,330.09</b>	<b>481,161.51</b>	<b>19</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
29,946.05	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	654,920.11	647,811.25	5	577.96
		<b>654,920.11</b>	<b>647,811.25</b>	<b>5</b>	<b>577.96</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,185.291	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	136,723.32	147,615.42	1	0.00
		<b>136,723.32</b>	<b>147,615.42</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
25,661.02	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	262,004.56	245,089.77	2	0.00
368,150.59	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,055,133.47	3,954,639.51	31	0.00
249,124.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	249,124.17	249,124.17	2	0.00
		<b>4,566,262.20</b>	<b>4,448,853.45</b>	<b>35</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
10,315.22	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	466,997.86	317,766.58	4	0.00
28,176.25	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,432,846.84	1,017,674.10	11	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,504.33	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,987,446.06	2,303,166.14	23	0.00
87,543.33	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,863,254.38	1,520,321.24	14	0.00
71,962.18	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	857,501.34	660,415.01	7	0.00
		<b>7,608,046.48</b>	<b>5,819,343.07</b>	<b>59</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1009  
ADVICE PORTFOLIOS-MODERATE FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
13,869.225	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	303,319.95	298,424.91	6	267.68
		<b>303,319.95</b>	<b>298,424.91</b>	<b>6</b>	<b>267.68</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
19,580.17	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	199,917.77	189,397.82	4	0.00
223,015.88	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,456,492.49	2,402,606.29	48	0.00
132,108.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	132,108.20	132,108.20	3	0.00
		<b>2,788,518.46</b>	<b>2,724,112.31</b>	<b>54</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
3,628.13	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	164,255.24	112,709.46	3	0.00
6,701.63	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	340,797.99	245,960.24	7	0.00
8,021.15	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	871,235.66	678,405.25	17	0.00
21,311.91	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	453,598.34	368,697.25	9	0.00
17,803.14	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	212,142.22	165,806.66	4	0.00
		<b>2,042,029.45</b>	<b>1,571,578.86</b>	<b>40</b>	<b>0.00</b>



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
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR CUSTODIAN FEES		-25,410.40	0.00	-25,410.40	-0.03	0.00
REBATE RECEIVABLE		13,934.63	0.00	13,934.63	0.02	0.00
PAYABLE FOR TRUSTEE FEES		-4,787.95	0.00	-4,787.95	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,332.38	0.00	-8,332.38	-0.01	0.00
332,431.550 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	332,431.55	469.54	332,431.55	0.46	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>307,835.45</b>	<b>469.54</b>	<b>307,835.45</b>	<b>0.43</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>307,835.45</b>	<b>469.54</b>	<b>307,835.45</b>	<b>0.43</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>307,835.45</b>	<b>469.54</b>	<b>307,835.45</b>	<b>0.43</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,269,575.840 BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	11.0149	25,115,738.10	0.00	24,999,098.72	34.33	-116,639.38
<b>EQUITY</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
43,813.044 AFL CIO HSG INVT TR 99VVBHSM3	1,084.4800	50,225,948.08	108,350.95	47,514,369.96	65.25	-2,711,578.12
<b>TOTAL ASSETS - BASE:</b>		<u>75,649,521.63</u>	<u>108,820.49</u>	<u>72,821,304.13</u>	<u>100.01</u>	<u>-2,828,217.50</u>
<b>NET ASSETS - BASE:</b>				<u>72,930,124.62</u>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7156  
BCM DYNAMICBELAY 2020 QDIA

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
729.67	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	729.67	729.67	2	0.00
		<b>729.67</b>	<b>729.67</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
36	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,827.52	3,967.55	10	0.00
42	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,525.92	4,686.46	12	0.00
18	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,794.42	1,811.73	5	0.00
95	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,517.25	4,706.35	12	0.00
		<b>14,665.11</b>	<b>15,172.09</b>	<b>37</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
56	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	2,399.04	2,124.68	6	0.00
115	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	2,443.75	2,317.25	6	0.00
59	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	2,312.80	2,333.26	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7156  
BCM DYNAMICBELAY 2020 QDIA

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	2,354.10	2,263.42	6	0.00
43	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	2,376.61	2,157.58	6	0.00
97	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	2,380.38	2,354.19	6	0.00
192	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,521.60	4,675.40	12	0.00
88	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	2,699.84	2,844.20	7	0.00
48	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	2,377.44	2,364.45	6	0.00
		<b>23,865.56</b>	<b>23,434.43</b>	<b>61</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7147  
BCM DYNAMICBELAY 2030 QDIA

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
32,567.06	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	32,567.06	32,567.06	2	0.00
		<b>32,567.06</b>	<b>32,567.06</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,447	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	153,845.04	155,593.93	10	0.00
1,247	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	134,376.72	135,987.41	9	0.00
539	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	53,732.91	54,058.12	3	0.00
2,824	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	134,281.20	135,984.83	9	0.00
		<b>476,235.87</b>	<b>481,624.29</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,304	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	98,703.36	90,386.48	6	0.00
4,784	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	101,660.00	96,453.20	6	0.00
2,487	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	97,490.40	100,850.31	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7147  
BCM DYNAMICBELAY 2030 QDIA

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,366	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	97,715.80	95,678.73	6	0.00
1,794	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	99,154.38	92,958.27	6	0.00
4,067	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	99,804.18	98,706.09	6	0.00
454	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	37,890.84	32,688.62	2	113.04
5,703	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	134,305.65	137,582.97	9	0.00
2,623	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	80,473.64	83,619.64	5	0.00
2,005	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	99,307.65	98,764.90	6	0.00
331	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	38,200.71	34,678.45	2	0.00
1,047	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	76,818.39	76,917.96	5	0.00
		<b>1,061,525.00</b>	<b>1,039,285.62</b>	<b>68</b>	<b>113.04</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7138  
BCM DYNAMICBELAY 2040 QDIA

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,190.2	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,190.20	1,190.20	2	0.00
		1,190.20	1,190.20	2	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
28	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	2,976.96	3,054.67	5	0.00
40	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,310.40	4,444.40	7	0.00
17	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,694.73	1,708.50	3	0.00
90	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,279.50	4,435.96	7	0.00
		13,261.59	13,643.53	22	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
91	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	3,898.44	3,450.78	6	0.00
188	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	3,995.00	3,788.20	7	0.00
98	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	3,841.60	3,883.39	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7138  
BCM DYNAMICBELAY 2040 QDIA

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	3,840.90	3,695.17	6	0.00
71	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	3,924.17	3,566.90	7	0.00
160	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	3,926.40	3,883.20	7	0.00
35	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,921.10	2,283.71	5	9.15
182	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,286.10	4,429.48	7	0.00
83	CUSIP # 67110P407 OShares FTSE US QUALITY DIV ETF	2,546.44	2,683.33	4	0.00
79	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	3,912.87	3,891.48	6	0.00
25	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	2,885.25	2,607.94	5	0.00
80	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	5,869.60	5,799.38	10	0.00
		<b>45,847.87</b>	<b>43,962.96</b>	<b>76</b>	<b>9.15</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7110  
BCM DYNAMICBELAY 2050 QDIA

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,025.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3,025.15	3,025.15	4	0.00
		<b>3,025.15</b>	<b>3,025.15</b>	<b>4</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
30	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,189.60	3,233.64	4	0.00
23	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,478.48	2,513.76	3	0.00
10	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	996.90	998.00	1	0.00
51	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,425.05	2,468.32	3	0.00
		<b>9,090.03</b>	<b>9,213.72</b>	<b>11</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
142	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	6,083.28	5,638.21	8	0.00
293	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	6,226.25	5,903.95	8	0.00
152	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	5,958.40	6,122.35	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7110  
BCM DYNAMICBELAY 2050 QDIA

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
145	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	5,988.50	5,798.97	7	0.00
110	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	6,079.70	5,487.06	8	0.00
249	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	6,110.46	6,043.23	8	0.00
71	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	5,925.66	5,491.19	7	19.54
105	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	2,472.75	2,549.82	3	0.00
47	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	1,441.96	1,510.64	2	0.00
123	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	6,092.19	6,058.89	8	0.00
52	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	6,001.32	6,191.66	8	0.00
152	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	11,152.24	11,272.80	14	0.00
		<b>69,532.71</b>	<b>68,068.77</b>	<b>87</b>	<b>19.54</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7101  
BCM DYNAMICBELAY 2060 QDIA

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,929.86	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,929.86	1,929.86	2	0.00
		<b>1,929.86</b>	<b>1,929.86</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
43	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,571.76	4,682.31	5	0.00
		<b>4,571.76</b>	<b>4,682.31</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
167	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	7,154.28	6,395.42	8	0.00
347	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	7,373.75	7,006.73	8	0.00
180	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	7,056.00	7,162.25	8	0.00
172	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	7,103.60	6,870.86	8	0.00
130	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	7,185.10	6,583.02	8	0.00
295	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	7,239.30	7,159.65	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXXXX7101  
BCM DYNAMICBELAY 2060 QDIA

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	9,013.68	7,989.96	10	26.71
145	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	7,181.85	7,142.60	8	0.00
79	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	9,117.39	9,041.37	10	0.00
249	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	18,269.13	18,128.97	20	0.00
		<b>86,694.08</b>	<b>83,480.83</b>	<b>93</b>	<b>26.71</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7165  
BCM DECATHLON GROWTH TACTICS  
CIF

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
11,371.35	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	11,371.35	11,371.35	5	0.00
		<b>11,371.35</b>	<b>11,371.35</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
160	CUSIP # 33733E302 FIRST TRUST DJ INTERNET INDEX ETF	22,024.00	21,160.12	10	0.00
270	CUSIP # 464286582 ISHARES MSCI JAPAN SMALL CAP ETF	21,057.30	22,020.01	9	0.00
129	CUSIP # 464287291 ISHARES GLOBAL TECH ETF	21,220.50	21,547.80	9	0.00
115	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	20,497.60	19,989.99	9	71.34
162	CUSIP # 464287770 ISHARES US FINANCIAL SERVICES ETF	20,998.44	21,138.60	9	80.49
108	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	20,786.76	22,016.52	9	46.90
108	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	21,670.20	17,841.06	10	12.00
708	CUSIP # 78464A789 SPDR KBW INSURANCE ETF	21,098.40	22,014.59	9	0.00
229	CUSIP # 78464A870 SPDR S&P BIOTECH ETF	21,798.51	21,055.02	10	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7165  
BCM DECATHLON GROWTH TACTICS  
CIF

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
453	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	23,537.88	22,767.85	10	0.00
		214,689.59	211,551.56	95	210.73



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7174  
BCM U.S. SECTOR ROTATION  
CIF

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
248,500.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	248,500.03	248,500.03	2	0.00
		<b>248,500.03</b>	<b>248,500.03</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
41,164	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,763,465.76	1,560,327.02	14	0.00
85,501	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	1,816,896.25	1,722,845.15	14	0.00
44,447	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,742,322.40	1,774,886.24	14	0.00
42,281	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	1,746,205.30	1,681,187.31	14	0.00
32,069	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,772,453.63	1,604,351.28	14	0.00
72,690	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,783,812.60	1,764,186.30	14	0.00
35,834	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	1,774,858.02	1,765,157.76	14	0.00
		<b>12,400,013.96</b>	<b>11,872,941.06</b>	<b>98</b>	<b>0.00</b>



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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: 14,330.000000

IDR	INDONESIAN RUPIAH								
		-17,989,931.320	Local	1.000000	-17,989,931.32	1.000000	-17,989,931.32	0.00	100.00
			Base	0.023614	-424,823.13	0.000070	-1,255.40	423,567.73	100.00
<b>INDONESIAN RUPIAH Total</b>									
		-17,989,931.320	Local		-17,989,931.32		-17,989,931.32	0.00	100.00
			Base		-424,823.13		-1,255.40	423,567.73	100.00

**CASH Total**

		-17,989,931.320	Base		-424,823.13		-1,255.40	423,567.73	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
<b>US DOLLAR Total</b>									
			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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

<b>FUND Total</b>								
		-17,989,931.320	Base	-424,823.12		-1,255.40	423,567.72	100.00

# Holdings



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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

## CASH

### MALAYSIAN RINGGIT

Exchange Rate: 4.039500

MYR	MALAYSIAN RINGGIT	Units	Local	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	0.00
		Base	0.000000	0.00	0.247555	0.00	0.00	0.00	0.00

### MALAYSIAN RINGGIT Total

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

### MEXICAN PESO

Exchange Rate: 19.860250

MXN	MEXICAN PESO (NEW)	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.360		Local	1.000000	0.36	1.000000	0.36	0.00	0.00	0.00
		Base	0.027778	0.01	0.050352	0.02	0.01	0.01	0.00

### MEXICAN PESO Total

0.360	Local	0.36	0.36	0.00	0.00	0.00	0.00	0.00
	Base	0.01	0.01	0.01	0.01	0.01	0.01	0.00

### SOUTH KOREAN WON

Exchange Rate: 1,114.500000

KRW	SOUTH KOREAN WON	Units	Local	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	0.000897	1.65	-1.97	0.00	

### SOUTH KOREAN WON Total

1,842.000	Local	1,842.00	1,842.00	0.00	0.00	100.00
	Base	3.62	1.65	-1.97	0.00	

### CASH Total

1,842.370	Base	3.63	1.67	-1.96	0.00
-----------	------	------	------	-------	------

### CASH EQUIVALENT

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

Books Open

Prepared by State Street

# Holdings

BWGLOBAL INV GRD FXD INC CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR</b>							Exchange Rate:	1.000000
9128282M1	US TREASURY FRN 07/19 VAR				1.96916	31 Jul 2019		
	4,295,000.000	Local	100.018113	4,295,777.95	100.104515	4,299,488.92	3,710.97	4.74
		Base	100.018113	4,295,777.95	100.104515	4,299,488.92	3,710.97	2.65
9128283T5	US TREASURY FRN 01/20 VAR				1.9091693	31 Jan 2020		
	3,100,000.000	Local	99.978070	3,099,320.17	99.991554	3,099,738.17	418.00	3.41
		Base	99.978070	3,099,320.17	99.991554	3,099,738.17	418.00	1.91
9128284K3	US TREASURY FRN 04/20 VAR				1.9421693	30 Apr 2020		
	25,570,000.000	Local	100.010480	25,572,679.61	100.000327	25,570,083.62	-2,595.99	28.17
		Base	100.010480	25,572,679.61	100.000327	25,570,083.62	-2,595.99	15.77
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.0990005	31 Jan 2017		
	0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
		Base	0.000000	0.34	0.000000	0.00	-0.34	0.00
<b>US DOLLAR Total</b>								
	32,965,000.000	Local		32,967,778.07		32,969,310.71	1,532.64	36.32
		Base		32,967,778.07		32,969,310.71	1,532.64	20.34
<b>CASH EQUIVALENT Total</b>								
	32,965,000.000	Base		32,967,778.07		32,969,310.71	1,532.64	20.34

## FIXED INCOME

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.351260

ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.0	21 Jun 2019		
	2,970,000.000	Local	101.887305	3,026,052.95	101.827500	3,024,276.75	-1,776.20	25.18
		Base	80.879158	2,402,111.00	75.357444	2,238,116.09	-163,994.91	1.38
ACI02HV92	NEW S WALES TREASURY CRP LOCAL GOVT G 03/19 3.5				3.5	20 Mar 2019		
	1,050,000.000	Local	101.150567	1,062,080.95	101.090100	1,061,446.05	-634.90	8.84
		Base	77.447036	813,193.88	74.811731	785,523.18	-27,670.70	0.48
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,055,000.000	Local		101.247699	5,118,071.20	100.981800	5,104,629.99	-13,441.21	42.50
		Base		77.328936	3,908,977.71	74.731584	3,777,681.56	-131,296.15	2.33
B2B3BDII8	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7					7.0	15 Oct 2019		
	2,655,000.000	Local		106.216982	2,820,060.88	106.182500	2,819,145.38	-915.50	23.47
		Base		82.668305	2,194,843.49	78.580362	2,086,308.62	-108,534.87	1.29
<b>AUSTRALIAN DOLLAR Total</b>									
	11,730,000.000	Local			12,026,265.98		12,009,498.17	-16,767.81	100.00
		Base			9,319,126.08		8,887,629.45	-431,496.63	5.48
<b>BRAZILIAN REAL</b>								Exchange Rate:	3.875750
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
	1,575,000.000	Local		94.849415	1,493,878.29	101.423330	1,597,417.45	103,539.16	12.42
		Base		41.270044	650,003.20	26.168698	412,156.99	-237,846.21	0.25
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.0	01 Jan 2023		
	11,540,000.000	Local		91.861516	10,600,818.89	97.628114	11,266,284.36	665,465.47	87.58
		Base		39.699225	4,581,290.51	25.189477	2,906,865.60	-1,674,424.91	1.79
<b>BRAZILIAN REAL Total</b>									
	13,115,000.000	Local			12,094,697.18		12,863,701.81	769,004.63	100.00
		Base			5,231,293.71		3,319,022.59	-1,912,271.12	2.05
<b>MALAYSIAN RINGGIT</b>								Exchange Rate:	4.039500
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48					3.48	15 Mar 2023		
	8,015,000.000	Local		97.833236	7,841,333.90	97.958000	7,851,333.70	9,999.80	18.59
		Base		26.583785	2,130,690.40	24.250031	1,943,639.98	-187,050.42	1.20
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	6,840,000.000	Local		100.892399	6,901,040.08	100.975100	6,906,696.84	5,656.76	16.35
		Base		27.856499	1,905,384.56	24.996930	1,709,790.03	-195,594.53	1.05
ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955					3.955	15 Sep 2025		
	3,455,000.000	Local		99.553907	3,439,587.48	98.089200	3,388,981.86	-50,605.62	8.02
		Base		22.998258	794,589.81	24.282510	838,960.73	44,370.92	0.52

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACIOCBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	9,685,000.000	Local		99.910630	9,676,344.56	100.157800	9,700,282.93	23,938.37	22.97
		Base		24.587926	2,381,340.61	24.794603	2,401,357.33	20,016.72	1.48
ACIO70C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882					3.882	10 Mar 2022		
	6,845,000.000	Local		101.348449	6,937,301.35	100.196100	6,858,423.05	-78,878.30	16.24
		Base		24.093999	1,649,234.25	24.804085	1,697,839.60	48,605.35	1.05
ACIOV6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899					3.899	16 Nov 2027		
	7,805,000.000	Local		100.092286	7,812,202.93	96.453300	7,528,180.07	-284,022.86	17.82
		Base		23.234076	1,813,419.62	23.877534	1,863,641.56	50,221.94	1.15
<b>MALAYSIAN RINGGIT Total</b>									
	42,645,000.000	Local			42,607,810.30		42,233,898.45	-373,911.85	100.00
		Base			10,674,659.25		10,455,229.23	-219,430.02	6.45
<b>MEXICAN PESO</b>								Exchange Rate:	19.860250
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		
	89,200,000.000	Local		113.248826	101,017,952.70	106.658000	95,138,936.00	-5,879,016.70	22.53
		Base		7.925541	7,069,582.70	5.370426	4,790,419.86	-2,279,162.84	2.96
ACIO1W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	142,000,000.000	Local		110.723458	157,227,310.34	100.752000	143,067,840.00	-14,159,470.34	33.89
		Base		7.429577	10,549,999.27	5.073048	7,203,728.05	-3,346,271.22	4.44
ACIO87B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.75	23 Nov 2034		
	28,900,000.000	Local		100.683474	29,097,523.86	100.922000	29,166,458.00	68,934.14	6.91
		Base		4.949973	1,430,542.06	5.081608	1,468,584.64	38,042.58	0.91
ACIOSZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.0	07 Nov 2047		
	45,800,000.000	Local		104.932223	48,058,958.09	103.514000	47,409,412.00	-649,546.09	11.23
		Base		5.728968	2,623,867.47	5.212120	2,387,150.82	-236,716.65	1.47
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.5	18 Nov 2038		
	98,900,000.000	Local		118.385673	117,083,430.11	108.601000	107,406,389.00	-9,677,041.11	25.44
		Base		7.581281	7,497,886.69	5.468259	5,408,108.61	-2,089,778.08	3.34

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>MEXICAN PESO Total</b>								
		404,800,000.000	Local	452,485,175.10		422,189,035.00	-30,296,140.10	100.00
			Base	29,171,878.19		21,257,991.98	-7,913,886.21	13.11
							Exchange Rate:	3.745650
<b>POLISH ZLOTY</b>								
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25				3.25	25 Jul 2019		
		8,990,000.000	Local	101.671089	101.908000	9,161,529.20	21,298.27	29.17
			Base	28.239340	27.207027	2,445,911.71	-92,804.95	1.51
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.5	25 Apr 2020		
		8,690,000.000	Local	99.779708	99.800000	8,672,620.00	1,763.38	27.62
			Base	29.456674	26.644241	2,315,384.51	-244,400.44	1.43
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000				0.01	25 Apr 2019		
		13,715,000.000	Local	98.760641	98.950300	13,571,033.65	26,011.70	43.21
			Base	27.246531	26.417391	3,623,145.16	-113,716.62	2.24
<b>POLISH ZLOTY Total</b>								
		31,395,000.000	Local	31,356,109.50		31,405,182.85	49,073.35	100.00
			Base	8,835,363.39		8,384,441.38	-450,922.01	5.17
							Exchange Rate:	0.757719
<b>POUND STERLING</b>								
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25				1.25	22 Jul 2018		
		7,240,000.000	Local	100.052417	100.040000	7,242,896.00	-898.97	100.00
			Base	141.841207	132.027836	9,558,815.34	-710,488.04	5.90
<b>POUND STERLING Total</b>								
		7,240,000.000	Local	7,243,794.97		7,242,896.00	-898.97	100.00
			Base	10,269,303.38		9,558,815.34	-710,488.04	5.90
							Exchange Rate:	13.717500
<b>SOUTH AFRICAN RAND</b>								
989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
		64,200,000.000	Local	77.140948	71.320900	45,788,017.80	-3,736,470.75	35.27
			Base	7.063728	5.199264	3,337,927.30	-1,196,985.99	2.06

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
		92,340,000.000	Local 93.765673	86,583,222.27	91.010000	84,038,634.00	-2,544,588.27	64.73
			Base 6.986828	6,451,636.63	6.634591	6,126,381.19	-325,255.44	3.78
<b>SOUTH AFRICAN RAND Total</b>								
		156,540,000.000	Local	136,107,710.82		129,826,651.80	-6,281,059.02	100.00
			Base	10,986,549.92		9,464,308.49	-1,522,241.43	5.84
<b>US DOLLAR</b>							Exchange Rate:	1.000000
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				2.70461	06 Apr 2020		
		1,975,000.000	Local 100.166103	1,978,280.54	100.319205	1,981,304.30	3,023.76	2.18
			Base 100.166103	1,978,280.54	100.319205	1,981,304.30	3,023.76	1.22
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				2.705	12 Feb 2021		
		2,375,000.000	Local 100.000000	2,375,000.00	100.069754	2,376,656.66	1,656.66	2.62
			Base 100.000000	2,375,000.00	100.069754	2,376,656.66	1,656.66	1.47
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019		
		1,420,000.000	Local 99.997378	1,419,962.77	99.191374	1,408,517.51	-11,445.26	1.55
			Base 99.997378	1,419,962.77	99.191374	1,408,517.51	-11,445.26	0.87
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				2.77938	22 Feb 2021		
		2,700,000.000	Local 100.000000	2,700,000.00	100.064848	2,701,750.90	1,750.90	2.98
			Base 100.000000	2,700,000.00	100.064848	2,701,750.90	1,750.90	1.67
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR				2.40063	09 Oct 2018		
		1,925,000.000	Local 100.000000	1,925,000.00	100.022000	1,925,423.50	423.50	2.12
			Base 100.000000	1,925,000.00	100.022000	1,925,423.50	423.50	1.19
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	100.348604	3,386,765.39	11,765.39	3.73
			Base 100.000000	3,375,000.00	100.348604	3,386,765.39	11,765.39	2.09
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				3.27163	13 Apr 2020		
		3,540,000.000	Local 100.175837	3,546,224.63	100.675572	3,563,915.25	17,690.62	3.93
			Base 100.175837	3,546,224.63	100.675572	3,563,915.25	17,690.62	2.20
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				3.08	23 Feb 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

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,335,000.000	Local Base	100.000000 100.000000	5,335,000.00 5,335,000.00	99.624626 99.624626	5,314,973.80 5,314,973.80	-20,026.20 -20,026.20	5.85 3.28
48125LRH7	JP MORGAN CHASE BANK NA SR UNSECURED 09/18 VAR				2.78025	21 Sep 2018			
		1,070,000.000	Local Base	100.000000 100.000000	1,070,000.00 1,070,000.00	100.054859 100.054859	1,070,586.99 1,070,586.99	586.99 586.99	1.18 0.66
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR				2.66175	04 Apr 2019			
		2,025,000.000	Local Base	100.000000 100.000000	2,025,000.00 2,025,000.00	100.044290 100.044290	2,025,896.87 2,025,896.87	896.87 896.87	2.23 1.25
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR				2.54594	19 Sep 2019			
		2,050,000.000	Local Base	100.000000 100.000000	2,050,000.00 2,050,000.00	100.164598 100.164598	2,053,374.26 2,053,374.26	3,374.26 3,374.26	2.26 1.27
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				2.56063	08 Jan 2021			
		2,095,000.000	Local Base	99.631305 99.631305	2,087,275.83 2,087,275.83	99.904449 99.904449	2,092,998.21 2,092,998.21	5,722.38 5,722.38	2.31 1.29
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				2.83938	22 May 2020			
		2,170,000.000	Local Base	100.093629 100.093629	2,172,031.74 2,172,031.74	100.243943 100.243943	2,175,293.56 2,175,293.56	3,261.82 3,261.82	2.40 1.34
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				2.708	01 Apr 2021			
		3,510,000.000	Local Base	100.000000 100.000000	3,510,000.00 3,510,000.00	100.138405 100.138405	3,514,858.02 3,514,858.02	4,858.02 4,858.02	3.87 2.17
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046			
		4,075,000.000	Local	97.544843	3,974,952.37	97.910156	3,989,838.86	14,886.49	4.39
Original Face:		440,000.000	Base	97.544843	3,974,952.37	97.910156	3,989,838.86	14,886.49	2.46
9128282M1	US TREASURY FRN 07/19 VAR				1.96916	31 Jul 2019			
		15,470,000.000	Local Base	100.005772 100.005772	15,470,892.87 15,470,892.87	100.093697 100.093697	15,484,494.93 15,484,494.93	13,602.06 13,602.06	17.06 9.55
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				3.38667	26 Jul 2021			
		2,700,000.000	Local Base	100.380668 100.380668	2,710,278.03 2,710,278.03	101.695000 101.695000	2,745,765.00 2,745,765.00	35,486.97 35,486.97	3.02 1.69

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		57,810,000.000	Local	57,724,898.78		57,812,414.01	87,515.23	63.68
Original Face:		440,000.000	Base	57,724,898.78		57,812,414.01	87,515.23	35.66
<b>FIXED INCOME Total</b>								
		725,275,000.000	Base	142,213,072.70		129,139,852.47	-13,073,220.23	79.66
Original Face:		440,000.000						

# Holdings

BWGLOBAL INV GRD FXD INC CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		758,241,842.370	Base	175,180,854.40		162,109,164.85	-13,071,689.55	100.00
Original Face:		440,000.000						



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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				1.733823	31 Dec 2030			
		1,491,987.490	Local	100.000000	1,491,987.49	100.000000	1,491,987.49	0.00	4.18
			Base	100.000000	1,491,987.49	100.000000	1,491,987.49	0.00	4.18

<b>US DOLLAR Total</b>		1,491,987.490	Local		1,491,987.49		1,491,987.49	0.00	4.18
			Base		1,491,987.49		1,491,987.49	0.00	4.18

## CASH EQUIVALENT Total

		1,491,987.490	Base		1,491,987.49		1,491,987.49	0.00	4.18
--	--	---------------	------	--	--------------	--	--------------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

00164V103	AMC NETWORKS INC A COMMON STOCK								
		11,027.000	Local	56.204035	619,761.89	62.200000	685,879.40	66,117.51	1.92
			Base	56.204035	619,761.89	62.200000	685,879.40	66,117.51	1.92

00206R102	AT+T INC COMMON STOCK USD1.0								
		3,455.000	Local	40.859378	141,169.15	32.110000	110,940.05	-30,229.10	0.31
			Base	40.859378	141,169.15	32.110000	110,940.05	-30,229.10	0.31

00739L101	ADURO BIOTECH INC COMMON STOCK USD.0001								
		367.000	Local	11.850082	4,348.98	7.000000	2,569.00	-1,779.98	0.01
			Base	11.850082	4,348.98	7.000000	2,569.00	-1,779.98	0.01

00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001								
		3,094.000	Local	42.126878	130,340.56	84.230000	260,607.62	130,267.06	0.73
			Base	42.126878	130,340.56	84.230000	260,607.62	130,267.06	0.73

031162100	AMGEN INC COMMON STOCK USD.0001								
		11,564.000	Local	155.786827	1,801,518.87	184.590000	2,134,598.76	333,079.89	5.98
			Base	155.786827	1,801,518.87	184.590000	2,134,598.76	333,079.89	5.98

# Holdings

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	73.250000	1,860,916.25	104,078.72	5.21
			Base	69.153219	1,756,837.53	73.250000	1,860,916.25	104,078.72	5.21
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	221.000	Local	16.435113	3,632.16	2.810000	621.01	-3,011.15	0.00
			Base	16.435113	3,632.16	2.810000	621.01	-3,011.15	0.00
052769106	AUTODESK INC COMMON STOCK USD.01	9,376.000	Local	84.102459	788,544.66	131.090000	1,229,099.84	440,555.18	3.44
			Base	84.102459	788,544.66	131.090000	1,229,099.84	440,555.18	3.44
09062X103	BIOGEN INC COMMON STOCK USD.0005	8,469.000	Local	260.847433	2,209,116.91	290.240000	2,458,042.56	248,925.65	6.89
			Base	260.847433	2,209,116.91	290.240000	2,458,042.56	248,925.65	6.89
11135F101	BROADCOM INC COMMON STOCK	6,431.000	Local	182.892214	1,176,179.83	242.640000	1,560,417.84	384,238.01	4.37
			Base	182.892214	1,176,179.83	242.640000	1,560,417.84	384,238.01	4.37
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	2,249.000	Local	62.469306	140,493.47	56.220000	126,438.78	-14,054.69	0.35
			Base	62.469306	140,493.47	56.220000	126,438.78	-14,054.69	0.35
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001	6,139.000	Local	74.262220	455,895.77	104.840000	643,612.76	187,716.99	1.80
			Base	74.262220	455,895.77	104.840000	643,612.76	187,716.99	1.80
19247A100	COHEN + STEERS INC COMMON STOCK USD.01	3,854.000	Local	35.800685	137,975.84	41.710000	160,750.34	22,774.50	0.45
			Base	35.800685	137,975.84	41.710000	160,750.34	22,774.50	0.45
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	54,594.000	Local	36.475630	1,991,350.57	32.810000	1,791,229.14	-200,121.43	5.02
			Base	36.475630	1,991,350.57	32.810000	1,791,229.14	-200,121.43	5.02
225447101	CREE INC COMMON STOCK USD.00125	12,023.000	Local	27.362894	328,984.08	41.570000	499,796.11	170,812.03	1.40
			Base	27.362894	328,984.08	41.570000	499,796.11	170,812.03	1.40

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

Books Open

Prepared by State Street

# Holdings

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
	23,231.000	Local		27.434520	637,331.34	27.500000	638,852.50	1,521.16	1.79
		Base		27.434520	637,331.34	27.500000	638,852.50	1,521.16	1.79
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
	8,262.000	Local		26.843876	221,784.10	25.500000	210,681.00	-11,103.10	0.59
		Base		26.843876	221,784.10	25.500000	210,681.00	-11,103.10	0.59
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	2,436.000	Local		48.890357	119,096.91	61.690000	150,276.84	31,179.93	0.42
		Base		48.890357	119,096.91	61.690000	150,276.84	31,179.93	0.42
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
	735.000	Local		31.779578	23,357.99	30.640000	22,520.40	-837.59	0.06
		Base		31.779578	23,357.99	30.640000	22,520.40	-837.59	0.06
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
	1,545.000	Local		130.093689	200,994.75	194.320000	300,224.40	99,229.65	0.84
		Base		130.093689	200,994.75	194.320000	300,224.40	99,229.65	0.84
343412102	FLUOR CORP COMMON STOCK USD.01								
	11,748.000	Local		53.091502	623,718.97	48.780000	573,067.44	-50,651.53	1.61
		Base		53.091502	623,718.97	48.780000	573,067.44	-50,651.53	1.61
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	18,966.000	Local		14.931352	283,188.03	17.260000	327,353.16	44,165.13	0.92
		Base		14.931352	283,188.03	17.260000	327,353.16	44,165.13	0.92
36164V305	GCI LIBERTY INC CLASS A COMMON STOCK USD.01								
	1,629.000	Local		41.302646	67,282.01	45.080000	73,435.32	6,153.31	0.21
		Base		41.302646	67,282.01	45.080000	73,435.32	6,153.31	0.21
45253H101	IMMUNOGEN INC COMMON STOCK USD.01								
	343.000	Local		2.430000	833.49	9.730000	3,337.39	2,503.90	0.01
		Base		2.430000	833.49	9.730000	3,337.39	2,503.90	0.01
458140100	INTEL CORP COMMON STOCK USD.001								
	8,032.000	Local		36.756463	295,227.91	49.710000	399,270.72	104,042.81	1.12
		Base		36.756463	295,227.91	49.710000	399,270.72	104,042.81	1.12

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

Books Open

Prepared by State Street

# Holdings

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	41.670000	338,568.75	-48,361.46	0.95
		Base		47.622180	386,930.21	41.670000	338,568.75	-48,361.46	0.95
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
	4,366.000	Local		151.040822	659,444.23	192.320000	839,669.12	180,224.89	2.35
		Base		151.040822	659,444.23	192.320000	839,669.12	180,224.89	2.35
530307107	LIBERTY BROADBAND A COMMON STOCK USD.01								
	3,332.000	Local		76.739148	255,694.84	75.640000	252,032.48	-3,662.36	0.71
		Base		76.739148	255,694.84	75.640000	252,032.48	-3,662.36	0.71
530307305	LIBERTY BROADBAND C COMMON STOCK USD.01								
	4,738.000	Local		78.087495	369,978.55	75.720000	358,761.36	-11,217.19	1.01
		Base		78.087495	369,978.55	75.720000	358,761.36	-11,217.19	1.01
53046P109	LIBERTY EXPEDIA HOLD A COMMON STOCK								
	1,086.000	Local		43.487983	47,227.95	43.940000	47,718.84	490.89	0.13
		Base		43.487983	47,227.95	43.940000	47,718.84	490.89	0.13
531229409	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01								
	4,707.000	Local		36.088717	169,869.59	45.050000	212,050.35	42,180.76	0.59
		Base		36.088717	169,869.59	45.050000	212,050.35	42,180.76	0.59
531229607	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01								
	8,438.000	Local		35.526549	299,773.02	45.360000	382,747.68	82,974.66	1.07
		Base		35.526549	299,773.02	45.360000	382,747.68	82,974.66	1.07
531229706	LIBERTY MEDIA CORP BRAVES A TRACKING STK								
	471.000	Local		20.440594	9,627.52	25.710000	12,109.41	2,481.89	0.03
		Base		20.440594	9,627.52	25.710000	12,109.41	2,481.89	0.03
531229854	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01								
	2,110.000	Local		30.124294	63,562.26	37.130000	78,344.30	14,782.04	0.22
		Base		30.124294	63,562.26	37.130000	78,344.30	14,782.04	0.22
531229870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01								
	1,177.000	Local		30.135590	35,469.59	35.310000	41,559.87	6,090.28	0.12
		Base		30.135590	35,469.59	35.310000	41,559.87	6,090.28	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

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
531229888	LIBERTY MEDIA CORP BRAVES C TRACKING STK								
	844.000	Local		20.446232	17,256.62	25.860000	21,825.84	4,569.22	0.06
		Base		20.446232	17,256.62	25.860000	21,825.84	4,569.22	0.06
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01								
	1,121.000	Local		17.695602	19,836.77	16.100000	18,048.10	-1,788.67	0.05
		Base		17.695602	19,836.77	16.100000	18,048.10	-1,788.67	0.05
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK								
	3,970.000	Local		26.279597	104,330.00	23.460000	93,136.20	-11,193.80	0.26
		Base		26.279597	104,330.00	23.460000	93,136.20	-11,193.80	0.26
54142L109	LOGMEIN INC COMMON STOCK USD.01								
	1,569.000	Local		108.114455	169,631.58	103.250000	161,999.25	-7,632.33	0.45
		Base		108.114455	169,631.58	103.250000	161,999.25	-7,632.33	0.45
553573106	MSG NETWORKS INC A COMMON STOCK USD.01								
	6,806.000	Local		22.020466	149,871.29	23.950000	163,003.70	13,132.41	0.46
		Base		22.020466	149,871.29	23.950000	163,003.70	13,132.41	0.46
55825T103	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01								
	2,269.000	Local		174.463658	395,858.04	310.190000	703,821.11	307,963.07	1.97
		Base		174.463658	395,858.04	310.190000	703,821.11	307,963.07	1.97
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
	9,407.000	Local		37.362840	351,472.24	43.400000	408,263.80	56,791.56	1.14
		Base		37.362840	351,472.24	43.400000	408,263.80	56,791.56	1.14
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	10,659.000	Local		15.500340	165,218.12	11.040000	117,675.36	-47,542.76	0.33
		Base		15.500340	165,218.12	11.040000	117,675.36	-47,542.76	0.33
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
	17,499.000	Local		41.078609	718,834.58	30.250000	529,344.75	-189,489.83	1.48
		Base		41.078609	718,834.58	30.250000	529,344.75	-189,489.83	1.48
67011P100	NOW INC COMMON STOCK USD.01								
	1,598.000	Local		20.775350	33,199.01	13.330000	21,301.34	-11,897.67	0.06
		Base		20.775350	33,199.01	13.330000	21,301.34	-11,897.67	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

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001							
		25,574.000	Local 15.850413	405,358.47	13.885000	355,094.99	-50,263.48	1.00
			Base 15.850413	405,358.47	13.885000	355,094.99	-50,263.48	1.00
670346105	NUCOR CORP COMMON STOCK USD.4							
		2,579.000	Local 60.308934	155,536.74	62.500000	161,187.50	5,650.76	0.45
			Base 60.308934	155,536.74	62.500000	161,187.50	5,650.76	0.45
74915M100	QURATE RETAIL INC COMMON STOCK USD.01							
		11,215.000	Local 19.466258	218,314.08	21.220000	237,982.30	19,668.22	0.67
			Base 19.466258	218,314.08	21.220000	237,982.30	19,668.22	0.67
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001							
		1,157.000	Local 56.593120	65,478.24	82.760000	95,753.32	30,275.08	0.27
			Base 56.593120	65,478.24	82.760000	95,753.32	30,275.08	0.27
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
		9,946.000	Local 21.404458	212,888.74	23.500000	233,731.00	20,842.26	0.65
			Base 21.404458	212,888.74	23.500000	233,731.00	20,842.26	0.65
90184L102	TWITTER INC COMMON STOCK USD.000005							
		18,016.000	Local 17.192279	309,736.10	43.670000	786,758.72	477,022.62	2.20
			Base 17.192279	309,736.10	43.670000	786,758.72	477,022.62	2.20
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001							
		1,040.000	Local 57.000000	59,280.00	76.870000	79,944.80	20,664.80	0.22
			Base 57.000000	59,280.00	76.870000	79,944.80	20,664.80	0.22
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		11,603.000	Local 161.078451	1,868,993.27	245.340000	2,846,680.02	977,686.75	7.98
			Base 161.078451	1,868,993.27	245.340000	2,846,680.02	977,686.75	7.98
91911K102	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV							
		4,027.000	Local 15.192180	61,178.91	23.240000	93,587.48	32,408.57	0.26
			Base 15.192180	61,178.91	23.240000	93,587.48	32,408.57	0.26
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		5,637.000	Local 86.232900	486,094.86	169.960000	958,064.52	471,969.66	2.68
			Base 86.232900	486,094.86	169.960000	958,064.52	471,969.66	2.68

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	30.160000	61,948.64	-18,263.32	0.17
			Base 39.051587	80,211.96	30.160000	61,948.64	-18,263.32	0.17
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	8,042.000	Local 73.034944	587,347.02	77.410000	622,531.22	35,184.20	1.74
			Base 73.034944	587,347.02	77.410000	622,531.22	35,184.20	1.74
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	2,850.000	Local 19.546495	55,707.51	72.820000	207,537.00	151,829.49	0.58
			Base 19.546495	55,707.51	72.820000	207,537.00	151,829.49	0.58
G01767105	ALKERMES PLC COMMON STOCK USD.01	2,756.000	Local 55.579434	153,176.92	41.160000	113,436.96	-39,739.96	0.32
			Base 55.579434	153,176.92	41.160000	113,436.96	-39,739.96	0.32
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033	7,042.000	Local 215.726424	1,519,145.48	166.720000	1,174,042.24	-345,103.24	3.29
			Base 215.726424	1,519,145.48	166.720000	1,174,042.24	-345,103.24	3.29
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	2,945.000	Local 29.622645	87,238.69	24.445000	71,990.53	-15,248.16	0.20
			Base 29.622645	87,238.69	24.445000	71,990.53	-15,248.16	0.20
G48833100	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	56,353.000	Local 5.296763	298,488.46	3.290000	185,401.37	-113,087.09	0.52
			Base 5.296763	298,488.46	3.290000	185,401.37	-113,087.09	0.52
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	17,614.000	Local 43.485382	765,951.52	33.450000	589,188.30	-176,763.22	1.65
			Base 43.485382	765,951.52	33.450000	589,188.30	-176,763.22	1.65
G5480U104	LIBERTY GLOBAL PLC A TRACKING STK USD.01	1,827.000	Local 34.954713	63,862.26	27.540000	50,315.58	-13,546.68	0.14
			Base 34.954713	63,862.26	27.540000	50,315.58	-13,546.68	0.14
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01	5,533.000	Local 33.610674	185,967.86	26.610000	147,233.13	-38,734.73	0.41
			Base 33.610674	185,967.86	26.610000	147,233.13	-38,734.73	0.41

& 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 AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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								
	6,527.000	Local	75.067019	489,962.43	85.610000	558,776.47	68,814.04	1.57	
		Base	75.067019	489,962.43	85.610000	558,776.47	68,814.04	1.57	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
	2,129.000	Local	19.550484	41,622.98	25.100000	53,437.90	11,814.92	0.15	
		Base	19.550484	41,622.98	25.100000	53,437.90	11,814.92	0.15	
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
	26,780.000	Local	36.801203	985,536.21	56.470000	1,512,266.60	526,730.39	4.24	
		Base	36.801203	985,536.21	56.470000	1,512,266.60	526,730.39	4.24	
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
	2,129.000	Local	39.180188	83,414.62	42.080000	89,588.32	6,173.70	0.25	
		Base	39.180188	83,414.62	42.080000	89,588.32	6,173.70	0.25	
G9001E102	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01								
	319.000	Local	22.636270	7,220.97	19.120000	6,099.28	-1,121.69	0.02	
		Base	22.636270	7,220.97	19.120000	6,099.28	-1,121.69	0.02	
G9001E128	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01								
	967.000	Local	21.847704	21,126.73	19.380000	18,740.46	-2,386.27	0.05	
		Base	21.847704	21,126.73	19.380000	18,740.46	-2,386.27	0.05	
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
	9,066.000	Local	69.681225	631,729.99	90.060000	816,483.96	184,753.97	2.29	
		Base	69.681225	631,729.99	90.060000	816,483.96	184,753.97	2.29	
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
	7,939.000	Local	120.678049	958,063.03	126.210000	1,001,981.19	43,918.16	2.81	
		Base	120.678049	958,063.03	126.210000	1,001,981.19	43,918.16	2.81	
N71542109	PROQR THERAPEUTICS NV COMMON STOCK EUR1.0								
	771.000	Local	4.619650	3,561.75	7.300000	5,628.30	2,066.55	0.02	
		Base	4.619650	3,561.75	7.300000	5,628.30	2,066.55	0.02	
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03								
	974.000	Local	25.151807	24,497.86	25.960000	25,285.04	787.18	0.07	
		Base	25.151807	24,497.86	25.960000	25,285.04	787.18	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

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N96617126	WRIGHT MEDICAL GROUP NV RIGHT								
		3,807.000	Local	1.388387	5,285.59	1.310000	4,987.17	-298.42	0.01
			Base	1.388387	5,285.59	1.310000	4,987.17	-298.42	0.01
<b>US DOLLAR Total</b>									
		588,705.000	Local		29,474,031.03		34,192,204.55	4,718,173.52	95.82
			Base		29,474,031.03		34,192,204.55	4,718,173.52	95.82
<b>EQUITY Total</b>									
		588,705.000	Base		29,474,031.03		34,192,204.55	4,718,173.52	95.82

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,080,692.490	Base	30,966,018.52		35,684,192.04	4,718,173.52	100.00



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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				1.733823	31 Dec 2030		
		6,377,211.380	Local	100.000000	6,377,211.38	100.000000	6,377,211.38	0.00
			Base	100.000000	6,377,211.38	100.000000	6,377,211.38	0.00

<b>US DOLLAR Total</b>		6,377,211.380	Local		6,377,211.38		6,377,211.38	0.00
			Base		6,377,211.38		6,377,211.38	0.00

## CASH EQUIVALENT Total

		6,377,211.380	Base		6,377,211.38		6,377,211.38	0.00
--	--	---------------	------	--	--------------	--	--------------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		23,070.000	Local	159.460161	3,678,745.92	243.810000	5,624,696.70	1,945,950.78
			Base	159.460161	3,678,745.92	243.810000	5,624,696.70	1,945,950.78

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		59,910.000	Local	64.752747	3,879,337.05	73.230000	4,387,209.30	507,872.25
			Base	64.752747	3,879,337.05	73.230000	4,387,209.30	507,872.25

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		25,140.000	Local	121.902130	3,064,619.55	124.150000	3,121,131.00	56,511.45
			Base	121.902130	3,064,619.55	124.150000	3,121,131.00	56,511.45

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		5,333.000	Local	942.495003	5,026,325.85	1,115.650000	5,949,761.45	923,435.60
			Base	942.495003	5,026,325.85	1,115.650000	5,949,761.45	923,435.60

02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		3,767.000	Local	953.657454	3,592,427.63	1,129.190000	4,253,658.73	661,231.10
			Base	953.657454	3,592,427.63	1,129.190000	4,253,658.73	661,231.10

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	6,975.000	Local	1,107.387900	7,724,030.60	1,699.800000	11,856,105.00	4,132,074.40	6.41
			Base	1,107.387900	7,724,030.60	1,699.800000	11,856,105.00	4,132,074.40	6.41
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	30,010.000	Local	86.060707	2,582,681.83	98.000000	2,940,980.00	358,298.17	1.59
			Base	86.060707	2,582,681.83	98.000000	2,940,980.00	358,298.17	1.59
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR	40,600.000	Local	109.698636	4,453,764.62	100.760000	4,090,856.00	-362,908.62	2.21
			Base	109.698636	4,453,764.62	100.760000	4,090,856.00	-362,908.62	2.21
037833100	APPLE INC COMMON STOCK USD.00001	19,720.000	Local	143.892509	2,837,560.28	185.110000	3,650,369.20	812,808.92	1.97
			Base	143.892509	2,837,560.28	185.110000	3,650,369.20	812,808.92	1.97
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	14,520.000	Local	85.994158	1,248,635.17	94.200000	1,367,784.00	119,148.83	0.74
			Base	85.994158	1,248,635.17	94.200000	1,367,784.00	119,148.83	0.74
09062X103	BIOGEN INC COMMON STOCK USD.0005	12,060.000	Local	282.575070	3,407,855.35	290.240000	3,500,294.40	92,439.05	1.89
			Base	282.575070	3,407,855.35	290.240000	3,500,294.40	92,439.05	1.89
09247X101	BLACKROCK INC COMMON STOCK USD.01	7,750.000	Local	454.281217	3,520,679.43	499.040000	3,867,560.00	346,880.57	2.09
			Base	454.281217	3,520,679.43	499.040000	3,867,560.00	346,880.57	2.09
149123101	CATERPILLAR INC COMMON STOCK USD1.0	18,120.000	Local	152.111127	2,756,253.62	135.670000	2,458,340.40	-297,913.22	1.33
			Base	152.111127	2,756,253.62	135.670000	2,458,340.40	-297,913.22	1.33
151020104	CELGENE CORP COMMON STOCK USD.01	45,180.000	Local	102.585828	4,634,827.70	79.420000	3,588,195.60	-1,046,632.10	1.94
			Base	102.585828	4,634,827.70	79.420000	3,588,195.60	-1,046,632.10	1.94
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	4,680.000	Local	343.171895	1,606,044.47	431.370000	2,018,811.60	412,767.13	1.09
			Base	343.171895	1,606,044.47	431.370000	2,018,811.60	412,767.13	1.09

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		53,180.000	Local 44.571883	2,370,332.73	43.860000	2,332,474.80	-37,857.93	1.26
			Base 44.571883	2,370,332.73	43.860000	2,332,474.80	-37,857.93	1.26
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		101,230.000	Local 36.603534	3,705,375.78	32.810000	3,321,356.30	-384,019.48	1.80
			Base 36.603534	3,705,375.78	32.810000	3,321,356.30	-384,019.48	1.80
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		15,020.000	Local 178.409796	2,679,715.14	208.980000	3,138,879.60	459,164.46	1.70
			Base 178.409796	2,679,715.14	208.980000	3,138,879.60	459,164.46	1.70
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		47,921.000	Local 59.228410	2,838,284.63	43.770000	2,097,502.17	-740,782.46	1.13
			Base 59.228410	2,838,284.63	43.770000	2,097,502.17	-740,782.46	1.13
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		32,170.000	Local 105.040798	3,379,162.46	104.810000	3,371,737.70	-7,424.76	1.82
			Base 105.040798	3,379,162.46	104.810000	3,371,737.70	-7,424.76	1.82
278865100	ECOLAB INC COMMON STOCK USD1.0							
		23,240.000	Local 131.905034	3,065,472.98	140.330000	3,261,269.20	195,796.22	1.76
			Base 131.905034	3,065,472.98	140.330000	3,261,269.20	195,796.22	1.76
29444U700	EQUINIX INC REIT USD.001							
		7,450.000	Local 412.861388	3,075,817.34	429.890000	3,202,680.50	126,863.16	1.73
			Base 412.861388	3,075,817.34	429.890000	3,202,680.50	126,863.16	1.73
30303M102	FACEBOOK INC A COMMON STOCK USD.000006							
		30,190.000	Local 156.921539	4,737,461.26	194.320000	5,866,520.80	1,129,059.54	3.17
			Base 156.921539	4,737,461.26	194.320000	5,866,520.80	1,129,059.54	3.17
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		12,530.000	Local 240.136500	3,008,910.35	308.400000	3,864,252.00	855,341.65	2.09
			Base 240.136500	3,008,910.35	308.400000	3,864,252.00	855,341.65	2.09
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		23,120.000	Local 164.731746	3,808,597.96	195.100000	4,510,712.00	702,114.04	2.44
			Base 164.731746	3,808,597.96	195.100000	4,510,712.00	702,114.04	2.44

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		23,050.000	Local 142.187797	3,277,428.71	144.050000	3,320,352.50	42,923.79	1.80
			Base 142.187797	3,277,428.71	144.050000	3,320,352.50	42,923.79	1.80
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		19,520.000	Local 129.018574	2,518,442.57	121.340000	2,368,556.80	-149,885.77	1.28
			Base 129.018574	2,518,442.57	121.340000	2,368,556.80	-149,885.77	1.28
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		18,987.000	Local 98.361842	1,867,596.29	116.090000	2,204,200.83	336,604.54	1.19
			Base 98.361842	1,867,596.29	116.090000	2,204,200.83	336,604.54	1.19
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		75,990.000	Local 76.162402	5,787,580.89	98.610000	7,493,373.90	1,705,793.01	4.05
			Base 76.162402	5,787,580.89	98.610000	7,493,373.90	1,705,793.01	4.05
68389X105	ORACLE CORP COMMON STOCK USD.01							
		82,570.000	Local 47.250581	3,901,480.49	44.060000	3,638,034.20	-263,446.29	1.97
			Base 47.250581	3,901,480.49	44.060000	3,638,034.20	-263,446.29	1.97
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
		15,630.000	Local 151.042168	2,360,789.09	205.470000	3,211,496.10	850,707.01	1.74
			Base 151.042168	2,360,789.09	205.470000	3,211,496.10	850,707.01	1.74
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		45,690.000	Local 61.387495	2,804,794.63	83.270000	3,804,606.30	999,811.67	2.06
			Base 61.387495	2,804,794.63	83.270000	3,804,606.30	999,811.67	2.06
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		13,190.000	Local 182.234158	2,403,668.55	189.240000	2,496,075.60	92,407.05	1.35
			Base 182.234158	2,403,668.55	189.240000	2,496,075.60	92,407.05	1.35
74005P104	PRAXAIR INC COMMON STOCK USD.01							
		16,890.000	Local 151.458356	2,558,131.64	158.150000	2,671,153.50	113,021.86	1.44
			Base 151.458356	2,558,131.64	158.150000	2,671,153.50	113,021.86	1.44
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		48,180.000	Local 54.525279	2,627,027.96	56.120000	2,703,861.60	76,833.64	1.46
			Base 54.525279	2,627,027.96	56.120000	2,703,861.60	76,833.64	1.46

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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								
	31,000.000	Local	111.395155	3,453,249.81	134.370000	4,165,470.00	712,220.19	2.25	
		Base	111.395155	3,453,249.81	134.370000	4,165,470.00	712,220.19	2.25	
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	5,970.000	Local	362.034873	2,161,348.19	344.990000	2,059,590.30	-101,757.89	1.11	
		Base	362.034873	2,161,348.19	344.990000	2,059,590.30	-101,757.89	1.11	
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	52,320.000	Local	74.486588	3,897,138.26	67.030000	3,507,009.60	-390,128.66	1.90	
		Base	74.486588	3,897,138.26	67.030000	3,507,009.60	-390,128.66	1.90	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	64,840.000	Local	43.990778	2,852,362.02	51.100000	3,313,324.00	460,961.98	1.79	
		Base	43.990778	2,852,362.02	51.100000	3,313,324.00	460,961.98	1.79	
848637104	SPLUNK INC COMMON STOCK USD.001								
	30,220.000	Local	80.401737	2,429,740.50	99.110000	2,995,104.20	565,363.70	1.62	
		Base	80.401737	2,429,740.50	99.110000	2,995,104.20	565,363.70	1.62	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	30,270.000	Local	89.699853	2,715,214.56	110.250000	3,337,267.50	622,052.94	1.80	
		Base	89.699853	2,715,214.56	110.250000	3,337,267.50	622,052.94	1.80	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	16,990.000	Local	182.323323	3,097,673.25	207.140000	3,519,308.60	421,635.35	1.90	
		Base	182.323323	3,097,673.25	207.140000	3,519,308.60	421,635.35	1.90	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	26,730.000	Local	115.819759	3,095,862.16	106.230000	2,839,527.90	-256,334.26	1.54	
		Base	115.819759	3,095,862.16	106.230000	2,839,527.90	-256,334.26	1.54	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	22,110.000	Local	195.276673	4,317,567.23	245.340000	5,424,467.40	1,106,900.17	2.93	
		Base	195.276673	4,317,567.23	245.340000	5,424,467.40	1,106,900.17	2.93	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	50,010.000	Local	102.579763	5,130,013.94	132.450000	6,623,824.50	1,493,810.56	3.58	
		Base	102.579763	5,130,013.94	132.450000	6,623,824.50	1,493,810.56	3.58	

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		15,970.000	Local 105.719862	1,688,346.19	146.970000	2,347,110.90	658,764.71	1.27
			Base 105.719862	1,688,346.19	146.970000	2,347,110.90	658,764.71	1.27
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		76,720.000	Local 35.964130	2,759,168.09	38.460000	2,950,651.20	191,483.11	1.60
			Base 35.964130	2,759,168.09	38.460000	2,950,651.20	191,483.11	1.60
98978V103	ZOETIS INC COMMON STOCK USD.01							
		46,120.000	Local 66.220866	3,054,106.33	85.190000	3,928,962.80	874,856.47	2.12
			Base 66.220866	3,054,106.33	85.190000	3,928,962.80	874,856.47	2.12
<b>US DOLLAR Total</b>								
		1,491,853.000	Local	157,441,651.05		178,566,468.68	21,124,817.63	96.55
			Base	157,441,651.05		178,566,468.68	21,124,817.63	96.55
<b>EQUITY Total</b>								
		1,491,853.000	Base	157,441,651.05		178,566,468.68	21,124,817.63	96.55

# Holdings

CB LARGE CAP GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		7,869,064.380	Base	163,818,862.43		184,943,680.06	21,124,817.63	100.00

# Holdings

As of: June 29, 2018



CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9

View Date: July 2, 2018



STATE STREET

Base Currency: USD - US DOLLAR

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

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.733823	31 Dec 2030		
		2,291,840.470	Local	100.000000	2,291,840.47	100.000000	2,291,840.47	3.95
			Base	100.000000	2,291,840.47	100.000000	2,291,840.47	3.95

<b>US DOLLAR Total</b>		2,291,840.470	Local		2,291,840.47		2,291,840.47	3.95
			Base		2,291,840.47		2,291,840.47	3.95

## CASH EQUIVALENT Total

		2,291,840.470	Base		2,291,840.47		2,291,840.47	3.95
--	--	---------------	------	--	--------------	--	--------------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		27,984.000	Local	36.833109	1,030,737.71	43.450000	1,215,904.80	2.10
			Base	36.833109	1,030,737.71	43.450000	1,215,904.80	2.10

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		13,880.000	Local	8.609400	119,498.47	9.980000	138,522.40	0.24
			Base	8.609400	119,498.47	9.980000	138,522.40	0.24

01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		4,252.000	Local	155.005647	659,084.01	138.950000	590,815.40	1.02
			Base	155.005647	659,084.01	138.950000	590,815.40	1.02

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		205,833.000	Local	3.308582	681,015.44	3.090000	636,023.97	1.10
			Base	3.308582	681,015.44	3.090000	636,023.97	1.10

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
		30,486.000	Local	21.315298	649,818.19	22.180000	676,179.48	1.17
			Base	21.315298	649,818.19	22.180000	676,179.48	1.17

# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01								
	10,490.000	Local	17.000000	178,330.00	23.650000	248,088.50	69,758.50	0.43	
		Base	17.000000	178,330.00	23.650000	248,088.50	69,758.50	0.43	
08171T102	BENEFICIAL BANCORP INC COMMON STOCK USD.01								
	32,723.000	Local	16.921038	553,707.13	16.200000	530,112.60	-23,594.53	0.91	
		Base	16.921038	553,707.13	16.200000	530,112.60	-23,594.53	0.91	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	17,850.000	Local	57.495910	1,026,302.00	61.210000	1,092,598.50	66,296.50	1.88	
		Base	57.495910	1,026,302.00	61.210000	1,092,598.50	66,296.50	1.88	
09239B109	BLACKLINE INC COMMON STOCK USD.01								
	14,180.000	Local	36.391405	516,030.12	43.430000	615,837.40	99,807.28	1.06	
		Base	36.391405	516,030.12	43.430000	615,837.40	99,807.28	1.06	
12739A100	CADENCE BANCORP COMMON STOCK								
	39,759.000	Local	24.604391	978,245.99	28.870000	1,147,842.33	169,596.34	1.98	
		Base	24.604391	978,245.99	28.870000	1,147,842.33	169,596.34	1.98	
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
	23,567.000	Local	26.723216	629,786.04	30.700000	723,506.90	93,720.86	1.25	
		Base	26.723216	629,786.04	30.700000	723,506.90	93,720.86	1.25	
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001								
	18,926.000	Local	24.716988	467,793.72	31.550000	597,115.30	129,321.58	1.03	
		Base	24.716988	467,793.72	31.550000	597,115.30	129,321.58	1.03	
22164K101	COTIVITI HOLDINGS INC COMMON STOCK USD.001								
	15,750.000	Local	34.281477	539,933.27	44.130000	695,047.50	155,114.23	1.20	
		Base	34.281477	539,933.27	44.130000	695,047.50	155,114.23	1.20	
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	4,810.000	Local	96.847439	465,836.18	94.510000	454,593.10	-11,243.08	0.78	
		Base	96.847439	465,836.18	94.510000	454,593.10	-11,243.08	0.78	
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	28,600.000	Local	18.442920	527,467.51	15.250000	436,150.00	-91,317.51	0.75	
		Base	18.442920	527,467.51	15.250000	436,150.00	-91,317.51	0.75	

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	17,910.000	Local	42.130586	754,558.80	36.600000	655,506.00	-99,052.80	1.13	
		Base	42.130586	754,558.80	36.600000	655,506.00	-99,052.80	1.13	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	16,248.000	Local	46.866553	761,487.75	67.720000	1,100,314.56	338,826.81	1.90	
		Base	46.866553	761,487.75	67.720000	1,100,314.56	338,826.81	1.90	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	7,630.000	Local	76.888130	586,656.43	69.950000	533,718.50	-52,937.93	0.92	
		Base	76.888130	586,656.43	69.950000	533,718.50	-52,937.93	0.92	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	24,961.000	Local	17.164200	428,435.59	21.850000	545,397.85	116,962.26	0.94	
		Base	17.164200	428,435.59	21.850000	545,397.85	116,962.26	0.94	
30227M105	EXTRACTION OIL + GAS INC COMMON STOCK								
	60,114.000	Local	15.351330	922,829.86	14.690000	883,074.66	-39,755.20	1.52	
		Base	15.351330	922,829.86	14.690000	883,074.66	-39,755.20	1.52	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	28,191.000	Local	40.201749	1,133,327.52	42.200000	1,189,660.20	56,332.68	2.05	
		Base	40.201749	1,133,327.52	42.200000	1,189,660.20	56,332.68	2.05	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	41,251.000	Local	14.230258	587,012.37	15.380000	634,440.38	47,428.01	1.09	
		Base	14.230258	587,012.37	15.380000	634,440.38	47,428.01	1.09	
361448103	GATX CORP COMMON STOCK USD.625								
	7,308.000	Local	61.194834	447,211.85	74.230000	542,472.84	95,260.99	0.94	
		Base	61.194834	447,211.85	74.230000	542,472.84	95,260.99	0.94	
389375106	GRAY TELEVISION INC COMMON STOCK								
	101,413.000	Local	12.432173	1,260,783.97	15.800000	1,602,325.40	341,541.43	2.76	
		Base	12.432173	1,260,783.97	15.800000	1,602,325.40	341,541.43	2.76	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	15,400.000	Local	49.357253	760,101.69	75.100000	1,156,540.00	396,438.31	1.99	
		Base	49.357253	760,101.69	75.100000	1,156,540.00	396,438.31	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 SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
422806109	HEICO CORP COMMON STOCK USD.01							
		9,853.750	Local 49.032465	483,153.65	72.930000	718,633.99	235,480.34	1.24
			Base 49.032465	483,153.65	72.930000	718,633.99	235,480.34	1.24
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001							
		7,342.000	Local 53.332343	391,566.06	71.050000	521,649.10	130,083.04	0.90
			Base 53.332343	391,566.06	71.050000	521,649.10	130,083.04	0.90
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		10,821.000	Local 37.616929	407,052.79	53.500000	578,923.50	171,870.71	1.00
			Base 37.616929	407,052.79	53.500000	578,923.50	171,870.71	1.00
465741106	ITRON INC COMMON STOCK							
		7,720.000	Local 59.004153	455,512.06	60.050000	463,586.00	8,073.94	0.80
			Base 59.004153	455,512.06	60.050000	463,586.00	8,073.94	0.80
492515101	KERYX BIOPHARMACEUTICALS COMMON STOCK USD.001							
		76,462.000	Local 5.581715	426,789.12	3.760000	287,497.12	-139,292.00	0.50
			Base 5.581715	426,789.12	3.760000	287,497.12	-139,292.00	0.50
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		12,172.000	Local 37.230304	453,167.26	54.860000	667,755.92	214,588.66	1.15
			Base 37.230304	453,167.26	54.860000	667,755.92	214,588.66	1.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		5,495.000	Local 93.363190	513,030.73	109.200000	600,054.00	87,023.27	1.03
			Base 93.363190	513,030.73	109.200000	600,054.00	87,023.27	1.03
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01							
		21,511.000	Local 41.208489	886,435.81	39.020000	839,359.22	-47,076.59	1.45
			Base 41.208489	886,435.81	39.020000	839,359.22	-47,076.59	1.45
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001							
		50,764.000	Local 12.991712	659,511.26	12.000000	609,168.00	-50,343.26	1.05
			Base 12.991712	659,511.26	12.000000	609,168.00	-50,343.26	1.05
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		94,852.000	Local 9.566981	907,447.26	8.730000	828,057.96	-79,389.30	1.43
			Base 9.566981	907,447.26	8.730000	828,057.96	-79,389.30	1.43

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK								
	38,270.000	Local	19.383842	741,819.64	18.720000	716,414.40	-25,405.24	1.24	
		Base	19.383842	741,819.64	18.720000	716,414.40	-25,405.24	1.24	
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	37,110.000	Local	17.082702	633,939.08	21.670000	804,173.70	170,234.62	1.39	
		Base	17.082702	633,939.08	21.670000	804,173.70	170,234.62	1.39	
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
	11,732.000	Local	55.201410	647,622.94	52.650000	617,689.80	-29,933.14	1.06	
		Base	55.201410	647,622.94	52.650000	617,689.80	-29,933.14	1.06	
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	11,548.000	Local	38.099518	439,973.23	38.060000	439,516.88	-456.35	0.76	
		Base	38.099518	439,973.23	38.060000	439,516.88	-456.35	0.76	
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	26,618.000	Local	16.800533	447,196.60	23.450000	624,192.10	176,995.50	1.08	
		Base	16.800533	447,196.60	23.450000	624,192.10	176,995.50	1.08	
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	22,985.000	Local	41.111354	944,944.48	40.300000	926,295.50	-18,648.98	1.60	
		Base	41.111354	944,944.48	40.300000	926,295.50	-18,648.98	1.60	
610236101	MONRO INC COMMON STOCK USD.01								
	12,403.000	Local	55.013282	682,329.74	58.100000	720,614.30	38,284.56	1.24	
		Base	55.013282	682,329.74	58.100000	720,614.30	38,284.56	1.24	
626755102	MURPHY USA INC COMMON STOCK								
	12,404.000	Local	65.975007	818,353.99	74.290000	921,493.16	103,139.17	1.59	
		Base	65.975007	818,353.99	74.290000	921,493.16	103,139.17	1.59	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	26,163.000	Local	12.032857	314,815.63	16.300000	426,456.90	111,641.27	0.74	
		Base	12.032857	314,815.63	16.300000	426,456.90	111,641.27	0.74	
65487K100	NLIGHT INC COMMON STOCK								
	7,070.000	Local	20.553184	145,311.01	33.060000	233,734.20	88,423.19	0.40	
		Base	20.553184	145,311.01	33.060000	233,734.20	88,423.19	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

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		31,972.000	Local	25.657503	820,321.70	33.290000	1,064,347.88	244,026.18	1.83
				Base	25.657503	820,321.70	33.290000	1,064,347.88	244,026.18	1.83
68555P100	ORBCOMM INC COMMON STOCK USD.001		55,920.000	Local	10.553094	590,129.01	10.100000	564,792.00	-25,337.01	0.97
				Base	10.553094	590,129.01	10.100000	564,792.00	-25,337.01	0.97
68621T102	ORIGIN BANCORP INC COMMON STOCK		4,140.000	Local	34.107116	141,203.46	40.940000	169,491.60	28,288.14	0.29
				Base	34.107116	141,203.46	40.940000	169,491.60	28,288.14	0.29
69349H107	PNM RESOURCES INC COMMON STOCK		16,739.000	Local	37.169886	622,186.73	38.900000	651,147.10	28,960.37	1.12
				Base	37.169886	622,186.73	38.900000	651,147.10	28,960.37	1.12
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		66,212.000	Local	7.385678	489,020.49	7.005000	463,815.06	-25,205.43	0.80
				Base	7.385678	489,020.49	7.005000	463,815.06	-25,205.43	0.80
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		12,226.000	Local	53.963091	659,752.75	35.450000	433,411.70	-226,341.05	0.75
				Base	53.963091	659,752.75	35.450000	433,411.70	-226,341.05	0.75
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001		13,451.000	Local	36.015490	484,444.36	57.050000	767,379.55	282,935.19	1.32
				Base	36.015490	484,444.36	57.050000	767,379.55	282,935.19	1.32
749527107	REV GROUP INC COMMON STOCK USD.001		24,801.000	Local	24.499069	607,601.40	17.010000	421,865.01	-185,736.39	0.73
				Base	24.499069	607,601.40	17.010000	421,865.01	-185,736.39	0.73
750236101	RADIAN GROUP INC COMMON STOCK USD.001		26,343.000	Local	17.437935	459,367.52	16.220000	427,283.46	-32,084.06	0.74
				Base	17.437935	459,367.52	16.220000	427,283.46	-32,084.06	0.74
753422104	RAPID7 INC COMMON STOCK USD.01		25,420.000	Local	22.815917	579,980.60	28.220000	717,352.40	137,371.80	1.24
				Base	22.815917	579,980.60	28.220000	717,352.40	137,371.80	1.24

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01		26,570.000	28.349285	753,240.49	22.800000	605,796.00	-147,444.49	1.04
		Local		28.349285	753,240.49	22.800000	605,796.00	-147,444.49	1.04
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001		8,353.000	35.332288	295,130.60	70.350000	587,633.55	292,502.95	1.01
		Local		35.332288	295,130.60	70.350000	587,633.55	292,502.95	1.01
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		15,348.000	39.142589	600,760.45	43.380000	665,796.24	65,035.79	1.15
		Local		39.142589	600,760.45	43.380000	665,796.24	65,035.79	1.15
816850101	SEMTECH CORP COMMON STOCK USD.01		10,536.000	34.922487	367,943.32	47.050000	495,718.80	127,775.48	0.85
		Local		34.922487	367,943.32	47.050000	495,718.80	127,775.48	0.85
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0		22,642.000	32.136053	727,624.51	35.790000	810,357.18	82,732.67	1.40
		Local		32.136053	727,624.51	35.790000	810,357.18	82,732.67	1.40
83191H107	SMART SAND INC COMMON STOCK USD.001		105,999.000	9.073836	961,817.54	5.310000	562,854.69	-398,962.85	0.97
		Local		9.073836	961,817.54	5.310000	562,854.69	-398,962.85	0.97
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001		47,880.000	20.463087	979,772.61	22.070000	1,056,711.60	76,938.99	1.82
		Local		20.463087	979,772.61	22.070000	1,056,711.60	76,938.99	1.82
862121100	STORE CAPITAL CORP REIT USD.01		24,780.000	23.190596	574,662.97	27.400000	678,972.00	104,309.03	1.17
		Local		23.190596	574,662.97	27.400000	678,972.00	104,309.03	1.17
866082100	SUMMIT HOTEL PROPERTIES INC REIT		56,853.000	15.098725	858,407.80	14.310000	813,566.43	-44,841.37	1.40
		Local		15.098725	858,407.80	14.310000	813,566.43	-44,841.37	1.40
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01		14,037.000	44.568037	625,601.53	46.900000	658,335.30	32,733.77	1.13
		Local		44.568037	625,601.53	46.900000	658,335.30	32,733.77	1.13

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

Books Open

Prepared by State Street

# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
878155100	TEAM INC COMMON STOCK USD.3								
	24,300.000	Local		13.942147	338,794.17	23.100000	561,330.00	222,535.83	0.97
		Base		13.942147	338,794.17	23.100000	561,330.00	222,535.83	0.97
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
	15,630.000	Local		39.615106	619,184.11	35.200000	550,176.00	-69,008.11	0.95
		Base		39.615106	619,184.11	35.200000	550,176.00	-69,008.11	0.95
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	24,646.000	Local		24.211082	596,706.32	26.100000	643,260.60	46,554.28	1.11
		Base		24.211082	596,706.32	26.100000	643,260.60	46,554.28	1.11
90214J101	2U INC COMMON STOCK USD.001								
	10,429.000	Local		46.390938	483,811.09	83.560000	871,447.24	387,636.15	1.50
		Base		46.390938	483,811.09	83.560000	871,447.24	387,636.15	1.50
90333L201	US CONCRETE INC COMMON STOCK USD.001								
	8,190.000	Local		53.746234	440,181.66	52.500000	429,975.00	-10,206.66	0.74
		Base		53.746234	440,181.66	52.500000	429,975.00	-10,206.66	0.74
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
	19,306.000	Local		22.669203	437,651.63	14.250000	275,110.50	-162,541.13	0.47
		Base		22.669203	437,651.63	14.250000	275,110.50	-162,541.13	0.47
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	19,251.000	Local		33.133624	637,855.39	52.180000	1,004,517.18	366,661.79	1.73
		Base		33.133624	637,855.39	52.180000	1,004,517.18	366,661.79	1.73
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	27,741.000	Local		33.612426	932,442.30	32.700000	907,130.70	-25,311.60	1.56
		Base		33.612426	932,442.30	32.700000	907,130.70	-25,311.60	1.56
94733A104	WEB.COM GROUP INC COMMON STOCK USD.001								
	53,053.000	Local		20.779850	1,102,433.40	25.850000	1,371,420.05	268,986.65	2.36
		Base		20.779850	1,102,433.40	25.850000	1,371,420.05	268,986.65	2.36
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	15,717.000	Local		39.170128	615,636.90	35.730000	561,568.41	-54,068.49	0.97
		Base		39.170128	615,636.90	35.730000	561,568.41	-54,068.49	0.97

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

Books Open

Prepared by State Street

# Holdings

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	11,170.000	Local	34.988107	390,817.15	35.820000	400,109.40	9,292.25	0.69	
		Base	34.988107	390,817.15	35.820000	400,109.40	9,292.25	0.69	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	33,476.000	Local	15.408129	515,802.53	17.490000	585,495.24	69,692.71	1.01	
		Base	15.408129	515,802.53	17.490000	585,495.24	69,692.71	1.01	
G73268107	QUOTIENT LTD COMMON STOCK								
	102,323.000	Local	5.718643	585,148.74	8.030000	821,653.69	236,504.95	1.42	
		Base	5.718643	585,148.74	8.030000	821,653.69	236,504.95	1.42	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	30,676.000	Local	17.386579	533,350.70	15.900000	487,748.40	-45,602.30	0.84	
		Base	17.386579	533,350.70	15.900000	487,748.40	-45,602.30	0.84	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	21,334.000	Local	28.090713	599,287.27	30.660000	654,100.44	54,813.17	1.13	
		Base	28.090713	599,287.27	30.660000	654,100.44	54,813.17	1.13	
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK								
	56,960.000	Local	20.080901	1,143,808.11	16.360000	931,865.60	-211,942.51	1.61	
		Base	20.080901	1,143,808.11	16.360000	931,865.60	-211,942.51	1.61	
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
	38,890.000	Local	27.569109	1,072,162.63	22.010000	855,968.90	-216,193.73	1.48	
		Base	27.569109	1,072,162.63	22.010000	855,968.90	-216,193.73	1.48	
<b>US DOLLAR Total</b>									
	2,436,125.750	Local		51,310,007.89		55,716,559.22	4,406,551.33	96.05	
		Base		51,310,007.89		55,716,559.22	4,406,551.33	96.05	
<b>EQUITY Total</b>									
	2,436,125.750	Base		51,310,007.89		55,716,559.22	4,406,551.33	96.05	

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		4,727,966.220	Base	53,601,848.36		58,008,399.69	4,406,551.33	100.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,401.03	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,401.03	2,401.03	3	0.00
		<b>2,401.03</b>	<b>2,401.03</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
12	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	1,784.04	2,000.67	2	0.00
25	CUSIP # 018522300 ALLETE INC	1,935.25	1,841.05	3	0.00
53	CUSIP # 03852U106 ARAMARK	1,966.30	2,035.11	3	0.00
31	CUSIP # 044186104 ASHLAND GLOBAL HOLDINGS INC	2,423.58	2,418.62	3	0.00
36	CUSIP # 077454106 BELDEN INC	2,200.32	2,068.03	3	1.80
60	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	2,623.80	2,532.28	4	0.00
32	CUSIP # 117043109 BRUNSWICK CORP	2,063.36	2,058.25	3	0.00
124	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	1,331.76	1,498.68	2	0.00
21	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	2,357.46	2,257.02	3	0.00
24	CUSIP # 200340107 COMERICA INC	2,182.08	2,357.16	3	8.16

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
74	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	2,145.26	2,012.42	3	20.35
20	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	2,109.00	2,186.10	3	0.00
38	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	1,965.36	2,029.20	3	0.00
20	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	2,391.20	2,402.41	3	0.00
70	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	2,035.60	1,871.76	3	0.00
37	CUSIP # 428291108 HEXCEL CORP	2,456.06	2,632.30	3	0.00
48	CUSIP # 45073V108 ITT INC	2,508.96	2,583.87	3	4.69
27	CUSIP # 450828108 IBERIABANK CORP	2,046.60	2,166.09	3	10.26
77	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	1,804.88	1,838.86	2	0.00
63	CUSIP # 47580P103 JELD-WEN HOLDINGS INC	1,801.17	1,801.64	2	0.00
71	CUSIP # 516806106 LAREDO PETROLEUM INC	683.02	671.51	1	0.00
9	CUSIP # 537008104 LITTELFUSE INC	2,053.62	1,991.34	3	0.00
48	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	1,540.80	1,727.01	2	0.00
45	CUSIP # 695263103 PACWEST BANCORP	2,223.90	2,466.38	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	2,085.90	2,266.08	3	0.00
35	CUSIP # 72348P104 PINNACLE FOODS INC	2,277.10	2,228.51	3	8.13
58	CUSIP # 73179P106 POLYONE CORPORATION	2,506.76	2,525.68	3	10.15
36	CUSIP # 74978Q105 RSP PERMIAN INC	1,584.72	1,649.17	2	0.00
77	CUSIP # 76169B102 REXNORD CORP	2,237.62	2,250.30	3	0.00
169	CUSIP # 78442P106 SLM CORPORATION	1,935.05	1,986.42	3	0.00
12	CUSIP # 833034101 SNAP-ON INC	1,928.64	1,830.89	3	0.00
21	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	1,714.02	1,625.98	2	0.00
95	CUSIP # 85917A100 STERLING BANCORP	2,232.50	2,369.23	3	0.00
88	CUSIP # 92047W101 VALVOLINE INC	1,898.16	1,848.58	3	0.00
		<b>69,033.85</b>	<b>70,028.60</b>	<b>93</b>	<b>63.54</b>
<b>FOREIGN STOCK</b>					
23	CUSIP # G84720104 STERIS PLC	2,415.23	2,393.58	3	0.00
		<b>2,415.23</b>	<b>2,393.58</b>	<b>3</b>	<b>0.00</b>



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
NON-BASE CURRENCY		404,943.10	0.00	404,943.10		0.00
		51,615.02	0.00	51,615.03	0.02	0.01
PAYABLE FOR INVESTMENTS PURCHASED		-5,877,350.70	0.00	-5,877,350.70		0.00
		-749,141.34	0.00	-749,146.09	-0.33	-4.75
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-404,942.88	0.00	-404,942.88		0.00
		-51,596.26	0.00	-51,615.65	-0.02	-19.39
FFX CONTRACTS RECEIVABLE		5,877,350.70	0.00	5,877,350.70		0.00
		749,079.25	0.00	749,141.31	0.33	62.06
<b>SUBTOTAL HONG KONG DOLLAR</b>		<b>0.22</b>	<b>0.00</b>	<b>0.22</b>		<b>0.00</b>
		<b>-43.33</b>	<b>0.00</b>	<b>-5.40</b>	<b>0.00</b>	<b>37.93</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS HONG KONG DOLLAR</b>		<b>0.22</b>	<b>0.00</b>	<b>0.22</b>		<b>0.00</b>
		<b>-43.33</b>	<b>0.00</b>	<b>-5.40</b>	<b>0.00</b>	<b>37.93</b>
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
NON-BASE CURRENCY		0.46	0.00	0.46		0.00
		0.00	0.00	0.00	0.00	0.00
<b>MALAYSIAN RINGGIT</b>						
<b>MALAYSIA</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-326,230.09	0.00	-326,230.09		0.00
		-80,760.02	0.00	-80,771.45	-0.04	-11.43
NON-BASE CURRENCY		-485.22	0.00	-485.22		0.00
		-121.23	0.00	-120.12	0.00	1.11
<b>SUBTOTAL MALAYSIAN RINGGIT</b>		<b>-326,715.31</b>	<b>0.00</b>	<b>-326,715.31</b>		<b>0.00</b>
		<b>-80,881.25</b>	<b>0.00</b>	<b>-80,891.57</b>	<b>-0.04</b>	<b>-10.32</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS MALAYSIAN RINGGIT</b>		<b>-326,715.31</b>	<b>0.00</b>	<b>-326,715.31</b>		<b>0.00</b>
		<b>-80,881.25</b>	<b>0.00</b>	<b>-80,891.57</b>	<b>-0.04</b>	<b>-10.32</b>
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
PAYABLE FOR INVESTMENTS PURCHASED		-754,766.52	0.00	-754,766.52		0.00
		-37,901.30	0.00	-38,399.27	-0.02	-497.97
FFX CONTRACTS RECEIVABLE		754,766.52	0.00	754,766.52		0.00
		38,108.94	0.00	38,399.27	0.02	290.33
<b>SUBTOTAL MEXICAN PESO</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
		<b>207.64</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-207.64</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS MEXICAN PESO</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
		<b>207.64</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-207.64</b>
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
PAYABLE FOR INVESTMENTS PURCHASED		-3,405,081.00	0.00	-3,405,081.00		0.00
		-111,684.11	0.00	-111,684.11	-0.05	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
NON-BASE CURRENCY		283,800.00	0.00	283,800.00		0.00
		9,368.98	0.00	9,308.43	0.00	-60.55
<b>SUBTOTAL NEW TAIWAN DOLLAR</b>		<b>-3,121,281.00</b>	<b>0.00</b>	<b>-3,121,281.00</b>		<b>0.00</b>
		<b>-102,315.13</b>	<b>0.00</b>	<b>-102,375.68</b>	<b>-0.05</b>	<b>-60.55</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS NEW TAIWAN DOLLAR</b>		<b>-3,121,281.00</b>	<b>0.00</b>	<b>-3,121,281.00</b>		<b>0.00</b>
		<b>-102,315.13</b>	<b>0.00</b>	<b>-102,375.68</b>	<b>-0.05</b>	<b>-60.55</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
FFX CONTRACTS RECEIVABLE		1,636,629.63	0.00	1,636,629.63		0.00
		118,346.79	0.00	119,407.54	0.05	1,060.75
PAYABLE FOR INVESTMENTS PURCHASED		-1,636,629.63	0.00	-1,636,629.63		0.00
		-117,976.54	0.00	-119,407.54	-0.05	-1,431.00
NON-BASE CURRENCY		85.47	0.00	85.47		0.00
		6.26	0.00	6.24	0.00	-0.02
<b>SUBTOTAL SOUTH AFRICAN RAND</b>		<b>85.47</b>	<b>0.00</b>	<b>85.47</b>		<b>0.00</b>
		<b>376.51</b>	<b>0.00</b>	<b>6.24</b>	<b>0.00</b>	<b>-370.27</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS SOUTH AFRICAN RAND</b>		<b>85.47</b>	<b>0.00</b>	<b>85.47</b>		<b>0.00</b>
		<b>376.51</b>	<b>0.00</b>	<b>6.24</b>	<b>0.00</b>	<b>-370.27</b>
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
PAYABLE FOR INVESTMENTS PURCHASED		-498,493,610.00	0.00	-498,493,610.00		0.00
		-447,279.87	0.00	-447,279.87	-0.19	0.00
<b>THAILAND BAHT</b>						
<b>THAILAND</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED		-1,644,205.13	0.00	-1,644,205.13		0.00
		-49,628.89	0.00	-49,628.89	-0.02	0.00
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR INVESTMENT ADVISORY FEES		-87,864.26	0.00	-87,864.26		0.00
		-87,864.26	0.00	-87,864.26	-0.04	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-905,534.98	0.00	-905,534.98		0.00
		-905,534.98	0.00	-905,534.98	-0.39	0.00
PAYABLE FOR TRUSTEE FEES		-10,275.98	0.00	-10,275.98		0.00
		-10,275.98	0.00	-10,275.98	0.00	0.00
CASH		2,715,281.77	0.00	2,715,281.77		0.00
		2,715,281.77	0.00	2,715,281.77	1.18	0.00
FFX CONTRACTS RECEIVABLE		51,596.26	0.00	51,596.26		0.00
		51,596.26	0.00	51,596.26	0.02	0.00
PAYABLE FOR CUSTODIAN FEES		-60,478.84	0.00	-60,478.84		0.00
		-60,478.84	0.00	-60,478.84	-0.03	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-849,651.51	0.00	-849,651.51		0.00
		-849,651.51	0.00	-849,651.51	-0.37	0.00

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
REBATE RECEIVABLE		7,287.79	0.00	7,287.79		0.00
		7,287.79	0.00	7,287.79	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,960.40	0.00	-4,960.40		0.00
		-4,960.40	0.00	-4,960.40	0.00	0.00
6,582,334.600 BLACKROCK FEDERAL FUND 30	100.0000	6,582,334.60	10,003.08	6,582,334.60		0.00
99VVBJNY8 0.110%	100.0000	6,582,334.60	10,003.08	6,582,334.60	2.87	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>7,437,734.45</b>	<b>10,003.08</b>	<b>7,437,734.45</b>		<b>0.00</b>
		<b>7,437,734.45</b>	<b>10,003.08</b>	<b>7,437,734.45</b>	<b>3.24</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>7,437,734.45</b>	<b>10,003.08</b>	<b>7,437,734.45</b>		<b>0.00</b>
		<b>7,437,734.45</b>	<b>10,003.08</b>	<b>7,437,734.45</b>	<b>3.24</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>6,758,170.13</b>	<b>10,003.08</b>	<b>6,757,559.28</b>	<b>2.94</b>	<b>-610.85</b>
<b>PREFERRED SECURITIES</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
683,100.000 ITAUSA - INVESTIMENTOS ITAU SA	9.1900	7,675,150.63	9,315.00	6,277,689.00		-1,397,461.63
LB2458779	2.3886	2,329,989.50	2,421.12	1,631,670.48	0.71	-698,319.02
0.000 BANCO DO ESTADO DO RIO GRANDE	0.0000	0.00	22,260.96	0.00		0.00
LBB23F8S2	0.0000	0.00	5,785.97	0.00	0.00	0.00
<b>SUBTOTAL BRAZIL</b>		<b>7,675,150.63</b>	<b>31,575.96</b>	<b>6,277,689.00</b>		<b>-1,397,461.63</b>
		<b>2,329,989.50</b>	<b>8,207.09</b>	<b>1,631,670.48</b>	<b>0.71</b>	<b>-698,319.02</b>
<b>TOTAL PREFERRED SECURITIES BRAZIL REAL</b>		<b>7,675,150.63</b>	<b>31,575.96</b>	<b>6,277,689.00</b>		<b>-1,397,461.63</b>
		<b>2,329,989.50</b>	<b>8,207.09</b>	<b>1,631,670.48</b>	<b>0.71</b>	<b>-698,319.02</b>
<b>U.S. DOLLAR</b>						



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>BRAZIL</b>						
193,100.000 PETROLEO BRASILEIRO SA 71654V101 ADR	8.8400 8.8400	2,070,149.60 2,070,149.60	0.00 0.00	1,707,004.00 1,707,004.00	 0.74	-363,145.60 -363,145.60
<b>TOTAL PREFERRED SECURITIES</b>		<b>4,400,139.10</b>	<b>8,207.09</b>	<b>3,338,674.48</b>	<b>1.45</b>	<b>-1,061,464.62</b>
<b>EQUITY</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
83,000.000 BANCO DO BRASIL SA LB2328592	28.4500 7.3946	3,055,119.34 928,591.70	12,238.66 3,181.02	2,361,350.00 613,752.14	 0.27	-693,769.34 -314,839.56
57,200.000 SUZANO PAPEL E CELULOSE SA LBB02GKC6	44.7200 11.6234	2,737,396.51 722,268.21	0.00 0.00	2,557,984.00 664,860.42	 0.29	-179,412.51 -57,407.79
0.000 LOJAS RENNER SA LBB0CGYD8	0.0000 0.0000	0.00 0.00	2,349.30 610.62	0.00 0.00	 0.00	0.00 0.00
176,700.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	11.9700 3.1112	2,727,825.68 830,825.94	0.00 0.00	2,115,099.00 549,747.62	 0.24	-612,726.68 -281,078.32
179,300.000 ESTACIO PARTICIPACOES SA LBB23PBF4	24.3700 6.3341	5,871,631.31 1,816,351.51	0.00 0.00	4,369,541.00 1,135,712.69	 0.50	-1,502,090.31 -680,638.82
246,600.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	29.2500 7.6025	8,064,016.55 2,469,465.73	0.00 0.00	7,213,050.00 1,874,785.57	 0.82	-850,966.55 -594,680.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
269,500.000 AMBEV SA LBBG7ZWY3	17.9800 4.6733	6,457,242.56 1,922,297.02	43,120.00 11,171.71	4,845,610.00 1,259,450.54	0.55	-1,611,632.56 -662,846.48
<b>SUBTOTAL BRAZIL</b>		<b>28,913,231.95</b>	<b>57,707.96</b>	<b>23,462,634.00</b>		<b>-5,450,597.95</b>
		<b>8,689,800.11</b>	<b>14,963.35</b>	<b>6,098,308.98</b>	<b>2.67</b>	<b>-2,591,491.13</b>
<b>TOTAL EQUITY BRAZIL REAL</b>		<b>28,913,231.95</b>	<b>57,707.96</b>	<b>23,462,634.00</b>		<b>-5,450,597.95</b>
		<b>8,689,800.11</b>	<b>14,963.35</b>	<b>6,098,308.98</b>	<b>2.67</b>	<b>-2,591,491.13</b>
<b>CHINESE YUAN RENMINBI</b>						
<b>CHINA</b>						
0.000 WEST CHINA CEMENT LTD FHB4N6NB0	0.0000 0.0000	0.00 0.00	133,498.05 16,997.26	0.00 0.00	0.00	0.00 0.00
<b>HONG KONG DOLLAR</b>						
<b>CHINA</b>						
864,000.000 ANGANG STEEL CO LTD FH6015645	7.0800 0.9024	7,499,018.73 957,950.78	0.00 0.00	6,117,120.00 779,702.89	0.34	-1,381,898.73 -178,247.89
742,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990	23.7000 3.0209	17,213,583.21 2,193,025.71	0.00 0.00	17,585,400.00 2,241,477.55	0.98	371,816.79 48,451.84
4,652,000.000 PETROCHINA CO LTD FH6226572	5.9700 0.7610	26,468,403.77 3,381,860.92	250,919.54 31,993.34	27,772,440.00 3,539,942.27	1.54	1,304,036.23 158,081.35
568,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823	20.3500 2.5939	14,433,228.74 1,844,816.53	164,720.00 20,997.29	11,558,800.00 1,473,312.56	0.64	-2,874,428.74 -371,503.97

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
1,536,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250	8.4700 1.0796	15,924,607.62 2,035,206.21	379,262.36 48,380.45	13,009,920.00 1,658,275.82	0.72	-2,914,687.62 -376,930.39
1,464,000.000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457	4.7800 0.6093	6,938,974.89 887,277.50	483,559.20 61,641.67	6,997,920.00 891,971.78	0.39	58,945.11 4,694.28
2,570,000.000 CNOOC LTD FHB00G0S9	13.5400 1.7258	30,163,706.29 3,854,903.57	672,570.00 85,731.22	34,797,800.00 4,435,411.62	1.93	4,634,093.71 580,508.05
1,694,000.000 AIR CHINA LTD FHB04KNF9	7.5800 0.9662	18,105,612.50 2,313,184.28	207,564.34 26,460.07	12,840,520.00 1,636,683.69	0.71	-5,265,092.50 -676,500.59
942,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1	18.6200 2.3734	20,610,627.96 2,632,920.32	938,847.72 119,724.26	17,549,350.00 2,236,882.53	0.97	-3,061,277.96 -396,037.79
5,858,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	7.2500 0.9241	43,562,336.74 5,568,419.54	0.00 0.00	42,470,500.00 5,413,392.50	2.36	-1,091,836.74 -155,027.04
0.000 LONKING HOLDINGS LTD FHB0MSW54	0.0000 0.0000	0.00 0.00	193,280.00 24,646.24	0.00 0.00	0.00	0.00 0.00
1,570,000.000 CHINA NATIONAL BUILDING MATERI FHBOY91C2	7.7700 0.9904	14,538,012.23 1,852,058.66	0.00 0.00	12,198,900.00 1,554,901.25	0.68	-2,339,112.23 -297,157.41
6,968,000.000 BANK OF CHINA LTD FHB154562	3.8900 0.4958	27,951,462.30 3,573,367.20	0.00 0.00	27,105,520.00 3,454,935.04	1.51	-845,942.30 -118,432.16



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
2,274,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	5.8700 0.7482	14,424,118.01 1,844,022.75	0.00 0.00	13,348,380.00 1,701,416.75	0.74	-1,075,738.01 -142,606.00
2,776,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1	7.5800 0.9662	25,809,660.25 3,299,591.79	738,353.57 94,180.87	21,042,080.00 2,682,074.33	1.17	-4,767,580.25 -617,517.46
475,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8	13.8000 1.7590	7,516,188.06 958,087.49	254,381.78 32,450.40	6,555,000.00 835,516.13	0.36	-961,188.06 -122,571.36
498,000.000 TIANNENG POWER INTERNATIONAL L FHB1XDJC3	12.2200 1.5576	3,855,206.55 492,835.88	0.00 0.00	6,085,560.00 775,680.17	0.34	2,230,353.45 282,844.29
811,500.000 KWG PROPERTY HOLDING LTD FHB1YBF06	9.8600 1.2568	9,233,534.36 1,180,143.81	308,034.04 39,280.59	8,001,390.00 1,019,876.49	0.44	-1,232,144.36 -160,267.32
67,000.000 SUNNY OPTICAL TECHNOLOGY GROUP FHB1YBT01	146.0000 18.6095	8,100,772.04 1,034,339.55	0.00 0.00	9,782,000.00 1,246,837.34	0.54	1,681,227.96 212,497.79
2,077,000.000 CHINA RAILWAY GROUP LTD FHB297KM7	5.9200 0.7546	12,512,046.51 1,599,968.05	0.00 0.00	12,295,840.00 1,567,257.46	0.68	-216,206.51 -32,710.59
188,800.000 SINOPHARM GROUP CO LTD FHB3ZVDV1	31.5500 4.0214	6,606,643.65 844,885.63	0.00 0.00	5,956,640.00 759,247.72	0.33	-650,003.65 -85,637.91
767,200.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990	7.6700 0.9776	9,920,637.73 1,267,957.31	0.00 0.00	5,884,424.00 750,042.89	0.33	-4,036,213.73 -517,914.42

Asset and Accrual Detail - By Asset type

6/29/2018

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
1,350,000.000 CHINA CINDA ASSET MANAGEMENT C FHBGY6SV2	2.5200 0.3212	4,105,367.26 524,954.27	0.00 0.00	3,402,000.00 433,627.14	0.19	-703,367.26 -91,327.13
1,069,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00	28.7000 3.6582	24,004,332.83 3,064,899.46	0.00 0.00	30,694,650.00 3,912,414.22	1.71	6,690,317.17 847,514.76
271,200.000 TENCENT HOLDINGS LTD FHBMMV2K9	393.8000 50.1947	114,293,802.37 14,605,644.90	0.00 0.00	106,798,560.00 13,612,802.38	5.93	-7,495,242.37 -992,842.52
<b>SUBTOTAL CHINA</b>		<b>483,791,884.60</b> <b>61,812,322.11</b>	<b>4,591,492.55</b> <b>585,486.40</b>	<b>459,850,714.00</b> <b>58,613,682.52</b>	<b>25.53</b>	<b>-23,941,170.60</b> <b>-3,198,639.59</b>
<b>HONG KONG</b>						
936,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488	14.1600 1.8049	18,551,588.00 2,371,585.95	0.00 0.00	13,253,760.00 1,689,356.26	0.74	-5,297,828.00 -682,229.69
366,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	25.8500 3.2949	10,291,632.03 1,316,007.61	164,700.00 20,993.46	9,461,100.00 1,205,934.65	0.53	-830,532.03 -110,072.96
420,000.000 NINE DRAGONS PAPER HOLDINGS LT FHB0WC2B8	10.0000 1.2746	5,299,621.17 677,579.52	0.00 0.00	4,200,000.00 535,342.14	0.23	-1,099,621.17 -142,237.38
<b>SUBTOTAL HONG KONG</b>		<b>34,142,841.20</b> <b>4,365,173.08</b>	<b>164,700.00</b> <b>20,993.46</b>	<b>26,914,860.00</b> <b>3,430,633.05</b>	<b>1.50</b>	<b>-7,227,981.20</b> <b>-934,540.03</b>
<b>TOTAL EQUITY HONG KONG DOLLAR</b>		<b>517,934,725.80</b> <b>66,177,495.19</b>	<b>4,756,192.55</b> <b>606,479.86</b>	<b>486,765,574.00</b> <b>62,044,315.57</b>	<b>27.03</b>	<b>-31,169,151.80</b> <b>-4,133,179.62</b>
<b>HUNGARIAN FORINT HUNGARY</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,312.000 OTP BANK NYRT EM7320150	10,210.0000 36.2193	441,046,686.90 1,700,006.44	0.00 0.00	421,795,520.00 1,496,292.61	0.65	-19,251,166.90 -203,713.83
95,344.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,722.0000 9.6561	284,514,647.75 1,093,502.67	0.00 0.00	259,526,368.00 920,653.18	0.40	-24,988,279.75 -172,849.49
<b>SUBTOTAL HUNGARY</b>		<b>725,561,334.65</b>	<b>0.00</b>	<b>681,321,888.00</b>		<b>-44,239,446.65</b>
		<b>2,793,509.11</b>	<b>0.00</b>	<b>2,416,945.79</b>	<b>1.05</b>	<b>-376,563.32</b>
<b>TOTAL EQUITY HUNGARIAN FORINT</b>		<b>725,561,334.65</b>	<b>0.00</b>	<b>681,321,888.00</b>		<b>-44,239,446.65</b>
		<b>2,793,509.11</b>	<b>0.00</b>	<b>2,416,945.79</b>	<b>1.05</b>	<b>-376,563.32</b>
<b>INDONESIAN RUPIAH</b>						
<b>INDONESIA</b>						
409,600.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	21,475.0000 1.4986	8,816,069,855.00 653,839.97	0.00 0.00	8,796,160,000.00 613,831.23	0.27	-19,909,855.00 -40,008.74
5,285,300.000 ADARO ENERGY TBK PT FLB3BQFC9	1,790.0000 0.1249	10,744,467,979.00 796,860.92	0.00 0.00	9,460,687,000.00 660,204.58	0.29	-1,283,780,979.00 -136,656.34
<b>SUBTOTAL INDONESIA</b>		<b>19,560,537,834.00</b>	<b>0.00</b>	<b>18,256,847,000.00</b>		<b>-1,303,690,834.00</b>
		<b>1,450,700.89</b>	<b>0.00</b>	<b>1,274,035.81</b>	<b>0.56</b>	<b>-176,665.08</b>
<b>TOTAL EQUITY INDONESIAN RUPIAH</b>		<b>19,560,537,834.00</b>	<b>0.00</b>	<b>18,256,847,000.00</b>		<b>-1,303,690,834.00</b>
		<b>1,450,700.89</b>	<b>0.00</b>	<b>1,274,035.81</b>	<b>0.56</b>	<b>-176,665.08</b>
<b>MALAYSIAN RINGGIT</b>						
<b>MALAYSIA</b>						
1,578,200.000 CIMB GROUP HOLDINGS BHD FN6075745	5.4500 1.3492	10,609,222.44 2,628,180.94	0.00 0.00	8,601,190.00 2,129,270.95	0.93	-2,008,032.44 -498,909.99

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
241,600.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	8.8000 2.1785	2,159,325.32 533,040.42	0.00 0.00	2,126,080.00 526,322.57	0.23	-33,245.32 -6,717.85
598,800.000 MALAYAN BANKING BHD FN6556322	9.0000 2.2280	5,974,508.82 1,479,997.10	191,616.00 47,455.71	5,389,200.00 1,334,125.51	0.58	-585,308.82 -145,871.59
330,200.000 TENAGA NASIONAL BHD FN6904613	14.6400 3.6242	5,115,335.19 1,269,585.77	0.00 0.00	4,834,128.00 1,196,714.45	0.52	-281,207.19 -72,871.32
608,800.000 AIRASIA GROUP BHD FNB03J9L3	2.9900 0.7402	2,178,472.16 538,680.87	73,056.00 18,098.57	1,820,312.00 450,628.05	0.20	-358,160.16 -88,052.82
1,059,100.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	8.4100 2.0819	8,578,957.13 2,143,378.20	0.00 0.00	8,907,031.00 2,204,983.54	0.96	328,073.87 61,605.34
<b>SUBTOTAL MALAYSIA</b>		<b>34,615,821.06</b> <b>8,592,863.30</b>	<b>264,672.00</b> <b>65,554.28</b>	<b>31,677,941.00</b> <b>7,842,045.07</b>	<b>3.42</b>	<b>-2,937,880.06</b> <b>-750,818.23</b>
<b>TOTAL EQUITY MALAYSIAN RINGGIT</b>		<b>34,615,821.06</b> <b>8,592,863.30</b>	<b>264,672.00</b> <b>65,554.28</b>	<b>31,677,941.00</b> <b>7,842,045.07</b>	<b>3.42</b>	<b>-2,937,880.06</b> <b>-750,818.23</b>
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
78,680.000 GRUMA SAB DE CV LM2392545	242.5600 12.3404	19,200,461.28 1,019,653.49	0.00 0.00	19,084,620.80 970,943.40	0.42	-115,840.48 -48,710.09
364,500.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	116.7800 5.9413	41,261,977.88 2,196,925.12	0.00 0.00	42,566,310.00 2,165,590.73	0.94	1,304,332.12 -31,334.39

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
326,800.000 GRUPO MEXICO SAB DE CV LM2643673	56.2900 2.8638	19,068,366.45 919,006.14	0.00 0.00	18,395,572.00 935,887.57	0.41	-672,794.45 16,881.43
69,500.000 ARCA CONTINENTAL SAB DE CV LM2823887	121.9500 6.2043	9,184,919.97 489,193.09	0.00 0.00	8,475,525.00 431,198.25	0.19	-709,394.97 -57,994.84
<b>SUBTOTAL MEXICO</b>		<b>88,715,725.58</b>	<b>0.00</b>	<b>88,522,027.80</b>		<b>-193,697.78</b>
		<b>4,624,777.84</b>	<b>0.00</b>	<b>4,503,619.95</b>	<b>1.96</b>	<b>-121,157.89</b>
<b>TOTAL EQUITY MEXICAN PESO</b>		<b>88,715,725.58</b>	<b>0.00</b>	<b>88,522,027.80</b>		<b>-193,697.78</b>
		<b>4,624,777.84</b>	<b>0.00</b>	<b>4,503,619.95</b>	<b>1.96</b>	<b>-121,157.89</b>
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
190,000.000 MICRO-STAR INTERNATIONAL CO LT FA6133450	94.2000 3.0897	20,574,128.00 685,998.62	0.00 0.00	17,898,000.00 587,041.01	0.26	-2,676,128.00 -98,957.61
106,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	341.0000 11.1845	35,206,496.80 1,186,815.42	0.00 0.00	36,146,000.00 1,185,561.76	0.52	939,503.20 -1,253.66
361,000.000 FORMOSA PLASTICS CORP FA6348546	112.5000 3.6899	36,053,430.19 1,227,688.88	0.00 0.00	40,612,500.00 1,332,059.62	0.58	4,559,069.81 104,370.74
107,000.000 MEDIATEK INC FA6372488	300.0000 9.8398	33,900,950.00 1,143,936.91	0.00 0.00	32,100,000.00 1,052,855.99	0.46	-1,800,950.00 -91,080.92
757,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	29.3000 0.9610	22,475,091.00 759,214.07	0.00 0.00	22,180,100.00 727,490.69	0.32	-294,991.00 -31,723.38

Asset and Accrual Detail - By Asset type

6/29/2018

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
3,905,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	21.9500 0.7199	81,298,492.38 2,741,199.23	0.00 0.00	85,714,750.00 2,811,379.69	1.23	4,416,257.62 70,180.46
937,000.000 E INK HOLDINGS INC FA6744280	33.9000 1.1119	43,170,587.61 1,462,941.66	0.00 0.00	31,764,300.00 1,041,845.28	0.45	-11,406,287.61 -421,096.38
780,000.000 TAIWAN CEMENT CORP FA6869939	42.3500 1.3890	35,101,746.00 1,170,389.80	0.00 0.00	33,033,000.00 1,083,457.69	0.47	-2,068,746.00 -86,932.11
258,000.000 HIWIN TECHNOLOGIES CORP FAB1YMYT3	360.0000 11.8077	88,006,393.69 2,973,293.19	0.00 0.00	92,880,000.00 3,046,394.53	1.33	4,873,606.31 73,101.34
52,000.000 AIRTAC INTERNATIONAL GROUP FAB52J816	433.5000 14.2185	25,018,095.50 843,782.27	0.00 0.00	22,542,000.00 739,360.74	0.32	-2,476,095.50 -104,421.53
129,000.000 GLOBALWAFERS CO LTD FABS7JP38	507.0000 16.6292	63,127,698.00 2,115,289.03	0.00 0.00	65,403,000.00 2,145,169.48	0.93	2,275,302.00 29,880.45
<b>SUBTOTAL TAIWAN</b>		<b>483,933,109.17</b>	<b>0.00</b>	<b>480,273,650.00</b>		<b>-3,659,459.17</b>
		<b>16,310,549.08</b>	<b>0.00</b>	<b>15,752,616.48</b>	<b>6.87</b>	<b>-557,932.60</b>
<b>TOTAL EQUITY NEW TAIWAN DOLLAR</b>		<b>483,933,109.17</b>	<b>0.00</b>	<b>480,273,650.00</b>		<b>-3,659,459.17</b>
		<b>16,310,549.08</b>	<b>0.00</b>	<b>15,752,616.48</b>	<b>6.87</b>	<b>-557,932.60</b>
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						
33,814.000 KGHM POLSKA MIEDZ SA EG5263256	88.0000 23.5046	3,652,945.63 1,031,844.45	0.00 0.00	2,975,632.00 794,784.12	0.35	-677,313.63 -237,060.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,277.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	38.9800 10.4115	3,274,346.14 957,487.58	0.00 0.00	2,934,297.46 783,743.76	0.34	-340,048.68 -173,743.82
<b>SUBTOTAL POLAND</b>		<b>6,927,291.77</b> <b>1,989,332.03</b>	<b>0.00</b> <b>0.00</b>	<b>5,909,929.46</b> <b>1,578,527.88</b>	<b>0.69</b>	<b>-1,017,362.31</b> <b>-410,804.15</b>
<b>TOTAL EQUITY POLISH ZLOTY</b>		<b>6,927,291.77</b> <b>1,989,332.03</b>	<b>0.00</b> <b>0.00</b>	<b>5,909,929.46</b> <b>1,578,527.88</b>	<b>0.69</b>	<b>-1,017,362.31</b> <b>-410,804.15</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
27,018.000 NASPERS LTD KS6622697	3,485.0000 254.2636	89,411,209.56 7,119,429.36	0.00 0.00	94,157,730.00 6,869,692.99	2.99	4,746,520.44 -249,736.37
131,442.000 STANDARD BANK GROUP LTD KSB030GJ4	191.8700 13.9987	28,027,431.99 2,350,869.60	0.00 0.00	25,219,776.54 1,840,020.17	0.80	-2,807,655.45 -510,849.43
158,750.000 SANLAM LTD KSB0L6751	70.0700 5.1123	12,708,172.14 1,014,521.53	0.00 0.00	11,123,612.50 811,572.27	0.35	-1,584,559.64 -202,949.26
126,654.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	159.9900 11.6728	21,568,636.48 1,722,996.30	0.00 0.00	20,263,373.46 1,478,403.89	0.64	-1,305,263.02 -244,592.41
<b>SUBTOTAL SOUTH AFRICA</b>		<b>151,715,450.17</b> <b>12,207,816.79</b>	<b>0.00</b> <b>0.00</b>	<b>150,764,492.50</b> <b>10,999,689.32</b>	<b>4.78</b>	<b>-950,957.67</b> <b>-1,208,127.47</b>
<b>TOTAL EQUITY SOUTH AFRICAN RAND</b>		<b>151,715,450.17</b> <b>12,207,816.79</b>	<b>0.00</b> <b>0.00</b>	<b>150,764,492.50</b> <b>10,999,689.32</b>	<b>4.78</b>	<b>-950,957.67</b> <b>-1,208,127.47</b>
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						

Asset and Accrual Detail - By Asset type

6/29/2018

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
7,492.000 SK TELECOM CO LTD FK6224877	233,000.0000 209.0623	1,942,479,842.00 1,797,345.60	5,843,760.00 5,257.16	1,745,636,000.00 1,566,294.59	0.68	-196,843,842.00 -231,051.01
5,088.000 LOTTE CHEMICAL CORP FK6440028	348,000.0000 312.2475	1,991,610,199.68 1,851,119.29	0.00 0.00	1,770,624,000.00 1,588,715.40	0.69	-220,986,199.68 -262,403.89
64,596.000 SK HYNIX INC FK6450266	85,700.0000 76.8954	4,997,424,744.73 4,603,421.34	0.00 0.00	5,535,877,200.00 4,967,137.78	2.16	538,452,455.27 363,716.44
71,057.000 INDUSTRIAL BANK OF KOREA FK6462972	15,400.0000 13.8179	1,144,264,748.00 1,055,179.39	0.00 0.00	1,094,277,800.00 981,854.98	0.43	-49,986,948.00 -73,324.41
21,458.000 KOREAN AIR LINES CO LTD FK6496764	28,250.0000 25.3477	757,257,190.00 696,754.53	0.00 0.00	606,188,500.00 543,910.51	0.24	-151,068,690.00 -152,844.02
24,082.000 LG ELECTRONICS INC FK6520738	83,000.0000 74.4728	2,381,566,825.60 2,201,885.84	0.00 0.00	1,998,806,000.00 1,793,454.67	0.78	-382,760,825.60 -408,431.17
15,179.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	148,500.0000 133.2436	1,736,373,358.00 1,610,553.32	0.00 0.00	2,254,081,500.00 2,022,503.93	0.88	517,708,142.00 411,950.61
265,064.000 SAMSUNG ELECTRONICS CO LTD FK6771729	46,650.0000 41.8573	13,452,863,748.20 12,450,624.22	71,836,759.80 64,598.70	12,365,235,600.00 11,094,868.39	4.84	-1,087,628,148.20 -1,355,755.83
74,597.000 HANA FINANCIAL GROUP INC FKB0RNR7	42,850.0000 38.4477	3,732,302,638.37 3,441,251.72	17,133,012.00 15,400.30	3,196,481,450.00 2,868,084.54	1.25	-535,821,188.37 -573,167.18



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,716,000 CJ CHEILJEDANG CORP FKB2492F6	352,500.0000 316.2852	627,635,226.00 577,529.59	0.00 0.00	604,890,000.00 542,745.42	0.24	-22,745,226.00 -34,784.17
73,318,000 KB FINANCIAL GROUP INC FKB3DF0Y1	52,800.0000 47.3755	4,630,690,146.65 4,269,924.19	0.00 0.00	3,871,190,400.00 3,473,475.91	1.51	-759,499,746.65 -796,448.28
<b>SUBTOTAL SOUTH KOREA</b>		<b>37,394,468,667.23</b> <b>34,555,589.03</b>	<b>94,813,531.80</b> <b>85,256.16</b>	<b>35,043,288,450.00</b> <b>31,443,046.12</b>	<b>13.70</b>	<b>-2,351,180,217.23</b> <b>-3,112,542.91</b>
<b>TOTAL EQUITY SOUTH KOREAN WON</b>		<b>37,394,468,667.23</b> <b>34,555,589.03</b>	<b>94,813,531.80</b> <b>85,256.16</b>	<b>35,043,288,450.00</b> <b>31,443,046.12</b>	<b>13.70</b>	<b>-2,351,180,217.23</b> <b>-3,112,542.91</b>
<b>THAILAND BAHT</b>						
<b>THAILAND</b>						
645,000,000 PTT EXPLORATION & PRODUCTION P FBB1359J2	140.5000 4.2409	75,734,623.66 2,400,192.69	0.00 0.00	90,622,500.00 2,735,360.69	1.19	14,887,876.34 335,168.00
680,200,000 PTT GLOBAL CHEMICAL PCL FBB736PF7	72.0000 2.1733	60,880,433.24 1,900,643.87	0.00 0.00	48,974,400.00 1,478,249.31	0.64	-11,906,033.24 -422,394.56
1,265,200,000 PTT PCL FBBD0BDJ1	48.0000 1.4488	59,131,239.01 1,826,391.98	0.00 0.00	60,729,600.00 1,833,069.72	0.80	1,598,360.99 6,677.74
1,741,400,000 BEAUTY COMMUNITY PCL FBBXQ1KL8	12.2000 0.3682	38,187,518.94 1,222,311.00	0.00 0.00	21,245,080.00 641,264.11	0.28	-16,942,438.94 -581,046.89
<b>SUBTOTAL THAILAND</b>		<b>233,933,814.85</b> <b>7,349,539.54</b>	<b>0.00</b> <b>0.00</b>	<b>221,571,580.00</b> <b>6,687,943.83</b>	<b>2.91</b>	<b>-12,362,234.85</b> <b>-661,595.71</b>
<b>TOTAL EQUITY THAILAND BAHT</b>		<b>233,933,814.85</b> <b>7,349,539.54</b>	<b>0.00</b> <b>0.00</b>	<b>221,571,580.00</b> <b>6,687,943.83</b>	<b>2.91</b>	<b>-12,362,234.85</b> <b>-661,595.71</b>
<b>TURKISH LIRA</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TURKEY</b>						
605,577.000 TURK HAVA YOLLARI AO ETB03MYK8	13.5400 2.9556	10,026,702.27 2,615,188.62	0.00 0.00	8,199,512.58 1,789,817.64	0.78	-1,827,189.69 -825,370.98
35,251.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	67.1500 14.6577	2,645,973.10 692,669.50	0.00 0.00	2,367,104.65 516,699.70	0.23	-278,868.45 -175,969.80
148,921.000 TEKFEN HOLDING AS ETB29D249	17.3500 3.7872	2,540,943.92 650,277.80	0.00 0.00	2,583,779.35 563,996.19	0.25	42,835.43 -86,281.61
<b>SUBTOTAL TURKEY</b>		<b>15,213,619.29</b> <b>3,958,135.92</b>	<b>0.00</b> <b>0.00</b>	<b>13,150,396.58</b> <b>2,870,513.53</b>	<b>1.26</b>	<b>-2,063,222.71</b> <b>-1,087,622.39</b>
<b>TOTAL EQUITY TURKISH LIRA</b>		<b>15,213,619.29</b> <b>3,958,135.92</b>	<b>0.00</b> <b>0.00</b>	<b>13,150,396.58</b> <b>2,870,513.53</b>	<b>1.26</b>	<b>-2,063,222.71</b> <b>-1,087,622.39</b>
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
7,500.000 CREDICORP LTD G2519Y108	225.1200 225.1200	1,608,088.85 1,608,088.85	0.00 0.00	1,688,400.00 1,688,400.00	0.74	80,311.15 80,311.15
<b>BRAZIL</b>						
96,520.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	10.3800 10.3800	1,323,085.66 1,323,085.66	405.67 405.67	1,001,877.60 1,001,877.60	0.44	-321,208.06 -321,208.06
320,500.000 VALE SA 91912E105 ADR	12.8200 12.8200	3,967,322.43 3,967,322.43	0.00 0.00	4,108,810.00 4,108,810.00	1.79	141,487.57 141,487.57
<b>SUBTOTAL BRAZIL</b>		<b>5,290,408.09</b> <b>5,290,408.09</b>	<b>405.67</b> <b>405.67</b>	<b>5,110,687.60</b> <b>5,110,687.60</b>	<b>2.23</b>	<b>-179,720.49</b> <b>-179,720.49</b>
<b>CAYMAN ISLANDS</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,900.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	185.5300 185.5300	9,818,462.22 9,818,462.22	0.00 0.00	10,185,597.00 10,185,597.00	4.44	367,134.78 367,134.78
10,100.000 BAIDU INC 056752108 ADR	243.0000 243.0000	2,478,255.26 2,478,255.26	0.00 0.00	2,454,300.00 2,454,300.00	1.07	-23,955.26 -23,955.26
52,300.000 JD.COM INC 47215P106 ADR	38.9500 38.9500	2,312,892.73 2,312,892.73	0.00 0.00	2,037,085.00 2,037,085.00	0.89	-275,807.73 -275,807.73
22,300.000 MOMO INC 60879B107 ADR	43.5000 43.5000	1,193,311.86 1,193,311.86	0.00 0.00	970,050.00 970,050.00	0.42	-223,261.86 -223,261.86
12,500.000 YY INC 98426T106 ADR	100.4700 100.4700	1,324,408.96 1,324,408.96	0.00 0.00	1,255,875.00 1,255,875.00	0.55	-68,533.96 -68,533.96
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>17,127,331.03</b>	<b>0.00</b>	<b>16,902,907.00</b>		<b>-224,424.03</b>
		<b>17,127,331.03</b>	<b>0.00</b>	<b>16,902,907.00</b>	<b>7.37</b>	<b>-224,424.03</b>
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
103,600.000 ISHARES MSCI EMERGING MARKET 464287234	43.3300 43.3300	4,877,122.16 4,877,122.16	0.00 0.00	4,488,988.00 4,488,988.00	1.96	-388,134.16 -388,134.16
<b>INDIA</b>						
34,900.000 HDFC BANK LTD 40415F101 ADR	105.0200 105.0200	3,412,859.82 3,412,859.82	19,659.42 19,659.42	3,665,198.00 3,665,198.00	1.60	252,338.18 252,338.18
232,250.000 ICICI BANK LTD 45104G104 ADR	8.0300 8.0300	2,178,578.81 2,178,578.81	0.00 0.00	1,864,967.50 1,864,967.50	0.81	-313,611.31 -313,611.31

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
328,100.000 INFOSYS LTD 456788108 ADR	19.4300 19.4300	5,683,533.40 5,683,533.40	0.00 0.00	6,374,983.00 6,374,983.00	 2.78	691,449.60 691,449.60
124,600.000 TATA MOTORS LTD 876568502 ADR	19.5500 19.5500	3,969,222.56 3,969,222.56	0.00 0.00	2,435,930.00 2,435,930.00	 1.06	-1,533,292.56 -1,533,292.56
138,500.000 VEDANTA LTD 92242Y100 ADR	13.6000 13.6000	2,788,808.93 2,788,808.93	0.00 0.00	1,883,600.00 1,883,600.00	 0.82	-905,208.93 -905,208.93
273,200.000 WIPRO LTD 97651M109 ADR	4.7900 4.7900	1,454,219.22 1,454,219.22	0.00 0.00	1,308,628.00 1,308,628.00	 0.57	-145,591.22 -145,591.22
11,251.000 STATE BANK OF INDIA EX5131092 GDR	37.5000 37.5000	538,082.27 538,082.27	0.00 0.00	421,912.50 421,912.50	 0.18	-116,169.77 -116,169.77
10,151.000 STATE BANK OF INDIA NAB0337P0 GDR	37.7500 37.7500	412,164.14 412,164.14	0.00 0.00	383,200.25 383,200.25	 0.17	-28,963.89 -28,963.89
<b>SUBTOTAL INDIA</b>		<b>20,437,469.15</b>	<b>19,659.42</b>	<b>18,338,419.25</b>		<b>-2,099,049.90</b>
		<b>20,437,469.15</b>	<b>19,659.42</b>	<b>18,338,419.25</b>	<b>7.99</b>	<b>-2,099,049.90</b>
<b>MEXICO</b>						
219,200.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	16.6600 16.6600	3,936,515.34 3,936,515.34	0.00 0.00	3,651,872.00 3,651,872.00	 1.59	-284,643.34 -284,643.34
14,400.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	87.7900 87.7900	1,378,534.25 1,378,534.25	0.00 0.00	1,264,176.00 1,264,176.00	 0.55	-114,358.25 -114,358.25

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>SUBTOTAL MEXICO</b>		<b>5,315,049.59</b>	<b>0.00</b>	<b>4,916,048.00</b>		<b>-399,001.59</b>
		<b>5,315,049.59</b>	<b>0.00</b>	<b>4,916,048.00</b>	<b>2.14</b>	<b>-399,001.59</b>
<b>PERU</b>						
45,200.000 CIA DE MINAS BUENAVENTURA SAA	13.6300	645,273.53	0.00	616,076.00		-29,197.53
204448104 ADR	13.6300	645,273.53	0.00	616,076.00	0.27	-29,197.53
<b>RUSSIA</b>						
181,551.000 GAZPROM PJSC	4.4010	876,930.17	0.00	799,005.95		-77,924.22
EX5140986 ADR	4.4010	876,930.17	0.00	799,005.95	0.35	-77,924.22
355,034.000 GAZPROM PJSC	4.4100	1,580,413.39	0.00	1,565,699.94		-14,713.45
NA2016627 ADR	4.4100	1,580,413.39	0.00	1,565,699.94	0.68	-14,713.45
<b>SUBTOTAL RUSSIA</b>		<b>2,457,343.56</b>	<b>0.00</b>	<b>2,364,705.89</b>		<b>-92,637.67</b>
		<b>2,457,343.56</b>	<b>0.00</b>	<b>2,364,705.89</b>	<b>1.03</b>	<b>-92,637.67</b>
<b>SOUTH KOREA</b>						
22,200.000 POSCO	74.1200	1,788,589.31	0.00	1,645,464.00		-143,125.31
693483109 ADR	74.1200	1,788,589.31	0.00	1,645,464.00	0.72	-143,125.31
<b>TAIWAN</b>						
266,800.000 TAIWAN SEMICONDUCTOR MANUFACTU	36.5600	10,984,925.42	352,347.43	9,754,208.00		-1,230,717.42
874039100 ADR	36.5600	10,984,925.42	352,347.43	9,754,208.00	4.25	-1,230,717.42
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>70,531,600.69</b>	<b>372,412.52</b>	<b>65,825,903.74</b>		<b>-4,705,696.95</b>
		<b>70,531,600.69</b>	<b>372,412.52</b>	<b>65,825,903.74</b>	<b>28.70</b>	<b>-4,705,696.95</b>
<b>TOTAL EQUITY</b>		<b>239,231,709.52</b>	<b>1,161,663.43</b>	<b>219,337,512.07</b>	<b>95.60</b>	<b>-19,894,197.45</b>
<b>TOTAL ASSETS - BASE:</b>		<b>250,390,018.75</b>	<b>1,179,873.60</b>	<b>229,433,745.83</b>	<b>99.99</b>	<b>-20,956,272.92</b>
<b>NET ASSETS - BASE:</b>				<b>230,613,619.43</b>		

# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV  
 View Date: July 2, 2018



STATE STREET

As of: June 29, 2018

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

## CASH

<b>EURO CURRENCY</b>							Exchange Rate:	0.856311
----------------------	--	--	--	--	--	--	----------------	----------

## INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-4.800	Local	1.000000	-4.80	1.000000	-4.80	0.00
			Base	1.156250	-5.55	1.167800	-5.61	-0.06

## INTERNATIONAL Total

		-4.800	Local	-4.80	-4.80	-4.80	0.00	0.00
			Base	-5.55	-5.61	-5.61	-0.06	0.00

## EURO CURRENCY Total

		-4.800	Local	-4.80	-4.80	-4.80	0.00	0.00
			Base	-5.55	-5.61	-5.61	-0.06	0.00

## CASH Total

		-4.800	Base	-5.55	-5.61	-5.61	-0.06	0.00
--	--	--------	------	-------	-------	-------	-------	------

## CASH EQUIVALENT

<b>US DOLLAR</b>							Exchange Rate:	1.000000
------------------	--	--	--	--	--	--	----------------	----------

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		1,551,963.720	Local	100.000000	1,551,963.72	1.733823	31 Dec 2030	1,551,963.72	0.00	3.06
			Base	100.000000	1,551,963.72	100.000000		1,551,963.72	0.00	3.02

## US DOLLAR Total

		1,551,963.720	Local	1,551,963.72	1,551,963.72	1,551,963.72	0.00	3.06
			Base	1,551,963.72	1,551,963.72	1,551,963.72	0.00	3.02

## CASH EQUIVALENT Total

		1,551,963.720	Base	1,551,963.72	1,551,963.72	1,551,963.72	0.00	3.02
--	--	---------------	------	--------------	--------------	--------------	------	------

## EQUITY

# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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: 0.856311

**FRANCE**

B058TZ909	SAFRAN SA COMMON STOCK EUR.2								
		2,430.000	Local	84.821193	206,115.50	104.050000	252,841.50	46,726.00	41.93
			Base	104.232597	253,285.21	121.509592	295,268.31	41,983.10	0.57

**FRANCE Total**

		2,430.000	Local		206,115.50		252,841.50	46,726.00	41.93
			Base		253,285.21		295,268.31	41,983.10	0.57

**GERMANY**

BB22L9907	KION GROUP AG COMMON STOCK								
		5,680.000	Local	70.373366	399,720.72	61.640000	350,115.20	-49,605.52	58.07
			Base	82.150451	466,614.56	71.983193	408,864.54	-57,750.02	0.80

**GERMANY Total**

		5,680.000	Local		399,720.72		350,115.20	-49,605.52	58.07
			Base		466,614.56		408,864.54	-57,750.02	0.80

**EURO CURRENCY Total**

		8,110.000	Local		605,836.22		602,956.70	-2,879.52	100.00
			Base		719,899.77		704,132.85	-15,766.92	1.37

**US DOLLAR**

Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01								
		83,999.000	Local	12.423120	1,043,529.63	13.410000	1,126,426.59	82,896.96	2.22
			Base	12.423120	1,043,529.63	13.410000	1,126,426.59	82,896.96	2.19

00766T100	AECOM COMMON STOCK USD.01								
		22,856.000	Local	36.631968	837,260.25	33.030000	754,933.68	-82,326.57	1.49
			Base	36.631968	837,260.25	33.030000	754,933.68	-82,326.57	1.47

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		13,349.000	Local	125.533390	1,675,745.22	124.150000	1,657,278.35	-18,466.87	3.27
			Base	125.533390	1,675,745.22	124.150000	1,657,278.35	-18,466.87	3.23

02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
-----------	--	--	--	--	--	--	--	--	--

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,607.000	Local 761.053353	1,984,066.09	1,115.650000	2,908,499.55	924,433.46	5.74
			Base 761.053353	1,984,066.09	1,115.650000	2,908,499.55	924,433.46	5.66
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
		38,897.000	Local 18.357874	714,066.23	22.180000	862,735.46	148,669.23	1.70
			Base 18.357874	714,066.23	22.180000	862,735.46	148,669.23	1.68
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		27,880.000	Local 61.508381	1,714,853.65	53.020000	1,478,197.60	-236,656.05	2.92
			Base 61.508381	1,714,853.65	53.020000	1,478,197.60	-236,656.05	2.88
037411105	APACHE CORP COMMON STOCK USD.625							
		19,613.000	Local 61.002768	1,196,447.29	46.750000	916,907.75	-279,539.54	1.81
			Base 61.002768	1,196,447.29	46.750000	916,907.75	-279,539.54	1.79
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,647.000	Local 625.451239	1,030,118.19	670.930000	1,105,021.71	74,903.52	2.18
			Base 625.451239	1,030,118.19	670.930000	1,105,021.71	74,903.52	2.15
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		14,856.000	Local 55.360891	822,441.40	40.070000	595,279.92	-227,161.48	1.17
			Base 55.360891	822,441.40	40.070000	595,279.92	-227,161.48	1.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		9,969.000	Local 54.355093	541,865.92	55.340000	551,684.46	9,818.54	1.09
			Base 54.355093	541,865.92	55.340000	551,684.46	9,818.54	1.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		9,217.000	Local 67.046329	617,966.01	83.660000	771,094.22	153,128.21	1.52
			Base 67.046329	617,966.01	83.660000	771,094.22	153,128.21	1.50
151020104	CELGENE CORP COMMON STOCK USD.01							
		13,940.000	Local 104.688067	1,459,351.66	79.420000	1,107,114.80	-352,236.86	2.19
			Base 104.688067	1,459,351.66	79.420000	1,107,114.80	-352,236.86	2.16
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		24,953.000	Local 26.479454	660,741.81	43.030000	1,073,727.59	412,985.78	2.12
			Base 26.479454	660,741.81	43.030000	1,073,727.59	412,985.78	2.09
172967424	CITIGROUP INC COMMON STOCK USD.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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	17,114.000	Local		45.471963	778,207.17	66.920000	1,145,268.88	367,061.71	2.26
		Base		45.471963	778,207.17	66.920000	1,145,268.88	367,061.71	2.23
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	15,930.000	Local		48.256529	768,726.50	49.540000	789,172.20	20,445.70	1.56
		Base		48.256529	768,726.50	49.540000	789,172.20	20,445.70	1.54
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	29,348.000	Local		38.182223	1,120,571.87	43.960000	1,290,138.08	169,566.21	2.55
		Base		38.182223	1,120,571.87	43.960000	1,290,138.08	169,566.21	2.51
30161N101	EXELON CORP COMMON STOCK								
	32,303.000	Local		32.585110	1,052,596.80	42.600000	1,376,107.80	323,511.00	2.72
		Base		32.585110	1,052,596.80	42.600000	1,376,107.80	323,511.00	2.68
343412102	FLUOR CORP COMMON STOCK USD.01								
	14,375.000	Local		38.165755	548,632.73	48.780000	701,212.50	152,579.77	1.38
		Base		38.165755	548,632.73	48.780000	701,212.50	152,579.77	1.37
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	11,001.000	Local		37.974105	417,753.13	39.400000	433,439.40	15,686.27	0.86
		Base		37.974105	417,753.13	39.400000	433,439.40	15,686.27	0.84
410345102	HANESBRANDS INC COMMON STOCK USD.01								
	27,463.000	Local		20.852705	572,677.84	22.020000	604,735.26	32,057.42	1.19
		Base		20.852705	572,677.84	22.020000	604,735.26	32,057.42	1.18
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	16,481.000	Local		58.790547	968,927.00	73.550000	1,212,177.55	243,250.55	2.39
		Base		58.790547	968,927.00	73.550000	1,212,177.55	243,250.55	2.36
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	6,851.000	Local		162.641157	1,114,254.57	139.700000	957,084.70	-157,169.87	1.89
		Base		162.641157	1,114,254.57	139.700000	957,084.70	-157,169.87	1.86
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	103,435.000	Local		18.171373	1,879,556.01	17.670000	1,827,696.45	-51,859.56	3.61
		Base		18.171373	1,879,556.01	17.670000	1,827,696.45	-51,859.56	3.56
548661107	LOWE S COS INC COMMON STOCK USD.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

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	7,701.000	Local	62.245233	479,350.54	95.570000	735,984.57	256,634.03	1.45	
		Base	62.245233	479,350.54	95.570000	735,984.57	256,634.03	1.43	
585464100	MELCO RESORTS + ENTERT ADR ADR USD.01								
	17,000.000	Local	27.811534	472,796.08	28.000000	476,000.00	3,203.92	0.94	
		Base	27.811534	472,796.08	28.000000	476,000.00	3,203.92	0.93	
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	14,810.000	Local	59.751076	884,913.43	60.700000	898,967.00	14,053.57	1.77	
		Base	59.751076	884,913.43	60.700000	898,967.00	14,053.57	1.75	
59156R108	METLIFE INC COMMON STOCK USD.01								
	17,905.000	Local	41.176987	737,273.95	43.600000	780,658.00	43,384.05	1.54	
		Base	41.176987	737,273.95	43.600000	780,658.00	43,384.05	1.52	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	22,385.000	Local	40.928055	916,174.51	98.610000	2,207,384.85	1,291,210.34	4.36	
		Base	40.928055	916,174.51	98.610000	2,207,384.85	1,291,210.34	4.30	
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	8,086.000	Local	90.117135	728,687.15	68.040000	550,171.44	-178,515.71	1.09	
		Base	90.117135	728,687.15	68.040000	550,171.44	-178,515.71	1.07	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	21,909.000	Local	40.463871	886,522.94	41.000000	898,269.00	11,746.06	1.77	
		Base	40.463871	886,522.94	41.000000	898,269.00	11,746.06	1.75	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	43,455.000	Local	40.355607	1,753,652.90	44.060000	1,914,627.30	160,974.40	3.78	
		Base	40.355607	1,753,652.90	44.060000	1,914,627.30	160,974.40	3.73	
690742101	OWENS CORNING COMMON STOCK USD.001								
	8,000.000	Local	64.803714	518,429.71	63.370000	506,960.00	-11,469.71	1.00	
		Base	64.803714	518,429.71	63.370000	506,960.00	-11,469.71	0.99	
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	5,916.000	Local	165.234985	977,530.17	189.240000	1,119,543.84	142,013.67	2.21	
		Base	165.234985	977,530.17	189.240000	1,119,543.84	142,013.67	2.18	
747525103	QUALCOMM INC COMMON STOCK USD.0001								

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		14,508.000	Local 56.301780	816,826.23	56.120000	814,188.96	-2,637.27	1.61
			Base 56.301780	816,826.23	56.120000	814,188.96	-2,637.27	1.59
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		44,430.000	Local 30.235181	1,343,349.07	22.800000	1,013,004.00	-330,345.07	2.00
			Base 30.235181	1,343,349.07	22.800000	1,013,004.00	-330,345.07	1.97
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		11,139.000	Local 68.248453	760,219.52	92.840000	1,034,144.76	273,925.24	2.04
			Base 68.248453	760,219.52	92.840000	1,034,144.76	273,925.24	2.01
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		42,890.000	Local 28.483473	1,221,656.17	33.380000	1,431,668.20	210,012.03	2.83
			Base 28.483473	1,221,656.17	33.380000	1,431,668.20	210,012.03	2.79
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		2,856.000	Local 226.824891	647,811.89	345.140000	985,719.84	337,907.95	1.95
			Base 226.824891	647,811.89	345.140000	985,719.84	337,907.95	1.92
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		7,694.000	Local 109.262310	840,664.21	111.440000	857,419.36	16,755.15	1.69
			Base 109.262310	840,664.21	111.440000	857,419.36	16,755.15	1.67
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		19,824.000	Local 38.891355	770,982.23	47.000000	931,728.00	160,745.77	1.84
			Base 38.891355	770,982.23	47.000000	931,728.00	160,745.77	1.81
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		32,293.000	Local 42.485633	1,371,988.55	55.440000	1,790,323.92	418,335.37	3.53
			Base 42.485633	1,371,988.55	55.440000	1,790,323.92	418,335.37	3.49
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		12,959.000	Local 53.881205	698,246.54	49.190000	637,453.21	-60,793.33	1.26
			Base 53.881205	698,246.54	49.190000	637,453.21	-60,793.33	1.24
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		12,581.000	Local 210.863036	2,652,867.85	166.720000	2,097,504.32	-555,363.53	4.14
			Base 210.863036	2,652,867.85	166.720000	2,097,504.32	-555,363.53	4.08
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,055.000	Local	43.966213	1,101,573.46	33.450000	838,089.75	-263,483.71	1.65
			Base	43.966213	1,101,573.46	33.450000	838,089.75	-263,483.71	1.63
N59465109	MYLAN NV COMMON STOCK EUR.01	37,228.000	Local	38.820546	1,445,211.28	36.140000	1,345,419.92	-99,791.36	2.66
			Base	38.820546	1,445,211.28	36.140000	1,345,419.92	-99,791.36	2.62
<b>US DOLLAR Total</b>		988,708.000	Local		45,547,085.35		49,111,164.74	3,564,079.39	96.94
			Base		45,547,085.35		49,111,164.74	3,564,079.39	95.61
<b>EQUITY Total</b>		996,818.000	Base		46,266,985.12		49,815,297.59	3,548,312.47	96.98

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		2,548,776.920	Base	47,818,943.29		51,367,255.70	3,548,312.41	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
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,163.46	0.00	-4,163.46		0.00
		-4,163.46	0.00	-4,163.46	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-4,944.47	0.00	-4,944.47		0.00
		-4,944.47	0.00	-4,944.47	-0.01	0.00
REBATE RECEIVABLE		31,856.90	0.00	31,856.90		0.00
		31,856.90	0.00	31,856.90	0.05	0.00
PAYABLE FOR CUSTODIAN FEES		-32,947.91	0.00	-32,947.91		0.00
		-32,947.91	0.00	-32,947.91	-0.05	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-30,218.31	0.00	-30,218.31		0.00
		-30,218.31	0.00	-30,218.31	-0.05	0.00
531,749.730 BLACKROCK LIQ TREAS TR INSTL	100.0000	531,749.73	720.66	531,749.73		0.00
996229704 FD 62	100.0000	531,749.73	720.66	531,749.73	0.89	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>491,332.48</b>	<b>720.66</b>	<b>491,332.48</b>		<b>0.00</b>
		<b>491,332.48</b>	<b>720.66</b>	<b>491,332.48</b>	<b>0.82</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>491,332.48</b>	<b>720.66</b>	<b>491,332.48</b>		<b>0.00</b>
		<b>491,332.48</b>	<b>720.66</b>	<b>491,332.48</b>	<b>0.82</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>491,332.48</b>	<b>720.66</b>	<b>491,332.48</b>	<b>0.82</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>AUSTRALIA</b>						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	99.2452	199,675.84	550.00	198,490.34		-1,185.50
	99.2452	199,675.84	550.00	198,490.34	0.33	-1,185.50
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	98.8810	19,862.56	341.46	19,776.19		-86.37
	98.8810	19,862.56	341.46	19,776.19	0.03	-86.37
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	97.4537	54,980.24	648.00	53,599.54		-1,380.70
	97.4537	54,980.24	648.00	53,599.54	0.09	-1,380.70
<b>SUBTOTAL AUSTRALIA</b>		<b>274,518.64</b>	<b>1,539.46</b>	<b>271,866.07</b>		<b>-2,652.57</b>
		<b>274,518.64</b>	<b>1,539.46</b>	<b>271,866.07</b>	<b>0.45</b>	<b>-2,652.57</b>
<b>BERMUDA</b>						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	102.2500	90,670.84	1,856.44	92,025.00		1,354.16
	102.2500	90,670.84	1,856.44	92,025.00	0.15	1,354.16
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	92.2160	189,719.30	3,687.18	175,210.40		-14,508.90
	92.2160	189,719.30	3,687.18	175,210.40	0.29	-14,508.90
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	100.8750	95,876.94	791.57	95,831.25		-45.69
	100.8750	95,876.94	791.57	95,831.25	0.16	-45.69
<b>SUBTOTAL BERMUDA</b>		<b>376,267.08</b>	<b>6,335.19</b>	<b>363,066.65</b>		<b>-13,200.43</b>
		<b>376,267.08</b>	<b>6,335.19</b>	<b>363,066.65</b>	<b>0.60</b>	<b>-13,200.43</b>
<b>CANADA</b>						
19,634.386 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	100.2300	19,634.39	104.56	19,679.55		45.16
	100.2300	19,634.39	104.56	19,679.55	0.03	45.16

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	96.7700 96.7700	26,636.10 26,636.10	283.44 283.44	25,775.75 25,775.75	0.04	-860.35 -860.35
180,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	94.5373 94.5373	179,401.95 179,401.95	3,207.91 3,207.91	170,167.20 170,167.20	0.28	-9,234.75 -9,234.75
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	107.1049 107.1049	29,872.54 29,872.54	425.76 425.76	32,131.47 32,131.47	0.05	2,258.93 2,258.93
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	101.4532 101.4532	104,819.60 104,819.60	2,100.15 2,100.15	106,525.83 106,525.83	0.18	1,706.23 1,706.23
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	99.5000 99.5000	75,030.91 75,030.91	435.59 435.59	74,625.00 74,625.00	0.12	-405.91 -405.91
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	103.7900 103.7900	49,964.31 49,964.31	319.45 319.45	51,895.00 51,895.00	0.09	1,930.69 1,930.69
<b>SUBTOTAL CANADA</b>		<b>485,359.80</b>	<b>6,876.86</b>	<b>480,799.80</b>		<b>-4,560.00</b>
		<b>485,359.80</b>	<b>6,876.86</b>	<b>480,799.80</b>	<b>0.79</b>	<b>-4,560.00</b>
<b>CAYMAN ISLANDS</b>						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	100.2541 100.2541	10,000.00 10,000.00	48.37 48.37	10,025.41 10,025.41	0.02	25.41 25.41
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	92.9463 92.9463	74,837.36 74,837.36	304.80 304.80	69,709.71 69,709.71	0.12	-5,127.65 -5,127.65



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>84,837.36</b>	<b>353.17</b>	<b>79,735.12</b>		<b>-5,102.24</b>
		<b>84,837.36</b>	<b>353.17</b>	<b>79,735.12</b>	<b>0.14</b>	<b>-5,102.24</b>
<b>CHILE</b>						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	95.2530 95.2530	226,255.04 226,255.04	3,473.70 3,473.70	219,081.90 219,081.90		-7,173.14 -7,173.14
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	89.4000 89.4000	194,332.50 194,332.50	2,685.31 2,685.31	178,800.00 178,800.00		-15,532.50 -15,532.50
50,000.000 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	100.6100 100.6100	49,414.47 49,414.47	128.63 128.63	50,305.00 50,305.00		890.53 890.53
<b>SUBTOTAL CHILE</b>		<b>470,002.01</b>	<b>6,287.64</b>	<b>448,186.90</b>		<b>-21,815.11</b>
		<b>470,002.01</b>	<b>6,287.64</b>	<b>448,186.90</b>	<b>0.75</b>	<b>-21,815.11</b>
<b>CURACAO</b>						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	95.7700 95.7700	49,896.27 49,896.27	260.12 260.12	47,885.00 47,885.00		-2,011.27 -2,011.27
<b>FRANCE</b>						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	102.1893 102.1893	50,001.70 50,001.70	615.26 615.26	51,094.63 51,094.63		1,092.93 1,092.93
<b>GERMANY</b>						
190,000.000 DEUTSCHE BANK AG/NEW YORK NY 251526BZ1 4.100% 01/13/2026 DD 01/13/18	92.9072 92.9072	176,961.00 176,961.00	3,643.58 3,643.58	176,523.69 176,523.69		-437.31 -437.31
<b>INDIA</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	103.9937 103.9937	105,513.52 105,513.52	726.46 726.46	103,993.70 103,993.70	 0.17	-1,519.82 -1,519.82
<b>IRELAND</b>						
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	98.7047 98.7047	25,166.95 25,166.95	368.54 368.54	24,676.17 24,676.17	 0.04	-490.78 -490.78
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	105.4245 105.4245	36,228.22 36,228.22	595.08 595.08	36,898.56 36,898.56	 0.06	670.34 670.34
<b>SUBTOTAL IRELAND</b>		<b>61,395.17</b>	<b>963.62</b>	<b>61,574.73</b>		<b>179.56</b>
		<b>61,395.17</b>	<b>963.62</b>	<b>61,574.73</b>	<b>0.10</b>	<b>179.56</b>
<b>LUXEMBOURG</b>						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	97.1045 97.1045	24,933.89 24,933.89	280.80 280.80	24,276.13 24,276.13	 0.04	-657.76 -657.76
<b>MEXICO</b>						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	93.8200 93.8200	165,902.66 165,902.66	3,570.75 3,570.75	168,876.00 168,876.00	 0.28	2,973.34 2,973.34
<b>NETHERLANDS</b>						
200,000.000 BRASKEM NETHERLANDS FINAN 144A 10554TAA3 3.500% 01/10/2023 DD 10/10/17	94.0200 94.0200	198,348.76 198,348.76	3,330.52 3,330.52	188,040.00 188,040.00	 0.31	-10,308.76 -10,308.76
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	100.7300 100.7300	40,829.75 40,829.75	924.66 924.66	40,292.00 40,292.00	 0.07	-537.75 -537.75

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	93.7000 93.7000	49,614.58 49,614.58	252.96 252.96	46,850.00 46,850.00	0.08	-2,764.58 -2,764.58
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	103.7500 103.7500	95,940.81 95,940.81	890.36 890.36	98,562.50 98,562.50	0.16	2,621.69 2,621.69
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	80.3724 80.3724	75,470.85 75,470.85	629.87 629.87	64,297.95 64,297.95	0.11	-11,172.90 -11,172.90
<b>SUBTOTAL NETHERLANDS</b>		<b>460,204.75</b>	<b>6,028.37</b>	<b>438,042.45</b>		<b>-22,162.30</b>
		<b>460,204.75</b>	<b>6,028.37</b>	<b>438,042.45</b>	<b>0.73</b>	<b>-22,162.30</b>
<b>UNITED KINGDOM</b>						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	104.5302 104.5302	58,871.88 58,871.88	669.98 669.98	57,491.59 57,491.59	0.10	-1,380.29 -1,380.29
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	109.9577 109.9577	29,787.34 29,787.34	521.42 521.42	27,489.42 27,489.42	0.05	-2,297.92 -2,297.92
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	92.2630 92.2630	215,000.00 215,000.00	1,156.70 1,156.70	198,365.48 198,365.48	0.33	-16,634.52 -16,634.52
<b>SUBTOTAL UNITED KINGDOM</b>		<b>303,659.22</b>	<b>2,348.10</b>	<b>283,346.49</b>		<b>-20,312.73</b>
		<b>303,659.22</b>	<b>2,348.10</b>	<b>283,346.49</b>	<b>0.48</b>	<b>-20,312.73</b>
<b>UNITED STATES</b>						
90,312.660 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.4341 99.4341	90,302.03 90,302.03	76.64 76.64	89,801.55 89,801.55	0.15	-500.48 -500.48

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	100.6997 100.6997	94,786.43 94,786.43	2,012.84 2,012.84	95,664.71 95,664.71	 0.16	878.28 878.28
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	100.1706 100.1706	88,577.28 88,577.28	954.84 954.84	85,144.98 85,144.98	 0.14	-3,432.30 -3,432.30
105,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	98.6625 98.6625	104,609.09 104,609.09	316.80 316.80	103,595.64 103,595.64	 0.17	-1,013.45 -1,013.45
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	96.9570 96.9570	24,942.67 24,942.67	135.15 135.15	24,239.26 24,239.26	 0.04	-703.41 -703.41
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	99.6808 99.6808	44,973.46 44,973.46	292.68 292.68	44,856.37 44,856.37	 0.07	-117.09 -117.09
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	97.1400 97.1400	34,896.39 34,896.39	157.93 157.93	33,998.99 33,998.99	 0.06	-897.40 -897.40
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	98.7500 98.7500	20,000.00 20,000.00	256.56 256.56	19,750.00 19,750.00	 0.03	-250.00 -250.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	95.6803 95.6803	189,668.24 189,668.24	1,110.73 1,110.73	181,792.50 181,792.50	 0.30	-7,875.74 -7,875.74
64,966.860 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	99.7500 99.7500	64,966.86 64,966.86	1,231.68 1,231.68	64,804.44 64,804.44	 0.11	-162.42 -162.42

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	96.2553 96.2553	190,000.00 190,000.00	1,484.28 1,484.28	182,885.07 182,885.07	 0.31	-7,114.93 -7,114.93
144,731.250 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	101.4000 101.4000	146,951.88 146,951.88	2,686.60 2,686.60	146,757.49 146,757.49	 0.24	-194.39 -194.39
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	104.6307 104.6307	32,022.03 32,022.03	281.70 281.70	31,389.20 31,389.20	 0.05	-632.83 -632.83
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	106.9549 106.9549	76,811.59 76,811.59	737.60 737.60	80,216.21 80,216.21	 0.13	3,404.62 3,404.62
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	99.9883 99.9883	49,963.62 49,963.62	225.70 225.70	49,994.16 49,994.16	 0.08	30.54 30.54
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	102.2801 102.2801	69,772.58 69,772.58	591.31 591.31	71,596.10 71,596.10	 0.12	1,823.52 1,823.52
190,000.000 ANDEAVOR LOGISTICS LP / TESORO 03350WAC3 4.250% 12/01/2027 DD 11/28/17	95.7897 95.7897	189,679.00 189,679.00	672.90 672.90	182,000.40 182,000.40	 0.30	-7,678.60 -7,678.60
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	97.8944 97.8944	149,802.78 149,802.78	2,281.36 2,281.36	146,841.54 146,841.54	 0.24	-2,961.24 -2,961.24
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	101.2500 101.2500	15,000.00 15,000.00	70.20 70.20	15,187.50 15,187.50	 0.03	187.50 187.50

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	96.6057 96.6057	74,978.22 74,978.22	209.40 209.40	72,454.31 72,454.31	0.12	-2,523.91 -2,523.91
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	96.1721 96.1721	189,331.20 189,331.20	3,820.57 3,820.57	182,727.06 182,727.06	0.30	-6,604.14 -6,604.14
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	97.7926 97.7926	84,581.49 84,581.49	849.74 849.74	83,123.70 83,123.70	0.14	-1,457.79 -1,457.79
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	104.4985 104.4985	86,796.10 86,796.10	2,124.86 2,124.86	88,823.73 88,823.73	0.15	2,027.63 2,027.63
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	98.7152 98.7152	99,558.27 99,558.27	1,773.80 1,773.80	98,715.24 98,715.24	0.16	-843.03 -843.03
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	100.2317 100.2317	94,913.73 94,913.73	1,386.00 1,386.00	95,220.12 95,220.12	0.16	306.39 306.39
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	100.2190 100.2190	51,426.22 51,426.22	154.50 154.50	50,109.52 50,109.52	0.08	-1,316.70 -1,316.70
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	100.4869 100.4869	75,540.25 75,540.25	1,116.07 1,116.07	75,365.19 75,365.19	0.13	-175.06 -175.06
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	137.8070 137.8070	466,647.13 466,647.13	5,447.78 5,447.78	434,092.05 434,092.05	0.72	-32,555.08 -32,555.08

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	100.5351 100.5351	214,594.31 214,594.31	152.28 152.28	216,150.47 216,150.47	 0.36	1,556.16 1,556.16
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	102.6180 102.6180	51,193.81 51,193.81	475.05 475.05	51,308.99 51,308.99	 0.09	115.18 115.18
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	103.3782 103.3782	61,287.69 61,287.69	130.08 130.08	62,026.91 62,026.91	 0.10	739.22 739.22
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	98.8979 98.8979	49,880.82 49,880.82	913.53 913.53	49,448.97 49,448.97	 0.08	-431.85 -431.85
90,000.000 BLUE CUBE SPINCO LLC 095370AB8 9.750% 10/15/2023 DD 04/15/16	113.2500 113.2500	90,000.00 90,000.00	1,852.31 1,852.31	101,925.00 101,925.00	 0.17	11,925.00 11,925.00
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	97.1018 97.1018	143,315.79 143,315.79	2,880.97 2,880.97	135,942.48 135,942.48	 0.23	-7,373.31 -7,373.31
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	88.8158 88.8158	149,890.47 149,890.47	138.78 138.78	133,223.72 133,223.72	 0.22	-16,666.75 -16,666.75
80,972.370 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	102.4800 102.4800	80,972.37 80,972.37	114.40 114.40	82,980.48 82,980.48	 0.14	2,008.11 2,008.11
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	99.6352 99.6352	39,806.72 39,806.72	581.68 581.68	39,854.10 39,854.10	 0.07	47.38 47.38

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	101.4370 101.4370	24,989.69 24,989.69	328.70 328.70	25,359.24 25,359.24	0.04	369.55 369.55
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	99.4539 99.4539	39,827.02 39,827.02	372.52 372.52	39,781.56 39,781.56	0.07	-45.46 -45.46
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	99.9413 99.9413	99,957.84 99,957.84	366.88 366.88	99,941.34 99,941.34	0.17	-16.50 -16.50
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	101.9741 101.9741	59,865.86 59,865.86	770.22 770.22	61,184.45 61,184.45	0.10	1,318.59 1,318.59
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	84.2182 84.2182	187,597.83 187,597.83	502.40 502.40	160,014.53 160,014.53	0.27	-27,583.30 -27,583.30
190,104.780 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.1726 99.1726	190,095.45 190,095.45	291.46 291.46	188,531.87 188,531.87	0.31	-1,563.58 -1,563.58
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	93.0419 93.0419	308,671.10 308,671.10	681.00 681.00	279,125.73 279,125.73	0.47	-29,545.37 -29,545.37
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	99.5763 99.5763	329,183.14 329,183.14	968.40 968.40	318,644.00 318,644.00	0.53	-10,539.14 -10,539.14
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	101.0514 101.0514	180,026.72 180,026.72	563.70 563.70	176,839.88 176,839.88	0.29	-3,186.84 -3,186.84



**Asset and Accrual Detail - By Asset type**

6/29/2018

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	99.5981 99.5981	89,990.74 89,990.74	74.08 74.08	89,638.33 89,638.33	 0.15	 -352.41
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	99.4562 99.4562	59,998.81 59,998.81	50.40 50.40	59,673.73 59,673.73	 0.10	 -325.08
330,000.000 CSAIL 2017-C8 COMMERCIAL C8 A4 12595BAD3 3.392% 06/15/2050 DD 06/01/17	97.3820 97.3820	339,728.53 339,728.53	932.70 932.70	321,360.57 321,360.57	 0.54	 -18,367.96
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	97.2347 97.2347	299,989.34 299,989.34	234.72 234.72	291,704.04 291,704.04	 0.49	 -8,285.30
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	99.4701 99.4701	79,247.58 79,247.58	1,022.88 1,022.88	79,576.10 79,576.10	 0.13	 328.52
105,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	99.9980 99.9980	105,000.00 105,000.00	1,472.92 1,472.92	104,997.90 104,997.90	 0.18	 -2.10
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	97.3910 97.3910	100,000.00 100,000.00	591.96 591.96	97,391.00 97,391.00	 0.16	 -2,609.00
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	103.3531 103.3531	52,798.82 52,798.82	1,097.98 1,097.98	51,676.55 51,676.55	 0.09	 -1,122.27
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	98.5043 98.5043	174,992.09 174,992.09	161.76 161.76	172,382.46 172,382.46	 0.29	 -2,609.63

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	99.2691 99.2691	49,986.80 49,986.80	40.00 40.00	49,634.57 49,634.57	 0.08	-352.23 -352.23
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	99.5892 99.5892	149,989.05 149,989.05	121.92 121.92	149,383.74 149,383.74	 0.25	-605.31 -605.31
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	102.4856 102.4856	50,644.08 50,644.08	1,202.13 1,202.13	51,242.78 51,242.78	 0.09	598.70 598.70
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	100.8116 100.8116	34,942.15 34,942.15	612.34 612.34	35,284.07 35,284.07	 0.06	341.92 341.92
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	99.0943 99.0943	70,174.26 70,174.26	568.52 568.52	69,366.01 69,366.01	 0.12	-808.25 -808.25
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	99.0000 99.0000	60,389.58 60,389.58	1,029.00 1,029.00	59,400.00 59,400.00	 0.10	-989.58 -989.58
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	99.6719 99.6719	229,999.29 229,999.29	352.64 352.64	229,245.37 229,245.37	 0.38	-753.92 -753.92
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	106.1700 106.1700	62,915.00 62,915.00	993.70 993.70	63,701.99 63,701.99	 0.11	786.99 786.99
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	99.8285 99.8285	49,978.38 49,978.38	293.95 293.95	49,914.24 49,914.24	 0.08	-64.14 -64.14

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	99.3572 99.3572	184,849.14 184,849.14	618.80 618.80	183,810.83 183,810.83	0.31	-1,038.31 -1,038.31
54,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	100.2500 100.2500	54,817.22 54,817.22	1,180.96 1,180.96	54,135.00 54,135.00	0.09	-682.22 -682.22
100,351.970 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	97.7211 97.7211	100,325.53 100,325.53	45.66 45.66	98,065.07 98,065.07	0.16	-2,260.46 -2,260.46
133,800.420 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	97.8387 97.8387	133,772.94 133,772.94	59.77 59.77	130,908.62 130,908.62	0.22	-2,864.32 -2,864.32
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	102.0162 102.0162	50,000.00 50,000.00	352.79 352.79	51,008.08 51,008.08	0.09	1,008.08 1,008.08
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	94.7387 94.7387	63,041.67 63,041.67	968.93 968.93	61,580.13 61,580.13	0.10	-1,461.54 -1,461.54
124,990.500 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	103.2056 103.2056	140,425.70 140,425.70	472.50 472.50	128,997.16 128,997.16	0.22	-11,428.54 -11,428.54
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	97.5092 97.5092	339,794.59 339,794.59	860.10 860.10	307,154.01 307,154.01	0.51	-32,640.58 -32,640.58
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	129.7040 129.7040	454,384.78 454,384.78	1,574.70 1,574.70	408,567.60 408,567.60	0.68	-45,817.18 -45,817.18

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
114,242.750 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	108.9800 108.9800	128,648.53 128,648.53	3,038.53 3,038.53	124,501.75 124,501.75	0.21	-4,146.78 -4,146.78
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	98.5696 98.5696	75,000.00 75,000.00	476.59 476.59	73,927.22 73,927.22	0.12	-1,072.78 -1,072.78
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	84.6250 84.6250	75,000.00 75,000.00	568.48 568.48	63,468.75 63,468.75	0.11	-11,531.25 -11,531.25
55,000.000 VISTRA ENERGY CORP 26817RAN8 7.375% 11/01/2022 DD 05/01/15	104.5000 104.5000	55,081.26 55,081.26	676.00 676.00	57,475.00 57,475.00	0.10	2,393.74 2,393.74
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	94.9500 94.9500	94,051.22 94,051.22	1,583.92 1,583.92	90,202.49 90,202.49	0.15	-3,848.73 -3,848.73
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	98.0050 98.0050	10,000.00 10,000.00	127.36 127.36	9,800.50 9,800.50	0.02	-199.50 -199.50
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	101.5700 101.5700	73,214.54 73,214.54	1,429.32 1,429.32	71,099.01 71,099.01	0.12	-2,115.53 -2,115.53
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	106.6250 106.6250	99,785.60 99,785.60	1,503.99 1,503.99	101,293.75 101,293.75	0.17	1,508.15 1,508.15
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	109.1987 109.1987	43,959.65 43,959.65	360.11 360.11	43,679.47 43,679.47	0.07	-280.18 -280.18

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	101.7519 101.7519	50,609.81 50,609.81	759.50 759.50	50,875.96 50,875.96	 0.08	266.15 266.15
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	99.0244 99.0244	44,891.09 44,891.09	633.16 633.16	44,560.98 44,560.98	 0.07	-330.11 -330.11
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	97.8796 97.8796	65,101.41 65,101.41	95.36 95.36	63,621.74 63,621.74	 0.11	-1,479.67 -1,479.67
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	1,074.94 1,074.94	41,200.00 41,200.00	 0.07	1,200.00 1,200.00
41,562.119 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	98.3621 98.3621	41,562.12 41,562.12	150.68 150.68	40,881.38 40,881.38	 0.07	-680.74 -680.74
152.820 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	99.8712 99.8712	153.11 153.11	0.66 0.66	152.62 152.62	 0.00	-0.49 -0.49
630.830 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	100.7804 100.7804	634.87 634.87	2.40 2.40	635.75 635.75	 0.00	0.88 0.88
172,675.110 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	97.6915 97.6915	176,863.33 176,863.33	431.70 431.70	168,688.87 168,688.87	 0.28	-8,174.46 -8,174.46
54,959.150 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	104.8042 104.8042	58,563.48 58,563.48	206.10 206.10	57,599.49 57,599.49	 0.10	-963.99 -963.99

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
684,067.000 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	102.0757 102.0757	721,389.22 721,389.22	2,280.24 2,280.24	698,266.31 698,266.31	 1.16	-23,122.91 -23,122.91
74,485.806 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	97.6880 97.6880	77,263.46 77,263.46	186.30 186.30	72,763.70 72,763.70	 0.12	-4,499.76 -4,499.76
104,236.470 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	102.3445 102.3445	110,513.24 110,513.24	347.40 347.40	106,680.30 106,680.30	 0.18	-3,832.94 -3,832.94
342,433.746 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	99.8996 99.8996	354,791.48 354,791.48	998.70 998.70	342,089.82 342,089.82	 0.57	-12,701.66 -12,701.66
2,160,421.775 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	96.9516 96.9516	2,238,097.82 2,238,097.82	5,401.20 5,401.20	2,094,564.43 2,094,564.43	 3.49	-143,533.39 -143,533.39
251,476.330 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	96.8947 96.8947	248,145.53 248,145.53	628.74 628.74	243,667.13 243,667.13	 0.41	-4,478.40 -4,478.40
74,081.599 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	102.8092 102.8092	79,312.97 79,312.97	246.90 246.90	76,162.69 76,162.69	 0.13	-3,150.28 -3,150.28
179,968.392 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	97.6520 97.6520	181,481.35 181,481.35	449.94 449.94	175,742.71 175,742.71	 0.29	-5,738.64 -5,738.64
115,733.799 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	100.3022 100.3022	119,422.16 119,422.16	337.50 337.50	116,083.59 116,083.59	 0.19	-3,338.57 -3,338.57

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
137,767.529 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	100.3011	142,642.72	401.76	138,182.34		-4,460.38
	100.3011	142,642.72	401.76	138,182.34	0.23	-4,460.38
4,871.257 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	110.2037	5,359.26	24.30	5,368.30		9.04
	110.2037	5,359.26	24.30	5,368.30	0.01	9.04
219,871.520 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	96.1686	219,871.52	531.00	211,447.25		-8,424.27
	96.1686	219,871.52	531.00	211,447.25	0.35	-8,424.27
7,478.650 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	110.1468	8,197.35	37.50	8,237.49		40.14
	110.1468	8,197.35	37.50	8,237.49	0.01	40.14
3,910.400 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	110.2081	4,308.19	19.50	4,309.58		1.39
	110.2081	4,308.19	19.50	4,309.58	0.01	1.39
5,725.618 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	108.2254	6,216.22	26.17	6,196.57		-19.65
	108.2254	6,216.22	26.17	6,196.57	0.01	-19.65
1,712.070 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	108.0534	1,854.43	7.86	1,849.95		-4.48
	108.0534	1,854.43	7.86	1,849.95	0.00	-4.48
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 3.360% 12/25/2026 DD 03/01/17	99.5750	256,629.21	699.90	248,937.55		-7,691.66
	99.5750	256,629.21	699.90	248,937.55	0.42	-7,691.66
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	98.8976	246,465.14	644.70	237,354.12		-9,111.02
	98.8976	246,465.14	644.70	237,354.12	0.40	-9,111.02

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	97.7391 97.7391	210,668.25 210,668.25	532.50 532.50	200,365.11 200,365.11	 0.33	 -10,303.14
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	96.4334 96.4334	136,278.97 136,278.97	347.40 347.40	130,185.14 130,185.14	 0.22	 -6,093.83
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	96.0597 96.0597	165,255.62 165,255.62	412.50 412.50	158,498.54 158,498.54	 0.26	 -6,757.08
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	98.6983 98.6983	128,570.79 128,570.79	342.30 342.30	123,372.86 123,372.86	 0.21	 -5,197.93
118,783.850 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	99.4260 99.4260	121,070.40 121,070.40	314.40 314.40	118,101.98 118,101.98	 0.20	 -2,968.42
85,941.520 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	107.2725 107.2725	92,497.23 92,497.23	358.20 358.20	92,191.63 92,191.63	 0.15	 -305.60
10,139.920 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	104.7494 104.7494	10,749.98 10,749.98	38.10 38.10	10,621.50 10,621.50	 0.02	 -128.48
16,057.755 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	105.2154 105.2154	17,056.71 17,056.71	60.30 60.30	16,895.23 16,895.23	 0.03	 -161.48
42,135.873 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	100.3558 100.3558	43,057.84 43,057.84	122.93 122.93	42,285.78 42,285.78	 0.07	 -772.06



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
115,543.340	FNMA POOL #0AJ7547	102.7085	122,359.23	385.20	118,672.83		-3,686.40
	3138E0L56 4.000% 01/01/2042 DD 12/01/11	102.7085	122,359.23	385.20	118,672.83	0.20	-3,686.40
138,511.850	FNMA POOL #0AK9393	100.3556	143,791.03	404.04	139,004.43		-4,786.60
	3138EENK1 3.500% 04/01/2042 DD 03/01/12	100.3556	143,791.03	404.04	139,004.43	0.23	-4,786.60
159,984.927	FNMA POOL #0AL1895	100.3538	169,601.05	466.50	160,550.89		-9,050.16
	3138EJC97 3.500% 06/01/2042 DD 06/01/12	100.3538	169,601.05	466.50	160,550.89	0.27	-9,050.16
85,632.130	FNMA POOL #0AL2901	102.7029	88,158.35	285.30	87,946.64		-211.71
	3138EKGK5 4.000% 09/01/2042 DD 12/01/12	102.7029	88,158.35	285.30	87,946.64	0.15	-211.71
60,758.320	FNMA POOL #0AL3319	100.2111	63,806.21	177.30	60,886.57		-2,919.64
	3138EKVM4 3.500% 03/01/2043 DD 03/01/13	100.2111	63,806.21	177.30	60,886.57	0.10	-2,919.64
95,710.032	FNMA POOL #0AL3423	106.8553	105,253.54	398.76	102,271.25		-2,982.29
	3138EKYV1 5.000% 05/01/2040 DD 03/01/13	106.8553	105,253.54	398.76	102,271.25	0.17	-2,982.29
380,632.150	FNMA POOL #0AL4905	97.7804	391,164.61	951.60	372,183.60		-18,981.01
	3138EMNX5 3.000% 02/01/2043 DD 02/01/14	97.7804	391,164.61	951.60	372,183.60	0.62	-18,981.01
169,231.410	FNMA POOL #0AL5779	97.7094	171,001.76	423.00	165,354.95		-5,646.81
	3138ENM55 3.000% 09/01/2043 DD 09/01/14	97.7094	171,001.76	423.00	165,354.95	0.28	-5,646.81
125,472.800	FNMA POOL #0AL7769	97.6913	128,408.51	313.80	122,576.03		-5,832.48
	3138EQT36 3.000% 12/01/2043 DD 11/01/15	97.6913	128,408.51	313.80	122,576.03	0.20	-5,832.48

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
110,357.120 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	97.6925 97.6925	114,298.63 114,298.63	276.00 276.00	107,810.60 107,810.60	 0.18	-6,488.03 -6,488.03
368,609.340 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	104.6594 104.6594	396,682.81 396,682.81	1,382.40 1,382.40	385,784.36 385,784.36	 0.64	-10,898.45 -10,898.45
602,019.170 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	104.5553 104.5553	646,788.59 646,788.59	2,257.50 2,257.50	629,442.96 629,442.96	 1.05	-17,345.63 -17,345.63
115,511.620 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	97.7586 97.7586	118,954.43 118,954.43	288.84 288.84	112,922.52 112,922.52	 0.19	-6,031.91 -6,031.91
161,712.430 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	97.7506 97.7506	167,048.68 167,048.68	404.40 404.40	158,074.83 158,074.83	 0.26	-8,973.85 -8,973.85
500,610.300 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	100.1370 100.1370	519,849.74 519,849.74	1,460.10 1,460.10	501,295.89 501,295.89	 0.84	-18,553.85 -18,553.85
947,130.148 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	102.0294 102.0294	1,013,615.84 1,013,615.84	3,157.20 3,157.20	966,351.20 966,351.20	 1.61	-47,264.64 -47,264.64
1,945,039.370 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	99.8290 99.8290	2,047,752.28 2,047,752.28	5,673.00 5,673.00	1,941,714.25 1,941,714.25	 3.24	-106,038.03 -106,038.03
395,633.540 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	97.1504 97.1504	393,915.28 393,915.28	989.10 989.10	384,359.56 384,359.56	 0.64	-9,555.72 -9,555.72

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
133,129.966 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	100.3906 100.3906	135,205.18 135,205.18	388.20 388.20	133,649.95 133,649.95	0.22	-1,555.23 -1,555.23
138,470.290 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	97.6958 97.6958	143,382.18 143,382.18	346.20 346.20	135,279.69 135,279.69	0.23	-8,102.49 -8,102.49
155,648.456 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	100.1388 100.1388	160,568.87 160,568.87	453.90 453.90	155,864.56 155,864.56	0.26	-4,704.31 -4,704.31
388,532.402 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	99.8290 99.8290	403,544.44 403,544.44	1,133.16 1,133.16	387,868.20 387,868.20	0.65	-15,676.24 -15,676.24
422,051.670 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	102.0891 102.0891	448,290.32 448,290.32	1,406.70 1,406.70	430,868.66 430,868.66	0.72	-17,421.66 -17,421.66
12,511.354 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	108.3345 108.3345	13,599.95 13,599.95	57.30 57.30	13,554.11 13,554.11	0.02	-45.84 -45.84
13,713.977 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	107.8920 107.8920	14,906.82 14,906.82	63.00 63.00	14,796.28 14,796.28	0.02	-110.54 -110.54
7,223.610 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	106.9301 106.9301	7,767.42 7,767.42	30.06 30.06	7,724.21 7,724.21	0.01	-43.21 -43.21
22,393.915 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	104.6778 104.6778	23,731.32 23,731.32	84.00 84.00	23,441.46 23,441.46	0.04	-289.86 -289.86

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
415.778	FNMA POOL #0744313	100.7304	417.20	1.50	418.81		1.61
31403B3W1	4.500% 09/01/2018 DD 09/01/03	100.7304	417.20	1.50	418.81	0.00	1.61
59,719.509	FNMA POOL #0745870	107.1083	63,900.44	248.76	63,964.53		64.09
31403DT33	5.000% 10/01/2036 DD 09/01/06	107.1083	63,900.44	248.76	63,964.53	0.11	64.09
2,841.970	FNMA POOL #0774845	107.1737	3,091.64	12.97	3,045.84		-45.80
31404PZJ3	5.500% 04/01/2034 DD 04/01/04	107.1737	3,091.64	12.97	3,045.84	0.01	-45.80
8,469.660	FNMA POOL #0829186	106.6021	9,113.30	35.40	9,028.84		-84.46
31407FF39	5.000% 07/01/2035 DD 07/01/05	106.6021	9,113.30	35.40	9,028.84	0.02	-84.46
11,369.460	FNMA POOL #0843513	102.8663	11,828.22	47.40	11,695.34		-132.88
31407XDS7	5.000% 11/01/2020 DD 11/01/05	102.8663	11,828.22	47.40	11,695.34	0.02	-132.88
6,227.730	FNMA POOL #0850278	108.2728	6,775.85	28.50	6,742.94		-32.91
31408FUB3	5.500% 12/01/2035 DD 12/01/05	108.2728	6,775.85	28.50	6,742.94	0.01	-32.91
2,724.460	FNMA POOL #0879628	101.2959	2,866.80	12.60	2,759.77		-107.03
31409VHD8	5.500% 06/01/2021 DD 06/01/06	101.2959	2,866.80	12.60	2,759.77	0.00	-107.03
269,815.970	FNMA POOL #0BE2335	99.8135	275,498.21	786.90	269,312.86		-6,185.35
3140FMSZ0	3.500% 02/01/2047 DD 02/01/17	99.8135	275,498.21	786.90	269,312.86	0.45	-6,185.35
367,466.430	FNMA POOL #0BE5041	99.8291	377,114.81	1,071.90	366,838.25		-10,276.56
3140FQS73	3.500% 11/01/2046 DD 12/01/16	99.8291	377,114.81	1,071.90	366,838.25	0.61	-10,276.56

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
716,153.490	FNMA POOL #0BJ0639	102.0305	735,102.55	2,387.10	730,694.89		-4,407.66
	3140H1V98 4.000% 03/01/2048 DD 03/01/18	102.0305	735,102.55	2,387.10	730,694.89	1.22	-4,407.66
1,532.264	FNMA POOL #0895203	110.2308	1,702.06	8.40	1,689.03		-13.03
	31410RRY7 6.500% 08/01/2036 DD 08/01/06	110.2308	1,702.06	8.40	1,689.03	0.00	-13.03
3,669.670	FNMA POOL #0899147	108.1322	3,983.88	16.80	3,968.10		-15.78
	31410V5G1 5.500% 04/01/2037 DD 04/01/07	108.1322	3,983.88	16.80	3,968.10	0.01	-15.78
6,565.056	FNMA POOL #0914724	108.2376	7,127.32	30.06	7,105.86		-21.46
	31411UG96 5.500% 04/01/2037 DD 03/01/07	108.2376	7,127.32	30.06	7,105.86	0.01	-21.46
9,926.850	FNMA POOL #0929637	107.4631	10,770.91	45.60	10,667.70		-103.21
	31412MZA9 5.500% 06/01/2038 DD 06/01/08	107.4631	10,770.91	45.60	10,667.70	0.02	-103.21
4,679.823	FNMA POOL #0933511	109.6363	5,127.59	23.40	5,130.79		3.20
	31412SR80 6.000% 02/01/2038 DD 02/01/08	109.6363	5,127.59	23.40	5,130.79	0.01	3.20
12,944.900	FNMA POOL #0942165	109.6639	14,174.97	64.74	14,195.89		20.92
	31413DFE2 6.000% 07/01/2037 DD 07/01/07	109.6639	14,174.97	64.74	14,195.89	0.02	20.92
1,931.912	FNMA POOL #0946019	110.2308	2,141.91	10.50	2,129.56		-12.35
	31413HPC6 6.500% 09/01/2037 DD 09/01/07	110.2308	2,141.91	10.50	2,129.56	0.00	-12.35
2,030.990	FNMA POOL #0946594	109.8269	2,224.67	10.20	2,230.57		5.90
	31413JC77 6.000% 09/01/2037 DD 08/01/07	109.8269	2,224.67	10.20	2,230.57	0.00	5.90

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
3,881.450 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	109.6077 109.6077	4,250.36 4,250.36	19.50 19.50	4,254.37 4,254.37	 0.01	4.01 4.01
3,692.460 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	106.0222 106.0222	3,971.01 3,971.01	15.30 15.30	3,914.83 3,914.83	 0.01	-56.18 -56.18
6,051.439 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	109.9596 109.9596	6,624.70 6,624.70	30.30 30.30	6,654.14 6,654.14	 0.01	29.44 29.44
4,853.932 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	107.9298 107.9298	5,268.32 5,268.32	22.20 22.20	5,238.84 5,238.84	 0.01	-29.48 -29.48
5,977.700 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	106.2666 106.2666	6,425.63 6,425.63	24.90 24.90	6,352.30 6,352.30	 0.01	-73.33 -73.33
119,429.280 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	102.7084 102.7084	125,453.74 125,453.74	398.10 398.10	122,663.95 122,663.95	 0.20	-2,789.79 -2,789.79
92,944.930 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	102.7698 102.7698	99,003.12 99,003.12	309.90 309.90	95,519.36 95,519.36	 0.16	-3,483.76 -3,483.76
127,219.760 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	100.2645 100.2645	133,552.79 133,552.79	371.04 371.04	127,556.28 127,556.28	 0.21	-5,996.51 -5,996.51
48,796.727 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	100.2278 100.2278	51,762.66 51,762.66	142.20 142.20	48,907.89 48,907.89	 0.08	-2,854.77 -2,854.77

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
58,188.331 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	97.6908 97.6908	58,307.52 58,307.52	145.50 145.50	56,844.66 56,844.66	0.09	-1,462.86 -1,462.86
149,436.470 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	97.7406 97.7406	150,089.15 150,089.15	373.50 373.50	146,060.16 146,060.16	0.24	-4,028.99 -4,028.99
6,870.880 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	105.1541 105.1541	7,283.57 7,283.57	25.80 25.80	7,225.01 7,225.01	0.01	-58.56 -58.56
56,993.700 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	107.1916 107.1916	61,281.90 61,281.90	237.54 237.54	61,092.44 61,092.44	0.10	-189.46 -189.46
76,833.640 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	102.7079 102.7079	81,151.74 81,151.74	256.20 256.20	78,914.21 78,914.21	0.13	-2,237.53 -2,237.53
219,200.750 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	99.8291 99.8291	231,493.28 231,493.28	639.30 639.30	218,826.10 218,826.10	0.37	-12,667.18 -12,667.18
208,294.560 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	105.1041 105.1041	224,883.54 224,883.54	781.14 781.14	218,926.08 218,926.08	0.37	-5,957.46 -5,957.46
507,870.150 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	99.8290 99.8290	534,110.11 534,110.11	1,481.40 1,481.40	507,001.93 507,001.93	0.85	-27,108.18 -27,108.18
40,316.150 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	105.2150 105.2150	42,739.24 42,739.24	151.20 151.20	42,418.62 42,418.62	0.07	-320.62 -320.62

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
98,520.524 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	105.2102 105.2102	104,454.36 104,454.36	369.60 369.60	103,653.66 103,653.66	 0.17	-800.70 -800.70
44,849.140 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	102.7082 102.7082	46,821.18 46,821.18	149.46 149.46	46,063.72 46,063.72	 0.08	-757.46 -757.46
93,217.933 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	102.7059 102.7059	97,313.60 97,313.60	310.74 310.74	95,740.34 95,740.34	 0.16	-1,573.26 -1,573.26
48,598.099 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	102.7069 102.7069	50,732.40 50,732.40	162.00 162.00	49,913.62 49,913.62	 0.08	-818.78 -818.78
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.2820 100.2820	135,000.00 135,000.00	2,021.55 2,021.55	135,380.70 135,380.70	 0.23	380.70 380.70
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	98.1412 98.1412	80,000.00 80,000.00	222.18 222.18	78,512.94 78,512.94	 0.13	-1,487.06 -1,487.06
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	101.0050 101.0050	15,000.00 15,000.00	130.58 130.58	15,150.75 15,150.75	 0.03	150.75 150.75
66,023.021 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	98.2252 98.2252	65,294.84 65,294.84	165.00 165.00	64,851.25 64,851.25	 0.11	-443.59 -443.59
57,155.078 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	103.3686 103.3686	60,002.76 60,002.76	190.50 190.50	59,080.40 59,080.40	 0.10	-922.36 -922.36



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
60,399.180 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	103.3933	62,820.68	201.30	62,448.68		-372.00
	103.3933	62,820.68	201.30	62,448.68	0.10	-372.00
51,787.957 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	105.1074	54,968.32	194.16	54,432.99		-535.33
	105.1074	54,968.32	194.16	54,432.99	0.09	-535.33
41,519.570 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	105.2775	44,628.84	155.70	43,710.77		-918.07
	105.2775	44,628.84	155.70	43,710.77	0.07	-918.07
19,543.200 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	105.3413	20,852.71	73.20	20,587.06		-265.65
	105.3413	20,852.71	73.20	20,587.06	0.03	-265.65
73,222.840 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	105.3420	79,746.10	274.50	77,134.39		-2,611.71
	105.3420	79,746.10	274.50	77,134.39	0.13	-2,611.71
71,485.720 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	98.7985	71,892.51	178.80	70,626.83		-1,265.68
	98.7985	71,892.51	178.80	70,626.83	0.12	-1,265.68
147,716.126 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	100.8069	152,751.81	430.80	148,908.03		-3,843.78
	100.8069	152,751.81	430.80	148,908.03	0.25	-3,843.78
68,373.172 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	100.7451	70,664.61	199.50	68,882.62		-1,781.99
	100.7451	70,664.61	199.50	68,882.62	0.11	-1,781.99
3,872.838 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	100.1772	4,423.43	22.50	3,879.70		-543.73
	100.1772	4,423.43	22.50	3,879.70	0.01	-543.73

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
10,784.715 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	110.2778 110.2778	12,264.25 12,264.25	58.50 58.50	11,893.14 11,893.14	0.02	-371.11 -371.11
78,615.730 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	103.0149 103.0149	84,070.70 84,070.70	262.14 262.14	80,985.92 80,985.92	0.14	-3,084.78 -3,084.78
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	97.5386 97.5386	240,000.00 240,000.00	371.36 371.36	234,092.74 234,092.74	0.39	-5,907.26 -5,907.26
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	99.2658 99.2658	282,851.74 282,851.74	803.40 803.40	272,981.06 272,981.06	0.46	-9,870.68 -9,870.68
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	100.3305 100.3305	309,484.32 309,484.32	933.60 933.60	300,991.38 300,991.38	0.50	-8,492.94 -8,492.94
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	99.8912 99.8912	113,615.09 113,615.09	562.62 562.62	114,874.84 114,874.84	0.19	1,259.75 1,259.75
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	97.9773 97.9773	139,460.93 139,460.93	1,449.08 1,449.08	142,067.09 142,067.09	0.24	2,606.16 2,606.16
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	108.2327 108.2327	49,966.63 49,966.63	825.17 825.17	54,116.37 54,116.37	0.09	4,149.74 4,149.74
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	98.1055 98.1055	39,928.52 39,928.52	214.84 214.84	39,242.20 39,242.20	0.07	-686.32 -686.32

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	96.7616 96.7616	101,377.46 101,377.46	1,987.53 1,987.53	96,761.59 96,761.59	 0.16	-4,615.87 -4,615.87
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	100.5415 100.5415	59,835.92 59,835.92	477.98 477.98	60,324.90 60,324.90	 0.10	488.98 488.98
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	96.8899 96.8899	115,091.19 115,091.19	1,488.70 1,488.70	111,423.36 111,423.36	 0.19	-3,667.83 -3,667.83
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	103.9533 103.9533	84,860.36 84,860.36	1,791.52 1,791.52	83,162.64 83,162.64	 0.14	-1,697.72 -1,697.72
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	99.6676 99.6676	24,892.65 24,892.65	390.01 390.01	24,916.90 24,916.90	 0.04	24.25 24.25
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	102.4947 102.4947	60,867.09 60,867.09	215.10 215.10	61,496.81 61,496.81	 0.10	629.72 629.72
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	98.0773 98.0773	299,946.93 299,946.93	144.04 144.04	294,231.96 294,231.96	 0.49	-5,714.97 -5,714.97
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	101.4672 101.4672	73,558.01 73,558.01	1,476.44 1,476.44	76,100.37 76,100.37	 0.13	2,542.36 2,542.36
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	106.0782 106.0782	50,203.31 50,203.31	749.66 749.66	53,039.10 53,039.10	 0.09	2,835.79 2,835.79

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	102.4672 102.4672	36,879.94 36,879.94	554.34 554.34	35,863.53 35,863.53	 0.06	-1,016.41 -1,016.41
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	99.9290 99.9290	75,000.00 75,000.00	282.83 282.83	74,946.75 74,946.75	 0.13	-53.25 -53.25
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	101.2836 101.2836	34,949.91 34,949.91	407.98 407.98	35,449.26 35,449.26	 0.06	499.35 499.35
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	93.5063 93.5063	89,846.49 89,846.49	592.46 592.46	84,155.69 84,155.69	 0.14	-5,690.80 -5,690.80
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	107.8793 107.8793	42,842.00 42,842.00	124.48 124.48	43,151.72 43,151.72	 0.07	309.72 309.72
14,026.580 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	99.7472 99.7472	14,024.02 14,024.02	9.12 9.12	13,991.12 13,991.12	 0.02	-32.90 -32.90
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	99.9854 99.9854	75,056.53 75,056.53	847.40 847.40	74,989.08 74,989.08	 0.13	-67.45 -67.45
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BJ5 6.250% 02/01/2022 DD 01/18/17	102.0000 102.0000	185,610.13 185,610.13	4,817.64 4,817.64	188,700.00 188,700.00	 0.31	3,089.87 3,089.87
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	125.4890 125.4890	247,118.16 247,118.16	5,412.85 5,412.85	244,703.55 244,703.55	 0.41	-2,414.61 -2,414.61

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	102.0388 102.0388	24,864.36 24,864.36	211.27 211.27	25,509.70 25,509.70	0.04	645.34 645.34
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	102.5272 102.5272	60,761.42 60,761.42	483.96 483.96	61,516.30 61,516.30	0.10	754.88 754.88
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	99.7369 99.7369	282,872.54 282,872.54	824.70 824.70	274,276.39 274,276.39	0.46	-8,596.15 -8,596.15
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	97.6703 97.6703	203,637.74 203,637.74	1,153.20 1,153.20	200,224.11 200,224.11	0.33	-3,413.63 -3,413.63
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	98.9822 98.9822	104,324.26 104,324.26	261.90 261.90	98,982.15 98,982.15	0.17	-5,342.11 -5,342.11
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	101.0618 101.0618	332,112.09 332,112.09	950.40 950.40	303,185.34 303,185.34	0.51	-28,926.75 -28,926.75
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	102.8280 102.8280	110,000.00 110,000.00	2,191.74 2,191.74	113,110.80 113,110.80	0.19	3,110.80 3,110.80
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	98.4213 98.4213	179,369.52 179,369.52	1,019.58 1,019.58	177,158.43 177,158.43	0.30	-2,211.09 -2,211.09
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	104.4085 104.4085	45,782.22 45,782.22	623.43 623.43	46,983.81 46,983.81	0.08	1,201.59 1,201.59

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	99.1974 99.1974	24,995.50 24,995.50	214.20 214.20	24,799.35 24,799.35	0.04	-196.15 -196.15
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	100.4423 100.4423	99,886.53 99,886.53	1,086.37 1,086.37	100,442.29 100,442.29	0.17	555.76 555.76
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	100.1390 100.1390	39,828.55 39,828.55	437.30 437.30	40,055.60 40,055.60	0.07	227.05 227.05
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	90.0524 90.0524	64,771.18 64,771.18	162.60 162.60	58,534.04 58,534.04	0.10	-6,237.14 -6,237.14
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	101.0489 101.0489	14,873.46 14,873.46	100.01 100.01	15,157.34 15,157.34	0.03	283.88 283.88
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	98.4952 98.4952	90,570.64 90,570.64	176.00 176.00	88,645.65 88,645.65	0.15	-1,924.99 -1,924.99
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	94.6378 94.6378	114,476.47 114,476.47	371.40 371.40	108,833.49 108,833.49	0.18	-5,642.98 -5,642.98
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	100.8209 100.8209	76,177.93 76,177.93	999.52 999.52	75,615.64 75,615.64	0.13	-562.29 -562.29
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	139.7390 139.7390	480,095.01 480,095.01	8,662.54 8,662.54	440,177.85 440,177.85	0.73	-39,917.16 -39,917.16

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	123.8830 123.8830	67,653.77 67,653.77	1,571.73 1,571.73	68,135.65 68,135.65	0.11	481.88 481.88
200,000.000 MAPLE ESCROW SUBSIDIARY I 144A 565122AB4 4.597% 05/25/2028 DD 05/25/18	100.3702 100.3702	200,000.00 200,000.00	939.24 939.24	200,740.46 200,740.46	0.33	740.46 740.46
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.9769 103.9769	46,447.92 46,447.92	999.03 999.03	46,789.59 46,789.59	0.08	341.67 341.67
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	111.6814 111.6814	93,216.89 93,216.89	2,194.00 2,194.00	100,513.24 100,513.24	0.17	7,296.35 7,296.35
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	98.9516 98.9516	49,650.75 49,650.75	517.20 517.20	49,475.78 49,475.78	0.08	-174.97 -174.97
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	97.0664 97.0664	175,000.00 175,000.00	986.41 986.41	169,866.27 169,866.27	0.28	-5,133.73 -5,133.73
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	97.5306 97.5306	125,000.00 125,000.00	1,851.74 1,851.74	121,913.25 121,913.25	0.20	-3,086.75 -3,086.75
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	133.3090 133.3090	112,391.25 112,391.25	731.28 731.28	113,312.65 113,312.65	0.19	921.40 921.40
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	103.0950 103.0950	147,678.94 147,678.94	1,000.74 1,000.74	149,487.75 149,487.75	0.25	1,808.81 1,808.81

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
230,000.000 MICROCHIP TECHNOLOGY INC 144A 595017AL8 4.333% 06/01/2023 DD 05/29/18	100.1700 100.1700	230,000.00 230,000.00	910.77 910.77	230,391.08 230,391.08	0.38	391.08 391.08
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	98.6353 98.6353	100,353.06 100,353.06	1,367.75 1,367.75	98,635.26 98,635.26	0.16	-1,717.80 -1,717.80
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	96.8721 96.8721	65,000.00 65,000.00	1,244.85 1,244.85	62,966.88 62,966.88	0.11	-2,033.12 -2,033.12
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	100.1250 100.1250	70,081.41 70,081.41	1,658.80 1,658.80	70,087.50 70,087.50	0.12	6.09 6.09
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	94.2200 94.2200	49,880.66 49,880.66	753.60 753.60	47,110.00 47,110.00	0.08	-2,770.66 -2,770.66
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	96.6250 96.6250	44,695.85 44,695.85	484.65 484.65	43,481.25 43,481.25	0.07	-1,214.60 -1,214.60
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	102.7200 102.7200	30,000.00 30,000.00	860.08 860.08	30,816.00 30,816.00	0.05	816.00 816.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	124.4160 124.4160	240,155.54 240,155.54	972.60 972.60	242,611.20 242,611.20	0.40	2,455.66 2,455.66
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	141.9680 141.9680	491,674.16 491,674.16	10,581.01 10,581.01	447,199.20 447,199.20	0.75	-44,474.96 -44,474.96



**Asset and Accrual Detail - By Asset type**

6/29/2018

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 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	104.7500 104.7500	55,000.00 55,000.00	1,546.76 1,546.76	57,612.50 57,612.50	0.10	2,612.50 2,612.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	99.3253 99.3253	199,525.90 199,525.90	1,075.95 1,075.95	198,650.68 198,650.68	0.33	-875.22 -875.22
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	105.3660 105.3660	49,462.69 49,462.69	96.64 96.64	52,683.00 52,683.00	0.09	3,220.31 3,220.31
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	101.4432 101.4432	80,542.51 80,542.51	990.15 990.15	81,154.59 81,154.59	0.14	612.08 612.08
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	98.0454 98.0454	264,970.67 264,970.67	296.65 296.65	259,820.18 259,820.18	0.43	-5,150.49 -5,150.49
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	101.9350 101.9350	332,948.51 332,948.51	3,364.07 3,364.07	321,095.25 321,095.25	0.54	-11,853.26 -11,853.26
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	100.2445 100.2445	44,621.80 44,621.80	84.00 84.00	45,110.02 45,110.02	0.08	488.22 488.22
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	97.2382 97.2382	44,604.69 44,604.69	208.26 208.26	43,757.18 43,757.18	0.07	-847.51 -847.51
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	95.3566 95.3566	14,995.30 14,995.30	202.44 202.44	14,303.50 14,303.50	0.02	-691.80 -691.80

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	99.5180 99.5180	180,000.00 180,000.00	2,113.08 2,113.08	179,132.40 179,132.40	 0.30	 -867.60
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	102.3618 102.3618	14,987.21 14,987.21	329.84 329.84	15,354.27 15,354.27	 0.03	 367.06
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	104.1719 104.1719	75,000.00 75,000.00	820.93 820.93	78,128.93 78,128.93	 0.13	 3,128.93
50,000.000 QUALCOMM INC 747525AT0 2.900% 05/20/2024 DD 05/26/17	94.4954 94.4954	49,876.05 49,876.05	167.70 167.70	47,247.71 47,247.71	 0.08	 -2,628.34
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	99.8631 99.8631	19,988.24 19,988.24	134.95 134.95	19,972.62 19,972.62	 0.03	 -15.62
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	101.8521 101.8521	61,275.17 61,275.17	637.15 637.15	61,111.25 61,111.25	 0.10	 -163.92
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	99.0612 99.0612	80,304.64 80,304.64	1,433.11 1,433.11	79,248.93 79,248.93	 0.13	 -1,055.71
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	100.1030 100.1030	200,000.00 200,000.00	534.60 534.60	200,206.00 200,206.00	 0.33	 206.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	93.7549 93.7549	49,829.80 49,829.80	591.84 591.84	46,877.46 46,877.46	 0.08	 -2,952.34

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	100.6403 100.6403	64,849.16 64,849.16	152.57 152.57	65,416.21 65,416.21	0.11	567.05 567.05
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	96.9811 96.9811	119,980.80 119,980.80	202.72 202.72	116,377.29 116,377.29	0.19	-3,603.51 -3,603.51
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	99.3636 99.3636	29,978.69 29,978.69	245.16 245.16	29,809.09 29,809.09	0.05	-169.60 -169.60
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	99.8616 99.8616	49,978.81 49,978.81	222.58 222.58	49,930.78 49,930.78	0.08	-48.03 -48.03
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/11/2044 DD 10/15/14	99.3663 99.3663	80,000.00 80,000.00	103.04 103.04	79,493.02 79,493.02	0.13	-506.98 -506.98
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.0000 101.0000	87,777.48 87,777.48	2,762.37 2,762.37	85,850.00 85,850.00	0.14	-1,927.48 -1,927.48
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	96.8837 96.8837	99,975.27 99,975.27	44.16 44.16	96,883.74 96,883.74	0.16	-3,091.53 -3,091.53
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	106.3666 106.3666	15,000.00 15,000.00	281.14 281.14	15,955.00 15,955.00	0.03	955.00 955.00
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	125.7190 125.7190	420,698.24 420,698.24	3,150.11 3,150.11	396,014.85 396,014.85	0.66	-24,683.39 -24,683.39

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	95.8997 95.8997	89,852.15 89,852.15	1,852.77 1,852.77	86,309.76 86,309.76	0.14	-3,542.39 -3,542.39
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	97.5937 97.5937	64,907.04 64,907.04	548.30 548.30	63,435.88 63,435.88	0.11	-1,471.16 -1,471.16
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	102.0558 102.0558	39,939.96 39,939.96	562.08 562.08	40,822.32 40,822.32	0.07	882.36 882.36
103,670.590 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	99.5700 99.5700	103,670.59 103,670.59	1,062.93 1,062.93	103,224.81 103,224.81	0.17	-445.78 -445.78
114,484.880 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	100.2183 100.2183	114,966.61 114,966.61	416.10 416.10	114,734.83 114,734.83	0.19	-231.78 -231.78
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	99.2500 99.2500	125,000.00 125,000.00	2,610.30 2,610.30	124,062.50 124,062.50	0.21	-937.50 -937.50
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	103.7500 103.7500	61,983.00 61,983.00	1,400.18 1,400.18	62,250.00 62,250.00	0.10	267.00 267.00
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	95.9375 95.9375	35,191.82 35,191.82	670.82 670.82	33,578.13 33,578.13	0.06	-1,613.69 -1,613.69
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	99.0539 99.0539	90,908.95 90,908.95	956.48 956.48	89,148.54 89,148.54	0.15	-1,760.41 -1,760.41

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 SUNTRUST BANKS INC 867914BM4 2.700% 01/27/2022 DD 12/01/16	97.4316 97.4316	189,714.35 189,714.35	2,206.49 2,206.49	185,119.99 185,119.99	0.31	-4,594.36 -4,594.36
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	99.4505 99.4505	49,966.58 49,966.58	343.64 343.64	49,725.27 49,725.27	0.08	-241.31 -241.31
70,000.000 ANDEAVOR 881609AZ4 5.375% 10/01/2022 DD 09/27/12	102.2550 102.2550	70,909.04 70,909.04	940.41 940.41	71,578.50 71,578.50	0.12	669.46 669.46
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	99.4164 99.4164	24,998.00 24,998.00	309.48 309.48	24,854.10 24,854.10	0.04	-143.90 -143.90
35,000.000 TIME WARNER CABLE LLC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	100.0000 100.0000	34,998.22 34,998.22	1,180.99 1,180.99	35,000.00 35,000.00	0.06	1.78 1.78
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	98.1223 98.1223	79,880.21 79,880.21	1,047.58 1,047.58	78,497.80 78,497.80	0.13	-1,382.41 -1,382.41
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	101.7500 101.7500	25,000.00 25,000.00	562.50 562.50	25,437.50 25,437.50	0.04	437.50 437.50
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	102.6352 102.6352	50,237.21 50,237.21	198.00 198.00	51,317.61 51,317.61	0.09	1,080.40 1,080.40
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	99.7993 99.7993	70,741.79 70,741.79	1,036.68 1,036.68	69,859.49 69,859.49	0.12	-882.30 -882.30

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	102.8827 102.8827	41,354.74 41,354.74	880.16 880.16	41,153.07 41,153.07	0.07	-201.67 -201.67
20,663.690 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	111.3570 111.3570	19,869.02 19,869.02	282.27 282.27	23,010.47 23,010.47	0.04	3,141.45 3,141.45
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	100.7500 100.7500	85,000.00 85,000.00	2,161.91 2,161.91	85,637.50 85,637.50	0.14	637.50 637.50
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	100.2930 100.2930	555,753.44 555,753.44	2,069.02 2,069.02	541,582.03 541,582.03	0.90	-14,171.41 -14,171.41
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	95.1758 95.1758	334,783.59 334,783.59	2,831.77 2,831.77	318,838.87 318,838.87	0.53	-15,944.72 -15,944.72
1,000,000.000 U S TREASURY NOTE 9128283F5 2.250% 11/15/2027 DD 11/15/17	95.0586 95.0586	966,453.31 966,453.31	2,873.64 2,873.64	950,585.94 950,585.94	1.59	-15,867.37 -15,867.37
620,000.000 U S TREASURY NOTE 9128283Q1 2.000% 01/15/2021 DD 01/15/18	98.5391 98.5391	615,220.86 615,220.86	5,720.44 5,720.44	610,942.18 610,942.18	1.02	-4,278.68 -4,278.68
615,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18	99.1445 99.1445	614,278.15 614,278.15	6,353.87 6,353.87	609,738.87 609,738.87	1.02	-4,539.28 -4,539.28
900,000.000 U S TREASURY NOTE 9128283Z1 2.750% 02/28/2025 DD 02/28/18	99.6445 99.6445	899,802.36 899,802.36	8,272.42 8,272.42	896,800.78 896,800.78	1.50	-3,001.58 -3,001.58

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
305,000.000 U S TREASURY NOTE 9128284A5 2.625% 02/28/2023 DD 02/28/18	99.5977 99.5977	304,989.27 304,989.27	2,676.00 2,676.00	303,772.85 303,772.85	0.51	-1,216.42 -1,216.42
340,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	99.3945 99.3945	339,963.92 339,963.92	2,369.84 2,369.84	337,941.41 337,941.41	0.56	-2,022.51 -2,022.51
975,000.000 U S TREASURY NOTE 912828M80 2.000% 11/30/2022 DD 11/30/15	97.0547 97.0547	968,524.28 968,524.28	1,651.64 1,651.64	946,283.21 946,283.21	1.58	-22,241.07 -22,241.07
770,000.000 U S TREASURY NOTE 912828N30 2.125% 12/31/2022 DD 12/31/15	97.4883 97.4883	760,221.51 760,221.51	8,225.71 8,225.71	750,659.76 750,659.76	1.25	-9,561.75 -9,561.75
668,864.000 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	95.8014 95.8014	671,769.58 671,769.58	385.71 385.71	640,781.24 640,781.24	1.07	-30,988.34 -30,988.34
620,000.000 U S TREASURY NOTE 912828V72 1.875% 01/31/2022 DD 01/31/17	97.2813 97.2813	619,665.50 619,665.50	4,849.10 4,849.10	603,143.75 603,143.75	1.01	-16,521.75 -16,521.75
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	97.1289 97.1289	255,524.72 255,524.72	1,201.84 1,201.84	247,678.71 247,678.71	0.41	-7,846.01 -7,846.01
1,320,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	96.3008 96.3008	1,331,176.72 1,331,176.72	4,003.94 4,003.94	1,271,170.31 1,271,170.31	2.12	-60,006.41 -60,006.41
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	98.7836 98.7836	70,497.80 70,497.80	180.90 180.90	69,148.50 69,148.50	0.12	-1,349.30 -1,349.30

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	123.3770 123.3770	421,090.80 421,090.80	2,345.32 2,345.32	388,637.55 388,637.55	0.65	-32,453.25 -32,453.25
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	98.4662 98.4662	39,950.05 39,950.05	154.81 154.81	39,386.48 39,386.48	0.07	-563.57 -563.57
173,168.710 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	97.7831 97.7831	173,150.89 173,150.89	134.42 134.42	169,329.77 169,329.77	0.28	-3,821.12 -3,821.12
29,900.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	100.0383 100.0383	29,900.00 29,900.00	54.08 54.08	29,911.46 29,911.46	0.05	11.46 11.46
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	98.3897 98.3897	24,852.86 24,852.86	476.39 476.39	24,597.41 24,597.41	0.04	-255.45 -255.45
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	95.9625 95.9625	99,281.35 99,281.35	962.25 962.25	95,962.50 95,962.50	0.16	-3,318.85 -3,318.85
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	96.8382 96.8382	124,660.50 124,660.50	2,193.30 2,193.30	121,047.71 121,047.71	0.20	-3,612.79 -3,612.79
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	103.6179 103.6179	184,768.85 184,768.85	362.61 362.61	191,693.07 191,693.07	0.32	6,924.22 6,924.22
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	97.6721 97.6721	49,867.28 49,867.28	531.01 531.01	48,836.05 48,836.05	0.08	-1,031.23 -1,031.23



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
100,000.000 WASHINGTON PRIME GROUP LP 939648AE1 5.950% 08/15/2024 DD 08/04/17	96.3833 96.3833	98,632.50 98,632.50	2,231.12 2,231.12	96,383.28 96,383.28	0.16	-2,249.22 -2,249.22
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	96.2696 96.2696	49,851.98 49,851.98	520.80 520.80	48,134.80 48,134.80	0.08	-1,717.18 -1,717.18
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	100.5407 100.5407	94,614.15 94,614.15	1,469.50 1,469.50	95,513.65 95,513.65	0.16	899.50 899.50
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	102.3674 102.3674	143,375.54 143,375.54	475.80 475.80	133,077.61 133,077.61	0.22	-10,297.93 -10,297.93
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	100.2713 100.2713	154,272.71 154,272.71	458.10 458.10	150,406.97 150,406.97	0.25	-3,865.74 -3,865.74
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	101.3015 101.3015	180,094.72 180,094.72	559.80 559.80	177,277.57 177,277.57	0.30	-2,817.15 -2,817.15
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	99.9163 99.9163	123,481.51 123,481.51	361.80 361.80	119,899.60 119,899.60	0.20	-3,581.91 -3,581.91
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	98.2610 98.2610	99,959.82 99,959.82	956.33 956.33	98,261.04 98,261.04	0.16	-1,698.78 -1,698.78
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	98.2382 98.2382	69,878.77 69,878.77	1,627.47 1,627.47	68,766.71 68,766.71	0.11	-1,112.06 -1,112.06

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	97.5523 97.5523	83,685.11 83,685.11	1,532.85 1,532.85	82,919.47 82,919.47	0.14	-765.64 -765.64
45,000.000 WINDSTREAM SERVICES LLC / WIND 97381WAN4 7.750% 10/15/2020 DD 10/06/10	89.7500 89.7500	45,548.83 45,548.83	736.52 736.52	40,387.50 40,387.50	0.07	-5,161.33 -5,161.33
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	97.7580 97.7580	200,000.00 200,000.00	1,051.36 1,051.36	195,516.00 195,516.00	0.33	-4,484.00 -4,484.00
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	102.3750 102.3750	24,993.49 24,993.49	318.73 318.73	25,593.75 25,593.75	0.04	600.26 600.26
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	99.7214 99.7214	25,000.27 25,000.27	203.40 203.40	24,930.34 24,930.34	0.04	-69.93 -69.93
235,000.000 BBCMS 2017-GLKS MO GLKS B 144A 05547WAG3 VAR RT 11/15/2034 DD 11/29/17	100.1363 100.1363	235,000.00 235,000.00	341.87 341.87	235,320.28 235,320.28	0.39	320.28 320.28
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	104.1351 104.1351	71,985.06 71,985.06	252.24 252.24	72,894.58 72,894.58	0.12	909.52 909.52
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	100.3474 100.3474	302,843.05 302,843.05	843.30 843.30	296,024.89 296,024.89	0.49	-6,818.16 -6,818.16
65,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CAN9 VAR RT 10/15/2022 DD 10/15/16	102.5058 102.5058	64,920.71 64,920.71	603.63 603.63	66,628.79 66,628.79	0.11	1,708.08 1,708.08

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	102.9090 102.9090	50,474.83 50,474.83	166.50 166.50	51,454.52 51,454.52	0.09	979.69 979.69
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	98.7692 98.7692	137,500.92 137,500.92	80.28 80.28	138,276.85 138,276.85	0.23	775.93 775.93
136,639.590 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	103.5110 103.5110	153,681.41 153,681.41	554.40 554.40	141,437.05 141,437.05	0.24	-12,244.36 -12,244.36
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	104.0090 104.0090	118,802.91 118,802.91	449.40 449.40	114,409.92 114,409.92	0.19	-4,392.99 -4,392.99
8,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	104.0000 104.0000	8,000.00 8,000.00	743.79 743.79	8,320.00 8,320.00	0.01	320.00 320.00
37,760.000 ISHARES IBOXX INVESTMENT GRA 464287242	114.5700 114.5700	4,632,053.18 4,632,053.18	0.00 0.00	4,326,163.20 4,326,163.20	7.22	-305,889.98 -305,889.98
<b>SUBTOTAL UNITED STATES</b>		<b>58,108,490.12</b>	<b>327,073.26</b>	<b>56,244,334.36</b>		<b>-1,864,155.76</b>
		<b>58,108,490.12</b>	<b>327,073.26</b>	<b>56,244,334.36</b>	<b>93.84</b>	<b>-1,864,155.76</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>61,197,943.19</b>	<b>366,902.64</b>	<b>59,243,601.72</b>		<b>-1,954,341.47</b>
		<b>61,197,943.19</b>	<b>366,902.64</b>	<b>59,243,601.72</b>	<b>98.83</b>	<b>-1,954,341.47</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>61,197,943.19</b>	<b>366,902.64</b>	<b>59,243,601.72</b>	<b>98.83</b>	<b>-1,954,341.47</b>
<b>PREFERRED SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						



Asset and Accrual Detail - By Asset type

6/29/2018

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
245,000.000 HSB GROUP INC	88.0459	206,672.02	1,702.86	215,712.46		9,040.44
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	88.0459	206,672.02	1,702.86	215,712.46	0.36	9,040.44
<b>TOTAL ASSETS - BASE:</b>		<b>61,895,947.69</b>	<b>369,326.16</b>	<b>59,950,646.66</b>	<b>100.01</b>	<b>-1,945,301.03</b>
<b>NET ASSETS - BASE:</b>				<b>60,319,972.82</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
30,834.98	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	30,834.98	30,834.98	0	0.00
		<b>30,834.98</b>	<b>30,834.98</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
17,225	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,261,386.75	1,119,345.14	3	0.00
7,360	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,518,150.40	532,812.66	5	0.00
12,230	CUSIP # 052769106 AUTODESK INC	1,603,230.70	852,013.30	3	0.00
7,125	CUSIP # 163072101 CHEESECAKE FACTORY	392,302.50	337,201.45	1	0.00
5,400	CUSIP # 192422103 COGNEX CORPORATION	240,894.00	215,850.69	0	0.00
16,186	CUSIP # 25659T107 DOLBY LABORATORIES INC	998,514.34	847,222.90	2	0.00
21,830	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	3,177,793.10	1,734,193.06	6	0.00
21,875	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	535,937.50	558,572.12	1	0.00
6,875	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,361,937.50	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

04/01/2018 through 06/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,800	CUSIP # 37253A103 GENTHERM INC	463,740.00	419,559.20	1	0.00
15,525	CUSIP # 384109104 GRACO INC	702,040.50	366,882.79	1	0.00
9,835	CUSIP # 461202103 INTUIT INC	2,009,339.68	1,128,067.96	4	0.00
3,972	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,900,522.56	782,003.82	4	0.00
54,075	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,026,343.50	999,723.21	2	0.00
21,750	CUSIP # 501797104 L BRANDS INC	802,140.00	1,295,583.63	2	0.00
10,400	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,135,680.00	669,283.27	2	0.00
10,000	CUSIP # 562750109 MANHATTAN ASSOCIATES	470,100.00	438,308.45	1	0.00
5,362	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	431,962.72	292,285.10	1	0.00
10,425	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	948,153.75	527,472.69	2	0.00
15,050	CUSIP # 596278101 MIDDLEBY CORP	1,571,521.00	1,698,728.45	3	0.00
15,150	CUSIP # 62855J104 MYRIAD GENETICS INC	566,155.50	420,279.89	1	0.00
15,300	CUSIP # 655664100 NORDSTROM INC	792,234.00	642,959.33	2	0.00
6,800	CUSIP # 704326107 PAYCHEX INC	464,780.00	324,935.61	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,125	CUSIP # 727493108 PLANTRONICS INC	1,305,781.25	802,346.85	3	0.00
27,675	CUSIP # 729132100 PLEXUS CORP	1,647,769.50	1,158,246.12	3	0.00
16,481	CUSIP # 739276103 POWER INTEGRATIONS INC	1,203,937.05	960,625.51	2	0.00
8,975	CUSIP # 743713109 PROTO LABS INC	1,067,576.25	433,564.83	2	0.00
4,350	CUSIP # 751212101 RALPH LAUREN CORP	546,882.00	478,821.72	1	2,718.75
17,200	CUSIP # 75606N109 REALPAGE INC	947,720.00	376,776.45	2	0.00
27,950	CUSIP # 83125X103 SLEEP NUMBER CORP	811,109.00	723,180.17	2	0.00
138,776	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	735,512.80	766,947.96	1	0.00
30,741	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	727,024.65	803,322.58	1	0.00
6,350	CUSIP # 87157D109 SYNAPTICS INC	319,849.50	467,559.36	1	0.00
19,925	CUSIP # 872275102 TCF FINANCIAL CORP	490,553.50	309,488.47	1	0.00
24,725	CUSIP # 872540109 TJX COMPANIES INC	2,353,325.50	1,440,912.56	5	0.00
5,300	CUSIP # 896945201 TRIPADVISOR INC	295,263.00	303,266.84	1	0.00
16,850	CUSIP # 90347A100 UBIQUITI NETWORKS INC	1,427,532.00	721,495.33	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,700	CUSIP # 904311107 UNDER ARMOUR INC CL A	555,256.00	430,570.18	1	0.00
10,225	CUSIP # 917047102 URBAN OUTFITTERS INC	455,523.75	315,842.49	1	0.00
8,650	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	983,678.00	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	1,204,350.00	772,482.04	2	6,975.00
		<b>44,243,752.75</b>	<b>30,604,195.94</b>	<b>89</b>	<b>9,693.75</b>
	<b>FOREIGN STOCK</b>				
45,620	CUSIP # 683715106 OPEN TEXT CORP	1,605,367.80	1,113,251.42	3	0.00
97,609	CUSIP # 903914208 ULTRA PETROLUEM CORP	225,476.79	1,094,766.84	0	0.00
33,549	CUSIP # 903914XX2 ULTRA PETROLUEM CORP BACKSTOP SHARES UNREGISTERED, LEGENDED	69,748.37	404,738.55	0	0.00
9,245	CUSIP # G47567105 IHS MARKIT LTD	476,949.55	328,962.82	1	0.00
23,029	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	1,300,447.63	928,244.20	3	14,508.27
16,475	CUSIP # H2906T109 GARMIN LTD	1,004,975.00	740,154.77	2	0.00
3,750	CUSIP # N22717107 CORE LABORATORIES NV	473,287.50	419,026.58	1	0.00



# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		5,156,252.64	5,029,145.18	10	14,508.27
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
12,021.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,021.40	12,021.40	0	0.00
		12,021.40	12,021.40	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
49,796.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	49,796.21	49,796.21	0	1.83
		<b>49,796.21</b>	<b>49,796.21</b>	<b>0</b>	<b>1.83</b>
<b>COMMON STOCK</b>					
35,500	CUSIP # 002824100 ABBOTT LABORATORIES	2,165,145.00	1,706,984.90	3	0.00
20,875	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,089,533.75	2,160,451.52	7	0.00
4,163	CUSIP # 02079K305 ALPHABET INC	4,700,817.97	3,364,343.19	6	0.00
9,525	CUSIP # 075887109 BECTON DICKINSON AND CO	2,281,809.00	1,940,437.37	3	0.00
2,600	CUSIP # 09247X101 BLACKROCK INC	1,297,504.00	1,459,122.24	2	0.00
1,655	CUSIP # 09857L108 BOOKING HOLDINGS INC	3,354,833.95	2,508,164.41	4	0.00
8,925	CUSIP # 285512109 ELECTRONIC ARTS INC	1,258,603.50	1,097,621.19	2	0.00
30,100	CUSIP # 30303M102 FACEBOOK INC	5,849,032.00	3,622,515.64	8	0.00
5,425	CUSIP # 44980X109 IPG PHOTONICS INC	1,196,917.75	1,180,210.36	2	0.00
8,100	CUSIP # 461202103 INTUIT INC	1,654,870.50	1,388,789.90	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,375	CUSIP # 55354G100 MSCI INC A	1,716,336.25	1,457,407.27	2	0.00
49,550	CUSIP # 594918104 MICROSOFT CORPORATION	4,886,125.50	3,736,047.08	7	0.00
50,350	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,885,055.00	2,430,321.21	4	0.00
22,325	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,859,002.75	1,003,772.27	2	0.00
3,515	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	1,212,639.85	1,415,629.79	2	0.00
76,175	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	3,892,542.50	3,240,674.41	5	0.00
149,475	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,011,945.75	885,268.55	1	0.00
9,325	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,931,580.50	1,955,016.93	3	1,585.25
37,225	CUSIP # 92826C839 VISA INC CL A	4,930,451.25	3,057,985.06	7	0.00
43,925	CUSIP # 98978V103 ZOETIS INC	3,741,970.75	2,424,234.88	5	0.00
33,625	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	1,588,781.25	1,844,917.10	2	0.00
19,875	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	2,059,050.00	1,717,890.28	3	11,925.00
		<b>60,564,548.77</b>	<b>45,597,805.55</b>	<b>81</b>	<b>13,510.25</b>
<b>FOREIGN STOCK</b>					
30,775	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,709,685.75	2,731,842.85	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,825	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	1,432,131.50	1,394,624.13	2	3,957.10
92,925	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,669,481.25	2,275,443.19	6	0.00
36,950	CUSIP # 891160509 TORONTO-DOMINION BANK	2,137,927.00	2,062,876.94	3	0.00
		<b>13,949,225.50</b>	<b>8,464,787.11</b>	<b>19</b>	<b>3,957.10</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
181,845.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	181,845.85	181,845.85	0	0.00
		<b>181,845.85</b>	<b>181,845.85</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,227.77	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	141,623.27	138,127.69	5	0.00
		141,623.27	138,127.69	5	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
5,415.25	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	55,290.87	54,114.38	2	0.00
89,969.46	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	991,002.54	984,564.23	36	0.00
205,311.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	205,311.15	205,311.15	7	0.00
		1,251,604.56	1,243,989.76	46	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,760.71	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	124,984.80	83,800.19	5	0.00
4,764.35	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	242,281.49	171,343.26	9	0.00
4,638.25	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	503,794.19	381,960.40	18	0.00
19,632.14	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	417,846.46	364,478.02	15	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,411.07	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	64,478.31	61,753.55	2	0.00
		1,353,385.25	1,063,335.42	49	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
763.323	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	88,049.31	86,602.50	5	0.00
		88,049.31	86,602.50	5	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,661.16	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	16,960.80	16,592.80	1	0.00
38,291.12	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	421,771.98	417,788.57	25	0.00
81,542.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	81,542.65	81,542.65	5	0.00
		520,275.43	515,924.02	31	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,919.37	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	86,895.06	57,983.84	5	0.00
3,706.16	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	188,469.35	139,771.44	11	0.00
3,917.37	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	425,494.15	328,100.46	25	0.00
15,532.53	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	330,591.20	302,487.32	20	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,079.85	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	48,615.49	50,482.79	3	0.00
		1,080,065.25	878,825.85	64	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
574.913	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	66,316.21	66,807.74	5	0.00
		<b>66,316.21</b>	<b>66,807.74</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
19,919.91	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	219,415.36	218,607.24	17	0.00
47,570.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	47,570.57	47,570.57	4	0.00
		<b>266,985.93</b>	<b>266,177.81</b>	<b>21</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,740.92	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	78,816.15	59,502.71	6	0.00
3,405.59	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	173,184.47	135,340.06	14	0.00
3,388.76	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	368,077.96	293,696.96	29	0.00
13,510.93	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	287,563.88	252,826.64	22	0.00
3,545.61	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	42,249.49	40,711.72	3	0.00
		<b>949,891.95</b>	<b>782,078.09</b>	<b>74</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
156.187	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	18,016.17	18,091.13	5	0.00
		<b>18,016.17</b>	<b>18,091.13</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,864.57	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	31,552.89	31,892.51	9	0.00
12,143.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,143.75	12,143.75	4	0.00
		<b>43,696.64</b>	<b>44,036.26</b>	<b>13</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
526.42	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	23,832.45	20,270.55	7	0.00
1,030.67	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	52,412.66	46,531.22	15	0.00
1,025.76	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	111,415.28	99,578.26	32	0.00
3,982.86	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	84,770.38	83,769.03	24	0.00
1,100.49	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	13,113.44	13,635.41	4	0.00
		<b>285,544.21</b>	<b>263,784.47</b>	<b>82</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
3,271.425	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	377,358.87	367,252.55	5	0.00
		<b>377,358.87</b>	<b>367,252.55</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
75,021.07	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	826,347.86	811,088.42	12	0.00
192,867.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	192,867.25	192,867.25	3	0.00
		<b>1,019,215.11</b>	<b>1,003,955.67</b>	<b>15</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
10,723.25	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	485,470.48	332,847.83	7	0.00
20,704.21	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,052,871.19	749,534.30	15	0.00
20,007.68	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,173,180.18	1,655,260.84	31	0.00
75,356.08	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,603,863.43	1,333,934.58	23	0.00
21,187.89	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	252,474.90	207,952.48	4	0.00
		<b>5,567,860.18</b>	<b>4,279,530.03</b>	<b>80</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
2,695.582	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	310,935.38	293,063.55	6	0.00
		<b>310,935.38</b>	<b>293,063.55</b>	<b>6</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
16,233.19	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	165,744.38	161,485.49	3	0.00
241,870.07	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,664,169.07	2,617,237.65	50	0.00
366,527.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	366,527.10	366,527.10	7	0.00
		<b>3,196,440.55</b>	<b>3,145,250.24</b>	<b>59</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
3,379.81	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	153,013.12	96,792.26	3	0.00
6,397.01	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	325,307.15	214,492.09	6	0.00
6,890.83	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	748,463.35	567,507.81	14	0.00
25,544.71	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	543,688.40	431,645.46	10	0.00
8,580.45	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	102,244.64	90,264.14	2	0.00
		<b>1,872,716.66</b>	<b>1,400,701.76</b>	<b>35</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
3,456.836	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	398,746.03	372,349.70	5	0.00
		<b>398,746.03</b>	<b>372,349.70</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
15,352.09	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	156,748.15	152,657.19	2	0.00
233,658.05	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,573,714.68	2,514,186.34	33	0.00
407,947.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	407,947.43	407,947.43	5	0.00
		<b>3,138,410.26</b>	<b>3,074,790.96</b>	<b>41</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
8,200.83	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	371,273.72	241,841.12	5	0.00
14,412.19	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	732,903.10	498,933.10	9	0.00
15,019.55	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,631,382.97	1,237,859.26	21	0.00
60,532.46	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,288,360.53	1,076,353.75	17	0.00
15,258.23	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	181,817.07	141,997.70	2	0.00
		<b>4,205,737.39</b>	<b>3,196,984.93</b>	<b>54</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
893.743	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM (FORMERLY REIT INDEX FUND ADM)	103,093.26	102,319.11	5	0.00
		<b>103,093.26</b>	<b>102,319.11</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
5,554.83	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	56,716.01	55,775.07	3	0.00
83,634.75	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	921,226.48	922,525.59	48	0.00
208,338.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	208,338.37	208,338.37	11	0.00
		<b>1,186,280.86</b>	<b>1,186,639.03</b>	<b>62</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,091.38	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	49,409.72	39,781.54	3	0.00
2,093.07	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	106,438.89	87,129.42	6	0.00
2,311.47	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	251,065.63	208,927.76	13	0.00
8,452.37	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	179,898.52	162,008.62	9	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,934.95	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	34,972.86	33,711.65	2	0.00
		621,785.62	531,558.99	33	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,508.16	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	9,508.16	9,508.16	2	0.00
		<b>9,508.16</b>	<b>9,508.16</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
5	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	293.00	197.87	0	0.00
17	CUSIP # 002444107 AVX CORP	266.39	234.68	0	0.00
6	CUSIP # 002535300 AARON'S INC	260.70	183.16	0	0.18
1	CUSIP # 003654100 ABIOMED INC	409.05	192.33	0	0.00
6	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	288.60	257.73	0	0.00
4	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	232.36	218.32	0	0.00
4	CUSIP # 00971T101 AKAMA I TECHNOLOGIES INC	292.92	262.00	0	0.00
4	CUSIP # 020002101 ALLSTATE CORPORATION	365.08	398.56	0	1.84
14	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	325.50	207.03	0	0.00
5	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	285.80	283.50	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 030506109 AMERICAN WOODMARK CORP	274 .65	356 .79	0	0 .00
27	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	277 .83	309 .94	0	8 .10
2	CUSIP # 036752103 ANTHEM INC	476 .06	357 .09	0	0 .00
16	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	292 .48	293 .46	0	7 .36
4	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	280 .60	270 .42	0	0 .00
6	CUSIP # 038222105 APPLIED MATERIALS INC	277 .14	191 .28	0	0 .00
4	CUSIP # 042735100 ARROW ELECTRONICS	301 .12	286 .74	0	0 .00
3	CUSIP # 049560105 ATMOS ENERGY CORP	270 .42	207 .01	0	0 .00
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	343 .78	355 .43	0	2 .94
3	CUSIP # 053611109 AVERY DENNISON CORP	306 .30	233 .61	0	0 .00
7	CUSIP # 05566U108 BOFI HOLDING INC	286 .37	193 .88	0	0 .00
5	CUSIP # 086516101 BEST BUY INC	372 .90	213 .41	0	2 .25
6	CUSIP # 089302103 BIG LOTS INC	250 .68	324 .75	0	0 .00
1	CUSIP # 09062X103 BIOGEN IDEC INC	290 .24	288 .13	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	299 . 70	189 . 71	0	0 . 00
7	CUSIP # 12504L109 CBRE GROUP INC	334 . 18	305 . 30	0	0 . 00
2	CUSIP # 125509109 CIGNA CORP	339 . 90	405 . 46	0	0 . 00
2	CUSIP # 12572Q105 CME GROUP INC	327 . 84	289 . 53	0	0 . 00
6	CUSIP # 126650100 CVS HEALTH CORP	386 . 10	450 . 67	0	0 . 00
7	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	272 . 65	303 . 08	0	0 . 00
3	CUSIP # 142339100 CARLISLE COMPANIES INC	324 . 93	334 . 18	0	0 . 00
3	CUSIP # 146229109 CARTERS INC	325 . 17	355 . 13	0	0 . 00
3	CUSIP # 15135B101 CENTENE CORPORATION	369 . 63	305 . 25	0	0 . 00
6	CUSIP # 156782104 CERNER CORP	358 . 74	303 . 22	0	0 . 00
6	CUSIP # 163072101 CHEESECAKE FACTORY	330 . 36	277 . 58	0	0 . 00
2	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	241 . 60	299 . 06	0	0 . 00
11	CUSIP # 171779309 CIENA CORP	291 . 61	233 . 67	0	0 . 00
7	CUSIP # 172755100 CIRRUS LOGIC INC	268 . 31	277 . 14	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	317.94	314.07	0	0.00
4	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	365.88	228.82	0	0.00
4	CUSIP # 209115104 CONSOLIDATED EDISON INC	311.92	333.98	0	0.00
2	CUSIP # 21676P103 COOPER-STANDARD HOLDING	261.34	244.05	0	0.00
10	CUSIP # 216831107 COOPER TIRE & RUBBER	263.00	339.25	0	0.00
17	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	267.24	303.82	0	0.00
12	CUSIP # 219350105 CORNING INC	330.12	275.93	0	0.00
2	CUSIP # 22160K105 COSTCO WHOLESALE CORP	417.96	314.24	0	0.00
3	CUSIP # 231561101 CURTISS WRIGHT CORP	357.06	367.17	0	0.45
8	CUSIP # 23331A109 D R HORTON INC	328.00	398.43	0	0.00
4	CUSIP # 237194105 DARDEN RESTAURANTS INC	428.24	307.63	0	0.00
19	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	396.34	341.78	0	0.00
8	CUSIP # 253393102 DICKS SPORTING GOODS INC	282.00	315.39	0	0.00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	394.40	293.49	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 256746108 DOLLAR TREE INC	340 .00	420 .77	0	0 .00
4	CUSIP # 29084Q100 EMCOR GROUP INC	304 .72	287 .43	0	0 .00
4	CUSIP # 29355X107 ENPRO INDUSTRIES INC	279 .80	357 .77	0	0 .00
3	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	316 .35	269 .56	0	0 .00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	351 .66	338 .96	0	0 .00
6	CUSIP # 302130109 EXPEDITORS INTL WASH INC	438 .60	311 .97	0	0 .00
5	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	386 .05	352 .83	0	0 .00
7	CUSIP # 302445101 FLIR SYSTEMS INC	363 .79	327 .21	0	0 .00
6	CUSIP # 302941109 FTI CONSULTING	362 .88	236 .28	0	0 .00
2	CUSIP # 30303M102 FACEBOOK INC	388 .64	362 .23	0	0 .00
8	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	186 .56	284 .20	0	0 .00
2	CUSIP # 315616102 F5 NETWORKS INC	344 .90	264 .06	0	0 .00
18	CUSIP # 31787A507 FINISAR CORPORATION	324 .00	351 .25	0	0 .00
5	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	258 .60	185 .69	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	403 .30	402 .37	0	0 .35
6	CUSIP # 344849104 FOOT LOCKER INC	315 .90	312 .03	0	0 .00
22	CUSIP # 36467W109 GAMESTOP CORP CL A	320 .54	470 .33	0	0 .00
11	CUSIP # 364760108 GAP INC	356 .29	370 .72	0	0 .00
2	CUSIP # 369550108 GENERAL DYNAMICS CORP	372 .82	289 .95	0	0 .00
12	CUSIP # 371901109 GENTEX CORP	276 .24	211 .86	0	0 .00
4	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	293 .56	236 .82	0	0 .00
6	CUSIP # 393657101 GREENBRIER COMPANIES INC	316 .50	318 .15	0	0 .00
4	CUSIP # 40412C101 HCA HOLDINGS INC	410 .40	358 .10	0	0 .00
76	CUSIP # 422704106 HECLA MINING CO	264 .48	317 .77	0	0 .00
9	CUSIP # 436440101 HOLOGIC INC	357 .75	379 .42	0	0 .00
10	CUSIP # 440452100 HORMEL FOODS CORP	372 .10	358 .36	0	0 .00
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	216 .79	230 .71	0	0 .00
3	CUSIP # 451107106 IDACORP INC	276 .72	240 .55	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 452327109 ILLUMINA INC	279 .29	223 .79	0	0 .00
3	CUSIP # 457187102 INGREDION INC	332 .10	374 .91	0	1 .80
4	CUSIP # 45768S105 INNOSPEC INC	306 .20	283 .02	0	0 .00
4	CUSIP # 45778Q107 INSPERITY INC	381 .00	227 .82	0	0 .00
7	CUSIP # 458140100 INTEL CORPORATION	347 .97	326 .72	0	0 .00
6	CUSIP # 460335201 INTL SPEEDWAY	268 .20	225 .18	0	0 .00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	478 .48	373 .89	0	0 .00
17	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	270 .30	297 .36	0	7 .14
2	CUSIP # 466032109 J&J SNACK FOODS	304 .94	268 .62	0	0 .90
14	CUSIP # 477143101 JETBLUE AIRWAYS CORP	265 .72	308 .82	0	0 .00
12	CUSIP # 50105F105 KRONOS WORLDWIDE INC	270 .36	305 .93	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	345 .70	376 .33	0	0 .00
3	CUSIP # 515098101 LANDSTAR SYSTEMS INC	327 .60	313 .29	0	0 .00
6	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	292 .80	308 .28	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	295 . 43	318 . 47	0	0 . 00
21	CUSIP # 552848103 MGIC INVESTMENT CORP	225 . 12	223 . 91	0	0 . 00
3	CUSIP # 55306N104 MKS INSTRUMENTS INC	287 . 10	292 . 59	0	0 . 00
6	CUSIP # 556269108 STEVEN MADDEN LTD	318 . 60	212 . 63	0	0 . 00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	287 . 85	232 . 36	0	0 . 00
5	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	268 . 20	249 . 22	0	0 . 00
4	CUSIP # 574795100 MASIMO CORPORATION	390 . 60	343 . 34	0	0 . 00
9	CUSIP # 576485205 MATADOR RESOURCES CO	270 . 45	284 . 04	0	0 . 00
5	CUSIP # 577933104 MAXIMUS INC	310 . 55	279 . 50	0	0 . 00
5	CUSIP # 58502B106 MEDNAX INC	216 . 40	309 . 26	0	0 . 00
6	CUSIP # 589378108 MERCURY SYSTEMS INC	228 . 36	297 . 86	0	0 . 00
7	CUSIP # 595112103 MICRON TECHNOLOGY INC	367 . 08	303 . 27	0	0 . 00
2	CUSIP # 608190104 MOHAWK INDUSTRIES INC	428 . 54	430 . 85	0	0 . 00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	340 . 20	402 . 68	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	343 .80	369 .93	0	0 .00
4	CUSIP # 617700109 MORNINGSTAR INC	513 .00	387 .92	0	0 .00
4	CUSIP # 635017106 NATIONAL BEVERAGE	427 .60	184 .83	0	0 .00
9	CUSIP # 651639106 NEWMONT MINING CORP	339 .39	343 .30	0	0 .00
2	CUSIP # 65339F101 NEXTERA ENERGY INC	334 .06	309 .39	0	0 .00
11	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	412 .89	388 .96	0	0 .00
5	CUSIP # 654106103 NIKE INC CLASS B	398 .40	262 .93	0	1 .00
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	307 .70	215 .06	0	0 .00
6	CUSIP # 670346105 NUCOR CORPORATION	375 .00	390 .83	0	2 .28
2	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	297 .92	142 .71	0	0 .00
14	CUSIP # 682189105 ON SEMICONDUCTOR CORP	311 .29	302 .54	0	0 .00
24	CUSIP # 684060106 ORANGE SPON ADR	400 .08	366 .21	0	1 .63
3	CUSIP # 690742101 OWENS CORNING	190 .11	155 .98	0	0 .00
8	CUSIP # 69331C108 PG & E CORP	340 .48	353 .80	0	0 .00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	373 .44	362 .36	0	0 .00
2	CUSIP # 693656100 PVH CORP	299 .44	181 .82	0	0 .00
16	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	318 .88	309 .68	0	0 .00
14	CUSIP # 72147K108 PILGRIMS PRIDE CORP	281 .82	399 .53	0	0 .00
3	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	241 .68	203 .40	0	0 .00
5	CUSIP # 729132100 PLEXUS CORP	297 .70	302 .95	0	0 .00
7	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	299 .32	307 .90	0	2 .54
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	348 .27	308 .42	0	0 .00
6	CUSIP # 74340W103 PROLOGIS INC	394 .14	381 .02	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	453 .72	435 .24	0	0 .00
4	CUSIP # 74758T303 QUALYS INC	337 .20	242 .72	0	0 .00
8	CUSIP # 74762E102 QUANTA SERVICES INC	267 .20	308 .32	0	0 .00
2	CUSIP # 755111507 RAYTHEON COMPANY	386 .36	274 .66	0	0 .00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	266 .96	310 .44	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	262.62	263.50	0	0.00
24	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	306.72	314.64	0	3.98
4	CUSIP # 76680R206 RINGCENTRAL INC CL A	281.40	190.32	0	0.00
7	CUSIP # 775711104 ROLLINS INC	368.06	211.25	0	0.00
4	CUSIP # 778296103 ROSS STORES INC	339.00	254.42	0	0.00
2	CUSIP # 800013104 SANDERSON FARMS INC	210.30	176.55	0	0.00
5	CUSIP # 806407102 HENRY SCHEIN INC	363.20	356.97	0	0.00
7	CUSIP # 830566105 SKECHERS USA INC	210.07	161.79	0	0.00
3	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	289.95	224.72	0	0.00
2	CUSIP # 832696405 JM SMUCKER CO	214.96	247.37	0	0.00
6	CUSIP # 844741108 SOUTHWEST AIRLINES	305.28	265.50	0	0.00
7	CUSIP # 848577102 SPIRIT AIRLINES INC	254.45	353.54	0	0.00
4	CUSIP # 84857L101 SPIRE INC	282.60	296.72	0	2.25
12	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	264.84	237.46	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 852857200 STAMPS.COM INC	253 .05	188 .13	0	0 .00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	265 .62	337 .57	0	0 .00
2	CUSIP # 87162W100 SYNNEX CORPORATION	193 .02	272 .84	0	0 .00
6	CUSIP # 871829107 SYSCO CORPORATION	409 .74	328 .19	0	0 .00
4	CUSIP # 872540109 TJX COMPANIES INC	380 .72	308 .70	0	0 .00
6	CUSIP # 872590104 T-MOBILE US INC	358 .50	381 .84	0	0 .00
5	CUSIP # 87612E106 TARGET CORPORATION	380 .60	317 .86	0	0 .00
3	CUSIP # 878237106 TECH DATA CORPORATION	246 .36	193 .04	0	0 .00
8	CUSIP # 880770102 TERADYNE INC	304 .56	352 .76	0	0 .00
3	CUSIP # 882508104 TEXAS INSTRUMENTS INC	330 .75	220 .78	0	0 .00
3	CUSIP # 885160101 THOR INDUSTRIES INC	292 .17	419 .93	0	1 .11
3	CUSIP # 891027104 TORCHMARK CORP	244 .23	270 .84	0	0 .00
7	CUSIP # 902104108 II-VI INC	304 .15	330 .56	0	0 .00
5	CUSIP # 902494103 TYSON FOODS INC CL A	344 .25	302 .19	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 911163103 UNITED NATURAL FOODS INC	255 .96	236 .75	0	0 .00
2	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	226 .30	303 .25	0	0 .00
2	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	490 .68	320 .98	0	0 .00
9	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	329 .58	253 .58	0	0 .00
2	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	222 .88	230 .55	0	0 .00
8	CUSIP # 917047102 URBAN OUTFITTERS INC	356 .40	187 .12	0	0 .00
4	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	443 .32	217 .39	0	0 .00
7	CUSIP # 92343V104 VERIZON COMMUNICATIONS	352 .17	363 .34	0	0 .00
3	CUSIP # 928563402 VMWARE INC CL A	440 .91	266 .57	0	0 .00
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	387 .90	390 .62	0	0 .00
4	CUSIP # 94106L109 WASTE MANAGEMENT INC	325 .36	344 .24	0	0 .00
2	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	492 .48	404 .46	0	0 .00
6	CUSIP # 95040Q104 WELLTOWER INC	376 .14	374 .83	0	0 .00
8	CUSIP # 950755108 WERNER ENTERPRISES INC	300 .40	215 .69	0	0 .72

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 969904101 WILLIAMS-SONOMA INC	429.66	370.30	0	0.00
8	CUSIP # 98389B100 XCEL ENERGY INC	365.44	323.53	0	3.04
		58,031.81	53,351.47	14	51.86
<b>FOREIGN STOCK</b>					
16	CUSIP # 054536107 AXA S.A. (ADR)	389.68	409.83	0	0.00
6	CUSIP # 063671101 BANK OF MONTREAL	463.56	373.86	0	0.00
11	CUSIP # 138006309 CANON INC SPONS ADR	359.59	325.36	0	0.00
12	CUSIP # 26874R108 ENI SPA (ADR)	445.44	402.72	0	0.00
6	CUSIP # 433578507 HITACHI LTD ADR	423.06	463.55	0	0.00
12	CUSIP # 438128308 HONDA MOTORS LTD ADR	351.24	367.08	0	0.00
12	CUSIP # 500458401 KOMATSU LTD SPONS ADR	341.70	433.48	0	0.00
9	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	442.71	332.49	0	0.00
112	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	372.96	426.08	0	0.00
16	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	406.40	360.07	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

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	387.15	376.64	0	0.00
8	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	326.32	208.50	0	0.00
9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	408.06	364.86	0	0.00
20	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	388.60	400.61	0	0.00
8	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	368.96	324.84	0	0.00
8	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	443.84	438.52	0	0.00
5	CUSIP # 780087102 ROYAL BANK OF CANADA	376.50	410.18	0	0.00
10	CUSIP # 80105N105 SANOFI-AVENTIS ADR	400.10	411.35	0	0.00
12	CUSIP # 867224107 SUNCOR ENERGY INC	488.16	444.91	0	0.00
35	CUSIP # 87969N204 TELSTRA CORP ADR	340.90	607.19	0	0.00
9	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	424.62	372.69	0	0.00
7	CUSIP # 891160509 TORONTO-DOMINION BANK	405.02	310.31	0	0.00
7	CUSIP # 89151E109 TOTAL SA SPON ADR	423.92	355.91	0	4.29
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	386.43	327.04	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # G1151C101 ACCENTURE PLC	490.77	344.42	0	0.00
5	CUSIP # G29183103 EATON CORP PLC	373.70	340.20	0	0.00
4	CUSIP # H84989104 TE CONNECTIVITY LTD	360.24	378.92	0	0.00
4	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	439.40	338.37	0	0.00
		11,229.03	10,649.98	3	4.29
<b>MUTUAL FUNDS - FIXED INCOME</b>					
593	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	15,726.36	16,946.91	4	0.00
1,356	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	31,052.40	31,673.40	7	0.00
425	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	47,969.75	48,305.95	11	0.00
338	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	38,724.66	39,989.91	9	0.00
385	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	39,466.35	40,553.70	9	0.00
380	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	39,588.40	41,200.02	9	0.00
97	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	10,305.28	10,626.91	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
262	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	27,169.40	27,502.08	6	0.00
1,209	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	60,655.53	60,652.55	14	0.00
567	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	15,734.25	14,963.15	4	0.00
497	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	13,212.35	13,306.67	3	0.00
		<b>339,604.73</b>	<b>345,721.25</b>	<b>80</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
33	CUSIP # 78463V107 SPDR GOLD TRUST	3,915.45	4,021.38	1	0.00
45	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,899.00	1,655.20	0	0.00
		<b>5,814.45</b>	<b>5,676.58</b>	<b>1</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
115,563.69	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	115,563.69	115,563.69	3	0.00
		<b>115,563.69</b>	<b>115,563.69</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
102	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,977.20	4,225.92	0	0.00
351	CUSIP # 002444107 AVX CORP	5,500.17	4,846.07	0	0.00
125	CUSIP # 002535300 AARON'S INC	5,431.25	3,510.27	0	3.75
20	CUSIP # 003654100 ABIOMED INC	8,181.00	3,953.98	0	0.00
122	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	5,868.20	5,261.93	0	0.00
91	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	5,286.19	5,256.99	0	0.00
74	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	5,419.02	4,878.16	0	0.00
61	CUSIP # 020002101 ALLSTATE CORPORATION	5,567.47	6,163.29	0	28.06
291	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,765.75	4,279.77	0	0.00
109	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	6,230.44	6,153.62	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59	CUSIP # 030506109 AMERICAN WOODMARK CORP	5,401.45	7,235.73	0	0.00
501	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	5,155.29	5,755.54	0	150.30
26	CUSIP # 036752103 ANTHEM INC	6,188.78	4,134.98	0	0.00
323	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	5,904.44	5,930.88	0	148.58
80	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	5,612.00	5,441.80	0	0.00
125	CUSIP # 038222105 APPLIED MATERIALS INC	5,773.75	4,812.94	0	0.00
68	CUSIP # 042735100 ARROW ELECTRONICS	5,119.04	5,022.25	0	0.00
62	CUSIP # 049560105 ATMOS ENERGY CORP	5,588.68	4,609.03	0	0.00
35	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	6,016.15	6,173.49	0	51.45
55	CUSIP # 053611109 AVERY DENNISON CORP	5,615.50	4,410.28	0	0.00
143	CUSIP # 05566U108 BOFI HOLDING INC	5,850.13	4,103.77	0	0.00
100	CUSIP # 086516101 BEST BUY INC	7,458.00	4,858.07	0	45.00
133	CUSIP # 089302103 BIG LOTS INC	5,556.74	7,070.22	0	0.00
25	CUSIP # 09062X103 BIOGEN IDEC INC	7,256.00	7,222.47	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	9,290.70	5,859.38	0	0.00
123	CUSIP # 12504L109 CBRE GROUP INC	5,872.02	5,389.29	0	0.00
35	CUSIP # 125509109 CIGNA CORP	5,948.25	6,825.26	0	0.00
36	CUSIP # 12572Q105 CME GROUP INC	5,901.12	5,232.85	0	0.00
93	CUSIP # 126650100 CVS HEALTH CORP	5,984.55	6,955.75	0	0.00
156	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	6,076.20	6,714.33	0	0.00
50	CUSIP # 142339100 CARLISLE COMPANIES INC	5,415.50	5,754.41	0	0.00
56	CUSIP # 146229109 CARTERS INC	6,069.84	6,519.97	0	0.00
54	CUSIP # 15135B101 CENTENE CORPORATION	6,653.34	5,501.34	0	0.00
120	CUSIP # 156782104 CERNER CORP	7,174.80	6,613.39	0	0.00
120	CUSIP # 163072101 CHEESECAKE FACTORY	6,607.20	5,666.54	0	0.00
43	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	5,194.40	6,318.66	0	0.00
224	CUSIP # 171779309 CIENA CORP	5,938.24	4,807.44	0	0.00
143	CUSIP # 172755100 CIRRUS LOGIC INC	5,481.19	6,321.87	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
284	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	6,449.64	6,391.94	0	0.00
68	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	6,219.96	4,172.60	0	0.00
75	CUSIP # 209115104 CONSOLIDATED EDISON INC	5,848.50	6,210.69	0	0.00
47	CUSIP # 21676P103 COOPER-STANDARD HOLDING	6,141.49	5,735.65	0	0.00
198	CUSIP # 216831107 COOPER TIRE & RUBBER	5,207.40	6,731.72	0	0.00
353	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	5,549.16	6,324.23	0	0.00
208	CUSIP # 219350105 CORNING INC	5,722.08	5,159.65	0	0.00
37	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,732.26	5,994.64	0	0.00
43	CUSIP # 231561101 CURTISS WRIGHT CORP	5,117.86	5,294.03	0	6.45
132	CUSIP # 23331A109 D R HORTON INC	5,412.00	6,519.47	0	0.00
68	CUSIP # 237194105 DARDEN RESTAURANTS INC	7,280.08	5,381.12	0	0.00
396	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	8,260.56	7,125.38	0	0.00
166	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,851.50	4,874.83	0	0.00
75	CUSIP # 256677105 DOLLAR GENERAL CORP	7,395.00	5,582.04	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
73	CUSIP # 256746108 DOLLAR TREE INC	6,205.00	7,795.20	0	0.00
67	CUSIP # 29084Q100 EMCOR GROUP INC	5,104.06	4,871.22	0	0.00
75	CUSIP # 29355X107 ENPRO INDUSTRIES INC	5,246.25	6,774.85	0	0.00
67	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	7,065.15	6,035.95	0	0.00
99	CUSIP # 30040W108 EVERSOURCE ENERGY	5,802.39	5,818.01	0	0.00
92	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,725.20	5,027.00	0	0.00
84	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	6,485.64	5,687.44	0	0.00
116	CUSIP # 302445101 FLIR SYSTEMS INC	6,028.52	5,446.82	0	0.00
120	CUSIP # 302941109 FTI CONSULTING	7,257.60	4,928.50	0	0.00
44	CUSIP # 30303M102 FACEBOOK INC	8,550.08	7,840.33	0	0.00
174	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,057.68	6,160.18	0	0.00
40	CUSIP # 315616102 F5 NETWORKS INC	6,898.00	5,295.97	0	0.00
367	CUSIP # 31787A507 FINISAR CORPORATION	6,606.00	7,275.59	0	0.00
89	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,603.08	3,589.18	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	5,242.90	5,233.43	0	4.55
115	CUSIP # 344849104 FOOT LOCKER INC	6,054.75	4,556.37	0	0.00
460	CUSIP # 36467W109 GAMESTOP CORP CL A	6,702.20	9,319.39	0	0.00
186	CUSIP # 364760108 GAP INC	6,024.54	6,248.62	0	0.00
32	CUSIP # 369550108 GENERAL DYNAMICS CORP	5,965.12	4,859.89	0	0.00
227	CUSIP # 371901109 GENTEX CORP	5,225.54	4,526.66	0	0.00
91	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	6,678.49	5,447.34	0	0.00
116	CUSIP # 393657101 GREENBRIER COMPANIES INC	6,119.00	6,190.97	0	0.00
72	CUSIP # 40412C101 HCA HOLDINGS INC	7,387.20	6,495.44	0	0.00
1,583	CUSIP # 422704106 HECLA MINING CO	5,508.84	6,591.18	0	0.00
155	CUSIP # 436440101 HOLOGIC INC	6,161.25	6,505.35	0	0.00
169	CUSIP # 440452100 HORMEL FOODS CORP	6,288.49	6,172.59	0	0.00
23	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	4,986.17	5,279.30	0	0.00
59	CUSIP # 451107106 IDACORP INC	5,442.16	4,972.84	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 452327109 ILLUMINA INC	8,099.41	6,511.06	0	0.00
45	CUSIP # 457187102 INGREDION INC	4,981.50	5,754.65	0	27.00
85	CUSIP # 45768S105 INNOSPEC INC	6,506.75	6,043.00	0	0.00
84	CUSIP # 45778Q107 INSPERITY INC	8,001.00	4,842.64	0	0.00
112	CUSIP # 458140100 INTEL CORPORATION	5,567.52	5,261.81	0	0.00
132	CUSIP # 460335201 INTL SPEEDWAY	5,900.40	5,111.54	0	0.00
17	CUSIP # 46120E602 INTUITIVE SURGICAL INC	8,134.16	6,444.58	0	0.00
355	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	5,644.50	6,213.99	0	149.10
43	CUSIP # 466032109 J&J SNACK FOODS	6,556.21	5,473.80	0	19.35
257	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,877.86	5,350.49	0	0.00
257	CUSIP # 50105F105 KRONOS WORLDWIDE INC	5,790.21	6,560.66	0	0.00
34	CUSIP # 512807108 LAM RESEARCH CORPORATION	5,876.90	6,424.98	0	0.00
53	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,787.60	5,551.01	0	0.00
124	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	6,051.20	6,322.72	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	6,204.03	6,688.81	0	0.00
402	CUSIP # 552848103 MGIC INVESTMENT CORP	4,309.44	4,508.70	0	0.00
50	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,785.00	4,916.92	0	0.00
132	CUSIP # 556269108 STEVEN MADDEN LTD	7,009.20	4,933.86	0	0.00
54	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	5,181.30	4,104.61	0	0.00
105	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,632.20	5,268.35	0	0.00
66	CUSIP # 574795100 MASIMO CORPORATION	6,444.90	5,694.66	0	0.00
194	CUSIP # 576485205 MATADOR RESOURCES CO	5,829.70	6,082.45	0	0.00
87	CUSIP # 577933104 MAXIMUS INC	5,403.57	5,182.81	0	0.00
94	CUSIP # 58502B106 MEDNAX INC	4,068.32	4,652.26	0	0.00
120	CUSIP # 589378108 MERCURY SYSTEMS INC	4,567.20	5,989.01	0	0.00
111	CUSIP # 595112103 MICRON TECHNOLOGY INC	5,820.84	4,875.40	0	0.00
25	CUSIP # 608190104 MOHAWK INDUSTRIES INC	5,356.75	5,545.91	0	0.00
77	CUSIP # 60871R209 MOLSON COORS BREWING CO B	5,239.08	6,281.99	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
122	CUSIP # 61174X109 MONSTER BEVERAGE CORP	6,990.60	7,584.61	0	0.00
61	CUSIP # 617700109 MORNINGSTAR INC	7,823.25	5,929.71	0	0.00
2	CUSIP # 62944T105 NVR INC	5,940.70	5,042.71	0	0.00
65	CUSIP # 635017106 NATIONAL BEVERAGE	6,948.50	4,465.11	0	0.00
149	CUSIP # 651639106 NEWMONT MINING CORP	5,618.79	5,675.48	0	0.00
36	CUSIP # 65339F101 NEXTERA ENERGY INC	6,013.08	5,566.38	0	0.00
256	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	9,608.96	9,097.16	0	0.00
105	CUSIP # 654106103 NIKE INC CLASS B	8,366.40	5,981.95	0	21.00
20	CUSIP # 666807102 NORTHROP GRUMMAN CORP	6,154.00	4,858.22	0	0.00
95	CUSIP # 670346105 NUCOR CORPORATION	5,937.50	6,261.92	0	36.10
40	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	5,958.40	3,869.26	0	0.00
237	CUSIP # 682189105 ON SEMICONDUCTOR CORP	5,269.70	5,151.68	0	0.00
578	CUSIP # 684060106 ORANGE SPON ADR	9,635.26	9,085.20	0	39.42
65	CUSIP # 690742101 OWENS CORNING	4,119.05	3,903.41	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
132	CUSIP # 69331C108 PG & E CORP	5,617.92	5,830.27	0	0.00
70	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	6,535.20	6,296.38	0	0.00
35	CUSIP # 693656100 PVH CORP	5,240.20	3,507.36	0	0.00
330	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	6,576.90	6,396.73	0	0.00
236	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,750.68	6,737.43	0	0.00
66	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,316.96	5,034.48	0	0.00
97	CUSIP # 729132100 PLEXUS CORP	5,775.38	5,893.62	0	0.00
129	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	5,516.04	5,698.77	0	46.76
65	CUSIP # 74144T108 T ROWE PRICE GROUP INC	7,545.85	6,752.02	0	0.00
92	CUSIP # 74340W103 PROLOGIS INC	6,043.48	5,882.71	0	0.00
35	CUSIP # 74460D109 PUBLIC STORAGE INC	7,940.10	7,861.10	0	0.00
80	CUSIP # 74758T303 QUALYS INC	6,744.00	4,914.90	0	0.00
152	CUSIP # 74762E102 QUANTA SERVICES INC	5,076.80	5,843.31	0	0.00
32	CUSIP # 755111507 RAYTHEON COMPANY	6,181.76	4,829.44	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,538.32	5,290.23	0	0.00
61	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,339.94	5,373.52	0	0.00
498	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	6,364.44	6,557.30	0	82.48
91	CUSIP # 76680R206 RINGCENTRAL INC CL A	6,401.85	4,366.68	0	0.00
114	CUSIP # 775711104 ROLLINS INC	5,994.12	3,501.85	0	0.00
89	CUSIP # 778296103 ROSS STORES INC	7,542.75	5,205.11	0	0.00
49	CUSIP # 800013104 SANDERSON FARMS INC	5,152.35	5,267.67	0	0.00
86	CUSIP # 806407102 HENRY SCHEIN INC	6,247.04	6,112.21	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,962.74	4,019.99	0	0.00
134	CUSIP # 830566105 SKECHERS USA INC	4,021.34	4,062.34	0	0.00
70	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	6,765.50	5,783.51	0	0.00
42	CUSIP # 832696405 JM SMUCKER CO	4,514.16	5,219.75	0	0.00
122	CUSIP # 844741108 SOUTHWEST AIRLINES	6,207.36	5,738.08	0	0.00
154	CUSIP # 848577102 SPIRIT AIRLINES INC	5,597.90	6,101.71	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80	CUSIP # 84857L101 SPIRE INC	5,652.00	5,931.15	0	45.00
247	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	5,451.29	5,211.92	0	0.00
29	CUSIP # 852857200 STAMPS.COM INC	7,338.45	5,469.17	0	0.00
38	CUSIP # 854502101 STANLEY BLACK & DECKER INC	5,046.78	6,319.69	0	0.00
44	CUSIP # 87162W100 SYNNEX CORPORATION	4,246.44	5,775.04	0	0.00
116	CUSIP # 871829107 SYSCO CORPORATION	7,921.64	6,429.81	0	0.00
85	CUSIP # 872540109 TJX COMPANIES INC	8,090.30	6,557.28	0	0.00
95	CUSIP # 872590104 T-MOBILE US INC	5,676.25	6,083.02	0	0.00
84	CUSIP # 87612E106 TARGET CORPORATION	6,394.08	5,405.63	0	0.00
68	CUSIP # 878237106 TECH DATA CORPORATION	5,584.16	5,592.38	0	0.00
127	CUSIP # 880770102 TERADYNE INC	4,834.89	5,611.88	0	0.00
67	CUSIP # 882508104 TEXAS INSTRUMENTS INC	7,386.75	5,046.71	0	0.00
50	CUSIP # 885160101 THOR INDUSTRIES INC	4,869.50	7,169.64	0	18.50
62	CUSIP # 891027104 TORCHMARK CORP	5,047.42	5,560.31	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
142	CUSIP # 902104108 II-VI INC	6,169.90	6,694.93	0	0.00
79	CUSIP # 902494103 TYSON FOODS INC CL A	5,439.15	5,507.65	0	0.00
135	CUSIP # 911163103 UNITED NATURAL FOODS INC	5,759.10	5,698.06	0	0.00
47	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	5,318.05	6,561.60	0	0.00
32	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	7,850.88	5,665.01	0	0.00
179	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	6,554.98	5,568.15	0	0.00
44	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	4,903.36	5,091.73	0	0.00
141	CUSIP # 917047102 URBAN OUTFITTERS INC	6,281.55	3,342.31	0	0.00
63	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	6,982.29	3,978.16	0	0.00
146	CUSIP # 92343V104 VERIZON COMMUNICATIONS	7,345.26	7,702.64	0	0.00
57	CUSIP # 928563402 VMWARE INC CL A	8,377.29	5,178.48	0	0.00
93	CUSIP # 92939U106 WEC ENERGY GROUP INC	6,012.45	6,082.25	0	0.00
83	CUSIP # 94106L109 WASTE MANAGEMENT INC	6,751.22	7,136.68	0	0.00
30	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	7,387.20	6,030.00	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
107	CUSIP # 95040Q104 WELLTOWER INC	6,707.83	6,690.82	0	0.00
159	CUSIP # 950755108 WERNER ENTERPRISES INC	5,970.45	4,518.89	0	14.31
110	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,751.80	5,783.58	0	0.00
128	CUSIP # 98389B100 XCEL ENERGY INC	5,847.04	5,549.92	0	48.64
		<b>1,110,410.55</b>	<b>1,034,323.96</b>	<b>31</b>	<b>985.80</b>
<b>FOREIGN STOCK</b>					
370	CUSIP # 054536107 AXA S.A. (ADR)	9,011.35	9,620.90	0	0.00
131	CUSIP # 063671101 BANK OF MONTREAL	10,121.06	8,617.57	0	0.00
271	CUSIP # 138006309 CANON INC SPONS ADR	8,858.99	8,392.63	0	0.00
279	CUSIP # 26874R108 ENI SPA (ADR)	10,356.48	9,362.17	0	0.00
135	CUSIP # 433578507 HITACHI LTD ADR	9,518.85	10,536.70	0	0.00
284	CUSIP # 438128308 HONDA MOTORS LTD ADR	8,312.68	8,266.34	0	0.00
294	CUSIP # 500458401 KOMATSU LTD SPONS ADR	8,371.65	10,628.35	0	0.00
218	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,723.42	8,164.27	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,654	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	8,837.82	10,114.70	0	0.00
386	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,804.40	9,364.53	0	0.00
125	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	9,678.75	9,759.39	0	0.00
178	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	7,260.62	5,359.31	0	0.00
212	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,612.08	9,358.22	0	0.00
477	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	9,268.11	9,174.16	0	0.00
200	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,224.00	8,294.64	0	0.00
192	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	10,652.16	10,511.24	0	0.00
128	CUSIP # 780087102 ROYAL BANK OF CANADA	9,638.40	10,463.04	0	0.00
246	CUSIP # 80105N105 SANOFI-AVENTIS ADR	9,842.46	10,136.12	0	0.00
286	CUSIP # 867224107 SUNCOR ENERGY INC	11,634.48	10,575.39	0	2.87
819	CUSIP # 87969N204 TELSTRA CORP ADR	7,977.06	13,123.58	0	0.00
216	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	10,190.88	9,175.43	0	0.00
174	CUSIP # 891160509 TORONTO-DOMINION BANK	10,067.64	7,833.46	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
171	CUSIP # 89151E109 TOTAL SA SPON ADR	10,355.76	8,867.62	0	104.77
76	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,789.56	8,663.86	0	0.00
64	CUSIP # G1151C101 ACCENTURE PLC	10,469.76	7,275.16	0	0.00
124	CUSIP # G29183103 EATON CORP PLC	9,267.76	8,730.65	0	0.00
99	CUSIP # H84989104 TE CONNECTIVITY LTD	8,915.94	9,374.65	0	0.00
93	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	10,216.05	8,365.72	0	0.00
		<b>267,978.17</b>	<b>258,109.80</b>	<b>7</b>	<b>107.64</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,709	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	98,362.68	106,783.91	3	0.00
7,534	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	172,528.60	175,476.70	5	0.00
2,466	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	278,337.42	279,791.59	8	0.00
2,078	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	238,076.46	247,479.10	7	0.00
2,195	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	225,009.45	231,269.21	6	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,165	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	225,549.70	233,195.57	6	0.00
487	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	51,738.88	53,100.49	1	0.00
1,511	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	156,690.70	158,489.64	4	0.00
6,948	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	348,581.16	348,502.67	10	0.00
2,362	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	65,545.50	65,281.23	2	0.00
3,452	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	91,768.66	91,235.12	3	0.00
		<b>1,952,189.21</b>	<b>1,990,605.23</b>	<b>54</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
374	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	37,355.12	37,896.38	1	309.00
277	CUSIP # 78463V107 SPDR GOLD TRUST	32,866.05	33,573.68	1	0.00
1,855	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	78,281.00	70,941.25	2	0.00
		<b>148,502.17</b>	<b>142,411.31</b>	<b>4</b>	<b>309.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
256,181.32	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	256,181.32	256,181.32	4	0.00
		<b>256,181.32</b>	<b>256,181.32</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
273	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	15,997.80	10,989.44	0	0.00
876	CUSIP # 002444107 AVX CORP	13,726.92	11,497.05	0	0.00
311	CUSIP # 002535300 AARON'S INC	13,512.95	8,375.27	0	9.33
56	CUSIP # 003654100 ABIOMED INC	22,906.80	11,098.99	0	0.00
305	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	14,670.50	13,173.16	0	0.00
242	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	14,057.78	14,575.33	0	0.00
191	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	13,986.93	12,526.41	0	0.00
163	CUSIP # 020002101 ALLSTATE CORPORATION	14,877.01	16,434.33	0	74.98
776	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	18,042.00	11,028.78	0	0.00
291	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	16,633.56	16,410.33	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
157	CUSIP # 030506109 AMERICAN WOODMARK CORP	14,373.35	19,213.14	0	0.00
1,298	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	13,356.42	14,904.85	0	389.40
70	CUSIP # 036752103 ANTHEM INC	16,662.10	10,635.56	0	0.00
806	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	14,733.68	14,781.18	0	370.76
212	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	14,871.80	14,449.49	0	0.00
330	CUSIP # 038222105 APPLIED MATERIALS INC	15,242.70	11,546.83	0	0.00
176	CUSIP # 042735100 ARROW ELECTRONICS	13,249.28	12,952.09	0	0.00
161	CUSIP # 049560105 ATMOS ENERGY CORP	14,512.54	11,236.91	0	0.00
94	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	16,157.66	16,518.94	0	138.18
155	CUSIP # 053611109 AVERY DENNISON CORP	15,825.50	12,124.22	0	0.00
358	CUSIP # 05566U108 BOFI HOLDING INC	14,645.78	10,011.76	0	0.00
262	CUSIP # 086516101 BEST BUY INC	19,539.96	11,771.23	0	117.90
355	CUSIP # 089302103 BIG LOTS INC	14,831.90	18,892.80	0	0.00
67	CUSIP # 09062X103 BIOGEN IDEC INC	19,446.08	19,169.04	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
82	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	24,575.40	15,578.63	0	0.00
348	CUSIP # 12504L109 CBRE GROUP INC	16,613.52	15,208.42	0	0.00
92	CUSIP # 125509109 CIGNA CORP	15,635.40	17,988.41	0	0.00
96	CUSIP # 12572Q105 CME GROUP INC	15,736.32	14,003.56	0	0.00
249	CUSIP # 126650100 CVS HEALTH CORP	16,023.15	18,892.40	0	0.00
415	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	16,164.25	17,823.58	0	0.00
130	CUSIP # 142339100 CARLISLE COMPANIES INC	14,080.30	14,929.92	0	0.00
158	CUSIP # 146229109 CARTERS INC	17,125.62	18,464.43	0	0.00
145	CUSIP # 15135B101 CENTENE CORPORATION	17,865.45	14,783.41	0	0.00
317	CUSIP # 156782104 CERNER CORP	18,953.43	16,844.01	0	0.00
321	CUSIP # 163072101 CHEESECAKE FACTORY	17,674.26	15,042.02	0	0.00
114	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	13,771.20	16,784.19	0	0.00
560	CUSIP # 171779309 CIENA CORP	14,845.60	11,944.84	0	0.00
381	CUSIP # 172755100 CIRRUS LOGIC INC	14,603.73	15,734.83	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
709	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	16,101.39	15,916.82	0	0.00
177	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	16,190.19	10,506.68	0	0.00
198	CUSIP # 209115104 CONSOLIDATED EDISON INC	15,440.04	16,372.34	0	0.00
126	CUSIP # 21676P103 COOPER-STANDARD HOLDING	16,464.42	15,348.58	0	0.00
495	CUSIP # 216831107 COOPER TIRE & RUBBER	13,018.50	16,910.37	0	0.00
940	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	14,776.80	16,718.41	0	0.00
555	CUSIP # 219350105 CORNING INC	15,268.05	12,931.58	0	0.00
97	CUSIP # 22160K105 COSTCO WHOLESALE CORP	20,271.06	15,232.12	0	0.00
122	CUSIP # 231561101 CURTISS WRIGHT CORP	14,520.44	14,931.87	0	18.30
353	CUSIP # 23331A109 D R HORTON INC	14,473.00	17,381.06	0	0.00
193	CUSIP # 237194105 DARDEN RESTAURANTS INC	20,662.58	14,492.94	0	0.00
989	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	20,630.54	17,615.83	0	0.00
414	CUSIP # 253393102 DICKS SPORTING GOODS INC	14,593.50	13,618.07	0	0.00
196	CUSIP # 256677105 DOLLAR GENERAL CORP	19,325.60	14,153.71	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
194	CUSIP # 256746108 DOLLAR TREE INC	16,490.00	20,743.96	0	0.00
174	CUSIP # 29084Q100 EMCOR GROUP INC	13,255.32	12,095.48	0	0.00
187	CUSIP # 29355X107 ENPRO INDUSTRIES INC	13,080.65	16,820.39	0	0.00
177	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	18,664.65	15,932.49	0	0.00
263	CUSIP # 30040W108 EVERSOURCE ENERGY	15,414.43	14,376.86	0	0.00
260	CUSIP # 302130109 EXPEDITORS INTL WASH INC	19,006.00	12,862.99	0	0.00
224	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	17,295.04	15,231.86	0	0.00
329	CUSIP # 302445101 FLIR SYSTEMS INC	17,098.13	15,449.18	0	0.00
300	CUSIP # 302941109 FTI CONSULTING	18,144.00	12,204.43	0	0.00
115	CUSIP # 30303M102 FACEBOOK INC	22,346.80	20,534.74	0	0.00
463	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	10,797.16	16,404.20	0	0.00
114	CUSIP # 315616102 F5 NETWORKS INC	19,659.30	15,150.88	0	0.00
917	CUSIP # 31787A507 FINISAR CORPORATION	16,506.00	17,968.43	0	0.00
231	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,947.32	9,026.35	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	13,308.90	13,400.13	0	11.55
297	CUSIP # 344849104 FOOT LOCKER INC	15,637.05	12,448.59	0	0.00
1,149	CUSIP # 36467W109 GAMESTOP CORP CL A	16,740.93	23,126.87	0	0.00
527	CUSIP # 364760108 GAP INC	17,069.53	17,667.01	0	0.00
83	CUSIP # 369550108 GENERAL DYNAMICS CORP	15,472.03	12,633.11	0	0.00
588	CUSIP # 371901109 GENTEX CORP	13,535.76	11,306.33	0	0.00
241	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	17,686.99	14,405.66	0	0.00
289	CUSIP # 393657101 GREENBRIER COMPANIES INC	15,244.75	15,435.12	0	0.00
189	CUSIP # 40412C101 HCA HOLDINGS INC	19,391.40	17,047.53	0	0.00
3,951	CUSIP # 422704106 HECLA MINING CO	13,749.48	16,307.87	0	0.00
440	CUSIP # 436440101 HOLOGIC INC	17,490.00	18,425.13	0	0.00
451	CUSIP # 440452100 HORMEL FOODS CORP	16,781.71	16,684.13	0	0.00
64	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	13,874.56	14,759.31	0	0.00
153	CUSIP # 451107106 IDACORP INC	14,112.72	12,611.52	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78	CUSIP # 452327109 ILLUMINA INC	21,784.62	17,400.50	0	0.00
127	CUSIP # 457187102 INGREDION INC	14,058.90	15,812.13	0	76.20
211	CUSIP # 45768S105 INNOSPEC INC	16,152.05	14,930.15	0	0.00
222	CUSIP # 45778Q107 INSPERITY INC	21,145.50	12,838.17	0	0.00
297	CUSIP # 458140100 INTEL CORPORATION	14,763.87	13,843.48	0	0.00
329	CUSIP # 460335201 INTL SPEEDWAY	14,706.30	12,464.13	0	0.00
44	CUSIP # 46120E602 INTUITIVE SURGICAL INC	21,053.12	16,596.07	0	0.00
885	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	14,071.50	15,462.67	0	371.70
113	CUSIP # 466032109 J&J SNACK FOODS	17,229.11	13,200.34	0	50.85
666	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,640.68	13,509.57	0	0.00
684	CUSIP # 50105F105 KRONOS WORLDWIDE INC	15,410.52	17,450.11	0	0.00
90	CUSIP # 512807108 LAM RESEARCH CORPORATION	15,556.50	16,893.90	0	0.00
150	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,380.00	15,745.75	0	0.00
309	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	15,079.20	15,697.42	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
54	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,953.22	17,271.41	0	0.00
1,041	CUSIP # 552848103 MGIC INVESTMENT CORP	11,159.52	11,256.94	0	0.00
142	CUSIP # 55306N104 MKS INSTRUMENTS INC	13,589.40	13,920.31	0	0.00
352	CUSIP # 556269108 STEVEN MADDEN LTD	18,691.20	12,803.24	0	0.00
135	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	12,953.25	10,126.31	0	0.00
261	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	14,000.04	13,094.13	0	0.00
187	CUSIP # 574795100 MASIMO CORPORATION	18,260.55	16,126.61	0	0.00
517	CUSIP # 576485205 MATADOR RESOURCES CO	15,535.85	16,208.54	0	0.00
246	CUSIP # 577933104 MAXIMUS INC	15,279.06	14,006.66	0	0.00
243	CUSIP # 58502B106 MEDNAX INC	10,517.04	12,246.59	0	0.00
320	CUSIP # 589378108 MERCURY SYSTEMS INC	12,179.20	15,868.50	0	0.00
297	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,574.68	12,836.87	0	0.00
67	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,356.09	13,892.48	0	0.00
205	CUSIP # 60871R209 MOLSON COORS BREWING CO B	13,948.20	16,754.22	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
321	CUSIP # 61174X109 MONSTER BEVERAGE CORP	18,393.30	20,078.74	0	0.00
172	CUSIP # 617700109 MORNINGSTAR INC	22,059.00	16,713.47	0	0.00
6	CUSIP # 62944T105 NVR INC	17,822.10	11,664.28	0	0.00
185	CUSIP # 635017106 NATIONAL BEVERAGE	19,776.50	12,827.34	0	0.00
396	CUSIP # 651639106 NEWMONT MINING CORP	14,933.16	15,087.95	0	0.00
95	CUSIP # 65339F101 NEXTERA ENERGY INC	15,867.85	14,671.07	0	0.00
853	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	32,017.36	30,356.33	1	0.00
276	CUSIP # 654106103 NIKE INC CLASS B	21,991.68	15,373.43	0	55.20
53	CUSIP # 666807102 NORTHROP GRUMMAN CORP	16,308.10	11,878.97	0	0.00
253	CUSIP # 670346105 NUCOR CORPORATION	15,812.50	16,636.24	0	96.14
112	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	16,683.52	9,262.78	0	0.00
672	CUSIP # 682189105 ON SEMICONDUCTOR CORP	14,941.92	14,523.92	0	0.00
1,924	CUSIP # 684060106 ORANGE SPON ADR	32,073.08	29,660.30	1	131.21
168	CUSIP # 690742101 OWENS CORNING	10,646.16	9,703.28	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
352	CUSIP # 69331C108 PG & E CORP	14,981.12	15,447.79	0	0.00
198	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	18,485.28	17,773.88	0	0.00
89	CUSIP # 693656100 PVH CORP	13,325.08	8,903.82	0	0.00
824	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	16,422.32	15,966.23	0	0.00
668	CUSIP # 72147K108 PILGRIMS PRIDE CORP	13,446.84	18,973.17	0	0.00
170	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,695.20	12,283.44	0	0.00
243	CUSIP # 729132100 PLEXUS CORP	14,468.22	14,688.68	0	0.00
334	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	14,281.84	14,753.72	0	121.08
170	CUSIP # 74144T108 T ROWE PRICE GROUP INC	19,735.30	17,625.16	0	0.00
246	CUSIP # 74340W103 PROLOGIS INC	16,159.74	15,689.34	0	0.00
92	CUSIP # 74460D109 PUBLIC STORAGE INC	20,871.12	20,662.32	0	0.00
213	CUSIP # 74758T303 QUALYS INC	17,955.90	12,978.88	0	0.00
394	CUSIP # 74762E102 QUANTA SERVICES INC	13,159.60	15,067.64	0	0.00
85	CUSIP # 755111507 RAYTHEON COMPANY	16,420.30	12,139.05	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
88	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	11,746.24	13,685.78	0	0.00
158	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,831.32	13,884.02	0	0.00
1,244	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	15,898.32	16,312.02	0	206.04
244	CUSIP # 76680R206 RINGCENTRAL INC CL A	17,165.40	11,720.02	0	0.00
322	CUSIP # 775711104 ROLLINS INC	16,930.76	9,917.62	0	0.00
236	CUSIP # 778296103 ROSS STORES INC	20,001.00	14,452.76	0	0.00
122	CUSIP # 800013104 SANDERSON FARMS INC	12,828.30	12,148.78	0	0.00
245	CUSIP # 806407102 HENRY SCHEIN INC	17,796.80	17,366.47	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	11,888.22	12,069.99	0	0.00
348	CUSIP # 830566105 SKECHERS USA INC	10,443.48	8,774.47	0	0.00
183	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	17,686.95	14,769.28	0	0.00
109	CUSIP # 832696405 JM SMUCKER CO	11,715.32	13,501.21	0	0.00
321	CUSIP # 844741108 SOUTHWEST AIRLINES	16,332.48	14,275.91	0	0.00
384	CUSIP # 848577102 SPIRIT AIRLINES INC	13,958.40	15,371.71	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # 84857L101 SPIRE INC	14,200.65	14,837.03	0	113.06
659	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	14,544.13	13,169.01	0	0.00
77	CUSIP # 852857200 STAMPS.COM INC	19,484.85	14,434.64	0	0.00
101	CUSIP # 854502101 STANLEY BLACK & DECKER INC	13,413.81	16,808.97	0	0.00
114	CUSIP # 87162W100 SYNNEX CORPORATION	11,002.14	14,844.76	0	0.00
306	CUSIP # 871829107 SYSICO CORPORATION	20,896.74	16,629.68	0	0.00
225	CUSIP # 872540109 TJX COMPANIES INC	21,415.50	17,305.96	0	0.00
253	CUSIP # 872590104 T-MOBILE US INC	15,116.75	16,095.20	0	0.00
223	CUSIP # 87612E106 TARGET CORPORATION	16,974.76	13,677.92	0	0.00
170	CUSIP # 878237106 TECH DATA CORPORATION	13,960.40	13,175.01	0	0.00
360	CUSIP # 880770102 TERADYNE INC	13,705.20	15,810.23	0	0.00
177	CUSIP # 882508104 TEXAS INSTRUMENTS INC	19,514.25	13,500.49	0	0.00
143	CUSIP # 885160101 THOR INDUSTRIES INC	13,926.77	20,405.51	0	52.91
161	CUSIP # 891027104 TORCHMARK CORP	13,107.01	14,430.83	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
378	CUSIP # 902104108 II-VI INC	16,424.10	17,729.66	0	0.00
211	CUSIP # 902494103 TYSON FOODS INC CL A	14,527.35	12,811.63	0	0.00
338	CUSIP # 911163103 UNITED NATURAL FOODS INC	14,419.08	13,595.76	0	0.00
120	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	13,578.00	16,792.73	0	0.00
86	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	21,099.24	14,177.35	0	0.00
477	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	17,467.74	12,909.15	0	0.00
114	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	12,704.16	13,137.45	0	0.00
366	CUSIP # 917047102 URBAN OUTFITTERS INC	16,305.30	8,339.44	0	0.00
167	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	18,508.61	10,136.04	0	0.00
384	CUSIP # 92343V104 VERIZON COMMUNICATIONS	19,319.04	19,827.89	0	0.00
151	CUSIP # 928563402 VMWARE INC CL A	22,192.47	12,871.83	0	0.00
247	CUSIP # 92939U106 WEC ENERGY GROUP INC	15,968.55	16,121.81	0	0.00
218	CUSIP # 94106L109 WASTE MANAGEMENT INC	17,732.12	18,709.50	0	0.00
85	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	20,930.40	17,121.24	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
284	CUSIP # 95040Q104 WELLTOWER INC	17,803.96	17,684.81	0	0.00
424	CUSIP # 950755108 WERNER ENTERPRISES INC	15,921.20	10,783.34	0	38.16
311	CUSIP # 969904101 WILLIAMS-SONOMA INC	19,089.18	16,383.74	0	0.00
340	CUSIP # 98389B100 XCEL ENERGY INC	15,531.20	13,731.63	0	129.20
		<b>2,954,836.26</b>	<b>2,707,419.41</b>	<b>49</b>	<b>2,572.15</b>
<b>FOREIGN STOCK</b>					
1,237	CUSIP # 054536107 AXA S.A. (ADR)	30,127.14	32,011.43	0	0.00
435	CUSIP # 063671101 BANK OF MONTREAL	33,608.10	27,516.91	1	0.00
902	CUSIP # 138006309 CANON INC SPONS ADR	29,486.38	27,201.78	0	0.00
930	CUSIP # 26874R108 ENI SPA (ADR)	34,521.60	31,192.45	1	0.00
450	CUSIP # 433578507 HITACHI LTD ADR	31,729.50	35,092.98	1	0.00
946	CUSIP # 438128308 HONDA MOTORS LTD ADR	27,689.42	27,402.90	0	0.00
977	CUSIP # 500458401 KOMATSU LTD SPONS ADR	27,820.08	35,376.75	0	0.00
728	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	35,810.32	26,465.56	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,835	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	29,420.55	33,628.62	0	0.00
1,285	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	32,639.00	29,620.30	1	0.00
416	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	32,210.88	31,625.76	1	0.00
592	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	24,147.68	16,972.38	0	0.00
706	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	32,010.04	30,005.26	1	0.00
1,590	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	30,893.70	30,544.84	1	0.00
667	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	30,762.04	25,965.62	1	0.00
638	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	35,396.24	35,035.52	1	0.00
425	CUSIP # 780087102 ROYAL BANK OF CANADA	32,002.50	34,742.46	1	0.00
820	CUSIP # 80105N105 SANOFI-AVENTIS ADR	32,808.20	34,050.90	1	0.00
952	CUSIP # 867224107 SUNCOR ENERGY INC	38,727.36	35,150.86	1	9.56
2,725	CUSIP # 87969N204 TELSTRA CORP ADR	26,541.50	44,322.43	0	0.00
719	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	33,922.42	29,876.02	1	0.00
578	CUSIP # 891160509 TORONTO-DOMINION BANK	33,443.08	25,397.18	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
570	CUSIP # 89151E109 TOTAL SA SPON ADR	34,519.20	29,131.14	1	349.24
252	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	32,460.12	28,203.81	1	0.00
214	CUSIP # G1151C101 ACCENTURE PLC	35,008.26	23,981.53	1	0.00
411	CUSIP # G29183103 EATON CORP PLC	30,718.14	28,923.33	1	0.00
329	CUSIP # H84989104 TE CONNECTIVITY LTD	29,629.74	31,166.47	0	0.00
311	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	34,163.35	26,830.33	1	0.00
		<b>892,216.54</b>	<b>847,435.52</b>	<b>15</b>	<b>358.80</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,172	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	163,681.44	177,121.96	3	0.00
5,015	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	114,843.50	116,722.59	2	0.00
1,539	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	173,706.93	174,250.57	3	0.00
988	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	113,195.16	116,903.77	2	0.00
1,405	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	144,026.55	147,513.18	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,386	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	144,393.48	149,133.23	2	0.00
838	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	86,900.60	87,991.68	1	0.00
4,625	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	232,036.25	232,018.69	4	0.00
3,931	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	109,085.25	105,116.49	2	0.00
11,489	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	305,425.87	309,034.67	5	0.00
		<b>1,587,295.03</b>	<b>1,615,806.83</b>	<b>26</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
622	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	62,125.36	61,245.43	1	513.90
692	CUSIP # 78463V107 SPDR GOLD TRUST	82,105.80	84,395.84	1	0.00
5,556	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	234,463.20	200,404.66	4	0.00
		<b>378,694.36</b>	<b>346,045.93</b>	<b>6</b>	<b>513.90</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
207,280.99	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	207,280.99	207,280.99	4	0.00
		<b>207,280.99</b>	<b>207,280.99</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
284	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	16,642.40	11,381.46	0	0.00
975	CUSIP # 002444107 AVX CORP	15,278.25	13,349.17	0	0.00
346	CUSIP # 002535300 AARON'S INC	15,033.70	9,018.43	0	10.38
62	CUSIP # 003654100 ABIOMED INC	25,361.10	12,203.39	0	0.00
339	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	16,305.90	14,569.08	0	0.00
252	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	14,638.68	14,334.85	0	0.00
202	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	14,792.46	13,257.89	0	0.00
180	CUSIP # 020002101 ALLSTATE CORPORATION	16,428.60	18,165.01	0	82.80
809	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	18,809.25	11,779.81	0	0.00
304	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	17,376.64	17,160.50	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
164	CUSIP # 030506109 AMERICAN WOODMARK CORP	15,014.20	20,136.43	0	0.00
1,375	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	14,148.75	15,834.13	0	412.50
78	CUSIP # 036752103 ANTHEM INC	18,566.34	12,066.55	0	0.00
897	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	16,397.16	16,471.19	0	412.62
221	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	15,503.15	15,040.38	0	0.00
338	CUSIP # 038222105 APPLIED MATERIALS INC	15,612.22	11,594.54	0	0.00
186	CUSIP # 042735100 ARROW ELECTRONICS	14,002.08	13,499.55	0	0.00
170	CUSIP # 049560105 ATMOS ENERGY CORP	15,323.80	11,137.50	0	0.00
104	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	17,876.56	18,315.13	0	152.88
169	CUSIP # 053611109 AVERY DENNISON CORP	17,254.90	12,788.71	0	0.00
398	CUSIP # 05566U108 BOFI HOLDING INC	16,282.18	11,219.10	0	0.00
269	CUSIP # 086516101 BEST BUY INC	20,062.02	11,785.67	0	121.05
371	CUSIP # 089302103 BIG LOTS INC	15,500.38	19,750.51	0	0.00
69	CUSIP # 09062X103 BIOGEN IDEC INC	20,026.56	19,663.90	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	25,474.50	16,068.97	0	0.00
380	CUSIP # 12504L109 CBRE GROUP INC	18,141.20	16,648.40	0	0.00
102	CUSIP # 125509109 CIGNA CORP	17,334.90	19,978.84	0	0.00
105	CUSIP # 12572Q105 CME GROUP INC	17,211.60	15,296.02	0	0.00
274	CUSIP # 126650100 CVS HEALTH CORP	17,631.90	20,641.16	0	0.00
433	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	16,865.35	18,679.77	0	0.00
137	CUSIP # 142339100 CARLISLE COMPANIES INC	14,838.47	15,765.20	0	0.00
172	CUSIP # 146229109 CARTERS INC	18,643.08	20,076.92	0	0.00
159	CUSIP # 15135B101 CENTENE CORPORATION	19,590.39	16,203.28	0	0.00
324	CUSIP # 156782104 CERNER CORP	19,371.96	17,016.38	0	0.00
335	CUSIP # 163072101 CHEESECAKE FACTORY	18,445.10	15,805.86	0	0.00
119	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	14,375.20	17,547.24	0	0.00
623	CUSIP # 171779309 CIENA CORP	16,515.73	13,258.39	0	0.00
397	CUSIP # 172755100 CIRRUS LOGIC INC	15,217.01	14,675.46	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
788	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	17,895.48	17,728.54	0	0.00
188	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	17,196.36	10,953.06	0	0.00
218	CUSIP # 209115104 CONSOLIDATED EDISON INC	16,999.64	18,056.97	0	0.00
131	CUSIP # 21676P103 COOPER-STANDARD HOLDING	17,117.77	15,974.30	0	0.00
551	CUSIP # 216831107 COOPER TIRE & RUBBER	14,491.30	18,798.09	0	0.00
981	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	15,421.32	17,460.93	0	0.00
611	CUSIP # 219350105 CORNING INC	16,808.61	13,902.18	0	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	20,898.00	15,326.76	0	0.00
133	CUSIP # 231561101 CURTISS WRIGHT CORP	15,829.66	16,340.21	0	19.95
388	CUSIP # 23331A109 D R HORTON INC	15,908.00	19,135.60	0	0.00
210	CUSIP # 237194105 DARDEN RESTAURANTS INC	22,482.60	15,575.67	0	0.00
1,100	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	22,946.00	19,779.27	0	0.00
460	CUSIP # 253393102 DICKS SPORTING GOODS INC	16,215.00	16,337.85	0	0.00
201	CUSIP # 256677105 DOLLAR GENERAL CORP	19,818.60	14,498.17	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
198	CUSIP # 256746108 DOLLAR TREE INC	16,830.00	21,165.95	0	0.00
184	CUSIP # 29084Q100 EMCOR GROUP INC	14,017.12	12,805.67	0	0.00
208	CUSIP # 29355X107 ENPRO INDUSTRIES INC	14,549.60	18,782.15	0	0.00
185	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	19,508.25	16,589.33	0	0.00
289	CUSIP # 30040W108 EVERSOURCE ENERGY	16,938.29	15,666.43	0	0.00
283	CUSIP # 302130109 EXPEDITORS INTL WASH INC	20,687.30	13,696.33	0	0.00
246	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	18,993.66	16,662.54	0	0.00
358	CUSIP # 302445101 FLIR SYSTEMS INC	18,605.26	16,802.09	0	0.00
333	CUSIP # 302941109 FTI CONSULTING	20,139.84	13,988.69	0	0.00
118	CUSIP # 30303M102 FACEBOOK INC	22,929.76	21,073.46	0	0.00
483	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	11,263.56	17,145.54	0	0.00
124	CUSIP # 315616102 F5 NETWORKS INC	21,383.80	16,447.44	0	0.00
1,020	CUSIP # 31787A507 FINISAR CORPORATION	18,360.00	20,155.03	0	0.00
244	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,619.68	9,259.73	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	14,115.50	14,146.52	0	12.25
315	CUSIP # 344849104 FOOT LOCKER INC	16,584.75	13,656.81	0	0.00
1,278	CUSIP # 36467W109 GAMESTOP CORP CL A	18,620.46	27,258.96	0	0.00
574	CUSIP # 364760108 GAP INC	18,591.86	19,259.01	0	0.00
85	CUSIP # 369550108 GENERAL DYNAMICS CORP	15,844.85	12,690.02	0	0.00
623	CUSIP # 371901109 GENTEX CORP	14,341.46	11,379.55	0	0.00
251	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	18,420.89	15,057.10	0	0.00
321	CUSIP # 393657101 GREENBRIER COMPANIES INC	16,932.75	17,178.43	0	0.00
194	CUSIP # 40412C101 HCA HOLDINGS INC	19,904.40	17,436.23	0	0.00
4,395	CUSIP # 422704106 HECLA MINING CO	15,294.60	18,229.61	0	0.00
480	CUSIP # 436440101 HOLOGIC INC	19,080.00	20,213.39	0	0.00
496	CUSIP # 440452100 HORMEL FOODS CORP	18,456.16	18,114.98	0	0.00
70	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	15,175.30	16,199.55	0	0.00
162	CUSIP # 451107106 IDACORP INC	14,942.88	13,234.59	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80	CUSIP # 452327109 ILLUMINA INC	22,343.20	17,868.61	0	0.00
139	CUSIP # 457187102 INGREDION INC	15,387.30	17,351.07	0	83.40
235	CUSIP # 45768S105 INNOSPEC INC	17,989.25	16,624.51	0	0.00
232	CUSIP # 45778Q107 INSPERITY INC	22,098.00	13,424.81	0	0.00
327	CUSIP # 458140100 INTEL CORPORATION	16,255.17	15,308.23	0	0.00
366	CUSIP # 460335201 INTL SPEEDWAY	16,360.20	13,813.62	0	0.00
46	CUSIP # 46120E602 INTUITIVE SURGICAL INC	22,010.08	17,293.87	0	0.00
985	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	15,661.50	17,260.23	0	413.70
118	CUSIP # 466032109 J&J SNACK FOODS	17,991.46	13,302.73	0	53.10
706	CUSIP # 477143101 JETBLUE AIRWAYS CORP	13,399.88	14,551.83	0	0.00
714	CUSIP # 50105F105 KRONOS WORLDWIDE INC	16,086.42	18,230.01	0	0.00
93	CUSIP # 512807108 LAM RESEARCH CORPORATION	16,075.05	17,537.67	0	0.00
163	CUSIP # 515098101 LANDSTAR SYSTEMS INC	17,799.60	17,063.69	0	0.00
343	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	16,738.40	17,422.12	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	16,544.08	17,849.19	0	0.00
1,103	CUSIP # 552848103 MGIC INVESTMENT CORP	11,824.16	11,739.98	0	0.00
155	CUSIP # 55306N104 MKS INSTRUMENTS INC	14,833.50	15,191.50	0	0.00
367	CUSIP # 556269108 STEVEN MADDEN LTD	19,487.70	13,293.45	0	0.00
151	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	14,488.45	11,338.00	0	0.00
291	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	15,609.24	14,632.03	0	0.00
204	CUSIP # 574795100 MASIMO CORPORATION	19,920.60	17,590.90	0	0.00
539	CUSIP # 576485205 MATADOR RESOURCES CO	16,196.95	16,959.42	0	0.00
269	CUSIP # 577933104 MAXIMUS INC	16,707.59	15,203.01	0	0.00
258	CUSIP # 58502B106 MEDNAX INC	11,166.24	13,657.55	0	0.00
334	CUSIP # 589378108 MERCURY SYSTEMS INC	12,712.04	16,651.72	0	0.00
327	CUSIP # 595112103 MICRON TECHNOLOGY INC	17,147.88	14,205.90	0	0.00
73	CUSIP # 608190104 MOHAWK INDUSTRIES INC	15,641.71	14,656.26	0	0.00
226	CUSIP # 60871R209 MOLSON COORS BREWING CO B	15,377.04	18,440.40	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
329	CUSIP # 61174X109 MONSTER BEVERAGE CORP	18,851.70	20,496.26	0	0.00
188	CUSIP # 617700109 MORNINGSTAR INC	24,111.00	18,190.89	0	0.00
6	CUSIP # 62944T105 NVR INC	17,822.10	11,100.85	0	0.00
201	CUSIP # 635017106 NATIONAL BEVERAGE	21,486.90	13,478.57	0	0.00
436	CUSIP # 651639106 NEWMONT MINING CORP	16,441.56	16,583.56	0	0.00
104	CUSIP # 65339F101 NEXTERA ENERGY INC	17,371.12	16,069.11	0	0.00
976	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	36,634.16	34,665.88	1	0.00
283	CUSIP # 654106103 NIKE INC CLASS B	22,549.44	15,860.01	0	56.60
54	CUSIP # 666807102 NORTHROP GRUMMAN CORP	16,615.80	11,358.43	0	0.00
279	CUSIP # 670346105 NUCOR CORPORATION	17,437.50	18,379.55	0	106.02
122	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	18,173.12	9,245.94	0	0.00
733	CUSIP # 682189105 ON SEMICONDUCTOR CORP	16,298.26	15,862.26	0	0.00
2,204	CUSIP # 684060106 ORANGE SPON ADR	36,740.68	33,955.51	1	150.30
178	CUSIP # 690742101 OWENS CORNING	11,279.86	9,994.22	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
388	CUSIP # 69331C108 PG & E CORP	16,513.28	17,087.90	0	0.00
216	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	20,165.76	19,371.21	0	0.00
95	CUSIP # 693656100 PVH CORP	14,223.40	9,195.56	0	0.00
917	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	18,275.81	17,773.15	0	0.00
728	CUSIP # 72147K108 PILGRIMS PRIDE CORP	14,654.64	20,819.17	0	0.00
180	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	14,500.80	12,614.63	0	0.00
270	CUSIP # 729132100 PLEXUS CORP	16,075.80	16,373.67	0	0.00
354	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	15,137.04	15,688.31	0	128.33
174	CUSIP # 74144T108 T ROWE PRICE GROUP INC	20,199.66	18,027.18	0	0.00
270	CUSIP # 74340W103 PROLOGIS INC	17,736.30	17,256.56	0	0.00
94	CUSIP # 74460D109 PUBLIC STORAGE INC	21,324.84	20,979.15	0	0.00
222	CUSIP # 74758T303 QUALYS INC	18,714.60	13,584.22	0	0.00
417	CUSIP # 74762E102 QUANTA SERVICES INC	13,927.80	16,046.95	0	0.00
87	CUSIP # 755111507 RAYTHEON COMPANY	16,806.66	11,875.52	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	12,413.64	14,466.74	0	0.00
167	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,619.18	14,690.76	0	0.00
1,383	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	17,674.74	18,226.82	0	229.06
254	CUSIP # 76680R206 RINGCENTRAL INC CL A	17,868.90	12,208.79	0	0.00
351	CUSIP # 775711104 ROLLINS INC	18,455.58	10,240.31	0	0.00
241	CUSIP # 778296103 ROSS STORES INC	20,424.75	14,229.50	0	0.00
136	CUSIP # 800013104 SANDERSON FARMS INC	14,300.40	12,849.72	0	0.00
267	CUSIP # 806407102 HENRY SCHEIN INC	19,394.88	18,916.65	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	11,888.22	12,105.00	0	0.00
369	CUSIP # 830566105 SKECHERS USA INC	11,073.69	9,001.25	0	0.00
188	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	18,170.20	14,695.09	0	0.00
116	CUSIP # 832696405 JM SMUCKER CO	12,467.68	14,423.28	0	0.00
329	CUSIP # 844741108 SOUTHWEST AIRLINES	16,739.52	14,017.09	0	0.00
427	CUSIP # 848577102 SPIRIT AIRLINES INC	15,521.45	18,118.79	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
223	CUSIP # 84857L101 SPIRE INC	15,754.95	16,543.42	0	125.44
687	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	15,162.09	13,461.69	0	0.00
80	CUSIP # 852857200 STAMPS.COM INC	20,244.00	15,062.37	0	0.00
111	CUSIP # 854502101 STANLEY BLACK & DECKER INC	14,741.91	18,503.39	0	0.00
121	CUSIP # 87162W100 SYNNEX CORPORATION	11,677.71	15,840.72	0	0.00
314	CUSIP # 871829107 SYSICO CORPORATION	21,443.06	17,138.70	0	0.00
231	CUSIP # 872540109 TJX COMPANIES INC	21,986.58	17,833.37	0	0.00
279	CUSIP # 872590104 T-MOBILE US INC	16,670.25	17,853.86	0	0.00
245	CUSIP # 87612E106 TARGET CORPORATION	18,649.40	15,915.92	0	0.00
189	CUSIP # 878237106 TECH DATA CORPORATION	15,520.68	13,789.50	0	0.00
392	CUSIP # 880770102 TERADYNE INC	14,923.44	17,272.28	0	0.00
181	CUSIP # 882508104 TEXAS INSTRUMENTS INC	19,955.25	13,472.81	0	0.00
156	CUSIP # 885160101 THOR INDUSTRIES INC	15,192.84	22,358.85	0	57.72
170	CUSIP # 891027104 TORCHMARK CORP	13,839.70	15,245.58	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
394	CUSIP # 902104108 II-VI INC	17,119.30	18,580.19	0	0.00
233	CUSIP # 902494103 TYSON FOODS INC CL A	16,042.05	13,711.12	0	0.00
376	CUSIP # 911163103 UNITED NATURAL FOODS INC	16,040.16	14,912.09	0	0.00
128	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	14,483.20	17,882.59	0	0.00
88	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	21,589.92	14,466.23	0	0.00
497	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	18,200.14	12,780.44	0	0.00
121	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	13,484.24	13,954.47	0	0.00
388	CUSIP # 917047102 URBAN OUTFITTERS INC	17,285.40	9,209.48	0	0.00
184	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	20,392.72	10,727.24	0	0.00
394	CUSIP # 92343V104 VERIZON COMMUNICATIONS	19,822.14	20,600.05	0	0.00
155	CUSIP # 928563402 VMWARE INC CL A	22,780.35	12,625.58	0	0.00
272	CUSIP # 92939U106 WEC ENERGY GROUP INC	17,584.80	17,777.31	0	0.00
224	CUSIP # 94106L109 WASTE MANAGEMENT INC	18,220.16	19,268.01	0	0.00
93	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	22,900.32	18,752.76	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
313	CUSIP # 95040Q104 WELLTOWER INC	19,621.97	19,594.59	0	0.00
442	CUSIP # 950755108 WERNER ENTERPRISES INC	16,597.10	11,368.27	0	39.78
340	CUSIP # 969904101 WILLIAMS-SONOMA INC	20,869.20	17,857.55	0	0.00
374	CUSIP # 98389B100 XCEL ENERGY INC	17,084.32	14,752.05	0	142.12
		<b>3,165,868.45</b>	<b>2,894,046.30</b>	<b>57</b>	<b>2,810.00</b>
<b>FOREIGN STOCK</b>					
1,410	CUSIP # 054536107 AXA S.A. (ADR)	34,340.55	36,310.18	1	0.00
498	CUSIP # 063671101 BANK OF MONTREAL	38,475.48	31,099.18	1	0.00
1,033	CUSIP # 138006309 CANON INC SPONS ADR	33,768.77	31,743.94	1	0.00
1,065	CUSIP # 26874R108 ENI SPA (ADR)	39,532.80	35,675.87	1	0.00
515	CUSIP # 433578507 HITACHI LTD ADR	36,312.65	40,120.80	1	0.00
1,084	CUSIP # 438128308 HONDA MOTORS LTD ADR	31,728.68	32,353.30	1	0.00
1,119	CUSIP # 500458401 KOMATSU LTD SPONS ADR	31,863.53	40,463.21	1	0.00
832	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	40,926.08	30,309.40	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,118	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	33,692.94	38,546.27	1	0.00
1,472	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	37,388.80	32,952.34	1	0.00
476	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	36,856.68	36,279.70	1	0.00
678	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	27,655.62	19,165.14	0	0.00
809	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	36,680.06	32,952.78	1	0.00
1,820	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	35,362.60	35,474.86	1	0.00
764	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	35,235.68	31,622.65	1	0.00
730	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	40,500.40	39,908.30	1	0.00
487	CUSIP # 780087102 ROYAL BANK OF CANADA	36,671.10	39,780.29	1	0.00
939	CUSIP # 80105N105 SANOFI-AVENTIS ADR	37,569.39	38,877.33	1	0.00
1,090	CUSIP # 867224107 SUNCOR ENERGY INC	44,341.20	40,321.13	1	10.94
3,121	CUSIP # 87969N204 TELSTRA CORP ADR	30,398.54	54,255.79	1	0.00
824	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	38,876.32	34,128.77	1	0.00
662	CUSIP # 891160509 TORONTO-DOMINION BANK	38,303.32	28,816.58	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
652	CUSIP # 89151E109 TOTAL SA SPON ADR	39,485.12	33,217.05	1	399.48
289	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	37,226.09	33,632.53	1	0.00
245	CUSIP # G1151C101 ACCENTURE PLC	40,079.55	25,934.38	1	0.00
471	CUSIP # G29183103 EATON CORP PLC	35,202.54	32,924.08	1	0.00
377	CUSIP # H84989104 TE CONNECTIVITY LTD	33,952.62	35,657.30	1	0.00
356	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	39,106.60	30,785.78	1	0.00
		<b>1,021,533.71</b>	<b>973,308.93</b>	<b>18</b>	<b>410.42</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,815	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	101,173.80	110,169.34	2	0.00
3,487	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	79,852.30	80,651.31	1	0.00
951	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	107,339.37	108,324.83	2	0.00
458	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	52,473.06	54,050.82	1	0.00
1,608	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	80,673.36	80,771.74	1	0.00
3,644	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	101,121.00	97,425.55	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,651	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	283,148.31	289,578.72	5	0.00
		805,781.20	820,972.31	14	0.00
MUTUAL FUNDS - EQUITY					
576	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	57,530.88	56,738.18	1	475.90
855	CUSIP # 78463V107 SPDR GOLD TRUST	101,445.75	104,965.51	2	0.00
5,723	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	241,510.60	206,220.57	4	0.00
		400,487.23	367,924.26	7	475.90



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
20,586.12	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	20,586.12	20,586.12	2	0.00
		20,586.12	20,586.12	2	0.00
<b>COMMON STOCK</b>					
52	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	3,047.20	2,276.80	0	0.00
177	CUSIP # 002444107 AVX CORP	2,773.59	2,816.01	0	0.00
63	CUSIP # 002535300 AARON'S INC	2,737.35	2,236.70	0	1.89
11	CUSIP # 003654100 ABIOMED INC	4,499.55	2,406.99	0	0.00
62	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	2,982.20	2,734.40	0	0.00
46	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	2,672.14	3,003.73	0	0.00
37	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	2,709.51	2,481.48	0	0.00
33	CUSIP # 020002101 ALLSTATE CORPORATION	3,011.91	3,290.49	0	13.80
147	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,417.75	2,200.04	0	0.00
55	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	3,143.80	3,081.05	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30	CUSIP # 030506109 AMERICAN WOODMARK CORP	2,746.50	3,522.99	0	0.00
250	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	2,572.50	2,819.66	0	75.00
14	CUSIP # 036752103 ANTHEM INC	3,332.42	2,631.92	0	0.00
163	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	2,979.64	2,989.20	0	74.98
40	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	2,806.00	2,756.40	0	0.00
62	CUSIP # 038222105 APPLIED MATERIALS INC	2,863.78	2,653.47	0	0.00
34	CUSIP # 042735100 ARROW ELECTRONICS	2,559.52	2,576.55	0	0.00
31	CUSIP # 049560105 ATMOS ENERGY CORP	2,794.34	2,482.68	0	0.00
19	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	3,265.91	3,283.77	0	27.93
31	CUSIP # 053611109 AVERY DENNISON CORP	3,165.10	2,836.32	0	0.00
72	CUSIP # 05566U108 BOFI HOLDING INC	2,945.52	2,104.53	0	0.00
49	CUSIP # 086516101 BEST BUY INC	3,654.42	2,565.71	0	22.05
67	CUSIP # 089302103 BIG LOTS INC	2,799.26	3,450.77	0	0.00
13	CUSIP # 09062X103 BIOGEN IDEC INC	3,773.12	3,839.81	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,795.20	3,163.55	0	0.00
69	CUSIP # 12504L109 CBRE GROUP INC	3,294.06	3,057.76	0	0.00
18	CUSIP # 125509109 CIGNA CORP	3,059.10	3,471.49	0	0.00
19	CUSIP # 12572Q105 CME GROUP INC	3,114.48	2,855.05	0	0.00
50	CUSIP # 126650100 CVS HEALTH CORP	3,217.50	3,688.21	0	0.00
79	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	3,077.05	3,332.61	0	0.00
25	CUSIP # 142339100 CARLISLE COMPANIES INC	2,707.75	2,835.00	0	0.00
31	CUSIP # 146229109 CARTERS INC	3,360.09	3,559.15	0	0.00
29	CUSIP # 15135B101 CENTENE CORPORATION	3,573.09	3,010.50	0	0.00
59	CUSIP # 156782104 CERNER CORP	3,527.61	3,411.06	0	0.00
61	CUSIP # 163072101 CHEESECAKE FACTORY	3,358.66	3,107.05	0	0.00
22	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	2,657.60	3,171.82	0	0.00
113	CUSIP # 171779309 CIENA CORP	2,995.63	2,474.66	0	0.00
72	CUSIP # 172755100 CIRRUS LOGIC INC	2,759.76	3,587.88	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	3,270.24	3,208.75	0	0.00
34	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,109.98	2,171.89	0	0.00
40	CUSIP # 209115104 CONSOLIDATED EDISON INC	3,119.20	3,256.87	0	0.00
24	CUSIP # 21676P103 COOPER-STANDARD HOLDING	3,136.08	2,958.98	0	0.00
100	CUSIP # 216831107 COOPER TIRE & RUBBER	2,630.00	3,306.80	0	0.00
179	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	2,813.88	3,216.02	0	0.00
111	CUSIP # 219350105 CORNING INC	3,053.61	3,010.49	0	0.00
18	CUSIP # 22160K105 COSTCO WHOLESALE CORP	3,761.64	3,032.84	0	0.00
24	CUSIP # 231561101 CURTISS WRIGHT CORP	2,856.48	2,967.40	0	3.60
71	CUSIP # 23331A109 D R HORTON INC	2,911.00	3,419.21	0	0.00
38	CUSIP # 237194105 DARDEN RESTAURANTS INC	4,068.28	3,103.30	0	0.00
200	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	4,172.00	3,570.42	0	0.00
84	CUSIP # 253393102 DICKS SPORTING GOODS INC	2,961.00	2,729.98	0	0.00
37	CUSIP # 256677105 DOLLAR GENERAL CORP	3,648.20	2,912.70	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36	CUSIP # 256746108 DOLLAR TREE INC	3,060.00	3,743.36	0	0.00
34	CUSIP # 29084Q100 EMCOR GROUP INC	2,590.12	2,411.40	0	0.00
38	CUSIP # 29355X107 ENPRO INDUSTRIES INC	2,658.10	3,313.26	0	0.00
34	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	3,585.30	3,129.88	0	0.00
53	CUSIP # 30040W108 EVERSOURCE ENERGY	3,106.33	3,069.39	0	0.00
52	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,801.20	3,005.50	0	0.00
45	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	3,474.45	3,044.59	0	0.00
65	CUSIP # 302445101 FLIR SYSTEMS INC	3,378.05	3,119.77	0	0.00
61	CUSIP # 302941109 FTI CONSULTING	3,689.28	2,535.37	0	0.00
21	CUSIP # 30303M102 FACEBOOK INC	4,080.72	3,746.51	0	0.00
88	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	2,052.16	2,997.29	0	0.00
23	CUSIP # 315616102 F5 NETWORKS INC	3,966.35	3,210.93	0	0.00
186	CUSIP # 31787A507 FINISAR CORPORATION	3,348.00	3,545.83	0	0.00
44	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,275.68	1,935.61	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	2,419.80	2,436.82	0	2.10
57	CUSIP # 344849104 FOOT LOCKER INC	3,001.05	2,412.15	0	0.00
233	CUSIP # 36467W109 GAMESTOP CORP CL A	3,394.81	4,180.79	0	0.00
105	CUSIP # 364760108 GAP INC	3,400.95	3,455.97	0	0.00
16	CUSIP # 369550108 GENERAL DYNAMICS CORP	2,982.56	3,044.20	0	0.00
113	CUSIP # 371901109 GENTEX CORP	2,601.26	2,339.52	0	0.00
46	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	3,375.94	2,828.51	0	0.00
58	CUSIP # 393657101 GREENBRIER COMPANIES INC	3,059.50	3,035.40	0	0.00
35	CUSIP # 40412C101 HCA HOLDINGS INC	3,591.00	3,207.31	0	0.00
800	CUSIP # 422704106 HECLA MINING CO	2,784.00	3,253.96	0	0.00
87	CUSIP # 436440101 HOLOGIC INC	3,458.25	3,604.48	0	0.00
90	CUSIP # 440452100 HORMEL FOODS CORP	3,348.90	3,112.89	0	0.00
13	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	2,818.27	2,993.92	0	0.00
30	CUSIP # 451107106 IDACORP INC	2,767.20	2,527.91	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 452327109 ILLUMINA INC	3,910.06	3,208.89	0	0.00
25	CUSIP # 457187102 INGREDION INC	2,767.50	3,081.77	0	15.00
43	CUSIP # 45768S105 INNOSPEC INC	3,291.65	3,061.35	0	0.00
42	CUSIP # 45778Q107 INSPERITY INC	4,000.50	2,601.27	0	0.00
60	CUSIP # 458140100 INTEL CORPORATION	2,982.60	2,868.36	0	0.00
67	CUSIP # 460335201 INTL SPEEDWAY	2,994.90	2,584.53	0	0.00
8	CUSIP # 46120E602 INTUITIVE SURGICAL INC	3,827.84	3,115.91	0	0.00
179	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	2,846.10	3,089.68	0	75.18
22	CUSIP # 466032109 J&J SNACK FOODS	3,354.34	2,891.81	0	9.90
128	CUSIP # 477143101 JETBLUE AIRWAYS CORP	2,429.44	2,574.08	0	0.00
130	CUSIP # 50105F105 KRONOS WORLDWIDE INC	2,928.90	3,275.99	0	0.00
17	CUSIP # 512807108 LAM RESEARCH CORPORATION	2,938.45	3,217.98	0	0.00
30	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,276.00	3,165.78	0	0.00
62	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	3,025.60	3,141.62	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2,954.30	3,234.27	0	0.00
201	CUSIP # 552848103 MGIC INVESTMENT CORP	2,154.72	2,314.77	0	0.00
28	CUSIP # 55306N104 MKS INSTRUMENTS INC	2,679.60	2,823.88	0	0.00
67	CUSIP # 556269108 STEVEN MADDEN LTD	3,557.70	2,706.57	0	0.00
27	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	2,590.65	2,162.39	0	0.00
53	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	2,842.92	2,724.65	0	0.00
37	CUSIP # 574795100 MASIMO CORPORATION	3,613.05	3,250.47	0	0.00
98	CUSIP # 576485205 MATADOR RESOURCES CO	2,944.90	3,031.14	0	0.00
49	CUSIP # 577933104 MAXIMUS INC	3,043.39	2,997.20	0	0.00
47	CUSIP # 58502B106 MEDNAX INC	2,034.16	2,389.65	0	0.00
61	CUSIP # 589378108 MERCURY SYSTEMS INC	2,321.66	2,935.79	0	0.00
59	CUSIP # 595112103 MICRON TECHNOLOGY INC	3,093.96	2,635.99	0	0.00
13	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,785.51	2,880.99	0	0.00
41	CUSIP # 60871R209 MOLSON COORS BREWING CO B	2,789.64	3,233.86	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60	CUSIP # 61174X109 MONSTER BEVERAGE CORP	3,438.00	3,658.80	0	0.00
34	CUSIP # 617700109 MORNINGSTAR INC	4,360.50	3,366.51	0	0.00
1	CUSIP # 62944T105 NVR INC	2,970.35	1,641.22	0	0.00
37	CUSIP # 635017106 NATIONAL BEVERAGE	3,955.30	3,275.99	0	0.00
79	CUSIP # 651639106 NEWMONT MINING CORP	2,979.09	3,019.54	0	0.00
19	CUSIP # 65339F101 NEXTERA ENERGY INC	3,173.57	2,955.69	0	0.00
178	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	6,681.23	6,442.56	1	0.00
52	CUSIP # 654106103 NIKE INC CLASS B	4,143.36	3,010.17	0	9.60
10	CUSIP # 666807102 NORTHROP GRUMMAN CORP	3,077.00	2,584.36	0	0.00
51	CUSIP # 670346105 NUCOR CORPORATION	3,187.50	3,337.06	0	19.38
22	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	3,277.12	2,354.80	0	0.00
133	CUSIP # 682189105 ON SEMICONDUCTOR CORP	2,957.26	2,957.29	0	0.00
401	CUSIP # 684060106 ORANGE SPON ADR	6,684.67	6,496.73	1	25.29
32	CUSIP # 690742101 OWENS CORNING	2,027.84	2,066.20	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71	CUSIP # 69331C108 PG & E CORP	3,021.76	3,110.45	0	0.00
39	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	3,641.04	3,461.49	0	0.00
17	CUSIP # 693656100 PVH CORP	2,545.24	1,873.72	0	0.00
167	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	3,328.31	3,210.99	0	0.00
133	CUSIP # 72147K108 PILGRIMS PRIDE CORP	2,677.29	3,621.61	0	0.00
33	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	2,658.48	2,622.36	0	0.00
49	CUSIP # 729132100 PLEXUS CORP	2,917.46	2,967.13	0	0.00
64	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	2,736.64	2,787.71	0	23.20
32	CUSIP # 74144T108 T ROWE PRICE GROUP INC	3,714.88	3,410.61	0	0.00
49	CUSIP # 74340W103 PROLOGIS INC	3,218.81	3,131.41	0	0.00
17	CUSIP # 74460D109 PUBLIC STORAGE INC	3,856.62	3,568.72	0	0.00
40	CUSIP # 74758T303 QUALYS INC	3,372.00	2,544.31	0	0.00
76	CUSIP # 74762E102 QUANTA SERVICES INC	2,538.40	2,869.60	0	0.00
16	CUSIP # 755111507 RAYTHEON COMPANY	3,090.88	2,674.46	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	2,269.16	2,633.69	0	0.00
30	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	2,626.20	2,646.00	0	0.00
252	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	3,220.56	3,254.23	0	41.74
46	CUSIP # 76680R206 RINGCENTRAL INC CL A	3,236.10	2,399.90	0	0.00
64	CUSIP # 775711104 ROLLINS INC	3,365.12	2,510.42	0	0.00
44	CUSIP # 778296103 ROSS STORES INC	3,729.00	2,974.22	0	0.00
25	CUSIP # 800013104 SANDERSON FARMS INC	2,628.75	2,839.49	0	0.00
49	CUSIP # 806407102 HENRY SCHEIN INC	3,559.36	3,477.17	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,962.74	4,018.95	0	0.00
67	CUSIP # 830566105 SKECHERS USA INC	2,010.67	1,888.13	0	0.00
34	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,286.10	3,159.34	0	0.00
21	CUSIP # 832696405 JM SMUCKER CO	2,257.08	2,577.53	0	0.00
60	CUSIP # 844741108 SOUTHWEST AIRLINES	3,052.80	3,100.40	0	0.00
78	CUSIP # 848577102 SPIRIT AIRLINES INC	2,835.30	3,110.89	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 84857L101 SPIRE INC	2,896.65	2,993.50	0	23.06
125	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	2,758.75	2,661.16	0	0.00
15	CUSIP # 852857200 STAMPS.COM INC	3,795.75	2,996.83	0	0.00
20	CUSIP # 854502101 STANLEY BLACK & DECKER INC	2,656.20	3,266.26	0	0.00
22	CUSIP # 87162W100 SYNNEX CORPORATION	2,123.22	2,770.57	0	0.00
57	CUSIP # 871829107 SYSCO CORPORATION	3,892.53	3,167.17	0	0.00
42	CUSIP # 872540109 TJX COMPANIES INC	3,997.56	3,317.77	0	0.00
51	CUSIP # 872590104 T-MOBILE US INC	3,047.25	3,210.97	0	0.00
45	CUSIP # 87612E106 TARGET CORPORATION	3,425.40	2,691.67	0	0.00
35	CUSIP # 878237106 TECH DATA CORPORATION	2,874.20	3,098.83	0	0.00
71	CUSIP # 880770102 TERADYNE INC	2,702.97	3,076.61	0	0.00
33	CUSIP # 882508104 TEXAS INSTRUMENTS INC	3,638.25	2,885.17	0	0.00
28	CUSIP # 885160101 THOR INDUSTRIES INC	2,726.92	3,828.27	0	10.36
31	CUSIP # 891027104 TORCHMARK CORP	2,523.71	2,755.02	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
72	CUSIP # 902104108 II-VI INC	3,128.40	3,347.89	0	0.00
42	CUSIP # 902494103 TYSON FOODS INC CL A	2,891.70	2,817.59	0	0.00
68	CUSIP # 911163103 UNITED NATURAL FOODS INC	2,900.88	2,874.12	0	0.00
23	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	2,602.45	3,087.80	0	0.00
16	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,925.44	3,046.69	0	0.00
91	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	3,332.42	2,949.95	0	0.00
22	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	2,451.68	2,544.94	0	0.00
71	CUSIP # 917047102 URBAN OUTFITTERS INC	3,163.05	1,804.84	0	0.00
33	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	3,657.39	2,522.93	0	0.00
72	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3,622.32	3,511.72	0	0.00
28	CUSIP # 928563402 VMWARE INC CL A	4,115.16	2,929.78	0	0.00
49	CUSIP # 92939U106 WEC ENERGY GROUP INC	3,167.85	3,169.38	0	0.00
41	CUSIP # 94106L109 WASTE MANAGEMENT INC	3,334.94	3,507.21	0	0.00
17	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	4,186.08	3,461.30	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57	CUSIP # 95040Q104 WELLTOWER INC	3,573.33	3,489.11	0	0.00
80	CUSIP # 950755108 WERNER ENTERPRISES INC	3,004.00	2,424.16	0	7.20
62	CUSIP # 969904101 WILLIAMS-SONOMA INC	3,805.56	3,282.04	0	0.00
68	CUSIP # 98389B100 XCEL ENERGY INC	3,106.24	3,009.63	0	25.84
		<b>577,609.26</b>	<b>547,188.80</b>	<b>57</b>	<b>507.10</b>
<b>FOREIGN STOCK</b>					
258	CUSIP # 054536107 AXA S.A. (ADR)	6,283.59	6,948.09	1	0.00
91	CUSIP # 063671101 BANK OF MONTREAL	7,030.66	6,665.13	1	0.00
188	CUSIP # 138006309 CANON INC SPONS ADR	6,145.72	6,062.20	1	0.00
194	CUSIP # 26874R108 ENI SPA (ADR)	7,201.28	6,622.04	1	0.00
94	CUSIP # 433578507 HITACHI LTD ADR	6,627.94	7,285.32	1	0.00
197	CUSIP # 438128308 HONDA MOTORS LTD ADR	5,766.19	5,997.73	1	0.00
204	CUSIP # 500458401 KOMATSU LTD SPONS ADR	5,808.90	7,262.13	1	0.00
152	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	7,476.88	6,157.00	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,842	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	6,133.86	6,938.97	1	0.00
268	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	6,807.20	6,438.72	1	0.00
87	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	6,736.41	6,787.40	1	0.00
123	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	5,017.17	4,697.87	0	0.00
147	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,664.98	6,662.11	1	0.00
331	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	6,431.33	6,562.90	1	0.00
139	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	6,410.68	5,738.62	1	0.00
133	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	7,378.84	7,307.14	1	0.00
89	CUSIP # 780087102 ROYAL BANK OF CANADA	6,701.70	7,201.14	1	0.00
171	CUSIP # 80105N105 SANOFI-AVENTIS ADR	6,841.71	7,273.42	1	0.00
198	CUSIP # 867224107 SUNCOR ENERGY INC	8,054.64	7,335.33	1	1.84
568	CUSIP # 87969N204 TELSTRA CORP ADR	5,532.32	8,448.15	1	0.00
150	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	7,077.00	6,499.52	1	0.00
121	CUSIP # 891160509 TORONTO-DOMINION BANK	7,001.06	6,288.30	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
119	CUSIP # 89151E109 TOTAL SA SPON ADR	7,206.64	6,333.46	1	72.91
53	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	6,826.93	6,288.38	1	0.00
45	CUSIP # G1151C101 ACCENTURE PLC	7,361.55	5,892.34	1	0.00
86	CUSIP # G29183103 EATON CORP PLC	6,427.64	6,393.39	1	0.00
69	CUSIP # H84989104 TE CONNECTIVITY LTD	6,214.14	6,565.00	1	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	7,140.25	6,108.36	1	0.00
		<b>186,307.21</b>	<b>184,760.16</b>	<b>19</b>	<b>74.75</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
695	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	18,431.40	20,061.38	2	0.00
635	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	14,541.50	14,748.41	1	0.00
173	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	19,526.51	19,635.68	2	0.00
83	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	9,509.31	9,847.77	1	0.00
293	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	14,699.81	14,711.02	1	0.00
664	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	18,426.00	18,151.62	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,939	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	51,546.76	51,102.71	5	0.00
		146,681.29	148,258.59	15	0.00
MUTUAL FUNDS - EQUITY					
105	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	10,487.40	10,409.12	1	86.75
156	CUSIP # 78463V107 SPDR GOLD TRUST	18,509.40	18,738.48	2	0.00
1,042	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	43,972.40	42,796.54	4	0.00
		72,969.20	71,944.14	7	86.75



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
127,846.95	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	127,846.95	127,846.95	4	0.00
		<b>127,846.95</b>	<b>127,846.95</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
439	CUSIP # 00206R102 AT&T INC	14,096.29	18,859.44	0	0.00
986	CUSIP # 002444107 AVX CORP	15,450.62	11,652.03	0	0.00
420	CUSIP # 002896207 ABERCROMBIE & FITCH CO	10,281.60	7,671.17	0	0.00
120	CUSIP # 003654100 ABIOMED INC	49,086.00	23,154.17	1	0.00
1,667	CUSIP # 004446100 ACETO CORPORATION	5,584.45	17,529.84	0	0.00
359	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	17,267.90	15,349.05	0	0.00
409	CUSIP # 00766T100 AECOM TECHNOLOGY CORP	13,509.27	15,468.38	0	0.00
548	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	16,160.52	17,159.52	0	0.00
1,541	CUSIP # 015857105 ALGONQUIN POWE & UTILITIES	14,901.47	17,211.43	0	197.56
101	CUSIP # 016255101 ALIGN TECHNOLOGY INC	34,556.14	9,768.21	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
922	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	37,331.78	40,326.25	1	0.00
164	CUSIP # 020002101 ALLSTATE CORPORATION	14,968.28	16,764.85	0	75.44
244	CUSIP # 025676206 AMERICAN EQUITY INVT LIFE HL	8,784.00	7,559.12	0	0.00
305	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	12,840.50	7,748.53	0	0.00
1,700	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	24,769.00	17,812.43	1	0.00
411	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	7,513.08	7,552.13	0	189.06
444	CUSIP # 038222105 APPLIED MATERIALS INC	20,508.36	14,172.43	1	0.00
399	CUSIP # 03852U106 ARAMARK	14,802.90	17,218.73	0	0.00
841	CUSIP # 03938L203 ARCELORMITTAL	24,203.98	28,465.75	1	0.00
428	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	19,615.24	15,601.93	1	0.00
722	CUSIP # 03957W106 ARCHROCK INC	8,664.00	7,264.55	0	0.00
95	CUSIP # 040413106 ARISTA NETWORKS INC	24,461.55	9,226.40	1	0.00
295	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	6,728.95	7,557.81	0	0.00
214	CUSIP # 042735100 ARROW ELECTRONICS	16,109.92	15,450.23	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
433	CUSIP # 053807103 AVNET INC	18,571.37	17,257.22	1	0.00
916	CUSIP # 06777U101 BARNES & NOBLE EDUCATION INC	5,166.24	7,877.60	0	0.00
293	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	13,460.42	14,473.91	0	0.00
18	CUSIP # 08986R309 BIGLARI HOLDINGS INC CL B	3,302.82	7,547.93	0	0.00
1	CUSIP # 08986R408 BIGLARI HOLDINGS INC CL A	950.00	1,175.00	0	0.00
246	CUSIP # 12514G108 CDW CORP OF DELAWARE	19,874.34	17,119.07	1	0.00
84	CUSIP # 125509109 CIGNA CORP	14,275.80	17,057.88	0	0.00
617	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	11,747.68	11,534.68	0	0.00
236	CUSIP # 126650100 CVS HEALTH CORP	15,186.60	17,370.71	0	0.00
514	CUSIP # 12673P105 CA INC	18,324.10	17,188.11	1	0.00
1,238	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	13,296.12	15,458.29	0	0.00
277	CUSIP # 14149Y108 CARDINAL HEALTH INC	13,525.91	17,427.46	0	131.94
1,080	CUSIP # 149205106 CATO CORP CLASS A	26,589.60	17,513.82	1	0.00
1,252	CUSIP # 150602209 CEDAR SHOPPING CENTERS INC	5,909.44	7,774.79	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159	CUSIP # 150870103 CELANESE CORP SERIES A	17,658.54	16,932.66	1	0.00
167	CUSIP # 15135B101 CENTENE CORPORATION	20,576.07	17,016.97	1	0.00
452	CUSIP # 163851108 THE CHEMOURS CO	20,050.72	23,241.70	1	0.00
715	CUSIP # 171779309 CIENA CORP	18,954.65	15,165.08	1	0.00
187	CUSIP # 171798101 CIMAREX ENERGY CO	19,025.38	23,410.01	1	0.00
1,720	CUSIP # 18911Q102 CLOUD PEAK ENERGY INC	6,002.80	8,083.95	0	0.00
372	CUSIP # 192422103 COGNEX CORPORATION	16,594.92	22,771.87	0	0.00
427	CUSIP # 20030N101 COMCAST CORP	14,009.87	17,492.57	0	0.00
1,809	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	6,005.88	8,154.79	0	0.00
345	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	10,998.60	7,729.62	0	0.00
533	CUSIP # 219350105 CORNING INC	14,662.83	12,900.47	0	0.00
1,632	CUSIP # 222795106 COUSINS PROPERTIES INC	15,814.08	15,190.49	0	0.00
306	CUSIP # 228368106 CROWN HOLDINGS, INC	13,696.56	17,501.67	0	0.00
109	CUSIP # 244199105 DEERE & CO	15,238.20	17,121.72	0	75.21



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
550	CUSIP # 25179M103 DEVON ENERGY CORPORATION	24,178.00	23,187.95	1	0.00
829	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	17,292.94	15,691.73	0	0.00
184	CUSIP # 277432100 EASTMAN CHEMICAL CO	18,392.64	13,927.15	1	103.04
454	CUSIP # 278642103 EBAY INC	16,462.04	13,529.15	0	0.00
269	CUSIP # 281020107 EDISON INTERNATIONAL	17,019.63	16,992.73	0	162.75
301	CUSIP # 288853104 PERRY ELLIS INTERNATIONAL	8,178.17	7,645.31	0	0.00
347	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	23,498.84	17,384.60	1	86.75
723	CUSIP # 30219E103 EXPRESS INC	6,615.45	6,946.51	0	0.00
638	CUSIP # 302301106 EZCORP INC-CL A	7,687.90	7,727.78	0	0.00
69	CUSIP # 31428X106 FEDEX CORPORATION	15,667.14	17,670.90	0	44.85
1,369	CUSIP # 345370860 FORD MOTOR COMPANY	15,154.83	17,266.12	0	0.00
469	CUSIP # 349553107 FORTIS INC	14,951.72	17,088.02	0	0.00
1,191	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	20,556.66	23,385.29	1	0.00
275	CUSIP # 361448103 GATX CORP	20,413.25	16,897.31	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
948	CUSIP # 36467W109 GAMESTOP CORP CL A	13,812.36	23,983.45	0	0.00
667	CUSIP # 364760108 GAP INC	21,604.13	22,529.86	1	0.00
416	CUSIP # 37045V100 GENERAL MOTORS CO	16,390.40	14,609.92	0	0.00
801	CUSIP # 377316104 GLATFELTER (P.H.)CO	15,691.59	16,466.97	0	0.00
105	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	6,615.00	7,572.08	0	0.00
1,163	CUSIP # 402635304 GULFPORT ENERGY CORP	14,618.91	15,394.05	0	0.00
579	CUSIP # 40416E103 HCI GROUP INC	24,069.03	17,942.63	1	0.00
373	CUSIP # 428567101 HIBBETT SPORTS INC	8,541.70	7,946.77	0	0.00
1,489	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	9,053.12	9,489.48	0	0.00
121	CUSIP # 437076102 HOME DEPOT INC	23,607.10	22,918.01	1	0.00
69	CUSIP # 444859102 HUMANA INC	20,536.47	17,395.59	1	34.50
96	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	20,811.84	22,144.28	1	0.00
106	CUSIP # 452327109 ILLUMINA INC	29,604.74	23,632.70	1	0.00
383	CUSIP # 460335201 INTL SPEEDWAY	17,120.10	14,448.66	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
424	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	6,741.60	7,506.79	0	178.08
640	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	10,304.00	7,399.04	0	0.00
220	CUSIP # 482539103 KLX INC	15,818.00	10,258.60	0	0.00
475	CUSIP # 48666K109 K B HOME	12,939.00	15,099.54	0	0.00
859	CUSIP # 502160104 LSB INDUSTRIES INC	4,552.70	7,821.20	0	0.00
107	CUSIP # 50540R409 LABORATORY CORP AMERICA	19,209.71	17,276.22	1	0.00
124	CUSIP # 512807108 LAM RESEARCH CORPORATION	21,433.40	23,355.13	1	0.00
96	CUSIP # 521865204 LEAR CORPORATION	17,837.76	11,178.21	1	0.00
363	CUSIP # 524901105 LEGG MASON INC	12,606.99	15,182.48	0	123.42
109	CUSIP # 526107107 LENNOX INTERNATIONAL INC	21,816.35	22,462.18	1	69.76
308	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	15,030.40	17,531.52	0	0.00
53	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	15,657.79	16,854.95	0	0.00
649	CUSIP # 546347105 LOUISIANA PACIFIC	17,665.78	17,177.67	1	0.00
185	CUSIP # 548661107 LOWES COS INC	17,680.45	17,167.02	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
239	CUSIP # 552676108 MDC HOLDINGS INC	7,354.03	7,624.10	0	0.00
223	CUSIP # 55305B101 M/I HOMES INC	5,905.04	7,742.94	0	0.00
135	CUSIP # 56418H100 MANPOWER INC	11,618.10	17,108.55	0	0.00
382	CUSIP # 580037703 MCDERMOTT INTERNATIONAL INC	7,506.30	7,926.31	0	0.00
148	CUSIP # 59001A102 MERITAGE HOMES CORP	6,504.60	7,698.38	0	0.00
338	CUSIP # 59156R108 METLIFE INC	14,736.80	17,923.41	0	0.00
549	CUSIP # 595112103 MICRON TECHNOLOGY INC	28,789.56	23,638.02	1	0.00
365	CUSIP # 61174X109 MONSTER BEVERAGE CORP	20,914.50	22,963.87	1	0.00
484	CUSIP # 626717102 MURPHY OIL CORP	16,344.68	15,442.60	0	0.00
7	CUSIP # 62944T105 NVR INC	20,792.45	24,448.69	1	0.00
279	CUSIP # 635906100 NATIONAL HEALTHCARE CORP	19,636.02	20,119.64	1	139.50
1,288	CUSIP # 63938C108 NAVIENT CORPORATION	16,782.64	17,626.28	0	0.00
1,166	CUSIP # 649445103 NEW YORK COMMUNITY BANCORP INC	12,872.64	15,307.13	0	0.00
116	CUSIP # 67066G104 NVIDIA CORP	27,480.40	11,823.40	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,584	CUSIP # 684060106 ORANGE SPON ADR	26,405.28	27,841.18	1	108.01
911	CUSIP # 690732102 OWENS & MINOR INC	15,222.81	25,137.49	0	236.86
147	CUSIP # 69327R101 PDC ENERGY INC	8,886.15	7,769.74	0	0.00
384	CUSIP # 69331C108 PG & E CORP	16,343.04	16,947.66	0	0.00
142	CUSIP # 695156109 PACKAGING CORP OF AMERICA	15,874.18	17,439.53	0	112.18
675	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	12,150.00	15,549.64	0	0.00
548	CUSIP # 707569109 PENN NATIONAL GAMING INC	18,407.32	16,964.16	1	0.00
519	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	19,047.30	17,444.11	1	0.00
1,271	CUSIP # 72147K108 PILGRIMS PRIDE CORP	25,585.23	38,116.02	1	0.00
218	CUSIP # 74144T108 T ROWE PRICE GROUP INC	25,307.62	22,562.67	1	0.00
511	CUSIP # 745867101 PULTEGROUP INC	14,691.25	16,913.59	0	45.99
1,557	CUSIP # 74733V100 QEP RESOURCES INC	19,088.82	15,660.15	1	0.00
516	CUSIP # 751452202 RAMCO-GERSHENSON PROPERTIES	6,816.36	7,693.51	0	113.52
198	CUSIP # 758750103 REGAL BELOIT CORP	16,196.40	13,943.40	0	55.44

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
208	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	27,763.84	28,930.77	1	0.00
374	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	32,739.96	32,788.06	1	0.00
285	CUSIP # 778296103 ROSS STORES INC	24,153.75	23,045.10	1	0.00
677	CUSIP # 78454L100 SM ENERGY COMPANY	17,392.13	15,726.71	0	0.00
121	CUSIP # 800013104 SANDERSON FARMS INC	12,723.15	11,659.32	0	0.00
433	CUSIP # 80589M102 SCANA CORPORATION	16,679.16	16,882.67	0	0.00
377	CUSIP # 808541106 SCHWEITZER MAUDUIT INTL INC	16,482.44	17,154.89	0	0.00
574	CUSIP # 81663A105 SEMGROUP CORP CL A	14,579.60	17,512.57	0	0.00
460	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	16,463.40	17,325.76	0	0.00
286	CUSIP # 824889109 SHOE CARNIVAL INC	9,280.70	7,766.24	0	0.00
587	CUSIP # 827048109 SILGAN HOLDINGS INC	15,749.21	17,345.79	0	0.00
1,133	CUSIP # 858155203 STEELCASE INC CL A	15,295.50	17,062.64	0	152.96
255	CUSIP # 860630102 STIFEL FINANCIAL CORP	13,323.75	15,330.60	0	0.00
742	CUSIP # 872275102 TCF FINANCIAL CORP	18,268.04	14,605.80	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
268	CUSIP # 872590104 T-MOBILE US INC	16,013.00	17,208.28	0	0.00
357	CUSIP # 87612G101 TARGA RESOURCES CORP	17,667.93	17,464.44	1	0.00
609	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	16,698.78	15,721.98	0	0.00
150	CUSIP # 885160101 THOR INDUSTRIES INC	14,608.50	23,309.76	0	55.50
417	CUSIP # 89400J107 TRANSUNION	29,873.88	22,922.36	1	0.00
389	CUSIP # 896288107 TRINET GROUP INC	21,760.66	16,972.07	1	0.00
366	CUSIP # 902681105 UGI CORPORATION	19,057.62	17,456.26	1	95.16
346	CUSIP # 909218109 UNIT CORPORATION	8,843.76	7,760.78	0	0.00
310	CUSIP # 911163103 UNITED NATURAL FOODS INC	13,224.60	15,383.01	0	0.00
145	CUSIP # 911312106 UNITED PARCEL SERVICE INC	15,403.35	17,726.11	0	0.00
328	CUSIP # 913456109 UNIVERSAL CORPORATION	21,664.40	17,487.56	1	0.00
187	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	20,725.21	12,193.40	1	0.00
1,282	CUSIP # 92840M102 VISTRA ENERGY CORP	30,332.12	23,417.65	1	0.00
2,134	CUSIP # 93964W108 WASHINGTON PRIME GROUP INC	17,306.74	15,663.35	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	20,930.40	11,624.09	1	0.00
1,078	CUSIP # 98212B103 WPX ENERGY INC	19,436.34	15,379.29	1	0.00
148	CUSIP # 98310W108 WYNDHAM DESTINATIONS INC	6,551.96	9,451.14	0	0.00
148	CUSIP # 98311A105 WYNDHAM HOTELS & RESORTS INC	8,706.84	7,773.78	0	0.00
514	CUSIP # G8827U100 THIRD POINT REINSURANCE LTD	6,425.00	7,363.05	0	0.00
215	CUSIP # N3167Y103 FERRARI NV	29,027.15	12,663.29	1	0.00
		<b>2,561,517.36</b>	<b>2,469,574.71</b>	<b>73</b>	<b>2,587.48</b>
<b>FOREIGN STOCK</b>					
360	CUSIP # 05534B760 BCE INC	14,576.40	17,281.69	0	211.07
658	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	30,044.28	25,019.59	1	0.00
3,233	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	22,631.00	22,494.43	1	0.00
4,206.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	22,461.00	20,719.65	1	0.00
2,520	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	25,275.60	27,896.15	1	0.00
1,906	CUSIP # 067901108 BARRICK GOLD CORP	25,025.78	28,507.09	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
191	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	32,706.84	28,124.88	1	653.21
2,493	CUSIP # 15135U109 CENOVUS ENERGY INC	25,877.34	24,005.60	1	2.45
551	CUSIP # 16941M109 CHINA MOBILE LTD	24,458.89	28,995.67	1	499.95
2,038	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	25,495.38	23,938.75	1	1.81
653	CUSIP # 257559203 DOMTAR CORP	31,174.22	25,928.09	1	0.00
825	CUSIP # 26874R108 ENI SPA (ADR)	30,624.00	27,621.00	1	0.00
1,723	CUSIP # 292505104 ENCANA CORP	22,485.15	23,448.31	1	0.00
439	CUSIP # 29250N105 ENBRIDGE INC	15,667.91	17,641.22	0	0.00
300	CUSIP # 344419106 FOMENTO ECONOMICO MEXICANO SAB	26,337.00	22,910.70	1	0.00
805	CUSIP # 438128308 HONDA MOTORS LTD ADR	23,562.35	23,822.85	1	0.00
1,560	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	22,370.40	28,882.21	1	0.00
7,405	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	24,658.65	24,066.25	1	0.00
3,794	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	21,436.10	22,715.08	1	0.00
7,527	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	25,516.53	27,542.80	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
350	CUSIP # 693483109 POSCO ADR	25,942.00	28,718.24	1	0.00
2,695	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	27,030.85	29,041.28	1	0.00
414	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	28,661.22	18,922.50	1	0.00
3,174	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	24,661.98	23,857.32	1	0.00
455	CUSIP # 87971M103 TELUS CORPORATION	16,157.05	14,588.72	0	185.84
496	CUSIP # 89151E109 TOTAL SA SPON ADR	30,037.76	23,987.58	1	303.90
215	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	27,694.15	27,585.51	1	0.00
2,262	CUSIP # 91912E105 VALE SA SPONS ADR	28,998.84	28,783.95	1	0.00
727	CUSIP # G0129K104 AIRCATTLE LTD	14,903.50	15,448.67	0	0.00
589	CUSIP # G0551A103 ARRIS INTL PLC	14,398.11	15,223.59	0	0.00
256	CUSIP # G16962105 BUNGE LTD	17,845.76	18,413.40	1	0.00
220	CUSIP # G29183103 EATON CORP PLC	16,442.80	17,219.33	0	0.00
2,612	CUSIP # G3157S106 ENSCO PLC CL A	18,963.12	15,709.74	1	0.00
983	CUSIP # G7665A101 ROWAN COMPANIES PLC CL A	15,944.26	18,253.05	0	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,502	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	28,372.78	27,576.57	1	0.00
		828,439.00	814,891.46	24	1,858.23



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0019  
HB&T FIXED INCOME FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
63.03	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	63.03	63.03	0	0.00
		<b>63.03</b>	<b>63.03</b>	<b>0</b>	<b>0.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
303,000	CUSIP # 9128282X7 UNITED STATES TREASURY NOTES 1.375% 09/30/2019	299,057.97	299,175.18	10	1,052.88
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	199,398.00	200,239.77	6	319.29
200,000	CUSIP # 912828P95 UNITED STATES TREASURY NOTES 1% 03/15/2019	198,258.00	200,464.03	6	586.96
303,000	CUSIP # 912828TC4 UNITED STATES TREASURY NOTES 1% 06/30/2019	298,976.16	299,062.81	10	8.28
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	199,928.00	200,086.05	6	1,147.10
		<b>1,195,618.13</b>	<b>1,199,027.84</b>	<b>38</b>	<b>3,114.51</b>
<b>CORPORATE BONDS</b>					
187,000	CUSIP # 00206RAX0 AT&T INC 4.45% 05/15/2021	191,443.12	196,876.60	6	1,063.30
200,000	CUSIP # 0258M0EE5 AMERICAN EXPRESS CREDIT CO DOMESTIC MED TERM NOTE 2.2% 03/03/2020	197,376.00	201,228.83	6	1,442.22

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0019  
HB&T FIXED INCOME FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 037833BS8 APPLE INC SR UNSECURED 2.25% 02/23/2021	98,261.00	101,125.86	3	800.00
98,000	CUSIP # 06051GFW4 BANK OF AMERICA CORP 2.625% 04/19/2021	96,273.24	98,625.73	3	514.50
196,000	CUSIP # 06406RAA5 BANK OF NY MELLON CORP 2.6% 02/07/2022	191,968.28	197,712.60	6	2,038.40
100,000	CUSIP # 11271RAA7 BROOKFIELD FINANCE LLC 4% 04/01/2024	98,932.00	102,132.71	3	1,000.00
191,000	CUSIP # 151020AR5 CELGENE CORP 3.55% 08/15/2022	189,546.49	196,942.02	6	2,561.52
100,000	CUSIP # 30231GAJ1 EXXON MOBIL CORPORATION 2.397% 03/06/2022	97,780.00	101,107.05	3	765.71
100,000	CUSIP # 458140AR1 INTEL CORPORATION 3.1% 07/29/2022	99,922.00	102,833.55	3	1,308.89
100,000	CUSIP # 46625HKC3 JP MORGAN CHASE & CO 3.125% 01/23/2025	95,631.00	100,030.87	3	1,371.53
100,000	CUSIP # 494368BE2 KIMBERLY-CLARK CORP SR UNSECURED 3.625% 08/01/2020	101,016.00	104,037.23	3	1,510.42
188,000	CUSIP # 50540RAJ1 LABORATORY CORP AMERICA 4.625% 11/15/2020	193,305.36	197,130.43	6	1,111.03
100,000	CUSIP # 57636QAB0 MASTERCARD INC 3.375% 04/01/2024	99,778.00	103,557.32	3	843.75

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0019  
HB&T FIXED INCOME FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
95,000	CUSIP # 91324PBM3 UNITEDHEALTH GROUP INC 3.875% 10/15/2020-2020	96,493.40	98,172.66	3	777.15
		1,847,725.89	1,901,513.46	59	17,108.42
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
70,443.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	70,443.38	70,443.38	2	0.00
		70,443.38	70,443.38	2	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0402  
HB&T LARGE CAP 500 INDEX FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
56,836.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	56,836.94	56,836.94	1	0.00
		<b>56,836.94</b>	<b>56,836.94</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
27,443.284	CUSIP # 06427F694 BNY MELLON STOCK INDEX FUND INSTL	8,221,459.02	8,250,000.00	99	0.00
		<b>8,221,459.02</b>	<b>8,250,000.00</b>	<b>99</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1232  
HB&T METLIFE STABLE VALUE FUND  
#29551

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,147,481.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,147,481.69	2,147,481.69	4	0.00
		2,147,481.69	2,147,481.69	4	0.00
<b>INSURANCE POLICIES/ANNUITIES</b>					
3,697,795.548	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	46,081,928.12	43,612,878.03	95	0.00
		46,081,928.12	43,612,878.03	95	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
58,211.84	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	58,211.84	58,211.84	0	1,790.76
4,553,400.45	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	4,553,400.45	4,553,400.45	13	5,895.08
		<b>4,611,612.29</b>	<b>4,611,612.29</b>	<b>13</b>	<b>7,685.84</b>
<b>COMMERCIAL PAPER/REPO AGREEMENTS</b>					
1,000,000	CUSIP # 03785EG99 APPLE INC A1/P1 07/09/2018	995,206.39	995,206.39	3	4,308.86
2,000,000	CUSIP # 30229BH67 EXXON MOBIL CORP A1/P1 08/06/2018	1,990,393.61	1,990,393.61	6	5,864.95
2,000,000	CUSIP # 3454G1G59 FORD MOTOR CREDIT CORP A2/P2 07/05/2018	1,988,246.94	1,988,246.94	6	11,114.30
2,000,000	CUSIP # 63873KJR9 NATIXIS NY A1/P1 09/25/2018	1,988,852.50	1,988,852.50	6	490.00
2,000,000	CUSIP # 65475MJA9 NISSAN MOTOR ACCEPTANCE CORP A1/P1 09/10/2018	1,985,127.50	1,985,127.50	6	5,874.00
2,000,000	CUSIP # 88513BGD6 THOMSON REUTERS CORP A2/P2 07/13/2018	1,991,155.28	1,991,155.28	6	7,075.76
2,000,000	CUSIP # 89233HJR6 TOYOTA MOTOR CREDIT CORP A1/P1 09/25/2018	1,989,052.50	1,989,052.50	6	432.12
1,000,000	CUSIP # 9113A3G24 UNITED PARCEL SERVICE INC A1/P1 07/02/2018	995,970.83	995,970.83	3	3,930.89

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		13,924,005.55	13,924,005.55	40	39,090.88
	<b>GUARANTEED CONTRACTS</b>				
5,203,839.91	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,203,839.91	5,203,839.91	15	7,908.76
		5,203,839.91	5,203,839.91	15	7,908.76
	<b>U S GOVERNMENT OBLIGATIONS</b>				
2,000,000	CUSIP # 912828B33 UNITED STATES TREASURY NOTES 1.5% 01/31/2019	1,991,640.00	1,995,247.63	6	12,513.81
2,000,000	CUSIP # 912828N22 UNITED STATES TREASURY NOTES 1.25% 12/15/2018	1,992,180.00	1,993,358.94	6	1,092.90
2,000,000	CUSIP # 912828RE2 UNITED STATES TREASURY NOTES 1.5% 08/31/2018	1,998,640.00	1,999,370.99	6	10,027.17
		5,982,460.00	5,987,977.56	17	23,633.88
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
5,102,642.72	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	5,102,642.72	5,102,642.72	15	7,599.72
		5,102,642.72	5,102,642.72	15	7,599.72



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
724.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	724.71	724.71	0	0.00
		<b>724.71</b>	<b>724.71</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,386	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	68,371.38	69,252.35	8	0.00
1,390	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	68,262.90	70,723.63	8	0.00
624	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	29,808.48	30,139.71	4	0.00
1,008	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	47,466.72	48,324.00	6	0.00
4,224	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	77,975.04	76,902.30	9	0.00
153	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	13,017.24	13,104.48	2	0.00
752	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	83,050.88	82,934.86	10	0.00
183	CUSIP # 46431W606 ISHARES INT RATE HEDG HY ETF	16,570.74	16,718.83	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,576	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	90,237.28	90,377.16	11	0.00
633	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	29,732.01	30,033.51	4	0.00
1,379	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	65,571.45	67,775.74	8	0.00
		<b>590,064.12</b>	<b>596,286.57</b>	<b>70</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
36	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	7,223.40	7,017.66	1	4.11
358	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	29,875.10	29,980.57	4	132.29
272	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	29,838.40	30,011.16	4	90.48
587	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	22,499.71	24,008.45	3	0.00
213	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	7,527.42	8,435.43	1	0.00
280	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	17,696.00	16,865.10	2	0.00
1,800	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	59,922.00	60,115.70	7	0.00
467	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	16,405.71	16,180.19	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
252	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	7,466.76	7,643.77	1	0.00
321	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	30,161.16	30,003.87	4	0.00
149	CUSIP # 922042866 VANGUARD PACIFIC ETF	10,427.02	11,029.70	1	0.00
		<b>239,042.68</b>	<b>241,291.60</b>	<b>28</b>	<b>226.88</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
16,914.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,914.82	16,914.82	2	0.00
		<b>16,914.82</b>	<b>16,914.82</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,124.06	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	1,124.06	1,124.06	0	0.00
		1,124.06	1,124.06	0	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,456	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	71,824.48	72,755.55	6	0.00
1,460	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	71,700.60	74,247.00	6	0.00
656	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	31,337.12	31,677.64	3	0.00
1,059	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	49,868.31	50,768.37	4	0.00
4,438	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	81,925.48	80,707.15	7	0.00
161	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	13,697.88	13,789.68	1	0.00
1,053	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	116,293.32	116,132.76	10	0.00
192	CUSIP # 46431W606 ISHARES INT RATE HEDG HY ETF	17,385.70	17,541.06	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,706	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	94,791.18	94,938.12	8	0.00
665	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	31,235.05	31,542.43	3	0.00
1,449	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	68,899.95	71,201.16	6	0.00
		<b>648,959.07</b>	<b>655,300.92</b>	<b>54</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
103	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	20,666.95	20,078.29	2	11.56
1,003	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	83,700.35	83,990.42	7	369.73
762	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	83,591.40	84,075.11	7	253.08
1,644	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	63,014.52	66,436.28	5	0.00
596	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	21,062.64	23,553.30	2	0.00
785	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	49,612.00	47,240.21	4	0.00
1,891	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	62,951.39	63,166.27	5	0.00
1,307	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	45,914.91	45,233.40	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
707	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	20,948.41	21,493.22	2	0.00
337	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	31,664.52	31,499.39	3	0.00
417	CUSIP # 922042866 VANGUARD PACIFIC ETF	29,181.66	30,987.23	2	0.00
		<b>512,308.75</b>	<b>517,753.12</b>	<b>43</b>	<b>634.37</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
40,891.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	40,891.18	40,891.18	3	0.00
		<b>40,891.18</b>	<b>40,891.18</b>	<b>3</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
34,962.03	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	34,962.03	34,962.03	1	0.00
		<b>34,962.03</b>	<b>34,962.03</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,652	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	331,473.80	323,183.26	5	183.58
15,711	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	1,311,082.95	1,320,674.51	19	5,921.29
11,842	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	1,299,067.40	1,310,770.04	19	4,028.20
25,027	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	959,284.91	1,011,321.62	14	0.00
8,886	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	314,031.24	353,275.11	5	0.00
12,560	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	793,792.00	759,927.50	12	0.00
20,609	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	723,994.17	716,730.85	11	0.00
11,227	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	332,656.01	341,979.59	5	0.00
6,418	CUSIP # 922042866 VANGUARD PACIFIC ETF	449,131.64	478,944.13	7	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		6,514,514.12	6,616,806.61	97	10,133.07
	COMMON TRUST FUNDS - FIXED INCOME				
170,890.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	170,890.56	170,890.56	3	0.00
		170,890.56	170,890.56	3	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
860.87	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	860.87	860.87	0	0.00
		<b>860.87</b>	<b>860.87</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,470	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	72,515.10	73,502.49	2	0.00
1,474	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	72,388.14	75,152.53	2	0.00
660	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	31,528.20	31,879.70	1	0.00
1,066	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	50,197.94	51,125.43	1	0.00
4,469	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	82,497.74	81,587.69	2	0.00
162	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	13,782.96	13,875.33	0	0.00
4,241	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	468,376.04	467,710.56	10	0.00
193	CUSIP # 46431W606 ISHARES INT RATE HEDG HY ETF	17,476.25	17,632.42	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,713	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	95,036.39	95,183.71	2	0.00
670	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	31,469.90	31,785.61	1	0.00
1,458	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	69,327.90	71,773.11	1	0.00
		<b>1,004,596.56</b>	<b>1,011,208.58</b>	<b>21</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
885	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	177,575.25	172,517.31	4	100.68
8,584	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	716,334.80	719,550.46	15	3,206.19
6,525	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	715,792.50	719,956.58	15	2,193.70
14,067	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	539,188.11	566,531.76	11	0.00
5,097	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	180,127.98	201,860.72	4	0.00
6,721	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	424,767.20	404,826.37	9	0.00
1,904	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	63,384.16	63,620.30	1	0.00
11,188	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	393,034.44	387,617.83	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,049	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	179,231.87	184,219.21	4	0.00
340	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	31,946.40	31,779.80	1	0.00
3,568	CUSIP # 922042866 VANGUARD PACIFIC ETF	249,688.64	265,704.73	5	0.00
		<b>3,671,071.35</b>	<b>3,718,185.07</b>	<b>77</b>	<b>5,500.57</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
108,014.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	108,014.03	108,014.03	2	0.00
		<b>108,014.03</b>	<b>108,014.03</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,932.66	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2,932.66	2,932.66	0	16.73
		<b>2,932.66</b>	<b>2,932.66</b>	<b>0</b>	<b>16.73</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,232	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	258,094.56	261,026.10	4	0.00
5,246	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	257,631.06	265,828.33	4	0.00
2,354	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	112,450.58	113,620.68	2	0.00
3,799	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	178,894.91	181,931.79	2	0.00
15,926	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	293,993.96	291,769.89	4	0.00
578	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	49,176.24	49,505.82	1	0.00
6,478	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	715,430.32	714,403.71	10	0.00
691	CUSIP # 46431W606 ISHARES INT RATE HEDG HY ETF	62,570.40	63,118.05	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,711	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	340,176.33	340,703.64	5	0.00
2,388	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	112,164.36	113,265.51	2	0.00
5,185	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	246,546.75	253,935.83	3	0.00
		<b>2,627,129.47</b>	<b>2,649,109.35</b>	<b>36</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,034	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	207,472.10	201,675.65	3	114.57
10,025	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	836,586.25	840,604.88	11	3,670.51
7,621	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	836,023.70	841,061.54	11	2,521.96
16,429	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	629,723.57	660,389.70	9	0.00
5,953	CUSIP # 78463X509 SPDR PORTFOLIO EMERGING MARKETS	210,379.02	235,046.22	3	0.00
7,850	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	496,120.00	473,106.41	7	0.00
6,786	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	225,905.94	226,611.20	3	0.00
13,067	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	459,043.71	453,040.62	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,065	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	209,335.95	214,279.17	3	0.00
1,211	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	113,785.56	113,192.17	2	0.00
4,167	CUSIP # 922042866 VANGUARD PACIFIC ETF	291,606.66	309,046.00	4	0.00
		<b>4,515,982.46</b>	<b>4,568,053.56</b>	<b>62</b>	<b>6,307.04</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
153,470.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	153,470.37	153,470.37	2	0.00
		<b>153,470.37</b>	<b>153,470.37</b>	<b>2</b>	<b>0.00</b>



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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR CUSTODIAN FEES		-2,619.01	0.00	-2,619.01		0.00
			-2,619.01	0.00	-2,619.01	-0.20	0.00
	REBATE RECEIVABLE		3,328.19	0.00	3,328.19		0.00
			3,328.19	0.00	3,328.19	0.25	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,970.78	0.00	-2,970.78		0.00
			-2,970.78	0.00	-2,970.78	-0.22	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-556.76	0.00	-556.76		0.00
			-556.76	0.00	-556.76	-0.04	0.00
	PAYABLE FOR TRUSTEE FEES		-88.15	0.00	-88.15		0.00
			-88.15	0.00	-88.15	-0.01	0.00
	74,139.410 BLACKROCK LIQ TREAS TR INSTL	100.0000	74,139.41	107.59	74,139.41		0.00
	996229704 FD 62	100.0000	74,139.41	107.59	74,139.41	5.58	0.00
	<b>SUBTOTAL UNITED STATES</b>		<b>71,232.90</b>	<b>107.59</b>	<b>71,232.90</b>		<b>0.00</b>
			<b>71,232.90</b>	<b>107.59</b>	<b>71,232.90</b>	<b>5.36</b>	<b>0.00</b>
	<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>71,232.90</b>	<b>107.59</b>	<b>71,232.90</b>		<b>0.00</b>
			<b>71,232.90</b>	<b>107.59</b>	<b>71,232.90</b>	<b>5.36</b>	<b>0.00</b>
	<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>71,232.90</b>	<b>107.59</b>	<b>71,232.90</b>	<b>5.36</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CANADA</b>						
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	98.4260	4,996.70	17.11	4,921.30		-75.40
	98.4260	4,996.70	17.11	4,921.30	0.37	-75.40
<b>MEXICO</b>						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	103.2500	10,396.52	193.58	10,325.00		-71.52
	103.2500	10,396.52	193.58	10,325.00	0.78	-71.52
<b>UNITED STATES</b>						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	93.7739	4,985.20	21.92	4,688.70		-296.50
	93.7739	4,985.20	21.92	4,688.70	0.35	-296.50
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.3511	10,311.00	49.06	9,835.11		-475.89
	98.3511	10,311.00	49.06	9,835.11	0.74	-475.89
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	99.9185	4,999.91	12.00	4,995.92		-3.99
	99.9185	4,999.91	12.00	4,995.92	0.38	-3.99
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	102.8378	9,976.50	204.32	10,283.78		307.28
	102.8378	9,976.50	204.32	10,283.78	0.77	307.28
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	117.1512	16,260.07	203.18	16,401.17		141.10
	117.1512	16,260.07	203.18	16,401.17	1.23	141.10
10,000.000 AUTOZONE INC 05332AL6 4.000% 11/15/2020 DD 11/15/10	101.6849	10,368.13	51.66	10,168.49		-199.64
	101.6849	10,368.13	51.66	10,168.49	0.77	-199.64

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	98.4199 98.4199	15,167.48 15,167.48	234.35 234.35	14,762.99 14,762.99	1.11	-404.49 -404.49
10,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	99.4539 99.4539	9,957.24 9,957.24	92.98 92.98	9,945.39 9,945.39	0.75	-11.85 -11.85
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	108.6503 108.6503	11,009.41 11,009.41	171.54 171.54	10,865.03 10,865.03	0.82	-144.38 -144.38
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	99.5654 99.5654	9,996.54 9,996.54	9.44 9.44	9,956.54 9,956.54	0.75	-40.00 -40.00
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	99.1316 99.1316	25,983.76 25,983.76	65.40 65.40	24,782.90 24,782.90	1.86	-1,200.86 -1,200.86
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	97.7139 97.7139	19,998.36 19,998.36	21.92 21.92	19,542.77 19,542.77	1.47	-455.59 -455.59
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	98.6409 98.6409	9,862.82 9,862.82	134.04 134.04	9,864.09 9,864.09	0.74	1.27 1.27
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	99.6979 99.6979	9,998.47 9,998.47	11.84 11.84	9,969.79 9,969.79	0.75	-28.68 -28.68
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	102.5696 102.5696	7,262.75 7,262.75	111.72 111.72	7,179.87 7,179.87	0.54	-82.88 -82.88

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 CGMS COMMERCIAL MORTGAG B1 AAB 17326CBA1 3.243% 08/15/2050 DD 08/01/17	98.0669 98.0669	15,443.03 15,443.03	40.50 40.50	14,710.04 14,710.04	1.11	-732.99 -732.99
25,000.000 CITIGROUP COMMERCIAL MOR P8 A4 17326DAD4 3.465% 09/15/2050 DD 09/01/17	98.1683 98.1683	25,685.96 25,685.96	72.30 72.30	24,542.07 24,542.07	1.85	-1,143.89 -1,143.89
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	96.0090 96.0090	15,397.47 15,397.47	190.06 190.06	14,401.36 14,401.36	1.08	-996.11 -996.11
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	103.6548 103.6548	15,842.54 15,842.54	30.88 30.88	15,548.22 15,548.22	1.17	-294.32 -294.32
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	97.2369 97.2369	9,943.56 9,943.56	53.97 53.97	9,723.69 9,723.69	0.73	-219.87 -219.87
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	86.1259 86.1259	6,289.49 6,289.49	8.70 8.70	5,960.77 5,960.77	0.45	-328.72 -328.72
13,673.850 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	98.6085 98.6085	14,116.89 14,116.89	34.20 34.20	13,483.58 13,483.58	1.01	-633.31 -633.31
4,646.720 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	96.1316 96.1316	4,635.47 4,635.47	8.40 8.40	4,466.96 4,466.96	0.34	-168.51 -168.51
14,487.490 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	97.8869 97.8869	14,617.87 14,617.87	30.30 30.30	14,181.36 14,181.36	1.07	-436.51 -436.51

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
2,343.370 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	98.4510 98.4510	2,395.51 2,395.51	6.00 6.00	2,307.07 2,307.07	 0.17	-88.44 -88.44
20,000.000 FHLMC MULTICLASS MTG K068 A2 3137FBBX3 3.244% 08/25/2027 DD 10/01/17	98.9310 98.9310	20,563.40 20,563.40	54.00 54.00	19,786.20 19,786.20	 1.49	-777.20 -777.20
12,411.396 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	102.0723 102.0723	13,261.55 13,261.55	41.40 41.40	12,668.60 12,668.60	 0.95	-592.95 -592.95
18,282.920 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	99.8290 99.8290	18,884.98 18,884.98	53.40 53.40	18,251.66 18,251.66	 1.37	-633.32 -633.32
18,702.300 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	99.8290 99.8290	19,306.89 19,306.89	54.60 54.60	18,670.33 18,670.33	 1.40	-636.56 -636.56
4,169.840 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	114.6022 114.6022	5,075.55 5,075.55	27.69 27.69	4,778.73 4,778.73	 0.36	-296.82 -296.82
14,956.330 FNMA POOL #0BM3352 3140J7WN1 2.546% 12/01/2026 DD 12/01/17	94.4698 94.4698	14,587.60 14,587.60	31.73 31.73	14,129.22 14,129.22	 1.06	-458.38 -458.38
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	98.1365 98.1365	10,999.70 10,999.70	11.84 11.84	10,795.01 10,795.01	 0.81	-204.69 -204.69
15,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	98.1412 98.1412	15,389.25 15,389.25	41.63 41.63	14,721.18 14,721.18	 1.11	-668.07 -668.07

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 GE CAPITAL CREDIT CARD MAS 2 A 36159JCV1 2.220% 01/15/2022 DD 02/02/12	99.8434 99.8434	14,085.10 14,085.10	13.76 13.76	13,978.08 13,978.08	 1.05	-107.02 -107.02
9,065.190 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	101.4350 101.4350	9,396.52 9,396.52	30.96 30.96	9,195.28 9,195.28	 0.69	-201.24 -201.24
4,963.084 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.7505 112.7505	5,321.50 5,321.50	30.90 30.90	5,595.90 5,595.90	 0.42	274.40 274.40
7,632.148 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.3183 112.3183	8,074.04 8,074.04	44.46 44.46	8,572.30 8,572.30	 0.65	498.26 498.26
3,662.091 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	114.1901 114.1901	3,913.99 3,913.99	21.30 21.30	4,181.75 4,181.75	 0.31	267.76 267.76
1,831.650 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	103.9611 103.9611	1,969.01 1,969.01	9.96 9.96	1,904.20 1,904.20	 0.14	-64.81 -64.81
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	92.5767 92.5767	9,697.69 9,697.69	21.60 21.60	9,257.67 9,257.67	 0.70	-440.02 -440.02
5,000.000 GENERAL MILLS INC 370334CG7 4.200% 04/17/2028 DD 04/17/18	97.6366 97.6366	4,989.90 4,989.90	42.88 42.88	4,881.83 4,881.83	 0.37	-108.07 -108.07
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	100.5444 100.5444	10,111.84 10,111.84	38.82 38.82	10,054.44 10,054.44	 0.76	-57.40 -57.40

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	98.7985 98.7985	4,991.00 4,991.00	42.08 42.08	4,939.93 4,939.93	0.37	-51.07 -51.07
5,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWC4 3.000% 04/26/2022 DD 01/26/17	97.6901 97.6901	4,923.85 4,923.85	27.10 27.10	4,884.50 4,884.50	0.37	-39.35 -39.35
16,683.727 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	95.9001 95.9001	16,699.37 16,699.37	27.73 27.73	15,999.71 15,999.71	1.20	-699.66 -699.66
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	97.8600 97.8600	10,063.87 10,063.87	33.30 33.30	9,786.00 9,786.00	0.74	-277.87 -277.87
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	102.9002 102.9002	10,517.83 10,517.83	229.03 229.03	10,290.02 10,290.02	0.77	-227.81 -227.81
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	97.2334 97.2334	14,999.12 14,999.12	14.88 14.88	14,585.01 14,585.01	1.10	-414.11 -414.11
15,000.000 JPMORGAN CHASE & CO 46625HLW8 2.750% 06/23/2020 DD 06/23/15	99.1109 99.1109	15,104.97 15,104.97	9.20 9.20	14,866.64 14,866.64	1.12	-238.33 -238.33
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	101.0618 101.0618	10,421.25 10,421.25	31.80 31.80	10,106.18 10,106.18	0.76	-315.07 -315.07
7,000.000 JOHN DEERE OWNER TRUST 20 B A4 47788BAE4 2.110% 07/15/2024 DD 07/18/17	97.9584 97.9584	6,999.82 6,999.82	6.56 6.56	6,857.09 6,857.09	0.52	-142.73 -142.73

**Asset and Accrual Detail - By Asset type**

6/29/2018

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 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	95.4709 95.4709	15,388.71 15,388.71	56.16 56.16	14,320.64 14,320.64	1.08	-1,068.07 -1,068.07
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	99.3113 99.3113	5,010.95 5,010.95	35.88 35.88	4,965.56 4,965.56	0.37	-45.39 -45.39
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	103.2127 103.2127	18,911.12 18,911.12	397.24 397.24	20,642.54 20,642.54	1.55	1,731.42 1,731.42
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	94.9363 94.9363	9,998.50 9,998.50	210.23 210.23	9,493.63 9,493.63	0.71	-504.87 -504.87
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	101.2789 101.2789	20,781.33 20,781.33	263.42 263.42	20,255.78 20,255.78	1.52	-525.55 -525.55
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	96.1487 96.1487	4,989.25 4,989.25	46.40 46.40	4,807.44 4,807.44	0.36	-181.81 -181.81
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	98.6116 98.6116	4,995.80 4,995.80	35.16 35.16	4,930.58 4,930.58	0.37	-65.22 -65.22
8,924.480 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	104.3766 104.3766	9,644.06 9,644.06	78.97 78.97	9,315.07 9,315.07	0.70	-328.99 -328.99
7,716.070 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	99.3348 99.3348	7,977.50 7,977.50	111.12 111.12	7,664.74 7,664.74	0.58	-312.76 -312.76



**Asset and Accrual Detail - By Asset type**

6/29/2018

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 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	106.3558 106.3558	16,173.25 16,173.25	358.84 358.84	15,953.36 15,953.36	1.20	-219.89 -219.89
10,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166HAD9 2.250% 03/18/2020 DD 12/18/12	96.3933 96.3933	9,616.23 9,616.23	64.80 64.80	9,639.33 9,639.33	0.73	23.10 23.10
130,500.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	100.3516 100.3516	130,997.70 130,997.70	500.01 500.01	130,958.79 130,958.79	9.85	-38.91 -38.91
2,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	95.1758 95.1758	1,883.66 1,883.66	16.91 16.91	1,903.52 1,903.52	0.14	19.86 19.86
12,000.000 U S TREASURY NOTE 912828R69 1.625% 05/31/2023 DD 05/31/16	94.9375 94.9375	11,447.25 11,447.25	16.52 16.52	11,392.50 11,392.50	0.86	-54.75 -54.75
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	95.7543 95.7543	10,101.80 10,101.80	145.60 145.60	9,575.43 9,575.43	0.72	-526.37 -526.37
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	88.7541 88.7541	13,978.23 13,978.23	147.50 147.50	13,313.11 13,313.11	1.00	-665.12 -665.12
5,000.000 VORNADO REALTY LP 929043AJ6 3.500% 01/15/2025 DD 12/27/17	95.7240 95.7240	4,981.66 4,981.66	90.02 90.02	4,786.20 4,786.20	0.36	-195.46 -195.46
20,000.000 WFRBS COMMERCIAL MORTGA C11 A5 92937EAZ7 3.071% 03/15/2045 DD 02/01/13	98.8723 98.8723	20,379.62 20,379.62	51.30 51.30	19,774.47 19,774.47	1.49	-605.15 -605.15

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	101.8774 101.8774	5,230.85 5,230.85	103.08 103.08	5,093.87 5,093.87	 0.38	-136.98 -136.98
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	97.2436 97.2436	15,000.00 15,000.00	201.96 201.96	14,586.54 14,586.54	 1.10	-413.46 -413.46
15,000.000 WELLS FARGO COMMERCIA LC22 ASB 94989TBA1 3.571% 09/15/2058 DD 09/01/15	100.9869 100.9869	15,353.07 15,353.07	44.70 44.70	15,148.04 15,148.04	 1.14	-205.03 -205.03
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	98.7629 98.7629	19,872.10 19,872.10	59.70 59.70	19,752.58 19,752.58	 1.49	-119.52 -119.52
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	98.8697 98.8697	6,998.82 6,998.82	8.96 8.96	6,920.88 6,920.88	 0.52	-77.94 -77.94
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	100.0610 100.0610	19,997.20 19,997.20	100.58 100.58	20,012.20 20,012.20	 1.51	15.00 15.00
4,749.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.3486 100.3486	4,724.20 4,724.20	2.60 2.60	4,765.55 4,765.55	 0.36	41.35 41.35
4,718.330 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	101.7677 101.7677	4,876.83 4,876.83	20.20 20.20	4,801.74 4,801.74	 0.36	-75.09 -75.09
15,000.000 CITIGROUP INC 172967LE9 VAR RT 01/10/2020 DD 01/10/17	100.6881 100.6881	15,002.70 15,002.70	106.85 106.85	15,103.21 15,103.21	 1.14	100.51 100.51

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
15,456.770 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.1062 100.1062	15,456.77 15,456.77	86.57 86.57	15,473.19 15,473.19	 1.16	16.42 16.42
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	97.0397 97.0397	30,275.66 30,275.66	76.50 76.50	29,111.92 29,111.92	 2.19	-1,163.74 -1,163.74
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	97.5644 97.5644	29,507.14 29,507.14	78.54 78.54	29,269.32 29,269.32	 2.20	-237.82 -237.82
30,000.000 FNMA GTD REMIC P/T 17-M10 AV2 3136AXVB8 VAR RT 07/25/2024 DD 08/01/17	96.8275 96.8275	30,240.41 30,240.41	65.34 65.34	29,048.25 29,048.25	 2.19	-1,192.16 -1,192.16
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	96.1479 96.1479	25,206.02 25,206.02	62.46 62.46	24,036.98 24,036.98	 1.81	-1,169.04 -1,169.04
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	96.7909 96.7909	25,036.09 25,036.09	55.98 55.98	24,197.74 24,197.74	 1.82	-838.35 -838.35
10,000.000 FNMA GTD REMIC P/T 18-M7 A2 3136B1K86 VAR RT 03/25/2028 DD 05/01/18	96.9522 96.9522	9,576.25 9,576.25	26.40 26.40	9,695.22 9,695.22	 0.73	118.97 118.97
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	101.1601 101.1601	10,017.23 10,017.23	14.85 14.85	10,116.01 10,116.01	 0.76	98.78 98.78
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	98.4505 98.4505	10,830.28 10,830.28	39.48 39.48	9,845.05 9,845.05	 0.74	-985.23 -985.23

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
11,000.000 MORGAN STANLEY 61745EE98 VAR RT 09/22/2019 DD 09/22/10	101.0718 101.0718	11,111.85 11,111.85	11.13 11.13	11,117.90 11,117.90		6.05 6.05
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	99.2738 99.2738	15,004.89 15,004.89	170.73 170.73	14,891.07 14,891.07		-113.82 -113.82
17,334.700 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.5070 100.5070	17,198.04 17,198.04	82.11 82.11	17,422.59 17,422.59		224.55 224.55
10,459.370 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.4465 98.4465	10,125.39 10,125.39	8.45 8.45	10,296.88 10,296.88		171.49 171.49
5,000.000 U S TREASURY NOTE 912828V64 VAR RT 01/31/2019 DD 01/31/17	100.1047 100.1047	5,006.58 5,006.58	17.51 17.51	5,005.23 5,005.23		-1.35 -1.35
1,919.920 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	103.4293 103.4293	1,969.87 1,969.87	7.89 7.89	1,985.76 1,985.76		15.89 15.89
14,473.980 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	101.7355 101.7355	13,849.56 13,849.56	68.70 68.70	14,725.17 14,725.17		875.61 875.61
<b>SUBTOTAL UNITED STATES</b>		<b>1,265,579.44</b>	<b>7,010.64</b>	<b>1,242,420.70</b>		<b>-23,158.74</b>
		<b>1,265,579.44</b>	<b>7,010.64</b>	<b>1,242,420.70</b>	<b>93.47</b>	<b>-23,158.74</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>1,280,972.66</b>	<b>7,221.33</b>	<b>1,257,667.00</b>		<b>-23,305.66</b>
		<b>1,280,972.66</b>	<b>7,221.33</b>	<b>1,257,667.00</b>	<b>94.62</b>	<b>-23,305.66</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>1,280,972.66</b>	<b>7,221.33</b>	<b>1,257,667.00</b>	<b>94.62</b>	<b>-23,305.66</b>



Asset and Accrual Detail - By Asset type

6/29/2018

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 ASSETS - BASE:		<u>1,352,205.56</u>	<u>7,328.92</u>	<u>1,328,899.90</u>	<u>99.98</u>	<u>-23,305.66</u>
NET ASSETS - BASE:				<u>1,336,228.82</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR CUSTODIAN FEES		-2,595.49	0.00	-2,595.49		0.00
		-2,595.49	0.00	-2,595.49	-0.13	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-185,896.56	0.00	-185,896.56		0.00
		-185,896.56	0.00	-185,896.56	-9.56	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,970.78	0.00	-2,970.78		0.00
		-2,970.78	0.00	-2,970.78	-0.15	0.00
PAYABLE FOR TRUSTEE FEES		-128.17	0.00	-128.17		0.00
		-128.17	0.00	-128.17	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-652.15	0.00	-652.15		0.00
		-652.15	0.00	-652.15	-0.03	0.00
REBATE RECEIVABLE		3,227.61	0.00	3,227.61		0.00
		3,227.61	0.00	3,227.61	0.17	0.00
286,794.640 BLACKROCK LIQ TREAS TR INSTL	100.0000	286,794.64	193.99	286,794.64		0.00
996229704 FD 62	100.0000	286,794.64	193.99	286,794.64	14.75	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>97,779.10</b>	<b>193.99</b>	<b>97,779.10</b>		<b>0.00</b>
		<b>97,779.10</b>	<b>193.99</b>	<b>97,779.10</b>	<b>5.04</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>97,779.10</b>	<b>193.99</b>	<b>97,779.10</b>		<b>0.00</b>
		<b>97,779.10</b>	<b>193.99</b>	<b>97,779.10</b>	<b>5.04</b>	<b>0.00</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		<b>97,779.10</b>	<b>193.99</b>	<b>97,779.10</b>	<b>5.04</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>CANADA</b>						
10,000.000 BANK OF NOVA SCOTIA/THE 064159LG9 3.125% 04/20/2021 DD 04/20/18	99.4837 99.4837	9,982.44 9,982.44	61.71 61.71	9,948.37 9,948.37		-34.07 -34.07
<b>UNITED KINGDOM</b>						
15,000.000 BP CAPITAL MARKETS PLC 05565QCX4 2.315% 02/13/2020 DD 02/13/15	99.0403 99.0403	14,860.76 14,860.76	133.49 133.49	14,856.05 14,856.05	0.76	-4.71 -4.71
<b>UNITED STATES</b>						
10,000.000 AT&T INC 00206RCR1 2.800% 02/17/2021 DD 02/09/16	98.4078 98.4078	10,004.70 10,004.70	103.26 103.26	9,840.78 9,840.78	0.51	-163.92 -163.92
15,000.000 ALLY MASTER OWNER TRUST 3 A2 02005AGM4 2.040% 06/15/2022 DD 06/28/17	98.0383 98.0383	14,998.59 14,998.59	13.60 13.60	14,705.75 14,705.75	0.76	-292.84 -292.84
20,000.000 ALLY MASTER OWNER TRUST 2 A 02005AGU6 3.290% 05/15/2023 DD 05/30/18	100.2364 100.2364	19,999.81 19,999.81	84.18 84.18	20,047.28 20,047.28	1.03	47.47 47.47
7,780.440 ALLY AUTO RECEIVABLES TRU 3 A2 02007EAB4 1.530% 03/16/2020 DD 05/24/17	99.7462 99.7462	7,780.00 7,780.00	5.28 5.28	7,760.69 7,760.69	0.40	-19.31 -19.31
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	97.8302 97.8302	9,999.06 9,999.06	8.64 8.64	9,783.02 9,783.02	0.50	-216.04 -216.04



Asset and Accrual Detail - By Asset type

6/29/2018

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 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	100.0000 100.0000	10,006.84 10,006.84	32.09 32.09	10,000.00 10,000.00	0.51	-6.84 -6.84
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DT3 2.375% 05/26/2020 DD 05/26/15	98.5487 98.5487	9,887.72 9,887.72	23.64 23.64	9,854.87 9,854.87	0.51	-32.85 -32.85
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	99.9169 99.9169	21,945.52 21,945.52	40.48 40.48	21,981.72 21,981.72	1.13	36.20 36.20
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RCW6 1.950% 08/15/2022 DD 03/30/17	98.4700 98.4700	19,994.25 19,994.25	17.28 17.28	19,693.99 19,693.99	1.01	-300.26 -300.26
20,000.000 BA CREDIT CARD TRUST A2 A2 05522RCZ9 3.000% 09/15/2023 DD 05/17/18	100.0154 100.0154	19,995.94 19,995.94	74.25 74.25	20,003.08 20,003.08	1.03	7.14 7.14
10,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14	99.8938 99.8938	10,054.24 10,054.24	66.41 66.41	9,989.38 9,989.38	0.51	-64.86 -64.86
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	96.8811 96.8811	9,869.32 9,869.32	33.05 33.05	9,688.11 9,688.11	0.50	-181.21 -181.21
22,000.000 BARCLAYS DRYROCK ISSUANCE 3 A 06742LAE3 2.410% 07/15/2022 DD 09/18/14	99.4777 99.4777	22,209.21 22,209.21	23.52 23.52	21,885.09 21,885.09	1.13	-324.12 -324.12
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	98.7614 98.7614	15,060.61 15,060.61	14.72 14.72	14,814.21 14,814.21	0.76	-246.40 -246.40



Asset and Accrual Detail - By Asset type

6/29/2018

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 BARCLAYS DRYROCK ISSUANCE 4 A 06742LAL7 1.720% 08/16/2021 DD 11/04/15	99.7695 99.7695	14,993.61 14,993.61	11.52 11.52	14,965.42 14,965.42	0.77	-28.19 -28.19
30,000.000 BENCHMARK 2018-B3 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	102.3048 102.3048	30,896.21 30,896.21	96.30 96.30	30,691.45 30,691.45	1.58	-204.76 -204.76
7,817.000 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	98.2836 98.2836	7,816.81 7,816.81	12.80 12.80	7,682.83 7,682.83	0.40	-133.98 -133.98
17,943.500 CD 2017-CD5 MORTGAGE TR CD5 A1 12515HAW5 2.028% 08/15/2050 DD 08/01/17	97.7047 97.7047	17,943.33 17,943.33	30.30 30.30	17,531.64 17,531.64	0.90	-411.69 -411.69
6,727.289 COMM 2014-UBS4 MORTGAG UBS4 A1 12591QAL6 1.309% 08/10/2047 DD 07/01/14	99.7224 99.7224	6,677.21 6,677.21	7.30 7.30	6,708.62 6,708.62	0.34	31.41 31.41
9,649.430 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	99.9569 99.9569	9,631.31 9,631.31	6.88 6.88	9,645.27 9,645.27	0.50	13.96 13.96
0.006 COMM 2015-CCRE27 MORTG CR27 A1 12635QBC3 1.577% 10/10/2048 DD 10/01/15	98.6302 98.6302	0.01 0.01	0.12 0.12	0.01 0.01	0.00	0.00 0.00
10,000.000 CNH EQUIPMENT TRUST 2016- C A3 12635YAD5 1.440% 12/15/2021 DD 09/21/16	98.6251 98.6251	9,997.99 9,997.99	12.00 12.00	9,862.51 9,862.51	0.51	-135.48 -135.48
10,000.000 CNH EQUIPMENT TRUST 2017- A A3 12636WAD8 2.070% 05/16/2022 DD 03/22/17	98.8162 98.8162	9,999.74 9,999.74	9.28 9.28	9,881.62 9,881.62	0.51	-118.12 -118.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	99.0558 99.0558	20,288.22 20,288.22	252.10 252.10	19,811.16 19,811.16	1.02	-477.06 -477.06
40,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	98.7908 98.7908	40,158.51 40,158.51	40.16 40.16	39,516.34 39,516.34	2.03	-642.17 -642.17
15,000.000 CABELA'S CREDIT CARD MAST 1 A1 126802DN4 1.780% 06/15/2022 DD 06/29/16	98.9448 98.9448	14,990.68 14,990.68	11.84 11.84	14,841.73 14,841.73	0.76	-148.95 -148.95
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.0184 99.0184	13,002.68 13,002.68	6.49 6.49	12,872.39 12,872.39	0.66	-130.29 -130.29
15,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	99.7689 99.7689	14,986.29 14,986.29	12.21 12.21	14,965.33 14,965.33	0.77	-20.96 -20.96
9,376.410 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.6122 99.6122	9,375.20 9,375.20	4.40 4.40	9,340.05 9,340.05	0.48	-35.15 -35.15
15,000.000 CAPITAL ONE MULTI-ASSET A7 A7 14041NFA4 1.450% 08/16/2021 DD 10/27/15	99.7127 99.7127	15,028.44 15,028.44	9.60 9.60	14,956.90 14,956.90	0.77	-71.54 -71.54
30,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFN6 1.990% 07/17/2023 DD 10/10/17	97.9755 97.9755	29,997.68 29,997.68	26.56 26.56	29,392.65 29,392.65	1.51	-605.03 -605.03
1,529.940 CARMAX AUTO OWNER TRUST 2 4 A2 14312QAB2 1.210% 11/15/2019 DD 10/26/16	99.9085 99.9085	1,529.86 1,529.86	0.80 0.80	1,528.54 1,528.54	0.08	-1.32 -1.32



Asset and Accrual Detail - By Asset type

6/29/2018

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 CHASE ISSUANCE TRUST A4 A4 161571FK5 1.580% 08/16/2021 DD 07/26/12	98.7421	13,951.23	9.76	13,823.89		-127.34
	98.7421	13,951.23	9.76	13,823.89	0.71	-127.34
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	99.9782	9,997.40	91.04	9,997.82		0.42
	99.9782	9,997.40	91.04	9,997.82	0.51	0.42
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	99.7110	12,340.67	154.33	11,965.32		-375.35
	99.7110	12,340.67	154.33	11,965.32	0.62	-375.35
19,000.000 CITIBANK CREDIT CARD ISS A3 A3 17305EGB5 1.920% 04/07/2022 DD 04/11/17	98.3068	18,991.41	84.92	18,678.29		-313.12
	98.3068	18,991.41	84.92	18,678.29	0.96	-313.12
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	98.8036	20,442.53	51.60	19,760.72		-681.81
	98.8036	20,442.53	51.60	19,760.72	1.02	-681.81
0.000 CITIGROUP COMMERCIAL M GC21 A2 17322MAT3 2.904% 05/10/2047 DD 05/01/14	0.0000	0.00	17.71	0.00		0.00
	0.0000	0.00	17.71	0.00	0.00	0.00
3,812.697 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.0788	3,801.38	4.50	3,777.57		-23.81
	99.0788	3,801.38	4.50	3,777.57	0.19	-23.81
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	97.8101	14,981.93	39.18	14,671.51		-310.42
	97.8101	14,981.93	39.18	14,671.51	0.75	-310.42
5,000.000 JOHN DEERE CAPITAL CORP 24422ETS8 1.950% 06/22/2020 DD 06/22/17	97.8371	4,996.95	2.43	4,891.86		-105.09
	97.8371	4,996.95	2.43	4,891.86	0.25	-105.09



Asset and Accrual Detail - By Asset type

6/29/2018

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 JOHN DEERE CAPITAL CORP 24422EUD9 2.875% 03/12/2021 DD 03/13/18	99.2660 99.2660	9,994.30 9,994.30	86.50 86.50	9,926.60 9,926.60	 0.51	-67.70 -67.70
20,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14	99.4117 99.4117	20,114.59 20,114.59	237.72 237.72	19,882.33 19,882.33	 1.02	-232.26 -232.26
6,207.680 FNMA GTD REMIC P/T 14-M5 ASQ2 3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	99.6595 99.6595	6,235.33 6,235.33	10.50 10.50	6,186.54 6,186.54	 0.32	-48.79 -48.79
40,000.000 FHLMC MULTICLASS MTG K008 A2 3137A1N90 3.531% 06/25/2020 DD 09/01/10	101.0954 101.0954	41,178.75 41,178.75	117.60 117.60	40,438.17 40,438.17	 2.08	-740.58 -740.58
10,000.000 FHLMC MULTICLASS MTG K718 A2 3137BHX8 2.791% 01/25/2022 DD 05/01/15	99.1740 99.1740	10,123.38 10,123.38	23.40 23.40	9,917.40 9,917.40	 0.51	-205.98 -205.98
14,037.360 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	99.1277 99.1277	14,118.79 14,118.79	32.91 32.91	13,914.91 13,914.91	 0.72	-203.88 -203.88
14,254.960 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	97.5880 97.5880	14,270.21 14,270.21	26.01 26.01	13,911.13 13,911.13	 0.72	-359.08 -359.08
19,681.840 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	97.2865 97.2865	19,681.78 19,681.78	39.51 39.51	19,147.78 19,147.78	 0.98	-534.00 -534.00
20,000.000 FHLMC MULTICLASS MTG J19F A2 3137FEV49 3.498% 01/25/2023 DD 03/01/18	101.5849 101.5849	20,379.90 20,379.90	58.20 58.20	20,316.98 20,316.98	 1.04	-62.92 -62.92

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
12,911.000	FNMA POOL #0FN0004	101.4979	13,508.26	38.97	13,104.39		-403.87
3138NJAE8	3.622% 12/01/2020 DD 03/01/11	101.4979	13,508.26	38.97	13,104.39	0.67	-403.87
17,956.970	FNMA POOL #0AS3988	101.7795	18,129.61	52.50	18,276.52		146.91
3138WDNE7	3.500% 12/01/2029 DD 12/01/14	101.7795	18,129.61	52.50	18,276.52	0.94	146.91
18,000.000	FORD CREDIT FLOORPLAN MAS 1 A1	99.4700	17,999.74	14.08	17,904.60		-95.14
34528QEN0	1.760% 02/15/2021 DD 02/17/16	99.4700	17,999.74	14.08	17,904.60	0.92	-95.14
25,000.000	FORD CREDIT FLOORPLAN MAS 1 A1	98.2360	24,314.52	23.04	24,558.99		244.47
34528QFJ8	2.070% 05/15/2022 DD 05/30/17	98.2360	24,314.52	23.04	24,558.99	1.26	244.47
20,000.000	FORD CREDIT FLOORPLAN MAS 1 A1	99.6172	19,998.34	49.20	19,923.45		-74.89
34528QFY5	2.950% 05/15/2023 DD 03/20/18	99.6172	19,998.34	49.20	19,923.45	1.02	-74.89
5,940.228	GNMA II POOL #0002233	112.7505	6,369.58	37.20	6,697.64		328.06
36202CPS6	7.500% 06/20/2026 DD 06/01/96	112.7505	6,369.58	37.20	6,697.64	0.34	328.06
9,143.374	GNMA II POOL #0002471	112.3183	9,673.08	53.34	10,269.68		596.60
36202CW82	7.000% 08/20/2027 DD 08/01/97	112.3183	9,673.08	53.34	10,269.68	0.53	596.60
4,382.413	GNMA II POOL #0002755	114.1901	4,683.74	25.50	5,004.28		320.54
36202DBY6	7.000% 05/20/2029 DD 05/01/99	114.1901	4,683.74	25.50	5,004.28	0.26	320.54
2,164.680	GNMA II POOL #0004261	103.9611	2,327.34	11.70	2,250.43		-76.91
36202EWW5	6.500% 10/20/2038 DD 10/01/08	103.9611	2,327.34	11.70	2,250.43	0.12	-76.91

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
3,485.803 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	104.3066 104.3066	3,679.60 3,679.60	13.20 13.20	3,635.92 3,635.92	 0.19	-43.68 -43.68
10,000.000 GENERAL DYNAMICS CORP 369550BE7 3.000% 05/11/2021 DD 05/11/18	99.6787 99.6787	9,933.56 9,933.56	41.91 41.91	9,967.87 9,967.87	 0.51	34.31 34.31
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	100.5444 100.5444	10,111.84 10,111.84	38.82 38.82	10,054.44 10,054.44	 0.52	-57.40 -57.40
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	99.0212 99.0212	10,063.41 10,063.41	97.66 97.66	9,902.12 9,902.12	 0.51	-161.29 -161.29
20,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	98.7985 98.7985	19,841.80 19,841.80	171.38 171.38	19,759.70 19,759.70	 1.02	-82.10 -82.10
15,000.000 GM FINANCIAL CONSUMER AUT 2 A3 38013RAD7 2.810% 12/16/2022 DD 04/19/18	99.6768 99.6768	14,998.06 14,998.06	17.55 17.55	14,951.51 14,951.51	 0.77	-46.55 -46.55
15,000.000 HCP INC 40414LAH2 2.625% 02/01/2020 DD 11/19/12	98.8069 98.8069	14,908.64 14,908.64	164.54 164.54	14,821.04 14,821.04	 0.76	-87.60 -87.60
15,000.000 HERSHEY CO/THE 427866BA5 3.100% 05/15/2021 DD 05/10/18	100.1122 100.1122	14,990.17 14,990.17	66.20 66.20	15,016.83 15,016.83	 0.77	26.66 26.66
767.490 HONDA AUTO RECEIVABLES 20 4 A2 43814RAB2 1.040% 04/18/2019 DD 10/25/16	99.9266 99.9266	767.47 767.47	0.26 0.26	766.93 766.93	 0.04	-0.54 -0.54



Shares/Par Security ID Description Link Ref	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 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	98.2739 98.2739	14,997.40 14,997.40	11.84 11.84	14,741.09 14,741.09	 0.76	-256.31 -256.31
14,657.880 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	99.9648 99.9648	14,688.90 14,688.90	10.72 10.72	14,652.72 14,652.72	 0.75	-36.18 -36.18
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	101.7976 101.7976	10,200.12 10,200.12	30.24 30.24	10,179.76 10,179.76	 0.52	-20.36 -20.36
15,000.000 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.2173 99.2173	15,126.45 15,126.45	11.68 11.68	14,882.60 14,882.60	 0.77	-243.85 -243.85
7,287.320 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	97.3929 97.3929	7,287.27 7,287.27	8.56 8.56	7,097.33 7,097.33	 0.36	-189.94 -189.94
7,358.270 MORGAN STANLEY CAPITAL UB12 A1 61691EAW5 1.779% 12/15/2049 DD 12/01/16	97.9453 97.9453	7,358.25 7,358.25	10.80 10.80	7,207.08 7,207.08	 0.37	-151.17 -151.17
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	100.0396 100.0396	10,297.64 10,297.64	27.90 27.90	10,003.96 10,003.96	 0.51	-293.68 -293.68
17,326.010 MORGAN STANLEY BANK OF C33 A1 61767CAQ1 2.031% 05/15/2050 DD 05/01/17	97.9111 97.9111	17,325.87 17,325.87	29.40 29.40	16,964.09 16,964.09	 0.87	-361.78 -361.78
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	99.9146 99.9146	4,996.20 4,996.20	33.18 33.18	4,995.73 4,995.73	 0.26	-0.47 -0.47

Asset and Accrual Detail - By Asset type

6/29/2018

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 PFIZER INC 717081DR1 5.200% 08/12/2020 DD 08/12/15	104.8667 104.8667	15,715.35 15,715.35	301.43 301.43	15,730.00 15,730.00	0.81	14.65 14.65
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	99.6416 99.6416	10,027.16 10,027.16	91.38 91.38	9,964.16 9,964.16	0.51	-63.00 -63.00
20,000.000 SOUTHERN CO/THE 842587CL9 2.150% 09/01/2019 DD 08/22/14	99.1271 99.1271	20,057.72 20,057.72	143.32 143.32	19,825.42 19,825.42	1.02	-232.30 -232.30
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	98.0520 98.0520	9,997.31 9,997.31	9.12 9.12	9,805.20 9,805.20	0.50	-192.11 -192.11
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	98.4818 98.4818	14,996.58 14,996.58	10.08 10.08	14,772.27 14,772.27	0.76	-224.31 -224.31
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	99.3910 99.3910	5,018.07 5,018.07	49.00 49.00	4,969.55 4,969.55	0.26	-48.52 -48.52
3,352.470 TOYOTA AUTO RECEIVABLES A A2A 89238MAB4 1.420% 09/16/2019 DD 03/15/17	99.8505 99.8505	3,352.15 3,352.15	2.08 2.08	3,347.46 3,347.46	0.17	-4.69 -4.69
189,900.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	96.2148 96.2148	183,519.45 183,519.45	714.06 714.06	182,711.99 182,711.99	9.39	-807.46 -807.46
30,000.000 U S TREASURY NOTE 912828X96 1.500% 05/15/2020 DD 05/15/17	98.1328 98.1328	29,414.11 29,414.11	57.47 57.47	29,439.84 29,439.84	1.51	25.73 25.73



**Asset and Accrual Detail - By Asset type**

6/29/2018

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 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	98.9579 98.9579	15,127.71 15,127.71	101.59 101.59	14,843.69 14,843.69	0.76	-284.02 -284.02
15,000.000 VERIZON COMMUNICATIONS INC 92343VDW1 3.125% 03/16/2022 DD 03/16/17	98.6308 98.6308	15,296.32 15,296.32	137.22 137.22	14,794.61 14,794.61	0.76	-501.71 -501.71
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	98.3758 98.3758	9,992.70 9,992.70	10.37 10.37	9,837.58 9,837.58	0.51	-155.12 -155.12
20,000.000 WELLS FARGO & CO 95000U2B8 2.625% 07/22/2022 DD 07/24/17	96.3184 96.3184	19,162.33 19,162.33	232.85 232.85	19,263.68 19,263.68	0.99	101.35 101.35
15,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161JAF4 2.040% 01/18/2022 DD 03/04/15	99.5366 99.5366	14,986.05 14,986.05	13.60 13.60	14,930.49 14,930.49	0.77	-55.56 -55.56
10,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	97.9014 97.9014	9,997.42 9,997.42	8.64 8.64	9,790.14 9,790.14	0.50	-207.28 -207.28
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	98.9340 98.9340	14,996.21 14,996.21	31.20 31.20	14,840.09 14,840.09	0.76	-156.12 -156.12
12,802.640 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.2792 99.2792	12,902.92 12,902.92	10.08 10.08	12,710.36 12,710.36	0.65	-192.56 -192.56
20,000.000 WORLD OMNI AUTO RECEIVABL B A3 98162QAC4 2.870% 07/17/2023 DD 04/11/18	99.6717 99.6717	19,998.07 19,998.07	25.44 25.44	19,934.34 19,934.34	1.02	-63.73 -63.73

Asset and Accrual Detail - By Asset type

6/29/2018

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
5,387.910 CENTEX HOME EQUITY LOAN C AF4 152314FM7 VAR RT 06/25/2031 DD 08/01/02	99.9379 99.9379	5,384.55 5,384.55	22.50 22.50	5,384.56 5,384.56	 0.28	0.01 0.01
18,735.480 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.1062 100.1062	18,735.48 18,735.48	104.94 104.94	18,755.38 18,755.38	 0.96	19.90 19.90
13,471.190 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	96.6336 96.6336	13,513.24 13,513.24	19.50 19.50	13,017.69 13,017.69	 0.67	-495.55 -495.55
3,780.940 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	101.3046 101.3046	4,099.99 4,099.99	14.70 14.70	3,830.27 3,830.27	 0.20	-269.72 -269.72
1,730.360 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	100.5690 100.5690	1,838.36 1,838.36	6.36 6.36	1,740.21 1,740.21	 0.09	-98.15 -98.15
18,000.000 GENERAL ELECTRIC CO 36966THX3 VAR RT 04/15/2020 DD 04/04/13	100.6562 100.6562	18,006.12 18,006.12	120.87 120.87	18,118.11 18,118.11	 0.93	111.99 111.99
35,000.000 GOLDMAN SACHS GROUP INC/THE 38148YAB4 VAR RT 10/31/2022 DD 10/31/17	100.0204 100.0204	35,022.31 35,022.31	189.20 189.20	35,007.14 35,007.14	 1.80	-15.17 -15.17
17,334.710 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.5070 100.5070	17,170.83 17,170.83	82.11 82.11	17,422.60 17,422.60	 0.90	251.77 251.77
37,000.000 PACCAR FINANCIAL CORP 69371RL79 VAR RT 12/06/2018 DD 12/06/13	100.2260 100.2260	37,070.53 37,070.53	74.87 74.87	37,083.62 37,083.62	 1.91	13.09 13.09



Asset and Accrual Detail - By Asset type

6/29/2018

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
7,383.100 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.4465	7,146.68	5.98	7,268.40		121.72
	98.4465	7,146.68	5.98	7,268.40	0.37	121.72
210,000.000 U S TREASURY NOTE 912828V64 VAR RT 01/31/2019 DD 01/31/17	100.1047	210,268.13	746.09	210,219.79		-48.34
	100.1047	210,268.13	746.09	210,219.79	10.81	-48.34
<b>SUBTOTAL UNITED STATES</b>		<b>1,836,110.83</b>	<b>6,606.30</b>	<b>1,822,400.59</b>		<b>-13,710.24</b>
		<b>1,836,110.83</b>	<b>6,606.30</b>	<b>1,822,400.59</b>	<b>93.68</b>	<b>-13,710.24</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>1,860,954.03</b>	<b>6,801.50</b>	<b>1,847,205.01</b>		<b>-13,749.02</b>
		<b>1,860,954.03</b>	<b>6,801.50</b>	<b>1,847,205.01</b>	<b>94.95</b>	<b>-13,749.02</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>1,860,954.03</b>	<b>6,801.50</b>	<b>1,847,205.01</b>	<b>94.95</b>	<b>-13,749.02</b>
<b>TOTAL ASSETS - BASE:</b>		<b>1,958,733.13</b>	<b>6,995.49</b>	<b>1,944,984.11</b>	<b>99.99</b>	<b>-13,749.02</b>
<b>NET ASSETS - BASE:</b>				<b>1,951,979.60</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5149  
METLIFE STABLE VALUE 32956 FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,146,497.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,146,497.79	1,146,497.79	5	0.00
		1,146,497.79	1,146,497.79	5	0.00
<b>INSURANCE POLICIES/ANNUITIES</b>					
187,044.069	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	20,446,348.31	19,870,787.29	95	0.00
		20,446,348.31	19,870,787.29	95	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
62,926.37	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	62,926.37	62,926.37	2	0.00
		<b>62,926.37</b>	<b>62,926.37</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
125	CUSIP # 00182C103 ANI PHARMACEUTICALS INC	8,350.00	7,464.87	0	0.00
45	CUSIP # 00191U102 ASGN INC	3,518.55	3,449.91	0	0.00
43	CUSIP # 00287Y109 ABBVIE INC	3,983.95	4,266.01	0	0.00
16	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,900.96	3,028.96	0	0.00
75	CUSIP # 00738A106 ADTRAN INC	1,113.75	1,506.30	0	0.00
188	CUSIP # 007786106 AEROHIVE NETWORKS INC	746.36	1,032.80	0	0.00
150	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	8,713.50	10,010.36	0	0.00
126	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	9,226.98	9,082.59	0	0.00
48	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,938.24	1,849.62	0	0.00
45	CUSIP # 012653101 ALBEMARLE CORP	4,244.85	5,304.66	0	15.08

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
183	CUSIP # 013872106 ALCOA CORP	8,579.04	8,893.17	0	0.00
6	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,052.84	1,151.57	0	0.00
1	CUSIP # 023135106 AMAZON.COM INC	1,699.80	1,589.66	0	0.00
136	CUSIP # 023436108 AMEDISYS INC	11,622.56	8,835.13	0	0.00
665	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	15,461.25	12,239.07	1	0.00
105	CUSIP # 031100100 AMETEK INC	7,576.80	7,278.20	0	0.00
151	CUSIP # 032095101 AMPHENOL CORP CL A	13,159.65	11,667.67	1	34.73
46	CUSIP # 032654105 ANALOG DEVICES INC	4,412.32	4,531.00	0	0.00
10	CUSIP # 03662Q105 ANSYS INC	1,741.80	1,480.09	0	0.00
101	CUSIP # 037833100 APPLE INC	18,696.11	16,292.45	1	0.00
186	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	13,047.90	11,810.50	1	0.00
235	CUSIP # 038222105 APPLIED MATERIALS INC	10,854.65	8,774.31	0	0.00
143	CUSIP # 03823U102 APPLIED OPTOELECTRONICS INC	6,420.70	7,996.59	0	0.00
67	CUSIP # 03835C108 APPTIO INC-CLASS A	2,425.40	1,730.88	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 039380407 ARCH COAL INC - A	1,960.75	2,180.32	0	0.00
30	CUSIP # 040413106 ARISTA NETWORKS INC	7,724.70	5,368.03	0	0.00
27	CUSIP # 045327103 ASPEN TECHNOLOGY INC	2,503.98	2,254.33	0	0.00
102	CUSIP # 053015103 AUTO DATA PROCESSING INC.	13,682.28	12,858.59	1	70.38
293	CUSIP # 053611109 AVERY DENNISON CORP	29,915.30	26,698.32	1	0.00
179	CUSIP # 054540208 AXCELIS TECHNOLOGIES INC	3,544.20	5,031.45	0	0.00
22	CUSIP # 067806109 BARNES GROUP INC	1,295.80	1,323.82	0	0.00
100	CUSIP # 071813109 BAXTER INTERNATIONAL INC	7,384.00	5,888.59	0	18.62
283	CUSIP # 086516101 BEST BUY INC	21,106.14	17,726.26	1	127.35
129	CUSIP # 089302103 BIG LOTS INC	5,389.62	6,685.01	0	0.00
17	CUSIP # 09227Q100 BLACKBAUD INC	1,741.65	1,727.16	0	0.00
101	CUSIP # 097793400 BONANZA CREEK ENERGY INC	3,824.87	3,721.85	0	0.00
577	CUSIP # 099724106 BORG WARNER CORP	24,903.32	29,272.84	1	0.00
27	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	1,345.41	977.75	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 10316T104 BOX INC - CLASS A	299.88	225.60	0	0.00
91	CUSIP # 11135F101 BROADCOM INC	22,080.24	22,323.47	1	0.00
482	CUSIP # 114340102 BROOKS AUTOMATION INC	15,722.84	13,266.64	1	0.00
28	CUSIP # 116794108 BRUKER CORP	813.12	962.16	0	0.00
273	CUSIP # 122017106 BURLINGTON STORES INC	41,094.69	25,895.74	2	0.00
60	CUSIP # 12508E101 CDK GLOBAL INC	3,903.00	4,057.55	0	0.00
44	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	3,681.04	4,003.85	0	0.00
92	CUSIP # 127055101 CABOT CORPORATION	5,682.84	5,623.99	0	0.00
8	CUSIP # 138098108 CANTEL MEDICAL CORP	786.88	947.84	0	0.00
161	CUSIP # 141337105 CARBONITE INC	5,618.90	4,491.95	0	0.00
39	CUSIP # 150870103 CELANESE CORP SERIES A	4,331.34	4,241.10	0	0.00
94	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	1,480.50	1,640.88	0	0.00
47	CUSIP # 16359R103 CHEMED CORP	15,125.07	12,180.91	1	0.00
25	CUSIP # 166764100 CHEVRON CORP	3,160.75	3,117.75	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
135	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	16,308.00	13,525.30	1	0.00
189	CUSIP # 171340102 CHURCH & DWIGHT CO INC	10,047.24	9,381.67	0	0.00
156	CUSIP # 17275R102 CISCO SYSTEMS INC	6,712.68	6,803.16	0	0.00
41	CUSIP # 172908105 CINTAS CORP	7,587.87	7,210.59	0	0.00
40	CUSIP # 177376100 CITRIX SYSTEMS INC	4,193.60	4,257.56	0	0.00
48	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	3,791.52	3,817.44	0	0.00
9	CUSIP # 192479103 COHERENT INC	1,407.78	2,535.99	0	0.00
76	CUSIP # 194014106 COLFAX CORP	2,329.40	3,042.59	0	0.00
28	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	2,561.16	2,497.32	0	0.00
8	CUSIP # 204166102 COMMVault SYSTEMS INC	526.80	486.40	0	0.00
317	CUSIP # 21240D107 CONTROL4 CORP	7,706.27	6,242.06	0	0.00
42	CUSIP # 216648402 COOPER COMPANIES, INC	9,888.90	9,442.79	0	0.00
46	CUSIP # 217204106 COPART INC	2,601.76	2,135.46	0	0.00
7	CUSIP # 22266L106 COUPA SOFTWARE INC	435.68	221.34	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
409	CUSIP # 231021106 CUMMINS INC	54,397.00	66,904.42	2	0.00
127	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	1,978.66	2,069.10	0	13.97
56	CUSIP # 23291C103 DMC GLOBAL INC	2,514.40	2,142.00	0	1.12
809	CUSIP # 23331A109 D R HORTON INC	33,169.00	28,813.16	1	0.00
272	CUSIP # 243537107 DECKERS OUTDOOR CORP	30,706.08	22,632.57	1	0.00
215	CUSIP # 253393102 DICKS SPORTING GOODS INC	7,578.75	7,632.50	0	0.00
54	CUSIP # 254543101 DIODES INC	1,861.38	1,585.30	0	0.00
267	CUSIP # 256677105 DOLLAR GENERAL CORP	26,326.20	24,872.61	1	0.00
150	CUSIP # 256746108 DOLLAR TREE INC	12,750.00	15,407.71	1	0.00
104	CUSIP # 257651109 DONALDSON CO INC	4,692.48	4,799.49	0	0.00
48	CUSIP # 267475101 DYCOM INDUSTRIES INC	4,536.48	5,185.02	0	0.00
19	CUSIP # 26875P101 EOG RESOURCES INC	2,364.17	2,275.82	0	0.00
859	CUSIP # 285229100 ELECTRO SCIENTIFIC INDS INC	13,546.43	16,622.75	1	0.00
113	CUSIP # 293389102 ENNIS INC	2,299.55	2,221.90	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
740	CUSIP # 29362U104 ENTEGRIS INC	25,086.00	22,003.75	1	0.00
3	CUSIP # 29414B104 EPAM SYSTEMS INC	372.99	337.47	0	0.00
45	CUSIP # 30063P105 EXACT SCIENCES CORP	2,690.55	2,455.62	0	0.00
4	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	226.44	249.60	0	0.00
127	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,283.70	8,146.06	0	0.00
24	CUSIP # 30214U102 EXPONENT INC	1,159.20	930.60	0	0.00
288	CUSIP # 30226D106 EXTREME NETWORKS INC	2,292.48	2,973.40	0	0.00
64	CUSIP # 30231G102 EXXON MOBIL CORPORATION	5,294.72	5,297.92	0	0.00
62	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	12,282.20	11,819.02	0	0.00
83	CUSIP # 313855108 FEDERAL SIGNAL CORP	1,933.07	1,633.12	0	0.00
24	CUSIP # 31428X106 FEDEX CORPORATION	5,449.44	6,004.80	0	15.60
12	CUSIP # 315616102 F5 NETWORKS INC	2,069.40	2,028.00	0	0.00
42	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	4,453.26	4,229.57	0	0.00
302	CUSIP # 33829M101 FIVE BELOW INC	29,508.42	18,819.90	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108	CUSIP # 338307101 FIVE9 INC	3,733.56	2,709.09	0	0.00
31	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	6,530.15	6,138.44	0	0.00
800	CUSIP # 346375108 FORMFACTOR INC	10,640.00	11,776.13	0	0.00
58	CUSIP # 34959E109 FORTINET INC	3,620.94	3,185.46	0	0.00
99	CUSIP # 34959J108 FORTIVE CORP	7,633.89	6,995.76	0	0.00
75	CUSIP # 364760108 GAP INC	2,429.25	2,535.74	0	0.00
40	CUSIP # 37253A103 GENTHERM INC	1,572.00	1,419.05	0	0.00
47	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	1,762.50	1,553.40	0	0.00
36	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	1,816.56	1,879.28	0	0.00
258	CUSIP # 379890106 GLU MOBILE INC	1,653.78	1,423.32	0	0.00
141	CUSIP # 38268T103 GOPRO INC-CLASS A	908.04	1,135.42	0	0.00
205	CUSIP # 384109104 GRACO INC	9,270.10	8,245.06	0	0.00
125	CUSIP # 384802104 WW GRAINGER INC	38,550.00	34,161.03	2	0.00
100	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	11,161.00	9,023.21	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
472	CUSIP # 401617105 GUESS? INC	10,100.80	8,131.84	0	0.00
209	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	8,964.01	8,004.86	0	0.00
1,637	CUSIP # 40434L105 HP INC	37,143.53	33,461.27	1	228.03
15	CUSIP # 405024100 HAEMONETICS CORP	1,345.20	1,077.72	0	0.00
173	CUSIP # 423452101 HELMERICH & PAYNE	11,030.48	11,598.65	0	0.00
64	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	8,343.04	7,659.38	0	0.00
13	CUSIP # 42805E306 HESKA CORP	1,349.27	1,139.38	0	0.00
51	CUSIP # 431571108 HILLENBRAND INC	2,404.65	2,329.25	0	0.00
67	CUSIP # 437076102 HOME DEPOT INC	13,071.70	11,248.98	1	0.00
42	CUSIP # 443573100 HUBSPOT INC	5,266.80	2,888.58	0	0.00
33	CUSIP # 44980X109 IPG PHOTONICS INC	7,280.79	5,934.62	0	0.00
173	CUSIP # 45167R104 IDEX CORP	23,611.04	21,617.20	1	0.00
52	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	7,204.08	6,938.59	0	40.56
109	CUSIP # 452521107 IMMERSION CORPORATION	1,682.96	1,265.85	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 45321L100 IMPERVA INC	2,653.75	2,396.05	0	0.00
97	CUSIP # 45667G103 INFINERA CORP	963.21	853.60	0	0.00
69	CUSIP # 457187102 INGREDION INC	7,638.30	8,574.59	0	41.40
220	CUSIP # 45778Q107 INSPERITY INC	20,955.00	12,130.75	1	0.00
36	CUSIP # 45781U103 INSTRUCTURE INC	1,531.80	1,123.55	0	0.00
128	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	4,080.64	3,771.14	0	0.00
902	CUSIP # 458140100 INTEL CORPORATION	44,838.42	41,932.02	2	0.00
108	CUSIP # 461202103 INTUIT INC	22,064.94	15,024.13	1	0.00
283	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,371.34	5,866.33	0	0.00
263	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	31,912.42	33,242.98	1	0.00
38	CUSIP # 482480100 KLA-TENCOR CORP	3,896.14	4,018.88	0	0.00
16	CUSIP # 483007704 KAISER ALUMINUM CORP	1,665.76	1,554.27	0	0.00
45	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	4,768.20	4,729.00	0	16.20
136	CUSIP # 489170100 KENNAMETAL INC	4,882.40	6,029.91	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 500643200 KORN FERRY INTERNATIONAL	1,548.25	1,285.25	0	2.50
334	CUSIP # 50105F105 KRONOS WORLDWIDE INC	7,525.02	7,772.63	0	0.00
147	CUSIP # 50187A107 LHC GROUP LLC	12,581.73	9,510.45	0	0.00
411	CUSIP # 501889208 LKQ CORP	13,110.90	15,034.66	1	0.00
113	CUSIP # 50216C108 LSI INDUSTRIES INC	603.42	882.99	0	0.00
35	CUSIP # 512807108 LAM RESEARCH CORPORATION	6,049.75	6,216.10	0	0.00
128	CUSIP # 515098101 LANDSTAR SYSTEMS INC	13,977.60	11,803.90	1	0.00
308	CUSIP # 518439104 LAUDER ESTEE COMPANIES	43,948.52	38,329.78	2	0.00
220	CUSIP # 532457108 LILLY ELI & COMPANY	18,772.60	18,239.62	1	0.00
76	CUSIP # 533900106 LINCOLN ELECTRIC HOLDINGS, INC	6,669.76	6,844.58	0	29.64
25	CUSIP # 537008104 LITTELFUSE INC	5,704.50	5,108.20	0	0.00
110	CUSIP # 55003T107 LUMBER LIQUIDATORS HOLDINGS INC	2,678.50	3,872.44	0	0.00
183	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	10,595.70	10,081.90	0	0.00
209	CUSIP # 55306N104 MKS INSTRUMENTS INC	20,001.30	17,253.34	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
185	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	15,697.25	16,306.64	1	0.00
28	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	645.12	1,212.96	0	0.00
140	CUSIP # 556269108 STEVEN MADDEN LTD	7,434.00	6,098.95	0	0.00
532	CUSIP # 574599106 MASCO CORPORATION	19,907.44	20,300.77	1	0.00
75	CUSIP # 574795100 MASIMO CORPORATION	7,323.75	6,450.42	0	0.00
113	CUSIP # 576690101 MATERION CORP	6,118.95	5,576.95	0	0.00
263	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	15,427.58	13,048.37	1	0.00
11	CUSIP # 58470H101 MEDIFAST INC	1,761.76	1,089.33	0	5.28
9	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	725.04	680.67	0	0.00
57	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	2,451.00	2,104.52	0	0.00
282	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	14,438.40	12,519.20	1	0.00
3	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	1,735.89	1,792.11	0	0.00
135	CUSIP # 594918104 MICROSOFT CORPORATION	13,312.35	11,146.19	1	0.00
317	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	28,831.15	25,684.62	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,992.72	2,182.34	0	0.00
15	CUSIP # 60255W105 MINDBODY INC	579.00	459.00	0	0.00
140	CUSIP # 607525102 MODEL N INC	2,604.00	2,520.00	0	0.00
135	CUSIP # 615369105 MOODYS CORP	23,025.60	20,909.70	1	0.00
74	CUSIP # 624580106 MOVADO GROUP INC	3,574.20	3,707.40	0	0.00
302	CUSIP # 62855J104 MYRIAD GENETICS INC	11,285.74	9,703.45	0	0.00
2	CUSIP # 62944T105 NVR INC	5,940.70	5,637.62	0	0.00
17	CUSIP # 62945V109 NV5 GLOBAL INC	1,178.10	1,128.80	0	0.00
80	CUSIP # 630077105 NANOMETRICS INC	2,832.80	3,151.89	0	0.00
26	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,554.24	2,094.78	0	0.00
54	CUSIP # 64829B100 NEW RELIC INC	5,431.86	2,648.15	0	0.00
80	CUSIP # 67011P100 NOW INC	1,066.40	889.34	0	0.00
97	CUSIP # 67018T105 NU SKIN ENTERPRISES	7,584.43	5,683.30	0	0.00
12	CUSIP # 67059N108 NUTANIX INC-A	618.84	364.20	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
130	CUSIP # 67066G104 NVIDIA CORP	30,797.00	20,652.19	1	0.00
195	CUSIP # 67069D108 NUTRISYSTEM INC	7,507.50	9,560.25	0	0.00
47	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	1,508.70	1,750.75	0	0.00
28	CUSIP # 679295105 OKTA INC	1,410.36	1,421.01	0	0.00
120	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	17,875.20	15,587.27	1	0.00
327	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	23,707.50	14,633.10	1	0.00
63	CUSIP # 68554V108 ORASURE TECHNOLOGIES INC	1,037.61	1,197.40	0	0.00
484	CUSIP # 688239201 OSHKOSH CORPORATION	34,034.88	38,217.08	1	0.00
42	CUSIP # 69336V101 PGT INNOVATIONS INC	875.70	865.20	0	0.00
29	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	2,707.44	2,412.60	0	0.00
22	CUSIP # 697435105 PALO ALTO NETWORKS INC	4,520.34	4,206.45	0	0.00
46	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	7,169.10	8,104.81	0	0.00
212	CUSIP # 703343103 PATRICK INDUSTRIES INC	12,052.20	13,312.18	0	0.00
284	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	5,112.00	5,608.75	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 70432V102 PAYCOM SOFTWARE INC	2,470.75	1,917.26	0	0.00
5	CUSIP # 70438V106 PAYLOCITY HOLDING CORP	294.30	237.05	0	0.00
93	CUSIP # 71375U101 PERFICIENT INC	2,452.41	2,342.79	0	0.00
27	CUSIP # 714046109 PERKINELMER INC	1,977.21	2,095.03	0	0.00
101	CUSIP # 716382106 PETMED EXPRESS	4,449.05	4,296.41	0	0.00
214	CUSIP # 717081103 PFIZER INC	7,763.92	7,625.51	0	0.00
117	CUSIP # 718546104 PHILLIPS 66	13,140.27	11,390.14	1	0.00
97	CUSIP # 727493108 PLANTRONICS INC	7,396.25	5,591.91	0	0.00
251	CUSIP # 74051N102 PREMIER INC-CLASS A	9,131.38	8,110.32	0	0.00
60	CUSIP # 743312100 PROGRESS SOFTWARE CORP	2,329.20	2,483.54	0	0.00
28	CUSIP # 743424103 PROOFPOINT INC	3,228.68	2,303.48	0	0.00
29	CUSIP # 743713109 PROTO LABS INC	3,449.55	3,203.70	0	0.00
390	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	9,313.20	5,280.37	0	0.00
6	CUSIP # 74736L109 Q2 HOLDINGS INC	342.30	225.60	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44	CUSIP # 74758T303 QUALYS INC	3,709.20	2,934.95	0	0.00
125	CUSIP # 74834L100 QUEST DIAGNOSTICS	13,742.50	12,860.64	1	0.00
297	CUSIP # 749660106 RPC INC	4,327.29	6,821.16	0	0.00
428	CUSIP # 750917106 RAMBUS INC	5,367.12	5,690.52	0	0.00
169	CUSIP # 751212101 RALPH LAUREN CORP	21,246.68	18,043.08	1	105.63
50	CUSIP # 75606N109 REALPAGE INC	2,755.00	2,382.00	0	0.00
46	CUSIP # 756577102 RED HAT INC	6,181.02	5,512.66	0	0.00
49	CUSIP # 76680R206 RINGCENTRAL INC CL A	3,447.15	2,286.75	0	0.00
53	CUSIP # 773903109 ROCKWELL AUTOMATION	8,810.19	9,677.95	0	0.00
14	CUSIP # 775133101 ROGERS CORP	1,560.44	2,144.16	0	0.00
27	CUSIP # 776696106 ROPER INDUSTRIES INC	7,449.57	6,965.83	0	0.00
248	CUSIP # 778296103 ROSS STORES INC	21,018.00	16,634.00	1	0.00
275	CUSIP # 78409V104 S&P GLOBAL INC	56,069.75	45,991.32	2	0.00
65	CUSIP # 78463M107 SPS COMMERCE INC	4,776.20	3,482.70	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
98	CUSIP # 78709Y105 SAIA INC	7,923.30	6,750.25	0	0.00
16	CUSIP # 79466L302 SALESFORCE.COM INC	2,182.40	2,013.71	0	0.00
100	CUSIP # 806407102 HENRY SCHEIN INC	7,264.00	8,420.68	0	0.00
113	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	3,108.63	3,203.84	0	6.78
186	CUSIP # 816850101 SEMTECH CORP	8,751.30	6,909.20	0	0.00
30	CUSIP # 81762P102 SERVICENOW INC	5,174.10	3,439.09	0	0.00
58	CUSIP # 824889109 SHOE CARNIVAL INC	1,882.10	1,517.41	0	0.00
79	CUSIP # 826919102 SILICON LABORATORIES INC	7,868.40	6,040.00	0	0.00
23	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	1,430.37	1,273.75	0	0.00
291	CUSIP # 830566105 SKECHERS USA INC	8,732.91	10,130.02	0	0.00
213	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	20,586.45	21,330.47	1	0.00
63	CUSIP # 831865209 SMITH (AO) CORP	3,726.45	4,045.89	0	0.00
409	CUSIP # 835495102 SONOCO PRODUCTS	21,472.50	21,376.55	1	0.00
101	CUSIP # 844741108 SOUTHWEST AIRLINES	5,138.88	5,820.09	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
286	CUSIP # 846819100 SPARTAN MOTORS INC	4,318.60	4,786.15	0	0.00
55	CUSIP # 852234103 SQUARE INC-A	3,390.20	1,625.13	0	0.00
210	CUSIP # 854502101 STANLEY BLACK & DECKER INC	27,890.10	28,427.63	1	0.00
228	CUSIP # 86183P102 STONERIDGE INC	8,011.92	6,759.78	0	0.00
26	CUSIP # 863667101 STRYKER CORP	4,390.36	4,568.98	0	12.22
47	CUSIP # 871237103 SYKES ENTERPRISES INC	1,352.66	1,470.39	0	0.00
285	CUSIP # 87162H103 SYNTEL INC	9,145.65	6,819.59	0	0.00
20	CUSIP # 87336U105 TABLEAU SOFTWARE INC-CL A	1,955.00	1,464.89	0	0.00
37	CUSIP # 876030107 TAPESTRY INC	1,728.27	1,928.46	0	12.49
10	CUSIP # 879369106 TELEFLEX INC	2,682.10	2,196.87	0	0.00
117	CUSIP # 880770102 TERADYNE INC	4,454.19	5,098.93	0	0.00
394	CUSIP # 880779103 TEREX CORPORATION	16,622.86	17,563.34	1	0.00
445	CUSIP # 882508104 TEXAS INSTRUMENTS INC	49,061.25	38,788.74	2	0.00
10	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,071.40	2,160.72	0	1.70

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 88579Y101 3M COMPANY	1,770.48	2,145.64	0	0.00
65	CUSIP # 887389104 TIMKEN COMPANY	2,830.75	3,097.25	0	0.00
108	CUSIP # 887399103 TIMKENSTEEL CORP	1,765.80	1,601.90	0	0.00
303	CUSIP # 88870R102 TIVITY HEALTH INC	10,665.60	11,924.60	0	0.00
82	CUSIP # 89055F103 TOPBUILD CORP	6,423.88	5,274.01	0	0.00
241	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	20,369.32	18,979.96	1	31.33
48	CUSIP # 89400J107 TRANSUNION	3,438.72	2,878.89	0	0.00
80	CUSIP # 89531P105 TREX CO INC	5,007.20	3,958.43	0	0.00
80	CUSIP # 896288107 TRINET GROUP INC	4,475.20	3,699.20	0	0.00
4	CUSIP # 902252105 TYLER TECHNOLOGIES INC	888.40	887.76	0	0.00
68	CUSIP # 903293405 USG CORP	2,932.16	2,429.22	0	0.00
553	CUSIP # 90385V107 ULTRA CLEAN HOLDINGS INC	9,179.80	11,599.47	0	0.00
17	CUSIP # 904708104 UNIFIRST CORP	3,007.30	2,792.25	0	0.00
510	CUSIP # 917047102 URBAN OUTFITTERS INC	22,720.50	18,655.72	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
308	CUSIP # 918204108 VF CORP	25,108.16	22,778.41	1	0.00
131	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	14,518.73	11,019.45	1	0.00
72	CUSIP # 921659108 VANDA PHARMACEUTICALS INC	1,371.60	1,214.45	0	0.00
32	CUSIP # 922280102 VARONIS SYSTEMS INC	2,384.00	1,145.15	0	0.00
9	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	691.74	654.21	0	0.00
119	CUSIP # 92827P102 VIRTUSA CORP	5,792.92	5,538.71	0	0.00
46	CUSIP # 928563402 VMWARE INC CL A	6,760.62	6,167.94	0	0.00
69	CUSIP # 92927K102 WABCO HOLDINGS INC	8,074.38	10,126.46	0	0.00
138	CUSIP # 931142103 WAL-MART STORES INC	11,819.70	12,755.87	0	0.00
83	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	4,981.25	5,504.04	0	0.00
90	CUSIP # 94106L109 WASTE MANAGEMENT INC	7,320.60	7,619.40	0	0.00
17	CUSIP # 941848103 WATERS CORPORATION	3,291.03	3,224.55	0	0.00
421	CUSIP # 950755108 WERNER ENTERPRISES INC	15,808.55	15,825.15	1	37.89
26	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	2,798.38	3,039.14	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 978097103 WOLVERINE WORLD WIDE	1,216.95	1,199.45	0	2.80
15	CUSIP # 98138H101 WORKDAY INC CL A	1,816.80	1,551.10	0	0.00
34	CUSIP # 98139A105 WORKIVA INC	829.60	691.25	0	0.00
106	CUSIP # 98419M100 XYLEM INC	7,142.28	7,313.64	0	0.00
16	CUSIP # 985817105 YELP INC	626.88	557.89	0	0.00
48	CUSIP # 98936J101 ZENDESK INC	2,615.52	2,359.55	0	0.00
118	CUSIP # 98978V103 ZOETIS INC	10,052.42	9,682.72	0	0.00
357	CUSIP # 989817101 ZUMIEZ INC	8,942.85	7,877.85	0	0.00
		<b>2,417,931.01</b>	<b>2,221,465.34</b>	<b>95</b>	<b>871.30</b>
<b>FOREIGN STOCK</b>					
9	CUSIP # 550021109 LULULEMON ATHLETICA INC	1,123.65	1,099.80	0	0.00
52	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	3,251.04	2,541.74	0	0.00
139	CUSIP # G29183103 EATON CORP PLC	10,388.86	10,813.95	0	0.00
111	CUSIP # G47791101 INGERSOLL-RAND PLC	9,960.03	9,536.16	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
311	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	6,667.84	5,593.83	0	0.00
186	CUSIP # G60754101 MICHAEL KORS HOLDINGS LTD	12,387.60	11,265.33	0	0.00
23	CUSIP # G6095L109 APTIV PLC	2,107.49	2,278.84	0	0.00
203	CUSIP # M85548101 STRATASYS LTD	3,885.42	4,207.46	0	0.00
58	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	6,371.30	6,017.98	0	0.00
		<b>56,143.23</b>	<b>53,355.09</b>	<b>2</b>	<b>0.00</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,715.00 -12,715.00	0.00 0.00	-12,715.00 -12,715.00	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-517,277.87 -517,277.87	0.00 0.00	-517,277.87 -517,277.87	-0.46	0.00 0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-9,402.12 -9,402.12	0.00 0.00	-9,402.12 -9,402.12	-0.01	0.00 0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-4,332.98 -4,332.98	0.00 0.00	-4,332.98 -4,332.98	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: P-SOLVE LNG CR SMA#1		585,148.58 585,148.58	0.00 0.00	585,148.58 585,148.58	0.52	0.00 0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-3,782.00 -3,782.00	0.00 0.00	-3,782.00 -3,782.00	0.00	0.00 0.00
38,705.320 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000 100.0000	38,705.32 38,705.32	392.04 392.04	38,705.32 38,705.32	0.03	0.00 0.00
1,809,827.940 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000002: P-SOLVE LONG CREDIT	100.0000 100.0000	1,809,827.94 1,809,827.94	2,356.14 2,356.14	1,809,827.94 1,809,827.94	1.61	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>						
		1,886,171.87	2,748.18	1,886,171.87		0.00
		1,886,171.87	2,748.18	1,886,171.87	1.68	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>						
		1,886,171.87	2,748.18	1,886,171.87		0.00
		1,886,171.87	2,748.18	1,886,171.87	1.68	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		1,886,171.87	2,748.18	1,886,171.87	1.68	0.00
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>AUSTRALIA</b>						
180,000.000 BHP BILLITON FINANCE USA LTD	112.2011	203,645.67	2,293.23	201,961.96		-1,683.71
055451AV0 5.000% 09/30/2043 DD 09/30/13	112.2011	203,645.67	2,293.23	201,961.96	0.18	-1,683.71
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>CANADA</b>						
370,000.000 MANULIFE FINANCIAL CORP	94.8374	370,326.75	5,250.03	350,898.34		-19,428.41
56501RAE6 VAR RT 02/24/2032 DD 02/24/17	94.8374	370,326.75	5,250.03	350,898.34	0.31	-19,428.41
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>CAYMAN ISLANDS</b>						
395,000.000 ALIBABA GROUP HOLDING LTD	93.1738	389,985.72	932.68	368,036.63		-21,949.09
01609WAT9 3.400% 12/06/2027 DD 12/06/17	93.1738	389,985.72	932.68	368,036.63	0.33	-21,949.09
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>FRANCE</b>						
335,000.000 ELECTRICITE DE FRANCE SA 144A	102.6659	374,763.61	3,592.86	343,930.84		-30,832.77
268317AQ7 4.950% 10/13/2045 DD 10/13/15	102.6659	374,763.61	3,592.86	343,930.84	0.31	-30,832.77
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>IRELAND</b>						
339,000.000 GE CAPITAL INTERNATIONAL FUNDI	96.8780	334,516.85	1,932.42	328,416.33		-6,100.52
36164QNA2 4.418% 11/15/2035 DD 05/15/16	96.8780	334,516.85	1,932.42	328,416.33	0.29	-6,100.52
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>MEXICO</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
221,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.2900	226,464.17	4,170.60	208,380.90		-18,083.27
	94.2900	226,464.17	4,170.60	208,380.90	0.19	-18,083.27
450,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	92.7889	448,105.00	6,722.74	417,550.03		-30,554.97
	92.7889	448,105.00	6,722.74	417,550.03	0.37	-30,554.97
<b>SUBTOTAL MEXICO</b>		<b>674,569.17</b>	<b>10,893.34</b>	<b>625,930.93</b>		<b>-48,638.24</b>
		<b>674,569.17</b>	<b>10,893.34</b>	<b>625,930.93</b>	<b>0.56</b>	<b>-48,638.24</b>
<b>NETHERLANDS</b>						
195,000.000 ENEL FINANCE INTERNATIONA 144A 29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.5548	208,463.79	946.20	184,381.78		-24,082.01
	94.5548	208,463.79	946.20	184,381.78	0.16	-24,082.01
<b>PANAMA</b>						
190,000.000 PANAMA GOVERNMENT INTERNATIONA 698299BH6 4.500% 04/16/2050 DD 04/16/18 HB5F20000302: P-SOLVE LNG CR SMA#1	96.2500	190,379.24	1,781.13	182,875.00		-7,504.24
	96.2500	190,379.24	1,781.13	182,875.00	0.16	-7,504.24
<b>PHILIPPINES</b>						
105,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CA3 3.700% 03/01/2041 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	92.0363	100,453.97	1,294.68	96,638.12		-3,815.85
	92.0363	100,453.97	1,294.68	96,638.12	0.09	-3,815.85
275,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CB1 3.700% 02/02/2042 DD 02/02/17 HB5F20000302: P-SOLVE LNG CR SMA#1	91.9590	274,088.97	4,208.86	252,887.25		-21,201.72
	91.9590	274,088.97	4,208.86	252,887.25	0.23	-21,201.72
<b>SUBTOTAL PHILIPPINES</b>		<b>374,542.94</b>	<b>5,503.54</b>	<b>349,525.37</b>		<b>-25,017.57</b>
		<b>374,542.94</b>	<b>5,503.54</b>	<b>349,525.37</b>	<b>0.32</b>	<b>-25,017.57</b>
<b>SAUDI ARABIA</b>						

6/29/2018

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
100,000.000 SAUDI GOVERNMENT INTERNAT 144A 80413TAF6 4.625% 10/04/2047 DD 10/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	93.2180	89,847.99	1,117.76	93,218.00		3,370.01
	93.2180	89,847.99	1,117.76	93,218.00	0.08	3,370.01
<b>SPAIN</b>						
325,000.000 BANCO SANTANDER SA 05971KAA7 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4907	328,618.09	1,990.75	326,594.78		-2,023.31
	100.4907	328,618.09	1,990.75	326,594.78	0.29	-2,023.31
<b>UNITED KINGDOM</b>						
0.000 VODAFONE GROUP PLC 92857WBM1 5.250% 05/30/2048 DD 05/30/18 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	10.23	0.00		0.00
	0.0000	0.00	10.23	0.00	0.00	0.00
225,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BG5 VAR RT 05/18/2029 DD 05/18/18 HB5F20000302: P-SOLVE LNG CR SMA#1	99.5549	225,000.00	1,243.07	223,998.55		-1,001.45
	99.5549	225,000.00	1,243.07	223,998.55	0.20	-1,001.45
<b>SUBTOTAL UNITED KINGDOM</b>		<b>225,000.00</b>	<b>1,253.30</b>	<b>223,998.55</b>		<b>-1,001.45</b>
		<b>225,000.00</b>	<b>1,253.30</b>	<b>223,998.55</b>	<b>0.20</b>	<b>-1,001.45</b>
<b>UNITED STATES</b>						
590,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	84.7137	535,877.37	1,140.64	499,810.86		-36,066.51
	84.7137	535,877.37	1,140.64	499,810.86	0.45	-36,066.51
110,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	92.4944	104,306.45	635.04	101,743.85		-2,562.60
	92.4944	104,306.45	635.04	101,743.85	0.09	-2,562.60
372,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.3848	372,902.64	2,107.20	354,831.36		-18,071.28
	95.3848	372,902.64	2,107.20	354,831.36	0.32	-18,071.28

6/29/2018

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
243,000.000	ALABAMA POWER CO 010392FP8 4.300% 01/02/2046 DD 01/13/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.3325	254,603.13	5,200.33	248,667.89	0.22	-5,935.24
255,000.000	AMEREN ILLINOIS CO 02361DAR1 3.700% 12/01/2047 DD 11/28/17 HB5F20000302: P-SOLVE LNG CR SMA#1	93.4781	250,638.52	786.30	238,369.26	0.21	-12,269.26
425,000.000	AMERICAN INTERNATIONAL GROUP I 026874DA2 4.500% 07/16/2044 DD 07/16/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.1233	434,808.99	8,780.09	395,773.99	0.35	-39,035.00
250,000.000	ANHEUSER-BUSCH INBEV FINANCE I 035242AM8 4.700% 02/01/2036 DD 01/25/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.3547	264,814.43	4,907.92	253,386.72	0.23	-11,427.71
265,000.000	ANTHEM INC 036752AD5 4.375% 12/01/2047 DD 11/21/17 HB5F20000302: P-SOLVE LNG CR SMA#1	92.2820	263,817.50	966.00	244,547.24	0.22	-19,270.26
0.000	APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	16.39	0.00	0.00	0.00
230,000.000	AXA EQUITABLE HOLDINGS IN 144A 054561AK1 5.000% 04/20/2048 DD 04/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	92.2609	229,328.26	2,267.75	212,200.15	0.19	-17,128.11
350,000.000	BAKER HUGHES A GE CO LLC / BAK 05723KAF7 4.080% 12/15/2047 DD 12/11/17 HB5F20000302: P-SOLVE LNG CR SMA#1	89.3660	339,495.63	634.68	312,781.17	0.28	-26,714.46
225,000.000	BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	107.2354	246,270.12	1,115.70	241,279.67	0.21	-4,990.45

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
110,000.000	BOARDWALK PIPELINES LP	97.1018	110,186.09	2,268.89	106,811.95		-3,374.14
	096630AF5 4.450% 07/15/2027 DD 01/12/17	97.1018	110,186.09	2,268.89	106,811.95	0.10	-3,374.14
	HB5F20000302: P-SOLVE LNG CR SMA#1						
395,000.000	BRIGHTHOUSE FINANCIAL INC	82.4134	390,379.87	464.12	325,532.99		-64,846.88
	10922NAF0 4.700% 06/22/2047 DD 12/22/17	82.4134	390,379.87	464.12	325,532.99	0.29	-64,846.88
	HB5F20000302: P-SOLVE LNG CR SMA#1						
275,000.000	BURLINGTON NORTHERN SANTA FE L	110.8331	312,122.25	4,725.63	304,791.01		-7,331.24
	12189LAP6 5.150% 09/01/2043 DD 08/22/13	110.8331	312,122.25	4,725.63	304,791.01	0.27	-7,331.24
	HB5F20000302: P-SOLVE LNG CR SMA#1						
145,000.000	CBS CORP	95.3009	152,771.87	3,509.35	138,186.26		-14,585.61
	124857AJ2 4.850% 07/01/2042 DD 06/20/12	95.3009	152,771.87	3,509.35	138,186.26	0.12	-14,585.61
	HB5F20000302: P-SOLVE LNG CR SMA#1						
0.000	CME GROUP INC	0.0000	0.00	-17.31	0.00		0.00
	12572QAH8 4.150% 06/15/2048 DD 06/21/18	0.0000	0.00	-17.31	0.00	0.00	0.00
	HB5F20000302: P-SOLVE LNG CR SMA#1						
230,000.000	CNOOC FINANCE 2015 USA LLC	100.5462	229,699.83	1,653.96	231,256.26		1,556.43
	12634MAE0 4.375% 05/02/2028 DD 05/02/18	100.5462	229,699.83	1,653.96	231,256.26	0.21	1,556.43
	HB5F20000302: P-SOLVE LNG CR SMA#1						
220,000.000	CSX CORP	94.2330	217,854.78	3,696.52	207,312.67		-10,542.11
	126408HLO 4.650% 03/01/2068 DD 02/20/18	94.2330	217,854.78	3,696.52	207,312.67	0.18	-10,542.11
	HB5F20000302: P-SOLVE LNG CR SMA#1						
480,000.000	CVS HEALTH CORP	101.7696	487,961.54	7,565.42	488,494.16		532.62
	126650CZ1 5.050% 03/25/2048 DD 03/09/18	101.7696	487,961.54	7,565.42	488,494.16	0.43	532.62
	HB5F20000302: P-SOLVE LNG CR SMA#1						
305,000.000	CAPITAL ONE FINANCIAL CORP	94.5240	306,682.60	3,566.70	288,298.25		-18,384.35
	14040HBN4 3.750% 03/09/2027 DD 03/09/17	94.5240	306,682.60	3,566.70	288,298.25	0.26	-18,384.35
	HB5F20000302: P-SOLVE LNG CR SMA#1						



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
225,000.000 CAPITAL ONE FINANCIAL CORP 14040HBW4 3.800% 01/31/2028 DD 01/30/18 HB5F20000302: P-SOLVE LNG CR SMA#1	94.3942	224,856.78	3,608.32	212,386.92	0.19	-12,469.86
385,000.000 CELGENE CORP 151020AW4 4.350% 11/15/2047 DD 11/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	88.0658	388,234.16	2,160.94	339,053.46	0.30	-49,180.70
70,000.000 CELGENE CORP 151020AZ7 4.550% 02/20/2048 DD 02/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	91.3186	69,582.62	1,147.04	63,923.03	0.06	-5,659.59
135,000.000 CHARTER COMMUNICATIONS OPERATI 161175BJ2 3.750% 02/15/2028 DD 07/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	90.5660	133,639.35	1,898.40	122,264.10	0.11	-11,375.25
480,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6550	492,299.68	9,422.38	468,744.00	0.42	-23,555.68
270,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: P-SOLVE LNG CR SMA#1	97.8200	270,405.36	3,895.93	264,113.99	0.24	-6,291.37
285,000.000 CONNECTICUT LIGHT & POWER CO/T 207597EH4 4.150% 06/01/2045 DD 05/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9299	294,885.20	985.50	290,500.15	0.26	-4,385.05
350,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.4802	368,867.60	1,316.40	362,180.84	0.32	-6,686.76
150,000.000 CONSUMERS ENERGY CO 210518DB9 4.050% 05/15/2048 DD 05/14/18 HB5F20000302: P-SOLVE LNG CR SMA#1	99.8200	149,818.98	800.34	149,730.02	0.13	-88.96

Shares/Par Security ID Description Link Ref	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 CROWN CASTLE INTERNATIONAL COR 22822VAK7 3.800% 02/15/2028 DD 01/16/18 HB5F20000302: P-SOLVE LNG CR SMA#1	93.7339 93.7339	149,447.40 149,447.40	2,619.64 2,619.64	140,600.81 140,600.81	0.13	-8,846.59 -8,846.59
310,000.000 DTE ELECTRIC CO 23338VAH9 4.050% 05/15/2048 DD 05/07/18 HB5F20000302: P-SOLVE LNG CR SMA#1	99.3062 99.3062	306,648.55 306,648.55	1,892.41 1,892.41	307,849.24 307,849.24	0.27	1,200.69 1,200.69
280,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	103.5519 103.5519	294,068.47 294,068.47	3,126.24 3,126.24	289,945.35 289,945.35	0.26	-4,123.12 -4,123.12
135,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: P-SOLVE LNG CR SMA#1	91.0390 91.0390	133,681.19 133,681.19	1,436.88 1,436.88	122,902.59 122,902.59	0.11	-10,778.60 -10,778.60
335,000.000 DUKE UNIVERSITY HEALTH SYSTEM 26443CAA1 3.920% 06/01/2047 DD 06/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.2601 98.2601	341,845.94 341,845.94	1,094.36 1,094.36	329,171.35 329,171.35	0.29	-12,674.59 -12,674.59
230,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	93.2572 93.2572	228,191.36 228,191.36	2,239.16 2,239.16	214,491.45 214,491.45	0.19	-13,699.91 -13,699.91
355,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	97.7668 97.7668	387,811.91 387,811.91	5,280.38 5,280.38	347,072.09 347,072.09	0.31	-40,739.82 -40,739.82
175,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	100.9978 100.9978	189,753.94 189,753.94	435.52 435.52	176,746.18 176,746.18	0.16	-13,007.76 -13,007.76
65,000.000 FLORIDA POWER & LIGHT CO 341081FP7 3.700% 12/01/2047 DD 11/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.0652 94.0652	66,080.10 66,080.10	200.40 200.40	61,142.37 61,142.37	0.05	-4,937.73 -4,937.73

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
305,000.000 FLORIDA POWER & LIGHT CO 341081FQ5 3.950% 03/01/2048 DD 02/28/18 HB5F20000302: P-SOLVE LNG CR SMA#1	98.1119	304,046.57	4,053.85	299,241.35	0.27	-4,805.22
70,000.000 FLORIDA POWER & LIGHT CO 341081FR3 4.125% 06/01/2048 DD 05/08/18 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0794	69,938.24	426.84	70,755.58	0.06	817.34
260,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	86.4313	236,078.59	5,727.09	224,721.38	0.20	-11,357.21
260,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0414	285,122.43	3,585.40	254,907.56	0.23	-30,214.87
260,000.000 GENERAL MILLS INC 370334CH5 4.550% 04/17/2038 DD 04/17/18 HB5F20000302: P-SOLVE LNG CR SMA#1	95.4255	257,917.66	2,431.72	248,106.42	0.22	-9,811.24
305,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	110.7840	351,037.92	5,178.50	337,891.20	0.30	-13,146.72
305,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: P-SOLVE LNG CR SMA#1	94.3925	300,624.74	3,213.14	287,897.20	0.26	-12,727.54
570,000.000 GOLDMAN SACHS GROUP INC/THE 38141GCU6 6.125% 02/15/2033 DD 02/13/03 HB5F20000302: P-SOLVE LNG CR SMA#1	114.3492	702,633.28	13,108.96	651,790.60	0.58	-50,842.68
210,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	109.5722	245,893.66	3,937.56	230,101.57	0.20	-15,792.09

6/29/2018

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
75,000.000	INTERNATIONAL PAPER CO	89.7033	71,231.44	1,232.38	67,277.49		-3,953.95
460146CS0	4.350% 08/15/2048 DD 08/09/17	89.7033	71,231.44	1,232.38	67,277.49	0.06	-3,953.95
	HB5F20000302: P-SOLVE LNG CR SMA#1						
250,000.000	JOHNSON & JOHNSON	107.1648	274,344.22	789.88	267,912.05		-6,432.17
478160BJ2	4.375% 12/05/2033 DD 12/05/13	107.1648	274,344.22	789.88	267,912.05	0.24	-6,432.17
	HB5F20000302: P-SOLVE LNG CR SMA#1						
110,000.000	KIMCO REALTY CORP	91.5797	108,166.14	1,630.26	100,737.66		-7,428.48
49446RAT6	4.450% 09/01/2047 DD 08/10/17	91.5797	108,166.14	1,630.26	100,737.66	0.09	-7,428.48
	HB5F20000302: P-SOLVE LNG CR SMA#1						
205,000.000	KINDER MORGAN ENERGY PARTNERS	107.8994	234,879.65	4,441.34	221,193.85		-13,685.80
494550BD7	6.500% 09/01/2039 DD 09/16/09	107.8994	234,879.65	4,441.34	221,193.85	0.20	-13,685.80
	HB5F20000302: P-SOLVE LNG CR SMA#1						
290,000.000	KROGER CO/THE	90.9525	282,585.55	5,377.26	263,762.37		-18,823.18
501044DG3	4.450% 02/01/2047 DD 01/24/17	90.9525	282,585.55	5,377.26	263,762.37	0.23	-18,823.18
	HB5F20000302: P-SOLVE LNG CR SMA#1						
300,000.000	LOWE'S COS INC	94.5903	302,409.71	1,959.64	283,770.79		-18,638.92
548661DQ7	4.050% 05/03/2047 DD 05/03/17	94.5903	302,409.71	1,959.64	283,770.79	0.25	-18,638.92
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	MARATHON PETROLEUM CORP	105.8656	194,430.59	480.96	195,851.39		1,420.80
56585AAM4	5.850% 12/15/2045 DD 12/14/15	105.8656	194,430.59	480.96	195,851.39	0.17	1,420.80
	HB5F20000302: P-SOLVE LNG CR SMA#1						
395,000.000	MEDTRONIC INC	103.4199	435,828.96	5,109.60	408,508.58		-27,320.38
585055BT2	4.375% 03/15/2035 DD 03/15/15	103.4199	435,828.96	5,109.60	408,508.58	0.36	-27,320.38
	HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000	MICROSOFT CORP	104.1876	326,641.18	5,120.30	322,981.48		-3,659.70
594918BZ6	4.100% 02/06/2037 DD 02/06/17	104.1876	326,641.18	5,120.30	322,981.48	0.29	-3,659.70
	HB5F20000302: P-SOLVE LNG CR SMA#1						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
310,000.000	MIDAMERICAN ENERGY CO	109.9332	349,287.74	4,391.20	340,792.90		-8,494.84
	595620AL9 4.800% 09/15/2043 DD 09/19/13	109.9332	349,287.74	4,391.20	340,792.90	0.30	-8,494.84
	HB5F20000302: P-SOLVE LNG CR SMA#1						
225,000.000	MYLAN INC 144A	97.7255	225,144.51	2,332.00	219,882.44		-5,262.07
	628530BG1 4.550% 04/15/2028 DD 04/09/18	97.7255	225,144.51	2,332.00	219,882.44	0.20	-5,262.07
	HB5F20000302: P-SOLVE LNG CR SMA#1						
290,000.000	NATIONAL RURAL UTILITIES COOPE	97.0870	289,380.70	3,932.72	281,552.43		-7,828.27
	637432NP6 3.400% 02/07/2028 DD 02/07/18	97.0870	289,380.70	3,932.72	281,552.43	0.25	-7,828.27
	HB5F20000302: P-SOLVE LNG CR SMA#1						
240,000.000	NEWELL BRANDS INC	97.4694	284,805.61	3,300.02	233,926.55		-50,879.06
	651229AY2 5.500% 04/01/2046 DD 03/30/16	97.4694	284,805.61	3,300.02	233,926.55	0.21	-50,879.06
	HB5F20000302: P-SOLVE LNG CR SMA#1						
295,000.000	NORFOLK SOUTHERN CORP	96.1940	292,594.21	4,117.46	283,772.35		-8,821.86
	655844BY3 4.150% 02/28/2048 DD 02/28/18	96.1940	292,594.21	4,117.46	283,772.35	0.25	-8,821.86
	HB5F20000302: P-SOLVE LNG CR SMA#1						
295,000.000	NUCOR CORP	98.3551	289,847.71	2,359.41	290,147.40		299.69
	670346AQ8 4.400% 05/01/2048 DD 04/26/18	98.3551	289,847.71	2,359.41	290,147.40	0.26	299.69
	HB5F20000302: P-SOLVE LNG CR SMA#1						
445,000.000	ORACLE CORP	94.5909	449,256.59	2,181.68	420,929.69		-28,326.90
	68389XBP9 3.800% 11/15/2037 DD 11/09/17	94.5909	449,256.59	2,181.68	420,929.69	0.37	-28,326.90
	HB5F20000302: P-SOLVE LNG CR SMA#1						
290,000.000	PPL ELECTRIC UTILITIES CORP	108.6484	333,425.85	6,366.36	315,080.43		-18,345.42
	69351UAR4 4.750% 07/15/2043 DD 07/11/13	108.6484	333,425.85	6,366.36	315,080.43	0.28	-18,345.42
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	PACIFIC GAS & ELECTRIC CO	107.9870	230,573.66	3,730.98	199,775.95		-30,797.71
	694308GE1 6.050% 03/01/2034 DD 03/23/04	107.9870	230,573.66	3,730.98	199,775.95	0.18	-30,797.71
	HB5F20000302: P-SOLVE LNG CR SMA#1						

6/29/2018

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
210,000.000	POTOMAC ELECTRIC POWER CO 737679DE7 4.150% 03/15/2043 DD 03/18/13 HB5F20000302: P-SOLVE LNG CR SMA#1	100.8625	223,351.65	2,577.24	211,811.26	0.19	-11,540.39
300,000.000	PROGRESSIVE CORP/THE 743315AS2 4.125% 04/15/2047 DD 04/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.9047	306,064.75	2,612.35	293,714.17	0.26	-12,350.58
75,000.000	PUBLIC SERVICE CO OF COLORADO 744448CQ2 4.100% 06/15/2048 DD 06/21/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3283	74,795.35	85.40	75,246.23	0.07	450.88
55,000.000	SC JOHNSON & SON INC 144A 78408LAC1 4.350% 09/30/2044 DD 10/03/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0372	59,440.09	611.19	55,570.45	0.05	-3,869.64
400,000.000	SEMPRA ENERGY 816851BH1 3.800% 02/01/2038 DD 01/12/18 HB5F20000302: P-SOLVE LNG CR SMA#1	90.7946	396,417.14	7,150.43	363,178.34	0.32	-33,238.80
185,000.000	SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: P-SOLVE LNG CR SMA#1	102.4790	207,926.42	2,151.03	189,586.23	0.17	-18,340.19
335,000.000	SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	103.9650	363,392.14	5,657.93	348,282.90	0.31	-15,109.24
160,000.000	STANFORD HEALTH CARE 85434VAA6 3.795% 11/15/2048 DD 01/17/18 HB5F20000302: P-SOLVE LNG CR SMA#1	96.0109	160,712.95	784.61	153,617.43	0.14	-7,095.52
355,000.000	TARGET CORP 87612EBF2 3.625% 04/15/2046 DD 04/11/16 HB5F20000302: P-SOLVE LNG CR SMA#1	89.0907	328,385.21	2,716.79	316,271.85	0.28	-12,113.36

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
120,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: P-SOLVE LNG CR SMA#1	106.0862 106.0862	144,460.04 144,460.04	1,309.93 1,309.93	127,303.48 127,303.48	0.11	-17,156.56 -17,156.56
25,000.000 TIME WARNER CABLE LLC 88732JAU2 6.750% 06/15/2039 DD 06/29/09 HB5F20000302: P-SOLVE LNG CR SMA#1	106.6083 106.6083	28,610.91 28,610.91	75.04 75.04	26,652.07 26,652.07	0.02	-1,958.84 -1,958.84
240,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: P-SOLVE LNG CR SMA#1	118.1205 118.1205	271,342.12 271,342.12	661.28 661.28	283,489.20 283,489.20	0.25	12,147.08 12,147.08
410,000.000 UNITED PARCEL SERVICE INC 911312BN5 3.750% 11/15/2047 DD 11/14/17 HB5F20000302: P-SOLVE LNG CR SMA#1	92.0775 92.0775	401,507.99 401,507.99	1,983.91 1,983.91	377,517.57 377,517.57	0.34	-23,990.42 -23,990.42
543,000.000 U S TREASURY BOND 912810RZ3 2.750% 11/15/2047 DD 11/15/17 HB5F20000302: P-SOLVE LNG CR SMA#1	95.4219 95.4219	501,064.09 501,064.09	1,885.46 1,885.46	518,140.78 518,140.78	0.46	17,076.69 17,076.69
1,160,000.000 U S TREASURY BOND 912810SA7 3.000% 02/15/2048 DD 02/15/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3359 100.3359	1,149,212.36 1,149,212.36	13,089.77 13,089.77	1,163,896.88 1,163,896.88	1.04	14,684.52 14,684.52
55,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18 HB5F20000302: P-SOLVE LNG CR SMA#1	99.1445 99.1445	53,976.05 53,976.05	568.23 568.23	54,529.49 54,529.49	0.05	553.44 553.44
160,000.000 U S TREASURY NOTE 9128284N7 2.875% 05/15/2028 DD 05/15/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.1992 100.1992	159,700.54 159,700.54	587.50 587.50	160,318.75 160,318.75	0.14	618.21 618.21
0.000 UNITED TECHNOLOGIES CORP 913017CJ6 3.750% 11/01/2046 DD 11/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	-9.31 -9.31	0.00 0.00	0.00	0.00 0.00

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
0.000 UNITED TECHNOLOGIES CORP 913017CP2 4.050% 05/04/2047 DD 05/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	-7.42 -7.42	0.00 0.00	0.00	0.00 0.00
0.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	22.16 22.16	0.00 0.00	0.00	0.00 0.00
515,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.2632 93.2632	509,054.15 509,054.15	3,777.65 3,777.65	480,305.67 480,305.67	0.43	-28,748.48 -28,748.48
190,000.000 VERIZON COMMUNICATIONS INC 92343VDU5 5.250% 03/16/2037 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.6999 102.6999	200,779.11 200,779.11	2,939.20 2,939.20	195,129.76 195,129.76	0.17	-5,649.35 -5,649.35
99,000.000 VIRGINIA ELECTRIC & POWER CO 927804FE9 6.350% 11/30/2037 DD 12/04/07 HB5F20000302: P-SOLVE LNG CR SMA#1	125.5465 125.5465	127,223.52 127,223.52	557.60 557.60	124,291.00 124,291.00	0.11	-2,932.52 -2,932.52
450,000.000 WALMART INC 931142EB5 3.950% 06/28/2038 DD 06/27/18 HB5F20000302: P-SOLVE LNG CR SMA#1	100.2491 100.2491	447,312.40 447,312.40	197.49 197.49	451,121.13 451,121.13	0.40	3,808.73 3,808.73
665,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	91.0800 91.0800	654,698.62 654,698.62	4,322.52 4,322.52	605,682.07 605,682.07	0.54	-49,016.55 -49,016.55
320,000.000 BANK OF AMERICA CORP 06051GGM5 VAR RT 04/24/2038 DD 04/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.1375 97.1375	330,451.01 330,451.01	2,527.45 2,527.45	310,840.11 310,840.11	0.28	-19,610.90 -19,610.90
435,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: P-SOLVE LNG CR SMA#1	91.1586 91.1586	425,827.44 425,827.44	8,763.35 8,763.35	396,540.05 396,540.05	0.35	-29,287.39 -29,287.39



Asset and Accrual Detail - By Asset type

6/29/2018

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
565,000.000 JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	92.3594 92.3594	537,150.56 537,150.56	9,566.90 9,566.90	521,830.53 521,830.53	0.46	-15,320.03 -15,320.03
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	44.7467 44.7467	1,739,826.21 1,739,826.21	0.00 0.00	1,887,864.29 1,887,864.29	1.68	148,038.08 148,038.08
3,933,738.516 DELAWARE EXTND DRTN BND-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.2000 6.2000	25,650,419.86 25,650,419.86	18,354.78 18,354.78	24,389,178.80 24,389,178.80	21.72	-1,261,241.06 -1,261,241.06
55,485.000 ISHARES 10+ YEAR CREDIT BOND 464289511 HB5F20000002: P-SOLVE LONG CREDIT	57.9400 57.9400	3,300,251.76 3,300,251.76	0.00 0.00	3,214,800.90 3,214,800.90	2.86	-85,450.86 -85,450.86
2,219,668.317 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	11.3700 11.3700	27,034,355.41 27,034,355.41	105,584.41 105,584.41	25,237,628.76 25,237,628.76	22.47	-1,796,726.65 -1,796,726.65
2,461,859.580 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	9.7200 9.7200	25,508,247.70 25,508,247.70	86,576.82 86,576.82	23,929,275.12 23,929,275.12	21.31	-1,578,972.58 -1,578,972.58
41,108.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	87.5700 87.5700	3,738,886.91 3,738,886.91	0.00 0.00	3,599,827.56 3,599,827.56	3.21	-139,059.35 -139,059.35
<b>SUBTOTAL UNITED STATES</b>		<b>112,757,612.03</b>	<b>487,749.76</b>	<b>106,843,605.14</b>		<b>-5,914,006.89</b>
		<b>112,757,612.03</b>	<b>487,749.76</b>	<b>106,843,605.14</b>	<b>95.13</b>	<b>-5,914,006.89</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>116,522,271.85</b>	<b>525,237.00</b>	<b>110,423,373.65</b>		<b>-6,098,898.20</b>
		<b>116,522,271.85</b>	<b>525,237.00</b>	<b>110,423,373.65</b>	<b>98.32</b>	<b>-6,098,898.20</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>116,522,271.85</b>	<b>525,237.00</b>	<b>110,423,373.65</b>	<b>98.32</b>	<b>-6,098,898.20</b>



HBT PSOLVE LNG CR - HB5G20000000

Asset and Accrual Detail - By Asset type

6/29/2018

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
TOTAL ASSETS - BASE:		118,408,443.72	527,985.18	112,309,545.52	100.00	-6,098,898.20
NET ASSETS - BASE:				112,837,530.70		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR CUSTODIAN FEES		-3,819.09	0.00	-3,819.09		0.00
		-3,819.09	0.00	-3,819.09	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-5,282.66	0.00	-5,282.66		0.00
		-5,282.66	0.00	-5,282.66	-0.02	0.00
2,085,450.870 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62	100.0000 100.0000	2,085,450.87 2,085,450.87	3,390.76 3,390.76	2,085,450.87 2,085,450.87	 6.47	 0.00
1,488,000.000 U S TREASURY BILL 912796NV7 0.000% 09/13/2018 DD 09/14/17	99.6583 99.6583	1,482,916.04 1,482,916.04	0.00 0.00	1,482,916.04 1,482,916.04	 4.60	 0.00
1,642,000.000 U S TREASURY BILL 912796PE3 0.000% 12/06/2018 DD 12/07/17	99.1927 99.1927	1,628,743.63 1,628,743.63	0.00 0.00	1,628,743.63 1,628,743.63	 5.05	 0.00
<b>SUBTOTAL UNITED STATES</b>		<b>5,188,008.79</b>	<b>3,390.76</b>	<b>5,188,008.79</b>		<b>0.00</b>
		<b>5,188,008.79</b>	<b>3,390.76</b>	<b>5,188,008.79</b>	<b>16.09</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>5,188,008.79</b>	<b>3,390.76</b>	<b>5,188,008.79</b>		<b>0.00</b>
		<b>5,188,008.79</b>	<b>3,390.76</b>	<b>5,188,008.79</b>	<b>16.09</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>5,188,008.79</b>	<b>3,390.76</b>	<b>5,188,008.79</b>	<b>16.09</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
133,722.934 T ROWE PR DYN GLBL BND-I 77956H468	9.7500 9.7500	1,335,575.83 1,335,575.83	3,654.02 3,654.02	1,303,798.61 1,303,798.61	4.05	-31,777.22 -31,777.22
<b>UNITED STATES</b>						
1,871,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	79.1439 79.1439	1,499,725.27 1,499,725.27	0.00 0.00	1,480,782.91 1,480,782.91	4.59	-18,942.36 -18,942.36
86,843.285 FIDELITY TOTAL BOND FUND-TB 31617K881	10.3600 10.3600	925,797.65 925,797.65	2,634.28 2,634.28	899,696.43 899,696.43	2.79	-26,101.22 -26,101.22
83,920.575 TCW CORE FXD INCM-I 87234N401	10.7000 10.7000	940,159.72 940,159.72	2,098.01 2,098.01	897,950.15 897,950.15	2.79	-42,209.57 -42,209.57
26,827.000 VANGUARD TOTAL BOND MARKET 921937835	79.1900 79.1900	2,231,548.54 2,231,548.54	0.00 0.00	2,124,430.13 2,124,430.13	6.59	-107,118.41 -107,118.41
<b>SUBTOTAL UNITED STATES</b>		<b>5,597,231.18</b>	<b>4,732.29</b>	<b>5,402,859.62</b>		<b>-194,371.56</b>
		<b>5,597,231.18</b>	<b>4,732.29</b>	<b>5,402,859.62</b>	<b>16.76</b>	<b>-194,371.56</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>6,932,807.01</b>	<b>8,386.31</b>	<b>6,706,658.23</b>		<b>-226,148.78</b>
		<b>6,932,807.01</b>	<b>8,386.31</b>	<b>6,706,658.23</b>	<b>20.81</b>	<b>-226,148.78</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>6,932,807.01</b>	<b>8,386.31</b>	<b>6,706,658.23</b>	<b>20.81</b>	<b>-226,148.78</b>
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
29,472.705 HRDNG LVNR INST EM MRKT-I 412295701	21.5600 21.5600	448,881.60 448,881.60	0.00 0.00	635,431.52 635,431.52	1.97	186,549.92 186,549.92
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
50,514.620 DODGE & COX INTL STCK 256206103	42.8500 42.8500	1,839,702.49 1,839,702.49	0.00 0.00	2,164,551.47 2,164,551.47		324,848.98 324,848.98
89,496.000 ISHARES CORE INTL STOCK ETF 46432F834	60.1300 60.1300	5,205,181.33 5,205,181.33	0.00 0.00	5,381,394.48 5,381,394.48		176,213.15 176,213.15
136,919.246 LAZARD INTER STRAT EQ-INST 52106N590	15.7300 15.7300	1,907,525.56 1,907,525.56	0.00 0.00	2,153,739.74 2,153,739.74		246,214.18 246,214.18
<b>SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS</b>		<b>8,952,409.38</b>	<b>0.00</b>	<b>9,699,685.69</b>		<b>747,276.31</b>
		<b>8,952,409.38</b>	<b>0.00</b>	<b>9,699,685.69</b>	<b>30.10</b>	<b>747,276.31</b>
<b>UNITED STATES</b>						
11,387.000 ISHARES EDGE MSCI USA QUALIT 46432F339	83.4500 83.4500	973,546.94 973,546.94	4,291.62 4,291.62	950,245.15 950,245.15		-23,301.79 -23,301.79
83,899.226 BOSTON PART ALL CAP VAL-INST 749255139	26.4000 26.4000	1,843,687.69 1,843,687.69	0.00 0.00	2,214,939.57 2,214,939.57		371,251.88 371,251.88
84,325.000 SCHWAB US BROAD MARKET ETF 808524102	65.9900 65.9900	3,866,858.75 3,866,858.75	0.00 0.00	5,564,606.75 5,564,606.75		1,697,748.00 1,697,748.00
9,054.000 VANGUARD TOTAL STOCK MKT ETF 922908769	140.4300 140.4300	1,078,857.53 1,078,857.53	0.00 0.00	1,271,453.22 1,271,453.22		192,595.69 192,595.69
<b>SUBTOTAL UNITED STATES</b>		<b>7,762,950.91</b>	<b>4,291.62</b>	<b>10,001,244.69</b>		<b>2,238,293.78</b>
		<b>7,762,950.91</b>	<b>4,291.62</b>	<b>10,001,244.69</b>	<b>31.02</b>	<b>2,238,293.78</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>17,164,241.89</b>	<b>4,291.62</b>	<b>20,336,361.90</b>		<b>3,172,120.01</b>
		<b>17,164,241.89</b>	<b>4,291.62</b>	<b>20,336,361.90</b>	<b>63.09</b>	<b>3,172,120.01</b>



Asset and Accrual Detail - By Asset type

6/29/2018

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		17,164,241.89	4,291.62	20,336,361.90	63.09	3,172,120.01
TOTAL ASSETS - BASE:		29,285,057.69	16,068.69	32,231,028.92	99.99	2,945,971.23
NET ASSETS - BASE:				32,247,097.61		

# Holdings



QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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: 1.351260

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		352.130	1.000000	352.13	1.000000	352.13	0.00	0.01
			0.739414	260.37	0.740050	260.59	0.22	0.00

### AUSTRALIAN DOLLAR Total

		352.130	Local	352.13		352.13	0.00	0.01
			Base	260.37		260.59	0.22	0.00

### BRAZILIAN REAL

Exchange Rate: 3.875750

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		64,500.100	1.000000	64,500.10	1.000000	64,500.10	0.00	1.85
			0.264184	17,039.90	0.258015	16,641.97	-397.93	0.01

### BRAZILIAN REAL Total

		64,500.100	Local	64,500.10		64,500.10	0.00	1.85
			Base	17,039.90		16,641.97	-397.93	0.01

### CANADIAN DOLLAR

Exchange Rate: 1.314650

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,823.160	1.000000	2,823.16	1.000000	2,823.16	0.00	0.08
			0.752738	2,125.10	0.760659	2,147.46	22.36	0.00

### CANADIAN DOLLAR Total

		2,823.160	Local	2,823.16		2,823.16	0.00	0.08
			Base	2,125.10		2,147.46	22.36	0.00

### CHILEAN PESO

Exchange Rate: 653.395000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,331,868.000	1.000000	5,331,868.00	1.000000	5,331,868.00	0.00	3.99
			0.001589	8,470.39	0.001530	8,160.25	-310.14	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CHILEAN PESO Total</b>								
		5,331,868.000	Local	5,331,868.00		5,331,868.00	0.00	3.99
			Base	8,470.39		8,160.25	-310.14	0.01
							Exchange Rate:	22.231550
<b>CZECH KORUNA</b>								
CZK	CZECH KORUNA							
		49,101.090	Local	49,101.09	1.000000	49,101.09	0.00	1.60
			Base	2,164.94	0.044091	2,208.62	43.68	0.00
<b>CZECH KORUNA Total</b>								
		49,101.090	Local	49,101.09		49,101.09	0.00	1.60
			Base	2,164.94		2,208.62	43.68	0.00
							Exchange Rate:	6.379950
<b>DANISH KRONE</b>								
DKK	DANISH KRONE							
		1,620.350	Local	1,620.35	1.000000	1,620.35	0.00	0.04
			Base	252.57	0.155874	253.98	1.41	0.00
<b>DANISH KRONE Total</b>								
		1,620.350	Local	1,620.35		1,620.35	0.00	0.04
			Base	252.57		253.98	1.41	0.00
							Exchange Rate:	0.856311
<b>EURO CURRENCY</b>								
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		25,921.140	Local	25,921.14	1.000000	25,921.14	0.00	0.28
			Base	30,059.91	1.159668	30,270.71	210.80	0.03
<b>INTERNATIONAL Total</b>								
		25,921.140	Local	25,921.14		25,921.14	0.00	0.28
			Base	30,059.91		30,270.71	210.80	0.03
<b>EURO CURRENCY Total</b>								
		25,921.140	Local	25,921.14		25,921.14	0.00	0.28

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		30,059.91		30,270.71	210.80	0.03
<b>HONG KONG DOLLAR</b>							Exchange Rate:	7.845600
HKD	HONG KONG DOLLAR							
		122,677.560	Local	1.000000	122,677.56	1.000000	122,677.56	0.21
			Base	0.127421	15,631.64	0.127460	15,636.48	0.01
<b>HONG KONG DOLLAR Total</b>								
		122,677.560	Local		122,677.56		122,677.56	0.21
			Base		15,631.64		15,636.48	0.01
<b>HUNGARIAN FORINT</b>							Exchange Rate:	282.000400
HUF	HUNGARIAN FORINT							
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	100.00
			Base	0.003559	248.71	0.003546	247.78	0.00
<b>HUNGARIAN FORINT Total</b>								
		69,875.000	Local		69,875.00		69,875.00	100.00
			Base		248.71		247.78	0.00
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,330.000000
IDR	INDONESIAN RUPIAH							
		71,084,227.000	Local	1.000000	71,084,227.00	1.000000	71,084,227.00	2.32
			Base	0.000071	5,021.85	0.000070	4,960.52	0.00
<b>INDONESIAN RUPIAH Total</b>								
		71,084,227.000	Local		71,084,227.00		71,084,227.00	2.32
			Base		5,021.85		4,960.52	0.00
<b>JAPANESE YEN</b>							Exchange Rate:	110.715000
JPY	JAPANESE YEN							
		7,862,776.000	Local	1.000000	7,862,776.00	1.000000	7,862,776.00	0.26
			Base	0.009077	71,367.30	0.009032	71,018.16	0.06

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

**JAPANESE YEN Total**

7,862,776.000	Local			7,862,776.00		7,862,776.00	0.00	0.26
	Base			71,367.30		71,018.16	-349.14	0.06

**MALAYSIAN RINGGIT**

Exchange Rate: 4.039500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
16,180.780	Local		1.000000	16,180.78	1.000000	16,180.78	0.00	1.06
	Base		0.254970	4,125.61	0.247555	4,005.64	-119.97	0.00

**MALAYSIAN RINGGIT Total**

16,180.780	Local			16,180.78		16,180.78	0.00	1.06
	Base			4,125.61		4,005.64	-119.97	0.00

**MEXICAN PESO**

Exchange Rate: 19.860250

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
121,725.140	Local		1.000000	121,725.14	1.000000	121,725.14	0.00	1.11
	Base		0.052828	6,430.49	0.050352	6,129.08	-301.41	0.01

**MEXICAN PESO Total**

121,725.140	Local			121,725.14		121,725.14	0.00	1.11
	Base			6,430.49		6,129.08	-301.41	0.01

**NEW ISRAELI SHEQEL**

Exchange Rate: 3.658250

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
919.190	Local		1.000000	919.19	1.000000	919.19	0.00	0.43
	Base		0.276047	253.74	0.273355	251.26	-2.48	0.00

**NEW ISRAELI SHEQEL Total**

919.190	Local			919.19		919.19	0.00	0.43
	Base			253.74		251.26	-2.48	0.00

**NORWEGIAN KRONE**

Exchange Rate: 8.144350

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-----	-----------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,055.880	1.000000	2,055.88	1.000000	2,055.88	0.00	0.05
			0.123684	254.28	0.122785	252.43	-1.85	0.00
<b>NORWEGIAN KRONE Total</b>								
		2,055.880		2,055.88		2,055.88	0.00	0.05
				254.28		252.43	-1.85	0.00
<b>PHILIPPINE PISO</b>							Exchange Rate:	53.367500
PHP	PHILIPPINE PISO							
		64,154.720	1.000000	64,154.72	1.000000	64,154.72	0.00	100.00
			0.019160	1,229.19	0.018738	1,202.13	-27.06	0.00
<b>PHILIPPINE PISO Total</b>								
		64,154.720		64,154.72		64,154.72	0.00	100.00
				1,229.19		1,202.13	-27.06	0.00
<b>POLISH ZLOTY</b>							Exchange Rate:	3.745650
PLN	POLISH ZLOTY							
		896.130	1.000000	896.13	1.000000	896.13	0.00	0.20
			0.278564	249.63	0.266976	239.25	-10.38	0.00
<b>POLISH ZLOTY Total</b>								
		896.130		896.13		896.13	0.00	0.20
				249.63		239.25	-10.38	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.757719
GBP	POUND STERLING							
		24,201.150	1.000000	24,201.15	1.000000	24,201.15	0.00	0.38
			1.316137	31,852.04	1.319750	31,939.48	87.44	0.03
<b>POUND STERLING Total</b>								
		24,201.150		24,201.15		24,201.15	0.00	0.38
				31,852.04		31,939.48	87.44	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 INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>QATARI RIAL</b>							Exchange Rate:	3.641000	
QAR	QATARI RIAL								
		635,309.50	Local	1.000000	635,309.50	1.000000	635,309.50	0.00	48.90
			Base	0.274632	174,476.22	0.274650	174,487.64	11.42	0.16
<b>QATARI RIAL Total</b>									
		635,309.50	Local		635,309.50		635,309.50	0.00	48.90
			Base		174,476.22		174,487.64	11.42	0.16
<b>SINGAPORE DOLLAR</b>							Exchange Rate:	1.362500	
SGD	SINGAPORE DOLLAR								
		343.030	Local	1.000000	343.03	1.000000	343.03	0.00	0.03
			Base	0.737195	252.88	0.733945	251.77	-1.11	0.00
<b>SINGAPORE DOLLAR Total</b>									
		343.030	Local		343.03		343.03	0.00	0.03
			Base		252.88		251.77	-1.11	0.00
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	13.717500	
ZAR	SOUTH AFRICAN RAND								
		70,379.870	Local	1.000000	70,379.87	1.000000	70,379.87	0.00	0.49
			Base	0.079209	5,574.75	0.072900	5,130.66	-444.09	0.00
<b>SOUTH AFRICAN RAND Total</b>									
		70,379.870	Local		70,379.87		70,379.87	0.00	0.49
			Base		5,574.75		5,130.66	-444.09	0.00
<b>SOUTH KOREAN WON</b>							Exchange Rate:	1,114.500000	
KRW	SOUTH KOREAN WON								
		30,623,786.000	Local	1.000000	30,623,786.00	1.000000	30,623,786.00	0.00	1.83
			Base	0.000901	27,584.43	0.000897	27,477.60	-106.83	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 KOREAN WON Total**

30,623,786.000	Local			30,623,786.00		30,623,786.00	0.00	1.83
	Base			27,584.43		27,477.60	-106.83	0.02

**SWEDISH KRONA**

Exchange Rate: 8.956750

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,233.580	Local		1.000000	2,233.58	1.000000	2,233.58	0.00	0.03
	Base		0.112568	251.43	0.111648	249.37	-2.06	0.00

**SWEDISH KRONA Total**

2,233.580	Local			2,233.58		2,233.58	0.00	0.03
	Base			251.43		249.37	-2.06	0.00

**SWISS FRANC**

Exchange Rate: 0.990300

CHF	SWISS FRANC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
413.940	Local		1.000000	413.94	1.000000	413.94	0.00	0.02
	Base		1.008769	417.57	1.009795	417.99	0.42	0.00

**SWISS FRANC Total**

413.940	Local			413.94		413.94	0.00	0.02
	Base			417.57		417.99	0.42	0.00

**THAILAND BAHT**

Exchange Rate: 33.130000

THB	THAILAND BAHT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
202,154.550	Local		1.000000	202,154.55	1.000000	202,154.55	0.00	1.81
	Base		0.030331	6,131.47	0.030184	6,101.86	-29.61	0.01

**THAILAND BAHT Total**

202,154.550	Local			202,154.55		202,154.55	0.00	1.81
	Base			6,131.47		6,101.86	-29.61	0.01

**TURKISH LIRA**

Exchange Rate: 4.593850

TRY	TURKISH LIRA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-----	--------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,193.130	Local Base	1.000000 0.247693	1,193.13 295.53	1.000000 0.217682	1,193.13 259.72	0.00 -35.81	0.26 0.00
<b>TURKISH LIRA Total</b>		1,193.130	Local Base		1,193.13 295.53		1,193.13 259.72	0.00 -35.81	0.26 0.00
<b>UAE DIRHAM</b>							Exchange Rate:	3.673150	
AED	UAE DIRHAM	60,220.640	Local Base	1.000000 0.272258	60,220.64 16,395.57	1.000000 0.272246	60,220.64 16,394.82	0.00 -0.75	7.11 0.01
<b>UAE DIRHAM Total</b>		60,220.640	Local Base		60,220.64 16,395.57		60,220.64 16,394.82	0.00 -0.75	7.11 0.01
<b>CASH Total</b>		116,441,908.760	Base		428,417.51		426,597.22	-1,820.29	0.38
<b>CASH EQUIVALENT</b>							Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	1,947,749.120	Local Base	100.000000 100.000000	1,947,749.12 1,947,749.12	1.733823	31 Dec 2030 1,947,749.12 1,947,749.12	0.00 0.00	4.74 1.74
<b>US DOLLAR Total</b>		1,947,749.120	Local Base		1,947,749.12 1,947,749.12		1,947,749.12 1,947,749.12	0.00 0.00	4.74 1.74
<b>CASH EQUIVALENT Total</b>		1,947,749.120	Base		1,947,749.12		1,947,749.12	0.00	1.74
<b>EQUITY</b>									

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>AUSTRALIAN DOLLAR</b>								Exchange Rate: 1.351260
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local 30.915451	126,258.70	28.240000	115,332.16	-10,926.54	3.64
			Base 22.923800	93,620.80	20.899013	85,351.57	-8,269.23	0.08
606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local 15.377685	128,926.51	14.410000	120,813.44	-8,113.07	3.81
			Base 11.402550	95,598.98	10.664121	89,407.99	-6,190.99	0.08
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local 33.986985	127,961.00	29.300000	110,314.50	-17,646.50	3.48
			Base 25.201344	94,883.06	21.683466	81,638.25	-13,244.81	0.07
608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local 4.452225	137,653.89	2.620000	81,005.16	-56,648.73	2.56
			Base 3.301324	102,070.33	1.938931	59,947.87	-42,122.46	0.05
614469005	BHP BILLITON LIMITED COMMON STOCK							
		12,875.000	Local 22.841415	294,083.22	33.910000	436,591.25	142,508.03	13.77
			Base 16.936905	218,062.65	25.095096	323,099.37	105,036.72	0.29
618549901	CSL LTD COMMON STOCK							
		991.000	Local 134.397164	133,187.59	192.620000	190,886.42	57,698.83	6.02
			Base 99.655469	98,758.57	142.548436	141,265.50	42,506.93	0.13
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local 85.042498	131,390.66	72.870000	112,584.15	-18,806.51	3.55
			Base 63.058997	97,426.15	53.927445	83,317.90	-14,108.25	0.07
622010007	RIO TINTO LTD COMMON STOCK							
		2,333.000	Local 57.588778	134,354.62	83.440000	194,665.52	60,310.90	6.14
			Base 42.702070	99,623.93	61.749774	144,062.22	44,438.29	0.13
653323907	BLUESCOPE STEEL LTD COMMON STOCK							
		7,977.000	Local 17.878934	142,620.26	17.260000	137,683.02	-4,937.24	4.34
			Base 13.190182	105,218.08	12.773263	101,892.32	-3,325.76	0.09
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000	Local 32.906445	127,446.66	27.410000	106,158.93	-21,287.73	3.35

& 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 INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	24.400124	94,501.68	20.284771	78,562.92	-15,938.76	0.07
663710002	NEWCREST MINING LTD COMMON STOCK							
		7,100.000 Local	21.180585	150,382.15	21.800000	154,780.00	4,397.85	4.88
		Base	15.625973	110,944.41	16.133091	114,544.94	3,600.53	0.10
670995901	AMP LTD COMMON STOCK							
		24,792.000 Local	5.386128	133,532.88	3.560000	88,259.52	-45,273.36	2.78
		Base	3.993813	99,014.61	2.634578	65,316.46	-33,698.15	0.06
694883000	WESFARMERS LTD COMMON STOCK							
		7,217.000 Local	43.821900	316,262.65	49.360000	356,231.12	39,968.47	11.24
		Base	32.493931	234,508.70	36.528869	263,628.85	29,120.15	0.24
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK							
		4,353.000 Local	34.377179	149,643.86	35.460000	154,357.38	4,713.52	4.87
		Base	25.361760	110,399.74	26.242174	114,232.18	3,832.44	0.10
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
		8,418.000 Local	26.413200	222,346.32	30.520000	256,917.36	34,571.04	8.10
		Base	19.585384	164,869.76	22.586327	190,131.70	25,261.94	0.17
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		1,421.000 Local	95.627790	135,887.09	123.650000	175,706.65	39,819.56	5.54
		Base	70.907987	100,760.25	91.507186	130,031.71	29,271.46	0.12
BLZH0Z901	SCENTRE GROUP REIT							
		29,866.000 Local	4.322160	129,085.63	4.390000	131,111.74	2,026.11	4.14
		Base	3.204881	95,716.97	3.248820	97,029.25	1,312.28	0.09
BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000 Local	27.643816	133,381.41	22.480000	108,466.00	-24,915.41	3.42
		Base	20.497884	98,902.29	16.636325	80,270.27	-18,632.02	0.07
BWSW5D906	SOUTH32 LTD COMMON STOCK							
		38,249.000 Local	3.741870	143,122.79	3.610000	138,078.89	-5,043.90	4.36
		Base	2.760564	105,588.82	2.671581	102,185.29	-3,403.53	0.09

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>AUSTRALIAN DOLLAR Total</b>								
		202,986.000	Local	2,997,527.89		3,169,943.21	172,415.32	99.99
			Base	2,220,469.78		2,345,916.56	125,446.78	2.10
							Exchange Rate:	3.875750
<b>BRAZILIAN REAL</b>								
219628005	VALE SA COMMON STOCK							
		13,527.000	Local	26.581203	49.590000	670,803.93	311,240.00	19.21
			Base	8.191876	12.794943	173,077.19	62,265.68	0.15
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		13,200.000	Local	13.951634	17.190000	226,908.00	42,746.43	6.50
			Base	4.384617	4.435271	58,545.57	668.62	0.05
284097904	CCR SA COMMON STOCK							
		17,400.000	Local	17.574921	10.120000	176,088.00	-129,715.63	5.04
			Base	5.523318	2.611108	45,433.27	-50,672.46	0.04
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK							
		10,200.000	Local	35.398013	34.230000	349,146.00	-11,913.73	10.00
			Base	10.682000	8.831839	90,084.76	-18,871.64	0.08
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE							
		8,400.000	Local	39.061276	40.340000	338,856.00	10,741.28	9.70
			Base	12.275893	10.408308	87,429.79	-15,687.71	0.08
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK							
		5,300.000	Local	72.642953	45.950000	243,535.00	-141,472.65	6.97
			Base	22.829696	11.855770	62,835.58	-58,161.81	0.06
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK							
		7,100.000	Local	56.101354	56.780000	403,138.00	4,818.39	11.54
			Base	17.631124	14.650068	104,015.48	-21,165.50	0.09
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK							
		4,900.000	Local	69.810694	57.000000	279,300.00	-62,772.40	8.00
			Base	21.066659	14.706831	72,063.47	-31,163.16	0.06
B2QY96901	HYPERA SA COMMON STOCK							

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		9,500.000	Local Base	30.071706 9.450717	285,681.21 89,781.81	27.610000 7.123782	262,295.00 67,675.93	-23,386.21 -22,105.88	7.51 0.06
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local Base	18.977567 5.964131	504,803.28 158,645.89	17.980000 4.639102	478,268.00 123,400.12	-26,535.28 -35,245.77	13.69 0.11
<b>BRAZILIAN REAL Total</b>		116,127.000	Local Base		3,454,587.73 1,074,700.79		3,428,337.93 884,561.16	-26,249.80 -190,139.63	98.15 0.79
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.314650	
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	2,454.000	Local Base	59.569772 44.846626	146,184.22 110,053.62	60.270000 45.844902	147,902.58 112,503.39	1,718.36 2,449.77	4.18 0.10
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	3,000.000	Local Base	62.727680 45.583663	188,183.04 136,750.99	57.110000 43.441220	171,330.00 130,323.66	-16,853.04 -6,427.33	4.84 0.12
063671952	BANK OF MONTREAL COMMON STOCK	1,500.000	Local Base	95.865573 69.664687	143,798.36 104,497.03	101.620000 77.298140	152,430.00 115,947.21	8,631.64 11,450.18	4.30 0.10
064149958	BANK OF NOVA SCOTIA COMMON STOCK	2,000.000	Local Base	75.847425 55.117670	151,694.85 110,235.34	74.440000 56.623436	148,880.00 113,246.87	-2,814.85 3,011.53	4.20 0.10
067901959	BARRICK GOLD CORP COMMON STOCK	6,000.000	Local Base	21.978518 15.971600	131,871.11 95,829.60	17.270000 13.136576	103,620.00 78,819.46	-28,251.11 -17,010.14	2.93 0.07
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	2,700.000	Local Base	51.689759 37.562500	139,562.35 101,418.75	53.330000 40.565930	143,991.00 109,528.01	4,428.65 8,109.26	4.07 0.10
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	1,300.000	Local	101.240169	131,612.22	107.530000	139,789.00	8,176.78	3.95

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	73.570362	95,641.47	81.793633	106,331.72	10,690.25	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	47.450000	147,095.00	18,439.55	4.15
		Base	30.158971	93,492.81	36.093257	111,889.10	18,396.29	0.10
29250N956	ENBRIDGE INC COMMON STOCK							
		3,500.000 Local	56.796111	198,786.39	47.000000	164,500.00	-34,286.39	4.64
		Base	41.273243	144,456.35	35.750960	125,128.36	-19,327.99	0.11
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		6,967.000 Local	20.350169	141,779.63	19.370000	134,950.79	-6,828.84	3.81
		Base	15.320462	106,737.66	14.733960	102,651.50	-4,086.16	0.09
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	42.020000	126,060.00	-7,772.06	3.56
		Base	32.418200	97,254.60	31.962880	95,888.64	-1,365.96	0.09
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,500.000 Local	89.882347	134,823.52	95.950000	143,925.00	9,101.48	4.06
		Base	65.316727	97,975.09	72.985205	109,477.81	11,502.72	0.10
380956953	GOLDCORP INC COMMON STOCK							
		7,957.000 Local	18.369181	146,163.57	18.050000	143,623.85	-2,539.72	4.05
		Base	13.829090	110,038.07	13.729890	109,248.74	-789.33	0.10
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.496622	180,542.23	67.600000	155,480.00	-25,062.23	4.39
		Base	57.042817	131,198.48	51.420530	118,267.22	-12,931.26	0.11
59162N950	METRO INC COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	44.690000	129,601.00	-5,438.99	3.66
		Base	33.838759	98,132.40	33.993839	98,582.13	449.73	0.09
67077M959	NUTRIEN LTD COMMON STOCK							
		4,125.000 Local	55.947772	230,784.56	71.520000	295,020.00	64,235.44	8.33
		Base	40.656764	167,709.15	54.402312	224,409.54	56,700.39	0.20
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		3,200.000 Local	43.123809	137,996.19	45.530000	145,696.00	7,699.81	4.11

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	31.337700	100,280.64	34.632792	110,824.93	10,544.29	0.10
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK							
		2,700.000 Local	62.336522	168,308.61	62.440000	168,588.00	279.39	4.76
		Base	45.299415	122,308.42	47.495531	128,237.93	5,929.51	0.11
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		1,500.000 Local	93.263940	139,895.91	98.990000	148,485.00	8,589.09	4.19
		Base	67.774100	101,661.15	75.297608	112,946.41	11,285.26	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK							
		4,300.000 Local	42.140956	181,206.11	53.500000	230,050.00	48,843.89	6.49
		Base	30.623470	131,680.92	40.695242	174,989.54	43,308.62	0.16
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		3,553.000 Local	30.175080	107,212.06	33.490000	118,989.97	11,777.91	3.36
		Base	23.470681	83,391.33	25.474461	90,510.76	7,119.43	0.08
891160954	TORONTO DOMINION BANK COMMON STOCK							
		2,100.000 Local	63.789500	133,957.95	76.090000	159,789.00	25,831.05	4.51
		Base	46.355281	97,346.09	57.878523	121,544.90	24,198.81	0.11
89353D958	TRANSCANADA CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	56.880000	119,448.00	-13,947.37	3.37
		Base	46.160600	96,937.26	43.266269	90,859.16	-6,078.10	0.08
<b>CANADIAN DOLLAR Total</b>								
		73,756.000 Local		3,465,285.75		3,539,244.19	73,958.44	99.92
		Base		2,535,027.22		2,692,156.99	157,129.77	2.41
<b>CHILEAN PESO</b>							Exchange Rate: 653.395000	
219602901	EMPRESAS COPEC SA COMMON STOCK							
		7,237.000 Local	7,634.670582	55,252,111.00	9,999.900000	72,369,276.30	17,117,165.30	54.16
		Base	11.308445	81,839.22	15.304525	110,758.85	28,919.63	0.10
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000 Local	134.929121	65,334,974.00	115.490000	55,922,221.33	-9,412,752.67	41.85
		Base	0.199857	96,773.92	0.176754	85,587.16	-11,186.76	0.08

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CHILEAN PESO Total</b>									
		491,454.000	Local	120,587,085.00		128,291,497.63	7,704,412.63	96.01	
			Base	178,613.14		196,346.01	17,732.87	0.18	
							Exchange Rate:	22.231550	
<b>CZECH KORUNA</b>									
562403907	CEZ AS COMMON STOCK CZK100.	5,712.000	Local	429.157722	2,451,348.91	527.000000	3,010,224.00	558,875.09	98.40
			Base	17.550023	100,245.73	23.705050	135,403.24	35,157.51	0.12
<b>CZECH KORUNA Total</b>									
		5,712.000	Local	2,451,348.91		3,010,224.00	558,875.09	98.40	
			Base	100,245.73		135,403.24	35,157.51	0.12	
							Exchange Rate:	6.379950	
<b>DANISH KRONE</b>									
458882909	DANSKE BANK A/S COMMON STOCK DKK10.	2,697.000	Local	253.267023	683,061.16	199.750000	538,725.75	-144,335.41	13.73
			Base	37.358324	100,755.40	31.309023	84,440.43	-16,314.97	0.08
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2	3,411.000	Local	283.680026	967,632.57	296.000000	1,009,656.00	42,023.43	25.74
			Base	41.844415	142,731.30	46.395348	158,254.53	15,523.23	0.14
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.	1,456.000	Local	456.697672	664,951.81	589.400000	858,166.40	193,214.59	21.88
			Base	67.365501	98,084.17	92.383169	134,509.89	36,425.72	0.12
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0	2,307.000	Local	294.871808	680,269.26	323.700000	746,775.90	66,506.64	19.04
			Base	43.495267	100,343.58	50.737075	117,050.43	16,706.85	0.10
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0	1,988.000	Local	302.652752	601,673.67	386.000000	767,368.00	165,694.33	19.56
			Base	47.161992	93,758.04	60.502042	120,278.06	26,520.02	0.11
<b>DANISH KRONE Total</b>									
		11,859.000	Local	3,597,588.47		3,920,692.05	323,103.58	99.96	

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		535,672.49		614,533.34	78,860.85	0.55

## EURO CURRENCY

Exchange Rate: 0.856311

### AUSTRIA

465145001	OMV AG COMMON STOCK								
		2,114.000	Local	41.905047	88,587.27	48.570000	102,676.98	14,089.71	1.11
			Base	45.961466	97,162.54	56.720047	119,906.18	22,743.64	0.11

### AUSTRIA Total

		2,114.000	Local		88,587.27		102,676.98	14,089.71	1.11
			Base		97,162.54		119,906.18	22,743.64	0.11

### BELGIUM

559699905	UCB SA COMMON STOCK								
		1,246.000	Local	73.658539	91,778.54	67.340000	83,905.64	-7,872.90	0.91
			Base	80.788708	100,662.73	78.639653	97,985.01	-2,677.72	0.09

### ACI0PX3F9 ANHEUSER BUSCH INBEV SA/NV COMMON STOCK

		1,360.000	Local	108.276294	147,255.76	86.500000	117,640.00	-29,615.76	1.27
			Base	118.757471	161,510.16	101.014701	137,379.99	-24,130.17	0.12

### B00D9P907 PROXIMUS COMMON STOCK

		3,573.000	Local	28.618402	102,253.55	19.310000	68,994.63	-33,258.92	0.75
			Base	31.388671	112,151.72	22.550218	80,571.93	-31,579.79	0.07

### BELGIUM Total

		6,179.000	Local		341,287.85		270,540.27	-70,747.58	2.93
			Base		374,324.61		315,936.93	-58,387.68	0.28

### FINLAND

B06YV4907	NESTE OYJ COMMON STOCK								
		2,082.000	Local	38.081988	79,286.70	67.200000	139,910.40	60,623.70	1.51
			Base	41.768338	86,961.68	78.476161	163,387.37	76,425.69	0.15

### FINLAND Total

		2,082.000	Local		79,286.70		139,910.40	60,623.70	1.51
			Base		86,961.68		163,387.37	76,425.69	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FRANCE</b>								
405780909	L OREAL COMMON STOCK EUR.2							
		295.000	186.294271	54,956.81	211.500000	62,392.50	7,435.69	0.68
			204.327593	60,276.64	246.989704	72,861.96	12,585.32	0.07
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		785.000	118.198879	92,786.12	139.900000	109,821.50	17,035.38	1.19
			129.640561	101,767.84	163.375222	128,249.55	26,481.71	0.11
517617908	ORANGE COMMON STOCK EUR4.							
		14,879.000	14.559224	216,626.69	14.345000	213,439.26	-3,187.43	2.31
			15.968561	237,596.22	16.752091	249,254.37	11,658.15	0.22
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5							
		332.000	84.025482	27,896.46	120.000000	39,840.00	11,943.54	0.43
			92.159187	30,596.85	140.136002	46,525.15	15,928.30	0.04
550507909	KERING COMMON STOCK EUR4.							
		132.000	289.500530	38,214.07	483.600000	63,835.20	25,621.13	0.69
			317.524242	41,913.20	564.748088	74,546.75	32,633.55	0.07
564156909	CARREFOUR SA COMMON STOCK EUR2.5							
		4,195.000	21.655528	90,844.94	13.870000	58,184.65	-32,660.29	0.63
			23.751790	99,638.76	16.197386	67,948.04	-31,690.72	0.06
567173901	SANOFI COMMON STOCK EUR2.							
		2,935.000	89.468917	262,591.27	68.650000	201,487.75	-61,103.52	2.18
			98.129533	288,010.18	80.169471	235,297.40	-52,712.78	0.21
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		1,798.000	51.711457	92,977.20	36.115000	64,934.77	-28,042.43	0.70
			56.717141	101,977.42	42.175098	75,830.83	-26,146.59	0.07
721247906	ESSILOR INTERNATIONAL COMMON STOCK EUR.18							
		929.000	119.910603	111,396.95	120.900000	112,316.10	919.15	1.22
			131.517987	122,180.21	141.187022	131,162.74	8,982.53	0.12
730968906	BNP PARIBAS COMMON STOCK EUR2.							
		1,575.000	66.153663	104,192.02	53.190000	83,774.25	-20,417.77	0.91

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	72.557359	114,277.84	62.115283	97,831.57	-16,446.27	0.09
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,794.000 Local	51.125897	91,719.86	38.270000	68,656.38	-23,063.48	0.74
		Base	56.074900	100,598.37	44.691707	80,176.92	-20,421.45	0.07
758255905	KLEPIERRE REIT EUR1.4							
		1,820.000 Local	36.423775	66,291.27	32.250000	58,695.00	-7,596.27	0.64
		Base	39.949604	72,708.28	37.661551	68,544.02	-4,164.26	0.06
774246904	GECINA SA REIT EUR7.5							
		376.000 Local	134.478590	50,563.95	143.300000	53,880.80	3,316.85	0.58
		Base	147.496170	55,458.56	167.345742	62,922.00	7,463.44	0.06
774563902	COVIVIO REIT EUR3.0							
		1,087.000 Local	84.675483	92,042.25	89.100000	96,851.70	4,809.45	1.05
		Base	92.872098	100,951.97	104.050981	113,103.42	12,151.45	0.10
ACI11B4W3	PUMA SE COMMON STOCK							
		26.000 Local	411.000000	10,686.00	501.000000	13,026.00	2,340.00	0.14
		Base	490.919231	12,763.90	585.067808	15,211.76	2,447.86	0.01
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		4,711.000 Local	13.733375	64,697.93	13.130000	61,855.43	-2,842.50	0.67
		Base	15.062770	70,960.71	15.333214	72,234.77	1,274.06	0.06
B0NJ1901	EDF COMMON STOCK EUR.5							
		4,846.000 Local	11.266597	54,597.93	11.780000	57,085.88	2,487.95	0.62
		Base	13.282198	64,365.53	13.756684	66,664.89	2,299.36	0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.							
		1,498.000 Local	60.779720	91,048.02	62.900000	94,224.20	3,176.18	1.02
		Base	66.663218	99,861.50	73.454621	110,035.02	10,173.52	0.10
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		29,337.000 Local	47.874733	1,404,501.04	52.210000	1,531,684.77	127,183.73	16.58
		Base	53.002524	1,554,935.05	60.970839	1,788,701.50	233,766.45	1.60
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,867.000 Local	65.491452	122,272.54	62.870000	117,378.29	-4,894.25	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	71.831044	134,108.56	73.419587	137,074.37	2,965.81	0.12
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		474.000 Local	102.786287	48,720.70	107.700000	51,049.80	2,329.10	0.55
		Base	112.736034	53,436.88	125.772062	59,615.96	6,179.08	0.05
<b>FRANCE Total</b>								
		75,691.000 Local		3,189,624.02		3,214,414.23	24,790.21	34.79
		Base		3,518,384.47		3,753,792.99	235,408.52	3.36
<b>GERMANY</b>								
403197908	ADIDAS AG COMMON STOCK							
		17.000 Local	185.342941	3,150.83	186.950000	3,178.15	27.32	0.03
		Base	203.284118	3,455.83	218.320213	3,711.44	255.61	0.00
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	68.800000	114,483.20	-15,839.38	1.24
		Base	85.900150	142,937.85	80.344641	133,693.48	-9,244.37	0.12
484628904	SAP SE COMMON STOCK							
		2,451.000 Local	92.919241	227,745.06	98.950000	242,526.45	14,781.39	2.62
		Base	101.913851	249,790.85	115.553812	283,222.39	33,431.54	0.25
494290901	E.ON SE COMMON STOCK							
		6,617.000 Local	7.138984	47,238.66	9.154000	60,572.02	13,333.36	0.66
		Base	7.830039	51,811.37	10.690041	70,736.01	18,924.64	0.06
506921907	BAYER AG REG COMMON STOCK							
		2,237.000 Local	113.811806	254,597.01	94.350000	211,060.95	-43,536.06	2.28
		Base	124.828824	279,242.08	110.181932	246,476.98	-32,765.10	0.22
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000 Local	126.221687	92,015.61	109.500000	79,825.50	-12,190.11	0.86
		Base	138.439986	100,922.75	127.874102	93,220.22	-7,702.53	0.08
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000 Local	88.348132	92,235.45	72.080000	75,251.52	-16,983.93	0.81
		Base	96.900259	101,163.87	84.175025	87,878.73	-13,285.14	0.08
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,086.000	Local 83.999512	91,223.47	86.380000	93,808.68	2,585.21	1.02
			Base 92.130691	100,053.93	100.874565	109,549.78	9,495.85	0.10
523148906	ALLIANZ SE REG COMMON STOCK	516.000	Local 172.400019	88,958.41	177.020000	91,342.32	2,383.91	0.99
			Base 189.088391	97,569.61	206.723959	106,669.56	9,099.95	0.10
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK	511.000	Local 179.374618	91,660.43	181.050000	92,516.55	856.12	1.00
			Base 196.738141	100,533.19	211.430193	108,040.83	7,507.64	0.10
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK	1,542.000	Local 67.782244	104,520.22	55.130000	85,010.46	-19,509.76	0.92
			Base 74.343586	114,637.81	64.380815	99,275.22	-15,362.59	0.09
572797900	SIEMENS AG REG COMMON STOCK NPV	563.000	Local 131.983783	74,306.87	113.220000	63,742.86	-10,564.01	0.69
			Base 144.759840	81,499.79	132.218318	74,438.91	-7,060.88	0.07
573467909	1+1 DRILLISCH AG COMMON STOCK	1,331.000	Local 67.689527	90,094.76	48.760000	64,899.56	-25,195.20	0.70
			Base 79.799219	106,212.76	56.941929	75,789.71	-30,423.05	0.07
574081907	LINDE AG COMMON STOCK	797.000	Local 168.716939	134,467.40	178.850000	142,543.45	8,076.05	1.54
			Base 185.048795	147,483.89	208.861033	166,462.24	18,978.35	0.15
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK	2,612.000	Local 17.177102	44,866.59	9.222000	24,087.86	-20,778.73	0.26
			Base 18.839851	49,209.69	10.769452	28,129.80	-21,079.89	0.03
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK	18,439.000	Local 14.716475	271,357.09	13.270000	244,685.53	-26,671.56	2.65
			Base 17.115700	315,596.40	15.496706	285,743.77	-29,852.63	0.26
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK	2,049.000	Local 18.664080	38,242.70	21.830000	44,729.67	6,486.97	0.48
			Base 20.470766	41,944.60	25.493074	52,235.31	10,290.71	0.05
ACI0054Q2	BASF SE 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,931.000	Local Base	90.152553 98.879347	174,084.58 190,936.02	81.910000 95.654499	158,168.21 184,708.84	-15,916.37 -6,227.18	1.71 0.17
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK	3,839.000	Local Base	32.266603 35.390018	123,871.49 135,862.28	41.400000 48.346921	158,934.60 185,603.83	35,063.11 49,741.55	1.72 0.17
BBJPFY900	VONOVIA SE COMMON STOCK	5,002.000	Local Base	33.978353 37.267467	169,959.72 186,411.87	40.760000 47.599529	203,881.52 238,092.84	33,921.80 51,680.97	2.21 0.21
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01	3,226.000	Local Base	28.887148 31.683431	93,189.94 102,210.75	31.200000 36.435361	100,651.20 117,540.47	7,461.26 15,329.72	1.09 0.11
<b>GERMANY Total</b>		58,203.000	Local Base		2,438,108.87 2,699,487.19		2,355,900.26 2,751,220.36	-82,208.61 51,733.17	25.50 2.46
<b>ITALY</b>									
714456902	ENEL SPA COMMON STOCK EUR1.	35,078.000	Local Base	4.500564 4.936220	157,870.78 173,152.71	4.757000 5.555225	166,866.05 194,866.18	8,995.27 21,713.47	1.81 0.17
714505906	ENI SPA COMMON STOCK	29,338.000	Local Base	14.287941 15.671018	419,179.61 459,756.32	15.906000 18.575027	466,650.23 544,954.15	47,470.62 85,197.83	5.05 0.49
725147904	SNAM SPA COMMON STOCK	32,109.000	Local Base	4.145095 4.546342	133,094.87 145,978.49	3.576000 4.176053	114,821.78 134,088.88	-18,273.09 -11,889.61	1.24 0.12
753851906	TENARIS SA COMMON STOCK USD1.	7,437.000	Local Base	13.982498 15.336008	103,987.84 114,053.89	15.715000 18.351977	116,872.46 136,483.66	12,884.62 22,429.77	1.26 0.12
763439908	TELECOM ITALIA SPA COMMON STOCK	118,763.000	Local Base	0.862855 0.946380	102,475.29 112,394.93	0.637400 0.744356	75,699.54 88,401.92	-26,775.75 -23,993.01	0.82 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI13G8H9	INTESA SANPAOLO SPA RIGHTS							
		33,885.000	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
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		19,530.000	Local 4.755490	92,874.72	4.632000	90,462.96	-2,411.76	0.98
			Base 5.215823	101,865.02	5.409250	105,642.65	3,777.63	0.09
<b>ITALY Total</b>								
		276,140.000	Local	1,009,483.11		1,031,373.02	21,889.91	11.16
			Base	1,107,201.36		1,204,437.44	97,236.08	1.08
<b>NETHERLANDS (THE)</b>								
580942902	VOPAK COMMON STOCK EUR.5							
		2,162.000	Local 41.599394	89,937.89	39.570000	85,550.34	-4,387.55	0.93
			Base 45.626230	98,643.91	46.209847	99,905.69	1,261.78	0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000	Local 2.728752	99,719.53	2.330000	85,147.52	-14,572.01	0.92
			Base 2.992897	109,372.41	2.720974	99,435.28	-9,937.13	0.09
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,844.000	Local 32.659617	92,883.95	36.425000	103,592.70	10,708.75	1.12
			Base 35.821076	101,875.14	42.537116	120,975.56	19,100.42	0.11
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,090.000	Local 83.254514	90,747.42	86.020000	93,761.80	3,014.38	1.01
			Base 91.313578	99,531.80	100.454157	109,495.03	9,963.23	0.10
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		869.000	Local 122.860748	106,765.99	169.700000	147,469.30	40,703.31	1.60
			Base 134.753705	117,100.97	198.175663	172,214.65	55,113.68	0.15
B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16							
		2,387.000	Local 48.198969	115,050.94	47.785000	114,062.80	-988.14	1.23
			Base 52.864642	126,187.90	55.803324	133,202.54	7,014.64	0.12
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		4,807.000	Local 19.011693	91,389.21	20.505000	98,567.54	7,178.33	1.07

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	20.852030	100,235.71	23.945739	115,107.17	14,871.46	0.10
BFYM46904	UNIBAIL RODAMCO WESTFIELD STAPLED SECURITY EUR.5							
		1,383.000 Local	229.771721	317,774.29	188.550000	260,764.65	-57,009.64	2.82
		Base	252.013695	348,534.94	220.188693	304,520.96	-44,013.98	0.27
<b>NETHERLANDS (THE) Total</b>								
		52,086.000 Local		1,004,269.22		988,916.65	-15,352.57	10.70
		Base		1,101,482.78		1,154,856.88	53,374.10	1.03
<b>PORTUGAL</b>								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		7,992.000 Local	13.972832	111,670.87	16.335000	130,549.32	18,878.45	1.41
		Base	15.325405	122,480.64	19.076013	152,455.50	29,974.86	0.14
<b>PORTUGAL Total</b>								
		7,992.000 Local		111,670.87		130,549.32	18,878.45	1.41
		Base		122,480.64		152,455.50	29,974.86	0.14
<b>SPAIN</b>								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		4,149.000 Local	22.321342	92,611.25	18.895000	78,395.36	-14,215.89	0.85
		Base	24.482056	101,576.05	22.065581	91,550.10	-10,025.95	0.08
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000 Local	14.461040	206,199.97	16.765000	239,052.14	32,852.17	2.59
		Base	15.860873	226,160.19	19.578167	279,165.09	53,004.90	0.25
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		24,753.000 Local	10.392957	257,256.86	7.279000	180,177.09	-77,079.77	1.95
		Base	11.398998	282,159.40	8.500416	210,410.81	-71,748.59	0.19
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		3,934.000 Local	24.866614	97,825.26	25.040000	98,507.36	682.10	1.07
		Base	27.273709	107,294.77	29.241712	115,036.90	7,742.13	0.10
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		21,261.000 Local	6.789026	144,341.48	6.624000	140,832.86	-3,508.62	1.52
		Base	7.446205	158,313.77	7.735507	164,464.62	6,150.85	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		700.000	Local 50.505757	35,354.03	67.600000	47,320.00	11,965.97	0.51
			Base 55.394729	38,776.31	78.943281	55,260.30	16,483.99	0.05
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5							
		5,051.000	Local 18.829758	95,109.11	17.440000	88,089.44	-7,019.67	0.95
			Base 20.652485	104,315.70	20.366432	102,870.85	-1,444.85	0.09
<b>SPAIN Total</b>		74,107.000	Local	928,697.96		872,374.25	-56,323.71	9.44
			Base	1,018,596.19		1,018,758.67	162.48	0.91
<b>UNITED KINGDOM</b>								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		1,176.000	Local 80.129022	94,231.73	89.450000	105,193.20	10,961.47	1.14
			Base 87.885536	103,353.39	104.459711	122,844.62	19,491.23	0.11
<b>UNITED KINGDOM Total</b>		1,176.000	Local	94,231.73		105,193.20	10,961.47	1.14
			Base	103,353.39		122,844.62	19,491.23	0.11
<b>EURO CURRENCY Total</b>		555,770.000	Local	9,285,247.60		9,211,848.58	-73,399.02	99.70
			Base	10,229,434.85		10,757,596.94	528,162.09	9.63
<b>HONG KONG DOLLAR</b>							Exchange Rate: 7.845600	
607355906	CHINA MOBILE LTD COMMON STOCK							
		40,000.000	Local 81.076433	3,243,057.31	69.700000	2,788,000.00	-455,057.31	4.89
			Base 10.394802	415,792.07	8.883960	355,358.42	-60,433.65	0.32
609701909	CLP HOLDINGS LTD COMMON STOCK							
		61,000.000	Local 80.925784	4,936,472.85	84.500000	5,154,500.00	218,027.15	9.03
			Base 10.343670	630,963.90	10.770368	656,992.45	26,028.55	0.59
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000	Local 81.929046	532,538.80	75.500000	490,750.00	-41,788.80	0.86
			Base 10.496995	68,230.47	9.623228	62,550.98	-5,679.49	0.06

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		38,000.000	Local 11.154774	423,881.43	23.700000	900,600.00	476,718.57	1.58
			Base 1.433011	54,454.43	3.020801	114,790.46	60,336.03	0.10
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		44,000.000	Local 22.435325	987,154.29	25.850000	1,137,400.00	150,245.71	1.99
			Base 2.882180	126,815.94	3.294840	144,972.98	18,157.04	0.13
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
		36,000.000	Local 20.532329	739,163.83	26.450000	952,200.00	213,036.17	1.67
			Base 2.637710	94,957.55	3.371316	121,367.39	26,409.84	0.11
619615008	CITIC LTD COMMON STOCK							
		79,000.000	Local 11.316810	894,028.01	11.060000	873,740.00	-20,288.01	1.53
			Base 1.453827	114,852.36	1.409707	111,366.88	-3,485.48	0.10
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0							
		164,000.000	Local 5.288327	867,285.64	5.970000	979,080.00	111,794.36	1.72
			Base 0.679371	111,416.87	0.760936	124,793.51	13,376.64	0.11
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK NPV							
		3,400.000	Local 191.401397	650,764.75	236.000000	802,400.00	151,635.25	1.41
			Base 24.588606	83,601.26	30.080555	102,273.89	18,672.63	0.09
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		98,000.000	Local 6.159699	603,650.46	7.010000	686,980.00	83,329.54	1.20
			Base 0.791313	77,548.67	0.893494	87,562.46	10,013.79	0.08
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		12,000.000	Local 41.858062	502,296.74	77.150000	925,800.00	423,503.26	1.62
			Base 5.377345	64,528.14	9.833537	118,002.45	53,474.31	0.11
640837001	HANG SENG BANK LTD COMMON STOCK							
		7,500.000	Local 195.307583	1,464,806.87	196.200000	1,471,500.00	6,693.13	2.58
			Base 24.882165	186,616.24	25.007648	187,557.36	941.12	0.17
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK							
		53,000.000	Local 61.317796	3,249,843.20	54.850000	2,907,050.00	-342,793.20	5.09
			Base 7.842543	415,654.78	6.991180	370,532.53	-45,122.25	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
643655004	HONG KONG + CHINA GAS COMMON STOCK							
		346,890.000	Local 14.002967	4,857,489.39	15.020000	5,210,287.80	352,798.41	9.13
			Base 1.789217	620,661.58	1.914449	664,103.17	43,441.59	0.59
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01							
		32,000.000	Local 20.882905	668,252.97	31.550000	1,009,600.00	341,347.03	1.77
			Base 2.673388	85,548.43	4.021362	128,683.59	43,135.16	0.12
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK							
		16,000.000	Local 62.197957	995,167.31	60.750000	972,000.00	-23,167.31	1.70
			Base 7.924013	126,784.21	7.743194	123,891.10	-2,893.11	0.11
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02							
		20,000.000	Local 25.540214	510,804.27	20.350000	407,000.00	-103,804.27	0.71
			Base 3.272289	65,445.77	2.593811	51,876.21	-13,569.56	0.05
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1							
		18,000.000	Local 29.145902	524,626.23	34.000000	612,000.00	87,373.77	1.07
			Base 3.734261	67,216.69	4.333639	78,005.51	10,788.82	0.07
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK							
		24,000.000	Local 32.401041	777,624.98	36.950000	886,800.00	109,175.02	1.55
			Base 4.162438	99,898.51	4.709646	113,031.51	13,133.00	0.10
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK							
		48,000.000	Local 13.862859	665,417.21	13.820000	663,360.00	-2,057.21	1.16
			Base 1.780909	85,483.61	1.761497	84,551.85	-931.76	0.08
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK							
		7,000.000	Local 118.987404	832,911.83	118.400000	828,800.00	-4,111.83	1.45
			Base 15.285857	107,001.00	15.091261	105,638.83	-1,362.17	0.09
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK							
		66,000.000	Local 11.478082	757,553.42	12.460000	822,360.00	64,806.58	1.44
			Base 1.474545	97,319.99	1.588151	104,817.99	7,498.00	0.09
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							
		18,000.000	Local 25.239763	454,315.73	38.100000	685,800.00	231,484.27	1.20
			Base 3.233794	58,208.29	4.856225	87,412.05	29,203.76	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001							
		6,091.000	Local 3.049665	18,575.51	10.060000	61,275.46	42,699.95	0.11
			Base 0.391780	2,386.33	1.282247	7,810.17	5,423.84	0.01
B00G0S903	CNOOC LTD COMMON STOCK							
		86,000.000	Local 8.853941	761,438.90	13.540000	1,164,440.00	403,001.10	2.04
			Base 1.137432	97,819.15	1.725808	148,419.50	50,600.35	0.13
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		84,000.000	Local 4.178659	351,007.34	12.040000	1,011,360.00	660,352.66	1.77
			Base 0.536816	45,092.58	1.534618	128,907.92	83,815.34	0.12
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1							
		24,000.000	Local 21.483835	515,612.04	26.600000	638,400.00	122,787.96	1.12
			Base 2.752573	66,061.76	3.390435	81,370.45	15,308.69	0.07
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0							
		8,500.000	Local 43.218098	367,353.83	72.200000	613,700.00	246,346.17	1.08
			Base 5.552064	47,192.54	9.202610	78,222.19	31,029.65	0.07
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
		130,000.000	Local 5.869243	763,001.56	4.280000	556,400.00	-206,601.56	0.98
			Base 0.753999	98,019.89	0.545529	70,918.73	-27,101.16	0.06
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0							
		34,500.000	Local 18.328865	632,345.85	18.620000	642,390.00	10,044.15	1.13
			Base 2.354639	81,235.06	2.373305	81,879.01	643.95	0.07
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0							
		122,000.000	Local 6.259860	763,702.97	7.250000	884,500.00	120,797.03	1.55
			Base 0.804180	98,110.00	0.924085	112,738.35	14,628.35	0.10
B0PB4M906	LINK REIT REIT							
		17,500.000	Local 56.211412	983,699.71	71.650000	1,253,875.00	270,175.29	2.20
			Base 7.221265	126,372.14	9.132507	159,818.88	33,446.74	0.14
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0							
		205,000.000	Local 3.705837	759,696.66	3.890000	797,450.00	37,753.34	1.40
			Base 0.476075	97,595.33	0.495819	101,642.96	4,047.63	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							
		127,000.000	Local 5.007885	636,001.40	5.870000	745,490.00	109,488.60	1.31
			Base 0.643344	81,704.66	0.748190	95,020.14	13,315.48	0.09
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1							
		53,000.000	Local 6.843803	362,721.55	13.800000	731,400.00	368,678.45	1.28
			Base 0.879197	46,597.45	1.758948	93,224.23	46,626.78	0.08
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0							
		24,400.000	Local 34.053634	830,908.68	31.550000	769,820.00	-61,088.68	1.35
			Base 4.374740	106,743.66	4.021362	98,121.24	-8,622.42	0.09
B4TX8S909	AIA GROUP LTD COMMON STOCK							
		60,000.000	Local 62.579868	3,754,792.10	68.600000	4,116,000.00	361,207.90	7.21
			Base 7.995968	479,758.09	8.743754	524,625.27	44,867.18	0.47
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005							
		77,000.000	Local 9.920299	763,863.03	10.060000	774,620.00	10,756.97	1.36
			Base 1.274423	98,130.56	1.282247	98,733.05	602.49	0.09
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1							
		22,000.000	Local 27.793785	611,463.26	27.450000	603,900.00	-7,563.26	1.06
			Base 3.558105	78,278.32	3.498776	76,973.08	-1,305.24	0.07
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01							
		19,600.000	Local 43.368300	850,018.68	41.950000	822,220.00	-27,798.68	1.44
			Base 5.525117	108,292.29	5.346946	104,800.14	-3,492.15	0.09
B6WY99909	CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005							
		32,000.000	Local 13.881862	444,219.59	15.680000	501,760.00	57,540.41	0.88
			Base 1.780433	56,973.87	1.998572	63,954.32	6,980.45	0.06
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0							
		10,000.000	Local 44.269703	442,697.03	43.050000	430,500.00	-12,197.03	0.75
			Base 5.671967	56,719.67	5.487152	54,871.52	-1,848.15	0.05
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01							
		30,000.000	Local 14.202362	426,070.85	20.000000	600,000.00	173,929.15	1.05
			Base 1.821540	54,646.19	2.549200	76,475.99	21,829.80	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK	11,000.000	Local 40.983414	450,817.55	55.850000	614,350.00	163,532.45	1.08
			Base 5.264983	57,914.81	7.118640	78,305.04	20,390.23	0.07
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005	162,500.000	Local 7.511829	1,220,672.23	7.500000	1,218,750.00	-1,922.23	2.14
			Base 0.957006	155,513.51	0.955950	155,341.85	-171.66	0.14
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001	110,000.000	Local 6.860807	754,688.77	6.390000	702,900.00	-51,788.77	1.23
			Base 0.881382	96,951.98	0.814469	89,591.62	-7,360.36	0.08
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	5,200.000	Local 243.583569	1,266,634.56	393.800000	2,047,760.00	781,125.44	3.59
			Base 31.292250	162,719.70	50.193739	261,007.44	98,287.74	0.23
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	8,000.000	Local 98.154546	785,236.37	83.200000	665,600.00	-119,636.37	1.17
			Base 12.609540	100,876.32	10.604670	84,837.36	-16,038.96	0.08
BY9D3L909	3SBIO INC COMMON STOCK USD.00001	18,000.000	Local 14.302550	257,445.90	17.820000	320,760.00	63,314.10	0.56
			Base 1.832486	32,984.74	2.271337	40,884.06	7,899.32	0.04
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	11,000.000	Local 68.043564	748,479.20	58.150000	639,650.00	-108,829.20	1.12
			Base 8.741296	96,154.26	7.411798	81,529.77	-14,624.49	0.07
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local 56.088312	757,192.21	62.300000	841,050.00	83,857.79	1.47
			Base 7.205451	97,273.59	7.940757	107,200.21	9,926.62	0.10
<b>HONG KONG DOLLAR Total</b>		2,750,081.000	Local	51,419,464.85		56,938,328.26	5,518,863.41	99.79
			Base	6,587,119.21		7,257,358.06	670,238.85	6.49

**INDONESIAN RUPIAH**

Exchange Rate: 14,330.000000

623084902 UNITED TRACTORS TBK PT COMMON STOCK IDR250.0

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,700.000	Local	33,142.698988	851,767,364.00	31,600.000000	812,120,000.00	-39,647,364.00	26.54	
		Base	2.439205	62,687.57	2.205164	56,672.71	-6,014.86	0.05	
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.								
	146,400.000	Local	8,771.161762	1,284,098,082.00	6,600.000000	966,240,000.00	-317,858,082.00	31.58	
		Base	0.658002	96,331.44	0.460572	67,427.77	-28,903.67	0.06	
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
	322,800.000	Local	4,357.364424	1,406,557,236.00	3,750.000000	1,210,500,000.00	-196,057,236.00	39.56	
		Base	0.326884	105,518.17	0.261689	84,473.13	-21,045.04	0.08	
<b>INDONESIAN RUPIAH Total</b>									
	494,900.000	Local		3,542,422,682.00		2,988,860,000.00	-553,562,682.00	97.68	
		Base		264,537.18		208,573.61	-55,963.57	0.19	
<b>JAPANESE YEN</b>									
							Exchange Rate:	110.715000	
601090004	AJINOMOTO CO INC COMMON STOCK								
	5,200.000	Local	2,219.109038	11,539,367.00	2,096.000000	10,899,200.00	-640,167.00	0.36	
		Base	19.621637	102,032.51	18.931491	98,443.75	-3,588.76	0.09	
602150005	ALPS ELECTRIC CO LTD COMMON STOCK								
	4,400.000	Local	2,751.375000	12,106,050.00	2,846.000000	12,522,400.00	416,350.00	0.42	
		Base	25.006816	110,029.99	25.705641	113,104.82	3,074.83	0.10	
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
	3,600.000	Local	4,378.188056	15,761,477.00	5,672.000000	20,419,200.00	4,657,723.00	0.68	
		Base	38.712481	139,364.93	51.230637	184,430.29	45,065.36	0.17	
605460005	ASAHI KASEI CORP COMMON STOCK								
	18,500.000	Local	1,256.452216	23,244,366.00	1,408.000000	26,048,000.00	2,803,634.00	0.87	
		Base	11.272058	208,533.08	12.717337	235,270.74	26,737.66	0.21	
612528901	TREND MICRO INC COMMON STOCK								
	1,900.000	Local	6,273.134737	11,918,956.00	6,320.000000	12,008,000.00	89,044.00	0.40	
		Base	57.015542	108,329.53	57.083503	108,458.66	129.13	0.10	
612927905	NTT DOCOMO INC COMMON STOCK								
	23,000.000	Local	2,759.035304	63,457,812.00	2,822.500000	64,917,500.00	1,459,688.00	2.16	

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	24.733559	568,871.86	25.493384	586,347.83	17,475.97	0.52
613210004	BRIDGESTONE CORP COMMON STOCK							
		2,400.000 Local	4,786.392083	11,487,341.00	4,333.000000	10,399,200.00	-1,088,141.00	0.35
		Base	42.321871	101,572.49	39.136522	93,927.65	-7,644.84	0.08
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK							
		1,200.000 Local	9,414.705000	11,297,646.00	9,570.000000	11,484,000.00	186,354.00	0.38
		Base	85.568783	102,682.54	86.438152	103,725.78	1,043.24	0.09
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK							
		2,300.000 Local	4,357.177391	10,021,508.00	4,425.000000	10,177,500.00	155,992.00	0.34
		Base	38.612057	88,807.73	39.967484	91,925.21	3,117.48	0.08
617232004	CANON INC COMMON STOCK							
		4,900.000 Local	3,795.896939	18,599,895.00	3,631.000000	17,791,900.00	-807,995.00	0.59
		Base	33.563792	164,462.58	32.795917	160,700.00	-3,762.58	0.14
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK							
		600.000 Local	19,019.505000	11,411,703.00	22,960.000000	13,776,000.00	2,364,297.00	0.46
		Base	168.172817	100,903.69	207.379307	124,427.58	23,523.89	0.11
619446909	KOSE CORP COMMON STOCK							
		400.000 Local	17,058.525000	6,823,410.00	23,870.000000	9,548,000.00	2,724,590.00	0.32
		Base	151.167750	60,467.10	215.598609	86,239.44	25,772.34	0.08
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK							
		20,000.000 Local	1,574.236700	31,484,734.00	1,661.000000	33,220,000.00	1,735,266.00	1.11
		Base	14.137827	282,756.53	15.002484	300,049.68	17,293.15	0.27
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK							
		9,100.000 Local	1,226.612967	11,162,178.00	1,432.000000	13,031,200.00	1,869,022.00	0.43
		Base	10.845864	98,697.36	12.934110	117,700.40	19,003.04	0.11
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK							
		2,800.000 Local	4,112.055000	11,513,754.00	5,810.000000	16,268,000.00	4,754,246.00	0.54
		Base	36.359300	101,806.04	52.477081	146,935.83	45,129.79	0.13
624899902	KDDI CORP COMMON STOCK							
		33,300.000 Local	3,015.509970	100,416,482.00	3,031.000000	100,932,300.00	515,818.00	3.36

& Issue has redenominated but Local is not converted

# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	27.034265	900,241.02	27.376598	911,640.70	11,399.68	0.82
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK							
		700.000 Local	16,623.307143	11,636,315.00	18,010.000000	12,607,000.00	970,685.00	0.42
		Base	146.985343	102,889.74	162.669918	113,868.94	10,979.20	0.10
625054002	DAICEL CORP COMMON STOCK							
		10,000.000 Local	1,190.595000	11,905,950.00	1,226.000000	12,260,000.00	354,050.00	0.41
		Base	10.821132	108,211.32	11.073477	110,734.77	2,523.45	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK							
		1,000.000 Local	11,230.613000	11,230,613.00	13,270.000000	13,270,000.00	2,039,387.00	0.44
		Base	99.302470	99,302.47	119.857291	119,857.29	20,554.82	0.11
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK							
		3,300.000 Local	3,528.763636	11,644,920.00	3,776.000000	12,460,800.00	815,880.00	0.41
		Base	31.201767	102,965.83	34.105586	112,548.44	9,582.61	0.10
629854902	EAST JAPAN RAILWAY CO COMMON STOCK							
		1,100.000 Local	10,315.155455	11,346,671.00	10,615.000000	11,676,500.00	329,829.00	0.39
		Base	91.207882	100,328.67	95.876801	105,464.48	5,135.81	0.09
630720001	EISAI CO LTD COMMON STOCK							
		3,800.000 Local	6,762.116053	25,696,041.00	7,804.000000	29,655,200.00	3,959,159.00	0.99
		Base	60.569511	230,164.14	70.487287	267,851.69	37,687.55	0.24
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK							
		1,000.000 Local	6,503.250000	6,503,250.00	11,660.000000	11,660,000.00	5,156,750.00	0.39
		Base	57.502540	57,502.54	105.315450	105,315.45	47,812.91	0.09
633243902	FAST RETAILING CO LTD COMMON STOCK							
		300.000 Local	50,075.023333	15,022,507.00	50,910.000000	15,273,000.00	250,493.00	0.51
		Base	455.124033	136,537.21	459.829291	137,948.79	1,411.58	0.12
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK							
		53,100.000 Local	680.470565	36,132,987.00	631.100000	33,511,410.00	-2,621,577.00	1.12
		Base	6.107887	324,328.78	5.700221	302,681.75	-21,647.03	0.27
635640006	SUBARU CORP COMMON STOCK							
		2,600.000 Local	4,258.128077	11,071,133.00	3,225.000000	8,385,000.00	-2,686,133.00	0.28

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		37.650896	97,892.33	29.128844	75,735.00	-22,157.33	0.07
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
	2,800.000	Local		4,270.133929	11,956,375.00	4,326.000000	12,112,800.00	156,425.00	0.40
		Base		37.757054	105,719.75	39.073296	109,405.23	3,685.48	0.10
635693005	FANUC CORP COMMON STOCK								
	1,000.000	Local		22,588.788000	22,588,788.00	22,005.000000	22,005,000.00	-583,788.00	0.73
		Base		202.435180	202,435.18	198.753556	198,753.56	-3,681.62	0.18
635694003	FUJITSU LTD COMMON STOCK								
	11,000.000	Local		792.796182	8,720,758.00	671.800000	7,389,800.00	-1,330,958.00	0.25
		Base		7.010002	77,110.02	6.067832	66,746.15	-10,363.87	0.06
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
	2,600.000	Local		4,607.302308	11,978,986.00	4,760.000000	12,376,000.00	397,014.00	0.41
		Base		41.875050	108,875.13	42.993271	111,782.50	2,907.37	0.10
642155907	RESONA HOLDINGS INC COMMON STOCK								
	18,800.000	Local		615.607606	11,573,423.00	592.600000	11,140,880.00	-432,543.00	0.37
		Base		5.595161	105,189.03	5.352482	100,626.65	-4,562.38	0.09
642890008	HISAMITSU PHARMACEUTICAL CO COMMON STOCK								
	1,300.000	Local		9,674.834615	12,577,285.00	9,350.000000	12,155,000.00	-422,285.00	0.40
		Base		87.933054	114,312.97	84.451068	109,786.39	-4,526.58	0.10
642910004	HITACHI LTD COMMON STOCK								
	35,000.000	Local		700.178486	24,506,247.00	781.600000	27,356,000.00	2,849,753.00	0.91
		Base		6.274173	219,596.07	7.059567	247,084.86	27,488.79	0.22
642912000	HITACHI CHEMICAL CO LTD COMMON STOCK								
	5,200.000	Local		2,242.120385	11,659,026.00	2,235.000000	11,622,000.00	-37,026.00	0.39
		Base		20.378281	105,967.06	20.186967	104,972.23	-994.83	0.09
642920003	HITACHI METALS LTD COMMON STOCK								
	10,200.000	Local		1,142.570980	11,654,224.00	1,150.000000	11,730,000.00	75,776.00	0.39
		Base		10.384649	105,923.42	10.387030	105,947.70	24.28	0.09
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
	2,800.000	Local		4,017.007500	11,247,621.00	4,393.000000	12,300,400.00	1,052,779.00	0.41

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	35.518879	99,452.86	39.678454	111,099.67	11,646.81	0.10
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	6,900.000	Local		3,349.920435	23,114,451.00	3,253.000000	22,445,700.00	-668,751.00	0.75
		Base		30.050259	207,346.79	29.381746	202,734.05	-4,612.74	0.18
644146003	AIR WATER INC COMMON STOCK								
	5,800.000	Local		2,015.006897	11,687,040.00	2,034.000000	11,797,200.00	110,160.00	0.39
		Base		18.314083	106,221.68	18.371494	106,554.67	332.99	0.10
644150005	HOYA CORP COMMON STOCK								
	5,400.000	Local		5,877.826296	31,740,262.00	6,299.000000	34,014,600.00	2,274,338.00	1.13
		Base		52.542035	283,726.99	56.893826	307,226.66	23,499.67	0.27
646780007	ITOCHU CORP COMMON STOCK								
	6,800.000	Local		1,641.320294	11,160,978.00	2,007.500000	13,651,000.00	2,490,022.00	0.45
		Base		14.512757	98,686.75	18.132141	123,298.56	24,611.81	0.11
647098003	JSR CORP COMMON STOCK								
	6,400.000	Local		1,859.929375	11,903,548.00	1,886.000000	12,070,400.00	166,852.00	0.40
		Base		16.904606	108,189.48	17.034729	109,022.26	832.78	0.10
647453901	JAPAN TOBACCO INC COMMON STOCK								
	12,300.000	Local		3,524.981057	43,357,267.00	3,095.000000	38,068,500.00	-5,288,767.00	1.27
		Base		31.469059	387,069.42	27.954658	343,842.30	-43,227.12	0.31
648004000	AEON CO LTD COMMON STOCK								
	8,200.000	Local		1,704.351707	13,975,684.00	2,370.000000	19,434,000.00	5,458,316.00	0.65
		Base		15.070089	123,574.73	21.406314	175,531.77	51,957.04	0.16
648336006	KANEKA CORP COMMON STOCK								
	12,000.000	Local		1,026.513000	12,318,156.00	993.000000	11,916,000.00	-402,156.00	0.40
		Base		9.329816	111,957.79	8.968974	107,627.69	-4,330.10	0.10
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	23,600.000	Local		1,560.345424	36,824,152.00	1,616.000000	38,137,600.00	1,313,448.00	1.27
		Base		14.026405	331,023.16	14.596035	344,466.42	13,443.26	0.31
648374007	KANSAI PAINT CO LTD COMMON STOCK								
	5,400.000	Local		2,196.097407	11,858,926.00	2,302.000000	12,430,800.00	571,874.00	0.41

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		19.959985	107,783.92	20.792124	112,277.47	4,493.55	0.10
648380004	KAO CORP COMMON STOCK								
	5,900.000	Local		7,008.502373	41,350,164.00	8,450.000000	49,855,000.00	8,504,836.00	1.66
		Base		62.566851	369,144.42	76.322088	450,300.32	81,155.90	0.40
649080009	KIKKOMAN CORP COMMON STOCK								
	2,800.000	Local		4,632.315000	12,970,482.00	5,590.000000	15,652,000.00	2,681,518.00	0.52
		Base		41.050246	114,940.69	50.489997	141,371.99	26,431.30	0.13
649099009	KEYENCE CORP COMMON STOCK								
	600.000	Local		56,743.358333	34,046,015.00	62,560.000000	37,536,000.00	3,489,985.00	1.25
		Base		509.857883	305,914.73	565.054419	339,032.65	33,117.92	0.30
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	8,600.000	Local		2,226.112558	19,144,568.00	2,963.000000	25,481,800.00	6,337,232.00	0.85
		Base		19.683563	169,278.64	26.762408	230,156.71	60,878.07	0.21
649602000	KOBEL STEEL LTD COMMON STOCK								
	10,800.000	Local		1,095.547500	11,831,913.00	1,014.000000	10,951,200.00	-880,713.00	0.36
		Base		9.957259	107,538.40	9.158651	98,913.43	-8,624.97	0.09
649658002	KOMATSU LTD COMMON STOCK								
	2,200.000	Local		2,883.440909	6,343,570.00	3,168.000000	6,969,600.00	626,030.00	0.23
		Base		25.495741	56,090.63	28.614009	62,950.82	6,860.19	0.06
649670007	KONICA MINOLTA INC COMMON STOCK								
	11,600.000	Local		1,041.520431	12,081,637.00	1,029.000000	11,936,400.00	-145,237.00	0.40
		Base		9.466216	109,808.11	9.294134	107,811.95	-1,996.16	0.10
649750007	KUBOTA CORP COMMON STOCK								
	6,300.000	Local		1,790.895079	11,282,639.00	1,743.000000	10,980,900.00	-301,739.00	0.37
		Base		15.835316	99,762.49	15.743124	99,181.68	-580.81	0.09
649766003	KURARAY CO LTD COMMON STOCK								
	6,200.000	Local		1,840.920000	11,413,704.00	1,526.000000	9,461,200.00	-1,952,504.00	0.32
		Base		16.277642	100,921.38	13.783137	85,455.45	-15,465.93	0.08
649926003	KYOCERA CORP COMMON STOCK								
	1,700.000	Local		6,602.299412	11,223,909.00	6,247.000000	10,619,900.00	-604,009.00	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 INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	58.378347	99,243.19	56.424152	95,921.06	-3,322.13	0.09
649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK							
		5,700.000 Local	1,991.995439	11,354,374.00	2,233.000000	12,728,100.00	1,373,726.00	0.42
		Base	17.613470	100,396.78	20.168902	114,962.74	14,565.96	0.10
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK							
		8,900.000 Local	1,270.635056	11,308,652.00	1,236.000000	11,000,400.00	-308,252.00	0.37
		Base	11.235112	99,992.50	11.163799	99,357.81	-634.69	0.09
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK							
		2,300.000 Local	4,872.435217	11,206,601.00	5,193.000000	11,943,900.00	737,299.00	0.40
		Base	43.082674	99,090.15	46.904214	107,879.69	8,789.54	0.10
651880007	LION CORP COMMON STOCK							
		1,600.000 Local	2,131.065000	3,409,704.00	2,030.000000	3,248,000.00	-161,704.00	0.11
		Base	18.843144	30,149.03	18.335366	29,336.58	-812.45	0.03
654379908	JFE HOLDINGS INC COMMON STOCK							
		9,000.000 Local	2,067.333111	18,605,998.00	2,096.000000	18,864,000.00	258,002.00	0.63
		Base	18.603153	167,428.38	18.931491	170,383.42	2,955.04	0.15
655580009	MAKITA CORP COMMON STOCK							
		2,400.000 Local	5,032.515000	12,078,036.00	4,965.000000	11,916,000.00	-162,036.00	0.40
		Base	45.739742	109,775.38	44.844872	107,627.69	-2,147.69	0.10
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK							
		6,200.000 Local	4,370.200000	27,095,240.00	4,306.000000	26,697,200.00	-398,040.00	0.89
		Base	39.264173	243,437.87	38.892652	241,134.44	-2,303.43	0.22
656946001	MARUBENI CORP COMMON STOCK							
		14,000.000 Local	851.425500	11,919,957.00	845.100000	11,831,400.00	-88,557.00	0.39
		Base	7.738473	108,338.62	7.633112	106,863.57	-1,475.05	0.10
656950003	MARUICHI STEEL TUBE LTD COMMON STOCK							
		3,300.000 Local	3,806.902424	12,562,778.00	3,755.000000	12,391,500.00	-171,278.00	0.41
		Base	34.600339	114,181.12	33.915910	111,922.50	-2,258.62	0.10
657270005	PANASONIC CORP COMMON STOCK							
		8,300.000 Local	1,377.188193	11,430,662.00	1,493.500000	12,396,050.00	965,388.00	0.41

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	12.177269	101,071.33	13.489590	111,963.60	10,892.27	0.10
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK							
		53,700.000 Local	210.004953	11,277,266.00	186.500000	10,015,050.00	-1,262,216.00	0.33
		Base	1.856890	99,714.98	1.684505	90,457.93	-9,257.05	0.08
659517908	MISUMI GROUP INC COMMON STOCK							
		3,900.000 Local	3,096.547436	12,076,535.00	3,230.000000	12,597,000.00	520,465.00	0.42
		Base	28.144036	109,761.74	29.174005	113,778.62	4,016.88	0.10
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK							
		5,300.000 Local	2,279.639245	12,082,088.00	1,937.000000	10,266,100.00	-1,815,988.00	0.34
		Base	20.156853	106,831.32	17.495371	92,725.47	-14,105.85	0.08
659678007	MITSUBISHI CORP COMMON STOCK							
		4,500.000 Local	2,463.731333	11,086,791.00	3,078.000000	13,851,000.00	2,764,209.00	0.46
		Base	21.784618	98,030.78	27.801111	125,105.00	27,074.22	0.11
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK							
		4,500.000 Local	2,553.276000	11,489,742.00	2,510.000000	11,295,000.00	-194,742.00	0.38
		Base	23.206327	104,428.47	22.670821	102,018.70	-2,409.77	0.09
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK							
		6,900.000 Local	1,665.332319	11,490,793.00	1,474.500000	10,174,050.00	-1,316,743.00	0.34
		Base	14.725075	101,603.02	13.317979	91,894.05	-9,708.97	0.08
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK							
		3,000.000 Local	4,066.032000	12,198,096.00	4,031.000000	12,093,000.00	-105,096.00	0.40
		Base	36.955527	110,866.58	36.408797	109,226.39	-1,640.19	0.10
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK							
		3,900.000 Local	3,026.512308	11,803,398.00	3,045.000000	11,875,500.00	72,102.00	0.40
		Base	27.507497	107,279.24	27.503048	107,261.89	-17.35	0.10
659730006	MITSUMI + CO LTD COMMON STOCK							
		6,900.000 Local	1,617.808551	11,162,879.00	1,847.500000	12,747,750.00	1,584,871.00	0.42
		Base	14.304864	98,703.56	16.686989	115,140.22	16,436.66	0.10
659736003	MITSUMI CHEMICALS INC COMMON STOCK							
		4,000.000 Local	2,905.452000	11,621,808.00	2,950.000000	11,800,000.00	178,192.00	0.39

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		26.407198	105,628.79	26.644989	106,579.96	951.17	0.10
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	4,400.000	Local		2,605.302045	11,463,329.00	2,674.000000	11,765,600.00	302,271.00	0.39
		Base		23.036405	101,360.18	24.152102	106,269.25	4,909.07	0.10
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,500.000	Local		17,176.917333	25,765,376.00	18,620.000000	27,930,000.00	2,164,624.00	0.93
		Base		153.999413	230,999.12	168.179560	252,269.34	21,270.22	0.23
661650903	SEIKO EPSON CORP COMMON STOCK								
	6,300.000	Local		1,864.931905	11,749,071.00	1,926.000000	12,133,800.00	384,729.00	0.40
		Base		16.950075	106,785.47	17.396017	109,594.91	2,809.44	0.10
663567907	RENESAS ELECTRONICS CORP COMMON STOCK								
	11,100.000	Local		1,085.542432	12,049,521.00	1,086.000000	12,054,600.00	5,079.00	0.40
		Base		9.866325	109,516.21	9.808969	108,879.56	-636.65	0.10
663955003	NINTENDO CO LTD COMMON STOCK								
	800.000	Local		33,357.921250	26,686,337.00	36,200.000000	28,960,000.00	2,273,663.00	0.96
		Base		300.518088	240,414.47	326.965632	261,572.51	21,158.04	0.23
664038007	DENSO CORP COMMON STOCK								
	2,200.000	Local		5,443.720455	11,976,185.00	5,412.000000	11,906,400.00	-69,785.00	0.40
		Base		49.477123	108,849.67	48.882265	107,540.98	-1,308.69	0.10
664040003	NEC CORP COMMON STOCK								
	3,900.000	Local		3,111.554872	12,135,064.00	3,040.000000	11,856,000.00	-279,064.00	0.39
		Base		28.280436	110,293.70	27.457887	107,085.76	-3,207.94	0.10
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
	2,600.000	Local		4,432.215000	11,523,759.00	4,770.000000	12,402,000.00	878,241.00	0.41
		Base		39.190192	101,894.50	43.083593	112,017.34	10,122.84	0.10
664068004	NIDEC CORP COMMON STOCK								
	700.000	Local		10,585.290000	7,409,703.00	16,625.000000	11,637,500.00	4,227,797.00	0.39
		Base		93.596443	65,517.51	150.160322	105,112.23	39,594.72	0.09
664076007	NH FOODS LTD COMMON STOCK								
	2,700.000	Local		4,377.187407	11,818,406.00	4,475.000000	12,082,500.00	264,094.00	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	39.783570	107,415.64	40.419094	109,131.55	1,715.91	0.10
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	5,100.000	Local		2,327.162941	11,868,531.00	2,345.000000	11,959,500.00	90,969.00	0.40
		Base		21.151220	107,871.22	21.180509	108,020.59	149.37	0.10
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	12,100.000	Local		5,077.818595	61,441,605.00	5,036.000000	60,935,600.00	-506,005.00	2.03
		Base		45.562257	551,303.31	45.486158	550,382.51	-920.80	0.49
664158003	NISSAN CHEMICAL CORP COMMON STOCK								
	2,400.000	Local		5,022.510000	12,054,024.00	5,170.000000	12,408,000.00	353,976.00	0.41
		Base		45.648808	109,557.14	46.696473	112,071.54	2,514.40	0.10
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK								
	1,500.000	Local		8,124.060000	12,186,090.00	8,010.000000	12,015,000.00	-171,090.00	0.40
		Base		73.838307	110,757.46	72.347920	108,521.88	-2,235.58	0.10
664180007	NITTO DENKO CORP COMMON STOCK								
	2,800.000	Local		8,879.937857	24,863,826.00	8,383.000000	23,472,400.00	-1,391,426.00	0.78
		Base		79.568196	222,790.95	75.716931	212,007.41	-10,783.54	0.19
664256005	NIPPON STEEL + SUMITOMO META COMMON STOCK								
	11,900.000	Local		2,367.662185	28,175,180.00	2,175.500000	25,888,450.00	-2,286,730.00	0.86
		Base		21.184899	252,100.30	19.649551	233,829.65	-18,270.65	0.21
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	16,300.000	Local		709.054356	11,557,586.00	538.200000	8,772,660.00	-2,784,926.00	0.29
		Base		6.269547	102,193.61	4.861130	79,236.42	-22,957.19	0.07
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV								
	600.000	Local		19,494.741667	11,696,845.00	17,280.000000	10,368,000.00	-1,328,845.00	0.35
		Base		177.184650	106,310.79	156.076412	93,645.85	-12,664.94	0.08
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	1,000.000	Local		11,895.945000	11,895,945.00	11,625.000000	11,625,000.00	-270,945.00	0.39
		Base		108.120380	108,120.38	104.999323	104,999.32	-3,121.06	0.09
665770004	OJI HOLDINGS CORP COMMON STOCK								
	17,000.000	Local		684.342000	11,633,814.00	687.000000	11,679,000.00	45,186.00	0.39

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		6.219877	105,737.91	6.205121	105,487.06	-250.85	0.09
665880001	OLYMPUS CORP COMMON STOCK								
	2,900.000	Local		4,252.125172	12,331,163.00	4,150.000000	12,035,000.00	-296,163.00	0.40
		Base		37.597817	109,033.67	37.483629	108,702.52	-331.15	0.10
665942009	OMRON CORP COMMON STOCK								
	2,200.000	Local		5,382.690000	11,841,918.00	5,170.000000	11,374,000.00	-467,918.00	0.38
		Base		48.922427	107,629.34	46.696473	102,732.24	-4,897.10	0.09
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	4,800.000	Local		2,392.195417	11,482,538.00	2,597.000000	12,465,600.00	983,062.00	0.42
		Base		21.152088	101,530.02	23.456623	112,591.79	11,061.77	0.10
666020003	TAIHEIYO CEMENT CORP COMMON STOCK								
	3,000.000	Local		3,881.940000	11,645,820.00	3,645.000000	10,935,000.00	-710,820.00	0.36
		Base		35.282343	105,847.03	32.922368	98,767.10	-7,079.93	0.09
666114004	ORIX CORP COMMON STOCK								
	6,400.000	Local		1,757.878438	11,250,422.00	1,752.000000	11,212,800.00	-37,622.00	0.37
		Base		15.543380	99,477.63	15.824414	101,276.25	1,798.62	0.09
666176003	OSAKA GAS CO LTD COMMON STOCK								
	11,600.000	Local		2,188.386724	25,385,286.00	2,292.500000	26,593,000.00	1,207,714.00	0.89
		Base		19.648881	227,927.02	20.706318	240,193.29	12,266.27	0.21
668721905	ALFRESA HOLDINGS CORP COMMON STOCK								
	4,500.000	Local		2,650.324444	11,926,460.00	2,605.000000	11,722,500.00	-203,960.00	0.39
		Base		24.088384	108,397.73	23.528880	105,879.96	-2,517.77	0.09
674429907	T+D HOLDINGS INC COMMON STOCK								
	7,000.000	Local		1,706.352714	11,944,469.00	1,664.500000	11,651,500.00	-292,969.00	0.39
		Base		15.507363	108,551.54	15.034097	105,238.68	-3,312.86	0.09
674720008	ROHM CO LTD COMMON STOCK								
	1,300.000	Local		9,274.634615	12,057,025.00	9,300.000000	12,090,000.00	32,975.00	0.40
		Base		84.295700	109,584.41	83.999458	109,199.30	-385.11	0.10
675845903	RYOHIN KEIKAKU CO LTD COMMON STOCK								
	300.000	Local		39,369.673333	11,810,902.00	39,000.000000	11,700,000.00	-110,902.00	0.39

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	357.792267	107,337.68	352.255792	105,676.74	-1,660.94	0.09
676396005	SMC CORP COMMON STOCK							
		300.000 Local	38,519.250000	11,555,775.00	40,630.000000	12,189,000.00	633,225.00	0.41
		Base	350.095433	105,028.63	366.978278	110,093.48	5,064.85	0.10
677062903	SOFTBANK GROUP CORP COMMON STOCK							
		15,800.000 Local	8,375.414494	132,331,549.00	7,973.000000	125,973,400.00	-6,358,149.00	4.19
		Base	75.260222	1,189,111.51	72.013729	1,137,816.92	-51,294.59	1.02
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK							
		7,100.000 Local	1,616.808028	11,479,337.00	1,931.000000	13,710,100.00	2,230,763.00	0.46
		Base	14.296017	101,501.72	17.441178	123,832.36	22,330.64	0.11
678209909	MEDIPAL HOLDINGS CORP COMMON STOCK							
		4,900.000 Local	2,399.198980	11,756,075.00	2,228.000000	10,917,200.00	-838,875.00	0.36
		Base	21.805945	106,849.13	20.123741	98,606.33	-8,242.80	0.09
679390005	SEKISUI HOUSE LTD COMMON STOCK							
		6,400.000 Local	1,902.950938	12,178,886.00	1,960.000000	12,544,000.00	365,114.00	0.42
		Base	17.295623	110,691.99	17.703112	113,299.91	2,607.92	0.10
680436003	SHIMADZU CORP COMMON STOCK							
		3,900.000 Local	3,121.560000	12,174,084.00	3,350.000000	13,065,000.00	890,916.00	0.44
		Base	28.371369	110,648.34	30.257869	118,005.69	7,357.35	0.11
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK							
		5,300.000 Local	9,852.603019	52,218,796.00	9,873.000000	52,326,900.00	108,104.00	1.74
		Base	88.390585	468,470.10	89.174909	472,627.02	4,156.92	0.42
680468006	SHIONOGI + CO LTD COMMON STOCK							
		4,900.000 Local	5,907.952449	28,948,967.00	5,691.000000	27,885,900.00	-1,063,067.00	0.93
		Base	52.838992	258,911.06	51.402249	251,871.02	-7,040.04	0.23
680482007	SHIMANO INC COMMON STOCK							
		700.000 Local	16,258.124286	11,380,687.00	16,260.000000	11,382,000.00	1,313.00	0.38
		Base	147.767543	103,437.28	146.863569	102,804.50	-632.78	0.09
680526001	SHISEIDO CO LTD COMMON STOCK							
		4,700.000 Local	5,729.416170	26,928,256.00	8,798.000000	41,350,600.00	14,422,344.00	1.38

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	51.641583	242,715.44	79.465294	373,486.88	130,771.44	0.33
682150008	SONY CORP COMMON STOCK							
		5,200.000 Local	4,573.804808	23,783,785.00	5,664.000000	29,452,800.00	5,669,015.00	0.98
		Base	41.021462	213,311.60	51.158380	266,023.57	52,711.97	0.24
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK							
		17,000.000 Local	655.327529	11,140,568.00	628.000000	10,676,000.00	-464,568.00	0.36
		Base	5.794487	98,506.28	5.672221	96,427.76	-2,078.52	0.09
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK							
		4,800.000 Local	3,745.997083	17,980,786.00	4,238.000000	20,342,400.00	2,361,614.00	0.68
		Base	33.725175	161,880.84	38.278463	183,736.62	21,855.78	0.16
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK							
		4,000.000 Local	3,172.585500	12,690,342.00	4,089.000000	16,356,000.00	3,665,658.00	0.54
		Base	28.052395	112,209.58	36.932665	147,730.66	35,521.08	0.13
685894008	SUMITOMO CORP COMMON STOCK							
		6,400.000 Local	1,882.440625	12,047,620.00	1,820.000000	11,648,000.00	-399,620.00	0.39
		Base	17.109208	109,498.93	16.438604	105,207.06	-4,291.87	0.09
686550005	SUZUKI MOTOR CORP COMMON STOCK							
		1,900.000 Local	6,357.176842	12,078,636.00	6,118.000000	11,624,200.00	-454,436.00	0.39
		Base	57.779384	109,780.83	55.258998	104,992.10	-4,788.73	0.09
686930009	TDK CORP COMMON STOCK							
		1,100.000 Local	11,165.580000	12,282,138.00	11,320.000000	12,452,000.00	169,862.00	0.41
		Base	101.482209	111,630.43	102.244502	112,468.95	838.52	0.10
687010009	TAISEI CORP COMMON STOCK							
		2,000.000 Local	6,153.075000	12,306,150.00	6,110.000000	12,220,000.00	-86,150.00	0.41
		Base	55.924335	111,848.67	55.186741	110,373.48	-1,475.19	0.10
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK							
		10,700.000 Local	4,918.420561	52,627,100.00	4,678.000000	50,054,600.00	-2,572,500.00	1.67
		Base	43.954695	470,315.24	42.252631	452,103.15	-18,212.09	0.40
687098004	mitsubishi tanabe pharma common stock							
		6,400.000 Local	1,871.935469	11,980,387.00	1,914.000000	12,249,600.00	269,213.00	0.41

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	17.013728	108,887.86	17.287630	110,640.83	1,752.97	0.10
688050004	TEIJIN LTD COMMON STOCK							
		5,900.000 Local	2,020.009492	11,918,056.00	2,032.000000	11,988,800.00	70,744.00	0.40
		Base	18.359551	108,321.35	18.353430	108,285.24	-36.11	0.10
688380906	SYSMEX CORP COMMON STOCK							
		2,800.000 Local	8,617.163571	24,128,058.00	10,340.000000	28,952,000.00	4,823,942.00	0.96
		Base	77.293186	216,420.92	93.392946	261,500.25	45,079.33	0.23
688507003	TERUMO CORP COMMON STOCK							
		3,400.000 Local	4,162.080000	14,151,072.00	6,350.000000	21,590,000.00	7,438,928.00	0.72
		Base	36.801626	125,125.53	57.354469	195,005.19	69,879.66	0.17
689522001	TOHO GAS CO LTD COMMON STOCK							
		3,200.000 Local	3,736.867500	11,957,976.00	3,835.000000	12,272,000.00	314,024.00	0.41
		Base	33.963803	108,684.17	34.638486	110,843.16	2,158.99	0.10
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK							
		16,200.000 Local	1,439.064815	23,312,850.00	1,353.000000	21,918,600.00	-1,394,250.00	0.73
		Base	12.905023	209,061.38	12.220566	197,973.17	-11,088.21	0.18
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK							
		49,500.000 Local	477.729636	23,647,617.00	516.000000	25,542,000.00	1,894,383.00	0.85
		Base	4.285460	212,130.29	4.660615	230,700.45	18,570.16	0.21
689544005	TOKYO GAS CO LTD COMMON STOCK							
		12,100.000 Local	2,766.940579	33,479,981.00	2,940.500000	35,580,050.00	2,100,069.00	1.18
		Base	24.830183	300,445.21	26.559183	321,366.12	20,920.91	0.29
689567006	TOKYO ELECTRON LTD COMMON STOCK							
		1,100.000 Local	16,990.763636	18,689,840.00	19,020.000000	20,922,000.00	2,232,160.00	0.70
		Base	152.732709	168,005.98	171.792440	188,971.68	20,965.70	0.17
689714004	TORAY INDUSTRIES INC COMMON STOCK							
		26,300.000 Local	928.584183	24,421,764.00	874.000000	22,986,200.00	-1,435,564.00	0.77
		Base	8.323479	218,907.50	7.894143	207,615.95	-11,291.55	0.19
689721009	TOSHIBA CORP COMMON STOCK							
		36,000.000 Local	332.166000	11,957,976.00	333.000000	11,988,000.00	30,024.00	0.40

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		3.019005	108,684.17	3.007723	108,278.01	-406.16	0.10
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	3,000.000	Local		3,846.922333	11,540,767.00	3,945.000000	11,835,000.00	294,233.00	0.39
		Base		34.964073	104,892.22	35.632028	106,896.08	2,003.86	0.10
690026000	TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK								
	6,600.000	Local		1,849.924394	12,209,501.00	1,946.000000	12,843,600.00	634,099.00	0.43
		Base		16.813673	110,970.24	17.576661	116,005.96	5,035.72	0.10
690028006	TOSOH CORP COMMON STOCK								
	6,800.000	Local		1,703.851471	11,586,190.00	1,717.000000	11,675,600.00	89,410.00	0.39
		Base		15.486040	105,305.07	15.508287	105,456.35	151.28	0.09
690030002	MAZDA MOTOR CORP COMMON STOCK								
	8,600.000	Local		1,385.692442	11,916,955.00	1,360.000000	11,696,000.00	-220,955.00	0.39
		Base		12.594342	108,311.34	12.283792	105,640.61	-2,670.73	0.09
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	7,900.000	Local		6,926.309494	54,717,845.00	7,170.000000	56,643,000.00	1,925,155.00	1.89
		Base		62.270277	491,935.19	64.760873	511,610.89	19,675.70	0.46
691148001	UNICHARM CORP COMMON STOCK								
	4,100.000	Local		2,815.907317	11,545,220.00	3,333.000000	13,665,300.00	2,120,080.00	0.46
		Base		24.898602	102,084.27	30.104322	123,427.72	21,343.45	0.11
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	600.000	Local		6,633.315000	3,979,989.00	7,400.000000	4,440,000.00	460,011.00	0.15
		Base		58.652600	35,191.56	66.838278	40,102.97	4,911.41	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	28,900.000	Local		1,551.720104	44,844,711.00	1,689.000000	48,812,100.00	3,967,389.00	1.63
		Base		13.878792	401,097.08	15.255385	440,880.64	39,783.56	0.39
698604006	YASKAWA ELECTRIC CORP COMMON STOCK								
	2,900.000	Local		4,017.007241	11,649,321.00	3,915.000000	11,353,500.00	-295,821.00	0.38
		Base		36.509948	105,878.85	35.361062	102,547.08	-3,331.77	0.09
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	2,200.000	Local		5,242.620000	11,533,764.00	4,730.000000	10,406,000.00	-1,127,764.00	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 INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	46.355895	101,982.97	42.722305	93,989.07	-7,993.90	0.08
B02K2M903	M3 INC COMMON STOCK							
		3,000.000 Local	3,756.877333	11,270,632.00	4,415.000000	13,245,000.00	1,974,368.00	0.44
		Base	33.292370	99,877.11	39.877162	119,631.49	19,754.38	0.11
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK							
		4,000.000 Local	2,784.391500	11,137,566.00	2,860.000000	11,440,000.00	302,434.00	0.38
		Base	24.619935	98,479.74	25.832091	103,328.37	4,848.63	0.09
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK							
		8,600.000 Local	4,850.784651	41,716,748.00	4,831.000000	41,546,600.00	-170,148.00	1.38
		Base	43.264155	372,071.73	43.634557	375,257.19	3,185.46	0.34
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK							
		8,500.000 Local	3,096.700471	26,321,954.00	4,237.000000	36,014,500.00	9,692,546.00	1.20
		Base	27.743580	235,820.43	38.269431	325,290.16	89,469.73	0.29
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK							
		13,200.000 Local	917.958788	12,117,056.00	927.400000	12,241,680.00	124,624.00	0.41
		Base	8.116705	107,140.51	8.376462	110,569.30	3,428.79	0.10
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK							
		800.000 Local	14,537.265000	11,629,812.00	13,890.000000	11,112,000.00	-517,812.00	0.37
		Base	132.126925	105,701.54	125.457255	100,365.80	-5,335.74	0.09
B1G185909	AOZORA BANK LTD COMMON STOCK							
		4,000.000 Local	4,382.190000	17,528,760.00	4,215.000000	16,860,000.00	-668,760.00	0.56
		Base	39.829040	159,316.16	38.070722	152,282.89	-7,033.27	0.14
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK							
		3,000.000 Local	3,779.889000	11,339,667.00	3,444.000000	10,332,000.00	-1,007,667.00	0.34
		Base	33.422247	100,266.74	31.106896	93,320.69	-6,946.05	0.08
B3QX5G903	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK							
		1,000.000 Local	12,436.215000	12,436,215.00	12,970.000000	12,970,000.00	533,785.00	0.43
		Base	113.030810	113,030.81	117.147631	117,147.63	4,116.82	0.10
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		5,700.000 Local	5,215.764386	29,729,857.00	5,364.000000	30,574,800.00	844,943.00	1.02

& Issue has redenominated but Local is not converted

# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	46.678430	266,067.05	48.448720	276,157.70	10,090.65	0.25
B5N4QN907	POLA ORBIS HOLDINGS INC COMMON STOCK							
		2,400.000 Local	4,997.497500	11,993,994.00	4,875.000000	11,700,000.00	-293,994.00	0.39
		Base	45.421471	109,011.53	44.031974	105,676.74	-3,334.79	0.09
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK							
		5,900.000 Local	2,009.504237	11,856,075.00	1,976.000000	11,658,400.00	-197,675.00	0.39
		Base	18.264069	107,758.01	17.847627	105,301.00	-2,457.01	0.09
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		1,200.000 Local	9,654.825000	11,585,790.00	9,340.000000	11,208,000.00	-377,790.00	0.37
		Base	85.369158	102,442.99	84.360746	101,232.90	-1,210.09	0.09
B62G7K908	SOMPO HOLDINGS INC COMMON STOCK							
		2,700.000 Local	4,533.265185	12,239,816.00	4,480.000000	12,096,000.00	-143,816.00	0.40
		Base	41.202137	111,245.77	40.464255	109,253.49	-1,992.28	0.10
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		4,400.000 Local	3,089.543864	13,593,993.00	3,066.000000	13,490,400.00	-103,593.00	0.45
		Base	28.080380	123,553.67	27.692725	121,847.99	-1,705.68	0.11
BYT814908	JAPAN POST HOLDINGS CO LTD COMMON STOCK							
		9,900.000 Local	1,219.609495	12,074,134.00	1,213.000000	12,008,700.00	-65,434.00	0.40
		Base	11.084839	109,739.91	10.956058	108,464.98	-1,274.93	0.10
<b>JAPANESE YEN Total</b>								
		1,179,800.000 Local		2,883,047,908.00		2,995,188,930.00	112,141,022.00	99.74
		Base		25,874,496.59		27,053,144.81	1,178,648.22	24.21
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.039500
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.							
		22,800.000 Local	19.056263	434,482.79	17.300000	394,440.00	-40,042.79	25.81
		Base	4.393375	100,168.94	4.282708	97,645.75	-2,523.19	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.							
		30,800.000 Local	13.937820	429,284.87	14.640000	450,912.00	21,627.13	29.50
		Base	3.213331	98,970.58	3.624211	111,625.70	12,655.12	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5							
		45,900.000	Local 5.630052	258,419.37	5.330000	244,647.00	-13,772.37	16.01
			Base 1.297995	59,577.95	1.319470	60,563.68	985.73	0.05
B83X6P906	IHH HEALTHCARE BHD COMMON STOCK MYR1.0							
		69,200.000	Local 6.189130	428,287.79	6.100000	422,120.00	-6,167.79	27.62
			Base 1.426889	98,740.70	1.510088	104,498.08	5,757.38	0.09
<b>MALAYSIAN RINGGIT Total</b>		168,700.000	Local	1,550,474.82		1,512,119.00	-38,355.82	98.94
			Base	357,458.17		374,333.21	16,875.04	0.33
<b>MEXICAN PESO</b>							Exchange Rate:	19.860250
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		13,000.000	Local 169.120192	2,198,562.49	174.540000	2,269,020.00	70,457.51	20.70
			Base 8.881710	115,462.23	8.788409	114,249.32	-1,212.91	0.10
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local 16.577831	1,770,512.32	13.070000	1,395,876.00	-374,636.32	12.74
			Base 0.870620	92,982.26	0.658098	70,284.92	-22,697.34	0.06
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		196,800.000	Local 14.292877	2,812,838.22	16.580000	3,262,944.00	450,105.78	29.77
			Base 0.750621	147,722.24	0.834833	164,295.21	16,572.97	0.15
B671GT907	FIBRA UNO ADMINISTRACION SA REIT							
		56,700.000	Local 32.394990	1,836,795.95	28.950000	1,641,465.00	-195,330.95	14.98
			Base 1.701292	96,463.28	1.457686	82,650.77	-13,812.51	0.07
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		43,300.000	Local 42.823813	1,854,271.09	52.420000	2,269,786.00	415,514.91	20.71
			Base 2.248985	97,381.03	2.639443	114,287.89	16,906.86	0.10
<b>MEXICAN PESO Total</b>		416,600.000	Local	10,472,980.07		10,839,091.00	366,110.93	98.89
			Base	550,011.04		545,768.11	-4,242.93	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 INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>NEW ISRAELI SHEQEL</b>							Exchange Rate:	3.658250
664713906	NICE LTD COMMON STOCK ILS1.0							
		565.000	257.128496	145,277.60	377.600000	213,344.00	68,066.40	99.57
			71.267204	40,265.97	103.218752	58,318.59	18,052.62	0.05
<b>NEW ISRAELI SHEQEL Total</b>		565.000		145,277.60		213,344.00	68,066.40	99.57
				40,265.97		58,318.59	18,052.62	0.05
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	30.488500
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		131,000.000	23.919122	3,133,405.00	23.700000	3,104,700.00	-28,705.00	10.98
			0.790793	103,593.91	0.777342	101,831.84	-1,762.07	0.09
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		29,000.000	105.084000	3,047,436.00	110.000000	3,190,000.00	142,564.00	11.28
			3.474196	100,751.68	3.607918	104,629.61	3,877.93	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	112.590000	3,039,930.00	110.500000	2,983,500.00	-56,430.00	10.55
			3.722353	100,503.52	3.624317	97,856.57	-2,646.95	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		32,000.000	88.570813	2,834,266.00	112.500000	3,600,000.00	765,734.00	12.73
			2.928251	93,704.04	3.689916	118,077.31	24,373.27	0.11
634871909	FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0							
		2,000.000	89.271375	178,542.75	121.500000	243,000.00	64,457.25	0.86
			2.951410	5,902.82	3.985109	7,970.22	2,067.40	0.01
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		30,000.000	104.083200	3,122,496.00	83.200000	2,496,000.00	-626,496.00	8.83
			3.441108	103,233.25	2.728898	81,866.93	-21,366.32	0.07
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		41,000.000	70.456317	2,888,709.00	87.200000	3,575,200.00	686,491.00	12.64
			2.329365	95,503.98	2.860095	117,263.89	21,759.91	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		53,000.000	Local 56.144887	2,975,679.00	77.400000	4,102,200.00	1,126,521.00	14.51
			Base 1.856213	98,379.31	2.538662	134,549.09	36,169.78	0.12
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		23,000.000	Local 203.662783	4,684,244.00	216.500000	4,979,500.00	295,256.00	17.61
			Base 6.733322	154,866.40	7.101038	163,323.88	8,457.48	0.15
<b>NEW TAIWAN DOLLAR Total</b>		368,000.000	Local	25,904,707.75		28,274,100.00	2,369,392.25	100.00
			Base	856,438.91		927,369.34	70,930.43	0.83
<b>NORWEGIAN KRONE</b>							Exchange Rate:	8.144350
473249902	TELENOR ASA COMMON STOCK NOK6.							
		7,188.000	Local 137.143392	985,786.70	167.150000	1,201,474.20	215,687.50	26.30
			Base 15.796109	113,542.43	20.523430	147,522.42	33,979.99	0.13
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		7,395.000	Local 142.471199	1,053,574.52	216.400000	1,600,278.00	546,703.48	35.03
			Base 16.409762	121,350.19	26.570567	196,489.35	75,139.16	0.18
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		2,680.000	Local 321.236022	860,912.54	338.000000	905,840.00	44,927.46	19.83
			Base 36.999806	99,159.48	41.501163	111,223.12	12,063.64	0.10
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098							
		17,597.000	Local 46.041380	810,190.16	48.790000	858,557.63	48,367.47	18.79
			Base 5.303023	93,317.30	5.990656	105,417.58	12,100.28	0.09
<b>NORWEGIAN KRONE Total</b>		34,860.000	Local	3,710,463.92		4,566,149.83	855,685.91	99.95
			Base	427,369.40		560,652.47	133,283.07	0.50
<b>PHILIPPINE PESO</b>							Exchange Rate:	53.367500
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		139,800.000	Local 36.174187	5,057,151.34	37.900000	5,298,420.00	241,268.66	47.76

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	0.724643	101,305.11	0.710170	99,281.77	-2,023.34	0.09
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000 Local	31.466405	5,072,384.55	35.950000	5,795,140.00	722,755.45	52.24
		Base	0.630337	101,610.27	0.673631	108,589.31	6,979.04	0.10
<b>PHILIPPINE PESO Total</b>								
		301,000.000 Local		10,129,535.89		11,093,560.00	964,024.11	100.00
		Base		202,915.38		207,871.08	4,955.70	0.19
<b>POLISH ZLOTY</b>								
							Exchange Rate:	3.745650
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		3,276.000 Local	117.094319	383,600.99	84.060000	275,380.56	-108,220.43	60.18
		Base	30.368752	99,488.03	22.442033	73,520.10	-25,967.93	0.07
B544PW909	PGE SA COMMON STOCK PLN10.25							
		19,417.000 Local	12.968166	251,802.88	9.340000	181,354.78	-70,448.10	39.63
		Base	3.623861	70,364.50	2.493559	48,417.44	-21,947.06	0.04
<b>POLISH ZLOTY Total</b>								
		22,693.000 Local		635,403.87		456,735.34	-178,668.53	99.80
		Base		169,852.53		121,937.54	-47,914.99	0.11
<b>POUND STERLING</b>								
							Exchange Rate:	0.757719
005665906	BHP BILLITON PLC COMMON STOCK USD.5							
		17,732.000 Local	11.167371	198,019.83	17.060000	302,507.92	104,488.09	4.78
		Base	14.414849	255,604.11	22.514943	399,234.97	143,630.86	0.36
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		12,874.000 Local	5.899954	75,956.01	5.154000	66,352.60	-9,603.41	1.05
		Base	7.615664	98,044.06	6.801994	87,568.87	-10,475.19	0.08
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,278.000 Local	22.717342	97,184.79	27.220000	116,447.16	19,262.37	1.84
		Base	29.323558	125,446.18	35.923608	153,681.19	28,235.01	0.14

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		2,869.000	Local 51.055152	146,477.23	38.300000	109,882.70	-36,594.53	1.74
			Base 66.774378	191,575.69	50.546443	145,017.74	-46,557.95	0.13
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	28.220000	57,455.92	-16,496.76	0.91
			Base 46.885147	95,458.16	37.243358	75,827.48	-19,630.68	0.07
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		11,937.000	Local 6.658418	79,481.54	7.107000	84,836.26	5,354.72	1.34
			Base 8.594690	102,594.82	9.379467	111,962.69	9,367.87	0.10
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		3,205.000	Local 23.957888	76,785.03	25.330000	81,182.65	4,397.62	1.28
			Base 30.924855	99,114.16	33.429279	107,140.84	8,026.68	0.10
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		9,970.000	Local 29.089537	290,022.68	42.010000	418,839.70	128,817.02	6.62
			Base 37.548791	374,361.45	55.442717	552,763.89	178,402.44	0.49
079087003	SSE PLC COMMON STOCK GBP.5							
		15,200.000	Local 13.190229	200,491.48	13.550000	205,960.00	5,468.52	3.25
			Base 17.680611	268,745.28	17.882619	271,815.81	3,070.53	0.24
079805909	BP PLC COMMON STOCK USD.25							
		133,683.000	Local 4.459587	596,170.97	5.783000	773,088.79	176,917.82	12.21
			Base 5.756438	769,537.84	7.632117	1,020,284.29	250,746.45	0.91
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		38,299.000	Local 1.979515	75,813.44	1.789000	68,516.91	-7,296.53	1.08
			Base 2.555159	97,860.03	2.361034	90,425.22	-7,434.81	0.08
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25							
		6,961.000	Local 15.941065	110,965.75	15.298000	106,489.38	-4,476.37	1.68
			Base 20.576736	143,234.66	20.189543	140,539.41	-2,695.25	0.13
309135903	BT GROUP PLC COMMON STOCK GBP.05							
		41,488.000	Local 3.057964	126,868.83	2.178000	90,360.86	-36,507.97	1.43
			Base 3.947222	163,762.36	2.874417	119,253.79	-44,508.57	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	188,808.000	Local 2.038781	384,938.17	1.838200	347,066.87	-37,871.30	5.48
			Base 2.631660	496,878.42	2.425965	458,041.66	-38,836.76	0.41
B01C3S908	RANDGOLD RESOURCES LTD COMMON STOCK USD.05	1,150.000	Local 65.807261	75,678.35	58.200000	66,930.00	-8,748.35	1.06
			Base 84.944052	97,685.66	76.809477	88,330.90	-9,354.76	0.08
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728	50,423.000	Local 1.845384	93,049.78	1.576500	79,491.86	-13,557.92	1.26
			Base 2.420441	122,045.90	2.080587	104,909.42	-17,136.48	0.09
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	28,910.000	Local 20.347018	588,232.30	26.290000	760,043.90	171,811.60	12.00
			Base 26.263943	759,290.60	34.696240	1,003,068.29	243,777.69	0.90
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	24,329.000	Local 20.765972	505,215.33	27.135000	660,167.42	154,952.09	10.43
			Base 26.804729	652,132.25	35.811429	871,256.26	219,124.01	0.78
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286	3,178.000	Local 24.113386	76,632.34	22.950000	72,935.10	-3,697.24	1.15
			Base 31.125573	98,917.07	30.288273	96,256.13	-2,660.94	0.09
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	3,757.000	Local 20.227250	75,993.78	20.510000	77,056.07	1,062.29	1.22
			Base 26.109348	98,092.82	27.068082	101,694.78	3,601.96	0.09
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	3,358.000	Local 23.713335	79,629.38	19.795000	66,471.61	-13,157.77	1.05
			Base 30.609187	102,785.65	26.124460	87,725.94	-15,059.71	0.08
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	12,341.000	Local 10.056553	124,107.92	16.948000	209,155.27	85,047.35	3.30
			Base 12.981005	160,198.58	22.367131	276,032.76	115,834.18	0.25
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	1,192.000	Local 71.933708	85,744.98	62.390000	74,368.88	-11,376.10	1.17
			Base 92.852072	110,679.67	82.339231	98,148.36	-12,531.31	0.09

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

Books Open

Prepared by State Street

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B2QKY0906	SHIRE PLC COMMON STOCK GBP.05	2,077.000	Local 46.955108	97,525.76	42.650000	88,584.05	-8,941.71	1.40
			Base 60.609682	125,886.31	56.287357	116,908.84	-8,977.47	0.10
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	10,123.000	Local 7.859361	79,560.31	7.632000	77,258.74	-2,301.57	1.22
			Base 10.687273	108,187.26	10.072336	101,962.26	-6,225.00	0.09
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	98,177.000	Local 2.773424	272,286.46	3.620000	355,400.74	83,114.28	5.61
			Base 3.579937	351,467.52	4.777497	469,040.29	117,572.77	0.42
B5N0P8909	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857	11,376.000	Local 6.943870	78,993.46	6.278000	71,418.53	-7,574.93	1.13
			Base 9.286389	105,641.96	8.285393	94,254.64	-11,387.32	0.08
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	10,268.000	Local 7.033131	72,216.19	6.286000	64,544.65	-7,671.54	1.02
			Base 9.078370	93,216.70	8.295951	85,182.83	-8,033.87	0.08
B8KF9B904	WPP PLC COMMON STOCK GBP.1	5,536.000	Local 17.008681	94,160.06	11.930000	66,044.48	-28,115.58	1.04
			Base 21.954816	121,541.86	15.744623	87,162.23	-34,379.63	0.08
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105	5,976.000	Local 16.459147	98,359.86	16.185000	96,721.56	-1,638.30	1.53
			Base 21.245475	126,962.96	21.360161	127,648.32	685.36	0.11
BD8QVH905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.1980952	1,782.000	Local 43.736291	77,938.07	47.200000	84,110.40	6,172.33	1.33
			Base 56.454832	100,602.51	62.292222	111,004.74	10,402.23	0.10
BD8YWM906	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	1,659.000	Local 24.196655	40,142.25	13.235000	21,956.87	-18,185.38	0.35
			Base 32.145238	53,328.95	17.466897	28,977.59	-24,351.36	0.03
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129	34,100.000	Local 10.744850	366,399.39	8.384000	285,894.40	-80,504.99	4.52
			Base 13.964367	476,184.91	11.064788	377,309.27	-98,875.64	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 INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	2,522.000	Local		4.094322	10,325.88	4.259000	10,741.20	415.32	0.17
		Base		5.284952	13,328.65	5.620817	14,175.70	847.05	0.01
BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714								
	2,005.000	Local		38.056264	76,302.81	48.020000	96,280.10	19,977.29	1.52
		Base		49.123047	98,491.71	63.374417	127,065.71	28,574.00	0.11
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	2,546.000	Local		31.003028	78,933.71	36.190000	92,139.74	13,206.03	1.46
		Base		40.018727	101,887.68	47.761769	121,601.46	19,713.78	0.11
<b>POUND STERLING Total</b>									
	806,125.000	Local			5,680,556.80		6,306,703.29	626,146.49	99.61
		Base			7,360,774.40		8,323,274.57	962,500.17	7.45
<b>QATARI RIAL</b>								Exchange Rate:	3.641000
656661907	QATAR ELECTRICITY + WATER CO COMMON STOCK QAR10.								
	1,173.000	Local		180.105575	211,263.84	187.970000	220,488.81	9,224.97	16.97
		Base		49.465968	58,023.58	51.625927	60,557.21	2,533.63	0.05
667357909	INDUSTRIES QATAR COMMON STOCK QAR10.								
	4,144.000	Local		95.013250	393,734.91	107.000000	443,408.00	49,673.09	34.13
		Base		26.095372	108,139.22	29.387531	121,781.93	13,642.71	0.11
<b>QATARI RIAL Total</b>									
	5,317.000	Local			604,998.75		663,896.81	58,898.06	51.10
		Base			166,162.80		182,339.14	16,176.34	0.16
<b>SINGAPORE DOLLAR</b>								Exchange Rate:	1.362500
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
	7,200.000	Local		20.468404	147,372.51	26.610000	191,592.00	44,219.49	14.94
		Base		14.571371	104,913.87	19.530275	140,617.98	35,704.11	0.13
630930907	CAPITALAND LTD COMMON STOCK								
	40,200.000	Local		3.637102	146,211.49	3.160000	127,032.00	-19,179.49	9.91

# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	2.589237	104,087.34	2.319266	93,234.50	-10,852.84	0.08
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
	6,200.000	Local		23.340987	144,714.12	26.760000	165,912.00	21,197.88	12.94
		Base		16.616350	103,021.37	19.640367	121,770.28	18,748.91	0.11
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
	195,700.000	Local		3.454286	676,003.85	3.080000	602,756.00	-73,247.85	47.02
		Base		2.501454	489,534.57	2.260550	442,389.72	-47,144.85	0.40
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
	16,700.000	Local		10.189162	170,159.00	11.640000	194,388.00	24,229.00	15.16
		Base		7.253621	121,135.47	8.543119	142,670.09	21,534.62	0.13
<b>SINGAPORE DOLLAR Total</b>									
	266,000.000	Local			1,284,460.97		1,281,680.00	-2,780.97	99.97
		Base			922,692.62		940,682.57	17,989.95	0.84
<b>SOUTH AFRICAN RAND</b>								Exchange Rate:	13.717500
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01								
	5,266.000	Local		149.707307	788,358.68	125.700000	661,936.20	-126,422.48	4.61
		Base		11.104854	58,478.16	9.163477	48,254.87	-10,223.29	0.04
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
	12,031.000	Local		119.198439	1,434,076.42	107.900000	1,298,144.90	-135,931.52	9.03
		Base		8.722869	104,944.84	7.865865	94,634.22	-10,310.62	0.08
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	1,190.000	Local		2,566.846168	3,054,546.94	3,485.000000	4,147,150.00	1,092,603.06	28.86
		Base		187.840235	223,529.88	254.055039	302,325.50	78,795.62	0.27
677745903	SASOL LTD COMMON STOCK								
	3,159.000	Local		411.978262	1,301,439.33	502.860000	1,588,534.74	287,095.41	11.05
		Base		30.148316	95,238.53	36.658283	115,803.52	20,564.99	0.10
ACI065395	GROWTHPOINT PROPERTIES LTD REIT								
	62,670.000	Local		25.770289	1,615,024.00	26.690000	1,672,662.30	57,638.30	11.64
		Base		1.885854	118,186.47	1.945690	121,936.38	3,749.91	0.11

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		5,804.000	274.794493	1,594,907.24	258.220000	1,498,708.88	-96,198.36	10.43
			20.109294	116,714.34	18.824130	109,255.25	-7,459.09	0.10
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000	29.158897	1,068,644.41	24.880000	911,827.12	-156,817.29	6.34
			2.133830	78,202.74	1.813742	66,471.81	-11,730.93	0.06
BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000	10.923002	1,620,787.86	10.490000	1,556,537.67	-64,250.19	10.83
			0.799339	118,608.26	0.764717	113,470.94	-5,137.32	0.10
BZBFKT902	BID CORP LTD COMMON STOCK							
		3,510.000	298.838222	1,048,922.16	275.310000	966,338.10	-82,584.06	6.72
			22.166952	77,806.00	20.069984	70,445.64	-7,360.36	0.06
<b>SOUTH AFRICAN RAND Total</b>								
		278,662.000		13,526,707.04		14,301,839.91	775,132.87	99.51
				991,709.22		1,042,598.13	50,888.91	0.93
<b>SOUTH KOREAN WON</b>							Exchange Rate: 1,114.500000	
617507900	KT+G CORP COMMON STOCK KRW5000.							
		1,076.000	103,582.797398	111,455,090.00	107,000.000000	115,132,000.00	3,676,910.00	6.88
			91.544675	98,502.07	96.007178	103,303.72	4,801.65	0.09
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		73.000	1,183,946.397260	86,428,087.00	1,396,000.000000	101,908,000.00	15,479,913.00	6.09
			1,085.492192	79,240.93	1,252.579632	91,438.31	12,197.38	0.08
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		258.000	276,220.786822	71,264,963.00	333,500.000000	86,043,000.00	14,778,037.00	5.14
			244.119109	62,982.73	299.237326	77,203.23	14,220.50	0.07
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
		2,324.000	48,839.036145	113,501,920.00	43,300.000000	100,629,200.00	-12,872,720.00	6.01
			43.163090	100,311.02	38.851503	90,290.89	-10,020.13	0.08
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	741.000	Local	152,121.592443	112,722,100.00	125,500.000000	92,995,500.00	-19,726,600.00	5.55	
		Base	134.442416	99,621.83	112.606550	83,441.45	-16,180.38	0.07	
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0								
	3,189.000	Local	35,278.196927	112,502,170.00	30,850.000000	98,380,650.00	-14,121,520.00	5.88	
		Base	31.178257	99,427.46	27.680574	88,273.35	-11,154.11	0.08	
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local	44,685.717467	140,447,210.00	32,000.000000	100,576,000.00	-39,871,210.00	6.01	
		Base	39.492459	124,124.80	28.712427	90,243.16	-33,881.64	0.08	
653703009	LG CORP COMMON STOCK KRW5000.								
	1,162.000	Local	69,455.514630	80,707,308.00	72,100.000000	83,780,200.00	3,072,892.00	5.00	
		Base	61.383571	71,327.71	64.692687	75,172.90	3,845.19	0.07	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	329,000.000000	128,310,000.00	28,585,288.00	7.66	
		Base	225.987103	88,134.97	295.199641	115,127.86	26,992.89	0.10	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	4,400.000	Local	45,556.415000	200,448,226.00	46,650.000000	205,260,000.00	4,811,774.00	12.26	
		Base	40.261968	177,152.66	41.857335	184,172.27	7,019.61	0.16	
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	116,500.000000	89,821,500.00	-12,031,918.00	5.36	
		Base	121.120013	93,383.53	104.531180	80,593.54	-12,789.99	0.07	
ACIOQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local	243,694.794118	41,428,115.00	417,000.000000	70,890,000.00	29,461,885.00	4.23	
		Base	216.829588	36,861.03	374.158816	63,607.00	26,745.97	0.06	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	431.000	Local	89,851.744780	38,726,102.00	303,500.000000	130,808,500.00	92,082,398.00	7.81	
		Base	79.409420	34,225.46	272.319426	117,369.67	83,144.21	0.11	
B15SK5908	AMOREPACIFIC CORP COMMON STOCK KRW500.0								
	242.000	Local	319,255.198347	77,259,758.00	322,500.000000	78,045,000.00	785,242.00	4.66	
		Base	284.060124	68,742.55	289.367429	70,026.92	1,284.37	0.06	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		416.000	Local 249,839.370192 Base 220.803678	103,933,178.00 91,854.33	259,000.000000 232.391207	107,744,000.00 96,674.74	3,810,822.00 4,820.41	6.43 0.09
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.	127.000	Local 418,471.763780 Base 372.338976	53,145,914.00 47,287.05	421,000.000000 377.747869	53,467,000.00 47,973.98	321,086.00 686.93	3.19 0.04
<b>SOUTH KOREAN WON Total</b>		18,913.000	Local Base	1,545,548,271.00 1,373,180.13		1,643,790,550.00 1,474,912.99	98,242,279.00 101,732.86	98.17 1.32
<b>SWEDISH KRONA</b>							Exchange Rate:	8.956750
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0	26,129.000	Local 58.425520 Base 6.610044	1,526,600.42 172,713.85	69.260000 7.732716	1,809,694.54 202,048.12	283,094.12 29,334.27	22.33 0.18
597838903	TELIA CO AB COMMON STOCK SEK3.2	23,944.000	Local 36.798792 Base 4.163277	881,110.28 99,685.51	40.960000 4.573087	980,746.24 109,498.00	99,635.96 9,812.49	12.10 0.10
ACI12K196	BOLIDEN AB COMMON STOCK SEK2.11	3,488.000	Local 237.668231 Base 26.888893	828,986.79 93,788.46	290.600000 32.444804	1,013,612.80 113,167.48	184,626.01 19,379.02	12.51 0.10
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5	1,774.000	Local 489.329662 Base 55.360924	868,070.82 98,210.28	529.000000 59.061602	938,446.00 104,775.28	70,375.18 6,565.00	11.58 0.09
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2	6,075.000	Local 142.301799 Base 16.099491	864,483.43 97,804.41	159.000000 17.751975	965,925.00 107,843.25	101,441.57 10,038.84	11.92 0.10
B1XF7L901	HEXAGON AB B SHS COMMON STOCK EUR.22	2,271.000	Local 393.373668 Base 44.504822	893,351.60 101,070.45	499.500000 55.767996	1,134,364.50 126,649.12	241,012.90 25,578.67	14.00 0.11
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25	9,612.000	Local 92.679833	890,838.55	105.300000	1,012,143.60	121,305.05	12.49

& 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 INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	10.485448	100,786.13	11.756496	113,003.44	12,217.31	0.10
BDZV11902	EPIROC AB A COMMON STOCK SEK.412413							
		2,624.000 Local	75.850396	199,031.44	93.990000	246,629.76	47,598.32	3.04
		Base	8.581429	22,517.67	10.493762	27,535.63	5,017.96	0.02
<b>SWEDISH KRONA Total</b>								
		75,917.000 Local		6,952,473.33		8,101,562.44	1,149,089.11	99.97
		Base		786,576.76		904,520.32	117,943.56	0.81
							Exchange Rate:	0.990300
<b>SWISS FRANC</b>								
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		265.000 Local	444.322415	117,745.44	443.200000	117,448.00	-297.44	6.75
		Base	449.537057	119,127.32	447.541149	118,598.40	-528.92	0.11
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		70.000 Local	1,957.464000	137,022.48	2,252.000000	157,640.00	20,617.52	9.06
		Base	1,980.437000	138,630.59	2,274.058366	159,184.09	20,553.50	0.14
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		359.000 Local	276.125738	99,129.14	294.100000	105,581.90	6,452.76	6.07
		Base	279.366379	100,292.53	296.980713	106,616.08	6,323.55	0.10
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,367.000 Local	79.614212	188,446.84	75.280000	178,187.76	-10,259.08	10.24
		Base	80.617254	190,821.04	76.017368	179,933.11	-10,887.93	0.16
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		607.000 Local	267.108007	162,134.56	220.550000	133,873.85	-28,260.71	7.69
		Base	270.242817	164,037.39	222.710290	135,185.15	-28,852.24	0.12
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000 Local	74.552157	97,812.43	58.760000	77,093.12	-20,719.31	4.43
		Base	75.427111	98,960.37	59.335555	77,848.25	-21,112.12	0.07
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,557.000 Local	56.724096	201,767.61	48.380000	172,087.66	-29,679.95	9.89
		Base	57.389817	204,135.58	48.853883	173,773.26	-30,362.32	0.16

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		2,541.000	Local 78.264301	198,869.59	76.900000	195,402.90	-3,466.69	11.23
			Base 79.182822	201,203.55	77.653236	197,316.87	-3,886.68	0.18
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	471.100000	114,948.40	15,867.78	6.61
			Base 410.833770	100,243.44	475.714430	116,074.32	15,830.88	0.10
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		1,134.000	Local 89.129506	101,072.86	85.700000	97,183.80	-3,889.06	5.58
			Base 90.175547	102,259.07	86.539432	98,135.72	-4,123.35	0.09
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		861.000	Local 84.938374	73,131.94	84.120000	72,427.32	-704.62	4.16
			Base 85.935226	73,990.23	84.943956	73,136.75	-853.48	0.07
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		1,080.000	Local 106.835796	115,382.66	137.400000	148,392.00	33,009.34	8.53
			Base 108.089639	116,736.81	138.745835	149,845.50	33,108.69	0.13
B0R80X901	DUFREY AG REG COMMON STOCK CHF5.0							
		603.000	Local 159.357413	96,092.52	126.400000	76,219.20	-19,873.32	4.38
			Base 161.227662	97,220.28	127.638089	76,965.77	-20,254.51	0.07
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		219.000	Local 459.650274	100,663.41	425.900000	93,272.10	-7,391.31	5.36
			Base 465.044795	101,844.81	430.071695	94,185.70	-7,659.11	0.08
<b>SWISS FRANC Total</b>		15,219.000	Local	1,788,352.10		1,739,758.01	-48,594.09	99.98
			Base	1,809,503.01		1,756,798.97	-52,704.04	1.57
<b>THAILAND BAHT</b>							Exchange Rate:	33.130000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		77,600.000	Local 65.264419	5,064,518.91	60.000000	4,656,000.00	-408,518.91	41.69
			Base 2.014662	156,337.79	1.811047	140,537.28	-15,800.51	0.13
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	56,900.000	Local		38.931937	2,215,227.21	44.000000	2,503,600.00	288,372.79	22.42
		Base		1.122767	63,885.43	1.328101	75,568.97	11,683.54	0.07
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
	152,300.000	Local		19.215763	2,926,560.74	25.000000	3,807,500.00	880,939.26	34.09
		Base		0.566519	86,280.87	0.754603	114,926.05	28,645.18	0.10
<b>THAILAND BAHT Total</b>									
	286,800.000	Local			10,206,306.86		10,967,100.00	760,793.14	98.19
		Base			306,504.09		331,032.30	24,528.21	0.30
<b>TURKISH LIRA</b>								Exchange Rate:	4.593850
B03MWWY909	PETKIM PETROKIMYA HOLDING AS COMMON STOCK TRY1.								
	44,402.000	Local		6.912526	306,929.96	4.840000	214,905.68	-92,024.28	47.50
		Base		1.808496	80,300.86	1.053583	46,781.17	-33,519.69	0.04
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.								
	2,188.000	Local		87.897262	192,319.21	108.000000	236,304.00	43,984.79	52.23
		Base		24.712802	54,071.61	23.509692	51,439.21	-2,632.40	0.05
<b>TURKISH LIRA Total</b>									
	46,590.000	Local			499,249.17		451,209.68	-48,039.49	99.74
		Base			134,372.47		98,220.38	-36,152.09	0.09
<b>UAE DIRHAM</b>								Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0								
	20,430.000	Local		17.714160	361,900.29	16.150000	329,944.50	-31,955.79	38.93
		Base		4.822804	98,529.89	4.396771	89,826.03	-8,703.86	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0								
	92,944.000	Local		8.676936	806,469.14	4.920000	457,284.48	-349,184.66	53.96
		Base		2.362357	219,566.88	1.339450	124,493.82	-95,073.06	0.11
<b>UAE DIRHAM Total</b>									
	113,374.000	Local			1,168,369.43		787,228.98	-381,140.45	92.89

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		318,096.77		214,319.85	-103,776.92	0.19
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00206R102	AT+T INC COMMON STOCK USD1.0							
		37,498.000	Local 36.594559	1,372,222.76	32.110000	1,204,060.78	-168,161.98	2.93
			Base 36.594559	1,372,222.76	32.110000	1,204,060.78	-168,161.98	1.08
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000	Local 43.980300	83,562.57	60.990000	115,881.00	32,318.43	0.28
			Base 43.980300	83,562.57	60.990000	115,881.00	32,318.43	0.10
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,200.000	Local 66.784100	146,925.02	92.650000	203,830.00	56,904.98	0.50
			Base 66.784100	146,925.02	92.650000	203,830.00	56,904.98	0.18
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		400.000	Local 135.075000	54,030.00	243.810000	97,524.00	43,494.00	0.24
			Base 135.075000	54,030.00	243.810000	97,524.00	43,494.00	0.09
00817Y108	AETNA INC COMMON STOCK USD.01							
		800.000	Local 139.135000	111,308.00	183.500000	146,800.00	35,492.00	0.36
			Base 139.135000	111,308.00	183.500000	146,800.00	35,492.00	0.13
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000	Local 144.660000	101,262.00	155.730000	109,011.00	7,749.00	0.27
			Base 144.660000	101,262.00	155.730000	109,011.00	7,749.00	0.10
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		700.000	Local 111.845000	78,291.50	94.330000	66,031.00	-12,260.50	0.16
			Base 111.845000	78,291.50	94.330000	66,031.00	-12,260.50	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,100.000	Local 115.370700	126,907.77	185.530000	204,083.00	77,175.23	0.50
			Base 115.370700	126,907.77	185.530000	204,083.00	77,175.23	0.18
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000	Local 926.812500	185,362.50	1,115.650000	223,130.00	37,767.50	0.54
			Base 926.812500	185,362.50	1,115.650000	223,130.00	37,767.50	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	200.000	Local 948.222500	189,644.50	1,129.190000	225,838.00	36,193.50	0.55
			Base 948.222500	189,644.50	1,129.190000	225,838.00	36,193.50	0.20
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	4,100.000	Local 65.682063	269,296.46	56.790000	232,839.00	-36,457.46	0.57
			Base 65.682063	269,296.46	56.790000	232,839.00	-36,457.46	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01	300.000	Local 937.830000	281,349.00	1,699.800000	509,940.00	228,591.00	1.24
			Base 937.830000	281,349.00	1,699.800000	509,940.00	228,591.00	0.46
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	1,800.000	Local 67.996100	122,392.98	69.250000	124,650.00	2,257.02	0.30
			Base 67.996100	122,392.98	69.250000	124,650.00	2,257.02	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	900.000	Local 78.831300	70,948.17	98.000000	88,200.00	17,251.83	0.21
			Base 78.831300	70,948.17	98.000000	88,200.00	17,251.83	0.08
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	1,600.000	Local 62.976300	100,762.08	53.020000	84,832.00	-15,930.08	0.21
			Base 62.976300	100,762.08	53.020000	84,832.00	-15,930.08	0.08
03027X100	AMERICAN TOWER CORP REIT USD.01	1,500.000	Local 126.990300	190,485.45	144.170000	216,255.00	25,769.55	0.53
			Base 126.990300	190,485.45	144.170000	216,255.00	25,769.55	0.19
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	800.000	Local 128.828800	103,063.04	139.880000	111,904.00	8,840.96	0.27
			Base 128.828800	103,063.04	139.880000	111,904.00	8,840.96	0.10
031162100	AMGEN INC COMMON STOCK USD.0001	1,000.000	Local 163.750600	163,750.60	184.590000	184,590.00	20,839.40	0.45
			Base 163.750600	163,750.60	184.590000	184,590.00	20,839.40	0.17
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	1,800.000	Local 52.011700	93,621.06	73.250000	131,850.00	38,228.94	0.32
			Base 52.011700	93,621.06	73.250000	131,850.00	38,228.94	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03349M105	ANDEAVOR COMMON STOCK USD.167								
	800.000	Local	137.000000	109,600.00	131.180000	104,944.00	-4,656.00	0.26	
		Base	137.000000	109,600.00	131.180000	104,944.00	-4,656.00	0.09	
036752103	ANTHEM INC COMMON STOCK USD.01								
	500.000	Local	180.898000	90,449.00	238.030000	119,015.00	28,566.00	0.29	
		Base	180.898000	90,449.00	238.030000	119,015.00	28,566.00	0.11	
037411105	APACHE CORP COMMON STOCK USD.625								
	2,000.000	Local	46.958700	93,917.40	46.750000	93,500.00	-417.40	0.23	
		Base	46.958700	93,917.40	46.750000	93,500.00	-417.40	0.08	
037833100	APPLE INC COMMON STOCK USD.00001								
	4,300.000	Local	146.175600	628,555.08	185.110000	795,973.00	167,417.92	1.94	
		Base	146.175600	628,555.08	185.110000	795,973.00	167,417.92	0.71	
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	1,800.000	Local	41.554800	74,798.64	46.190000	83,142.00	8,343.36	0.20	
		Base	41.554800	74,798.64	46.190000	83,142.00	8,343.36	0.07	
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local	41.996700	54,595.71	45.830000	59,579.00	4,983.29	0.14	
		Base	41.996700	54,595.71	45.830000	59,579.00	4,983.29	0.05	
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	900.000	Local	98.701700	88,831.53	134.140000	120,726.00	31,894.47	0.29	
		Base	98.701700	88,831.53	134.140000	120,726.00	31,894.47	0.11	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	600.000	Local	188.796700	113,278.02	171.890000	103,134.00	-10,144.02	0.25	
		Base	188.796700	113,278.02	171.890000	103,134.00	-10,144.02	0.09	
056752108	BAIDU INC SPON ADR ADR USD.00005								
	400.000	Local	176.736000	70,694.40	243.000000	97,200.00	26,505.60	0.24	
		Base	176.736000	70,694.40	243.000000	97,200.00	26,505.60	0.09	
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
	1,700.000	Local	57.994100	98,589.97	33.030000	56,151.00	-42,438.97	0.14	
		Base	57.994100	98,589.97	33.030000	56,151.00	-42,438.97	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
058498106	BALL CORP COMMON STOCK							
		2,600.000	Local 40.169600	104,440.96	35.550000	92,430.00	-12,010.96	0.22
			Base 40.169600	104,440.96	35.550000	92,430.00	-12,010.96	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		8,300.000	Local 23.949200	198,778.36	28.190000	233,977.00	35,198.64	0.57
			Base 23.949200	198,778.36	28.190000	233,977.00	35,198.64	0.21
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		2,200.000	Local 47.707600	104,956.72	53.930000	118,646.00	13,689.28	0.29
			Base 47.707600	104,956.72	53.930000	118,646.00	13,689.28	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		1,800.000	Local 55.691900	100,245.42	73.840000	132,912.00	32,666.58	0.32
			Base 55.691900	100,245.42	73.840000	132,912.00	32,666.58	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		500.000	Local 183.741000	91,870.50	239.560000	119,780.00	27,909.50	0.29
			Base 183.741000	91,870.50	239.560000	119,780.00	27,909.50	0.11
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		1,700.000	Local 167.443200	284,653.44	186.650000	317,305.00	32,651.56	0.77
			Base 167.443200	284,653.44	186.650000	317,305.00	32,651.56	0.28
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		400.000	Local 270.438200	108,175.28	290.240000	116,096.00	7,920.72	0.28
			Base 270.438200	108,175.28	290.240000	116,096.00	7,920.72	0.10
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		300.000	Local 384.663300	115,398.99	499.040000	149,712.00	34,313.01	0.36
			Base 384.663300	115,398.99	499.040000	149,712.00	34,313.01	0.13
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		500.000	Local 183.370000	91,685.00	335.510000	167,755.00	76,070.00	0.41
			Base 183.370000	91,685.00	335.510000	167,755.00	76,070.00	0.15
101121101	BOSTON PROPERTIES INC REIT USD.01							
		900.000	Local 123.807900	111,427.11	125.420000	112,878.00	1,450.89	0.27
			Base 123.807900	111,427.11	125.420000	112,878.00	1,450.89	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		3,700.000	Local 26.437400	97,818.38	32.700000	120,990.00	23,171.62	0.29
			Base 26.437400	97,818.38	32.700000	120,990.00	23,171.62	0.11
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		2,100.000	Local 55.210500	115,942.05	55.340000	116,214.00	271.95	0.28
			Base 55.210500	115,942.05	55.340000	116,214.00	271.95	0.10
11135F101	BROADCOM INC COMMON STOCK							
		600.000	Local 224.073300	134,443.98	242.640000	145,584.00	11,140.02	0.35
			Base 224.073300	134,443.98	242.640000	145,584.00	11,140.02	0.13
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001							
		2,000.000	Local 63.028300	126,056.60	56.220000	112,440.00	-13,616.60	0.27
			Base 63.028300	126,056.60	56.220000	112,440.00	-13,616.60	0.10
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000	Local 35.722400	39,294.64	47.740000	52,514.00	13,219.36	0.13
			Base 35.722400	39,294.64	47.740000	52,514.00	13,219.36	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		2,500.000	Local 44.520000	111,300.00	44.400000	111,000.00	-300.00	0.27
			Base 44.520000	111,300.00	44.400000	111,000.00	-300.00	0.10
125509109	CIGNA CORP COMMON STOCK USD.25							
		600.000	Local 158.116700	94,870.02	169.950000	101,970.00	7,099.98	0.25
			Base 158.116700	94,870.02	169.950000	101,970.00	7,099.98	0.09
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		900.000	Local 118.230400	106,407.36	163.920000	147,528.00	41,120.64	0.36
			Base 118.230400	106,407.36	163.920000	147,528.00	41,120.64	0.13
126408103	CSX CORP COMMON STOCK USD1.0							
		1,200.000	Local 51.465800	61,758.96	63.780000	76,536.00	14,777.04	0.19
			Base 51.465800	61,758.96	63.780000	76,536.00	14,777.04	0.07
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		2,200.000	Local 77.315305	170,093.67	64.350000	141,570.00	-28,523.67	0.34
			Base 77.315305	170,093.67	64.350000	141,570.00	-28,523.67	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		1,600.000	Local 82.620000	132,192.00	91.900000	147,040.00	14,848.00	0.36
			Base 82.620000	132,192.00	91.900000	147,040.00	14,848.00	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		1,000.000	Local 99.958500	99,958.50	135.670000	135,670.00	35,711.50	0.33
			Base 99.958500	99,958.50	135.670000	135,670.00	35,711.50	0.12
150870103	CELANESE CORP SERIES A COMMON STOCK USD.0001							
		1,100.000	Local 84.938200	93,432.02	111.060000	122,166.00	28,733.98	0.30
			Base 84.938200	93,432.02	111.060000	122,166.00	28,733.98	0.11
151020104	CELGENE CORP COMMON STOCK USD.01							
		1,200.000	Local 124.009200	148,811.04	79.420000	95,304.00	-53,507.04	0.23
			Base 124.009200	148,811.04	79.420000	95,304.00	-53,507.04	0.09
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		6,328.000	Local 23.284785	147,346.12	18.640000	117,953.92	-29,392.20	0.29
			Base 23.284785	147,346.12	18.640000	117,953.92	-29,392.20	0.11
156782104	CERNER CORP COMMON STOCK USD.01							
		1,500.000	Local 64.399700	96,599.55	59.790000	89,685.00	-6,914.55	0.22
			Base 64.399700	96,599.55	59.790000	89,685.00	-6,914.55	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		700.000	Local 343.477800	240,434.46	293.210000	205,247.00	-35,187.46	0.50
			Base 343.477800	240,434.46	293.210000	205,247.00	-35,187.46	0.18
166764100	CHEVRON CORP COMMON STOCK USD.75							
		4,400.000	Local 111.418205	490,240.10	126.430000	556,292.00	66,051.90	1.35
			Base 111.418205	490,240.10	126.430000	556,292.00	66,051.90	0.50
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		2,700.000	Local 48.430000	130,761.00	53.160000	143,532.00	12,771.00	0.35
			Base 48.430000	130,761.00	53.160000	143,532.00	12,771.00	0.13
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		6,000.000	Local 34.254800	205,528.80	43.030000	258,180.00	52,651.20	0.63
			Base 34.254800	205,528.80	43.030000	258,180.00	52,651.20	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,200.000	Local 60.737400	133,622.28	66.920000	147,224.00	13,601.72	0.36
			Base 60.737400	133,622.28	66.920000	147,224.00	13,601.72	0.13
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		1,000.000	Local 145.330000	145,330.00	135.250000	135,250.00	-10,080.00	0.33
			Base 145.330000	145,330.00	135.250000	135,250.00	-10,080.00	0.12
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		6,000.000	Local 43.511500	261,069.00	43.860000	263,160.00	2,091.00	0.64
			Base 43.511500	261,069.00	43.860000	263,160.00	2,091.00	0.24
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000	Local 71.748900	129,148.02	64.810000	116,658.00	-12,490.02	0.28
			Base 71.748900	129,148.02	64.810000	116,658.00	-12,490.02	0.10
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		16,900.000	Local 38.603669	652,402.01	32.810000	554,489.00	-97,913.01	1.35
			Base 38.603669	652,402.01	32.810000	554,489.00	-97,913.01	0.50
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		800.000	Local 128.457800	102,766.24	138.350000	110,680.00	7,913.76	0.27
			Base 128.457800	102,766.24	138.350000	110,680.00	7,913.76	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,700.000	Local 46.215900	124,782.93	69.620000	187,974.00	63,191.07	0.46
			Base 46.215900	124,782.93	69.620000	187,974.00	63,191.07	0.17
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,300.000	Local 78.983100	102,678.03	77.980000	101,374.00	-1,304.03	0.25
			Base 78.983100	102,678.03	77.980000	101,374.00	-1,304.03	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		300.000	Local 175.428300	52,628.49	218.870000	65,661.00	13,032.51	0.16
			Base 175.428300	52,628.49	218.870000	65,661.00	13,032.51	0.06
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	27.510000	52,269.00	-1,206.24	0.13
			Base 28.144863	53,475.24	27.510000	52,269.00	-1,206.24	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005		2,000.000	Local	181.939500	363,879.00	208.980000	417,960.00	54,081.00	1.02
				Base	181.939500	363,879.00	208.980000	417,960.00	54,081.00	0.37
22822V101	CROWN CASTLE INTL CORP REIT USD.01		1,500.000	Local	93.991300	140,986.95	107.820000	161,730.00	20,743.05	0.39
				Base	93.991300	140,986.95	107.820000	161,730.00	20,743.05	0.14
22943F100	CTRIP.COM INTERNATIONAL ADR ADR USD.01		1,900.000	Local	51.911800	98,632.42	47.630000	90,497.00	-8,135.42	0.22
				Base	51.911800	98,632.42	47.630000	90,497.00	-8,135.42	0.08
231021106	CUMMINS INC COMMON STOCK USD2.5		600.000	Local	158.768300	95,260.98	133.000000	79,800.00	-15,460.98	0.19
				Base	158.768300	95,260.98	133.000000	79,800.00	-15,460.98	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK		1,500.000	Local	104.105320	156,157.98	103.630000	155,445.00	-712.98	0.38
				Base	104.105320	156,157.98	103.630000	155,445.00	-712.98	0.14
235851102	DANAHER CORP COMMON STOCK USD.01		1,300.000	Local	82.960800	107,849.04	98.680000	128,284.00	20,434.96	0.31
				Base	82.960800	107,849.04	98.680000	128,284.00	20,434.96	0.11
244199105	DEERE + CO COMMON STOCK USD1.0		900.000	Local	111.030000	99,927.00	139.800000	125,820.00	25,893.00	0.31
				Base	111.030000	99,927.00	139.800000	125,820.00	25,893.00	0.11
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1		2,500.000	Local	37.261600	93,154.00	43.960000	109,900.00	16,746.00	0.27
				Base	37.261600	93,154.00	43.960000	109,900.00	16,746.00	0.10
253868103	DIGITAL REALTY TRUST INC REIT USD.01		900.000	Local	111.394700	100,255.23	111.580000	100,422.00	166.77	0.24
				Base	111.394700	100,255.23	111.580000	100,422.00	166.77	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		5,800.000	Local	105.122676	609,711.52	104.810000	607,898.00	-1,813.52	1.48
				Base	105.122676	609,711.52	104.810000	607,898.00	-1,813.52	0.54

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		1,900.000	Local 61.321900	116,511.61	70.410000	133,779.00	17,267.39	0.33
			Base 61.321900	116,511.61	70.410000	133,779.00	17,267.39	0.12
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		1,600.000	Local 60.639400	97,023.04	33.610000	53,776.00	-43,247.04	0.13
			Base 60.639400	97,023.04	33.610000	53,776.00	-43,247.04	0.05
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		200.000	Local 74.081500	14,816.30	98.600000	19,720.00	4,903.70	0.05
			Base 74.081500	14,816.30	98.600000	19,720.00	4,903.70	0.02
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000	Local 76.967800	153,935.60	68.180000	136,360.00	-17,575.60	0.33
			Base 76.967800	153,935.60	68.180000	136,360.00	-17,575.60	0.12
26078J100	DOWDUPONT INC COMMON STOCK USD.01							
		10,789.000	Local 63.332125	683,290.30	65.920000	711,210.88	27,920.58	1.73
			Base 63.332125	683,290.30	65.920000	711,210.88	27,920.58	0.64
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		1,900.000	Local 82.347600	156,460.44	79.080000	150,252.00	-6,208.44	0.37
			Base 82.347600	156,460.44	79.080000	150,252.00	-6,208.44	0.13
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000	Local 89.855400	116,812.02	124.430000	161,759.00	44,946.98	0.39
			Base 89.855400	116,812.02	124.430000	161,759.00	44,946.98	0.14
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000	Local 78.295400	93,954.48	99.960000	119,952.00	25,997.52	0.29
			Base 78.295400	93,954.48	99.960000	119,952.00	25,997.52	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000	Local 125.691300	100,553.04	140.330000	112,264.00	11,710.96	0.27
			Base 125.691300	100,553.04	140.330000	112,264.00	11,710.96	0.10
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	63.270000	82,251.00	-20,270.77	0.20
			Base 78.862900	102,521.77	63.270000	82,251.00	-20,270.77	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		1,700.000	Local 58.619100	99,652.47	69.140000	117,538.00	17,885.53	0.29
			Base 58.619100	99,652.47	69.140000	117,538.00	17,885.53	0.11
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		1,300.000	Local 76.571500	99,542.95	80.790000	105,027.00	5,484.05	0.26
			Base 76.571500	99,542.95	80.790000	105,027.00	5,484.05	0.09
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 422.193300	126,657.99	429.890000	128,967.00	2,309.01	0.31
			Base 422.193300	126,657.99	429.890000	128,967.00	2,309.01	0.12
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,500.000	Local 64.030300	96,045.45	63.690000	95,535.00	-510.45	0.23
			Base 64.030300	96,045.45	63.690000	95,535.00	-510.45	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		400.000	Local 248.155000	99,262.00	239.070000	95,628.00	-3,634.00	0.23
			Base 248.155000	99,262.00	239.070000	95,628.00	-3,634.00	0.09
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,700.000	Local 59.325900	100,854.03	58.610000	99,637.00	-1,217.03	0.24
			Base 59.325900	100,854.03	58.610000	99,637.00	-1,217.03	0.09
30161N101	EXELON CORP COMMON STOCK							
		3,500.000	Local 34.218600	119,765.10	42.600000	149,100.00	29,334.90	0.36
			Base 34.218600	119,765.10	42.600000	149,100.00	29,334.90	0.13
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01							
		1,600.000	Local 62.640600	100,224.96	77.210000	123,536.00	23,311.04	0.30
			Base 62.640600	100,224.96	77.210000	123,536.00	23,311.04	0.11
30231G102	EXXON MOBIL CORP COMMON STOCK							
		10,200.000	Local 81.078547	827,001.18	82.730000	843,846.00	16,844.82	2.05
			Base 81.078547	827,001.18	82.730000	843,846.00	16,844.82	0.76
302491303	FMC CORP COMMON STOCK USD.1							
		1,200.000	Local 87.370000	104,844.00	89.210000	107,052.00	2,208.00	0.26
			Base 87.370000	104,844.00	89.210000	107,052.00	2,208.00	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30303M102	FACEBOOK INC A COMMON STOCK USD.000006							
		1,500.000	Local 149.805300	224,707.95	194.320000	291,480.00	66,772.05	0.71
			Base 149.805300	224,707.95	194.320000	291,480.00	66,772.05	0.26
31428X106	FEDEX CORP COMMON STOCK USD.1							
		500.000	Local 190.131500	95,065.75	227.060000	113,530.00	18,464.25	0.28
			Base 190.131500	95,065.75	227.060000	113,530.00	18,464.25	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		1,000.000	Local 33.480000	33,480.00	35.910000	35,910.00	2,430.00	0.09
			Base 33.480000	33,480.00	35.910000	35,910.00	2,430.00	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		9,100.000	Local 11.002600	100,123.66	11.070000	100,737.00	613.34	0.25
			Base 11.002600	100,123.66	11.070000	100,737.00	613.34	0.09
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		7,800.000	Local 11.700400	91,263.12	17.260000	134,628.00	43,364.88	0.33
			Base 11.700400	91,263.12	17.260000	134,628.00	43,364.88	0.12
36174X101	GGP INC REIT USD.01							
		2,800.000	Local 23.680000	66,304.00	20.430000	57,204.00	-9,100.00	0.14
			Base 23.680000	66,304.00	20.430000	57,204.00	-9,100.00	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		500.000	Local 194.728000	97,364.00	186.410000	93,205.00	-4,159.00	0.23
			Base 194.728000	97,364.00	186.410000	93,205.00	-4,159.00	0.08
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000	Local 29.160900	227,455.02	13.610000	106,158.00	-121,297.02	0.26
			Base 29.160900	227,455.02	13.610000	106,158.00	-121,297.02	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,800.000	Local 56.612200	101,901.96	44.260000	79,668.00	-22,233.96	0.19
			Base 56.612200	101,901.96	44.260000	79,668.00	-22,233.96	0.07
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		500.000	Local 33.058500	16,529.25	39.400000	19,700.00	3,170.75	0.05
			Base 33.058500	16,529.25	39.400000	19,700.00	3,170.75	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,700.000	Local 67.515900	114,777.03	70.840000	120,428.00	5,650.97	0.29
			Base 67.515900	114,777.03	70.840000	120,428.00	5,650.97	0.11
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000	Local 227.222500	181,778.00	220.570000	176,456.00	-5,322.00	0.43
			Base 227.222500	181,778.00	220.570000	176,456.00	-5,322.00	0.16
40414L109	HCP INC REIT USD1.0							
		3,200.000	Local 29.784700	95,311.04	25.820000	82,624.00	-12,687.04	0.20
			Base 29.784700	95,311.04	25.820000	82,624.00	-12,687.04	0.07
40434L105	HP INC COMMON STOCK USD.01							
		5,200.000	Local 18.764300	97,574.36	22.690000	117,988.00	20,413.64	0.29
			Base 18.764300	97,574.36	22.690000	117,988.00	20,413.64	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,000.000	Local 44.368000	133,104.00	45.060000	135,180.00	2,076.00	0.33
			Base 44.368000	133,104.00	45.060000	135,180.00	2,076.00	0.12
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		31,840.000	Local 2.335767	74,370.83	2.238968	71,288.74	-3,082.09	0.17
			Base 2.335767	74,370.83	2.238968	71,288.74	-3,082.09	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,100.000	Local 154.987100	170,485.81	195.100000	214,610.00	44,124.19	0.52
			Base 154.987100	170,485.81	195.100000	214,610.00	44,124.19	0.19
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		700.000	Local 130.975700	91,682.99	144.050000	100,835.00	9,152.01	0.25
			Base 130.975700	91,682.99	144.050000	100,835.00	9,152.01	0.09
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		5,400.000	Local 18.068600	97,570.44	21.070000	113,778.00	16,207.56	0.28
			Base 18.068600	97,570.44	21.070000	113,778.00	16,207.56	0.10
444859102	HUMANA INC COMMON STOCK USD.166							
		400.000	Local 226.327500	90,531.00	297.630000	119,052.00	28,521.00	0.29
			Base 226.327500	90,531.00	297.630000	119,052.00	28,521.00	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		700.000	Local 137.871400	96,509.98	138.540000	96,978.00	468.02	0.24
			Base 137.871400	96,509.98	138.540000	96,978.00	468.02	0.09
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,959.000	Local 48.100949	94,229.76	69.035250	135,240.05	41,010.29	0.33
			Base 48.100949	94,229.76	69.035250	135,240.05	41,010.29	0.12
458140100	INTEL CORP COMMON STOCK USD.001							
		5,000.000	Local 36.874600	184,373.00	49.710000	248,550.00	64,177.00	0.60
			Base 36.874600	184,373.00	49.710000	248,550.00	64,177.00	0.22
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		1,600.000	Local 60.624400	96,999.04	73.550000	117,680.00	20,680.96	0.29
			Base 60.624400	96,999.04	73.550000	117,680.00	20,680.96	0.11
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000	Local 158.695000	95,217.00	139.700000	83,820.00	-11,397.00	0.20
			Base 158.695000	95,217.00	139.700000	83,820.00	-11,397.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		700.000	Local 139.655700	97,758.99	123.960000	86,772.00	-10,986.99	0.21
			Base 139.655700	97,758.99	123.960000	86,772.00	-10,986.99	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000	Local 53.164400	95,695.92	52.080000	93,744.00	-1,951.92	0.23
			Base 53.164400	95,695.92	52.080000	93,744.00	-1,951.92	0.08
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		4,100.000	Local 23.990500	98,361.05	23.440000	96,104.00	-2,257.05	0.23
			Base 23.990500	98,361.05	23.440000	96,104.00	-2,257.05	0.09
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		300.000	Local 281.949200	84,584.76	478.480000	143,544.00	58,959.24	0.35
			Base 281.949200	84,584.76	478.480000	143,544.00	58,959.24	0.13
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,400.000	Local 87.363500	209,672.40	104.200000	250,080.00	40,407.60	0.61
			Base 87.363500	209,672.40	104.200000	250,080.00	40,407.60	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
47215P106	JD.COM INC ADR ADR USD.00002								
	2,300.000	Local		35.027700	80,563.71	38.950000	89,585.00	9,021.29	0.22
		Base		35.027700	80,563.71	38.950000	89,585.00	9,021.29	0.08
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	3,200.000	Local		123.566016	395,411.25	121.340000	388,288.00	-7,123.25	0.94
		Base		123.566016	395,411.25	121.340000	388,288.00	-7,123.25	0.35
485173900	SURGUTNEFTEGAS OJSC COMMON STOCK RUB1.0								
	192,600.000	Local		0.462990	89,171.87	0.452857	87,220.26	-1,951.61	0.21
		Base		0.462990	89,171.87	0.452857	87,220.26	-1,951.61	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	1,100.000	Local		127.178600	139,896.46	105.340000	115,874.00	-24,022.46	0.28
		Base		127.178600	139,896.46	105.340000	115,874.00	-24,022.46	0.10
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	4,800.000	Local		20.133100	96,638.88	17.670000	84,816.00	-11,822.88	0.21
		Base		20.133100	96,638.88	17.670000	84,816.00	-11,822.88	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,100.000	Local		88.450000	97,295.00	62.820000	69,102.00	-28,193.00	0.17
		Base		88.450000	97,295.00	62.820000	69,102.00	-28,193.00	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
	5,200.000	Local		29.511500	153,459.80	28.450000	147,940.00	-5,519.80	0.36
		Base		29.511500	153,459.80	28.450000	147,940.00	-5,519.80	0.13
532457108	ELI LILLY + CO COMMON STOCK								
	1,300.000	Local		82.045400	106,659.02	85.330000	110,929.00	4,269.98	0.27
		Base		82.045400	106,659.02	85.330000	110,929.00	4,269.98	0.10
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	400.000	Local		269.462500	107,785.00	295.430000	118,172.00	10,387.00	0.29
		Base		269.462500	107,785.00	295.430000	118,172.00	10,387.00	0.11
548661107	LOWE S COS INC COMMON STOCK USD.5								
	1,200.000	Local		85.340400	102,408.48	95.570000	114,684.00	12,275.52	0.28
		Base		85.340400	102,408.48	95.570000	114,684.00	12,275.52	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		5,600.000	Local 19.810000	110,936.00	20.860000	116,816.00	5,880.00	0.28
			Base 19.810000	110,936.00	20.860000	116,816.00	5,880.00	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK							
		1,900.000	Local 50.180500	95,342.95	70.160000	133,304.00	37,961.05	0.32
			Base 50.180500	95,342.95	70.160000	133,304.00	37,961.05	0.12
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		1,000.000	Local 97.114000	97,114.00	126.600000	126,600.00	29,486.00	0.31
			Base 97.114000	97,114.00	126.600000	126,600.00	29,486.00	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		400.000	Local 241.967500	96,787.00	223.330000	89,332.00	-7,455.00	0.22
			Base 241.967500	96,787.00	223.330000	89,332.00	-7,455.00	0.08
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		800.000	Local 117.237500	93,790.00	196.520000	157,216.00	63,426.00	0.38
			Base 117.237500	93,790.00	196.520000	157,216.00	63,426.00	0.14
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		800.000	Local 142.602500	114,082.00	156.690000	125,352.00	11,270.00	0.30
			Base 142.602500	114,082.00	156.690000	125,352.00	11,270.00	0.11
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		700.000	Local 140.712900	98,499.03	133.400000	93,380.00	-5,119.03	0.23
			Base 140.712900	98,499.03	133.400000	93,380.00	-5,119.03	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		3,800.000	Local 62.276095	236,649.16	60.700000	230,660.00	-5,989.16	0.56
			Base 62.276095	236,649.16	60.700000	230,660.00	-5,989.16	0.21
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,900.000	Local 47.618011	90,474.22	43.600000	82,840.00	-7,634.22	0.20
			Base 47.618011	90,474.22	43.600000	82,840.00	-7,634.22	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,500.000	Local 68.758900	240,656.15	98.610000	345,135.00	104,478.85	0.84
			Base 68.758900	240,656.15	98.610000	345,135.00	104,478.85	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 INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,400.000	Local		42.270000	59,178.00	52.440000	73,416.00	14,238.00	0.18
		Base		42.270000	59,178.00	52.440000	73,416.00	14,238.00	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	1,000.000	Local		91.382000	91,382.00	68.040000	68,040.00	-23,342.00	0.17
		Base		91.382000	91,382.00	68.040000	68,040.00	-23,342.00	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	2,800.000	Local		44.978200	125,938.96	41.000000	114,800.00	-11,138.96	0.28
		Base		44.978200	125,938.96	41.000000	114,800.00	-11,138.96	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
	800.000	Local		118.807500	95,046.00	170.560000	136,448.00	41,402.00	0.33
		Base		118.807500	95,046.00	170.560000	136,448.00	41,402.00	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	3,200.000	Local		43.636900	139,638.08	47.400000	151,680.00	12,041.92	0.37
		Base		43.636900	139,638.08	47.400000	151,680.00	12,041.92	0.14
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
	3,800.000	Local		28.780000	109,364.00	28.050000	106,590.00	-2,774.00	0.26
		Base		28.780000	109,364.00	28.050000	106,590.00	-2,774.00	0.10
64110L106	NETFLIX INC COMMON STOCK USD.001								
	500.000	Local		155.855700	77,927.85	391.430000	195,715.00	117,787.15	0.48
		Base		155.855700	77,927.85	391.430000	195,715.00	117,787.15	0.18
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
	12,900.000	Local		7.716474	99,542.51	7.150000	92,235.00	-7,307.51	0.22
		Base		7.716474	99,542.51	7.150000	92,235.00	-7,307.51	0.08
647581107	NEW ORIENTAL EDUCATIO SP ADR ADR USD.01								
	600.000	Local		89.510000	53,706.00	94.660000	56,796.00	3,090.00	0.14
		Base		89.510000	53,706.00	94.660000	56,796.00	3,090.00	0.05
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
	3,000.000	Local		32.503700	97,511.10	37.710000	113,130.00	15,618.90	0.28
		Base		32.503700	97,511.10	37.710000	113,130.00	15,618.90	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	1,500.000	Local 133.894700	200,842.05	167.030000	250,545.00	49,702.95	0.61
			Base 133.894700	200,842.05	167.030000	250,545.00	49,702.95	0.22
654106103	NIKE INC CL B COMMON STOCK USD1.0	1,800.000	Local 54.341100	97,813.98	79.680000	143,424.00	45,610.02	0.35
			Base 54.341100	97,813.98	79.680000	143,424.00	45,610.02	0.13
655044105	NOBLE ENERGY INC COMMON STOCK USD.01	3,300.000	Local 34.350000	113,355.00	35.280000	116,424.00	3,069.00	0.28
			Base 34.350000	113,355.00	35.280000	116,424.00	3,069.00	0.10
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	1,100.000	Local 90.821800	99,903.98	102.890000	113,179.00	13,275.02	0.28
			Base 90.821800	99,903.98	102.890000	113,179.00	13,275.02	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	400.000	Local 245.477500	98,191.00	307.700000	123,080.00	24,889.00	0.30
			Base 245.477500	98,191.00	307.700000	123,080.00	24,889.00	0.11
670346105	NUCOR CORP COMMON STOCK USD.4	1,700.000	Local 60.581500	102,988.55	62.500000	106,250.00	3,261.45	0.26
			Base 60.581500	102,988.55	62.500000	106,250.00	3,261.45	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001	600.000	Local 103.776000	62,265.60	236.900000	142,140.00	79,874.40	0.35
			Base 103.776000	62,265.60	236.900000	142,140.00	79,874.40	0.13
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	200.000	Local 248.430000	49,686.00	273.570000	54,714.00	5,028.00	0.13
			Base 248.430000	49,686.00	273.570000	54,714.00	5,028.00	0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	1,800.000	Local 58.382200	105,087.96	83.680000	150,624.00	45,536.04	0.37
			Base 58.382200	105,087.96	83.680000	150,624.00	45,536.04	0.13
681919106	OMNICOM GROUP COMMON STOCK USD.15	1,600.000	Local 83.176300	133,082.08	76.270000	122,032.00	-11,050.08	0.30
			Base 83.176300	133,082.08	76.270000	122,032.00	-11,050.08	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
682680103	ONEOK INC COMMON STOCK USD.01	2,500.000	Local 56.530000	141,325.00	69.830000	174,575.00	33,250.00	0.42
			Base 56.530000	141,325.00	69.830000	174,575.00	33,250.00	0.16
68389X105	ORACLE CORP COMMON STOCK USD.01	2,300.000	Local 45.426100	104,480.03	44.060000	101,338.00	-3,142.03	0.25
			Base 45.426100	104,480.03	44.060000	101,338.00	-3,142.03	0.09
69331C108	P G + E CORP COMMON STOCK	1,800.000	Local 66.741700	120,135.06	42.560000	76,608.00	-43,527.06	0.19
			Base 66.741700	120,135.06	42.560000	76,608.00	-43,527.06	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	800.000	Local 123.450600	98,760.48	135.100000	108,080.00	9,319.52	0.26
			Base 123.450600	98,760.48	135.100000	108,080.00	9,319.52	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67	1,100.000	Local 109.580900	120,538.99	103.730000	114,103.00	-6,435.99	0.28
			Base 109.580900	120,538.99	103.730000	114,103.00	-6,435.99	0.10
69351T106	PPL CORP COMMON STOCK USD.01	2,600.000	Local 38.120800	99,114.08	28.550000	74,230.00	-24,884.08	0.18
			Base 38.120800	99,114.08	28.550000	74,230.00	-24,884.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0	1,400.000	Local 67.054300	93,876.02	61.960000	86,744.00	-7,132.02	0.21
			Base 67.054300	93,876.02	61.960000	86,744.00	-7,132.02	0.08
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	1,200.000	Local 49.238000	59,085.60	83.270000	99,924.00	40,838.40	0.24
			Base 49.238000	59,085.60	83.270000	99,924.00	40,838.40	0.09
713448108	PEPSICO INC COMMON STOCK USD.017	2,700.000	Local 108.200963	292,142.60	108.870000	293,949.00	1,806.40	0.72
			Base 108.200963	292,142.60	108.870000	293,949.00	1,806.40	0.26
717081103	PFIZER INC COMMON STOCK USD.05	7,300.000	Local 33.783425	246,619.00	36.280000	264,844.00	18,225.00	0.64
			Base 33.783425	246,619.00	36.280000	264,844.00	18,225.00	0.24

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,400.000	Local 102.221035	347,551.52	80.740000	274,516.00	-73,035.52	0.67
			Base 102.221035	347,551.52	80.740000	274,516.00	-73,035.52	0.25
718546104	PHILLIPS 66 COMMON STOCK							
		1,200.000	Local 79.032400	94,838.88	112.310000	134,772.00	39,933.12	0.33
			Base 79.032400	94,838.88	112.310000	134,772.00	39,933.12	0.12
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		600.000	Local 165.576700	99,346.02	189.240000	113,544.00	14,197.98	0.28
			Base 165.576700	99,346.02	189.240000	113,544.00	14,197.98	0.10
74005P104	PRAXAIR INC COMMON STOCK USD.01							
		900.000	Local 125.808900	113,228.01	158.150000	142,335.00	29,106.99	0.35
			Base 125.808900	113,228.01	158.150000	142,335.00	29,106.99	0.13
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000	Local 71.915700	35,957.85	116.090000	58,045.00	22,087.15	0.14
			Base 71.915700	35,957.85	116.090000	58,045.00	22,087.15	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,300.000	Local 84.405674	362,944.40	78.060000	335,658.00	-27,286.40	0.82
			Base 84.405674	362,944.40	78.060000	335,658.00	-27,286.40	0.30
74340W103	PROLOGIS INC REIT USD.01							
		2,300.000	Local 53.563700	123,196.51	65.690000	151,087.00	27,890.49	0.37
			Base 53.563700	123,196.51	65.690000	151,087.00	27,890.49	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		900.000	Local 110.258900	99,233.01	93.510000	84,159.00	-15,074.01	0.20
			Base 110.258900	99,233.01	93.510000	84,159.00	-15,074.01	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		2,600.000	Local 43.672300	113,547.98	54.140000	140,764.00	27,216.02	0.34
			Base 43.672300	113,547.98	54.140000	140,764.00	27,216.02	0.13
74460D109	PUBLIC STORAGE REIT USD.1							
		600.000	Local 203.458300	122,074.98	226.860000	136,116.00	14,041.02	0.33
			Base 203.458300	122,074.98	226.860000	136,116.00	14,041.02	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	1,900.000	Local		54.897100	104,304.49	56.120000	106,628.00	2,323.51	0.26
		Base		54.897100	104,304.49	56.120000	106,628.00	2,323.51	0.10
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
	600.000	Local		157.195400	94,317.24	193.180000	115,908.00	21,590.76	0.28
		Base		157.195400	94,317.24	193.180000	115,908.00	21,590.76	0.10
756109104	REALTY INCOME CORP REIT USD1.0								
	1,700.000	Local		55.555900	94,445.03	53.790000	91,443.00	-3,002.03	0.22
		Base		55.555900	94,445.03	53.790000	91,443.00	-3,002.03	0.08
778296103	ROSS STORES INC COMMON STOCK USD.01								
	1,000.000	Local		64.614700	64,614.70	84.750000	84,750.00	20,135.30	0.21
		Base		64.614700	64,614.70	84.750000	84,750.00	20,135.30	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	700.000	Local		136.534300	95,574.01	203.890000	142,723.00	47,148.99	0.35
		Base		136.534300	95,574.01	203.890000	142,723.00	47,148.99	0.13
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	800.000	Local		128.210000	102,568.00	165.120000	132,096.00	29,528.00	0.32
		Base		128.210000	102,568.00	165.120000	132,096.00	29,528.00	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	1,100.000	Local		86.560000	95,216.00	136.400000	150,040.00	54,824.00	0.36
		Base		86.560000	95,216.00	136.400000	150,040.00	54,824.00	0.13
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	4,400.000	Local		69.052943	303,832.95	67.030000	294,932.00	-8,900.95	0.72
		Base		69.052943	303,832.95	67.030000	294,932.00	-8,900.95	0.26
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	1,500.000	Local		40.490600	60,735.90	51.100000	76,650.00	15,914.10	0.19
		Base		40.490600	60,735.90	51.100000	76,650.00	15,914.10	0.07
816851109	SEMPRA ENERGY COMMON STOCK								
	900.000	Local		111.435600	100,292.04	116.110000	104,499.00	4,206.96	0.25
		Base		111.435600	100,292.04	116.110000	104,499.00	4,206.96	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	300.000	Local 336.946700	101,084.01	407.570000	122,271.00	21,186.99	0.30	
			Base 336.946700	101,084.01	407.570000	122,271.00	21,186.99	0.11	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	1,300.000	Local 164.665400	214,065.02	170.190000	221,247.00	7,181.98	0.54	
			Base 164.665400	214,065.02	170.190000	221,247.00	7,181.98	0.20	
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,200.000	Local 49.595800	158,706.56	46.310000	148,192.00	-10,514.56	0.36	
			Base 49.595800	158,706.56	46.310000	148,192.00	-10,514.56	0.13	
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,700.000	Local 60.520900	102,885.53	48.850000	83,045.00	-19,840.53	0.20	
			Base 60.520900	102,885.53	48.850000	83,045.00	-19,840.53	0.07	
857477103	STATE STREET CORP COMMON STOCK USD1.0	1,200.000	Local 84.229200	101,075.04	93.090000	111,708.00	10,632.96	0.27	
			Base 84.229200	101,075.04	93.090000	111,708.00	10,632.96	0.10	
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	2,400.000	Local 46.770000	112,248.00	45.950000	110,280.00	-1,968.00	0.27	
			Base 46.770000	112,248.00	45.950000	110,280.00	-1,968.00	0.10	
863667101	STRYKER CORP COMMON STOCK USD.1	700.000	Local 135.409100	94,786.37	168.860000	118,202.00	23,415.63	0.29	
			Base 135.409100	94,786.37	168.860000	118,202.00	23,415.63	0.11	
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	3,400.000	Local 28.799200	97,917.28	33.380000	113,492.00	15,574.72	0.28	
			Base 28.799200	97,917.28	33.380000	113,492.00	15,574.72	0.10	
871829107	SYSCO CORP COMMON STOCK USD1.0	2,900.000	Local 54.108300	156,914.07	68.290000	198,041.00	41,126.93	0.48	
			Base 54.108300	156,914.07	68.290000	198,041.00	41,126.93	0.18	
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	1,300.000	Local 78.715400	102,330.02	95.180000	123,734.00	21,403.98	0.30	
			Base 78.715400	102,330.02	95.180000	123,734.00	21,403.98	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		1,600.000	Local 65.546900	104,875.04	59.750000	95,600.00	-9,275.04	0.23
			Base 65.546900	104,875.04	59.750000	95,600.00	-9,275.04	0.09
881624209	TEVA PHARMACEUTICAL SP ADR ADR							
		3,100.000	Local 30.850700	95,637.17	24.320000	75,392.00	-20,245.17	0.18
			Base 30.850700	95,637.17	24.320000	75,392.00	-20,245.17	0.07
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000	Local 79.762700	55,833.89	110.250000	77,175.00	21,341.11	0.19
			Base 79.762700	55,833.89	110.250000	77,175.00	21,341.11	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		700.000	Local 168.388600	117,872.02	207.140000	144,998.00	27,125.98	0.35
			Base 168.388600	117,872.02	207.140000	144,998.00	27,125.98	0.13
88579Y101	3M CO COMMON STOCK USD.01							
		500.000	Local 198.076000	99,038.00	196.720000	98,360.00	-678.00	0.24
			Base 198.076000	99,038.00	196.720000	98,360.00	-678.00	0.09
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01							
		4,000.000	Local 28.856300	115,425.20	49.690000	198,760.00	83,334.80	0.48
			Base 28.856300	115,425.20	49.690000	198,760.00	83,334.80	0.18
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01							
		3,300.000	Local 28.279800	93,323.34	49.270000	162,591.00	69,267.66	0.40
			Base 28.279800	93,323.34	49.270000	162,591.00	69,267.66	0.15
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000	Local 52.557100	99,858.49	50.020000	95,038.00	-4,820.49	0.23
			Base 52.557100	99,858.49	50.020000	95,038.00	-4,820.49	0.09
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		900.000	Local 111.116700	100,005.03	141.680000	127,512.00	27,506.97	0.31
			Base 111.116700	100,005.03	141.680000	127,512.00	27,506.97	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000	Local 107.153500	96,438.15	106.230000	95,607.00	-831.15	0.23
			Base 107.153500	96,438.15	106.230000	95,607.00	-831.15	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 Base 120.488800	96,391.04 96,391.04	125.030000 125.030000	100,024.00 100,024.00	3,632.96 3,632.96	0.24 0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	1,200.000	Local 173.496300 Base 173.496300	208,195.56 208,195.56	245.340000 245.340000	294,408.00 294,408.00	86,212.44 86,212.44	0.72 0.26
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	1,500.000	Local 64.724000 Base 64.724000	97,086.00 97,086.00	110.830000 110.830000	166,245.00 166,245.00	69,159.00 69,159.00	0.40 0.15
92276F100	VENTAS INC REIT USD.25	1,800.000	Local 61.946100 Base 61.946100	111,502.98 111,502.98	56.950000 56.950000	102,510.00 102,510.00	-8,992.98 -8,992.98	0.25 0.09
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	20,700.000	Local 46.073767 Base 46.073767	953,726.97 953,726.97	50.310000 50.310000	1,041,417.00 1,041,417.00	87,690.03 87,690.03	2.53 0.93
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	2,300.000	Local 37.980200 Base 37.980200	87,354.46 87,354.46	30.160000 30.160000	69,368.00 69,368.00	-17,986.46 -17,986.46	0.17 0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	1,100.000	Local 92.633200 Base 92.633200	101,896.52 101,896.52	132.450000 132.450000	145,695.00 145,695.00	43,798.48 43,798.48	0.35 0.13
929042109	VORNADO REALTY TRUST REIT USD.04	1,100.000	Local 75.654118 Base 75.654118	83,219.53 83,219.53	73.920000 73.920000	81,312.00 81,312.00	-1,907.53 -1,907.53	0.20 0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	800.000	Local 128.427500 Base 128.427500	102,742.00 102,742.00	129.060000 129.060000	103,248.00 103,248.00	506.00 506.00	0.25 0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	3,200.000	Local 62.003325 Base 62.003325	198,410.64 198,410.64	64.650000 64.650000	206,880.00 206,880.00	8,469.36 8,469.36	0.50 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142103	WALMART INC COMMON STOCK USD.1							
		8,800.000	Local 79.028700	695,452.56	85.650000	753,720.00	58,267.44	1.83
			Base 79.028700	695,452.56	85.650000	753,720.00	58,267.44	0.67
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,100.000	Local 85.978100	352,510.21	60.015000	246,061.50	-106,448.71	0.60
			Base 85.978100	352,510.21	60.015000	246,061.50	-106,448.71	0.22
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		3,600.000	Local 55.405100	199,458.36	55.440000	199,584.00	125.64	0.49
			Base 55.405100	199,458.36	55.440000	199,584.00	125.64	0.18
95040Q104	WELLTOWER INC REIT USD1.0							
		1,700.000	Local 69.388800	117,960.96	62.690000	106,573.00	-11,387.96	0.26
			Base 69.388800	117,960.96	62.690000	106,573.00	-11,387.96	0.10
96145D105	WESTROCK CO COMMON STOCK							
		2,500.000	Local 58.880000	147,200.00	57.020000	142,550.00	-4,650.00	0.35
			Base 58.880000	147,200.00	57.020000	142,550.00	-4,650.00	0.13
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000	Local 32.993500	122,075.95	36.460000	134,902.00	12,826.05	0.33
			Base 32.993500	122,075.95	36.460000	134,902.00	12,826.05	0.12
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		3,300.000	Local 30.396200	100,307.46	27.110000	89,463.00	-10,844.46	0.22
			Base 30.396200	100,307.46	27.110000	89,463.00	-10,844.46	0.08
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000	Local 44.825500	98,616.10	45.680000	100,496.00	1,879.90	0.24
			Base 44.825500	98,616.10	45.680000	100,496.00	1,879.90	0.09
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		2,100.000	Local 39.610000	83,181.00	38.460000	80,766.00	-2,415.00	0.20
			Base 39.610000	83,181.00	38.460000	80,766.00	-2,415.00	0.07
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001							
		2,200.000	Local 36.810000	80,982.00	36.480000	80,256.00	-726.00	0.20
			Base 36.810000	80,982.00	36.480000	80,256.00	-726.00	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	111.440000	89,152.00	-5,463.12	0.22
			Base 118.268900	94,615.12	111.440000	89,152.00	-5,463.12	0.08
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		837.000	Local 119.371362	99,913.83	148.300000	124,127.10	24,213.27	0.30
			Base 119.371362	99,913.83	148.300000	124,127.10	24,213.27	0.11
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000	Local 2.858485	56,254.99	3.462351	68,139.07	11,884.08	0.17
			Base 2.858485	56,254.99	3.462351	68,139.07	11,884.08	0.06
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		400.000	Local 245.740000	98,296.00	166.720000	66,688.00	-31,608.00	0.16
			Base 245.740000	98,296.00	166.720000	66,688.00	-31,608.00	0.06
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		800.000	Local 120.705000	96,564.00	163.590000	130,872.00	34,308.00	0.32
			Base 120.705000	96,564.00	163.590000	130,872.00	34,308.00	0.12
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		1,300.000	Local 75.926200	98,704.06	74.740000	97,162.00	-1,542.06	0.24
			Base 75.926200	98,704.06	74.740000	97,162.00	-1,542.06	0.09
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		2,400.000	Local 41.686800	100,048.32	33.450000	80,280.00	-19,768.32	0.20
			Base 41.686800	100,048.32	33.450000	80,280.00	-19,768.32	0.07
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01							
		2,800.000	Local 34.025000	95,270.00	26.610000	74,508.00	-20,762.00	0.18
			Base 34.025000	95,270.00	26.610000	74,508.00	-20,762.00	0.07
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,400.000	Local 84.125600	201,901.44	85.610000	205,464.00	3,562.56	0.50
			Base 84.125600	201,901.44	85.610000	205,464.00	3,562.56	0.18
H1467J104	CHUBB LTD COMMON STOCK							
		700.000	Local 137.678600	96,375.02	127.020000	88,914.00	-7,461.02	0.22
			Base 137.678600	96,375.02	127.020000	88,914.00	-7,461.02	0.08

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		1,900.000	Local 103.600858	196,841.63	97.680000	185,592.00	-11,249.63	0.45
			Base 103.600858	196,841.63	97.680000	185,592.00	-11,249.63	0.17
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		1,300.000	Local 81.150000	105,495.00	109.850000	142,805.00	37,310.00	0.35
			Base 81.150000	105,495.00	109.850000	142,805.00	37,310.00	0.13
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		1,200.000	Local 106.585000	127,902.00	109.270000	131,124.00	3,222.00	0.32
			Base 106.585000	127,902.00	109.270000	131,124.00	3,222.00	0.12
<b>US DOLLAR Total</b>								
		816,831.000	Local	36,198,380.44		39,145,294.30	2,946,913.86	95.22
			Base	36,198,380.44		39,145,294.30	2,946,913.86	35.03
<b>EQUITY Total</b>								
		9,924,611.000	Base	102,572,581.09		109,355,834.58	6,783,253.49	97.86

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

Books Open

Prepared by State Street

# Holdings

QS INVESTORS GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

---

<b>FUND Total</b>		128,314,268.880	Base	104,948,747.72		111,730,180.92	6,781,433.20	99.98
-------------------	--	-----------------	------	----------------	--	----------------	--------------	-------

---

# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 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
----------	-------------------	-----------------	-----------	--------------	------------------------	------------------------	---------------	------------------	-------------------	------------------	--------

## FUTURES LONG

### EURO CURRENCY

Exchange Rate: 0.856311

#### GERMANY

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADIOZGPW2	EURO STOXX 50 SEP18 XEUR 20180921	21 Sep 2018	4.000	40.000	135,640.00	136,648.00	3,391.000000	-1,008.00	-2,608.00	1,600.00	
				Local							
				Base	158,400.39		3,960.009856	-1,177.14	-3,045.62	1,868.48	0.00

#### GERMANY Total

4.000	40.000	Local	135,640.00	136,648.00	-1,008.00	-2,608.00	1,600.00				
		Base			-1,177.14	-3,045.62	1,868.48	0.00			

#### EURO CURRENCY Total

4.000	40.000	Local	135,640.00	136,648.00	-1,008.00	-2,608.00	1,600.00				
		Base			-1,177.14	-3,045.62	1,868.48	0.00			

### POUND STERLING

Exchange Rate: 0.757719

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
ADIOZ0NJ8	FTSE 100 IDX FUT SEP18 IFLL 20180921	21 Sep 2018	1.000	10.000	76,015.00	75,076.75	7,601.500000	938.25	433.25	505.00	
				Local							
				Base	100,320.83		10,032.083134	1,238.26	571.78	666.48	0.00

#### POUND STERLING Total

1.000	10.000	Local	76,015.00	75,076.75	938.25	433.25	505.00				
		Base			1,238.26	571.78	666.48	0.00			

### US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADIOZ1C41	S+P500 EMINI FUT SEP18 XCME 20180921	21 Sep 2018	3.000	150.000	408,240.00	412,495.45	2,721.600000	-4,255.45	-4,570.45	315.00	
				Local							
				Base	408,240.00		2,721.600000	-4,255.45	-4,570.45	315.00	0.00

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI10WYT0	MSCI EMGMKT SEP18 IFUS 20180921	21 Sep 2018	2.000	100.000	106,330.00	106,695.30	1,063.300000	-365.30	-2,215.30	1,850.00	
				Local							
				Base	106,330.00		1,063.300000	-365.30	-2,215.30	1,850.00	0.00

ADI12Q9N2	NIKKEI 225 (CME) SEP18 XCME 20180913	13 Sep 2018									
-----------	--------------------------------------	-------------	--	--	--	--	--	--	--	--	--

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

# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 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
3.000		15.000	Local 333,975.00	333,986.85	22,265.000000	-11.85		813.15	-825.00	
			Base 333,975.00		22,265.000000	-11.85		813.15	-825.00	0.00
ADI12RVT2	SGX NIFTY 50	JUL18 XSIM 20180726					26 Jul 2018			
56.000		112.000	Local 1,197,504.00	1,203,425.80	10,692.000000	-5,921.80		-19,081.80	13,160.00	
			Base 1,197,504.00		10,692.000000	-5,921.80		-19,081.80	13,160.00	0.01
<b>US DOLLAR Total</b>										
64.000		377.000	Local 2,046,049.00	2,056,603.40		-10,554.40		-25,054.40	14,500.00	
			Base			-10,554.40		-25,054.40	14,500.00	0.01
<b>FUTURES LONG Total</b>										
69.000		427.000	Base			-10,493.28		-27,528.24	17,034.96	0.02



# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: June 29, 2018

View Date: July 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								
<b>FUTURES Total</b>									
69.000	427.000 Base					-10,493.28	-27,528.24	17,034.96	0.02

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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				1.733823	31 Dec 2030		
	10,980,777.270	Local	100.000000	10,980,777.27	100.000000	10,980,777.27	0.00	1.30
		Base	100.000000	10,980,777.27	100.000000	10,980,777.27	0.00	1.30

<b>US DOLLAR Total</b>	10,980,777.270	Local		10,980,777.27		10,980,777.27	0.00	1.30
		Base		10,980,777.27		10,980,777.27	0.00	1.30

## CASH EQUIVALENT Total

	10,980,777.270	Base		10,980,777.27		10,980,777.27	0.00	1.30
--	----------------	------	--	---------------	--	---------------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
	43,577.000	Local	38.288173	1,668,483.71	46.490000	2,025,894.73	357,411.02	0.24
		Base	38.288173	1,668,483.71	46.490000	2,025,894.73	357,411.02	0.24

00081T108	ACCO BRANDS CORP COMMON STOCK USD.01							
	131,237.000	Local	11.974592	1,571,509.48	13.850000	1,817,632.45	246,122.97	0.21
		Base	11.974592	1,571,509.48	13.850000	1,817,632.45	246,122.97	0.21

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
	74,052.000	Local	19.590455	1,450,712.36	19.500000	1,444,014.00	-6,698.36	0.17
		Base	19.590455	1,450,712.36	19.500000	1,444,014.00	-6,698.36	0.17

002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	93,615.000	Local	7.527821	704,716.98	6.230000	583,221.45	-121,495.53	0.07
		Base	7.527821	704,716.98	6.230000	583,221.45	-121,495.53	0.07

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	242,478.000	Local	15.070816	3,654,341.40	24.480000	5,935,861.44	2,281,520.04	0.70
		Base	15.070816	3,654,341.40	24.480000	5,935,861.44	2,281,520.04	0.70

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		526,686.000	Local 1.971831	1,038,535.93	2.890000	1,522,122.54	483,586.61	0.18
			Base 1.971831	1,038,535.93	2.890000	1,522,122.54	483,586.61	0.18
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	2.830000	951,496.94	-653,089.23	0.11
			Base 4.772458	1,604,586.17	2.830000	951,496.94	-653,089.23	0.11
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	28.700000	2,202,007.50	144,813.93	0.26
			Base 26.812559	2,057,193.57	28.700000	2,202,007.50	144,813.93	0.26
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		74,890.000	Local 35.440132	2,654,111.47	48.100000	3,602,209.00	948,097.53	0.43
			Base 35.440132	2,654,111.47	48.100000	3,602,209.00	948,097.53	0.43
00738A106	ADTRAN INC COMMON STOCK USD.01							
		80,459.000	Local 24.091330	1,938,364.32	14.850000	1,194,816.15	-743,548.17	0.14
			Base 24.091330	1,938,364.32	14.850000	1,194,816.15	-743,548.17	0.14
007786106	AEROHIVE NETWORKS INC COMMON STOCK USD.001							
		121,426.000	Local 4.195318	509,420.71	3.970000	482,061.22	-27,359.49	0.06
			Base 4.195318	509,420.71	3.970000	482,061.22	-27,359.49	0.06
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		5,740.000	Local 108.890000	625,028.60	90.360000	518,666.40	-106,362.20	0.06
			Base 108.890000	625,028.60	90.360000	518,666.40	-106,362.20	0.06
018522300	ALLETE INC COMMON STOCK							
		50,530.000	Local 75.924567	3,836,468.36	77.410000	3,911,527.30	75,058.94	0.46
			Base 75.924567	3,836,468.36	77.410000	3,911,527.30	75,058.94	0.46
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	36.000000	3,497,076.00	684,721.18	0.41
			Base 28.951265	2,812,354.82	36.000000	3,497,076.00	684,721.18	0.41
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	15.620000	1,573,590.04	117,396.84	0.19
			Base 14.454678	1,456,193.20	15.620000	1,573,590.04	117,396.84	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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								
	216,524.000	Local	10.355658	2,242,248.47	8.590000	1,859,941.16	-382,307.31	0.22	
		Base	10.355658	2,242,248.47	8.590000	1,859,941.16	-382,307.31	0.22	
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
	55,037.000	Local	18.513268	1,018,914.75	15.260000	839,864.62	-179,050.13	0.10	
		Base	18.513268	1,018,914.75	15.260000	839,864.62	-179,050.13	0.10	
034164103	ANDERSONS INC/THE COMMON STOCK								
	41,575.000	Local	34.874696	1,449,915.47	34.200000	1,421,865.00	-28,050.47	0.17	
		Base	34.874696	1,449,915.47	34.200000	1,421,865.00	-28,050.47	0.17	
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
	27,446.000	Local	17.200000	472,071.20	22.240000	610,399.04	138,327.84	0.07	
		Base	17.200000	472,071.20	22.240000	610,399.04	138,327.84	0.07	
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001								
	47,393.000	Local	2.332256	110,532.63	4.990000	236,491.07	125,958.44	0.03	
		Base	2.332256	110,532.63	4.990000	236,491.07	125,958.44	0.03	
03957W106	ARCHROCK INC COMMON STOCK USD.01								
	67,006.000	Local	12.692414	850,467.88	12.000000	804,072.00	-46,395.88	0.09	
		Base	12.692414	850,467.88	12.000000	804,072.00	-46,395.88	0.09	
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001								
	20,844.000	Local	29.818177	621,530.09	43.600000	908,798.40	287,268.31	0.11	
		Base	29.818177	621,530.09	43.600000	908,798.40	287,268.31	0.11	
04010E109	ARGAN INC COMMON STOCK USD.15								
	47,187.000	Local	68.157004	3,216,124.57	40.950000	1,932,307.65	-1,283,816.92	0.23	
		Base	68.157004	3,216,124.57	40.950000	1,932,307.65	-1,283,816.92	0.23	
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
	259,197.000	Local	3.228997	836,946.21	3.985000	1,032,900.05	195,953.84	0.12	
		Base	3.228997	836,946.21	3.985000	1,032,900.05	195,953.84	0.12	
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
	2,939.000	Local	56.527761	166,135.09	71.700000	210,726.30	44,591.21	0.02	
		Base	56.527761	166,135.09	71.700000	210,726.30	44,591.21	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001	47,831.000	Local 3.996283	191,146.21	3.920000	187,497.52	-3,648.69	0.02
			Base 3.996283	191,146.21	3.920000	187,497.52	-3,648.69	0.02
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	83,816.000	Local 27.880224	2,336,808.85	19.800000	1,659,556.80	-677,252.05	0.20
			Base 27.880224	2,336,808.85	19.800000	1,659,556.80	-677,252.05	0.20
05566U108	BOFI HOLDING INC COMMON STOCK USD.01	181,686.000	Local 27.327409	4,965,007.65	40.910000	7,432,774.26	2,467,766.61	0.88
			Base 27.327409	4,965,007.65	40.910000	7,432,774.26	2,467,766.61	0.88
05969A105	BANCORP INC/THE COMMON STOCK USD1.0	84,974.000	Local 9.210217	782,628.95	10.460000	888,828.04	106,199.09	0.10
			Base 9.210217	782,628.95	10.460000	888,828.04	106,199.09	0.10
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01	148,953.000	Local 20.511975	3,055,320.24	19.550000	2,912,031.15	-143,289.09	0.34
			Base 20.511975	3,055,320.24	19.550000	2,912,031.15	-143,289.09	0.34
067774109	BARNES + NOBLE INC COMMON STOCK USD.001	217,406.000	Local 8.253819	1,794,429.85	6.350000	1,380,528.10	-413,901.75	0.16
			Base 8.253819	1,794,429.85	6.350000	1,380,528.10	-413,901.75	0.16
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	21,115.000	Local 57.404601	1,212,098.16	96.570000	2,039,075.55	826,977.39	0.24
			Base 57.404601	1,212,098.16	96.570000	2,039,075.55	826,977.39	0.24
077454106	BELDEN INC COMMON STOCK USD.01	29,231.000	Local 82.064636	2,398,831.37	61.120000	1,786,598.72	-612,232.65	0.21
			Base 82.064636	2,398,831.37	61.120000	1,786,598.72	-612,232.65	0.21
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	152,631.000	Local 33.699947	5,143,656.58	29.150000	4,449,193.65	-694,462.93	0.53
			Base 33.699947	5,143,656.58	29.150000	4,449,193.65	-694,462.93	0.53
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	42,729.000	Local 39.300626	1,679,276.43	40.600000	1,734,797.40	55,520.97	0.20
			Base 39.300626	1,679,276.43	40.600000	1,734,797.40	55,520.97	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
089302103	BIG LOTS INC COMMON STOCK USD.01							
		74,671.000	Local 51.526965	3,847,569.98	41.780000	3,119,754.38	-727,815.60	0.37
			Base 51.526965	3,847,569.98	41.780000	3,119,754.38	-727,815.60	0.37
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	60.000000	3,915,240.00	1,881,607.59	0.46
			Base 31.164870	2,033,632.41	60.000000	3,915,240.00	1,881,607.59	0.46
091826107	BLACK BOX CORP COMMON STOCK USD.001							
		30,406.000	Local 6.275734	190,819.98	2.025000	61,572.15	-129,247.83	0.01
			Base 6.275734	190,819.98	2.025000	61,572.15	-129,247.83	0.01
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		149,911.000	Local 17.602170	2,638,758.92	20.100000	3,013,211.10	374,452.18	0.36
			Base 17.602170	2,638,758.92	20.100000	3,013,211.10	374,452.18	0.36
095229100	BLUCORA INC COMMON STOCK USD.0001							
		17,340.000	Local 25.650000	444,771.00	37.000000	641,580.00	196,809.00	0.08
			Base 25.650000	444,771.00	37.000000	641,580.00	196,809.00	0.08
09609G100	BLUEBIRD BIO INC COMMON STOCK USD.01							
		6,399.000	Local 203.947245	1,305,058.42	156.950000	1,004,323.05	-300,735.37	0.12
			Base 203.947245	1,305,058.42	156.950000	1,004,323.05	-300,735.37	0.12
09739C102	BOINGO WIRELESS INC COMMON STOCK							
		92,920.000	Local 21.549277	2,002,358.78	22.590000	2,099,062.80	96,704.02	0.25
			Base 21.549277	2,002,358.78	22.590000	2,099,062.80	96,704.02	0.25
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		84,131.000	Local 34.819615	2,929,409.06	44.700000	3,760,655.70	831,246.64	0.44
			Base 34.819615	2,929,409.06	44.700000	3,760,655.70	831,246.64	0.44
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		46,364.000	Local 33.433933	1,550,130.85	37.870000	1,755,804.68	205,673.83	0.21
			Base 33.433933	1,550,130.85	37.870000	1,755,804.68	205,673.83	0.21
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	49.830000	1,175,091.06	394,764.47	0.14
			Base 33.089924	780,326.59	49.830000	1,175,091.06	394,764.47	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 US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	24.990000	5,793,681.60	1,445,663.36	0.68
			Base 18.754392	4,348,018.24	24.990000	5,793,681.60	1,445,663.36	0.68
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	34.660000	5,011,905.32	1,305,791.99	0.59
			Base 25.629752	3,706,113.33	34.660000	5,011,905.32	1,305,791.99	0.59
10482B101	BRAEMAR HOTELS + RESORTS INC REIT USD.01							
		51,781.000	Local 10.516719	544,566.23	11.420000	591,339.02	46,772.79	0.07
			Base 10.516719	544,566.23	11.420000	591,339.02	46,772.79	0.07
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		8,226.000	Local 21.953258	180,587.50	17.610000	144,859.86	-35,727.64	0.02
			Base 21.953258	180,587.50	17.610000	144,859.86	-35,727.64	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		60,249.000	Local 81.488079	4,909,575.26	79.750000	4,804,857.75	-104,717.51	0.57
			Base 81.488079	4,909,575.26	79.750000	4,804,857.75	-104,717.51	0.57
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		41,942.000	Local 30.348045	1,272,857.69	32.620000	1,368,148.04	95,290.35	0.16
			Base 30.348045	1,272,857.69	32.620000	1,368,148.04	95,290.35	0.16
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		113,067.000	Local 18.548586	2,097,233.02	18.290000	2,067,995.43	-29,237.59	0.24
			Base 18.548586	2,097,233.02	18.290000	2,067,995.43	-29,237.59	0.24
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD.0001							
		85,572.000	Local 29.950448	2,562,919.72	23.240000	1,988,693.28	-574,226.44	0.23
			Base 29.950448	2,562,919.72	23.240000	1,988,693.28	-574,226.44	0.23
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		173,731.000	Local 8.647432	1,502,326.95	5.570000	967,681.67	-534,645.28	0.11
			Base 8.647432	1,502,326.95	5.570000	967,681.67	-534,645.28	0.11
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	19.040000	1,870,013.60	-420,651.27	0.22
			Base 23.322964	2,290,664.87	19.040000	1,870,013.60	-420,651.27	0.22

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	102,146.000	Local 33.995948	3,472,550.07	23.600000	2,410,645.60	-1,061,904.47	0.28
			Base 33.995948	3,472,550.07	23.600000	2,410,645.60	-1,061,904.47	0.28
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	21,278.000	Local 139.947864	2,977,810.66	168.550000	3,586,406.90	608,596.24	0.42
			Base 139.947864	2,977,810.66	168.550000	3,586,406.90	608,596.24	0.42
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01	173,320.000	Local 13.168966	2,282,445.11	10.700000	1,854,524.00	-427,921.11	0.22
			Base 13.168966	2,282,445.11	10.700000	1,854,524.00	-427,921.11	0.22
132011107	CAMBREX CORP COMMON STOCK USD.1	42,669.000	Local 53.354095	2,276,565.89	52.300000	2,231,588.70	-44,977.19	0.26
			Base 53.354095	2,276,565.89	52.300000	2,231,588.70	-44,977.19	0.26
141337105	CARBONITE INC COMMON STOCK USD.01	68,422.000	Local 21.703241	1,484,979.15	34.900000	2,387,927.80	902,948.65	0.28
			Base 21.703241	1,484,979.15	34.900000	2,387,927.80	902,948.65	0.28
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK	64,991.000	Local 28.504434	1,852,531.66	32.340000	2,101,808.94	249,277.28	0.25
			Base 28.504434	1,852,531.66	32.340000	2,101,808.94	249,277.28	0.25
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01	3,724.000	Local 43.173177	160,776.91	27.850000	103,713.40	-57,063.51	0.01
			Base 43.173177	160,776.91	27.850000	103,713.40	-57,063.51	0.01
148806102	CATALENT INC COMMON STOCK USD.01	78,250.000	Local 40.685036	3,183,604.03	41.890000	3,277,892.50	94,288.47	0.39
			Base 40.685036	3,183,604.03	41.890000	3,277,892.50	94,288.47	0.39
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01	40,361.000	Local 40.700336	1,642,706.26	40.490000	1,634,216.89	-8,489.37	0.19
			Base 40.700336	1,642,706.26	40.490000	1,634,216.89	-8,489.37	0.19
15117B103	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	287,082.000	Local 3.006813	863,201.84	0.503600	144,574.50	-718,627.34	0.02
			Base 3.006813	863,201.84	0.503600	144,574.50	-718,627.34	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
16208T102	CHATHAM LODGING TRUST REIT USD.01								
	69,479.000	Local		22.072509	1,533,575.85	21.220000	1,474,344.38	-59,231.47	0.17
		Base		22.072509	1,533,575.85	21.220000	1,474,344.38	-59,231.47	0.17
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
	38,848.000	Local		43.855641	1,703,703.94	55.060000	2,138,970.88	435,266.94	0.25
		Base		43.855641	1,703,703.94	55.060000	2,138,970.88	435,266.94	0.25
163851108	CHEMOURS CO/THE COMMON STOCK								
	84,800.000	Local		50.452544	4,278,375.77	44.360000	3,761,728.00	-516,647.77	0.44
		Base		50.452544	4,278,375.77	44.360000	3,761,728.00	-516,647.77	0.44
16934W106	CHIMERIX INC COMMON STOCK USD.001								
	148,940.000	Local		5.373544	800,335.70	4.760000	708,954.40	-91,381.30	0.08
		Base		5.373544	800,335.70	4.760000	708,954.40	-91,381.30	0.08
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
	112,788.000	Local		1.874485	211,419.42	0.940000	106,020.72	-105,398.70	0.01
		Base		1.874485	211,419.42	0.940000	106,020.72	-105,398.70	0.01
171779309	CIENA CORP COMMON STOCK USD.01								
	82,992.000	Local		22.560000	1,872,299.52	26.510000	2,200,117.92	327,818.40	0.26
		Base		22.560000	1,872,299.52	26.510000	2,200,117.92	327,818.40	0.26
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	85,749.000	Local		51.943488	4,454,102.15	38.330000	3,286,759.17	-1,167,342.98	0.39
		Base		51.943488	4,454,102.15	38.330000	3,286,759.17	-1,167,342.98	0.39
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
	231,144.000	Local		3.761337	869,410.44	3.490000	806,692.56	-62,717.88	0.10
		Base		3.761337	869,410.44	3.490000	806,692.56	-62,717.88	0.10
192108504	COEUR MINING INC COMMON STOCK USD.01								
	212,169.000	Local		9.656320	2,048,771.76	7.600000	1,612,484.40	-436,287.36	0.19
		Base		9.656320	2,048,771.76	7.600000	1,612,484.40	-436,287.36	0.19
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	83,465.000	Local		48.353943	4,035,861.82	53.400000	4,457,031.00	421,169.18	0.53
		Base		48.353943	4,035,861.82	53.400000	4,457,031.00	421,169.18	0.53

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
192576106	COHU INC COMMON STOCK USD1.0								
	59,484.000	Local		23.461832	1,395,603.62	24.510000	1,457,952.84	62,349.22	0.17
		Base		23.461832	1,395,603.62	24.510000	1,457,952.84	62,349.22	0.17
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
	91,233.000	Local		42.256377	3,855,176.03	40.900000	3,731,429.70	-123,746.33	0.44
		Base		42.256377	3,855,176.03	40.900000	3,731,429.70	-123,746.33	0.44
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
	17,134.000	Local		74.742755	1,280,642.36	91.470000	1,567,246.98	286,604.62	0.19
		Base		74.742755	1,280,642.36	91.470000	1,567,246.98	286,604.62	0.19
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
	64,617.000	Local		36.557836	2,362,257.68	45.800000	2,959,458.60	597,200.92	0.35
		Base		36.557836	2,362,257.68	45.800000	2,959,458.60	597,200.92	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	94,679.000	Local		18.985972	1,797,572.81	21.110000	1,998,673.69	201,100.88	0.24
		Base		18.985972	1,797,572.81	21.110000	1,998,673.69	201,100.88	0.24
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0								
	19,509.000	Local		44.868078	875,331.34	49.950000	974,474.55	99,143.21	0.12
		Base		44.868078	875,331.34	49.950000	974,474.55	99,143.21	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	38,833.000	Local		59.455744	2,308,844.91	65.850000	2,557,153.05	248,308.14	0.30
		Base		59.455744	2,308,844.91	65.850000	2,557,153.05	248,308.14	0.30
20600T108	CONATUS PHARMACEUTICALS INC COMMON STOCK USD.0001								
	74,481.000	Local		5.480000	408,155.88	4.280000	318,778.68	-89,377.20	0.04
		Base		5.480000	408,155.88	4.280000	318,778.68	-89,377.20	0.04
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001								
	61,523.000	Local		14.913573	917,527.75	16.830000	1,035,432.09	117,904.34	0.12
		Base		14.913573	917,527.75	16.830000	1,035,432.09	117,904.34	0.12
210502100	CONSUMER PORTFOLIO SERVICES COMMON STOCK								
	59,370.000	Local		5.070764	301,051.24	4.070000	241,635.90	-59,415.34	0.03
		Base		5.070764	301,051.24	4.070000	241,635.90	-59,415.34	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		62,469.000	Local 25.769880	1,609,818.62	31.550000	1,970,896.95	361,078.33	0.23
			Base 25.769880	1,609,818.62	31.550000	1,970,896.95	361,078.33	0.23
212485106	CONVERGYS CORP COMMON STOCK							
		114,018.000	Local 25.799858	2,941,648.23	24.440000	2,786,599.92	-155,048.31	0.33
			Base 25.799858	2,941,648.23	24.440000	2,786,599.92	-155,048.31	0.33
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		31,799.000	Local 113.528163	3,610,082.06	130.670000	4,155,175.33	545,093.27	0.49
			Base 113.528163	3,610,082.06	130.670000	4,155,175.33	545,093.27	0.49
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
		65,816.000	Local 37.404291	2,461,800.84	26.300000	1,730,960.80	-730,840.04	0.20
			Base 37.404291	2,461,800.84	26.300000	1,730,960.80	-730,840.04	0.20
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	15.720000	2,039,009.76	-501,003.29	0.24
			Base 19.582547	2,540,013.05	15.720000	2,039,009.76	-501,003.29	0.24
22164K101	COTIVITI HOLDINGS INC COMMON STOCK USD.001							
		89,779.000	Local 36.009097	3,232,860.68	44.130000	3,961,947.27	729,086.59	0.47
			Base 36.009097	3,232,860.68	44.130000	3,961,947.27	729,086.59	0.47
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		29,969.000	Local 104.374050	3,127,985.91	119.020000	3,566,910.38	438,924.47	0.42
			Base 104.374050	3,127,985.91	119.020000	3,566,910.38	438,924.47	0.42
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		65,967.000	Local 31.692962	2,090,689.62	28.380000	1,872,143.46	-218,546.16	0.22
			Base 31.692962	2,090,689.62	28.380000	1,872,143.46	-218,546.16	0.22
23334L102	DSW INC CLASS A COMMON STOCK							
		78,963.000	Local 20.901306	1,650,429.85	25.820000	2,038,824.66	388,394.81	0.24
			Base 20.901306	1,650,429.85	25.820000	2,038,824.66	388,394.81	0.24
235825205	DANA INC COMMON STOCK USD.01							
		107,009.000	Local 27.694031	2,963,510.59	20.190000	2,160,511.71	-802,998.88	0.26
			Base 27.694031	2,963,510.59	20.190000	2,160,511.71	-802,998.88	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		56,399.000	Local 50.618537	2,854,834.88	47.600000	2,684,592.40	-170,242.48	0.32
			Base 50.618537	2,854,834.88	47.600000	2,684,592.40	-170,242.48	0.32
242370203	DEAN FOODS CO COMMON STOCK USD.01							
		215,431.000	Local 11.383472	2,452,352.68	10.510000	2,264,179.81	-188,172.87	0.27
			Base 11.383472	2,452,352.68	10.510000	2,264,179.81	-188,172.87	0.27
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	112.890000	3,312,305.49	1,278,284.78	0.39
			Base 69.323496	2,034,020.71	112.890000	3,312,305.49	1,278,284.78	0.39
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		147,342.000	Local 27.024239	3,981,805.43	50.170000	7,392,148.14	3,410,342.71	0.87
			Base 27.024239	3,981,805.43	50.170000	7,392,148.14	3,410,342.71	0.87
248019101	DELUXE CORP COMMON STOCK USD1.0							
		21,471.000	Local 71.138347	1,527,411.44	66.210000	1,421,594.91	-105,816.53	0.17
			Base 71.138347	1,527,411.44	66.210000	1,421,594.91	-105,816.53	0.17
24869P104	DENNY S CORP COMMON STOCK USD.01							
		62,230.000	Local 12.240524	761,727.79	15.930000	991,323.90	229,596.11	0.12
			Base 12.240524	761,727.79	15.930000	991,323.90	229,596.11	0.12
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	12.280000	4,491,520.52	551,600.39	0.53
			Base 10.771902	3,939,920.13	12.280000	4,491,520.52	551,600.39	0.53
254543101	DIODES INC COMMON STOCK USD.667							
		59,410.000	Local 31.153135	1,850,807.78	34.470000	2,047,862.70	197,054.92	0.24
			Base 31.153135	1,850,807.78	34.470000	2,047,862.70	197,054.92	0.24
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		282,573.000	Local 10.359289	2,927,255.31	5.760000	1,627,620.48	-1,299,634.83	0.19
			Base 10.359289	2,927,255.31	5.760000	1,627,620.48	-1,299,634.83	0.19
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		32,665.000	Local 84.882512	2,772,687.26	94.510000	3,087,169.15	314,481.89	0.36
			Base 84.882512	2,772,687.26	94.510000	3,087,169.15	314,481.89	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,985.000	Local 62.285387	1,929,912.72	75.660000	2,344,325.10	414,412.38	0.28
			Base 62.285387	1,929,912.72	75.660000	2,344,325.10	414,412.38	0.28
283677854	EL PASO ELECTRIC CO COMMON STOCK							
		32,379.000	Local 55.230589	1,788,311.23	59.100000	1,913,598.90	125,287.67	0.23
			Base 55.230589	1,788,311.23	59.100000	1,913,598.90	125,287.67	0.23
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK							
		34,137.000	Local 23.708695	809,343.72	15.770000	538,340.49	-271,003.23	0.06
			Base 23.708695	809,343.72	15.770000	538,340.49	-271,003.23	0.06
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01							
		37,189.000	Local 24.097503	896,162.04	27.170000	1,010,425.13	114,263.09	0.12
			Base 24.097503	896,162.04	27.170000	1,010,425.13	114,263.09	0.12
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		73,828.000	Local 68.426447	5,051,787.73	76.180000	5,624,217.04	572,429.31	0.66
			Base 68.426447	5,051,787.73	76.180000	5,624,217.04	572,429.31	0.66
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		75,480.000	Local 40.877758	3,085,453.14	50.490000	3,810,985.20	725,532.06	0.45
			Base 40.877758	3,085,453.14	50.490000	3,810,985.20	725,532.06	0.45
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		52,936.000	Local 46.242824	2,447,910.13	115.900000	6,135,282.40	3,687,372.27	0.72
			Base 46.242824	2,447,910.13	115.900000	6,135,282.40	3,687,372.27	0.72
293389102	ENNIS INC COMMON STOCK USD2.5							
		49,786.000	Local 19.798470	985,686.64	20.350000	1,013,145.10	27,458.46	0.12
			Base 19.798470	985,686.64	20.350000	1,013,145.10	27,458.46	0.12
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		106,406.000	Local 13.992155	1,488,849.27	36.550000	3,889,139.30	2,400,290.03	0.46
			Base 13.992155	1,488,849.27	36.550000	3,889,139.30	2,400,290.03	0.46

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

Books Open

Prepared by State Street

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		51,922.000	Local 22.421520	1,164,170.18	35.820000	1,859,846.04	695,675.86	0.22
			Base 22.421520	1,164,170.18	35.820000	1,859,846.04	695,675.86	0.22
29428V104	EPIZYME INC COMMON STOCK USD.0001							
		60,797.000	Local 21.048785	1,279,702.99	13.550000	823,799.35	-455,903.64	0.10
			Base 21.048785	1,279,702.99	13.550000	823,799.35	-455,903.64	0.10
296689102	ESSENDANT INC COMMON STOCK USD.1							
		99,928.000	Local 14.077012	1,406,687.69	13.220000	1,321,048.16	-85,639.53	0.16
			Base 14.077012	1,406,687.69	13.220000	1,321,048.16	-85,639.53	0.16
29786A106	ETSY INC COMMON STOCK USD.001							
		101,258.000	Local 16.423778	1,663,038.93	42.190000	4,272,075.02	2,609,036.09	0.50
			Base 16.423778	1,663,038.93	42.190000	4,272,075.02	2,609,036.09	0.50
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		56,772.000	Local 78.558529	4,459,924.82	105.450000	5,986,607.40	1,526,682.58	0.71
			Base 78.558529	4,459,924.82	105.450000	5,986,607.40	1,526,682.58	0.71
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001							
		89,167.000	Local 8.526392	760,272.78	7.200000	642,002.40	-118,270.38	0.08
			Base 8.526392	760,272.78	7.200000	642,002.40	-118,270.38	0.08
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	21.850000	1,511,845.20	371,163.63	0.18
			Base 16.485744	1,140,681.57	21.850000	1,511,845.20	371,163.63	0.18
30063P105	EXACT SCIENCES CORP COMMON STOCK USD.01							
		57,547.000	Local 51.924972	2,988,126.36	59.790000	3,440,735.13	452,608.77	0.41
			Base 51.924972	2,988,126.36	59.790000	3,440,735.13	452,608.77	0.41
30219E103	EXPRESS INC COMMON STOCK							
		316,214.000	Local 7.123626	2,252,590.32	9.150000	2,893,358.10	640,767.78	0.34
			Base 7.123626	2,252,590.32	9.150000	2,893,358.10	640,767.78	0.34
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		67,503.000	Local 32.117624	2,168,035.97	25.040000	1,690,275.12	-477,760.85	0.20
			Base 32.117624	2,168,035.97	25.040000	1,690,275.12	-477,760.85	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		30,641.000	Local 139.121832	4,262,832.05	193.320000	5,923,518.12	1,660,686.07	0.70
			Base 139.121832	4,262,832.05	193.320000	5,923,518.12	1,660,686.07	0.70
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		119,393.000	Local 20.508556	2,448,578.02	23.290000	2,780,662.97	332,084.95	0.33
			Base 20.508556	2,448,578.02	23.290000	2,780,662.97	332,084.95	0.33
31787A507	FINISAR CORPORATION COMMON STOCK USD.001							
		93,935.000	Local 22.430000	2,106,962.05	18.000000	1,690,830.00	-416,132.05	0.20
			Base 22.430000	2,106,962.05	18.000000	1,690,830.00	-416,132.05	0.20
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		370,684.000	Local 5.142196	1,906,129.79	7.650000	2,835,732.60	929,602.81	0.33
			Base 5.142196	1,906,129.79	7.650000	2,835,732.60	929,602.81	0.33
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		121,601.000	Local 14.163884	1,722,342.42	15.510000	1,886,031.51	163,689.09	0.22
			Base 14.163884	1,722,342.42	15.510000	1,886,031.51	163,689.09	0.22
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		60,106.000	Local 26.924889	1,618,347.36	30.650000	1,842,248.90	223,901.54	0.22
			Base 26.924889	1,618,347.36	30.650000	1,842,248.90	223,901.54	0.22
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		70,979.000	Local 29.641769	2,103,943.15	33.340000	2,366,439.86	262,496.71	0.28
			Base 29.641769	2,103,943.15	33.340000	2,366,439.86	262,496.71	0.28
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK							
		52,507.000	Local 38.701757	2,032,113.17	42.200000	2,215,795.40	183,682.23	0.26
			Base 38.701757	2,032,113.17	42.200000	2,215,795.40	183,682.23	0.26
320817109	FIRST MERCHANTS CORP COMMON STOCK							
		96,843.000	Local 41.347684	4,004,233.73	46.400000	4,493,515.20	489,281.47	0.53
			Base 41.347684	4,004,233.73	46.400000	4,493,515.20	489,281.47	0.53
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		134,114.000	Local 23.143447	3,103,860.25	25.470000	3,415,883.58	312,023.33	0.40
			Base 23.143447	3,103,860.25	25.470000	3,415,883.58	312,023.33	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0							
		642.000	Local 13.056106	8,382.02	20.750000	13,321.50	4,939.48	0.00
			Base 13.056106	8,382.02	20.750000	13,321.50	4,939.48	0.00
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		91,390.000	Local 17.312060	1,582,149.14	13.300000	1,215,487.00	-366,662.14	0.14
			Base 17.312060	1,582,149.14	13.300000	1,215,487.00	-366,662.14	0.14
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		6,589.000	Local 58.320000	384,270.48	59.080000	389,278.12	5,007.64	0.05
			Base 58.320000	384,270.48	59.080000	389,278.12	5,007.64	0.05
351793104	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01							
		261,087.000	Local 7.540458	1,968,715.63	7.550000	1,971,206.85	2,491.22	0.23
			Base 7.540458	1,968,715.63	7.550000	1,971,206.85	2,491.22	0.23
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25							
		121,655.000	Local 12.422586	1,511,269.70	5.360000	652,070.80	-859,198.90	0.08
			Base 12.422586	1,511,269.70	5.360000	652,070.80	-859,198.90	0.08
36162J106	GEO GROUP INC/THE REIT USD.01							
		34,894.000	Local 26.450000	922,946.30	27.540000	960,980.76	38,034.46	0.11
			Base 26.450000	922,946.30	27.540000	960,980.76	38,034.46	0.11
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		51,767.000	Local 47.949287	2,482,190.76	51.730000	2,677,906.91	195,716.15	0.32
			Base 47.949287	2,482,190.76	51.730000	2,677,906.91	195,716.15	0.32
371532102	GENESCO INC COMMON STOCK USD1.0							
		91,064.000	Local 26.623388	2,424,432.24	39.700000	3,615,240.80	1,190,808.56	0.43
			Base 26.623388	2,424,432.24	39.700000	3,615,240.80	1,190,808.56	0.43
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		255,549.000	Local 3.422501	874,616.78	4.500000	1,149,970.50	275,353.72	0.14
			Base 3.422501	874,616.78	4.500000	1,149,970.50	275,353.72	0.14
374163103	GERON CORP COMMON STOCK USD.001							
		554,096.000	Local 2.380719	1,319,146.93	3.430000	1,900,549.28	581,402.35	0.22
			Base 2.380719	1,319,146.93	3.430000	1,900,549.28	581,402.35	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		61,861.000	Local 33.239897	2,056,253.27	31.350000	1,939,342.35	-116,910.92	0.23
			Base 33.239897	2,056,253.27	31.350000	1,939,342.35	-116,910.92	0.23
389375106	GRAY TELEVISION INC COMMON STOCK							
		72,019.000	Local 16.086440	1,158,529.30	15.800000	1,137,900.20	-20,629.10	0.13
			Base 16.086440	1,158,529.30	15.800000	1,137,900.20	-20,629.10	0.13
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		30,594.000	Local 22.350036	683,777.00	18.300000	559,870.20	-123,906.80	0.07
			Base 22.350036	683,777.00	18.300000	559,870.20	-123,906.80	0.07
397624107	GREIF INC CL A COMMON STOCK							
		57,037.000	Local 59.423411	3,389,333.10	52.890000	3,016,686.93	-372,646.17	0.36
			Base 59.423411	3,389,333.10	52.890000	3,016,686.93	-372,646.17	0.36
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		52,334.000	Local 39.501317	2,067,261.92	37.610000	1,968,281.74	-98,980.18	0.23
			Base 39.501317	2,067,261.92	37.610000	1,968,281.74	-98,980.18	0.23
40416E103	HCI GROUP INC COMMON STOCK							
		68,855.000	Local 37.708426	2,596,413.64	41.570000	2,862,302.35	265,888.71	0.34
			Base 37.708426	2,596,413.64	41.570000	2,862,302.35	265,888.71	0.34
40418F108	HFF INC CLASS A COMMON STOCK USD.01							
		72,054.000	Local 39.790962	2,867,098.00	34.350000	2,475,054.90	-392,043.10	0.29
			Base 39.790962	2,867,098.00	34.350000	2,475,054.90	-392,043.10	0.29
404609109	HACKETT GROUP INC/THE COMMON STOCK USD.001							
		58,185.000	Local 14.770967	859,448.69	16.070000	935,032.95	75,584.26	0.11
			Base 14.770967	859,448.69	16.070000	935,032.95	75,584.26	0.11
40537Q605	HALCON RESOURCES CORP COMMON STOCK USD.0001							
		10,207.000	Local 5.963900	60,873.53	4.390000	44,808.73	-16,064.80	0.01
			Base 5.963900	60,873.53	4.390000	44,808.73	-16,064.80	0.01
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	16.870000	1,078,009.87	-45,225.65	0.13
			Base 17.577746	1,123,235.52	16.870000	1,078,009.87	-45,225.65	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01							
		50,684.000	Local 45.871062	2,324,928.93	57.250000	2,901,659.00	576,730.07	0.34
			Base 45.871062	2,324,928.93	57.250000	2,901,659.00	576,730.07	0.34
407497106	HAMILTON LANE INC CLASS A COMMON STOCK							
		23,981.000	Local 38.005605	911,412.41	47.970000	1,150,368.57	238,956.16	0.14
			Base 38.005605	911,412.41	47.970000	1,150,368.57	238,956.16	0.14
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		41,366.000	Local 48.834934	2,020,105.88	46.650000	1,929,723.90	-90,381.98	0.23
			Base 48.834934	2,020,105.88	46.650000	1,929,723.90	-90,381.98	0.23
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	28.350000	3,847,605.30	-196,230.72	0.45
			Base 29.795871	4,043,836.02	28.350000	3,847,605.30	-196,230.72	0.45
415864107	HARSCO CORP COMMON STOCK USD1.25							
		151,022.000	Local 21.223344	3,205,191.83	22.100000	3,337,586.20	132,394.37	0.39
			Base 21.223344	3,205,191.83	22.100000	3,337,586.20	132,394.37	0.39
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		71,227.000	Local 36.250689	2,582,027.85	35.950000	2,560,610.65	-21,417.20	0.30
			Base 36.250689	2,582,027.85	35.950000	2,560,610.65	-21,417.20	0.30
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		27,623.000	Local 48.860002	1,349,659.83	54.850000	1,515,121.55	165,461.72	0.18
			Base 48.860002	1,349,659.83	54.850000	1,515,121.55	165,461.72	0.18
422704106	HECLA MINING CO COMMON STOCK USD.25							
		325,035.000	Local 5.219774	1,696,609.32	3.480000	1,131,121.80	-565,487.52	0.13
			Base 5.219774	1,696,609.32	3.480000	1,131,121.80	-565,487.52	0.13
42727J102	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001							
		119,914.000	Local 14.525260	1,741,782.01	16.670000	1,998,966.38	257,184.37	0.24
			Base 14.525260	1,741,782.01	16.670000	1,998,966.38	257,184.37	0.24
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	21.450000	2,971,447.05	292,386.61	0.35
			Base 19.339347	2,679,060.44	21.450000	2,971,447.05	292,386.61	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
42805E306	HESKA CORP COMMON STOCK USD.001							
		18,713.000	Local 91.120390	1,705,135.85	103.790000	1,942,222.27	237,086.42	0.23
			Base 91.120390	1,705,135.85	103.790000	1,942,222.27	237,086.42	0.23
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		123,645.000	Local 14.124371	1,746,407.84	22.900000	2,831,470.50	1,085,062.66	0.33
			Base 14.124371	1,746,407.84	22.900000	2,831,470.50	1,085,062.66	0.33
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		405,901.000	Local 5.392940	2,188,999.83	6.080000	2,467,878.08	278,878.25	0.29
			Base 5.392940	2,188,999.83	6.080000	2,467,878.08	278,878.25	0.29
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		108,550.000	Local 25.703487	2,790,113.50	22.070000	2,395,698.50	-394,415.00	0.28
			Base 25.703487	2,790,113.50	22.070000	2,395,698.50	-394,415.00	0.28
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		53,142.000	Local 25.070357	1,332,288.92	22.560000	1,198,883.52	-133,405.40	0.14
			Base 25.070357	1,332,288.92	22.560000	1,198,883.52	-133,405.40	0.14
439038100	HOOKER FURNITURE CORP COMMON STOCK							
		16,943.000	Local 45.853908	776,902.77	46.900000	794,626.70	17,723.93	0.09
			Base 45.853908	776,902.77	46.900000	794,626.70	17,723.93	0.09
440894103	HORTONWORKS INC COMMON STOCK USD.0001							
		230,598.000	Local 16.933970	3,904,939.71	18.220000	4,201,495.56	296,555.85	0.50
			Base 16.933970	3,904,939.71	18.220000	4,201,495.56	296,555.85	0.50
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		19,163.000	Local 179.065195	3,431,426.33	293.650000	5,627,214.95	2,195,788.62	0.66
			Base 179.065195	3,431,426.33	293.650000	5,627,214.95	2,195,788.62	0.66
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	75.800000	4,953,075.20	-422,358.08	0.58
			Base 82.263609	5,375,433.28	75.800000	4,953,075.20	-422,358.08	0.58
451107106	IDACORP INC COMMON STOCK							
		17,990.000	Local 86.039395	1,547,848.72	92.240000	1,659,397.60	111,548.88	0.20
			Base 86.039395	1,547,848.72	92.240000	1,659,397.60	111,548.88	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45321L100	IMPERVA INC COMMON STOCK USD.001							
		56,702.000	Local 42.853774	2,429,894.68	48.250000	2,735,871.50	305,976.82	0.32
			Base 42.853774	2,429,894.68	48.250000	2,735,871.50	305,976.82	0.32
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	1.910000	222,799.59	-82,098.66	0.03
			Base 2.613809	304,898.25	1.910000	222,799.59	-82,098.66	0.03
45685L100	INFREAREIT INC REIT USD.01							
		59,379.000	Local 22.159882	1,315,831.65	22.170000	1,316,432.43	600.78	0.16
			Base 22.159882	1,315,831.65	22.170000	1,316,432.43	600.78	0.16
457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05							
		12,241.000	Local 28.014665	342,927.52	31.800000	389,263.80	46,336.28	0.05
			Base 28.014665	342,927.52	31.800000	389,263.80	46,336.28	0.05
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		67,902.000	Local 43.244925	2,936,416.91	48.930000	3,322,444.86	386,027.95	0.39
			Base 43.244925	2,936,416.91	48.930000	3,322,444.86	386,027.95	0.39
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	23.650000	1,174,104.25	-330,893.20	0.14
			Base 30.315187	1,504,997.45	23.650000	1,174,104.25	-330,893.20	0.14
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001							
		31,336.000	Local 49.290682	1,544,572.81	47.600000	1,491,593.60	-52,979.21	0.18
			Base 49.290682	1,544,572.81	47.600000	1,491,593.60	-52,979.21	0.18
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		104,188.000	Local 43.610279	4,543,667.74	95.250000	9,923,907.00	5,380,239.26	1.17
			Base 43.610279	4,543,667.74	95.250000	9,923,907.00	5,380,239.26	1.17
45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	13.800000	1,385,865.00	-34,268.03	0.16
			Base 14.141230	1,420,133.03	13.800000	1,385,865.00	-34,268.03	0.16
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001							
		34,930.000	Local 26.372050	921,175.72	31.880000	1,113,568.40	192,392.68	0.13
			Base 26.372050	921,175.72	31.880000	1,113,568.40	192,392.68	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		117,108.000	Local 10.269240	1,202,610.18	7.240000	847,861.92	-354,748.26	0.10
			Base 10.269240	1,202,610.18	7.240000	847,861.92	-354,748.26	0.10
458665304	INTERFACE INC COMMON STOCK USD.1							
		148,842.000	Local 22.171061	3,299,985.11	22.950000	3,415,923.90	115,938.79	0.40
			Base 22.171061	3,299,985.11	22.950000	3,415,923.90	115,938.79	0.40
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	Local 29.963469	1,393,241.36	37.450000	1,741,350.10	348,108.74	0.21
			Base 29.963469	1,393,241.36	37.450000	1,741,350.10	348,108.74	0.21
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	Local 9.046147	430,840.83	4.850000	230,990.95	-199,849.88	0.03
			Base 9.046147	430,840.83	4.850000	230,990.95	-199,849.88	0.03
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01							
		23,248.000	Local 23.719471	551,430.26	20.920000	486,348.16	-65,082.10	0.06
			Base 23.719471	551,430.26	20.920000	486,348.16	-65,082.10	0.06
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		43,151.000	Local 95.840475	4,135,612.34	85.120000	3,673,013.12	-462,599.22	0.43
			Base 95.840475	4,135,612.34	85.120000	3,673,013.12	-462,599.22	0.43
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		11,767.000	Local 72.892875	857,730.46	84.530000	994,664.51	136,934.05	0.12
			Base 72.892875	857,730.46	84.530000	994,664.51	136,934.05	0.12
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		3,225.000	Local 83.477802	269,215.91	86.610000	279,317.25	10,101.34	0.03
			Base 83.477802	269,215.91	86.610000	279,317.25	10,101.34	0.03
48242W106	KBR INC COMMON STOCK USD.001							
		86,661.000	Local 18.904249	1,638,261.12	17.920000	1,552,965.12	-85,296.00	0.18
			Base 18.904249	1,638,261.12	17.920000	1,552,965.12	-85,296.00	0.18
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	Local 23.869492	5,330,654.22	27.240000	6,083,373.00	752,718.78	0.72
			Base 23.869492	5,330,654.22	27.240000	6,083,373.00	752,718.78	0.72

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

Books Open

Prepared by State Street

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		19,775.000	Local 26.920248	532,347.91	22.450000	443,948.75	-88,399.16	0.05
			Base 26.920248	532,347.91	22.450000	443,948.75	-88,399.16	0.05
498904200	KNOLL INC COMMON STOCK USD.01							
		117,009.000	Local 20.288452	2,373,931.49	20.810000	2,434,957.29	61,025.80	0.29
			Base 20.288452	2,373,931.49	20.810000	2,434,957.29	61,025.80	0.29
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
		97,630.000	Local 40.365916	3,940,924.40	38.210000	3,730,442.30	-210,482.10	0.44
			Base 40.365916	3,940,924.40	38.210000	3,730,442.30	-210,482.10	0.44
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		48,177.000	Local 44.263993	2,132,506.37	38.350000	1,847,587.95	-284,918.42	0.22
			Base 44.263993	2,132,506.37	38.350000	1,847,587.95	-284,918.42	0.22
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		61,331.000	Local 27.109595	1,662,658.55	30.600000	1,876,728.60	214,070.05	0.22
			Base 27.109595	1,662,658.55	30.600000	1,876,728.60	214,070.05	0.22
505743104	LADDER CAPITAL CORP REIT REIT USD.001							
		131,030.000	Local 13.901369	1,821,496.43	15.620000	2,046,688.60	225,192.17	0.24
			Base 13.901369	1,821,496.43	15.620000	2,046,688.60	225,192.17	0.24
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		107,244.000	Local 18.998615	2,037,487.43	14.550000	1,560,400.20	-477,087.23	0.18
			Base 18.998615	2,037,487.43	14.550000	1,560,400.20	-477,087.23	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01							
		133,902.000	Local 29.001740	3,883,390.99	34.230000	4,583,465.46	700,074.47	0.54
			Base 29.001740	3,883,390.99	34.230000	4,583,465.46	700,074.47	0.54
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	6.560000	1,320,272.16	-7,670.71	0.16
			Base 6.598113	1,327,942.87	6.560000	1,320,272.16	-7,670.71	0.16
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
		15,902.000	Local 232.313183	3,694,244.24	213.800000	3,399,847.60	-294,396.64	0.40
			Base 232.313183	3,694,244.24	213.800000	3,399,847.60	-294,396.64	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		358,314.000	Local 10.272702	3,680,853.08	8.730000	3,128,081.22	-552,771.86	0.37
			Base 10.272702	3,680,853.08	8.730000	3,128,081.22	-552,771.86	0.37
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01							
		19,225.000	Local 58.437918	1,123,468.97	48.800000	938,180.00	-185,288.97	0.11
			Base 58.437918	1,123,468.97	48.800000	938,180.00	-185,288.97	0.11
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	29.530000	884,157.73	263,762.57	0.10
			Base 20.720589	620,395.16	29.530000	884,157.73	263,762.57	0.10
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		78,283.000	Local 30.878920	2,417,294.48	30.770000	2,408,767.91	-8,526.57	0.28
			Base 30.878920	2,417,294.48	30.770000	2,408,767.91	-8,526.57	0.28
55276F107	MCBC HOLDINGS INC COMMON STOCK USD.01							
		35,564.000	Local 22.304889	793,251.08	28.950000	1,029,577.80	236,326.72	0.12
			Base 22.304889	793,251.08	28.950000	1,029,577.80	236,326.72	0.12
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		493,190.000	Local 12.173776	6,003,984.54	10.720000	5,286,996.80	-716,987.74	0.62
			Base 12.173776	6,003,984.54	10.720000	5,286,996.80	-716,987.74	0.62
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	35.460000	1,235,178.18	205,218.24	0.15
			Base 29.568511	1,029,959.94	35.460000	1,235,178.18	205,218.24	0.15
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		67,273.000	Local 83.625136	5,625,713.77	95.950000	6,454,844.35	829,130.58	0.76
			Base 83.625136	5,625,713.77	95.950000	6,454,844.35	829,130.58	0.76
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01							
		34,612.000	Local 31.534355	1,091,467.08	41.940000	1,451,627.28	360,160.20	0.17
			Base 31.534355	1,091,467.08	41.940000	1,451,627.28	360,160.20	0.17
56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01							
		28,352.000	Local 16.759687	475,170.64	33.960000	962,833.92	487,663.28	0.11
			Base 16.759687	475,170.64	33.960000	962,833.92	487,663.28	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		84,437.000	Local 40.978575	3,460,107.97	47.010000	3,969,383.37	509,275.40	0.47
			Base 40.978575	3,460,107.97	47.010000	3,969,383.37	509,275.40	0.47
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		89,448.000	Local 41.681317	3,728,310.42	25.860000	2,313,125.28	-1,415,185.14	0.27
			Base 41.681317	3,728,310.42	25.860000	2,313,125.28	-1,415,185.14	0.27
56382Q102	MANNING + NAPIER INC COMMON STOCK USD.01							
		97,084.000	Local 4.941028	479,694.72	3.100000	300,960.40	-178,734.32	0.04
			Base 4.941028	479,694.72	3.100000	300,960.40	-178,734.32	0.04
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	39.010000	2,075,644.08	606,778.32	0.25
			Base 27.606107	1,468,865.76	39.010000	2,075,644.08	606,778.32	0.25
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		39,746.000	Local 119.341330	4,743,340.51	112.960000	4,489,708.16	-253,632.35	0.53
			Base 119.341330	4,743,340.51	112.960000	4,489,708.16	-253,632.35	0.53
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	97.650000	1,961,983.80	203,517.14	0.23
			Base 87.520738	1,758,466.66	97.650000	1,961,983.80	203,517.14	0.23
57776J100	MAXLINEAR INC COMMON STOCK							
		120,349.000	Local 23.696079	2,851,799.42	15.590000	1,876,240.91	-975,558.51	0.22
			Base 23.696079	2,851,799.42	15.590000	1,876,240.91	-975,558.51	0.22
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		27,154.000	Local 57.437843	1,559,667.20	160.160000	4,348,984.64	2,789,317.44	0.51
			Base 57.437843	1,559,667.20	160.160000	4,348,984.64	2,789,317.44	0.51
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
58958U103	MERIDIAN BANCORP INC COMMON STOCK							
		21,633.000	Local 19.740034	427,036.16	19.150000	414,271.95	-12,764.21	0.05
			Base 19.740034	427,036.16	19.150000	414,271.95	-12,764.21	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 US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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							
		97,547.000	Local 42.036396	4,100,524.28	51.200000	4,994,406.40	893,882.12	0.59
			Base 42.036396	4,100,524.28	51.200000	4,994,406.40	893,882.12	0.59
59001K100	MERITOR INC COMMON STOCK USD1.0							
		30,905.000	Local 26.328330	813,677.05	20.570000	635,715.85	-177,961.20	0.08
			Base 26.328330	813,677.05	20.570000	635,715.85	-177,961.20	0.08
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		20,368.000	Local 81.363815	1,657,218.18	97.400000	1,983,843.20	326,625.02	0.23
			Base 81.363815	1,657,218.18	97.400000	1,983,843.20	326,625.02	0.23
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	40.300000	3,281,870.80	-169,880.64	0.39
			Base 42.386063	3,451,751.44	40.300000	3,281,870.80	-169,880.64	0.39
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	33.900000	2,881,737.30	-94,685.61	0.34
			Base 35.013857	2,976,422.91	33.900000	2,881,737.30	-94,685.61	0.34
602496101	MIMEDX GROUP INC COMMON STOCK USD.001							
		229,000.000	Local 12.345492	2,827,117.65	6.390000	1,463,310.00	-1,363,807.65	0.17
			Base 12.345492	2,827,117.65	6.390000	1,463,310.00	-1,363,807.65	0.17
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		79,868.000	Local 68.040365	5,434,247.84	97.940000	7,822,271.92	2,388,024.08	0.92
			Base 68.040365	5,434,247.84	97.940000	7,822,271.92	2,388,024.08	0.92
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		128,633.000	Local 17.858098	2,297,140.68	20.450000	2,630,544.85	333,404.17	0.31
			Base 17.858098	2,297,140.68	20.450000	2,630,544.85	333,404.17	0.31
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		13,914.000	Local 86.064060	1,197,495.33	77.960000	1,084,735.44	-112,759.89	0.13
			Base 86.064060	1,197,495.33	77.960000	1,084,735.44	-112,759.89	0.13
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
		85,318.000	Local 11.431335	975,298.65	11.720000	999,926.96	24,628.31	0.12
			Base 11.431335	975,298.65	11.720000	999,926.96	24,628.31	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 US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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								
	86,911.000	Local	15.725221	1,366,694.72	21.000000	1,825,131.00	458,436.28	0.22	
		Base	15.725221	1,366,694.72	21.000000	1,825,131.00	458,436.28	0.22	
62914B100	NIC INC COMMON STOCK								
	135,205.000	Local	17.249773	2,332,255.55	15.550000	2,102,437.75	-229,817.80	0.25	
		Base	17.249773	2,332,255.55	15.550000	2,102,437.75	-229,817.80	0.25	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	103,000.000	Local	11.759006	1,211,177.63	16.300000	1,678,900.00	467,722.37	0.20	
		Base	11.759006	1,211,177.63	16.300000	1,678,900.00	467,722.37	0.20	
62942X405	NRG YIELD INC CLASS C COMMON STOCK								
	30,417.000	Local	19.644878	597,538.26	17.200000	523,172.40	-74,365.86	0.06	
		Base	19.644878	597,538.26	17.200000	523,172.40	-74,365.86	0.06	
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
	61,806.000	Local	36.564679	2,259,916.56	34.500000	2,132,307.00	-127,609.56	0.25	
		Base	36.564679	2,259,916.56	34.500000	2,132,307.00	-127,609.56	0.25	
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
	79,863.000	Local	17.094074	1,365,184.01	22.140000	1,768,166.82	402,982.81	0.21	
		Base	17.094074	1,365,184.01	22.140000	1,768,166.82	402,982.81	0.21	
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
	20,156.000	Local	92.090947	1,856,185.13	48.830000	984,217.48	-871,967.65	0.12	
		Base	92.090947	1,856,185.13	48.830000	984,217.48	-871,967.65	0.12	
64031N108	NELNET INC CL A COMMON STOCK USD.01								
	9,298.000	Local	50.136907	466,172.96	58.410000	543,096.18	76,923.22	0.06	
		Base	50.136907	466,172.96	58.410000	543,096.18	76,923.22	0.06	
64111Q104	NETGEAR INC COMMON STOCK USD.001								
	48,765.000	Local	48.712426	2,375,461.45	62.500000	3,047,812.50	672,351.05	0.36	
		Base	48.712426	2,375,461.45	62.500000	3,047,812.50	672,351.05	0.36	
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
	65,468.000	Local	41.750308	2,733,309.17	44.750000	2,929,693.00	196,383.83	0.35	
		Base	41.750308	2,733,309.17	44.750000	2,929,693.00	196,383.83	0.35	

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01	92,114.000	Local 10.432681	960,995.96	4.760000	438,462.64	-522,533.32	0.05
			Base 10.432681	960,995.96	4.760000	438,462.64	-522,533.32	0.05
65336K103	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	574.000	Local 61.800000	35,473.20	73.400000	42,131.60	6,658.40	0.00
			Base 61.800000	35,473.20	73.400000	42,131.60	6,658.40	0.00
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	23,320.000	Local 64.436759	1,502,665.21	63.800000	1,487,816.00	-14,849.21	0.18
			Base 64.436759	1,502,665.21	63.800000	1,487,816.00	-14,849.21	0.18
670704105	NUVASIVE INC COMMON STOCK USD.001	27,801.000	Local 52.075018	1,447,737.58	52.120000	1,448,988.12	1,250.54	0.17
			Base 52.075018	1,447,737.58	52.120000	1,448,988.12	1,250.54	0.17
67072V103	NXSTAGE MEDICAL INC COMMON STOCK USD.001	69,949.000	Local 26.750847	1,871,195.02	27.900000	1,951,577.10	80,382.08	0.23
			Base 26.750847	1,871,195.02	27.900000	1,951,577.10	80,382.08	0.23
67103X102	OFG BANCORP COMMON STOCK USD1.0	103,093.000	Local 10.005742	1,031,521.91	14.050000	1,448,456.65	416,934.74	0.17
			Base 10.005742	1,031,521.91	14.050000	1,448,456.65	416,934.74	0.17
676220106	OFFICE DEPOT INC COMMON STOCK USD.01	223,233.000	Local 4.869360	1,087,001.91	2.550000	569,244.15	-517,757.76	0.07
			Base 4.869360	1,087,001.91	2.550000	569,244.15	-517,757.76	0.07
679295105	OKTA INC COMMON STOCK	41,117.000	Local 27.650000	1,136,885.05	50.370000	2,071,063.29	934,178.24	0.24
			Base 27.650000	1,136,885.05	50.370000	2,071,063.29	934,178.24	0.24
68235P108	ONE GAS INC COMMON STOCK	45,156.000	Local 72.926940	3,293,088.90	74.740000	3,374,959.44	81,870.54	0.40
			Base 72.926940	3,293,088.90	74.740000	3,374,959.44	81,870.54	0.40
68287N100	ONESPAN INC COMMON STOCK USD.001	90,645.000	Local 13.171434	1,193,924.68	19.650000	1,781,174.25	587,249.57	0.21
			Base 13.171434	1,193,924.68	19.650000	1,781,174.25	587,249.57	0.21

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
684000102	OPUS BANK COMMON STOCK							
		87,041.000	Local 24.593633	2,140,654.43	28.700000	2,498,076.70	357,422.27	0.29
			Base 24.593633	2,140,654.43	28.700000	2,498,076.70	357,422.27	0.29
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		141,922.000	Local 21.500029	3,051,327.15	16.470000	2,337,455.34	-713,871.81	0.28
			Base 21.500029	3,051,327.15	16.470000	2,337,455.34	-713,871.81	0.28
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	8.260000	238,870.94	43,089.31	0.03
			Base 6.770000	195,781.63	8.260000	238,870.94	43,089.31	0.03
68827R108	OSIRIS THERAPEUTICS INC COMMON STOCK USD.001							
		89,050.000	Local 5.482426	488,210.07	9.650000	859,332.50	371,122.43	0.10
			Base 5.482426	488,210.07	9.650000	859,332.50	371,122.43	0.10
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		19,207.000	Local 69.897009	1,342,511.85	82.980000	1,593,796.86	251,285.01	0.19
			Base 69.897009	1,342,511.85	82.980000	1,593,796.86	251,285.01	0.19
69349H107	PNM RESOURCES INC COMMON STOCK							
		123,318.000	Local 39.670782	4,892,121.47	38.900000	4,797,070.20	-95,051.27	0.57
			Base 39.670782	4,892,121.47	38.900000	4,797,070.20	-95,051.27	0.57
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
		42,734.000	Local 73.286863	3,131,840.79	93.360000	3,989,646.24	857,805.45	0.47
			Base 73.286863	3,131,840.79	93.360000	3,989,646.24	857,805.45	0.47
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		157,127.000	Local 20.198787	3,173,774.85	33.730000	5,299,893.71	2,126,118.86	0.63
			Base 20.198787	3,173,774.85	33.730000	5,299,893.71	2,126,118.86	0.63
69423U305	PACIFIC ETHANOL INC COMMON STOCK USD.001							
		7,237.000	Local 20.997597	151,959.61	2.600000	18,816.20	-133,143.41	0.00
			Base 20.997597	151,959.61	2.600000	18,816.20	-133,143.41	0.00
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		36,818.000	Local 54.620536	2,011,018.89	56.850000	2,093,103.30	82,084.41	0.25
			Base 54.620536	2,011,018.89	56.850000	2,093,103.30	82,084.41	0.25

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

Books Open

Prepared by State Street

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
70338P100	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01							
		76,140.000	Local 24.005966	1,827,814.24	18.750000	1,427,625.00	-400,189.24	0.17
			Base 24.005966	1,827,814.24	18.750000	1,427,625.00	-400,189.24	0.17
704551100	PEABODY ENERGY CORP COMMON STOCK							
		53,053.000	Local 29.687605	1,575,016.50	45.480000	2,412,850.44	837,833.94	0.28
			Base 29.687605	1,575,016.50	45.480000	2,412,850.44	837,833.94	0.28
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		45,272.000	Local 35.153410	1,591,465.20	38.800000	1,756,553.60	165,088.40	0.21
			Base 35.153410	1,591,465.20	38.800000	1,756,553.60	165,088.40	0.21
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
		34,434.000	Local 58.408191	2,011,227.64	54.800000	1,886,983.20	-124,244.44	0.22
			Base 58.408191	2,011,227.64	54.800000	1,886,983.20	-124,244.44	0.22
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		183,839.000	Local 22.511721	4,138,532.33	33.590000	6,175,152.01	2,036,619.68	0.73
			Base 22.511721	4,138,532.33	33.590000	6,175,152.01	2,036,619.68	0.73
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		118,256.000	Local 17.580000	2,078,940.48	18.990000	2,245,681.44	166,740.96	0.27
			Base 17.580000	2,078,940.48	18.990000	2,245,681.44	166,740.96	0.27
70932B101	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	19.650000	908,674.95	79,986.00	0.11
			Base 17.920311	828,688.95	19.650000	908,674.95	79,986.00	0.11
72348Y105	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01							
		40,928.000	Local 20.216836	827,434.68	33.730000	1,380,501.44	553,066.76	0.16
			Base 20.216836	827,434.68	33.730000	1,380,501.44	553,066.76	0.16
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1							
		333,997.000	Local 3.095236	1,033,799.41	5.850000	1,953,882.45	920,083.04	0.23
			Base 3.095236	1,033,799.41	5.850000	1,953,882.45	920,083.04	0.23
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01							
		24,162.000	Local 60.300000	1,456,968.60	76.850000	1,856,849.70	399,881.10	0.22
			Base 60.300000	1,456,968.60	76.850000	1,856,849.70	399,881.10	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
727493108	PLANTRONICS INC COMMON STOCK USD.01								
	39,761.000	Local	45.452018	1,807,217.69	76.250000	3,031,776.25	1,224,558.56	0.36	
		Base	45.452018	1,807,217.69	76.250000	3,031,776.25	1,224,558.56	0.36	
729132100	PLEXUS CORP COMMON STOCK USD.01								
	65,652.000	Local	54.715142	3,592,158.50	59.540000	3,908,920.08	316,761.58	0.46	
		Base	54.715142	3,592,158.50	59.540000	3,908,920.08	316,761.58	0.46	
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
	61,412.000	Local	46.143243	2,833,748.82	42.760000	2,625,977.12	-207,771.70	0.31	
		Base	46.143243	2,833,748.82	42.760000	2,625,977.12	-207,771.70	0.31	
737630103	POTLATCHDELTA CORP REIT USD1.0								
	94,838.000	Local	50.866355	4,824,063.34	50.850000	4,822,512.30	-1,551.04	0.57	
		Base	50.866355	4,824,063.34	50.850000	4,822,512.30	-1,551.04	0.57	
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
	16,761.000	Local	72.957547	1,222,841.45	73.050000	1,224,391.05	1,549.60	0.14	
		Base	72.957547	1,222,841.45	73.050000	1,224,391.05	1,549.60	0.14	
74039L103	PREFERRED APARTMENT COMMUN A REIT USD.01								
	99,533.000	Local	16.835153	1,675,653.28	16.990000	1,691,065.67	15,412.39	0.20	
		Base	16.835153	1,675,653.28	16.990000	1,691,065.67	15,412.39	0.20	
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
	70,479.000	Local	27.621356	1,946,725.54	27.230000	1,919,143.17	-27,582.37	0.23	
		Base	27.621356	1,946,725.54	27.230000	1,919,143.17	-27,582.37	0.23	
74164M108	PRIMERICA INC COMMON STOCK								
	15,929.000	Local	78.619402	1,252,328.45	99.600000	1,586,528.40	334,199.95	0.19	
		Base	78.619402	1,252,328.45	99.600000	1,586,528.40	334,199.95	0.19	
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
	107,278.000	Local	36.561154	3,922,207.49	38.820000	4,164,531.96	242,324.47	0.49	
		Base	36.561154	3,922,207.49	38.820000	4,164,531.96	242,324.47	0.49	
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025								
	79,720.000	Local	23.540152	1,876,620.92	20.830000	1,660,567.60	-216,053.32	0.20	
		Base	23.540152	1,876,620.92	20.830000	1,660,567.60	-216,053.32	0.20	

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74965L101	RLJ LODGING TRUST REIT							
		325,522.000	Local 21.934033	7,140,010.26	22.050000	7,177,760.10	37,749.84	0.85
			Base 21.934033	7,140,010.26	22.050000	7,177,760.10	37,749.84	0.85
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		196,169.000	Local 18.489522	3,627,070.99	16.220000	3,181,861.18	-445,209.81	0.38
			Base 18.489522	3,627,070.99	16.220000	3,181,861.18	-445,209.81	0.38
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01							
		99,351.000	Local 13.407240	1,332,022.74	13.210000	1,312,426.71	-19,596.03	0.15
			Base 13.407240	1,332,022.74	13.210000	1,312,426.71	-19,596.03	0.15
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		98,533.000	Local 13.543930	1,334,524.03	17.090000	1,683,928.97	349,404.94	0.20
			Base 13.543930	1,334,524.03	17.090000	1,683,928.97	349,404.94	0.20
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		12,786.000	Local 63.897098	816,988.29	52.450000	670,625.70	-146,362.59	0.08
			Base 63.897098	816,988.29	52.450000	670,625.70	-146,362.59	0.08
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		30,593.000	Local 12.472387	381,567.74	17.850000	546,085.05	164,517.31	0.06
			Base 12.472387	381,567.74	17.850000	546,085.05	164,517.31	0.06
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		107,440.000	Local 35.146442	3,776,133.75	47.040000	5,053,977.60	1,277,843.85	0.60
			Base 35.146442	3,776,133.75	47.040000	5,053,977.60	1,277,843.85	0.60
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	27.450000	1,288,008.90	-25,413.21	0.15
			Base 27.991605	1,313,422.11	27.450000	1,288,008.90	-25,413.21	0.15
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		16,263.000	Local 92.871781	1,510,373.78	80.970000	1,316,815.11	-193,558.67	0.16
			Base 92.871781	1,510,373.78	80.970000	1,316,815.11	-193,558.67	0.16
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	2.850000	274,714.35	-114,780.54	0.03
			Base 4.040781	389,494.89	2.850000	274,714.35	-114,780.54	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		49,249.000	Local 26.017515	1,281,336.58	29.600000	1,457,770.40	176,433.82	0.17
			Base 26.017515	1,281,336.58	29.600000	1,457,770.40	176,433.82	0.17
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		36,243.000	Local 46.872264	1,698,791.47	43.380000	1,572,221.34	-126,570.13	0.19
			Base 46.872264	1,698,791.47	43.380000	1,572,221.34	-126,570.13	0.19
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		46,951.000	Local 20.586932	966,577.05	28.050000	1,316,975.55	350,398.50	0.16
			Base 20.586932	966,577.05	28.050000	1,316,975.55	350,398.50	0.16
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	83.150000	3,127,936.70	813,823.72	0.37
			Base 61.516109	2,314,112.98	83.150000	3,127,936.70	813,823.72	0.37
784635104	SPX CORP COMMON STOCK USD.01							
		23,342.000	Local 29.870000	697,225.54	35.050000	818,137.10	120,911.56	0.10
			Base 29.870000	697,225.54	35.050000	818,137.10	120,911.56	0.10
78709Y105	SAIA INC COMMON STOCK USD.001							
		32,586.000	Local 62.618382	2,040,482.58	80.850000	2,634,578.10	594,095.52	0.31
			Base 62.618382	2,040,482.58	80.850000	2,634,578.10	594,095.52	0.31
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		45,107.000	Local 154.501977	6,969,120.67	105.150000	4,743,001.05	-2,226,119.62	0.56
			Base 154.501977	6,969,120.67	105.150000	4,743,001.05	-2,226,119.62	0.56
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		19,545.000	Local 41.492777	810,976.32	41.010000	801,540.45	-9,435.87	0.09
			Base 41.492777	810,976.32	41.010000	801,540.45	-9,435.87	0.09
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	14.200000	1,382,810.20	-189,213.66	0.16
			Base 16.143024	1,572,023.86	14.200000	1,382,810.20	-189,213.66	0.16
801056102	SANMINA CORP COMMON STOCK USD.01							
		133,242.000	Local 36.383072	4,847,753.24	29.300000	3,903,990.60	-943,762.64	0.46
			Base 36.383072	4,847,753.24	29.300000	3,903,990.60	-943,762.64	0.46

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

Books Open

Prepared by State Street



# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
806037107	SCANSOURCE INC COMMON STOCK							
		26,966.000	Local 44.282408	1,194,119.41	40.300000	1,086,729.80	-107,389.61	0.13
			Base 44.282408	1,194,119.41	40.300000	1,086,729.80	-107,389.61	0.13
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0							
		71,815.000	Local 35.216063	2,529,041.58	44.500000	3,195,767.50	666,725.92	0.38
			Base 35.216063	2,529,041.58	44.500000	3,195,767.50	666,725.92	0.38
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		45,488.000	Local 66.779344	3,037,658.82	80.930000	3,681,343.84	643,685.02	0.43
			Base 66.779344	3,037,658.82	80.930000	3,681,343.84	643,685.02	0.43
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		93,395.000	Local 43.742910	4,085,369.12	49.150000	4,590,364.25	504,995.13	0.54
			Base 43.742910	4,085,369.12	49.150000	4,590,364.25	504,995.13	0.54
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		47,205.000	Local 24.210000	1,142,833.05	31.580000	1,490,733.90	347,900.85	0.18
			Base 24.210000	1,142,833.05	31.580000	1,490,733.90	347,900.85	0.18
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		40,855.000	Local 79.451533	3,245,992.40	99.600000	4,069,158.00	823,165.60	0.48
			Base 79.451533	3,245,992.40	99.600000	4,069,158.00	823,165.60	0.48
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01							
		95,416.000	Local 30.499198	2,910,111.48	32.150000	3,067,624.40	157,512.92	0.36
			Base 30.499198	2,910,111.48	32.150000	3,067,624.40	157,512.92	0.36
835451105	SONIC CORP COMMON STOCK USD.01							
		79,501.000	Local 24.827737	1,973,829.88	34.420000	2,736,424.42	762,594.54	0.32
			Base 24.827737	1,973,829.88	34.420000	2,736,424.42	762,594.54	0.32
835898107	SOTHEBY S COMMON STOCK USD.01							
		36,959.000	Local 47.249864	1,746,307.71	54.340000	2,008,352.06	262,044.35	0.24
			Base 47.249864	1,746,307.71	54.340000	2,008,352.06	262,044.35	0.24
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
		51,250.000	Local 74.360790	3,810,990.50	76.270000	3,908,837.50	97,847.00	0.46
			Base 74.360790	3,810,990.50	76.270000	3,908,837.50	97,847.00	0.46

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

Books Open

Prepared by State Street

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
847215100	SPARTANNASH CO COMMON STOCK								
	40,123.000	Local	26.918523	1,080,051.91	25.520000	1,023,938.96	-56,112.95	0.12	
		Base	26.918523	1,080,051.91	25.520000	1,023,938.96	-56,112.95	0.12	
858155203	STEELCASE INC CL A COMMON STOCK								
	247,570.000	Local	15.584792	3,858,327.02	13.500000	3,342,195.00	-516,132.02	0.39	
		Base	15.584792	3,858,327.02	13.500000	3,342,195.00	-516,132.02	0.39	
86183P102	STONERIDGE INC COMMON STOCK								
	99,449.000	Local	19.896524	1,978,689.42	35.140000	3,494,637.86	1,515,948.44	0.41	
		Base	19.896524	1,978,689.42	35.140000	3,494,637.86	1,515,948.44	0.41	
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	30,575.000	Local	54.084992	1,653,648.63	56.000000	1,712,200.00	58,551.37	0.20	
		Base	54.084992	1,653,648.63	56.000000	1,712,200.00	58,551.37	0.20	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	184,131.000	Local	15.646441	2,880,994.89	14.310000	2,634,914.61	-246,080.28	0.31	
		Base	15.646441	2,880,994.89	14.310000	2,634,914.61	-246,080.28	0.31	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	292,861.000	Local	15.624838	4,575,905.60	16.620000	4,867,349.82	291,444.22	0.57	
		Base	15.624838	4,575,905.60	16.620000	4,867,349.82	291,444.22	0.57	
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
	85,545.000	Local	22.585034	1,932,036.71	23.650000	2,023,139.25	91,102.54	0.24	
		Base	22.585034	1,932,036.71	23.650000	2,023,139.25	91,102.54	0.24	
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
	258,015.000	Local	10.331820	2,665,764.53	9.740000	2,513,066.10	-152,698.43	0.30	
		Base	10.331820	2,665,764.53	9.740000	2,513,066.10	-152,698.43	0.30	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	17,958.000	Local	40.900000	734,482.20	59.850000	1,074,786.30	340,304.10	0.13	
		Base	40.900000	734,482.20	59.850000	1,074,786.30	340,304.10	0.13	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	60,305.000	Local	52.145273	3,144,620.66	46.900000	2,828,304.50	-316,316.16	0.33	
		Base	52.145273	3,144,620.66	46.900000	2,828,304.50	-316,316.16	0.33	

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87484T108	TALOS ENERGY INC COMMON STOCK							
		36,440.000	Local 28.392720	1,034,630.72	32.130000	1,170,817.20	136,186.48	0.14
			Base 28.392720	1,034,630.72	32.130000	1,170,817.20	136,186.48	0.14
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		40,959.000	Local 87.976003	3,603,409.09	82.120000	3,363,553.08	-239,856.01	0.40
			Base 87.976003	3,603,409.09	82.120000	3,363,553.08	-239,856.01	0.40
880349105	TENNECO INC COMMON STOCK USD.01							
		59,328.000	Local 60.287212	3,576,719.70	43.960000	2,608,058.88	-968,660.82	0.31
			Base 60.287212	3,576,719.70	43.960000	2,608,058.88	-968,660.82	0.31
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		63,572.000	Local 45.875631	2,916,405.59	58.500000	3,718,962.00	802,556.41	0.44
			Base 45.875631	2,916,405.59	58.500000	3,718,962.00	802,556.41	0.44
887399103	TIMKENSTEEL CORP COMMON STOCK							
		51,093.000	Local 17.150000	876,244.95	16.350000	835,370.55	-40,874.40	0.10
			Base 17.150000	876,244.95	16.350000	835,370.55	-40,874.40	0.10
88870P106	TIVO CORP COMMON STOCK USD.001							
		149,362.000	Local 19.224335	2,871,385.15	13.450000	2,008,918.90	-862,466.25	0.24
			Base 19.224335	2,871,385.15	13.450000	2,008,918.90	-862,466.25	0.24
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD.01							
		94,805.000	Local 27.128230	2,571,891.82	31.800000	3,014,799.00	442,907.18	0.36
			Base 27.128230	2,571,891.82	31.800000	3,014,799.00	442,907.18	0.36
89532E109	TREVENA INC COMMON STOCK USD.001							
		116,476.000	Local 3.288337	383,012.35	1.440000	167,725.44	-215,286.91	0.02
			Base 3.288337	383,012.35	1.440000	167,725.44	-215,286.91	0.02
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		13,203.000	Local 29.159054	384,986.99	40.750000	538,022.25	153,035.26	0.06
			Base 29.159054	384,986.99	40.750000	538,022.25	153,035.26	0.06
89785X101	TRUEBLUE INC COMMON STOCK							
		74,399.000	Local 23.138994	1,721,518.04	26.950000	2,005,053.05	283,535.01	0.24
			Base 23.138994	1,721,518.04	26.950000	2,005,053.05	283,535.01	0.24

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90539J109	UNION BANKSHARES CORP COMMON STOCK USD1.33							
		26,116.000	Local 34.612949	903,951.78	38.880000	1,015,390.08	111,438.30	0.12
			Base 34.612949	903,951.78	38.880000	1,015,390.08	111,438.30	0.12
909214306	UNISYS CORP COMMON STOCK USD.01							
		128,588.000	Local 9.191047	1,181,858.38	12.900000	1,658,785.20	476,926.82	0.20
			Base 9.191047	1,181,858.38	12.900000	1,658,785.20	476,926.82	0.20
909218109	UNIT CORP COMMON STOCK USD.2							
		46,693.000	Local 19.687706	919,278.06	25.560000	1,193,473.08	274,195.02	0.14
			Base 19.687706	919,278.06	25.560000	1,193,473.08	274,195.02	0.14
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		161,712.000	Local 27.377647	4,427,294.06	30.670000	4,959,707.04	532,412.98	0.59
			Base 27.377647	4,427,294.06	30.670000	4,959,707.04	532,412.98	0.59
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		32,266.000	Local 44.508943	1,436,125.55	54.510000	1,758,819.66	322,694.11	0.21
			Base 44.508943	1,436,125.55	54.510000	1,758,819.66	322,694.11	0.21
913259107	UNITIL CORP COMMON STOCK							
		11,128.000	Local 49.503609	550,876.16	51.040000	567,973.12	17,096.96	0.07
			Base 49.503609	550,876.16	51.040000	567,973.12	17,096.96	0.07
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK							
		72,309.000	Local 33.445390	2,418,402.72	36.620000	2,647,955.58	229,552.86	0.31
			Base 33.445390	2,418,402.72	36.620000	2,647,955.58	229,552.86	0.31
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		96,537.000	Local 24.078244	2,324,441.40	35.100000	3,388,448.70	1,064,007.30	0.40
			Base 24.078244	2,324,441.40	35.100000	3,388,448.70	1,064,007.30	0.40
918905100	VALHI INC COMMON STOCK USD.01							
		29,173.000	Local 5.817527	169,714.72	4.760000	138,863.48	-30,851.24	0.02
			Base 5.817527	169,714.72	4.760000	138,863.48	-30,851.24	0.02
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		130,473.000	Local 12.064565	1,574,099.95	12.160000	1,586,551.68	12,451.73	0.19
			Base 12.064565	1,574,099.95	12.160000	1,586,551.68	12,451.73	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		224,297.000	Local 17.473693	3,919,296.93	19.050000	4,272,857.85	353,560.92	0.50
			Base 17.473693	3,919,296.93	19.050000	4,272,857.85	353,560.92	0.50
922280102	VARONIS SYSTEMS INC COMMON STOCK USD.001							
		13,795.000	Local 41.950000	578,700.25	74.500000	1,027,727.50	449,027.25	0.12
			Base 41.950000	578,700.25	74.500000	1,027,727.50	449,027.25	0.12
92335C106	VERA BRADLEY INC COMMON STOCK							
		39,530.000	Local 8.780000	347,073.40	14.040000	555,001.20	207,927.80	0.07
			Base 8.780000	347,073.40	14.040000	555,001.20	207,927.80	0.07
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01							
		44,889.000	Local 17.526059	786,727.26	22.820000	1,024,366.98	237,639.72	0.12
			Base 17.526059	786,727.26	22.820000	1,024,366.98	237,639.72	0.12
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001							
		84,664.000	Local 41.608946	3,522,779.82	44.350000	3,754,848.40	232,068.58	0.44
			Base 41.608946	3,522,779.82	44.350000	3,754,848.40	232,068.58	0.44
92840M102	VISTRA ENERGY CORP COMMON STOCK							
		157,894.000	Local 15.179841	2,396,805.76	23.660000	3,735,772.04	1,338,966.28	0.44
			Base 15.179841	2,396,805.76	23.660000	3,735,772.04	1,338,966.28	0.44
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		225,743.000	Local 8.511747	1,921,467.33	8.110000	1,830,775.73	-90,691.60	0.22
			Base 8.511747	1,921,467.33	8.110000	1,830,775.73	-90,691.60	0.22
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	37.550000	4,295,832.65	209,301.96	0.51
			Base 35.720485	4,086,530.69	37.550000	4,295,832.65	209,301.96	0.51
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
		90,475.000	Local 49.627722	4,490,068.15	56.610000	5,121,789.75	631,721.60	0.60
			Base 49.627722	4,490,068.15	56.610000	5,121,789.75	631,721.60	0.60
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		68,175.000	Local 76.379017	5,207,139.45	87.050000	5,934,633.75	727,494.30	0.70
			Base 76.379017	5,207,139.45	87.050000	5,934,633.75	727,494.30	0.70

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		102,647.000	Local 29.275690	3,005,061.79	34.770000	3,569,036.19	563,974.40	0.42
			Base 29.275690	3,005,061.79	34.770000	3,569,036.19	563,974.40	0.42
98400J108	XCERRA CORP COMMON STOCK USD.05							
		79,538.000	Local 9.819487	781,022.39	13.970000	1,111,145.86	330,123.47	0.13
			Base 9.819487	781,022.39	13.970000	1,111,145.86	330,123.47	0.13
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		158,354.000	Local 20.872813	3,305,293.37	24.360000	3,857,503.44	552,210.07	0.46
			Base 20.872813	3,305,293.37	24.360000	3,857,503.44	552,210.07	0.46
985817105	YELP INC COMMON STOCK USD.000001							
		69,301.000	Local 45.887061	3,180,019.21	39.180000	2,715,213.18	-464,806.03	0.32
			Base 45.887061	3,180,019.21	39.180000	2,715,213.18	-464,806.03	0.32
G0129K104	AIRCASTLE LTD COMMON STOCK USD.01							
		127,374.000	Local 21.765720	2,772,386.77	20.500000	2,611,167.00	-161,219.77	0.31
			Base 21.765720	2,772,386.77	20.500000	2,611,167.00	-161,219.77	0.31
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		142,240.000	Local 14.758909	2,099,307.20	14.260000	2,028,342.40	-70,964.80	0.24
			Base 14.758909	2,099,307.20	14.260000	2,028,342.40	-70,964.80	0.24
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		135,539.000	Local 38.582027	5,229,369.34	35.820000	4,855,006.98	-374,362.36	0.57
			Base 38.582027	5,229,369.34	35.820000	4,855,006.98	-374,362.36	0.57
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		34,819.000	Local 46.529986	1,620,127.59	44.550000	1,551,186.45	-68,941.14	0.18
			Base 46.529986	1,620,127.59	44.550000	1,551,186.45	-68,941.14	0.18
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD.0001							
		120,825.000	Local 13.952209	1,685,775.66	16.560000	2,000,862.00	315,086.34	0.24
			Base 13.952209	1,685,775.66	16.560000	2,000,862.00	315,086.34	0.24
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025							
		151,004.000	Local 15.654295	2,363,861.10	18.540000	2,799,614.16	435,753.06	0.33
			Base 15.654295	2,363,861.10	18.540000	2,799,614.16	435,753.06	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

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		58,714.000	Local 65.348514	3,836,872.64	70.950000	4,165,758.30	328,885.66	0.49
			Base 65.348514	3,836,872.64	70.950000	4,165,758.30	328,885.66	0.49
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1							
		26,206.000	Local 47.580933	1,246,905.92	56.820000	1,489,024.92	242,119.00	0.18
			Base 47.580933	1,246,905.92	56.820000	1,489,024.92	242,119.00	0.18
Q9235V101	TRONOX LTD CL A COMMON STOCK USD.01							
		173,767.000	Local 19.779431	3,437,012.33	19.680000	3,419,734.56	-17,277.77	0.40
			Base 19.779431	3,437,012.33	19.680000	3,419,734.56	-17,277.77	0.40
Y7542C106	SCORPIO TANKERS INC COMMON STOCK USD.01							
		466,736.000	Local 3.560414	1,661,773.53	2.810000	1,311,528.16	-350,245.37	0.15
			Base 3.560414	1,661,773.53	2.810000	1,311,528.16	-350,245.37	0.15
<b>US DOLLAR Total</b>								
		33,542,736.000	Local	769,079,328.76		836,079,991.06	67,000,662.30	98.70
			Base	769,079,328.76		836,079,991.06	67,000,662.30	98.70
<b>EQUITY Total</b>								
		33,542,736.000	Base	769,079,328.76		836,079,991.06	67,000,662.30	98.70

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		44,523,513.270	Base	780,060,106.03		847,060,768.33	67,000,662.30	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
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,005.00	0.00	-3,005.00		0.00
		-3,005.00	0.00	-3,005.00	0.00	0.00
REBATE RECEIVABLE		-2,765.83	0.00	-2,765.83		0.00
		-2,765.83	0.00	-2,765.83	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,237,047.14	0.00	-1,237,047.14		0.00
		-1,237,047.14	0.00	-1,237,047.14	-0.40	0.00
PAYABLE FOR TRUSTEE FEES		-15,219.53	0.00	-15,219.53		0.00
		-15,219.53	0.00	-15,219.53	0.00	0.00
MSC PAYABLE - CLASS C2		-195,348.69	0.00	-195,348.69		0.00
		-195,348.69	0.00	-195,348.69	-0.06	0.00
PAYABLE FOR CUSTODIAN FEES		-9,760.00	0.00	-9,760.00		0.00
		-9,760.00	0.00	-9,760.00	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		512,741.46	0.00	512,741.46		0.00
		512,741.46	0.00	512,741.46	0.17	0.00
27,695,043.870 DREYFUS TREAS & AGY CSH CSH MG	100.0000	27,695,043.87	36,110.51	27,695,043.87		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	27,695,043.87	36,110.51	27,695,043.87	8.99	0.00

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>SUBTOTAL UNITED STATES</b>						
		26,744,639.14	36,110.51	26,744,639.14		0.00
		26,744,639.14	36,110.51	26,744,639.14	8.70	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>						
		26,744,639.14	36,110.51	26,744,639.14		0.00
		26,744,639.14	36,110.51	26,744,639.14	8.70	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		26,744,639.14	36,110.51	26,744,639.14	8.70	0.00
<b>EQUITY</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
33,772.000 MAJOR DRILLING GROUP INTL INC	6.9400	219,333.12	0.00	234,377.68		15,044.56
NC2557519	5.2758	173,612.73	0.00	178,173.01	0.06	4,560.28
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
36,096.000 ASPEN INSURANCE HOLDINGS LTD	40.7000	1,342,270.45	0.00	1,469,107.20		126,836.75
G05384105	40.7000	1,342,270.45	0.00	1,469,107.20	0.48	126,836.75
108,557.000 BELMOND LTD	11.1500	803,840.80	0.00	1,210,410.55		406,569.75
G1154H107	11.1500	803,840.80	0.00	1,210,410.55	0.39	406,569.75
42,396.000 GASLOG LTD	19.1000	715,247.81	0.00	809,763.60		94,515.79
G37585109	19.1000	715,247.81	0.00	809,763.60	0.26	94,515.79
105,280.000 ALPHA & OMEGA SEMICONDUCTOR LT	14.2400	982,058.49	0.00	1,499,187.20		517,128.71
G6331P104	14.2400	982,058.49	0.00	1,499,187.20	0.49	517,128.71
64,391.000 TEXTAINER GROUP HOLDINGS LTD	15.9000	653,559.37	0.00	1,023,816.90		370,257.53
G8766E109	15.9000	653,559.37	0.00	1,023,816.90	0.33	370,257.53

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>SUBTOTAL BERMUDA</b>		<b>4,496,976.92</b>	<b>0.00</b>	<b>6,012,285.45</b>		<b>1,515,308.53</b>
		<b>4,496,976.92</b>	<b>0.00</b>	<b>6,012,285.45</b>	<b>1.95</b>	<b>1,515,308.53</b>
<b>CANADA</b>						
312,923.000 PENGROWTH ENERGY CORP 70706P104	0.6940 0.6940	233,469.21 233,469.21	0.00 0.00	217,168.56 217,168.56		-16,300.65 -16,300.65
83,625.000 SUNOPTA INC 8676EP108	8.4000 8.4000	534,264.94 534,264.94	0.00 0.00	702,450.00 702,450.00		168,185.06 168,185.06
669,950.000 WESTPORT FUEL SYSTEMS INC 960908309	2.5300 2.5300	1,138,461.17 1,138,461.17	0.00 0.00	1,694,973.50 1,694,973.50		556,512.33 556,512.33
<b>SUBTOTAL CANADA</b>		<b>1,906,195.32</b>	<b>0.00</b>	<b>2,614,592.06</b>		<b>708,396.74</b>
		<b>1,906,195.32</b>	<b>0.00</b>	<b>2,614,592.06</b>	<b>0.85</b>	<b>708,396.74</b>
<b>CAYMAN ISLANDS</b>						
65,630.000 FABRINET G3323L100	36.8900 36.8900	1,823,312.85 1,823,312.85	0.00 0.00	2,421,090.70 2,421,090.70		597,777.85 597,777.85
34,900.000 ICHOR HOLDINGS LTD G4740B105	21.2200 21.2200	841,225.23 841,225.23	0.00 0.00	740,578.00 740,578.00		-100,647.23 -100,647.23
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>2,664,538.08</b>	<b>0.00</b>	<b>3,161,668.70</b>		<b>497,130.62</b>
		<b>2,664,538.08</b>	<b>0.00</b>	<b>3,161,668.70</b>	<b>1.03</b>	<b>497,130.62</b>
<b>IRELAND</b>						
131,005.000 MALLINCKRODT PLC G5785G107	18.6600 18.6600	2,036,602.28 2,036,602.28	0.00 0.00	2,444,553.30 2,444,553.30		407,951.02 407,951.02
<b>ISRAEL</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
60,820.000 STRATASYS LTD M85548101	19.1400 19.1400	1,121,749.04 1,121,749.04	0.00 0.00	1,164,094.80 1,164,094.80	0.38	42,345.76 42,345.76
<b>MARSHALL ISLANDS</b>						
135,804.000 ARDMORE SHIPPING CORP Y0207T100	8.2000 8.2000	974,688.64 974,688.64	0.00 0.00	1,113,592.80 1,113,592.80	0.36	138,904.16 138,904.16
127,003.000 DIANA SHIPPING INC Y2066G104	4.8100 4.8100	460,827.67 460,827.67	0.00 0.00	610,884.43 610,884.43	0.20	150,056.76 150,056.76
161,798.000 DORIAN LPG LTD Y2106R110	7.6400 7.6400	1,023,678.34 1,023,678.34	0.00 0.00	1,236,136.72 1,236,136.72	0.40	212,458.38 212,458.38
39,396.000 GASLOG PARTNERS LP Y2687W108	23.8500 23.8500	876,716.28 876,716.28	0.00 0.00	939,594.60 939,594.60	0.31	62,878.32 62,878.32
17,600.000 NAVIGATOR HOLDINGS LTD Y62132108	12.6500 12.6500	216,633.87 216,633.87	0.00 0.00	222,640.00 222,640.00	0.07	6,006.13 6,006.13
120,895.000 NAVIOS MARITIME HOLDINGS INC Y62196103	0.8519 0.8519	200,711.80 200,711.80	0.00 0.00	102,990.45 102,990.45	0.03	-97,721.35 -97,721.35
85,886.000 SCORPIO TANKERS INC Y7542C106	2.8100 2.8100	301,709.35 301,709.35	0.00 0.00	241,339.66 241,339.66	0.08	-60,369.69 -60,369.69

Asset and Accrual Detail - By Asset type

6/29/2018

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
94,907.000 SCORPIO BULKERS INC Y7546A122	7.1000 7.1000	331,377.80 331,377.80	0.00 0.00	673,839.70 673,839.70	0.22	342,461.90 342,461.90
186,802.000 STEALTHGAS INC Y81669106	3.9300 3.9300	835,517.21 835,517.21	0.00 0.00	734,131.86 734,131.86	0.24	-101,385.35 -101,385.35
5,341.000 TEEKAY LNG PARTNERS LP Y8564M105	16.8500 16.8500	88,982.74 88,982.74	0.00 0.00	89,995.85 89,995.85	0.03	1,013.11 1,013.11
<b>SUBTOTAL MARSHALL ISLANDS</b>		<b>5,310,843.70</b>	<b>0.00</b>	<b>5,965,146.07</b>		<b>654,302.37</b>
		<b>5,310,843.70</b>	<b>0.00</b>	<b>5,965,146.07</b>	<b>1.94</b>	<b>654,302.37</b>
<b>NETHERLANDS</b>						
47,641.000 CONSTELLIUM NV N22035104	10.3000 10.3000	328,737.60 328,737.60	0.00 0.00	490,702.30 490,702.30	0.16	161,964.70 161,964.70
<b>UNITED KINGDOM</b>						
82,299.000 ARRIS INTERNATIONAL PLC G0551A103	24.4450 24.4450	2,011,592.99 2,011,592.99	0.00 0.00	2,011,799.06 2,011,799.06	0.65	206.07 206.07
<b>UNITED STATES</b>						
237,915.000 AK STEEL HOLDING CORP 001547108	4.3400 4.3400	703,817.60 703,817.60	0.00 0.00	1,032,551.10 1,032,551.10	0.34	328,733.50 328,733.50
97,769.000 A10 NETWORKS INC 002121101	6.2300 6.2300	416,438.48 416,438.48	0.00 0.00	609,100.87 609,100.87	0.20	192,662.39 192,662.39

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
119,730.000 AXT INC 00246W103	7.0500 7.0500	300,762.21 300,762.21	0.00 0.00	844,096.50 844,096.50	 0.27	543,334.29 543,334.29
24,421.000 ACADIA HEALTHCARE CO INC 00404A109	40.9100 40.9100	736,624.82 736,624.82	0.00 0.00	999,063.11 999,063.11	 0.32	262,438.29 262,438.29
179,098.000 ACCURAY INC 004397105	4.1000 4.1000	766,453.47 766,453.47	0.00 0.00	734,301.80 734,301.80	 0.24	-32,151.67 -32,151.67
40,565.000 ACETO CORP 004446100	3.3500 3.3500	314,621.95 314,621.95	0.00 0.00	135,892.75 135,892.75	 0.04	-178,729.20 -178,729.20
76,451.000 AEGION CORP 00770F104	25.7500 25.7500	1,033,770.93 1,033,770.93	0.00 0.00	1,968,613.25 1,968,613.25	 0.64	934,842.32 934,842.32
147,146.000 AEROHIVE NETWORKS INC 007786106	3.9700 3.9700	501,347.71 501,347.71	0.00 0.00	584,169.62 584,169.62	 0.19	82,821.91 82,821.91
77,186.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	29.4900 29.4900	1,479,368.67 1,479,368.67	0.00 0.00	2,276,215.14 2,276,215.14	 0.74	796,846.47 796,846.47
104,683.000 ALLEGHENY TECHNOLOGIES INC 01741R102	25.1200 25.1200	1,393,515.42 1,393,515.42	0.00 0.00	2,629,636.96 2,629,636.96	 0.85	1,236,121.54 1,236,121.54
155,732.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	12.0000 12.0000	1,699,649.58 1,699,649.58	0.00 0.00	1,868,784.00 1,868,784.00	 0.61	169,134.42 169,134.42

Asset and Accrual Detail - By Asset type

6/29/2018

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
53,954.000 AMBER ROAD INC 02318Y108	9.4100 9.4100	234,655.54 234,655.54	0.00 0.00	507,707.14 507,707.14	 0.16	273,051.60 273,051.60
126,800.000 AMERICAN AXLE & MANUFACTURING 024061103	15.5600 15.5600	1,900,554.39 1,900,554.39	0.00 0.00	1,973,008.00 1,973,008.00	 0.64	72,453.61 72,453.61
47,667.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	23.2500 23.2500	541,183.78 541,183.78	0.00 0.00	1,108,257.75 1,108,257.75	 0.36	567,073.97 567,073.97
103,180.000 AMTECH SYSTEMS INC 032332504	6.0500 6.0500	615,415.51 615,415.51	0.00 0.00	624,239.00 624,239.00	 0.20	8,823.49 8,823.49
74,620.000 ANGIODYNAMICS INC 03475V101	22.2400 22.2400	781,947.95 781,947.95	0.00 0.00	1,659,548.80 1,659,548.80	 0.54	877,600.85 877,600.85
36,819.000 APOGEE ENTERPRISES INC 037598109	48.1700 48.1700	1,476,951.32 1,476,951.32	0.00 0.00	1,773,571.23 1,773,571.23	 0.58	296,619.91 296,619.91
163,881.000 ASCENA RETAIL GROUP INC 04351G101	3.9850 3.9850	321,383.22 321,383.22	0.00 0.00	653,065.79 653,065.79	 0.21	331,682.57 331,682.57
71,637.000 ASPEN AEROGELS INC 04523Y105	4.9000 4.9000	287,081.17 287,081.17	0.00 0.00	351,021.30 351,021.30	 0.11	63,940.13 63,940.13
34,611.000 ASTEC INDUSTRIES INC 046224101	59.8000 59.8000	1,113,581.00 1,113,581.00	0.00 0.00	2,069,737.80 2,069,737.80	 0.67	956,156.80 956,156.80

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
26,196.000	ATLAS AIR WORLDWIDE HOLDINGS I 049164205	71.7000 71.7000	966,148.53 966,148.53	0.00 0.00	1,878,253.20 1,878,253.20	 0.61	912,104.67 912,104.67
40,848.000	AVIAT NETWORKS INC 05366Y201	16.3700 16.3700	311,377.74 311,377.74	0.00 0.00	668,681.76 668,681.76	 0.22	357,304.02 357,304.02
125,592.000	AVID TECHNOLOGY INC 05367P100	5.2000 5.2000	551,610.27 551,610.27	0.00 0.00	653,078.40 653,078.40	 0.21	101,468.13 101,468.13
396,394.000	AVON PRODUCTS INC 054303102	1.6200 1.6200	966,407.99 966,407.99	0.00 0.00	642,158.28 642,158.28	 0.21	-324,249.71 -324,249.71
43,618.000	B. RILEY FINANCIAL INC 05580M108	22.5500 22.5500	722,298.48 722,298.48	0.00 0.00	983,585.90 983,585.90	 0.32	261,287.42 261,287.42
184,278.000	BABCOCK & WILCOX ENTERPRISES I 05614L100	2.3800 2.3800	449,991.99 449,991.99	0.00 0.00	438,581.64 438,581.64	 0.14	-11,410.35 -11,410.35
67,062.000	BARNES & NOBLE INC 067774109	6.3500 6.3500	397,086.03 397,086.03	0.00 0.00	425,843.70 425,843.70	 0.14	28,757.67 28,757.67
114,322.000	BASIC ENERGY SERVICES INC 06985P209	11.1100 11.1100	1,798,963.35 1,798,963.35	0.00 0.00	1,270,117.42 1,270,117.42	 0.41	-528,845.93 -528,845.93
88,693.000	BEAZER HOMES USA INC 07556Q881	14.7500 14.7500	847,338.49 847,338.49	0.00 0.00	1,308,221.75 1,308,221.75	 0.42	460,883.26 460,883.26



Asset and Accrual Detail - By Asset type

6/29/2018

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
31,640.000 BEBE STORES INC 075571208	7.1500 7.1500	153,592.78 153,592.78	0.00 0.00	226,226.00 226,226.00	0.07	72,633.22 72,633.22
43,297.000 BENCHMARK ELECTRONICS INC 08160H101	29.1500 29.1500	810,915.22 810,915.22	6,494.55 6,494.55	1,262,107.55 1,262,107.55	0.41	451,192.33 451,192.33
164,155.000 BIOSCRIP INC 09069N108	2.9300 2.9300	339,906.59 339,906.59	0.00 0.00	480,974.15 480,974.15	0.16	141,067.56 141,067.56
39,793.000 BLACKROCK RESOURCES & COMMOD 09257A108	9.2900 9.2900	325,473.72 325,473.72	0.00 0.00	369,676.97 369,676.97	0.12	44,203.25 44,203.25
37,395.000 BLUCORA INC 095229100	37.0000 37.0000	203,811.29 203,811.29	0.00 0.00	1,383,615.00 1,383,615.00	0.45	1,179,803.71 1,179,803.71
46,576.000 BONANZA CREEK ENERGY INC 097793400	37.8700 37.8700	1,224,753.90 1,224,753.90	0.00 0.00	1,763,833.12 1,763,833.12	0.57	539,079.22 539,079.22
47,096.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	15.9000 15.9000	152,417.33 152,417.33	0.00 0.00	748,826.40 748,826.40	0.24	596,409.07 596,409.07
108,851.000 BROOKDALE SENIOR LIVING INC 112463104	9.0900 9.0900	829,178.42 829,178.42	0.00 0.00	989,455.59 989,455.59	0.32	160,277.17 160,277.17
20,744.000 BROOKS AUTOMATION INC 114340102	32.6200 32.6200	166,038.53 166,038.53	0.00 0.00	676,669.28 676,669.28	0.22	510,630.75 510,630.75

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
18,199.000 BUILDERS FIRSTSOURCE INC 12008R107	18.2900 18.2900	50,292.13 50,292.13	0.00 0.00	332,859.71 332,859.71	0.11	282,567.58 282,567.58
50,146.000 CAI INTERNATIONAL INC 12477X106	23.2400 23.2400	668,925.48 668,925.48	0.00 0.00	1,165,393.04 1,165,393.04	0.38	496,467.56 496,467.56
122,014.000 CUI GLOBAL INC 126576206	2.9700 2.9700	329,672.71 329,672.71	0.00 0.00	362,381.58 362,381.58	0.12	32,708.87 32,708.87
52,942.000 CARPENTER TECHNOLOGY CORP 144285103	52.5700 52.5700	1,257,237.00 1,257,237.00	0.00 0.00	2,783,160.94 2,783,160.94	0.90	1,525,923.94 1,525,923.94
85,249.000 CARROLS RESTAURANT GROUP INC 14574X104	14.8500 14.8500	395,210.97 395,210.97	0.00 0.00	1,265,947.65 1,265,947.65	0.41	870,736.68 870,736.68
57,703.000 CASTLIGHT HEALTH INC 14862Q100	4.2500 4.2500	207,803.61 207,803.61	0.00 0.00	245,237.75 245,237.75	0.08	37,434.14 37,434.14
113,569.000 CELADON GROUP INC 150838100	2.9900 2.9900	394,648.98 394,648.98	0.00 0.00	339,571.31 339,571.31	0.11	-55,077.67 -55,077.67
51,587.000 CENTERSTATE BANK CORP 15201P109	29.8200 29.8200	496,565.91 496,565.91	0.00 0.00	1,538,324.34 1,538,324.34	0.50	1,041,758.43 1,041,758.43
105,944.000 CIENA CORP 171779309	26.5100 26.5100	1,816,966.22 1,816,966.22	0.00 0.00	2,808,575.44 2,808,575.44	0.91	991,609.22 991,609.22

Asset and Accrual Detail - By Asset type

6/29/2018

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
120,648.000 CLEVELAND-CLIFFS INC 185899101	8.4300 8.4300	822,179.02 822,179.02	0.00 0.00	1,017,062.64 1,017,062.64	 0.33	194,883.62 194,883.62
116,715.000 COEUR MINING INC 192108504	7.6000 7.6000	880,147.42 880,147.42	0.00 0.00	887,034.00 887,034.00	 0.29	6,886.58 6,886.58
24,825.000 COHU INC 192576106	24.5100 24.5100	232,390.57 232,390.57	1,489.50 1,489.50	608,460.75 608,460.75	 0.20	376,070.18 376,070.18
93,752.000 COMMERCIAL METALS CO 201723103	21.1100 21.1100	1,193,323.83 1,193,323.83	0.00 0.00	1,979,104.72 1,979,104.72	 0.64	785,780.89 785,780.89
191,768.000 COMMERCIAL VEHICLE GROUP INC 202608105	7.3400 7.3400	1,145,067.44 1,145,067.44	0.00 0.00	1,407,577.12 1,407,577.12	 0.46	262,509.68 262,509.68
53,286.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.3200 3.3200	229,551.23 229,551.23	0.00 0.00	176,909.52 176,909.52	 0.06	-52,641.71 -52,641.71
77,695.000 COMPUTER TASK GROUP INC 205477102	7.7400 7.7400	467,644.27 467,644.27	0.00 0.00	601,359.30 601,359.30	 0.20	133,715.03 133,715.03
98,844.000 COMTECH TELECOMMUNICATIONS COR 205826209	31.8800 31.8800	1,014,054.25 1,014,054.25	0.00 0.00	3,151,146.72 3,151,146.72	 1.02	2,137,092.47 2,137,092.47
23,566.000 CONN'S INC 208242107	33.0000 33.0000	368,786.29 368,786.29	0.00 0.00	777,678.00 777,678.00	 0.25	408,891.71 408,891.71

Asset and Accrual Detail - By Asset type

6/29/2018

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
47,236.000 COOPER TIRE & RUBBER CO 216831107	26.3000 26.3000	1,510,288.21 1,510,288.21	0.00 0.00	1,242,306.80 1,242,306.80	0.40	-267,981.41 -267,981.41
93,148.000 CRAY INC 225223304	24.6000 24.6000	886,194.75 886,194.75	0.00 0.00	2,291,440.80 2,291,440.80	0.74	1,405,246.05 1,405,246.05
19,419.000 CREE INC 225447101	41.5700 41.5700	432,782.93 432,782.93	0.00 0.00	807,247.83 807,247.83	0.26	374,464.90 374,464.90
77,359.000 CROSS COUNTRY HEALTHCARE INC 227483104	11.2500 11.2500	907,330.20 907,330.20	0.00 0.00	870,288.75 870,288.75	0.28	-37,041.45 -37,041.45
16,711.000 CYBEROPTICS CORP 232517102	17.4000 17.4000	193,429.82 193,429.82	0.00 0.00	290,771.40 290,771.40	0.09	97,341.58 97,341.58
144,239.000 CYPRESS SEMICONDUCTOR CORP 232806109	15.5800 15.5800	1,218,683.19 1,218,683.19	15,866.29 15,866.29	2,247,243.62 2,247,243.62	0.73	1,028,560.43 1,028,560.43
26,010.000 DMC GLOBAL INC 23291C103	44.9000 44.9000	338,208.73 338,208.73	520.20 520.20	1,167,849.00 1,167,849.00	0.38	829,640.27 829,640.27
58,978.000 DSW INC 23334L102	25.8200 25.8200	955,785.22 955,785.22	15,244.50 15,244.50	1,522,811.96 1,522,811.96	0.49	567,026.74 567,026.74
61,815.000 DAKTRONICS INC 234264109	8.5100 8.5100	547,802.27 547,802.27	0.00 0.00	526,045.65 526,045.65	0.17	-21,756.62 -21,756.62

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
104,701.000 DANA INC 235825205	20.1900 20.1900	1,082,935.18 1,082,935.18	0.00 0.00	2,113,913.19 2,113,913.19	 0.69	1,030,978.01 1,030,978.01
65,263.000 DEL TACO RESTAURANTS INC 245496104	14.1800 14.1800	782,403.57 782,403.57	0.00 0.00	925,429.34 925,429.34	 0.30	143,025.77 143,025.77
147,614.000 DIXIE GROUP INC/THE 255519100	2.3000 2.3000	376,173.77 376,173.77	0.00 0.00	339,512.20 339,512.20	 0.11	-36,661.57 -36,661.57
15,975.000 DUCOMMUN INC 264147109	33.0900 33.0900	434,954.09 434,954.09	0.00 0.00	528,612.75 528,612.75	 0.17	93,658.66 93,658.66
73,946.000 EL POLLO LOCO HOLDINGS INC 268603107	11.4000 11.4000	720,591.25 720,591.25	0.00 0.00	842,984.40 842,984.40	 0.27	122,393.15 122,393.15
29,323.000 ECHELON CORP 27874N303	8.2400 8.2400	154,485.46 154,485.46	0.00 0.00	241,621.52 241,621.52	 0.08	87,136.06 87,136.06
10,745.000 PERRY ELLIS INTERNATIONAL INC 288853104	27.1700 27.1700	244,312.29 244,312.29	0.00 0.00	291,941.65 291,941.65	 0.09	47,629.36 47,629.36
98,188.000 EMCORE CORP 290846203	5.0500 5.0500	433,219.23 433,219.23	0.00 0.00	495,849.40 495,849.40	 0.16	62,630.17 62,630.17
15,730.000 ENCORE WIRE CORP 292562105	47.4500 47.4500	515,122.83 515,122.83	0.00 0.00	746,388.50 746,388.50	 0.24	231,265.67 231,265.67

Asset and Accrual Detail - By Asset type

6/29/2018

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
53,577.000 ENGILITY HOLDINGS INC 29286C107	30.6400 30.6400	1,394,538.57 1,394,538.57	0.00 0.00	1,641,599.28 1,641,599.28	 0.53	247,060.71 247,060.71
19,103.000 ENOVA INTERNATIONAL INC 29357K103	36.5500 36.5500	102,176.78 102,176.78	0.00 0.00	698,214.65 698,214.65	 0.23	596,037.87 596,037.87
57,403.000 ENTRAVISION COMMUNICATIONS COR 29382R107	5.0000 5.0000	259,429.65 259,429.65	0.00 0.00	287,015.00 287,015.00	 0.09	27,585.35 27,585.35
33,656.000 ETHAN ALLEN INTERIORS INC 297602104	24.5000 24.5000	808,513.77 808,513.77	0.00 0.00	824,572.00 824,572.00	 0.27	16,058.23 16,058.23
147,869.000 EXTREME NETWORKS INC 30226D106	7.9600 7.9600	854,364.64 854,364.64	0.00 0.00	1,177,037.24 1,177,037.24	 0.38	322,672.60 322,672.60
53,358.000 FEDERAL SIGNAL CORP 313855108	23.2900 23.2900	224,824.18 224,824.18	0.00 0.00	1,242,707.82 1,242,707.82	 0.40	1,017,883.64 1,017,883.64
81,227.000 FERRO CORP 315405100	20.8500 20.8500	220,131.06 220,131.06	0.00 0.00	1,693,582.95 1,693,582.95	 0.55	1,473,451.89 1,473,451.89
79,093.000 FINISAR CORP 31787A507	18.0000 18.0000	1,399,402.28 1,399,402.28	0.00 0.00	1,423,674.00 1,423,674.00	 0.46	24,271.72 24,271.72
21,800.000 FIRST FOUNDATION INC 32026V104	18.5400 18.5400	432,114.17 432,114.17	0.00 0.00	404,172.00 404,172.00	 0.13	-27,942.17 -27,942.17

Asset and Accrual Detail - By Asset type

6/29/2018

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
83,797.000 FORMFACTOR INC 346375108	13.3000 13.3000	533,774.70 533,774.70	0.00 0.00	1,114,500.10 1,114,500.10	 0.36	580,725.40 580,725.40
154,736.000 FORTERRA INC 34960W106	9.7300 9.7300	749,094.60 749,094.60	0.00 0.00	1,505,581.28 1,505,581.28	 0.49	756,486.68 756,486.68
94,100.000 FRANCESCA'S HOLDINGS CORP 351793104	7.5500 7.5500	474,929.41 474,929.41	0.00 0.00	710,455.00 710,455.00	 0.23	235,525.59 235,525.59
20,600.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	37.6000 37.6000	687,724.73 687,724.73	0.00 0.00	774,560.00 774,560.00	 0.25	86,835.27 86,835.27
56,944.000 FRED'S INC 356108100	2.2800 2.2800	158,896.34 158,896.34	0.00 0.00	129,832.32 129,832.32	 0.04	-29,064.02 -29,064.02
107,333.000 FREIGHTCAR AMERICA INC 357023100	16.7900 16.7900	1,425,481.32 1,425,481.32	0.00 0.00	1,802,121.07 1,802,121.07	 0.59	376,639.75 376,639.75
40,447.000 FREQUENCY ELECTRONICS INC 358010106	8.0600 8.0600	335,845.33 335,845.33	0.00 0.00	326,002.82 326,002.82	 0.11	-9,842.51 -9,842.51
10,434.000 GENESCO INC 371532102	39.7000 39.7000	264,187.54 264,187.54	0.00 0.00	414,229.80 414,229.80	 0.13	150,042.26 150,042.26
50,378.000 GRANITE CONSTRUCTION INC 387328107	55.6600 55.6600	1,775,465.47 1,775,465.47	6,445.14 6,445.14	2,804,039.48 2,804,039.48	 0.91	1,028,574.01 1,028,574.01

Asset and Accrual Detail - By Asset type

6/29/2018

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
79,184.000 GREAT LAKES DREDGE & DOCK CORP 390607109	5.2500 5.2500	281,597.88 281,597.88	0.00 0.00	415,716.00 415,716.00	 0.13	134,118.12 134,118.12
63,253.000 GRIFFON CORP 398433102	17.8000 17.8000	740,624.20 740,624.20	0.00 0.00	1,125,903.40 1,125,903.40	 0.37	385,279.20 385,279.20
18,593.000 GUARANTY BANCORP 40075T607	29.8000 29.8000	129,222.07 129,222.07	0.00 0.00	554,071.40 554,071.40	 0.18	424,849.33 424,849.33
22,774.000 GUESS? INC 401617105	21.4000 21.4000	278,942.69 278,942.69	0.00 0.00	487,363.60 487,363.60	 0.16	208,420.91 208,420.91
16,354.000 HCI GROUP INC 40416E103	41.5700 41.5700	515,894.52 515,894.52	0.00 0.00	679,835.78 679,835.78	 0.22	163,941.26 163,941.26
4,533.000 HAMILTON BEACH BRANDS HOLDING 40701T104	29.0500 29.0500	103,329.23 103,329.23	0.00 0.00	131,683.65 131,683.65	 0.04	28,354.42 28,354.42
168,437.000 HARMONIC INC 413160102	4.2500 4.2500	493,523.28 493,523.28	0.00 0.00	715,857.25 715,857.25	 0.23	222,333.97 222,333.97
57,725.000 HAYNES INTERNATIONAL INC 420877201	36.7400 36.7400	816,528.97 816,528.97	0.00 0.00	2,120,816.50 2,120,816.50	 0.69	1,304,287.53 1,304,287.53
142,452.000 HECLA MINING CO 422704106	3.4800 3.4800	528,054.09 528,054.09	0.00 0.00	495,732.96 495,732.96	 0.16	-32,321.13 -32,321.13



Asset and Accrual Detail - By Asset type

6/29/2018

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
36,568.000 HERC HOLDINGS INC 42704L104	56.3400 56.3400	1,282,506.98 1,282,506.98	0.00 0.00	2,060,241.12 2,060,241.12	 0.67	777,734.14 777,734.14
57,211.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	16.6700 16.6700	723,897.21 723,897.21	3,432.66 3,432.66	953,707.37 953,707.37	 0.31	229,810.16 229,810.16
49,535.000 HERTZ GLOBAL HOLDINGS INC 42806J106	15.3400 15.3400	555,678.67 555,678.67	0.00 0.00	759,866.90 759,866.90	 0.25	204,188.23 204,188.23
110,125.000 HIGHPOINT RESOURCES CORP 43114K108	6.0800 6.0800	477,776.13 477,776.13	0.00 0.00	669,560.00 669,560.00	 0.22	191,783.87 191,783.87
66,401.000 HILLTOP HOLDINGS INC 432748101	22.0700 22.0700	1,617,736.65 1,617,736.65	0.00 0.00	1,465,470.07 1,465,470.07	 0.48	-152,266.58 -152,266.58
147,607.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	7.6500 7.6500	1,271,347.66 1,271,347.66	0.00 0.00	1,129,193.55 1,129,193.55	 0.37	-142,154.11 -142,154.11
34,007.000 HURCO COS INC 447324104	44.7500 44.7500	481,076.77 481,076.77	3,740.77 3,740.77	1,521,813.25 1,521,813.25	 0.49	1,040,736.48 1,040,736.48
29,268.000 HYSTER-YALE MATERIALS HANDLING 449172105	64.2500 64.2500	1,553,246.51 1,553,246.51	0.00 0.00	1,880,469.00 1,880,469.00	 0.61	327,222.49 327,222.49
118,903.000 IDENTIV INC 45170X205	3.8700 3.8700	290,527.48 290,527.48	0.00 0.00	460,154.61 460,154.61	 0.15	169,627.13 169,627.13

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
28,085.000 IMAGEWARE SYSTEMS INC 45245S108	1.0900 1.0900	46,039.73 46,039.73	0.00 0.00	30,612.65 30,612.65	0.01	-15,427.08 -15,427.08
122,223.000 INDEPENDENCE CONTRACT DRILLING 453415309	4.1200 4.1200	475,145.67 475,145.67	0.00 0.00	503,558.76 503,558.76	0.16	28,413.09 28,413.09
8,600.000 INDEPENDENT BANK GROUP INC 45384B106	66.8000 66.8000	619,490.39 619,490.39	0.00 0.00	574,480.00 574,480.00	0.19	-45,010.39 -45,010.39
43,057.000 INSTEEL INDUSTRIES INC 45774W108	33.4000 33.4000	343,861.27 343,861.27	0.00 0.00	1,438,103.80 1,438,103.80	0.47	1,094,242.53 1,094,242.53
38,868.000 INTERFACE INC 458665304	22.9500 22.9500	192,490.13 192,490.13	0.00 0.00	892,020.60 892,020.60	0.29	699,530.47 699,530.47
134,850.000 INTEVAC INC 461148108	4.8500 4.8500	684,547.29 684,547.29	0.00 0.00	654,022.50 654,022.50	0.21	-30,524.79 -30,524.79
148,791.000 INVACARE CORP 461203101	18.6000 18.6000	1,711,586.26 1,711,586.26	0.00 0.00	2,767,512.60 2,767,512.60	0.90	1,055,926.34 1,055,926.34
86,400.000 INTREPID POTASH INC 46121Y102	4.1000 4.1000	391,697.60 391,697.60	0.00 0.00	354,240.00 354,240.00	0.12	-37,457.60 -37,457.60
134,620.000 IRIDIUM COMMUNICATIONS INC 46269C102	16.1000 16.1000	871,476.22 871,476.22	0.00 0.00	2,167,382.00 2,167,382.00	0.70	1,295,905.78 1,295,905.78

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
71,134.000 JAMBA INC 47023A309	10.6500 10.6500	536,752.82 536,752.82	0.00 0.00	757,577.10 757,577.10	 0.25	220,824.28 220,824.28
17,505.000 KLX INC 482539103	71.9000 71.9000	1,042,689.49 1,042,689.49	0.00 0.00	1,258,609.50 1,258,609.50	 0.41	215,920.01 215,920.01
66,306.000 K12 INC 48273U102	16.3700 16.3700	747,049.33 747,049.33	0.00 0.00	1,085,429.22 1,085,429.22	 0.35	338,379.89 338,379.89
143,247.000 KEMET CORP 488360207	24.1500 24.1500	622,727.69 622,727.69	0.00 0.00	3,459,415.05 3,459,415.05	 1.12	2,836,687.36 2,836,687.36
158,728.000 KEYW HOLDING CORP/THE 493723100	8.7400 8.7400	849,487.84 849,487.84	0.00 0.00	1,387,282.72 1,387,282.72	 0.45	537,794.88 537,794.88
128,322.000 KNOWLES CORP 49926D109	15.3000 15.3000	1,556,963.52 1,556,963.52	0.00 0.00	1,963,326.60 1,963,326.60	 0.64	406,363.08 406,363.08
201,402.000 KOPIN CORP 500600101	2.8600 2.8600	597,885.63 597,885.63	0.00 0.00	576,009.72 576,009.72	 0.19	-21,875.91 -21,875.91
177,749.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	11.5100 11.5100	903,719.75 903,719.75	0.00 0.00	2,045,890.99 2,045,890.99	 0.66	1,142,171.24 1,142,171.24
21,849.000 KRATON CORP 50077C106	46.1400 46.1400	378,223.70 378,223.70	0.00 0.00	1,008,112.86 1,008,112.86	 0.33	629,889.16 629,889.16

Asset and Accrual Detail - By Asset type

6/29/2018

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
110,728.000 KULICKE & SOFFA INDUSTRIES INC 501242101	23.8200 23.8200	639,248.95 639,248.95	13,287.36 13,287.36	2,637,540.96 2,637,540.96	0.86	1,998,292.01 1,998,292.01
101,069.000 LANDEC CORP 514766104	14.9000 14.9000	1,095,756.28 1,095,756.28	0.00 0.00	1,505,928.10 1,505,928.10	0.49	410,171.82 410,171.82
61,900.000 LEAF GROUP LTD 52177G102	10.8500 10.8500	322,034.25 322,034.25	0.00 0.00	671,615.00 671,615.00	0.22	349,580.75 349,580.75
129,952.000 LIBBEY INC 529898108	8.1300 8.1300	843,006.68 843,006.68	0.00 0.00	1,056,509.76 1,056,509.76	0.34	213,503.08 213,503.08
18,968.000 LIMELIGHT NETWORKS INC 53261M104	4.4700 4.4700	40,034.86 40,034.86	0.00 0.00	84,786.96 84,786.96	0.03	44,752.10 44,752.10
34,458.000 LOUISIANA-PACIFIC CORP 546347105	27.2200 27.2200	47,792.31 47,792.31	0.00 0.00	937,946.76 937,946.76	0.30	890,154.45 890,154.45
36,422.000 WILLIAM LYON HOMES 552074700	23.2000 23.2000	554,337.95 554,337.95	0.00 0.00	844,990.40 844,990.40	0.27	290,652.45 290,652.45
200,076.000 MBIA INC 55262C100	9.0400 9.0400	1,468,667.39 1,468,667.39	0.00 0.00	1,808,687.04 1,808,687.04	0.59	340,019.65 340,019.65
49,434.000 MDC HOLDINGS INC 552676108	30.7700 30.7700	1,049,279.02 1,049,279.02	0.00 0.00	1,521,084.18 1,521,084.18	0.49	471,805.16 471,805.16

Asset and Accrual Detail - By Asset type

6/29/2018

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
57,913.000 MGIC INVESTMENT CORP 552848103	10.7200 10.7200	195,458.26 195,458.26	0.00 0.00	620,827.36 620,827.36	 0.20	425,369.10 425,369.10
41,752.000 M/I HOMES INC 55305B101	26.4800 26.4800	876,677.35 876,677.35	0.00 0.00	1,105,592.96 1,105,592.96	 0.36	228,915.61 228,915.61
54,190.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	23.0400 23.0400	1,074,564.77 1,074,564.77	0.00 0.00	1,248,537.60 1,248,537.60	 0.41	173,972.83 173,972.83
21,988.000 MAMMOTH ENERGY SERVICES INC 56155L108	33.9600 33.9600	662,949.52 662,949.52	0.00 0.00	746,712.48 746,712.48	 0.24	83,762.96 83,762.96
34,858.000 MARINEMAX INC 567908108	18.9500 18.9500	594,458.49 594,458.49	0.00 0.00	660,559.10 660,559.10	 0.21	66,100.61 66,100.61
15,647.000 MARIN SOFTWARE INC 56804T205	5.8000 5.8000	149,016.35 149,016.35	0.00 0.00	90,752.60 90,752.60	 0.03	-58,263.75 -58,263.75
50,779.000 MATADOR RESOURCES CO 576485205	30.0500 30.0500	951,713.08 951,713.08	0.00 0.00	1,525,908.95 1,525,908.95	 0.50	574,195.87 574,195.87
94,017.000 MATRIX SERVICE CO 576853105	18.3500 18.3500	868,576.64 868,576.64	0.00 0.00	1,725,211.95 1,725,211.95	 0.56	856,635.31 856,635.31
164,869.000 MAXWELL TECHNOLOGIES INC 577767106	5.2000 5.2000	892,587.28 892,587.28	0.00 0.00	857,318.80 857,318.80	 0.28	-35,268.48 -35,268.48

Asset and Accrual Detail - By Asset type

6/29/2018

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
87,051.000 MAXLINEAR INC 57776J100	15.5900 15.5900	916,271.24 916,271.24	0.00 0.00	1,357,125.09 1,357,125.09	0.44	440,853.85 440,853.85
57,751.000 MCCLATCHY CO/THE 579489303	9.9500 9.9500	534,105.33 534,105.33	0.00 0.00	574,622.45 574,622.45	0.19	40,517.12 40,517.12
106,822.000 MERITOR INC 59001K100	20.5700 20.5700	311,159.04 311,159.04	0.00 0.00	2,197,328.54 2,197,328.54	0.71	1,886,169.50 1,886,169.50
91,416.000 MILACRON HOLDINGS CORP 59870L106	18.9300 18.9300	1,671,749.17 1,671,749.17	0.00 0.00	1,730,504.88 1,730,504.88	0.56	58,755.71 58,755.71
48,155.000 HERMAN MILLER INC 600544100	33.9000 33.9000	1,417,938.36 1,417,938.36	8,667.90 8,667.90	1,632,454.50 1,632,454.50	0.53	214,516.14 214,516.14
100,190.000 MODINE MANUFACTURING CO 607828100	18.2500 18.2500	1,196,448.54 1,196,448.54	0.00 0.00	1,828,467.50 1,828,467.50	0.59	632,018.96 632,018.96
72,684.000 MUELLER INDUSTRIES INC 624756102	29.5100 29.5100	1,186,576.81 1,186,576.81	0.00 0.00	2,144,904.84 2,144,904.84	0.70	958,328.03 958,328.03
211,504.000 MUELLER WATER PRODUCTS INC 624758108	11.7200 11.7200	722,591.15 722,591.15	0.00 0.00	2,478,826.88 2,478,826.88	0.80	1,756,235.73 1,756,235.73
70,782.000 NCI BUILDING SYSTEMS INC 628852204	21.0000 21.0000	563,619.85 563,619.85	0.00 0.00	1,486,422.00 1,486,422.00	0.48	922,802.15 922,802.15

Asset and Accrual Detail - By Asset type

6/29/2018

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
91,841.000 NN INC 629337106	18.9000 18.9000	609,863.38 609,863.38	0.00 0.00	1,735,794.90 1,735,794.90	0.56	1,125,931.52 1,125,931.52
17,290.000 NANOMETRICS INC 630077105	35.4100 35.4100	199,986.99 199,986.99	0.00 0.00	612,238.90 612,238.90	0.20	412,251.91 412,251.91
66,245.000 NATURAL GROCERS BY VITAMIN COT 63888U108	12.7400 12.7400	479,957.31 479,957.31	0.00 0.00	843,961.30 843,961.30	0.27	364,003.99 364,003.99
177,866.000 NEOPHOTONICS CORP 64051T100	6.2300 6.2300	747,438.84 747,438.84	0.00 0.00	1,108,105.18 1,108,105.18	0.36	360,666.34 360,666.34
89,971.000 NEW YORK & CO INC 649295102	5.1200 5.1200	320,451.19 320,451.19	0.00 0.00	460,651.52 460,651.52	0.15	140,200.33 140,200.33
11,298.000 NEW YORK TIMES CO/THE 650111107	25.9000 25.9000	67,555.31 67,555.31	0.00 0.00	292,618.20 292,618.20	0.10	225,062.89 225,062.89
217,932.000 NEWPARK RESOURCES INC 651718504	10.8500 10.8500	856,170.73 856,170.73	0.00 0.00	2,364,562.20 2,364,562.20	0.77	1,508,391.47 1,508,391.47
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0307 0.0307	3,626.29 3,626.29	0.00 0.00	3,240.97 3,240.97	0.00	-385.32 -385.32
101,106.000 NORTHWEST PIPE CO 667746101	19.3700 19.3700	1,674,044.46 1,674,044.46	0.00 0.00	1,958,423.22 1,958,423.22	0.64	284,378.76 284,378.76

Asset and Accrual Detail - By Asset type

6/29/2018

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
9,813.000 OLD LINE BANCSHARES INC 67984M100	34.9100 34.9100	306,020.96 306,020.96	0.00 0.00	342,571.83 342,571.83	0.11	36,550.87 36,550.87
36,917.000 OOMA INC 683416101	14.1500 14.1500	318,556.79 318,556.79	0.00 0.00	522,375.55 522,375.55	0.17	203,818.76 203,818.76
54,777.000 OWENS & MINOR INC 690732102	16.7100 16.7100	966,957.01 966,957.01	14,242.02 14,242.02	915,323.67 915,323.67	0.30	-51,633.34 -51,633.34
58,068.000 PCM INC 69323K100	15.1500 15.1500	516,862.57 516,862.57	0.00 0.00	879,730.20 879,730.20	0.29	362,867.63 362,867.63
24,078.000 PC-TEL INC 69325Q105	6.2400 6.2400	155,938.29 155,938.29	0.00 0.00	150,246.72 150,246.72	0.05	-5,691.57 -5,691.57
51,852.000 PGT INNOVATIONS INC 69336V101	20.8500 20.8500	72,049.98 72,049.98	0.00 0.00	1,081,114.20 1,081,114.20	0.35	1,009,064.22 1,009,064.22
35,568.000 PARK ELECTROCHEMICAL CORP 700416209	23.1900 23.1900	527,652.99 527,652.99	0.00 0.00	824,821.92 824,821.92	0.27	297,168.93 297,168.93
95,515.000 PATTERSON-UTI ENERGY INC 703481101	18.0000 18.0000	1,661,349.21 1,661,349.21	0.00 0.00	1,719,270.00 1,719,270.00	0.56	57,920.79 57,920.79
82,439.000 PERCEPTRON INC 71361F100	10.5500 10.5500	605,233.34 605,233.34	0.00 0.00	869,731.45 869,731.45	0.28	264,498.11 264,498.11



Asset and Accrual Detail - By Asset type

6/29/2018

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
14,566.000 PERFICIENT INC 71375U101	26.3700 26.3700	242,083.79 242,083.79	0.00 0.00	384,105.42 384,105.42	0.12	142,021.63 142,021.63
35,762.000 POWER SOLUTIONS INTERNATIONAL 73933G202	9.6000 9.6000	319,457.57 319,457.57	0.00 0.00	343,315.20 343,315.20	0.11	23,857.63 23,857.63
58,273.000 PURE CYCLE CORP 746228303	9.5500 9.5500	243,581.14 243,581.14	0.00 0.00	556,507.15 556,507.15	0.18	312,926.01 312,926.01
76,628.000 QUANEX BUILDING PRODUCTS CORP 747619104	17.9500 17.9500	1,111,410.53 1,111,410.53	2,933.12 2,933.12	1,375,472.60 1,375,472.60	0.45	264,062.07 264,062.07
24,092.000 REV GROUP INC 749527107	17.0100 17.0100	382,913.47 382,913.47	0.00 0.00	409,804.92 409,804.92	0.13	26,891.45 26,891.45
90,814.000 RTI SURGICAL INC 74975N105	4.6000 4.6000	294,474.48 294,474.48	0.00 0.00	417,744.40 417,744.40	0.14	123,269.92 123,269.92
55,402.000 RADIAN GROUP INC 750236101	16.2200 16.2200	669,811.86 669,811.86	0.00 0.00	898,620.44 898,620.44	0.29	228,808.58 228,808.58
34,738.000 RANGER ENERGY SERVICES INC 75282U104	9.1700 9.1700	298,470.59 298,470.59	0.00 0.00	318,547.46 318,547.46	0.10	20,076.87 20,076.87
15,800.000 RENASANT CORP 75970E107	45.5200 45.5200	689,075.46 689,075.46	3,160.00 3,160.00	719,216.00 719,216.00	0.23	30,140.54 30,140.54

Asset and Accrual Detail - By Asset type

6/29/2018

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
112,462.000 REVOLUTION LIGHTING TECHNOLOGI 76155G206	4.0300 4.0300	498,560.16 498,560.16	0.00 0.00	453,221.86 453,221.86	 0.15	-45,338.30 -45,338.30
149,430.000 RIBBON COMMUNICATIONS INC 762544104	7.1200 7.1200	862,477.06 862,477.06	0.00 0.00	1,063,941.60 1,063,941.60	 0.35	201,464.54 201,464.54
115,451.000 RUBICON PROJECT INC/THE 78112V102	2.8500 2.8500	223,314.96 223,314.96	0.00 0.00	329,035.35 329,035.35	 0.11	105,720.39 105,720.39
17,348.000 RUDOLPH TECHNOLOGIES INC 781270103	29.6000 29.6000	127,259.36 127,259.36	0.00 0.00	513,500.80 513,500.80	 0.17	386,241.44 386,241.44
60,272.000 SALLY BEAUTY HOLDINGS INC 79546E104	16.0300 16.0300	1,006,652.80 1,006,652.80	0.00 0.00	966,160.16 966,160.16	 0.31	-40,492.64 -40,492.64
74,020.000 SANMINA CORP 801056102	29.3000 29.3000	551,071.88 551,071.88	0.00 0.00	2,168,786.00 2,168,786.00	 0.70	1,617,714.12 1,617,714.12
57,500.000 SEARS HOMETOWN AND OUTLET STOR 812362101	2.1000 2.1000	100,167.55 100,167.55	0.00 0.00	120,750.00 120,750.00	 0.04	20,582.45 20,582.45
40,451.000 SECUREWORKS CORP 81374A105	12.4500 12.4500	444,934.07 444,934.07	0.00 0.00	503,614.95 503,614.95	 0.16	58,680.88 58,680.88
43,095.000 SIGMATRON INTERNATIONAL INC 82661L101	7.0200 7.0200	156,199.44 156,199.44	0.00 0.00	302,526.90 302,526.90	 0.10	146,327.46 146,327.46

Asset and Accrual Detail - By Asset type

6/29/2018

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
64,021.000 SKECHERS U.S.A. INC 830566105	30.0100 30.0100	1,528,101.07 1,528,101.07	0.00 0.00	1,921,270.21 1,921,270.21	 0.62	393,169.14 393,169.14
43,225.000 SOUTHERN NATIONAL BANCORP OF V 843395104	17.8400 17.8400	415,649.91 415,649.91	0.00 0.00	771,134.00 771,134.00	 0.25	355,484.09 355,484.09
93,016.000 SPARTAN MOTORS INC 846819100	15.1000 15.1000	348,980.76 348,980.76	0.00 0.00	1,404,541.60 1,404,541.60	 0.46	1,055,560.84 1,055,560.84
184,316.000 STAGE STORES INC 85254C305	2.4100 2.4100	342,803.28 342,803.28	0.00 0.00	444,201.56 444,201.56	 0.14	101,398.28 101,398.28
18,297.000 STATE BANK FINANCIAL CORP 856190103	33.4000 33.4000	280,592.58 280,592.58	0.00 0.00	611,119.80 611,119.80	 0.20	330,527.22 330,527.22
75,441.000 STEELCASE INC 858155203	13.5000 13.5000	1,000,300.06 1,000,300.06	10,184.54 10,184.54	1,018,453.50 1,018,453.50	 0.33	18,153.44 18,153.44
95,979.000 SUPERVALU INC 868536301	20.5200 20.5200	1,389,045.71 1,389,045.71	0.00 0.00	1,969,489.08 1,969,489.08	 0.64	580,443.37 580,443.37
83,030.000 SURGERY PARTNERS INC 86881A100	14.9000 14.9000	686,811.34 686,811.34	0.00 0.00	1,237,147.00 1,237,147.00	 0.40	550,335.66 550,335.66
73,500.000 SYNALLOY CORP 871565107	19.9500 19.9500	683,385.57 683,385.57	0.00 0.00	1,466,325.00 1,466,325.00	 0.48	782,939.43 782,939.43

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
33,305.000 SYNAPTICS INC 87157D109	50.3700 50.3700	1,508,471.87 1,508,471.87	0.00 0.00	1,677,572.85 1,677,572.85	 0.54	169,100.98 169,100.98
38,766.000 TRI POINTE GROUP INC 87265H109	16.3600 16.3600	480,370.96 480,370.96	0.00 0.00	634,211.76 634,211.76	 0.21	153,840.80 153,840.80
99,268.000 TTM TECHNOLOGIES INC 87305R109	17.6300 17.6300	260,831.03 260,831.03	0.00 0.00	1,750,094.84 1,750,094.84	 0.57	1,489,263.81 1,489,263.81
58,805.000 TALOS ENERGY INC 87484T108	32.1300 32.1300	1,274,517.56 1,274,517.56	0.00 0.00	1,889,404.65 1,889,404.65	 0.61	614,887.09 614,887.09
98,569.000 TEAM INC 878155100	23.1000 23.1000	1,210,635.30 1,210,635.30	0.00 0.00	2,276,943.90 2,276,943.90	 0.74	1,066,308.60 1,066,308.60
36,904.000 TEJON RANCH CO 879080109	24.3000 24.3000	762,557.55 762,557.55	0.00 0.00	896,767.20 896,767.20	 0.29	134,209.65 134,209.65
182,698.000 TELARIA INC 879181105	4.0400 4.0400	412,509.44 412,509.44	0.00 0.00	738,099.92 738,099.92	 0.24	325,590.48 325,590.48
79,438.000 3D SYSTEMS CORP 88554D205	13.8100 13.8100	718,176.48 718,176.48	0.00 0.00	1,097,038.78 1,097,038.78	 0.36	378,862.30 378,862.30
136,039.000 TIMKENSTEEL CORP 887399103	16.3500 16.3500	1,359,554.66 1,359,554.66	0.00 0.00	2,224,237.65 2,224,237.65	 0.72	864,682.99 864,682.99

Asset and Accrual Detail - By Asset type

6/29/2018

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
76,294.000 TOWER INTERNATIONAL INC 891826109	31.8000 31.8000	654,500.72 654,500.72	0.00 0.00	2,426,149.20 2,426,149.20	0.79	1,771,648.48 1,771,648.48
71,590.000 TRIMAS CORP 896215209	29.4000 29.4000	1,502,853.99 1,502,853.99	0.00 0.00	2,104,746.00 2,104,746.00	0.68	601,892.01 601,892.01
70,699.000 TRIUMPH GROUP INC 896818101	19.6000 19.6000	1,683,288.37 1,683,288.37	0.00 0.00	1,385,700.40 1,385,700.40	0.45	-297,587.97 -297,587.97
125,859.000 TUESDAY MORNING CORP 899035505	3.0500 3.0500	433,313.43 433,313.43	0.00 0.00	383,869.95 383,869.95	0.12	-49,443.48 -49,443.48
40,300.000 TUPPERWARE BRANDS CORP 899896104	41.2400 41.2400	1,711,992.98 1,711,992.98	23,868.00 23,868.00	1,661,972.00 1,661,972.00	0.54	-50,020.98 -50,020.98
33,010.000 II-VI INC 902104108	43.4500 43.4500	529,725.48 529,725.48	0.00 0.00	1,434,284.50 1,434,284.50	0.47	904,559.02 904,559.02
50,902.000 US SILICA HOLDINGS INC 90346E103	25.6900 25.6900	1,316,450.06 1,316,450.06	3,012.63 3,012.63	1,307,672.38 1,307,672.38	0.42	-8,777.68 -8,777.68
41,211.000 ULTRA CLEAN HOLDINGS INC 90385V107	16.6000 16.6000	415,628.17 415,628.17	0.00 0.00	684,102.60 684,102.60	0.22	268,474.43 268,474.43
39,318.000 UMPQUA HOLDINGS CORP 904214103	22.5900 22.5900	358,496.45 358,496.45	7,863.60 7,863.60	888,193.62 888,193.62	0.29	529,697.17 529,697.17

Asset and Accrual Detail - By Asset type

6/29/2018

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
38,748.000 UNIFI INC 904677200	31.7000 31.7000	201,980.89 201,980.89	0.00 0.00	1,228,311.60 1,228,311.60	0.40	1,026,330.71 1,026,330.71
166,747.000 UNISYS CORP 909214306	12.9000 12.9000	1,305,387.99 1,305,387.99	0.00 0.00	2,151,036.30 2,151,036.30	0.70	845,648.31 845,648.31
29,746.000 UNITED NATURAL FOODS INC 911163103	42.6600 42.6600	1,116,974.96 1,116,974.96	0.00 0.00	1,268,964.36 1,268,964.36	0.41	151,989.40 151,989.40
75,287.000 UNIVAR INC 91336L107	26.2400 26.2400	1,274,831.18 1,274,831.18	0.00 0.00	1,975,530.88 1,975,530.88	0.64	700,699.70 700,699.70
38,107.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	23.6700 23.6700	683,723.74 683,723.74	0.00 0.00	901,992.69 901,992.69	0.29	218,268.95 218,268.95
195,915.000 VOXX INTERNATIONAL CORP 91829F104	5.4000 5.4000	584,746.13 584,746.13	0.00 0.00	1,057,941.00 1,057,941.00	0.34	473,194.87 473,194.87
53,576.000 VEECO INSTRUMENTS INC 922417100	14.2500 14.2500	858,641.74 858,641.74	0.00 0.00	763,458.00 763,458.00	0.25	-95,183.74 -95,183.74
40,724.000 VINCE HOLDING CORP 92719W207	16.4900 16.4900	200,605.29 200,605.29	0.00 0.00	671,538.76 671,538.76	0.22	470,933.47 470,933.47
107,340.000 VISHAY INTERTECHNOLOGY INC 928298108	23.2000 23.2000	517,358.24 517,358.24	0.00 0.00	2,490,288.00 2,490,288.00	0.81	1,972,929.76 1,972,929.76

Asset and Accrual Detail - By Asset type

6/29/2018

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
201,411.000 WESCO AIRCRAFT HOLDINGS INC 950814103	11.2500 11.2500	1,627,776.22 1,627,776.22	0.00 0.00	2,265,873.75 2,265,873.75	 0.74	638,097.53 638,097.53
47,317.000 WESTELL TECHNOLOGIES INC 957541204	2.8500 2.8500	75,032.42 75,032.42	0.00 0.00	134,853.45 134,853.45	 0.04	59,821.03 59,821.03
34,521.000 WHITING PETROLEUM CORP 966387409	52.7200 52.7200	882,743.98 882,743.98	0.00 0.00	1,819,947.12 1,819,947.12	 0.59	937,203.14 937,203.14
10,374.000 WILLIAMS-SONOMA INC 969904101	61.3800 61.3800	473,179.25 473,179.25	0.00 0.00	636,756.12 636,756.12	 0.21	163,576.87 163,576.87
35,722.000 WINDSTREAM HOLDINGS INC 97382A309	5.2700 5.2700	338,434.59 338,434.59	0.00 0.00	188,254.94 188,254.94	 0.06	-150,179.65 -150,179.65
16,643.000 WINNEBAGO INDUSTRIES INC 974637100	40.6000 40.6000	620,904.83 620,904.83	1,624.30 1,624.30	675,705.80 675,705.80	 0.22	54,800.97 54,800.97
<b>SUBTOTAL UNITED STATES</b>		<b>161,545,962.51</b>	<b>142,077.08</b>	<b>257,183,488.70</b>		<b>95,637,526.19</b>
		<b>161,545,962.51</b>	<b>142,077.08</b>	<b>257,183,488.70</b>	<b>83.45</b>	<b>95,637,526.19</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>181,423,198.44</b>	<b>142,077.08</b>	<b>281,048,330.44</b>		<b>99,625,132.00</b>
		<b>181,423,198.44</b>	<b>142,077.08</b>	<b>281,048,330.44</b>	<b>91.20</b>	<b>99,625,132.00</b>
<b>TOTAL EQUITY</b>		<b>181,596,811.17</b>	<b>142,077.08</b>	<b>281,226,503.45</b>	<b>91.26</b>	<b>99,629,692.28</b>
<b>TOTAL ASSETS - BASE:</b>		<b>208,341,450.31</b>	<b>178,187.59</b>	<b>307,971,142.59</b>	<b>99.96</b>	<b>99,629,692.28</b>
<b>NET ASSETS - BASE:</b>				<b>308,149,330.18</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
NON-BASE CURRENCY		5,581.99	0.00	5,581.99		0.00
		4,243.13	0.00	4,243.41	0.01	0.28
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-5,537.07	0.00	-5,537.07		0.00
		-4,162.00	0.00	-4,209.26	-0.01	-47.26
<b>SUBTOTAL CANADIAN DOLLAR</b>		<b>44.92</b>	<b>0.00</b>	<b>44.92</b>		<b>0.00</b>
		<b>81.13</b>	<b>0.00</b>	<b>34.15</b>	<b>0.00</b>	<b>-46.98</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>		<b>44.92</b>	<b>0.00</b>	<b>44.92</b>		<b>0.00</b>
		<b>81.13</b>	<b>0.00</b>	<b>34.15</b>	<b>0.00</b>	<b>-46.98</b>
<b>EURO CURRENCY UNIT</b>						
<b>EURO CURRENCY GEOGRAPHIC</b>						
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	6,814.98	0.00		0.00
		0.00	7,956.83	0.00	0.00	0.00
<b>SUBTOTAL EURO CURRENCY UNIT</b>		<b>0.01</b>	<b>6,814.98</b>	<b>0.01</b>		<b>0.00</b>
		<b>0.01</b>	<b>7,956.83</b>	<b>0.01</b>	<b>0.00</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS EURO CURRENCY UNIT</b>		<b>0.01</b>	<b>6,814.98</b>	<b>0.01</b>		<b>0.00</b>
		<b>0.01</b>	<b>7,956.83</b>	<b>0.01</b>	<b>0.00</b>	<b>0.00</b>
<b>NEW ZEALAND DOLLAR</b>						
<b>NEW ZEALAND</b>						



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>NORWEGIAN KRONE</b>							
<b>NORWAY</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	9,678.28	0.00		0.00
			0.00	1,187.46	0.00	0.00	0.00
<b>SOUTH AFRICAN RAND</b>							
<b>SOUTH AFRICA</b>							
	NON-BASE CURRENCY		1.32	0.00	1.32		0.00
			0.10	0.00	0.10	0.00	0.00
<b>SWISS FRANC</b>							
<b>SWITZERLAND</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	3,725.23	0.00		0.00
			0.00	3,751.67	0.00	0.00	0.00
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR CUSTODIAN FEES		-10,858.00	0.00	-10,858.00		0.00
			-10,858.00	0.00	-10,858.00	-0.01	0.00
	FFX CONTRACTS RECEIVABLE		4,162.00	0.00	4,162.00		0.00
			4,162.00	0.00	4,162.00	0.01	0.00

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,478.81	0.00	-2,478.81		0.00
		-2,478.81	0.00	-2,478.81	0.00	0.00
REBATE RECEIVABLE		6,651.81	0.00	6,651.81		0.00
		6,651.81	0.00	6,651.81	0.01	0.00
PAYABLE FOR TRUSTEE FEES		-4,066.91	0.00	-4,066.91		0.00
		-4,066.91	0.00	-4,066.91	-0.01	0.00
MSC PAYABLE - CLASS C2		-50,273.31	0.00	-50,273.31		0.00
		-50,273.31	0.00	-50,273.31	-0.06	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-328,085.96	0.00	-328,085.96		0.00
		-328,085.96	0.00	-328,085.96	-0.40	0.00
CASH		56,128.77	0.00	56,128.77		0.00
		56,128.77	0.00	56,128.77	0.07	0.00
RECEIVABLE FOR INVESTMENTS SOLD		135,707.25	0.00	135,707.25		0.00
		135,707.25	0.00	135,707.25	0.17	0.00
4,863,744.610 DREYFUS TREAS & AGY CSH CSH MG	100.0000	4,863,744.61	4,077.88	4,863,744.61		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	4,863,744.61	4,077.88	4,863,744.61	5.98	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>4,670,631.45</b>	<b>4,077.88</b>	<b>4,670,631.45</b>		<b>0.00</b>
		<b>4,670,631.45</b>	<b>4,077.88</b>	<b>4,670,631.45</b>	<b>5.76</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>4,670,631.45</b>	<b>4,077.88</b>	<b>4,670,631.45</b>		<b>0.00</b>
		<b>4,670,631.45</b>	<b>4,077.88</b>	<b>4,670,631.45</b>	<b>5.76</b>	<b>0.00</b>

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		4,670,712.72	16,973.84	4,670,665.74	5.76	-46.98
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
123,100.000 UNIT CORP	99.7500	107,700.96	1,052.14	122,792.25		15,091.29
909218AB5 6.625% 05/15/2021 DD 05/18/11	99.7500	107,700.96	1,052.14	122,792.25	0.15	15,091.29
<b>EQUITY</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
19,728.000 CANADIAN WESTERN BANK	34.6500	207,280.97	0.00	683,575.20		476,294.23
NC2188281	26.3408	191,006.67	0.00	519,651.22	0.64	328,644.55
32,396.000 COMPUTER MODELLING GROUP LTD	10.1000	325,690.87	0.00	327,199.60		1,508.73
NC2223351	7.6780	250,255.40	0.00	248,735.87	0.31	-1,519.53
1,615.000 E-L FINANCIAL CORP LTD	810.0000	663,131.83	2,018.75	1,308,150.00		645,018.17
NC2306388	615.7589	605,171.69	1,535.02	994,450.57	1.22	389,278.88
32,571.000 PASON SYSTEMS INC	21.5200	548,866.85	0.00	700,927.92		152,061.07
NC2569563	16.3594	422,054.68	0.00	532,842.69	0.66	110,788.01
92,000.000 SPROTT INC	3.0400	321,550.67	0.00	279,680.00		-41,870.67
NCB2RJSY9	2.3110	253,850.71	0.00	212,611.65	0.26	-41,239.06

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
18,999.000 GENWORTH MI CANADA INC NCB3NWXJQ9	42.7800 32.5212	382,955.95 366,391.33	0.00 0.00	812,777.22 617,870.10	0.76	429,821.27 251,478.77
10,621.000 TMX GROUP LTD NCB8KH5G1	86.1800 65.5137	431,337.69 320,372.15	0.00 0.00	915,317.78 695,821.03	0.86	483,980.09 375,448.88
21,894.000 ALAMOS GOLD INC NEW NCBZ3DNP9 CL A	7.4900 5.6939	135,565.45 105,502.88	0.00 0.00	163,986.06 124,661.57	0.15	28,420.61 19,158.69
<b>SUBTOTAL CANADA</b>		<b>3,016,380.28</b>	<b>2,018.75</b>	<b>5,191,613.78</b>		<b>2,175,233.50</b>
		<b>2,514,605.51</b>	<b>1,535.02</b>	<b>3,946,644.70</b>	<b>4.86</b>	<b>1,432,039.19</b>
<b>TOTAL EQUITY CANADIAN DOLLAR</b>		<b>3,016,380.28</b>	<b>2,018.75</b>	<b>5,191,613.78</b>		<b>2,175,233.50</b>
		<b>2,514,605.51</b>	<b>1,535.02</b>	<b>3,946,644.70</b>	<b>4.86</b>	<b>1,432,039.19</b>
<b>EURO CURRENCY UNIT</b>						
<b>AUSTRIA</b>						
1,820.000 MAYR MELNHOF KARTON AG EA4563642	115.6000 134.9688	172,392.88 197,426.49	0.00 0.00	210,392.00 245,643.18	0.30	37,999.12 48,216.69
<b>BELGIUM</b>						
6,588.000 UMICORE SA EBBF44467	49.1500 57.3851	120,795.92 148,056.58	0.00 0.00	323,800.20 378,052.92	0.46	203,004.28 229,996.34
<b>FINLAND</b>						
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	33.8400 39.5099	118,443.71 140,378.90	0.00 0.00	176,678.64 206,281.15	0.25	58,234.93 65,902.25
<b>FRANCE</b>						

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
11,027.000	ROTHSCHILD & CO	28.9500	202,914.69	0.00	319,231.65		116,316.96
	EF4672301	33.8006	256,670.32	0.00	372,718.91	0.46	116,048.59
<b>ITALY</b>							
3,338.000	RECORDATI SPA	34.0600	46,613.53	0.00	113,692.28		67,078.75
	EIB07DRZ3	39.7668	60,604.47	0.00	132,741.42	0.16	72,136.95
<b>TOTAL EQUITY EURO CURRENCY UNIT</b>			<b>661,160.73</b>	<b>0.00</b>	<b>1,143,794.77</b>		<b>482,634.04</b>
			<b>803,136.76</b>	<b>0.00</b>	<b>1,335,437.58</b>	<b>1.63</b>	<b>532,300.82</b>
<b>HONG KONG DOLLAR</b>							
<b>HONG KONG</b>							
19,428.000	FIRST PACIFIC CO LTD	3.7900	94,766.79	0.00	73,632.12		-21,134.67
	FH6339870	0.4831	12,205.61	0.00	9,385.33	0.01	-2,820.28
352,540.000	VALUE PARTNERS GROUP LTD	6.2000	2,025,785.95	0.00	2,185,748.00		159,962.05
	FHB28XTQ3	0.7903	260,954.73	0.00	278,600.72	0.34	17,645.99
<b>SUBTOTAL HONG KONG</b>			<b>2,120,552.74</b>	<b>0.00</b>	<b>2,259,380.12</b>		<b>138,827.38</b>
			<b>273,160.34</b>	<b>0.00</b>	<b>287,986.05</b>	<b>0.35</b>	<b>14,825.71</b>
<b>TOTAL EQUITY HONG KONG DOLLAR</b>			<b>2,120,552.74</b>	<b>0.00</b>	<b>2,259,380.12</b>		<b>138,827.38</b>
			<b>273,160.34</b>	<b>0.00</b>	<b>287,986.05</b>	<b>0.35</b>	<b>14,825.71</b>
<b>MEXICAN PESO</b>							
<b>MEXICO</b>							
176,971.000	BOLSA MEXICANA DE VALORES SAB	33.4300	4,402,954.98	0.00	5,916,140.53		1,513,185.55
	LMB39VVF7	1.7008	290,256.57	0.00	300,987.78	0.37	10,731.21
<b>NORWEGIAN KRONE</b>							
<b>NORWAY</b>							

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
18,949.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	300.0000 36.8080	3,133,100.19 390,023.56	0.00 0.00	5,684,700.00 697,474.97	0.86	2,551,599.81 307,451.41
<b>POUND STERLING</b>						
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
2,627.000 RIT CAPITAL PARTNERS PLC EX0736630	20.6500 27.2632	31,102.55 49,446.78	0.00 0.00	54,247.55 71,620.33	0.09	23,145.00 22,173.55
<b>UNITED KINGDOM</b>						
24,569.000 CLARKSON PLC EX0201833	23.0000 30.3658	488,075.23 654,005.48	0.00 0.00	565,087.00 746,056.11	0.92	77,011.77 92,050.63
93,923.000 ASHMORE GROUP PLC EXB132NW7	3.7300 4.9245	256,315.17 381,726.90	0.00 0.00	350,332.79 462,526.87	0.57	94,017.62 80,799.97
<b>SUBTOTAL UNITED KINGDOM</b>		<b>744,390.40</b>	<b>0.00</b>	<b>915,419.79</b>		<b>171,029.39</b>
		<b>1,035,732.38</b>	<b>0.00</b>	<b>1,208,582.98</b>	<b>1.49</b>	<b>172,850.60</b>
<b>TOTAL EQUITY POUND STERLING</b>		<b>775,492.95</b>	<b>0.00</b>	<b>969,667.34</b>		<b>194,174.39</b>
		<b>1,085,179.16</b>	<b>0.00</b>	<b>1,280,203.31</b>	<b>1.58</b>	<b>195,024.15</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
15,020.000 CORONATION FUND MANAGERS LTD KS6622713	58.3100 4.2543	420,325.94 47,962.87	0.00 0.00	875,816.20 63,899.04	0.08	455,490.26 15,936.17
<b>SWISS FRANC</b>						
<b>SWITZERLAND</b>						
7.000 EDMOND DE ROTHSCHILD SUISSE SA ES4079996	17,100.0000 17,221.4109	100,600.80 107,201.05	0.00 0.00	119,700.00 120,549.88	0.15	19,099.20 13,348.83

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
2,285.000 VONTOBEL HOLDING AG	71.9500	55,719.26	0.00	164,405.75		108,686.49
ES7123106	72.4608	57,716.32	0.00	165,573.04	0.20	107,856.72
<b>SUBTOTAL SWITZERLAND</b>		<b>156,320.06</b>	<b>0.00</b>	<b>284,105.75</b>		<b>127,785.69</b>
		<b>164,917.37</b>	<b>0.00</b>	<b>286,122.92</b>	<b>0.35</b>	<b>121,205.55</b>
<b>TOTAL EQUITY SWISS FRANC</b>		<b>156,320.06</b>	<b>0.00</b>	<b>284,105.75</b>		<b>127,785.69</b>
		<b>164,917.37</b>	<b>0.00</b>	<b>286,122.92</b>	<b>0.35</b>	<b>121,205.55</b>
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
10,400.000 ASSURED GUARANTY LTD	35.7300	168,773.48	0.00	371,592.00		202,818.52
G0585R106	35.7300	168,773.48	0.00	371,592.00	0.46	202,818.52
1,700.000 BANK OF NT BUTTERFIELD & SON L	45.7200	78,088.47	0.00	77,724.00		-364.47
G0772R208	45.7200	78,088.47	0.00	77,724.00	0.10	-364.47
8,086.000 JAMES RIVER GROUP HOLDINGS LTD	39.2900	315,295.59	0.00	317,698.94		2,403.35
G5005R107	39.2900	315,295.59	0.00	317,698.94	0.39	2,403.35
70.000 WHITE MOUNTAINS INSURANCE GROU	906.6100	33,818.34	0.00	63,462.70		29,644.36
G9618E107	906.6100	33,818.34	0.00	63,462.70	0.08	29,644.36
<b>SUBTOTAL BERMUDA</b>		<b>595,975.88</b>	<b>0.00</b>	<b>830,477.64</b>		<b>234,501.76</b>
		<b>595,975.88</b>	<b>0.00</b>	<b>830,477.64</b>	<b>1.03</b>	<b>234,501.76</b>
<b>CANADA</b>						
2,422.000 FRANCO-NEVADA CORP	73.0200	95,406.08	0.00	176,854.44		81,448.36
351858105	73.0200	95,406.08	0.00	176,854.44	0.22	81,448.36

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
22,594.000 RITCHIE BROS AUCTIONEERS INC 767744105	34.1200 34.1200	156,697.25 156,697.25	0.00 0.00	770,907.28 770,907.28	 0.95	614,210.03 614,210.03
<b>SUBTOTAL CANADA</b>		<b>252,103.33</b>	<b>0.00</b>	<b>947,761.72</b>		<b>695,658.39</b>
		<b>252,103.33</b>	<b>0.00</b>	<b>947,761.72</b>	<b>1.17</b>	<b>695,658.39</b>
<b>CAYMAN ISLANDS</b>						
4,575.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	52.8900 52.8900	207,529.83 207,529.83	0.00 0.00	241,971.75 241,971.75	 0.30	34,441.92 34,441.92
7,113.000 FRESH DEL MONTE PRODUCE INC G36738105	44.5500 44.5500	208,322.56 208,322.56	0.00 0.00	316,884.15 316,884.15	 0.39	108,561.59 108,561.59
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>415,852.39</b>	<b>0.00</b>	<b>558,855.90</b>		<b>143,003.51</b>
		<b>415,852.39</b>	<b>0.00</b>	<b>558,855.90</b>	<b>0.69</b>	<b>143,003.51</b>
<b>CHILE</b>						
3,789.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	24.9400 24.9400	70,559.04 70,559.04	0.00 0.00	94,497.66 94,497.66	 0.12	23,938.62 23,938.62
<b>LEBANON</b>						
7,934.000 BLOM BANK SAL 093688109 GDR	10.5000 10.5000	66,204.28 66,204.28	0.00 0.00	83,307.00 83,307.00	 0.10	17,102.72 17,102.72
<b>LUXEMBOURG</b>						
1,012.000 TRINSEO SA L9340P101	70.9500 70.9500	52,988.49 52,988.49	0.00 0.00	71,801.40 71,801.40	 0.09	18,812.91 18,812.91
<b>PUERTO RICO</b>						



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
7,585.000 POPULAR INC 733174700	45.2100 45.2100	272,690.28 272,690.28	1,896.25 1,896.25	342,917.85 342,917.85	0.42	70,227.57 70,227.57
<b>SOUTH AFRICA</b>						
45,150.000 GOLD FIELDS LTD 38059T106 ADR	3.5700 3.5700	155,017.88 155,017.88	0.00 0.00	161,185.50 161,185.50	0.20	6,167.62 6,167.62
<b>UNITED STATES</b>						
16,778.000 ABM INDUSTRIES INC 000957100	29.1800 29.1800	273,565.89 273,565.89	0.00 0.00	489,582.04 489,582.04	0.60	216,016.15 216,016.15
6,323.000 ATN INTERNATIONAL INC 00215F107	52.7700 52.7700	180,903.80 180,903.80	1,074.91 1,074.91	333,664.71 333,664.71	0.41	152,760.91 152,760.91
33,405.000 AVX CORP 002444107	15.6700 15.6700	361,268.85 361,268.85	0.00 0.00	523,456.35 523,456.35	0.64	162,187.50 162,187.50
1,109.000 AARON'S INC 002535300	43.4500 43.4500	27,711.00 27,711.00	33.27 33.27	48,186.05 48,186.05	0.06	20,475.05 20,475.05
4,463.000 ADTRAN INC 00738A106	14.8500 14.8500	74,816.72 74,816.72	0.00 0.00	66,275.55 66,275.55	0.08	-8,541.17 -8,541.17
1,017.000 ALAMO GROUP INC 011311107	90.3600 90.3600	31,710.73 31,710.73	0.00 0.00	91,896.12 91,896.12	0.11	60,185.39 60,185.39

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
5,178.000 ALBEMARLE CORP 012653101	94.3300 94.3300	198,786.75 198,786.75	2,072.98 2,072.98	488,440.74 488,440.74	0.60	289,653.99 289,653.99
1,583.000 ALLEGHANY CORP 017175100	574.9700 574.9700	347,945.71 347,945.71	0.00 0.00	910,177.51 910,177.51	1.12	562,231.80 562,231.80
1,992.000 ALLEGIANT TRAVEL CO 01748X102	138.9500 138.9500	268,985.10 268,985.10	0.00 0.00	276,788.40 276,788.40	0.34	7,803.30 7,803.30
5,025.000 ALLETE INC 018522300	77.4100 77.4100	195,123.29 195,123.29	0.00 0.00	388,985.25 388,985.25	0.48	193,861.96 193,861.96
13,143.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	28.5500 28.5500	160,941.76 160,941.76	0.00 0.00	375,232.65 375,232.65	0.46	214,290.89 214,290.89
23,182.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	23.2500 23.2500	246,619.18 246,619.18	0.00 0.00	538,981.50 538,981.50	0.66	292,362.32 292,362.32
7,120.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103	39.4800 39.4800	77,116.16 77,116.16	0.00 0.00	281,097.60 281,097.60	0.35	203,981.44 203,981.44
9,033.000 AMES NATIONAL CORP 031001100	30.8500 30.8500	161,869.97 161,869.97	0.00 0.00	278,668.05 278,668.05	0.34	116,798.08 116,798.08
4,138.000 AMPCO-PITTSBURGH CORP 032037103	10.2500 10.2500	104,051.59 104,051.59	0.00 0.00	42,414.50 42,414.50	0.05	-61,637.09 -61,637.09

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
7,631.000 APOGEE ENTERPRISES INC 037598109	48.1700 48.1700	329,252.16 329,252.16	0.00 0.00	367,585.27 367,585.27	 0.45	38,333.11 38,333.11
8,956.000 APOLLO GLOBAL MANAGEMENT LLC 037612306	31.8700 31.8700	133,646.46 133,646.46	0.00 0.00	285,427.72 285,427.72	 0.35	151,781.26 151,781.26
1,517.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	70.1500 70.1500	38,128.09 38,128.09	0.00 0.00	106,417.55 106,417.55	 0.13	68,289.46 68,289.46
3,504.000 APTARGROUP INC 038336103	93.3800 93.3800	83,569.53 83,569.53	0.00 0.00	327,203.52 327,203.52	 0.40	243,633.99 243,633.99
15,275.000 AQUA AMERICA INC 03836W103	35.1800 35.1800	221,127.04 221,127.04	0.00 0.00	537,374.50 537,374.50	 0.66	316,247.46 316,247.46
6,963.000 ARGAN INC 04010E109	40.9500 40.9500	290,226.71 290,226.71	0.00 0.00	285,134.85 285,134.85	 0.35	-5,091.86 -5,091.86
29,058.000 ARES MANAGEMENT LP 04014Y101	20.7000 20.7000	516,898.69 516,898.69	0.00 0.00	601,500.60 601,500.60	 0.74	84,601.91 84,601.91
7,300.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	30.1500 30.1500	241,917.55 241,917.55	0.00 0.00	220,095.00 220,095.00	 0.27	-21,822.55 -21,822.55
14,982.000 ASSOCIATED BANC-CORP 045487105	27.3000 27.3000	237,801.63 237,801.63	0.00 0.00	409,008.60 409,008.60	 0.50	171,206.97 171,206.97

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
6,202.000	ASSOCIATED CAPITAL GROUP INC	37.9500	108,422.92	620.20	235,365.90		126,942.98
	045528106	37.9500	108,422.92	620.20	235,365.90	0.29	126,942.98
292.000	ATRION CORP	599.4000	101,792.65	0.00	175,024.80		73,232.15
	049904105	599.4000	101,792.65	0.00	175,024.80	0.22	73,232.15
10,850.000	BOK FINANCIAL CORP	94.0100	421,399.23	0.00	1,020,008.50		598,609.27
	05561Q201	94.0100	421,399.23	0.00	1,020,008.50	1.25	598,609.27
4,584.000	BALCHEM CORP	98.1400	125,172.20	0.00	449,873.76		324,701.56
	057665200	98.1400	125,172.20	0.00	449,873.76	0.55	324,701.56
8,443.000	BALDWIN & LYONS INC	24.4000	144,830.99	0.00	206,009.20		61,178.21
	057755209	24.4000	144,830.99	0.00	206,009.20	0.25	61,178.21
9,825.000	BANK OF HAWAII CORP	83.4200	233,673.95	0.00	819,601.50		585,927.55
	062540109	83.4200	233,673.95	0.00	819,601.50	1.01	585,927.55
3,400.000	BANK OF THE OZARKS	45.0400	163,278.54	0.00	153,136.00		-10,142.54
	063904106	45.0400	163,278.54	0.00	153,136.00	0.19	-10,142.54
3,242.000	BAR HARBOR BANKSHARES	30.2900	98,577.47	0.00	98,200.18		-377.29
	066849100	30.2900	98,577.47	0.00	98,200.18	0.12	-377.29
4,026.000	BASSETT FURNITURE INDUSTRIES I	27.5500	139,685.20	0.00	110,916.30		-28,768.90
	070203104	27.5500	139,685.20	0.00	110,916.30	0.14	-28,768.90

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
587.000 BEL FUSE INC 077347201	17.8400 17.8400	19,798.28 19,798.28	0.00 0.00	10,472.08 10,472.08	0.01	-9,326.20 -9,326.20
9,561.000 BENCHMARK ELECTRONICS INC 08160H101	29.1500 29.1500	298,664.40 298,664.40	1,434.15 1,434.15	278,703.15 278,703.15	0.34	-19,961.25 -19,961.25
1,092.000 BIG LOTS INC 089302103	41.7800 41.7800	56,781.30 56,781.30	0.00 0.00	45,623.76 45,623.76	0.06	-11,157.54 -11,157.54
5,257.000 BOARDWALK PIPELINE PARTNERS LP 096627104	11.6200 11.6200	49,323.62 49,323.62	0.00 0.00	61,086.34 61,086.34	0.08	11,762.72 11,762.72
34.000 JG BOSWELL CO 101205102	672.0000 672.0000	20,500.24 20,500.24	0.00 0.00	22,848.00 22,848.00	0.03	2,347.76 2,347.76
1,161.000 BRINKER INTERNATIONAL INC 109641100	47.6000 47.6000	57,477.71 57,477.71	0.00 0.00	55,263.60 55,263.60	0.07	-2,214.11 -2,214.11
5,323.000 BUCKLE INC/THE 118440106	26.9000 26.9000	62,676.57 62,676.57	0.00 0.00	143,188.70 143,188.70	0.18	80,512.13 80,512.13
9,534.000 CBL & ASSOCIATES PROPERTIES IN 124830100	5.5700 5.5700	77,760.40 77,760.40	1,906.80 1,906.80	53,104.38 53,104.38	0.07	-24,656.02 -24,656.02
9,855.000 CNB FINANCIAL CORP/PA 126128107	30.0600 30.0600	181,565.42 181,565.42	0.00 0.00	296,241.30 296,241.30	0.36	114,675.88 114,675.88

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
11,033.000 CABOT CORP 127055101	61.7700 61.7700	313,569.29 313,569.29	0.00 0.00	681,508.41 681,508.41	0.84	367,939.12 367,939.12
1,750.000 CALERES INC 129500104	34.3900 34.3900	47,427.83 47,427.83	122.50 122.50	60,182.50 60,182.50	0.07	12,754.67 12,754.67
7,141.000 CAMDEN NATIONAL CORP 133034108	45.7100 45.7100	173,690.90 173,690.90	0.00 0.00	326,415.11 326,415.11	0.40	152,724.21 152,724.21
983.000 CAPELLA EDUCATION CO 139594105	98.7000 98.7000	54,446.83 54,446.83	0.00 0.00	97,022.10 97,022.10	0.12	42,575.27 42,575.27
3,484.000 CARBO CERAMICS INC 140781105	9.1700 9.1700	38,042.22 38,042.22	0.00 0.00	31,948.28 31,948.28	0.04	-6,093.94 -6,093.94
4,223.000 CARPENTER TECHNOLOGY CORP 144285103	52.5700 52.5700	92,159.78 92,159.78	0.00 0.00	222,003.11 222,003.11	0.27	129,843.33 129,843.33
5,186.000 CATO CORP/THE 149205106	24.6200 24.6200	62,649.39 62,649.39	0.00 0.00	127,679.32 127,679.32	0.16	65,029.93 65,029.93
7,468.000 CHASE CORP 16150R104	117.2500 117.2500	147,718.67 147,718.67	0.00 0.00	875,623.00 875,623.00	1.08	727,904.33 727,904.33
2,587.000 CHEESECAKE FACTORY INC/THE 163072101	55.0600 55.0600	110,795.44 110,795.44	0.00 0.00	142,440.22 142,440.22	0.18	31,644.78 31,644.78

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
657.000 CHEMED CORP 16359R103	321.8100 321.8100	24,855.32 24,855.32	0.00 0.00	211,429.17 211,429.17	0.26	186,573.85 186,573.85
1,220.000 CHILDREN'S PLACE INC/THE 168905107	120.8000 120.8000	68,898.32 68,898.32	0.00 0.00	147,376.00 147,376.00	0.18	78,477.68 78,477.68
4,402.000 CITY HOLDING CO 177835105	75.2300 75.2300	141,887.63 141,887.63	0.00 0.00	331,162.46 331,162.46	0.41	189,274.83 189,274.83
1,203.000 CODORUS VALLEY BANCORP INC 192025104	30.6800 30.6800	21,451.33 21,451.33	0.00 0.00	36,908.04 36,908.04	0.05	15,456.71 15,456.71
10,178.000 COHEN & STEERS INC 19247A100	41.7100 41.7100	167,399.59 167,399.59	0.00 0.00	424,524.38 424,524.38	0.52	257,124.79 257,124.79
5,947.000 COHU INC 192576106	24.5100 24.5100	137,611.54 137,611.54	356.82 356.82	145,760.97 145,760.97	0.18	8,149.43 8,149.43
5,722.000 COMFORT SYSTEMS USA INC 199908104	45.8000 45.8000	67,999.45 67,999.45	0.00 0.00	262,067.60 262,067.60	0.32	194,068.15 194,068.15
7,447.000 COMPASS MINERALS INTERNATIONAL 20451N101	65.7500 65.7500	488,280.89 488,280.89	0.00 0.00	489,640.25 489,640.25	0.60	1,359.36 1,359.36
0.000 CONVERGYS CORP 212485106	0.0000 0.0000	0.00 0.00	774.29 774.29	0.00 0.00	0.00	0.00 0.00

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
1,533.000 COOPER TIRE & RUBBER CO 216831107	26.3000 26.3000	55,401.78 55,401.78	0.00 0.00	40,317.90 40,317.90	0.05	-15,083.88 -15,083.88
16,568.000 DSW INC 23334L102	25.8200 25.8200	338,716.64 338,716.64	4,756.50 4,756.50	427,785.76 427,785.76	0.53	89,069.12 89,069.12
985.000 DELUXE CORP 248019101	66.2100 66.2100	52,672.11 52,672.11	0.00 0.00	65,216.85 65,216.85	0.08	12,544.74 12,544.74
5,055.000 DIAMOND OFFSHORE DRILLING INC 25271C102	20.8600 20.8600	98,129.76 98,129.76	0.00 0.00	105,447.30 105,447.30	0.13	7,317.54 7,317.54
1,220.000 DILLARD'S INC 254067101	94.5000 94.5000	64,226.80 64,226.80	122.00 122.00	115,290.00 115,290.00	0.14	51,063.20 51,063.20
3,567.000 DOMTAR CORP 257559203	47.7400 47.7400	125,328.58 125,328.58	0.00 0.00	170,288.58 170,288.58	0.21	44,960.00 44,960.00
9,528.000 DORCHESTER MINERALS LP 25820R105	20.6000 20.6000	95,432.54 95,432.54	0.00 0.00	196,276.80 196,276.80	0.24	100,844.26 100,844.26
1,642.000 EBIX INC 278715206	76.2500 76.2500	29,716.02 29,716.02	0.00 0.00	125,202.50 125,202.50	0.15	95,486.48 95,486.48
1,806.000 EMCOR GROUP INC 29084Q100	76.1800 76.1800	57,772.68 57,772.68	0.00 0.00	137,581.08 137,581.08	0.17	79,808.40 79,808.40



**Asset and Accrual Detail - By Asset type**

6/29/2018

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	40.2000	51,906.27	0.00	99,213.60		47,307.33
	292218104	40.2000	51,906.27	0.00	99,213.60	0.12	47,307.33
3,103.000	ENERSYS	74.6400	210,569.32	0.00	231,607.92		21,038.60
	29275Y102	74.6400	210,569.32	0.00	231,607.92	0.28	21,038.60
5,755.000	ENNIS INC	20.3500	99,255.86	0.00	117,114.25		17,858.39
	293389102	20.3500	99,255.86	0.00	117,114.25	0.14	17,858.39
4,404.000	ENSIGN GROUP INC/THE	35.8200	100,287.20	198.18	157,751.28		57,464.08
	29358P101	35.8200	100,287.20	198.18	157,751.28	0.19	57,464.08
11,515.000	ERIE INDEMNITY CO	117.2600	474,742.16	0.00	1,350,248.90		875,506.74
	29530P102	117.2600	474,742.16	0.00	1,350,248.90	1.66	875,506.74
20,817.000	ETHAN ALLEN INTERIORS INC	24.5000	329,543.12	0.00	510,016.50		180,473.38
	297602104	24.5000	329,543.12	0.00	510,016.50	0.63	180,473.38
10,682.000	EXPEDITORS INTERNATIONAL OF WA	73.1000	309,313.05	0.00	780,854.20		471,541.15
	302130109	73.1000	309,313.05	0.00	780,854.20	0.96	471,541.15
3,988.000	EXPONENT INC	48.3000	68,585.24	0.00	192,620.40		124,035.16
	30214U102	48.3000	68,585.24	0.00	192,620.40	0.24	124,035.16
15.000	FARMERS & MERCHANTS BANK OF LO	8,160.0000	67,847.91	0.00	122,400.00		54,552.09
	308243104	8,160.0000	67,847.91	0.00	122,400.00	0.15	54,552.09

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	23.2900	77,281.57	0.00	135,361.48		58,079.91
	313855108	23.2900	77,281.57	0.00	135,361.48	0.17	58,079.91
21,036.000	FEDERATED INVESTORS INC	23.3200	353,291.16	0.00	490,559.52		137,268.36
	314211103	23.3200	353,291.16	0.00	490,559.52	0.60	137,268.36
2,576.000	FIRST AMERICAN FINANCIAL CORP	51.7200	34,643.84	0.00	133,230.72		98,586.88
	31847R102	51.7200	34,643.84	0.00	133,230.72	0.16	98,586.88
2,280.000	FIRST CITIZENS BANCSHARES INC/	403.3000	398,369.93	798.00	919,524.00		521,154.07
	31946M103	403.3000	398,369.93	798.00	919,524.00	1.13	521,154.07
95.000	FIRST NATIONAL BANK ALASKA	2,198.0000	134,961.12	0.00	208,810.00		73,848.88
	32112J106	2,198.0000	134,961.12	0.00	208,810.00	0.26	73,848.88
3,548.000	FLEXSTEEL INDUSTRIES INC	39.9000	117,199.23	780.56	141,565.20		24,365.97
	339382103	39.9000	117,199.23	780.56	141,565.20	0.17	24,365.97
10,186.000	FLOWERS FOODS INC	20.8300	95,591.87	0.00	212,174.38		116,582.51
	343498101	20.8300	95,591.87	0.00	212,174.38	0.26	116,582.51
1,180.000	FORRESTER RESEARCH INC	41.9500	32,164.45	0.00	49,501.00		17,336.55
	346563109	41.9500	32,164.45	0.00	49,501.00	0.06	17,336.55
20,739.000	FRANKLIN ELECTRIC CO INC	45.1000	253,193.39	0.00	935,328.90		682,135.51
	353514102	45.1000	253,193.39	0.00	935,328.90	1.15	682,135.51

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	14.0100	79,184.91	0.00	99,442.98		20,258.07
36116M106		14.0100	79,184.91	0.00	99,442.98	0.12	20,258.07
8,182.000	GAMCO INVESTORS INC	26.7600	158,803.85	163.64	218,950.32		60,146.47
361438104		26.7600	158,803.85	163.64	218,950.32	0.27	60,146.47
2,032.000	ARTHUR J GALLAGHER & CO	65.2800	73,693.38	0.00	132,648.96		58,955.58
363576109		65.2800	73,693.38	0.00	132,648.96	0.16	58,955.58
2,481.000	GAMESTOP CORP	14.5700	41,031.91	0.00	36,148.17		-4,883.74
36467W109		14.5700	41,031.91	0.00	36,148.17	0.04	-4,883.74
8,922.000	GANNETT CO INC	10.7000	72,788.68	0.00	95,465.40		22,676.72
36473H104		10.7000	72,788.68	0.00	95,465.40	0.12	22,676.72
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	0.97	480,209.64
11,254.000	GORMAN-RUPP CO/THE	35.0000	122,358.39	0.00	393,890.00		271,531.61
383082104		35.0000	122,358.39	0.00	393,890.00	0.48	271,531.61
3,459.000	GREENBRIER COS INC/THE	52.7500	125,730.10	0.00	182,462.25		56,732.15
393657101		52.7500	125,730.10	0.00	182,462.25	0.22	56,732.15
7,400.000	GREIF INC	52.8900	283,478.70	3,108.00	391,386.00		107,907.30
397624107		52.8900	283,478.70	3,108.00	391,386.00	0.48	107,907.30

**Asset and Accrual Detail - By Asset type**

6/29/2018

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	37.2000 37.2000	314,585.32 314,585.32	0.00 0.00	444,651.60 444,651.60	0.55	130,066.28 130,066.28
13,099.000 HAWAIIAN HOLDINGS INC 419879101	35.9500 35.9500	508,769.44 508,769.44	0.00 0.00	470,909.05 470,909.05	0.58	-37,860.39 -37,860.39
9,012.000 HAYNES INTERNATIONAL INC 420877201	36.7400 36.7400	266,134.92 266,134.92	0.00 0.00	331,100.88 331,100.88	0.41	64,965.96 64,965.96
11,448.750 HEICO CORP 422806109	72.9300 72.9300	117,631.43 117,631.43	0.00 0.00	834,957.34 834,957.34	1.03	717,325.91 717,325.91
3,886.000 HEIDRICK & STRUGGLES INTERNATI 422819102	35.0000 35.0000	74,445.14 74,445.14	0.00 0.00	136,010.00 136,010.00	0.17	61,564.86 61,564.86
7,185.000 HELMERICH & PAYNE INC 423452101	63.7600 63.7600	151,799.68 151,799.68	0.00 0.00	458,115.60 458,115.60	0.56	306,315.92 306,315.92
23.000 HERSHEY CREAMERY CO 427848106	4,000.0000 4,000.0000	44,632.54 44,632.54	0.00 0.00	92,000.00 92,000.00	0.11	47,367.46 47,367.46
3,500.000 HI-CRUSH PARTNERS LP 428337109	11.8000 11.8000	42,273.70 42,273.70	0.00 0.00	41,300.00 41,300.00	0.05	-973.70 -973.70
4,754.000 HILL-ROM HOLDINGS INC 431475102	87.3400 87.3400	189,600.84 189,600.84	0.00 0.00	415,214.36 415,214.36	0.51	225,613.52 225,613.52

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
768.000	HILLENBRAND INC	47.1500	28,746.72	0.00	36,211.20		7,464.48
431571108		47.1500	28,746.72	0.00	36,211.20	0.04	7,464.48
552.000	HORACE MANN EDUCATORS CORP	44.6000	16,800.35	0.00	24,619.20		7,818.85
440327104		44.6000	16,800.35	0.00	24,619.20	0.03	7,818.85
3,809.000	HOULIHAN LOKEY INC	51.2200	94,383.00	0.00	195,096.98		100,713.98
441593100		51.2200	94,383.00	0.00	195,096.98	0.24	100,713.98
7,372.000	HUBBELL INC	105.7400	356,854.63	0.00	779,515.28		422,660.65
443510607		105.7400	356,854.63	0.00	779,515.28	0.96	422,660.65
898.000	INNOSPEC INC	76.5500	39,899.24	0.00	68,741.90		28,842.66
45768S105		76.5500	39,899.24	0.00	68,741.90	0.08	28,842.66
1,670.000	INSPERITY INC	95.2500	56,412.98	0.00	159,067.50		102,654.52
45778Q107		95.2500	56,412.98	0.00	159,067.50	0.20	102,654.52
4,300.000	JEFFERIES FINANCIAL GROUP INC	22.7400	93,051.59	0.00	97,782.00		4,730.41
47233W109		22.7400	93,051.59	0.00	97,782.00	0.12	4,730.41
13,354.000	KBR INC	17.9200	173,145.77	1,068.32	239,303.68		66,157.91
48242W106		17.9200	173,145.77	1,068.32	239,303.68	0.29	66,157.91
20,576.000	KKR & CO LP	24.8500	256,129.91	0.00	511,313.60		255,183.69
48248M102		24.8500	256,129.91	0.00	511,313.60	0.63	255,183.69

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
723.000 KADANT INC 48282T104	96.1500 96.1500	28,961.55 28,961.55	0.00 0.00	69,516.45 69,516.45	0.09	40,554.90 40,554.90
26,500.000 KENNEDY-WILSON HOLDINGS INC 489398107	21.1500 21.1500	503,903.52 503,903.52	5,035.00 5,035.00	560,475.00 560,475.00	0.69	56,571.48 56,571.48
7,285.000 KFORCE INC 493732101	34.3000 34.3000	208,206.98 208,206.98	0.00 0.00	249,875.50 249,875.50	0.31	41,668.52 41,668.52
41,718.000 KIMBALL INTERNATIONAL INC 494274103	16.1600 16.1600	456,042.62 456,042.62	2,920.26 2,920.26	674,162.88 674,162.88	0.83	218,120.26 218,120.26
4,143.000 KINGSTONE COS INC 496719105	16.9000 16.9000	56,114.94 56,114.94	0.00 0.00	70,016.70 70,016.70	0.09	13,901.76 13,901.76
3,500.000 KITE REALTY GROUP TRUST 49803T300	17.0800 17.0800	55,171.28 55,171.28	0.00 0.00	59,780.00 59,780.00	0.07	4,608.72 4,608.72
3,193.000 KORN/FERRY INTERNATIONAL 500643200	61.9300 61.9300	91,335.23 91,335.23	319.30 319.30	197,742.49 197,742.49	0.24	106,407.26 106,407.26
14,249.000 KULICKE & SOFFA INDUSTRIES INC 501242101	23.8200 23.8200	335,537.06 335,537.06	548.40 548.40	339,411.18 339,411.18	0.42	3,874.12 3,874.12
528.000 LCI INDUSTRIES 50189K103	90.1500 90.1500	58,362.15 58,362.15	0.00 0.00	47,599.20 47,599.20	0.06	-10,762.95 -10,762.95

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
30,331.000 LSI INDUSTRIES INC 50216C108	5.3400 5.3400	214,211.54 214,211.54	0.00 0.00	161,967.54 161,967.54	0.20	-52,244.00 -52,244.00
16,377.000 LA-Z-BOY INC 505336107	30.6000 30.6000	445,120.08 445,120.08	0.00 0.00	501,136.20 501,136.20	0.62	56,016.12 56,016.12
3,825.000 LANCASTER COLONY CORP 513847103	138.4200 138.4200	321,085.17 321,085.17	0.00 0.00	529,456.50 529,456.50	0.65	208,371.33 208,371.33
868.000 LANDMARK BANCORP INC/MANHATTAN 51504L107	28.5000 28.5000	23,145.49 23,145.49	0.00 0.00	24,738.00 24,738.00	0.03	1,592.51 1,592.51
11,118.000 LEXINGTON REALTY TRUST 529043101	8.7300 8.7300	46,081.53 46,081.53	1,973.45 1,973.45	97,060.14 97,060.14	0.12	50,978.61 50,978.61
68.000 LIBERTY TAX INC 53128T102	8.0750 8.0750	969.68 969.68	0.00 0.00	549.10 549.10	0.00	-420.58 -420.58
4,985.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	87.7600 87.7600	96,786.53 96,786.53	1,944.15 1,944.15	437,483.60 437,483.60	0.54	340,697.07 340,697.07
5,058.000 LINDSAY CORP 535555106	96.9900 96.9900	148,964.66 148,964.66	0.00 0.00	490,575.42 490,575.42	0.60	341,610.76 341,610.76
7,858.000 MKS INSTRUMENTS INC 55306N104	95.7000 95.7000	657,362.23 657,362.23	0.00 0.00	752,010.60 752,010.60	0.92	94,648.37 94,648.37

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
5,199.000	MSA SAFETY INC	96.3400	161,986.16	0.00	500,871.66		338,885.50
	553498106	96.3400	161,986.16	0.00	500,871.66	0.62	338,885.50
14,415.000	MVC CAPITAL INC	9.5000	156,059.18	0.00	136,942.50		-19,116.68
	553829102	9.5000	156,059.18	0.00	136,942.50	0.17	-19,116.68
3,159.000	STEVEN MADDEN LTD	53.1000	49,359.96	0.00	167,742.90		118,382.94
	556269108	53.1000	49,359.96	0.00	167,742.90	0.21	118,382.94
10,159.000	MANPOWERGROUP INC	86.0600	517,145.53	0.00	874,283.54		357,138.01
	56418H100	86.0600	517,145.53	0.00	874,283.54	1.07	357,138.01
1,668.000	MAXIMUS INC	62.1100	28,113.83	0.00	103,599.48		75,485.65
	577933104	62.1100	28,113.83	0.00	103,599.48	0.13	75,485.65
9,723.000	MCGRATH RENTCORP	63.2700	231,540.70	0.00	615,174.21		383,633.51
	580589109	63.2700	231,540.70	0.00	615,174.21	0.76	383,633.51
3,671.000	MERCURY GENERAL CORP	45.5600	138,619.77	0.00	167,250.76		28,630.99
	589400100	45.5600	138,619.77	0.00	167,250.76	0.21	28,630.99
8,417.000	MEREDITH CORP	51.0000	289,383.16	0.00	429,267.00		139,883.84
	589433101	51.0000	289,383.16	0.00	429,267.00	0.53	139,883.84
4,509.000	MERIDIAN BIOSCIENCE INC	15.9000	57,835.37	0.00	71,693.10		13,857.73
	589584101	15.9000	57,835.37	0.00	71,693.10	0.09	13,857.73



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
20,976.000 METHODE ELECTRONICS INC 591520200	40.3000 40.3000	399,908.90 399,908.90	0.00 0.00	845,332.80 845,332.80	1.04	445,423.90 445,423.90
9,780.000 MIDWESTONE FINANCIAL GROUP INC 598511103	33.7800 33.7800	292,342.33 292,342.33	0.00 0.00	330,368.40 330,368.40	0.41	38,026.07 38,026.07
10,539.000 HERMAN MILLER INC 600544100	33.9000 33.9000	339,400.27 339,400.27	1,897.02 1,897.02	357,272.10 357,272.10	0.44	17,871.83 17,871.83
13,297.000 MILLER INDUSTRIES INC/TN 600551204	25.5500 25.5500	220,595.38 220,595.38	0.00 0.00	339,738.35 339,738.35	0.42	119,142.97 119,142.97
2,800.000 MINERALS TECHNOLOGIES INC 603158106	75.3500 75.3500	201,434.68 201,434.68	0.00 0.00	210,980.00 210,980.00	0.26	9,545.32 9,545.32
2,649.000 MOELIS & CO 60786M105	58.6500 58.6500	86,287.20 86,287.20	0.00 0.00	155,363.85 155,363.85	0.19	69,076.65 69,076.65
956.000 MORNINGSTAR INC 617700109	128.2500 128.2500	61,811.90 61,811.90	0.00 0.00	122,607.00 122,607.00	0.15	60,795.10 60,795.10
2,337.000 MOVADO GROUP INC 624580106	48.3000 48.3000	55,646.78 55,646.78	0.00 0.00	112,877.10 112,877.10	0.14	57,230.32 57,230.32
866.000 PAUL MUELLER CO 624752101	29.6000 29.6000	26,265.78 26,265.78	0.00 0.00	25,633.60 25,633.60	0.03	-632.18 -632.18

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
11,759.000 MUELLER INDUSTRIES INC 624756102	29.5100 29.5100	177,106.04 177,106.04	0.00 0.00	347,008.09 347,008.09	0.43	169,902.05 169,902.05
4,730.000 NATIONAL BANKSHARES INC 634865109	46.4000 46.4000	146,282.52 146,282.52	0.00 0.00	219,472.00 219,472.00	0.27	73,189.48 73,189.48
8,416.000 NATIONAL INSTRUMENTS CORP 636518102	41.9800 41.9800	255,783.75 255,783.75	0.00 0.00	353,303.68 353,303.68	0.43	97,519.93 97,519.93
175.000 NATIONAL WESTERN LIFE GROUP IN 638517102	307.2600 307.2600	33,194.76 33,194.76	0.00 0.00	53,770.50 53,770.50	0.07	20,575.74 20,575.74
1,190.000 NEENAH INC 640079109	84.8500 84.8500	64,619.74 64,619.74	0.00 0.00	100,971.50 100,971.50	0.12	36,351.76 36,351.76
1,753.000 NORDSON CORP 655663102	128.4100 128.4100	106,093.19 106,093.19	0.00 0.00	225,102.73 225,102.73	0.28	119,009.54 119,009.54
7,353.000 NORTHRIM BANCORP INC 666762109	39.5500 39.5500	192,091.62 192,091.62	0.00 0.00	290,811.15 290,811.15	0.36	98,719.53 98,719.53
1,002.000 NU SKIN ENTERPRISES INC 67018T105	78.1900 78.1900	32,777.76 32,777.76	0.00 0.00	78,346.38 78,346.38	0.10	45,568.62 45,568.62
6,222.000 NUTRISYSTEM INC 67069D108	38.5000 38.5000	188,661.17 188,661.17	0.00 0.00	239,547.00 239,547.00	0.29	50,885.83 50,885.83

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
2,807.000 OAKTREE CAPITAL GROUP LLC 674001201	40.6500 40.6500	115,678.72 115,678.72	0.00 0.00	114,104.55 114,104.55	 0.14	-1,574.17 -1,574.17
8,255.000 OAKTREE SPECIALTY LENDING CORP 67401P108	4.7800 4.7800	52,105.78 52,105.78	0.00 0.00	39,458.90 39,458.90	 0.05	-12,646.88 -12,646.88
2,112.000 OCEANEERING INTERNATIONAL INC 675232102	25.4600 25.4600	59,093.29 59,093.29	0.00 0.00	53,771.52 53,771.52	 0.07	-5,321.77 -5,321.77
18,715.000 OCH-ZIFF CAPITAL MANAGEMENT GR 67551U105	1.9300 1.9300	52,743.88 52,743.88	0.00 0.00	36,119.95 36,119.95	 0.04	-16,623.93 -16,623.93
17,875.000 OLD REPUBLIC INTERNATIONAL COR 680223104	19.9100 19.9100	204,978.71 204,978.71	0.00 0.00	355,891.25 355,891.25	 0.44	150,912.54 150,912.54
3,440.000 OPPENHEIMER HOLDINGS INC 683797104	28.0000 28.0000	59,959.70 59,959.70	0.00 0.00	96,320.00 96,320.00	 0.12	36,360.30 36,360.30
2,359.000 PBF ENERGY INC 69318G106	41.9300 41.9300	56,821.28 56,821.28	0.00 0.00	98,912.87 98,912.87	 0.12	42,091.59 42,091.59
15,963.000 PC CONNECTION INC 69318J100	33.2000 33.2000	422,767.01 422,767.01	0.00 0.00	529,971.60 529,971.60	 0.65	107,204.59 107,204.59
16,807.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	34.5900 34.5900	319,979.64 319,979.64	0.00 0.00	581,354.13 581,354.13	 0.71	261,374.49 261,374.49

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
3,600.000	PENSKE AUTOMOTIVE GROUP INC	46.8500	160,991.67	0.00	168,660.00		7,668.33
	70959W103	46.8500	160,991.67	0.00	168,660.00	0.21	7,668.33
24,021.000	PERMIAN BASIN ROYALTY TRUST	9.3300	152,531.13	1,058.85	224,115.93		71,584.80
	714236106	9.3300	152,531.13	1,058.85	224,115.93	0.28	71,584.80
3,576.000	PITNEY BOWES INC	8.5700	57,747.72	0.00	30,646.32		-27,101.40
	724479100	8.5700	57,747.72	0.00	30,646.32	0.04	-27,101.40
383.000	POPE RESOURCES A DELAWARE LP	73.5000	26,002.34	0.00	28,150.50		2,148.16
	732857107	73.5000	26,002.34	0.00	28,150.50	0.03	2,148.16
8,848.000	POTLATCHDELTIC CORP	50.8500	161,275.65	0.00	449,920.80		288,645.15
	737630103	50.8500	161,275.65	0.00	449,920.80	0.55	288,645.15
7,122.000	PREFORMED LINE PRODUCTS CO	88.7800	143,361.09	1,424.40	632,291.16		488,930.07
	740444104	88.7800	143,361.09	1,424.40	632,291.16	0.78	488,930.07
11,768.000	PROASSURANCE CORP	35.4500	518,434.69	3,648.08	417,175.60		-101,259.09
	74267C106	35.4500	518,434.69	3,648.08	417,175.60	0.51	-101,259.09
8,891.000	QUAKER CHEMICAL CORP	154.8700	411,219.87	0.00	1,376,949.17		965,729.30
	747316107	154.8700	411,219.87	0.00	1,376,949.17	1.69	965,729.30
4,291.000	RLI CORP/DE	66.1900	60,496.92	0.00	284,021.29		223,524.37
	749607107	66.1900	60,496.92	0.00	284,021.29	0.35	223,524.37

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
16,970.000 RAVEN INDUSTRIES INC 754212108	38.4500 38.4500	132,168.57 132,168.57	0.00 0.00	652,496.50 652,496.50	0.80	520,327.93 520,327.93
2,794.000 REINSURANCE GROUP OF AMERICA I 759351604	133.4800 133.4800	235,273.35 235,273.35	0.00 0.00	372,943.12 372,943.12	0.46	137,669.77 137,669.77
837.000 RELIANCE STEEL & ALUMINUM CO 759509102	87.5400 87.5400	29,437.87 29,437.87	0.00 0.00	73,270.98 73,270.98	0.09	43,833.11 43,833.11
2,626.000 RESOLUTE FOREST PRODUCTS INC 76117W109	10.3500 10.3500	31,580.80 31,580.80	0.00 0.00	27,179.10 27,179.10	0.03	-4,401.70 -4,401.70
2,861.000 ROBERT HALF INTERNATIONAL INC 770323103	65.1000 65.1000	109,542.56 109,542.56	0.00 0.00	186,251.10 186,251.10	0.23	76,708.54 76,708.54
552.000 ROYAL GOLD INC 780287108	92.8400 92.8400	25,007.67 25,007.67	0.00 0.00	51,247.68 51,247.68	0.06	26,240.01 26,240.01
9,052.000 SEACOR MARINE HOLDINGS INC 78413P101	23.0900 23.0900	132,911.78 132,911.78	0.00 0.00	209,010.68 209,010.68	0.26	76,098.90 76,098.90
11,909.000 SJW GROUP 784305104	66.2200 66.2200	225,963.89 225,963.89	0.00 0.00	788,613.98 788,613.98	0.97	562,650.09 562,650.09
255.000 SABINE ROYALTY TRUST 785688102	47.0500 47.0500	9,023.02 9,023.02	0.00 0.00	11,997.75 11,997.75	0.01	2,974.73 2,974.73

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
6,449.000	SAGA COMMUNICATIONS INC	38.5000	211,606.68	0.00	248,286.50		36,679.82
	786598300	38.5000	211,606.68	0.00	248,286.50	0.31	36,679.82
12,854.000	SAN JUAN BASIN ROYALTY TRUST	5.7900	61,701.91	7.69	74,424.66		12,722.75
	798241105	5.7900	61,701.91	7.69	74,424.66	0.09	12,722.75
5,089.000	SCHNITZER STEEL INDUSTRIES INC	33.7000	76,917.85	0.00	171,499.30		94,581.45
	806882106	33.7000	76,917.85	0.00	171,499.30	0.21	94,581.45
1,112.000	SCHWEITZER-MAUDUIT INTERNATION	43.7200	28,064.44	0.00	48,616.64		20,552.20
	808541106	43.7200	28,064.44	0.00	48,616.64	0.06	20,552.20
9,818.000	SEACOR HOLDINGS INC	57.2700	237,368.16	0.00	562,276.86		324,908.70
	811904101	57.2700	237,368.16	0.00	562,276.86	0.69	324,908.70
773.000	SELECTIVE INSURANCE GROUP INC	55.0000	22,076.76	0.00	42,515.00		20,438.24
	816300107	55.0000	22,076.76	0.00	42,515.00	0.05	20,438.24
13,233.000	SHOE CARNIVAL INC	32.4500	291,442.68	0.00	429,410.85		137,968.17
	824889109	32.4500	291,442.68	0.00	429,410.85	0.53	137,968.17
9,012.000	AO SMITH CORP	59.1500	130,539.84	0.00	533,059.80		402,519.96
	831865209	59.1500	130,539.84	0.00	533,059.80	0.66	402,519.96
9,940.000	SONOCO PRODUCTS CO	52.5000	243,890.90	0.00	521,850.00		277,959.10
	835495102	52.5000	243,890.90	0.00	521,850.00	0.64	277,959.10

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
601.000	SOUTHERN MISSOURI BANCORP INC	39.0200	12,003.47	0.00	23,451.02		11,447.55
	843380106	39.0200	12,003.47	0.00	23,451.02	0.03	11,447.55
2,959.000	STANDARD MOTOR PRODUCTS INC	48.3400	55,286.68	0.00	143,038.06		87,751.38
	853666105	48.3400	55,286.68	0.00	143,038.06	0.18	87,751.38
1,417.000	STANDEX INTERNATIONAL CORP	102.2000	42,209.73	0.00	144,817.40		102,607.67
	854231107	102.2000	42,209.73	0.00	144,817.40	0.18	102,607.67
8,287.000	STAR GROUP LP	9.8000	85,217.36	0.00	81,212.60		-4,004.76
	85512C105	9.8000	85,217.36	0.00	81,212.60	0.10	-4,004.76
15,460.000	LS STARRETT CO/THE	6.4000	205,818.61	0.00	98,944.00		-106,874.61
	855668109	6.4000	205,818.61	0.00	98,944.00	0.12	-106,874.61
5,674.000	STATE AUTO FINANCIAL CORP	29.9100	79,026.07	0.00	169,709.34		90,683.27
	855707105	29.9100	79,026.07	0.00	169,709.34	0.21	90,683.27
5,138.000	SUN HYDRAULICS CORP	48.1900	44,253.72	0.00	247,600.22		203,346.50
	866942105	48.1900	44,253.72	0.00	247,600.22	0.30	203,346.50
6,871.000	SYSTEMAX INC	34.3300	79,438.53	6,871.00	235,881.43		156,442.90
	871851101	34.3300	79,438.53	6,871.00	235,881.43	0.29	156,442.90
3,632.000	TESSCO TECHNOLOGIES INC	17.3000	47,589.26	0.00	62,833.60		15,244.34
	872386107	17.3000	47,589.26	0.00	62,833.60	0.08	15,244.34

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
1,563.000	TELEFLEX INC	268.2100	200,901.74	0.00	419,212.23		218,310.49
	879369106	268.2100	200,901.74	0.00	419,212.23	0.52	218,310.49
9,922.000	TELEPHONE & DATA SYSTEMS INC	27.4200	214,951.79	0.00	272,061.24		57,109.45
	879433829	27.4200	214,951.79	0.00	272,061.24	0.33	57,109.45
10,119.000	TENNANT CO	79.0000	243,968.52	0.00	799,401.00		555,432.48
	880345103	79.0000	243,968.52	0.00	799,401.00	0.98	555,432.48
655.000	TETRA TECH INC	58.5000	28,665.23	0.00	38,317.50		9,652.27
	88162G103	58.5000	28,665.23	0.00	38,317.50	0.05	9,652.27
28.000	TETON ADVISORS INC	49.0000	78.73	0.00	1,372.00		1,293.27
	88165Y200	49.0000	78.73	0.00	1,372.00	0.00	1,293.27
5,582.000	THOR INDUSTRIES INC	97.3900	283,085.45	2,065.34	543,630.98		260,545.53
	885160101	97.3900	283,085.45	2,065.34	543,630.98	0.67	260,545.53
3,221.000	TIMBERLAND BANCORP INC/WA	37.3400	72,670.23	0.00	120,272.14		47,601.91
	887098101	37.3400	72,670.23	0.00	120,272.14	0.15	47,601.91
20,179.000	TOOTSIE ROLL INDUSTRIES INC	30.8500	404,293.77	1,816.11	622,522.15		218,228.38
	890516107	30.8500	404,293.77	1,816.11	622,522.15	0.77	218,228.38
19,087.000	TRINITY INDUSTRIES INC	34.2600	163,753.59	0.00	653,920.62		490,167.03
	896522109	34.2600	163,753.59	0.00	653,920.62	0.80	490,167.03



**Asset and Accrual Detail - By Asset type**

6/29/2018

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
34,903.000 TRUSTCO BANK CORP NY 898349105	8.9000 8.9000	179,097.16 179,097.16	2,290.51 2,290.51	310,636.70 310,636.70		131,539.54 131,539.54
678.000 UNIFIRST CORP/MA 904708104	176.9000 176.9000	28,284.66 28,284.66	0.00 0.00	119,938.20 119,938.20		91,653.54 91,653.54
1,878.000 UNITY BANCORP INC 913290102	22.7500 22.7500	21,749.25 21,749.25	0.00 0.00	42,724.50 42,724.50		20,975.25 20,975.25
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	35.1000 35.1000	35,914.99 35,914.99	445.44 445.44	97,718.40 97,718.40		61,803.41 61,803.41
18,359.000 VILLAGE SUPER MARKET INC 927107409	29.4600 29.4600	457,191.21 457,191.21	0.00 0.00	540,856.14 540,856.14		83,664.93 83,664.93
3,762.000 VIRTU FINANCIAL INC 928254101	26.5500 26.5500	69,293.41 69,293.41	0.00 0.00	99,881.10 99,881.10		30,587.69 30,587.69
28,363.000 VISHAY INTERTECHNOLOGY INC 928298108	23.2000 23.2000	390,046.63 390,046.63	0.00 0.00	658,021.60 658,021.60		267,974.97 267,974.97
526.000 WD-40 CO 929236107	146.2500 146.2500	22,985.31 22,985.31	0.00 0.00	76,927.50 76,927.50		53,942.19 53,942.19
25,901.000 WABASH NATIONAL CORP 929566107	18.6600 18.6600	436,449.46 436,449.46	0.00 0.00	483,312.66 483,312.66		46,863.20 46,863.20

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
2,922.000 WADDELL & REED FINANCIAL INC 930059100	17.9700 17.9700	32,058.29 32,058.29	0.00 0.00	52,508.34 52,508.34	0.06	20,450.05 20,450.05
2,477.000 WERNER ENTERPRISES INC 950755108	37.5500 37.5500	71,185.92 71,185.92	222.93 222.93	93,011.35 93,011.35	0.11	21,825.43 21,825.43
5,814.000 WESTWOOD HOLDINGS GROUP INC 961765104	59.5400 59.5400	282,539.18 282,539.18	3,953.52 3,953.52	346,165.56 346,165.56	0.43	63,626.38 63,626.38
8,558.000 WEYCO GROUP INC 962149100	36.4000 36.4000	233,002.59 233,002.59	0.00 0.00	311,511.20 311,511.20	0.38	78,508.61 78,508.61
5,690.000 WOODWARD INC 980745103	76.8600 76.8600	159,898.32 159,898.32	0.00 0.00	437,333.40 437,333.40	0.54	277,435.08 277,435.08
11,370.000 WORTHINGTON INDUSTRIES INC 981811102	41.9700 41.9700	408,372.03 408,372.03	0.00 0.00	477,198.90 477,198.90	0.59	68,826.87 68,826.87
1,779.000 XPERI CORP 98421B100	16.1000 16.1000	52,069.50 52,069.50	0.00 0.00	28,641.90 28,641.90	0.04	-23,427.60 -23,427.60
5,058.000 YORK WATER CO/THE 987184108	31.8000 31.8000	109,642.33 109,642.33	842.66 842.66	160,844.40 160,844.40	0.20	51,202.07 51,202.07
<b>SUBTOTAL UNITED STATES</b>		<b>36,323,731.32</b>	<b>58,675.23</b>	<b>65,246,419.73</b>		<b>28,922,688.41</b>
		<b>36,323,731.32</b>	<b>58,675.23</b>	<b>65,246,419.73</b>	<b>80.22</b>	<b>28,922,688.41</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>38,205,122.89</b>	<b>60,571.48</b>	<b>68,337,224.40</b>		<b>30,132,101.51</b>
		<b>38,205,122.89</b>	<b>60,571.48</b>	<b>68,337,224.40</b>	<b>84.04</b>	<b>30,132,101.51</b>



Asset and Accrual Detail - By Asset type

6/29/2018

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		43,774,365.03	62,106.50	76,535,980.75	94.12	32,761,615.72
TOTAL ASSETS - BASE:		48,552,778.71	80,132.48	81,329,438.74	100.03	32,776,660.03
NET ASSETS - BASE:				81,409,571.22		



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,973,755	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,973,755.00	4,973,755.00	2	0.00
		<b>4,973,755.00</b>	<b>4,973,755.00</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
56,325	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	6,357,402.75	6,355,208.60	2	0.00
87,260	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	8,945,022.60	8,828,094.20	3	0.00
731,025	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	35,973,740.25	36,601,986.71	12	0.00
515,855	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	53,741,773.90	55,051,329.20	17	0.00
168,260	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	17,875,942.40	18,485,642.79	6	0.00
275,850	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	28,605,645.00	28,815,442.30	9	0.00
52,715	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	6,325,800.00	6,490,826.11	2	0.00
11,400	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,259,016.00	1,257,677.25	0	0.00
242,560	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	9,146,937.60	9,131,437.99	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
140,495	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	7,165,245.00	7,161,877.41	2	0.00
50,140	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	2,515,523.80	2,514,761.60	1	0.00
24,765	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,514,885.75	2,514,461.25	1	0.00
113,685	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	5,339,784.45	5,395,424.28	2	0.00
		<b>185,766,719.50</b>	<b>188,604,169.69</b>	<b>60</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
174,240	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	47,576,232.00	45,984,690.03	15	223,238.38
264,545	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	22,078,925.70	19,609,573.70	7	65,437.06
146,940	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	9,311,587.80	8,458,324.62	3	0.00
239,605	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	12,581,658.55	13,832,765.50	4	0.00
80,480	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	4,660,596.80	4,797,467.36	1	0.00
39,375	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,990,137.50	2,688,238.24	1	0.00
129,885	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	3,453,642.15	3,397,609.92	1	0.00
48,700	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,488,381.00	3,758,720.14	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,520	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,842,344.40	1,713,162.26	1	0.00
107,815	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	4,625,263.50	4,811,002.56	1	0.00
34,965	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,446,850.70	2,473,786.20	1	0.00
81,350	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	4,566,175.50	4,868,797.50	1	0.00
		<b>119,621,795.60</b>	<b>116,394,138.03</b>	<b>38</b>	<b>288,675.44</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
660,189.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	660,189.65	660,189.65	0	0.00
		<b>660,189.65</b>	<b>660,189.65</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4881  
SAGE TARGET DATE 2035 FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,666,317.73	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,666,317.73	4,666,317.73	2	12.92
		<b>4,666,317.73</b>	<b>4,666,317.73</b>	<b>2</b>	<b>12.92</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
19,795	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,234,261.65	2,231,183.52	1	0.00
30,665	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,143,469.15	3,102,378.05	1	0.00
255,470	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	12,571,678.70	12,786,456.72	6	0.00
180,275	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,781,049.50	19,147,117.40	9	0.00
58,800	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	6,246,912.00	6,432,918.45	3	0.00
96,740	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	10,031,938.00	10,096,625.15	5	0.00
18,525	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,223,000.00	2,267,993.90	1	0.00
7,875	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	869,715.00	868,767.67	0	0.00
85,235	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,214,211.85	3,192,736.70	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4881  
SAGE TARGET DATE 2035 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
49,370	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,517,870.00	2,517,018.75	1	0.00
34,635	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,737,637.95	1,736,888.77	1	0.00
17,105	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,737,012.75	1,737,004.87	1	0.00
39,950	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,876,451.50	1,895,264.79	1	0.00
		<b>67,185,208.05</b>	<b>68,012,354.74</b>	<b>31</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
206,750	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	56,453,087.50	54,308,002.89	26	264,890.58
308,040	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	25,709,018.40	22,851,242.51	12	76,195.85
180,570	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	11,442,720.90	10,738,581.73	5	0.00
296,800	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	15,584,968.00	17,087,651.94	7	0.00
95,495	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	5,530,115.45	5,694,451.92	3	0.00
46,720	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,547,916.80	3,193,126.96	2	0.00
154,120	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	4,098,050.80	4,022,640.62	2	0.00
57,785	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	4,139,139.55	4,457,949.93	2	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4881  
SAGE TARGET DATE 2035 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,470	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,186,220.90	2,030,671.42	1	0.00
127,930	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,488,197.00	5,706,944.24	3	0.00
41,490	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,903,470.20	2,938,285.11	1	0.00
96,525	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	5,417,948.25	5,777,021.25	3	0.00
		<b>142,500,853.75</b>	<b>138,806,570.52</b>	<b>66</b>	<b>341,086.43</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
626,927.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	626,927.92	626,927.92	0	0.00
		<b>626,927.92</b>	<b>626,927.92</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,647,732.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,647,732.39	2,647,732.39	3	0.00
		<b>2,647,732.39</b>	<b>2,647,732.39</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,205	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	361,748.35	361,420.61	0	0.00
4,965	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	508,962.15	502,309.05	1	0.00
41,440	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	2,039,262.40	2,060,647.08	2	0.00
29,240	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	3,046,223.20	3,077,784.17	3	0.00
9,620	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,022,028.80	1,055,272.49	1	0.00
15,630	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,620,831.00	1,629,194.37	2	0.00
3,000	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	360,000.00	365,426.40	0	0.00
3,695	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	408,075.80	407,550.85	0	0.00
13,800	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	520,398.00	512,265.14	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,995	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	407,745.00	407,674.47	0	0.00
16,260	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	815,764.20	815,386.25	1	0.00
8,030	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	815,446.50	815,592.40	1	0.00
6,470	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	303,895.90	306,671.40	0	0.00
		<b>12,230,381.30</b>	<b>12,317,194.68</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
124,605	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	34,023,395.25	32,646,347.18	34	159,645.42
185,990	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	15,522,725.40	13,868,799.53	15	46,005.93
105,080	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	6,658,919.60	6,589,046.24	7	0.00
171,350	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	8,997,588.50	9,904,681.33	9	0.00
57,555	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	3,333,010.05	3,435,404.38	3	0.00
28,160	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,138,470.40	1,924,715.17	2	0.00
92,310	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,454,522.90	2,409,530.93	2	0.00
34,825	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,494,514.75	2,679,792.55	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,965	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,317,498.55	1,223,456.51	1	0.00
76,210	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,269,409.00	3,398,698.85	3	0.00
25,005	CUSIP # 922042866 VANGUARD PACIFIC ETF	1,749,849.90	1,782,833.77	2	0.00
58,175	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	3,265,362.75	3,481,773.75	3	0.00
		<b>85,225,267.05</b>	<b>83,345,080.19</b>	<b>85</b>	<b>205,651.35</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
393,543.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	393,543.04	393,543.04	0	0.00
		<b>393,543.04</b>	<b>393,543.04</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
244,809.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	244,809.90	244,809.90	2	0.00
		<b>244,809.90</b>	<b>244,809.90</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
300	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	33,861.00	33,868.97	0	0.00
465	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	47,667.15	47,044.05	0	0.00
3,915	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	192,657.15	195,452.97	1	0.00
2,785	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	290,141.30	294,185.21	2	0.00
905	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	96,147.20	99,295.57	1	0.00
1,470	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	152,439.00	153,308.55	1	0.00
280	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	33,600.00	34,210.02	0	0.00
580	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	64,055.20	63,982.80	0	0.00
1,295	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	48,834.45	48,781.75	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
750	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	38,250.00	38,240.21	0	0.00
2,545	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	127,682.65	127,696.68	1	0.00
1,260	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	127,953.00	128,070.18	1	0.00
610	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	28,651.70	28,929.31	0	0.00
		<b>1,281,939.80</b>	<b>1,293,066.27</b>	<b>8</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
20,430	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	5,578,411.50	5,400,424.60	36	26,175.16
30,635	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,556,797.10	2,305,354.86	16	7,577.78
17,850	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,131,154.50	1,156,080.22	7	0.00
29,340	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,540,643.40	1,686,777.64	10	0.00
9,415	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	545,222.65	562,691.18	3	0.00
4,615	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	350,463.10	315,791.85	2	0.00
14,980	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	398,318.20	396,129.38	3	0.00
5,710	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	409,007.30	438,382.76	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,110	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	216,051.70	201,701.85	1	0.00
12,385	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	531,316.50	553,147.03	3	0.00
4,100	CUSIP # 922042866 VANGUARD PACIFIC ETF	286,918.00	297,125.15	2	0.00
9,535	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	535,199.55	570,669.75	3	0.00
		<b>14,079,503.50</b>	<b>13,884,276.27</b>	<b>90</b>	<b>33,752.94</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4701  
SAGE ALL CAP EQUITY PLUS FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
8,929.3	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,929.30	8,929.30	1	0.00
		<b>8,929.30</b>	<b>8,929.30</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
340	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	92,837.00	86,006.87	14	435.61
445	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	86,677.10	85,818.78	13	377.49
1,805	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	114,382.85	117,322.76	17	0.00
895	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	46,996.45	53,362.59	7	0.00
930	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	53,856.30	56,966.00	8	0.00
490	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	53,557.00	51,684.91	8	0.00
530	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	40,248.20	37,627.96	6	0.00
950	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	25,260.50	25,895.89	4	0.00
450	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	32,233.50	34,911.82	5	0.00
790	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	54,881.30	50,964.45	8	0.00



# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4701  
SAGE ALL CAP EQUITY PLUS FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
515	CUSIP # 922908744 VANGUARD VALUE ETF	53,472.45	57,494.02	8	0.00
		<b>654,402.65</b>	<b>658,056.05</b>	<b>98</b>	<b>813.10</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,570.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,570.16	1,570.16	0	0.00
		<b>1,570.16</b>	<b>1,570.16</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5292  
SAGE CASH BALANCE CONSERVATIVE  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
24,782.33	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	24,782.33	24,782.33	3	0.00
		<b>24,782.33</b>	<b>24,782.33</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
461	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	48,026.98	48,067.46	5	0.00
1,149	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	126,895.56	126,707.21	13	0.00
1,317	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	49,664.07	49,222.83	5	0.00
4,819	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	245,769.00	245,361.85	25	0.00
3,107	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	145,935.79	147,121.01	15	0.00
3,154	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	246,674.34	247,233.10	25	0.00
		<b>862,965.74</b>	<b>863,713.46</b>	<b>87</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
467	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	29,593.79	31,007.25	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5292  
SAGE CASH BALANCE CONSERVATIVE  
FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
340	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	17,853.40	19,490.66	2	0.00
362	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	50,835.66	49,827.09	5	0.00
		98,282.85	100,325.00	10	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,755.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,755.57	1,755.57	0	0.00
		1,755.57	1,755.57	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
306,392.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	306,392.17	306,392.17	12	0.00
		<b>306,392.17</b>	<b>306,392.17</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,693	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	280,556.74	281,021.13	11	0.00
9,402	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	354,549.42	350,981.49	14	0.00
7,234	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	368,934.00	368,257.13	14	0.00
885	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	88,084.05	87,874.00	3	0.00
7,341	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	344,806.77	347,234.36	13	0.00
		<b>1,436,930.98</b>	<b>1,435,368.11</b>	<b>56</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
4,502	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	285,291.74	303,956.78	11	0.00
1,198	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	62,906.98	69,912.35	2	0.00
3,483	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	489,117.69	484,934.51	19	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		837,316.41	858,803.64	32	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
6,035.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,035.69	6,035.69	0	0.00
		6,035.69	6,035.69	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
22,563.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	22,563.89	22,563.89	1	0.00
		<b>22,563.89</b>	<b>22,563.89</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,744	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	181,689.92	181,106.78	6	0.00
11,631	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	438,605.01	432,068.86	15	0.00
14,068	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	717,468.00	716,830.29	25	0.00
2,097	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	208,714.41	209,130.74	7	0.00
9,100	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	427,427.00	430,357.81	15	0.00
6,096	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	476,768.16	476,809.89	17	0.00
		<b>2,450,672.50</b>	<b>2,446,304.37</b>	<b>86</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,066	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	130,922.42	137,280.24	5	0.00
1,026	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	53,875.26	58,149.39	2	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,272	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	178,626.96	174,002.11	6	0.00
		363,424.64	369,431.74	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,058.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,058.84	6,058.84	0	0.00
		6,058.84	6,058.84	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,121,970.95	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,121,970.95	1,121,970.95	1	0.00
		<b>1,121,970.95</b>	<b>1,121,970.95</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
17,615	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,988,205.05	1,991,911.09	1	0.00
27,500	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,819,025.00	2,782,175.00	2	0.00
230,040	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	11,320,268.40	11,612,747.86	8	0.00
159,760	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	16,643,796.80	17,188,127.27	12	0.00
52,995	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	5,630,188.80	5,835,382.50	4	0.00
86,920	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	9,013,604.00	9,088,673.39	7	0.00
16,475	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,977,000.00	2,045,288.77	1	0.00
104,730	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	11,566,381.20	11,557,589.22	9	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,920	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,862,943.20	2,864,937.12	2	0.00
44,225	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,255,475.00	2,253,693.87	2	0.00
451,700	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	22,661,789.00	22,680,180.62	17	0.00
222,980	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	22,643,619.00	22,668,397.84	17	0.00
35,800	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,681,526.00	1,700,886.69	1	0.00
		<b>113,063,821.45</b>	<b>114,269,991.24</b>	<b>84</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
28,165	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	7,690,453.25	7,582,171.75	6	36,085.34
44,075	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,678,499.50	3,296,966.75	3	10,902.26
25,175	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,595,339.75	1,578,815.71	1	0.00
40,755	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,140,045.05	2,372,824.88	2	0.00
13,675	CUSIP # 46434G822 ISHARES MSCI JAPAN ETF	791,919.25	815,907.83	1	0.00
6,700	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	508,798.00	455,237.23	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,365	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	594,685.35	596,334.93	0	0.00
8,205	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	587,724.15	632,518.36	0	0.00
4,445	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	308,794.15	287,432.17	0	0.00
18,460	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	791,934.00	824,962.41	1	0.00
5,935	CUSIP # 922042866 VANGUARD PACIFIC ETF	415,331.30	417,521.92	0	0.00
14,050	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	788,626.50	840,892.50	1	0.00
		<b>19,892,150.25</b>	<b>19,701,586.44</b>	<b>15</b>	<b>46,987.60</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
208,669.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	208,669.78	208,669.78	0	0.00
		<b>208,669.78</b>	<b>208,669.78</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0625  
SMART FUNDS 2020

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50.23	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50.23	50.23	0	0.00
		<b>50.23</b>	<b>50.23</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
561	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	20,577.48	20,309.92	1	0.00
2,237	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	69,995.73	67,569.13	2	0.00
		<b>90,573.21</b>	<b>87,879.05</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
5,408.08	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	105,070.34	104,255.09	3	0.00
1,027,908.77	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	1,027,908.77	1,027,908.77	31	0.00
151,666.87	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,548,551.50	1,497,277.68	47	0.00
38,651.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	38,651.46	38,651.46	1	0.00
		<b>2,720,182.07</b>	<b>2,668,093.00</b>	<b>82</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0625  
SMART FUNDS 2020

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,354.34	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	227,225.83	165,659.39	7	0.00
5,867.71	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	153,587.31	120,767.43	5	0.00
3,502.39	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	71,273.78	62,789.94	2	0.00
8,057.2	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	49,530.83	46,042.72	2	0.00
		<b>501,617.75</b>	<b>395,259.48</b>	<b>15</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0171  
SMART FUNDS 2030

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
494.84	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	494.84	494.84	0	0.00
		<b>494.84</b>	<b>494.84</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
8,352	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	306,351.36	299,208.30	3	0.00
33,237	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,039,985.73	1,089,995.06	9	0.00
		<b>1,346,337.09</b>	<b>1,389,203.36</b>	<b>11</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
80,313.44	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,560,361.64	1,535,058.93	13	0.00
655,351.78	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	655,351.78	655,351.78	5	0.00
96,440.12	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	984,674.46	955,352.53	8	0.00
278,501.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	278,501.28	278,501.28	2	0.00
		<b>3,478,889.16</b>	<b>3,424,264.52</b>	<b>28</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0171  
SMART FUNDS 2030

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,924.52	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,370,691.15	2,277,543.35	28	0.00
87,066.94	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,278,977.15	1,846,558.89	19	0.00
51,963.84	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	1,057,466.33	892,665.48	9	0.00
119,512.23	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	734,689.48	719,587.52	6	0.00
		<b>7,441,824.11</b>	<b>5,736,355.24</b>	<b>61</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0135  
SMART FUNDS 2040

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50.09	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50.09	50.09	0	0.00
		<b>50.09</b>	<b>50.09</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,980	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	109,306.40	106,868.87	3	0.00
9,176	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	287,117.04	282,963.89	8	0.00
		<b>396,423.44</b>	<b>389,832.76</b>	<b>11</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
22,178.46	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	430,891.99	427,423.04	12	0.00
82,811.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	82,811.99	82,811.99	2	0.00
		<b>513,703.98</b>	<b>510,235.03</b>	<b>15</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
12,449.46	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,201,542.20	866,670.69	34	0.00
31,036.76	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	812,387.19	641,179.38	23	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXXXX0135  
SMART FUNDS 2040

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,532.28	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	377,132.68	328,469.08	11	0.00
42,612.77	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	261,957.74	242,976.46	7	0.00
		2,653,019.81	2,079,295.61	75	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0144  
SMART FUNDS 2050

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50.1	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50.10	50.10	0	1.13
		<b>50.10</b>	<b>50.10</b>	<b>0</b>	<b>1.13</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,128	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	224,775.04	224,997.24	3	0.00
11,120	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	347,944.80	365,177.48	5	0.00
		<b>572,719.84</b>	<b>590,174.72</b>	<b>9</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
26,821.2	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	521,093.00	514,258.68	8	0.00
164,043.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	164,043.23	164,043.23	2	0.00
		<b>685,136.23</b>	<b>678,301.91</b>	<b>10</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
25,626.72	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,473,327.00	1,739,307.17	37	0.00
63,904.9	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,672,710.76	1,411,428.61	25	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0144  
SMART FUNDS 2050

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,150.43	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	776,362.85	666,733.15	12	0.00
87,658.99	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	538,874.88	568,721.91	8	0.00
		5,461,275.49	4,386,190.84	82	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX0206  
SMART FUNDS TODAY

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
57.79	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	57.79	57.79	0	0.00
1,960,558.16	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,960,558.16	1,960,558.16	47	0.00
		<b>1,960,615.95</b>	<b>1,960,615.95</b>	<b>47</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
19,696	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,963,494.24	1,989,821.06	47	0.00
		<b>1,963,494.24</b>	<b>1,989,821.06</b>	<b>47</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
95,732.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	95,732.53	95,732.53	2	0.00
		<b>95,732.53</b>	<b>95,732.53</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,246.44	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	120,298.41	74,906.54	3	0.00
3,186.36	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	83,402.97	64,337.81	2	0.00
		<b>203,701.38</b>	<b>139,244.35</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
986,049.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	986,049.12	986,049.12	2	5.34
		<b>986,049.12</b>	<b>986,049.12</b>	<b>2</b>	<b>5.34</b>
<b>COMMON STOCK</b>					
18,247	CUSIP # 031100100 AMETEK INC	1,316,703.52	1,174,269.18	3	0.00
18,085	CUSIP # 032095101 AMPHENOL CORP CL A	1,576,107.75	1,404,862.01	4	3,955.54
18,987	CUSIP # 05605H100 BWX TECHNOLOGIES INC	1,183,269.84	1,053,659.60	3	0.00
2,730	CUSIP # 09073M104 BIO-TECHNE CORP	403,903.50	367,621.51	1	0.00
14,249	CUSIP # 127055101 CABOT CORPORATION	880,160.73	789,141.13	2	0.00
5,950	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	667,947.00	603,093.34	2	0.00
18,045	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	1,004,565.15	981,973.55	2	0.00
24,269	CUSIP # 184496107 CLEAN HARBORS INC	1,348,142.95	1,258,219.71	3	0.00
30,793	CUSIP # 217204106 COPART INC	1,741,652.08	1,415,231.96	4	0.00
19,196	CUSIP # 22282E102 COVANTA HOLDING CORP	316,734.00	288,851.88	1	4,815.25

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,933	CUSIP # 256746108 DOLLAR TREE INC	1,099,305.00	1,145,771.81	3	0.00
54,547	CUSIP # 29362U104 ENTEGRIS INC	1,849,143.30	1,532,286.20	5	0.00
18,640	CUSIP # 302491303 FMC CORPORATION	1,662,874.40	1,360,183.09	4	2,924.79
14,870	CUSIP # 371559105 GENESEE & WYOMING INC CL A	1,209,228.40	1,053,397.29	3	0.00
20,064	CUSIP # 384109104 GRACO INC	907,294.08	778,593.62	2	0.00
43,771	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	738,416.77	684,500.18	2	0.00
28,132.5	CUSIP # 422806208 HEICO CORP CL A	1,714,675.88	1,386,817.33	4	0.00
15,466	CUSIP # 428291108 HEXCEL CORP	1,026,633.08	986,609.52	3	0.00
7,243	CUSIP # 45167R104 IDEX CORP	988,524.64	890,509.10	2	0.00
12,647	CUSIP # 457187102 INGREDION INC	1,400,022.90	1,566,830.75	3	7,219.20
34,113	CUSIP # 48238T109 KAR AUCTION SERVICES INC	1,869,392.40	1,713,540.88	5	11,359.25
13,957	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	823,881.71	747,056.58	2	0.00
32,899	CUSIP # 501889208 LKQ CORP	1,049,478.10	1,108,239.47	3	0.00
15,483	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	604,146.66	625,247.41	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
444	CUSIP # 570535104 MARKEL CORP	481,451.40	467,387.16	1	0.00
6,593	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	663,717.31	622,329.94	2	0.00
13,492	CUSIP # 806407102 HENRY SCHEIN INC	980,058.88	965,627.57	2	0.00
16,281	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	968,231.07	782,256.01	2	0.00
11,678	CUSIP # 871607107 SYNOPSIS INC	999,286.46	863,548.09	2	0.00
11,269	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	617,203.13	594,481.50	2	0.00
23,669	CUSIP # 902681105 UGI CORPORATION	1,232,444.83	1,085,503.21	3	5,852.08
2,412	CUSIP # 920253101 VALMONT INDUSTRIES INC	363,609.00	343,993.98	1	860.25
11,756	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	665,507.16	673,409.65	2	0.00
15,305	CUSIP # 980745103 WOODWARD INC	1,176,342.30	1,089,370.88	3	0.00
		<b>35,530,055.38</b>	<b>32,404,415.09</b>	<b>87</b>	<b>36,986.36</b>
	<b>FOREIGN STOCK</b>				
25,697	CUSIP # 94106B101 WASTE CONNECTIONS INC	1,934,470.16	1,685,862.60	5	0.00
9,167	CUSIP # G4388N106 HELEN OF TROY	902,491.15	789,156.87	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,317	CUSIP # G84720104 STERIS PLC	978,378.17	792,332.70	2	213.59
3,002	CUSIP # N22717107 CORE LABORATORIES NV	378,882.42	343,483.13	1	0.00
		4,194,221.90	3,610,835.30	10	213.59
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
8,040.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,040.55	8,040.55	0	0.00
		8,040.55	8,040.55	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2641  
TACTICAL CORE STABLE VALUE FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
208,420.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	208,420.39	208,420.39	8	0.00
		<b>208,420.39</b>	<b>208,420.39</b>	<b>8</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
185,751.166	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,314,831.03	2,190,425.12	92	0.00
		<b>2,314,831.03</b>	<b>2,190,425.12</b>	<b>92</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
235,502.62	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	235,502.62	235,502.62	10	0.00
		<b>235,502.62</b>	<b>235,502.62</b>	<b>10</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	718,725.75	716,582.02	31	0.00
6,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	656,216.10	657,574.23	28	0.00
		<b>1,374,941.85</b>	<b>1,374,156.25</b>	<b>59</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,268	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	66,633.84	65,275.99	3	0.00
5,309	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	345,031.91	316,382.95	15	0.00
2,709	CUSIP # 808524508 SCHWAB US MID CAP ETF	148,697.01	135,018.75	6	0.00
762	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	56,060.34	51,474.47	2	0.00
2,024	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	66,893.20	67,207.93	3	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		683,316.30	635,360.09	29	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
20,433.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	20,433.54	20,433.54	1	0.00
		20,433.54	20,433.54	1	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
38,682.02	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	38,682.02	38,682.02	0	0.00
		<b>38,682.02</b>	<b>38,682.02</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
25,611	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	642,323.88	646,936.32	4	0.00
33,100	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,663,275.00	1,658,311.97	11	0.00
38,320	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,891,396.00	3,899,445.66	26	0.00
		<b>6,196,994.88</b>	<b>6,204,693.95</b>	<b>41</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
12,655	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	371,803.90	364,227.35	2	0.00
48,856	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,175,151.44	2,911,509.81	21	0.00
26,502	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,454,694.78	1,328,392.68	10	0.00
8,146	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	599,301.22	546,138.80	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	699.03	724.81	0	0.00
19,721	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	651,779.05	656,627.27	4	0.00
		6,253,429.42	5,807,620.72	41	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,659,068.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,659,068.74	2,659,068.74	18	0.00
		2,659,068.74	2,659,068.74	18	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
947,027.91	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	947,027.91	947,027.91	5	0.00
		<b>947,027.91</b>	<b>947,027.91</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
25,850	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	648,318.00	652,973.49	4	0.00
28,081	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,411,070.25	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
		<b>5,482,638.75</b>	<b>5,490,165.67</b>	<b>31</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
33,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	969,540.00	949,782.89	5	0.00
62,627	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	4,070,128.73	3,732,174.64	23	0.00
40,495	CUSIP # 808524508 SCHWAB US MID CAP ETF	2,222,770.55	2,020,295.01	13	0.00
15,475	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	1,138,495.75	1,033,207.84	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,135	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	132,945.15	137,849.08	1	0.00
37,375	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,235,243.75	1,241,055.56	7	0.00
		<b>9,769,123.93</b>	<b>9,114,365.02</b>	<b>55</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,560,241.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,560,241.54	1,560,241.54	9	0.00
		<b>1,560,241.54</b>	<b>1,560,241.54</b>	<b>9</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
462,936.54	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	462,936.54	462,936.54	5	0.00
		<b>462,936.54</b>	<b>462,936.54</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,342	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	318,685.50	317,735.94	3	0.00
15,697	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,594,030.35	1,597,328.64	16	0.00
		<b>1,912,715.85</b>	<b>1,915,064.58</b>	<b>19</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
26,634	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	782,506.92	766,561.15	8	0.00
41,034	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,666,799.66	2,445,367.89	27	0.00
26,590	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,459,525.10	1,321,889.95	15	0.00
11,382	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	837,373.74	754,841.55	9	0.00
12,581	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	325,722.09	337,736.95	3	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,523	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	876,585.15	880,709.48	9	0.00
		6,948,512.66	6,507,106.97	71	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
496,349.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	496,349.78	496,349.78	5	0.00
		496,349.78	496,349.78	5	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
316,511.39	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	316,511.39	316,511.39	5	0.00
		<b>316,511.39</b>	<b>316,511.39</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,030	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	152,257.50	151,804.81	2	0.00
7,569	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	768,631.95	770,223.70	12	0.00
		<b>920,889.45</b>	<b>922,028.51</b>	<b>14</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
21,453	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	630,289.14	617,445.23	10	0.00
28,685	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,864,238.15	1,710,361.20	29	0.00
20,564	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,128,757.96	1,022,314.58	17	0.00
8,513	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	626,301.41	563,499.30	10	0.00
9,984	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	258,485.76	268,020.48	4	0.00

# ACCOUNT STATEMENT

---

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

## Preliminary Asset Detail As Of 06/30/2018

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,702	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	618,101.10	621,009.26	10	0.00
		5,126,173.52	4,802,650.05	79	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
90,682.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,682.30	90,682.30	1	0.00
		90,682.30	90,682.30	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
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR TRUSTEE FEES		-14.41	0.00	-14.41		0.00
		-14.41	0.00	-14.41	-0.01	0.00
REBATE RECEIVABLE		15,538.57	0.00	15,538.57		0.00
		15,538.57	0.00	15,538.57	7.05	0.00
RECEIVABLE FOR UNITS ISSUED		6,115.00	0.00	6,115.00		0.00
		6,115.00	0.00	6,115.00	2.78	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,876.61	0.00	-8,876.61		0.00
		-8,876.61	0.00	-8,876.61	-4.03	0.00
MSC PAYABLE - CLASS C2		-171.16	0.00	-171.16		0.00
		-171.16	0.00	-171.16	-0.08	0.00
PAYABLE FOR CUSTODIAN FEES		-12,603.21	0.00	-12,603.21		0.00
		-12,603.21	0.00	-12,603.21	-5.72	0.00
17,220.630 BLACKROCK LIQ TREAS TR INSTL	100.0000	17,220.63	48.43	17,220.63		0.00
996229704 FD 62	100.0000	17,220.63	48.43	17,220.63	7.82	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>17,208.81</b>	<b>48.43</b>	<b>17,208.81</b>		<b>0.00</b>
		<b>17,208.81</b>	<b>48.43</b>	<b>17,208.81</b>	<b>7.81</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>17,208.81</b>	<b>48.43</b>	<b>17,208.81</b>		<b>0.00</b>
		<b>17,208.81</b>	<b>48.43</b>	<b>17,208.81</b>	<b>7.81</b>	<b>0.00</b>

**Asset and Accrual Detail - By Asset type**

6/29/2018

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
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>17,208.81</b>	<b>48.43</b>	<b>17,208.81</b>	<b>7.81</b>	<b>0.00</b>
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
401.013 BANK OF NEW YORK MELLON EMPLOY	137.3500	55,459.26	0.00	55,079.14		-380.12
06427F819 BK OF NY MELLON/AGGREGATE BD	137.3500	55,459.26	0.00	55,079.14	25.00	-380.12
9,975.988 ULLICO J FOR JOBS CIF	14.8413	146,055.00	0.00	148,056.68		2,001.68
99VVBMW47	14.8413	146,055.00	0.00	148,056.68	67.19	2,001.68
<b>SUBTOTAL UNITED STATES</b>		<b>201,514.26</b>	<b>0.00</b>	<b>203,135.82</b>		<b>1,621.56</b>
		<b>201,514.26</b>	<b>0.00</b>	<b>203,135.82</b>	<b>92.19</b>	<b>1,621.56</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>201,514.26</b>	<b>0.00</b>	<b>203,135.82</b>		<b>1,621.56</b>
		<b>201,514.26</b>	<b>0.00</b>	<b>203,135.82</b>	<b>92.19</b>	<b>1,621.56</b>
<b>TOTAL EQUITY</b>		<b>201,514.26</b>	<b>0.00</b>	<b>203,135.82</b>	<b>92.19</b>	<b>1,621.56</b>
<b>TOTAL ASSETS - BASE:</b>		<b>218,723.07</b>	<b>48.43</b>	<b>220,344.63</b>	<b>100.00</b>	<b>1,621.56</b>
<b>NET ASSETS - BASE:</b>				<b>220,393.06</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9.82	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9.82	9.82	0	0.00
		9.82	9.82	0	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
13,579	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,203,642.56	1,240,011.68	10	0.00
17,060	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,381,348.20	1,447,184.07	11	0.00
34,296	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,682,290.16	2,744,694.93	22	0.00
52,692	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,882,779.32	2,824,378.27	23	0.00
28,680	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,474,438.80	1,519,903.44	12	0.00
		9,624,499.04	9,776,172.39	78	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
16,338	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	700,900.20	597,715.79	6	0.00
4,493	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	189,604.60	169,691.94	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,942	CUSIP # 922908736 VANGUARD GROWTH ETF	590,551.02	439,986.59	5	0.00
6,242	CUSIP # 922908744 VANGUARD VALUE ETF	648,106.86	534,137.90	5	0.00
1,278	CUSIP # 922908751 VANGUARD SMALL CAP ETF	198,946.26	152,894.25	2	0.00
		<b>2,328,108.94</b>	<b>1,894,426.47</b>	<b>19</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
387,407.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	387,407.30	387,407.30	3	0.00
		<b>387,407.30</b>	<b>387,407.30</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3374  
VANGUARD 40/60-MODERATE

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
16.37	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	16.37	16.37	0	23.02
		16.37	16.37	0	23.02
<b>MUTUAL FUNDS - FIXED INCOME</b>					
18,599	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,648,615.36	1,709,388.00	7	0.00
23,968	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,940,688.96	2,032,954.80	8	0.00
48,312	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,778,481.52	3,862,633.33	16	0.00
74,006	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,048,868.26	3,978,351.61	18	0.00
40,395	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,076,706.95	2,137,978.57	9	0.00
		13,493,361.05	13,721,306.31	59	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
64,821	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,780,820.90	2,382,997.16	12	0.00
18,883	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	796,862.60	679,533.77	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,739	CUSIP # 922908736 VANGUARD GROWTH ETF	2,208,049.59	1,606,722.60	10	0.00
23,792	CUSIP # 922908744 VANGUARD VALUE ETF	2,470,323.36	2,056,952.38	11	0.00
4,651	CUSIP # 922908751 VANGUARD SMALL CAP ETF	724,021.17	551,900.66	3	0.00
		<b>8,980,077.62</b>	<b>7,278,106.57</b>	<b>39</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
543,364.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	543,364.10	543,364.10	2	0.00
		<b>543,364.10</b>	<b>543,364.10</b>	<b>2</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
28.01	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	28.01	28.01	0	8.02
		<b>28.01</b>	<b>28.01</b>	<b>0</b>	<b>8.02</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
36,879	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,268,954.56	3,397,855.15	5	0.00
50,490	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	4,088,175.30	4,281,786.55	6	0.00
98,083	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	7,671,071.43	7,857,835.54	11	0.00
151,759	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	8,302,734.89	8,063,297.23	12	0.00
80,829	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	4,155,418.89	4,262,531.44	6	0.00
		<b>27,486,355.07</b>	<b>27,863,305.91</b>	<b>39</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
293,318	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	12,583,342.20	10,698,862.83	18	0.00
77,479	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,269,613.80	2,835,918.56	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
69,725	CUSIP # 922908736 VANGUARD GROWTH ETF	10,445,502.25	7,175,838.32	15	0.00
110,645	CUSIP # 922908744 VANGUARD VALUE ETF	11,488,270.35	9,378,415.82	16	0.00
23,165	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,606,095.55	2,657,016.03	5	0.00
		<b>41,392,824.15</b>	<b>32,746,051.56</b>	<b>58</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,327,766.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,327,766.73	2,327,766.73	3	0.00
		<b>2,327,766.73</b>	<b>2,327,766.73</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
11.67	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11.67	11.67	0	4.90
		<b>11.67</b>	<b>11.67</b>	<b>0</b>	<b>4.90</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,282	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,443,236.48	1,505,163.64	4	0.00
20,409	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,652,516.73	1,727,984.44	4	0.00
42,127	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,294,752.67	3,370,086.52	8	0.00
64,732	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,541,487.72	3,454,536.08	9	0.00
35,291	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,814,310.31	1,855,569.25	4	0.00
		<b>11,746,303.91</b>	<b>11,913,339.93</b>	<b>29</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
188,095	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,069,275.50	6,984,790.24	20	0.00
52,018	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,195,159.60	1,882,817.94	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,278	CUSIP # 922908736 VANGUARD GROWTH ETF	6,783,097.18	4,816,667.61	17	0.00
72,067	CUSIP # 922908744 VANGUARD VALUE ETF	7,482,716.61	6,092,514.18	19	0.00
14,734	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,293,641.78	1,734,589.85	6	0.00
		26,823,890.67	21,511,379.82	66	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,805,534.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,805,534.70	1,805,534.70	4	0.00
		1,805,534.70	1,805,534.70	4	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
13.95	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	13.95	13.95	0	6.83
		<b>13.95</b>	<b>13.95</b>	<b>0</b>	<b>6.83</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
12,762	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,131,223.68	1,179,723.66	2	0.00
17,762	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,438,189.14	1,506,462.47	3	0.00
36,006	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,816,029.26	2,879,173.68	6	0.00
54,495	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,981,421.45	2,910,225.08	6	0.00
29,982	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,541,374.62	1,582,568.13	3	0.00
		<b>9,908,238.15</b>	<b>10,058,153.02</b>	<b>20</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
274,413	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	11,772,317.70	10,127,881.64	23	0.00
75,777	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,197,789.40	2,730,434.55	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66,187	CUSIP # 922908736 VANGUARD GROWTH ETF	9,915,474.47	6,799,884.96	20	0.00
105,369	CUSIP # 922908744 VANGUARD VALUE ETF	10,940,463.27	8,875,405.51	22	0.00
20,878	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,250,078.26	2,457,946.96	6	0.00
		<b>39,076,123.10</b>	<b>30,991,553.62</b>	<b>77</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,606,878.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,606,878.69	1,606,878.69	3	0.00
		<b>1,606,878.69</b>	<b>1,606,878.69</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3454  
VANGUARD 100% EQUITY  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3.86	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3.86	3.86	0	1.59
		<b>3.86</b>	<b>3.86</b>	<b>0</b>	<b>1.59</b>
<b>MUTUAL FUNDS - EQUITY</b>					
68,632	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,944,312.80	2,612,544.48	30	0.00
18,845	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	795,259.00	708,227.09	8	0.00
16,438	CUSIP # 922908736 VANGUARD GROWTH ETF	2,462,576.78	1,672,875.18	25	0.00
26,327	CUSIP # 922908744 VANGUARD VALUE ETF	2,733,532.41	2,179,252.23	27	0.00
5,227	CUSIP # 922908751 VANGUARD SMALL CAP ETF	813,687.09	599,918.37	8	0.00
		<b>9,749,368.08</b>	<b>7,772,817.35</b>	<b>98</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
200,950.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	200,950.39	200,950.39	2	0.00
		<b>200,950.39</b>	<b>200,950.39</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX3338  
VANGUARD 100% FIXED INCOME  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5.88	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.88	5.88	0	0.00
		5.88	5.88	0	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,372	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	387,534.08	403,911.89	12	0.00
5,496	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	445,011.12	465,626.05	14	0.00
11,096	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	867,818.16	887,884.31	27	0.00
17,047	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	932,641.37	920,210.42	29	0.00
9,270	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	476,570.70	490,845.87	15	0.00
		3,109,575.43	3,168,478.54	96	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
140,899.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	140,899.54	140,899.54	4	0.00
		140,899.54	140,899.54	4	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

### Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
987,337.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	987,337.57	987,337.57	1	14.20
		<b>987,337.57</b>	<b>987,337.57</b>	<b>1</b>	<b>14.20</b>
<b>COMMON STOCK</b>					
11,732	CUSIP # 00817Y108 AETNA INC	2,152,822.00	1,742,629.68	3	0.00
2,396	CUSIP # 02079K107 ALPHABET INC CL C	2,673,097.40	2,324,019.95	4	0.00
27,226	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,321,561.02	2,150,907.91	4	0.00
3,697	CUSIP # 036752103 ANTHEM INC	879,996.91	696,399.79	1	0.00
41,895	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	2,259,397.35	2,113,966.04	3	0.00
5,646	CUSIP # 11135F101 BROADCOM INC	1,369,945.44	1,386,371.31	2	9,880.50
48,034	CUSIP # 126650100 CVS HEALTH CORP	3,090,987.90	3,722,976.79	5	0.00
8,043	CUSIP # 30303M102 FACEBOOK INC	1,562,915.76	1,322,803.99	2	0.00
25,605	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	2,026,891.80	2,061,411.56	3	0.00
97,005	CUSIP # 48248M102 KKR & CO LP	2,410,574.25	2,394,408.47	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,547	CUSIP # 57636Q104 MASTERCARD INC	2,662,256.44	1,425,332.70	4	0.00
19,229	CUSIP # 58155Q103 MCKESSON CORPORATION	2,565,148.60	2,785,748.63	4	6,054.04
2,915	CUSIP # 615369105 MOODYS CORP	497,182.40	302,654.33	1	0.00
103,366	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	4,486,084.40	3,730,218.59	7	0.00
15,204	CUSIP # 665859104 NORTHERN TRUST CORPORATION	1,564,339.56	1,438,157.78	2	6,385.68
126,233	CUSIP # 68389X105 ORACLE CORP	5,561,825.98	5,021,690.24	8	0.00
16,896	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	2,633,241.60	2,743,448.06	4	0.00
42,471	CUSIP # 74736K101 QORVO INC	3,404,900.07	2,627,051.94	5	0.00
6,396	CUSIP # 78409V104 S&P GLOBAL INC	1,304,080.44	931,303.52	2	0.00
36,741	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,551,017.65	3,533,648.24	5	0.00
24,836	CUSIP # 857477103 STATE STREET CORP	2,311,983.24	1,958,862.51	3	10,431.12
25,188	CUSIP # 880770102 TERADYNE INC	958,907.16	962,875.81	1	0.00
16,920	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,797,411.60	1,781,711.85	3	0.00
20,149	CUSIP # 92826C839 VISA INC CL A	2,668,735.05	1,600,177.17	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2018 through 06/30/2018  
XXXXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

## Preliminary Asset Detail As Of 06/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		56,715,304.02	50,758,776.86	86	32,751.34
	<b>FOREIGN STOCK</b>				
19,580	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	2,292,301.28	1,820,744.92	3	0.00
31,759	CUSIP # 012688156 SWISS RE AG ORD SEDOL B545MG5 SW	2,743,695.90	3,016,312.22	4	0.00
25,136	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,398,064.32	1,641,207.36	2	9,803.04
8,919	CUSIP # G3223R108 EVEREST RE GROUP LTD	2,055,651.12	1,954,455.63	3	0.00
		8,489,712.62	8,432,720.13	13	9,803.04
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
269,124.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	269,124.67	269,124.67	0	0.00
		269,124.67	269,124.67	0	0.00



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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

313385A55	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000	200,000.000	Local	99.835820	199,671.64	99.830200	199,660.40	-11.24	0.32
			Base	99.835820	199,671.64	99.830200	199,660.40	-11.24	0.32
313385B88	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000	500,000.000	Local	99.776400	498,882.00	99.771900	498,859.50	-22.50	0.80
			Base	99.776400	498,882.00	99.771900	498,859.50	-22.50	0.80
313385B96	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000	100,000.000	Local	99.771440	99,771.44	99.766600	99,766.60	-4.84	0.16
			Base	99.771440	99,771.44	99.766600	99,766.60	-4.84	0.16
313385D78	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000	110,000.000	Local	99.691955	109,661.15	99.692300	109,661.53	0.38	0.18
			Base	99.691955	109,661.15	99.692300	109,661.53	0.38	0.18
313385YV2	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000	390,000.000	Local	100.000000	390,000.00	100.000000	390,000.00	0.00	0.62
			Base	100.000000	390,000.00	100.000000	390,000.00	0.00	0.62
313385YY6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000	390,000.000	Local	99.985582	389,943.77	99.984500	389,939.55	-4.22	0.62
			Base	99.985582	389,943.77	99.984500	389,939.55	-4.22	0.62
313385ZV1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/18 0.00000	120,000.000	Local	99.880667	119,856.80	99.876000	119,851.20	-5.60	0.19
			Base	99.880667	119,856.80	99.876000	119,851.20	-5.60	0.19
313397ZM6	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/18 0.00000	540,000.000	Local	99.920000	539,568.00	99.917300	539,553.42	-14.58	0.86
			Base	99.920000	539,568.00	99.917300	539,553.42	-14.58	0.86
46640QJT9	J.P. MORGAN SECURITIES	510,000.000	Local	99.444167	507,165.25	99.432320	507,104.83	-60.42	0.81
			Base	99.444167	507,165.25	99.432320	507,104.83	-60.42	0.81

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
62479MGQ0	MUFG BK LTD N Y BRH DISC COML				0.01	24 Jul 2018			
		250,000.000	Local	99.858224	249,645.56	99.857152	249,642.88	-2.68	0.40
			Base	99.858224	249,645.56	99.857152	249,642.88	-2.68	0.40
63873KHX8	NATIXIS NY					31 Aug 2018			
		470,000.000	Local	99.613334	468,182.67	99.627600	468,249.72	67.05	0.75
			Base	99.613334	468,182.67	99.627600	468,249.72	67.05	0.75
7839989D1	SSC GOVERNMENT MM GVMXX				1.80018	31 Dec 2030			
		5,610,480.440	Local	100.000000	5,610,480.44	100.000000	5,610,480.44	0.00	8.99
			Base	100.000000	5,610,480.44	100.000000	5,610,480.44	0.00	8.99
912796PV5	TREASURY BILL 08/18 0.00000				0.01	23 Aug 2018			
		400,000.000	Local	99.731190	398,924.76	99.737293	398,949.17	24.41	0.64
			Base	99.731190	398,924.76	99.737293	398,949.17	24.41	0.64
912796QJ1	TREASURY BILL 11/18 0.00000				0.01	15 Nov 2018			
		410,000.000	Local	99.231222	406,848.01	99.245388	406,906.09	58.08	0.65
			Base	99.231222	406,848.01	99.245388	406,906.09	58.08	0.65
<b>US DOLLAR Total</b>		10,000,480.440	Local		9,988,601.49		9,988,625.33	23.84	16.00
			Base		9,988,601.49		9,988,625.33	23.84	16.00
<b>CASH EQUIVALENT Total</b>		10,000,480.440	Base		9,988,601.49		9,988,625.33	23.84	16.00
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
00206RAR3	AT+T INC SR UNSECURED 02/19 5.8				5.8	15 Feb 2019			
		10,000.000	Local	102.401400	10,240.14	101.716329	10,171.63	-68.51	0.02
			Base	102.401400	10,240.14	101.716329	10,171.63	-68.51	0.02
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045			
		40,000.000	Local	92.604475	37,041.79	84.713705	33,885.48	-3,156.31	0.05
			Base	92.604475	37,041.79	84.713705	33,885.48	-3,156.31	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	10,000.000	Local		99.357200	9,935.72	98.292201	9,829.22	-106.50	0.02
		Base		99.357200	9,935.72	98.292201	9,829.22	-106.50	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	30,000.000	Local		107.534433	32,260.33	105.319644	31,595.89	-664.44	0.05
		Base		107.534433	32,260.33	105.319644	31,595.89	-664.44	0.05
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	10,000.000	Local		99.330700	9,933.07	107.652882	10,765.29	832.22	0.02
		Base		99.330700	9,933.07	107.652882	10,765.29	832.22	0.02
00287YAAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	10,000.000	Local		102.010700	10,201.07	96.850807	9,685.08	-515.99	0.02
		Base		102.010700	10,201.07	96.850807	9,685.08	-515.99	0.02
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	20,000.000	Local		102.709550	20,541.91	97.104522	19,420.90	-1,121.01	0.03
		Base		102.709550	20,541.91	97.104522	19,420.90	-1,121.01	0.03
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	20,000.000	Local		95.396350	19,079.27	94.615338	18,923.07	-156.20	0.03
		Base		95.396350	19,079.27	94.615338	18,923.07	-156.20	0.03
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	10,000.000	Local		96.230900	9,623.09	96.262572	9,626.26	3.17	0.02
		Base		96.230900	9,623.09	96.262572	9,626.26	3.17	0.02
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875	15 Aug 2047		
	10,000.000	Local		99.687100	9,968.71	89.464675	8,946.47	-1,022.24	0.01
		Base		99.687100	9,968.71	89.464675	8,946.47	-1,022.24	0.01
01F030470	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	17 Jul 2033		
	100,000.000	Local		98.890630	98,890.63	99.412960	99,412.96	522.33	0.16
Original Face:	100,000.000	Base		98.890630	98,890.63	99.412960	99,412.96	522.33	0.16
01F030678	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.0	12 Jul 2048		
	950,000.000	Local		96.275298	914,615.33	96.871090	920,275.36	5,660.03	1.47
Original Face:	950,000.000	Base		96.275298	914,615.33	96.871090	920,275.36	5,660.03	1.47

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F032476	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	17 Jul 2033		
		300,000.000	Local 100.825520	302,476.56	101.195310	303,585.93	1,109.37	0.49
Original Face:		300,000.000	Base 100.825520	302,476.56	101.195310	303,585.93	1,109.37	0.49
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	12 Jul 2048		
		100,000.000	Local 98.962890	98,962.89	99.529600	99,529.60	566.71	0.16
Original Face:		100,000.000	Base 98.962890	98,962.89	99.529600	99,529.60	566.71	0.16
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	12 Jul 2048		
		550,000.000	Local 101.552085	558,536.47	101.950180	560,725.99	2,189.52	0.90
Original Face:		550,000.000	Base 101.552085	558,536.47	101.950180	560,725.99	2,189.52	0.90
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	12 Jul 2048		
		500,000.000	Local 103.847660	519,238.30	104.125860	520,629.30	1,391.00	0.83
Original Face:		500,000.000	Base 103.847660	519,238.30	104.125860	520,629.30	1,391.00	0.83
01F042681	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	13 Aug 2048		
		300,000.000	Local 103.760417	311,281.25	103.938360	311,815.08	533.83	0.50
Original Face:		300,000.000	Base 103.760417	311,281.25	103.938360	311,815.08	533.83	0.50
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	12 Jul 2048		
		200,000.000	Local 105.710940	211,421.88	105.931090	211,862.18	440.30	0.34
Original Face:		200,000.000	Base 105.710940	211,421.88	105.931090	211,862.18	440.30	0.34
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25				9.25	06 Aug 2019		
		30,000.000	Local 107.074233	32,122.27	106.818525	32,045.56	-76.71	0.05
			Base 107.074233	32,122.27	106.818525	32,045.56	-76.71	0.05
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.85	09 Aug 2022		
		10,000.000	Local 102.211700	10,221.17	97.638418	9,763.84	-457.33	0.02
			Base 102.211700	10,221.17	97.638418	9,763.84	-457.33	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.95	05 Dec 2044		
		10,000.000	Local 117.337300	11,733.73	110.969614	11,096.96	-636.77	0.02
			Base 117.337300	11,733.73	110.969614	11,096.96	-636.77	0.02
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625				3.625	05 Dec 2024		
		30,000.000	Local 100.867500	30,260.25	98.490915	29,547.27	-712.98	0.05
			Base 100.867500	30,260.25	98.490915	29,547.27	-712.98	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375	26 May 2020		
		20,000.000	Local 98.696000	19,739.20	98.548682	19,709.74	-29.46	0.03
			Base 98.696000	19,739.20	98.548682	19,709.74	-29.46	0.03
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025		
		20,000.000	Local 103.491350	20,698.27	96.592932	19,318.59	-1,379.68	0.03
			Base 103.491350	20,698.27	96.592932	19,318.59	-1,379.68	0.03
02R030673	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY				3.0	12 Jul 2048		
		200,000.000	Local 96.093750	192,187.50	96.787440	193,574.88	1,387.38	0.31
Original Face:		200,000.000	Base 96.093750	192,187.50	96.787440	193,574.88	1,387.38	0.31
02R032679	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY				3.5	12 Jul 2048		
		800,000.000	Local 98.936036	791,488.29	99.475080	795,800.64	4,312.35	1.27
Original Face:		800,000.000	Base 98.936036	791,488.29	99.475080	795,800.64	4,312.35	1.27
02R040672	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	12 Jul 2048		
		500,000.000	Local 101.487166	507,435.83	101.927080	509,635.40	2,199.57	0.82
Original Face:		500,000.000	Base 101.487166	507,435.83	101.927080	509,635.40	2,199.57	0.82
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		60,000.000	Local 92.867900	55,720.74	93.124481	55,874.69	153.95	0.09
			Base 92.867900	55,720.74	93.124481	55,874.69	153.95	0.09
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5				3.5	12 Jan 2024		
		20,000.000	Local 99.526100	19,905.22	99.382485	19,876.50	-28.72	0.03
			Base 99.526100	19,905.22	99.382485	19,876.50	-28.72	0.03
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.0	13 Apr 2028		
		10,000.000	Local 99.231500	9,923.15	99.767731	9,976.77	53.62	0.02
			Base 99.231500	9,923.15	99.767731	9,976.77	53.62	0.02
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.65	01 Feb 2021		
		30,000.000	Local 101.521200	30,456.36	98.621734	29,586.52	-869.84	0.05
			Base 101.521200	30,456.36	98.621734	29,586.52	-869.84	0.05
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046		
		40,000.000	Local 113.736275	45,494.51	102.837833	41,135.13	-4,359.38	0.07
			Base 113.736275	45,494.51	102.837833	41,135.13	-4,359.38	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	70,000.000	Local	103.703186	72,592.23	97.894360	68,526.05	-4,066.18	0.11	
		Base	103.703186	72,592.23	97.894360	68,526.05	-4,066.18	0.11	
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.35	01 Dec 2024		
	20,000.000	Local	99.970400	19,994.08	96.605745	19,321.15	-672.93	0.03	
		Base	99.970400	19,994.08	96.605745	19,321.15	-672.93	0.03	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.95	01 Dec 2022		
	20,000.000	Local	99.958300	19,991.66	97.119987	19,424.00	-567.66	0.03	
		Base	99.958300	19,991.66	97.119987	19,424.00	-567.66	0.03	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	40,000.000	Local	102.963375	41,185.35	95.040688	38,016.28	-3,169.07	0.06	
		Base	102.963375	41,185.35	95.040688	38,016.28	-3,169.07	0.06	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	70,000.000	Local	92.749429	64,924.60	88.409954	61,886.97	-3,037.63	0.10	
		Base	92.749429	64,924.60	88.409954	61,886.97	-3,037.63	0.10	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	90,000.000	Local	96.845078	87,160.57	91.784215	82,605.79	-4,554.78	0.13	
		Base	96.845078	87,160.57	91.784215	82,605.79	-4,554.78	0.13	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.55	04 Aug 2021		
	50,000.000	Local	96.174200	48,087.10	95.835663	47,917.83	-169.27	0.08	
		Base	96.174200	48,087.10	95.835663	47,917.83	-169.27	0.08	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	10,000.000	Local	99.112900	9,911.29	94.319969	9,432.00	-479.29	0.02	
		Base	99.112900	9,911.29	94.319969	9,432.00	-479.29	0.02	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	60,000.000	Local	116.764967	70,058.98	112.201087	67,320.65	-2,738.33	0.11	
		Base	116.764967	70,058.98	112.201087	67,320.65	-2,738.33	0.11	
05565QDB1	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	70,000.000	Local	99.669743	69,768.82	95.557518	66,890.26	-2,878.56	0.11	
		Base	99.669743	69,768.82	95.557518	66,890.26	-2,878.56	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	20,000.000	Local	100.000000	20,000.00	98.082731	19,616.55	-383.45	0.03	
		Base	100.000000	20,000.00	98.082731	19,616.55	-383.45	0.03	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	90,000.000	Local	101.848622	91,663.76	98.532998	88,679.70	-2,984.06	0.14	
		Base	101.848622	91,663.76	98.532998	88,679.70	-2,984.06	0.14	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	40,000.000	Local	114.215650	45,686.26	105.919008	42,367.60	-3,318.66	0.07	
		Base	114.215650	45,686.26	105.919008	42,367.60	-3,318.66	0.07	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	200,000.000	Local	103.895800	207,791.60	98.816251	197,632.50	-10,159.10	0.32	
		Base	103.895800	207,791.60	98.816251	197,632.50	-10,159.10	0.32	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local	102.431400	10,243.14	100.231701	10,023.17	-219.97	0.02	
		Base	102.431400	10,243.14	100.231701	10,023.17	-219.97	0.02	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	110,000.000	Local	100.061182	110,067.30	95.473684	105,021.05	-5,046.25	0.17	
		Base	100.061182	110,067.30	95.473684	105,021.05	-5,046.25	0.17	
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946	23 Jan 2049		
	30,000.000	Local	96.573000	28,971.90	90.055503	27,016.65	-1,955.25	0.04	
		Base	96.573000	28,971.90	90.055503	27,016.65	-1,955.25	0.04	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	98.976211	29,692.86	-307.14	0.05	
		Base	100.000000	30,000.00	98.976211	29,692.86	-307.14	0.05	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705	15 Sep 2048		
	30,000.000	Local	100.546967	30,164.09	100.219040	30,065.71	-98.38	0.05	
Original Face:	30,000.000	Base	100.546967	30,164.09	100.219040	30,065.71	-98.38	0.05	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	20,000.000	Local	108.013650	21,602.73	104.585000	20,917.00	-685.73	0.03	
		Base	108.013650	21,602.73	104.585000	20,917.00	-685.73	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 114.252500	34,275.75	111.620642	33,486.19	-789.56	0.05
			Base 114.252500	34,275.75	111.620642	33,486.19	-789.56	0.05
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1				3.994411	25 Aug 2034		
		168,997.020	Local 101.248981	171,107.76	102.981490	174,035.65	2,927.89	0.28
Original Face:		3,490,000.000	Base 101.248981	171,107.76	102.981490	174,035.65	2,927.89	0.28
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734	15 Dec 2024		
		5,000.000	Local 105.455400	5,272.77	97.625110	4,881.26	-391.51	0.01
			Base 105.455400	5,272.77	97.625110	4,881.26	-391.51	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044		
		10,000.000	Local 109.339200	10,933.92	96.927798	9,692.78	-1,241.14	0.02
			Base 109.339200	10,933.92	96.927798	9,692.78	-1,241.14	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	96.058442	19,211.69	-788.31	0.03
			Base 100.000000	20,000.00	96.058442	19,211.69	-788.31	0.03
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020		
		20,000.000	Local 103.862800	20,772.56	103.276157	20,655.23	-117.33	0.03
			Base 103.862800	20,772.56	103.276157	20,655.23	-117.33	0.03
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				0.98155	13 Nov 2050		
		1,064,924.160	Local 6.307664	67,171.84	6.239800	66,449.14	-722.70	0.11
Original Face:		1,070,000.000	Base 6.307664	67,171.84	6.239800	66,449.14	-722.70	0.11
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349	10 May 2050		
		24,000.000	Local 102.897208	24,695.33	99.246740	23,819.22	-876.11	0.04
Original Face:		24,000.000	Base 102.897208	24,695.33	99.246740	23,819.22	-876.11	0.04
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.64568	10 Oct 2048		
		57,000.000	Local 103.144772	58,792.52	99.227520	56,559.69	-2,232.83	0.09
Original Face:		57,000.000	Base 103.144772	58,792.52	99.227520	56,559.69	-2,232.83	0.09
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025		
		50,000.000	Local 105.019260	52,509.63	96.893380	48,446.69	-4,062.94	0.08
			Base 105.019260	52,509.63	96.893380	48,446.69	-4,062.94	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		115.965400	11,596.54	101.328023	10,132.80	-1,463.74	0.02
		Base		115.965400	11,596.54	101.328023	10,132.80	-1,463.74	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.7	09 Mar 2023		
	40,000.000	Local		99.155275	39,662.11	99.492891	39,797.16	135.05	0.06
		Base		99.155275	39,662.11	99.492891	39,797.16	135.05	0.06
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.1	25 Mar 2025		
	20,000.000	Local		99.058850	19,811.77	99.470119	19,894.02	82.25	0.03
		Base		99.058850	19,811.77	99.470119	19,894.02	82.25	0.03
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.3	25 Mar 2028		
	110,000.000	Local		98.693709	108,563.08	98.640906	108,505.00	-58.08	0.17
		Base		98.693709	108,563.08	98.640906	108,505.00	-58.08	0.17
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.35	09 Mar 2021		
	60,000.000	Local		100.546317	60,327.79	99.890000	59,934.00	-393.79	0.10
		Base		100.546317	60,327.79	99.890000	59,934.00	-393.79	0.10
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.09871	15 Jul 2035		
	66,247.880	Local		95.055389	62,972.18	96.527710	63,947.56	975.38	0.10
	Original Face: 2,010,000.000	Base		95.055389	62,972.18	96.527710	63,947.56	975.38	0.10
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	10,000.000	Local		100.000000	10,000.00	95.861405	9,586.14	-413.86	0.02
		Base		100.000000	10,000.00	95.861405	9,586.14	-413.86	0.02
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	20,000.000	Local		103.725300	20,745.06	97.316271	19,463.25	-1,281.81	0.03
		Base		103.725300	20,745.06	97.316271	19,463.25	-1,281.81	0.03
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.25	15 Aug 2021		
	10,000.000	Local		96.739100	9,673.91	96.197696	9,619.77	-54.14	0.02
		Base		96.739100	9,673.91	96.197696	9,619.77	-54.14	0.02
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	20,000.000	Local		100.247450	20,049.49	99.873000	19,974.60	-74.89	0.03
		Base		100.247450	20,049.49	99.873000	19,974.60	-74.89	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	70,000.000	Local		96.858057	67,800.64	93.617956	65,532.57	-2,268.07	0.10
		Base		96.858057	67,800.64	93.617956	65,532.57	-2,268.07	0.10
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	20,000.000	Local		98.852750	19,770.55	94.464774	18,892.95	-877.60	0.03
		Base		98.852750	19,770.55	94.464774	18,892.95	-877.60	0.03
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	40,000.000	Local		99.776550	39,910.62	95.938598	38,375.44	-1,535.18	0.06
		Base		99.776550	39,910.62	95.938598	38,375.44	-1,535.18	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	10,000.000	Local		100.554300	10,055.43	97.791602	9,779.16	-276.27	0.02
		Base		100.554300	10,055.43	97.791602	9,779.16	-276.27	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	40,000.000	Local		101.251725	40,500.69	98.089729	39,235.89	-1,264.80	0.06
		Base		101.251725	40,500.69	98.089729	39,235.89	-1,264.80	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local		109.928600	38,475.01	99.512314	34,829.31	-3,645.70	0.06
		Base		109.928600	38,475.01	99.512314	34,829.31	-3,645.70	0.06
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	300,000.000	Local		104.691083	314,073.25	98.363198	295,089.59	-18,983.66	0.47
		Base		104.691083	314,073.25	98.363198	295,089.59	-18,983.66	0.47
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.52	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	93.953960	46,976.98	-3,023.02	0.08
		Base		100.000000	50,000.00	93.953960	46,976.98	-3,023.02	0.08
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	200,000.000	Local		108.478200	216,956.40	106.250000	212,500.00	-4,456.40	0.34
		Base		108.478200	216,956.40	106.250000	212,500.00	-4,456.40	0.34
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local		131.188600	13,118.86	124.264744	12,426.47	-692.39	0.02
		Base		131.188600	13,118.86	124.264744	12,426.47	-692.39	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local		123.290100	12,329.01	110.808148	11,080.81	-1,248.20	0.02
		Base		123.290100	12,329.01	110.808148	11,080.81	-1,248.20	0.02
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.35	15 Jan 2027		
	60,000.000	Local		94.129183	56,477.51	87.582508	52,549.50	-3,928.01	0.08
		Base		94.129183	56,477.51	87.582508	52,549.50	-3,928.01	0.08
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.3	15 Aug 2028		
	10,000.000	Local		99.660000	9,966.00	100.232515	10,023.25	57.25	0.02
		Base		99.660000	9,966.00	100.232515	10,023.25	57.25	0.02
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local		99.406300	9,940.63	101.732983	10,173.30	232.67	0.02
		Base		99.406300	9,940.63	101.732983	10,173.30	232.67	0.02
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.8	01 Jun 2024		
	10,000.000	Local		97.453800	9,745.38	97.554011	9,755.40	10.02	0.02
		Base		97.453800	9,745.38	97.554011	9,755.40	10.02	0.02
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	250,000.000	Local		107.464244	268,660.61	100.727251	251,818.13	-16,842.48	0.40
		Base		107.464244	268,660.61	100.727251	251,818.13	-16,842.48	0.40
21H030674	GNMA II TBA 30 YR 3 JUMBOS					3.0	19 Jul 2048		
	600,000.000	Local		97.136718	582,820.31	97.833980	587,003.88	4,183.57	0.94
Original Face:	600,000.000	Base		97.136718	582,820.31	97.833980	587,003.88	4,183.57	0.94
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	19 Jul 2048		
	200,000.000	Local		99.812500	199,625.00	100.384760	200,769.52	1,144.52	0.32
Original Face:	200,000.000	Base		99.812500	199,625.00	100.384760	200,769.52	1,144.52	0.32
21H040673	GNMA II TBA 30 YR 4 JUMBOS					4.0	19 Jul 2048		
	900,000.000	Local		102.098959	918,890.63	102.492190	922,429.71	3,539.08	1.48
Original Face:	900,000.000	Base		102.098959	918,890.63	102.492190	922,429.71	3,539.08	1.48
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS					4.5	19 Jul 2048		
	1,980,000.000	Local		103.709083	2,053,439.85	103.938360	2,057,979.53	4,539.68	3.30
Original Face:	1,980,000.000	Base		103.709083	2,053,439.85	103.938360	2,057,979.53	4,539.68	3.30

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
21H050672	GNMA II TBA 30 YR 5 JUMBOS				5.0	19 Jul 2048			
		200,000.000	Local	104.928385	209,856.77	104.981880	209,963.76	106.99	0.34
Original Face:		200,000.000	Base	104.928385	209,856.77	104.981880	209,963.76	106.99	0.34
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1				2.57113	25 Feb 2032			
		232,970.300	Local	96.450135	224,700.17	96.875450	225,691.03	990.86	0.36
Original Face:		16,100,000.000	Base	96.450135	224,700.17	96.875450	225,691.03	990.86	0.36
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821				6.821	10 Feb 2024			
		9,325.960	Local	112.965636	10,535.13	108.980000	10,163.43	-371.70	0.02
Original Face:		20,000.000	Base	112.965636	10,535.13	108.980000	10,163.43	-371.70	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045			
		20,000.000	Local	96.285500	19,257.10	101.728453	20,345.69	1,088.59	0.03
			Base	96.285500	19,257.10	101.728453	20,345.69	1,088.59	0.03
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.85	15 Dec 2025			
		130,000.000	Local	112.610492	146,393.64	110.088898	143,115.57	-3,278.07	0.23
			Base	112.610492	146,393.64	110.088898	143,115.57	-3,278.07	0.23
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875				2.875	11 May 2022			
		10,000.000	Local	103.259700	10,325.97	98.512493	9,851.25	-474.72	0.02
			Base	103.259700	10,325.97	98.512493	9,851.25	-474.72	0.02
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65				2.65	01 Sep 2026			
		10,000.000	Local	98.005300	9,800.53	90.067211	9,006.72	-793.81	0.01
			Base	98.005300	9,800.53	90.067211	9,006.72	-793.81	0.01
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75				3.75	01 Sep 2046			
		10,000.000	Local	95.174200	9,517.42	88.080874	8,808.09	-709.33	0.01
			Base	95.174200	9,517.42	88.080874	8,808.09	-709.33	0.01
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4				2.4	15 Aug 2022			
		30,000.000	Local	99.828033	29,948.41	96.177975	28,853.39	-1,095.02	0.05
			Base	99.828033	29,948.41	96.177975	28,853.39	-1,095.02	0.05
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15				3.15	15 Aug 2027			
		50,000.000	Local	99.740600	49,870.30	92.820548	46,410.27	-3,460.03	0.07
			Base	99.740600	49,870.30	92.820548	46,410.27	-3,460.03	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	10,000.000	Local	107.010600	10,701.06	102.279143	10,227.91	-473.15	0.02	
		Base	107.010600	10,701.06	102.279143	10,227.91	-473.15	0.02	
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	20,000.000	Local	101.543450	20,308.69	97.090103	19,418.02	-890.67	0.03	
		Base	101.543450	20,308.69	97.090103	19,418.02	-890.67	0.03	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	10,000.000	Local	103.808700	10,380.87	96.431466	9,643.15	-737.72	0.02	
		Base	103.808700	10,380.87	96.431466	9,643.15	-737.72	0.02	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	110,000.000	Local	98.598109	108,457.92	94.845000	104,329.50	-4,128.42	0.17	
		Base	98.598109	108,457.92	94.845000	104,329.50	-4,128.42	0.17	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778	10 Sep 2058		
	80,000.000	Local	105.509788	84,407.83	100.973910	80,779.13	-3,628.70	0.13	
Original Face:	80,000.000	Base	105.509788	84,407.83	100.973910	80,779.13	-3,628.70	0.13	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	20,000.000	Local	102.902050	20,580.41	97.267826	19,453.57	-1,126.84	0.03	
		Base	102.902050	20,580.41	97.267826	19,453.57	-1,126.84	0.03	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	10,000.000	Local	106.767000	10,676.70	101.784261	10,178.43	-498.27	0.02	
		Base	106.767000	10,676.70	101.784261	10,178.43	-498.27	0.02	
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.0	01 Jul 2047		
	89,186.880	Local	105.480918	94,075.14	102.164202	91,117.06	-2,958.08	0.15	
Original Face:	100,000.010	Base	105.480918	94,075.14	102.164202	91,117.06	-2,958.08	0.15	
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	99.987956	89,989.16	98.511800	88,660.62	-1,328.54	0.14	
		Base	99.987956	89,989.16	98.511800	88,660.62	-1,328.54	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125					2.125	11 Feb 2020		
	10,000.000	Local		99.852500	9,985.25	99.389200	9,938.92	-46.33	0.02
		Base		99.852500	9,985.25	99.389200	9,938.92	-46.33	0.02
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.5	01 Dec 2045		
	84,006.860	Local		106.697060	89,632.85	104.123222	87,470.65	-2,162.20	0.14
Original Face:	162,728.000	Base		106.697060	89,632.85	104.123222	87,470.65	-2,162.20	0.14
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.0	01 Jan 2047		
	90,898.080	Local		99.858743	90,769.68	97.151586	88,308.93	-2,460.75	0.14
Original Face:	100,000.000	Base		99.858743	90,769.68	97.151586	88,308.93	-2,460.75	0.14
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.5	01 Feb 2047		
	148,652.250	Local		106.718546	158,639.52	104.649388	155,563.67	-3,075.85	0.25
Original Face:	225,631.000	Base		106.718546	158,639.52	104.649388	155,563.67	-3,075.85	0.25
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.0	01 May 2048		
	199,016.440	Local		101.359375	201,721.82	102.052349	203,100.95	1,379.13	0.33
Original Face:	200,000.000	Base		101.359375	201,721.82	102.052349	203,100.95	1,379.13	0.33
3136A5LM6	FANNIE MAE FNR 2012 35 SC					4.40887	25 Apr 2042		
	28,513.480	Local		17.404365	4,962.59	16.706300	4,763.55	-199.04	0.01
Original Face:	100,000.000	Base		17.404365	4,962.59	16.706300	4,763.55	-199.04	0.01
3136AETS6	FANNIE MAE FNR 2013 54 BS					4.05887	25 Jun 2043		
	183,906.140	Local		19.345004	35,576.65	17.343660	31,896.06	-3,680.59	0.05
Original Face:	300,000.000	Base		19.345004	35,576.65	17.343660	31,896.06	-3,680.59	0.05
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					3.85887	25 Dec 2043		
	133,538.810	Local		18.375767	24,538.78	16.805140	22,441.38	-2,097.40	0.04
Original Face:	200,000.000	Base		18.375767	24,538.78	16.805140	22,441.38	-2,097.40	0.04
3136AX4N2	FANNIE MAE FNR 2017 76 SB					4.00887	25 Oct 2057		
	86,385.640	Local		16.496851	14,250.91	16.929060	14,624.28	373.37	0.02
Original Face:	100,000.000	Base		16.496851	14,250.91	16.929060	14,624.28	373.37	0.02
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986335	25 Dec 2027		
	30,000.000	Local		100.694033	30,208.21	96.850800	29,055.24	-1,152.97	0.05
Original Face:	30,000.000	Base		100.694033	30,208.21	96.850800	29,055.24	-1,152.97	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136B0YM2	FANNIEMAE ACES FNA 2018 M2 A2					2.9025	25 Jan 2028		
	50,000.000	Local		97.141740	48,570.87	95.933200	47,966.60	-604.27	0.08
Original Face:	50,000.000	Base		97.141740	48,570.87	95.933200	47,966.60	-604.27	0.08
3137AJYN8	FREDDIE MAC FHR 3973 SA					4.57129	15 Dec 2041		
	103,533.200	Local		16.524757	17,108.61	17.826690	18,456.54	1,347.93	0.03
Original Face:	300,000.000	Base		16.524757	17,108.61	17.826690	18,456.54	1,347.93	0.03
3137FEBQ2	FHLMC MULTIFAMILY STRUCTURED P FHMS K072 A2					3.444	25 Dec 2027		
	110,000.000	Local		102.867245	113,153.97	100.039900	110,043.89	-3,110.08	0.18
Original Face:	110,000.000	Base		102.867245	113,153.97	100.039900	110,043.89	-3,110.08	0.18
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.0	01 May 2047		
	92,028.470	Local		105.838096	97,401.18	102.175817	94,030.84	-3,370.34	0.15
Original Face:	100,000.000	Base		105.838096	97,401.18	102.175817	94,030.84	-3,370.34	0.15
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.5	01 May 2047		
	84,237.730	Local		104.636224	88,143.18	104.202009	87,777.41	-365.77	0.14
Original Face:	100,000.000	Base		104.636224	88,143.18	104.202009	87,777.41	-365.77	0.14
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.0	01 Jan 2047		
	90,207.070	Local		99.736074	89,968.99	97.144910	87,631.58	-2,337.41	0.14
Original Face:	100,000.000	Base		99.736074	89,968.99	97.144910	87,631.58	-2,337.41	0.14
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.0	01 Feb 2032		
	324,557.040	Local		99.755371	323,763.08	99.505483	322,952.05	-811.03	0.52
Original Face:	400,000.000	Base		99.755371	323,763.08	99.505483	322,952.05	-811.03	0.52
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.0	01 Feb 2056		
	86,131.790	Local		102.163440	87,995.20	102.746414	88,497.33	502.13	0.14
Original Face:	100,000.000	Base		102.163440	87,995.20	102.746414	88,497.33	502.13	0.14
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.0	01 Aug 2056		
	172,112.830	Local		105.389697	181,389.19	102.591048	176,572.36	-4,816.83	0.28
Original Face:	200,000.000	Base		105.389697	181,389.19	102.591048	176,572.36	-4,816.83	0.28
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	181,080.840	Local		103.620455	187,636.79	99.334561	179,875.86	-7,760.93	0.29
Original Face:	200,000.000	Base		103.620455	187,636.79	99.334561	179,875.86	-7,760.93	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

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.0	01 Jun 2057		
	96,263.120	Local		102.023433	98,210.94	102.438939	98,610.92	399.98	0.16
Original Face:	100,000.000	Base		102.023433	98,210.94	102.438939	98,610.92	399.98	0.16
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	78,687.480	Local		109.177953	85,909.38	106.774229	84,017.95	-1,891.43	0.13
Original Face:	100,000.000	Base		109.177953	85,909.38	106.774229	84,017.95	-1,891.43	0.13
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.5	01 Sep 2057		
	99,030.160	Local		104.882815	103,865.62	104.647158	103,632.25	-233.37	0.17
Original Face:	100,000.000	Base		104.882815	103,865.62	104.647158	103,632.25	-233.37	0.17
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.0	01 Aug 2047		
	556,451.550	Local		105.573351	587,464.55	102.079771	568,024.47	-19,440.08	0.91
Original Face:	600,000.000	Base		105.573351	587,464.55	102.079771	568,024.47	-19,440.08	0.91
3140GSRN4	FNMA POOL BH4092 FN 10/47 FIXED 4.5					4.5	01 Oct 2047		
	186,237.730	Local		107.303021	199,838.71	104.354541	194,347.53	-5,491.18	0.31
Original Face:	200,000.000	Base		107.303021	199,838.71	104.354541	194,347.53	-5,491.18	0.31
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.0	01 Apr 2048		
	197,576.080	Local		102.403955	202,325.72	102.089877	201,705.18	-620.54	0.32
Original Face:	200,000.000	Base		102.403955	202,325.72	102.089877	201,705.18	-620.54	0.32
3140J8D67	FNMA POOL BM3724 FN 03/48 FIXED VAR					3.5	01 Mar 2048		
	98,015.030	Local		99.984502	97,999.84	99.844028	97,862.15	-137.69	0.16
Original Face:	100,000.000	Base		99.984502	97,999.84	99.844028	97,862.15	-137.69	0.16
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.0	01 May 2048		
	97,693.620	Local		105.910918	103,468.21	106.022216	103,576.94	108.73	0.17
Original Face:	100,000.010	Base		105.910918	103,468.21	106.022216	103,576.94	108.73	0.17
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	20,000.000	Local		126.488100	25,297.62	129.605494	25,921.10	623.48	0.04
		Base		126.488100	25,297.62	129.605494	25,921.10	623.48	0.04
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	120,000.000	Local		101.219625	121,463.55	97.010962	116,413.15	-5,050.40	0.19
		Base		101.219625	121,463.55	97.010962	116,413.15	-5,050.40	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

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		100.659200	10,065.92	86.431300	8,643.13	-1,422.79	0.01	
		Base		100.659200	10,065.92	86.431300	8,643.13	-1,422.79	0.01	
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4						4.0	20 Aug 2047		
	88,556.960	Local		103.923735	92,031.70	102.583511	90,844.84	-1,186.86	0.15	
	Original Face: 100,000.000	Base		103.923735	92,031.70	102.583511	90,844.84	-1,186.86	0.15	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3						3.0	20 Sep 2047		
	192,282.760	Local		97.658204	187,779.89	97.924450	188,291.84	511.95	0.30	
	Original Face: 200,000.000	Base		97.658204	187,779.89	97.924450	188,291.84	511.95	0.30	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3						3.0	20 Nov 2047		
	487,013.270	Local		101.032159	492,040.02	97.898665	476,779.49	-15,260.53	0.76	
	Original Face: 500,000.000	Base		101.032159	492,040.02	97.898665	476,779.49	-15,260.53	0.76	
36179TZ73	GNMA II POOL MA5266 G2 06/48 FIXED 5						5.0	20 Jun 2048		
	100,000.000	Local		105.054690	105,054.69	105.122763	105,122.76	68.07	0.17	
	Original Face: 100,000.000	Base		105.054690	105,054.69	105.122763	105,122.76	68.07	0.17	
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C						4.5096	10 Nov 2047		
	149,000.000	Local		101.423228	151,120.61	97.867840	145,823.08	-5,297.53	0.23	
	Original Face: 149,000.000	Base		101.423228	151,120.61	97.867840	145,823.08	-5,297.53	0.23	
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4						3.764	10 Jul 2048		
	80,000.000	Local		105.880025	84,704.02	101.059340	80,847.47	-3,856.55	0.13	
	Original Face: 80,000.000	Base		105.880025	84,704.02	101.059340	80,847.47	-3,856.55	0.13	
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5						4.5	11 Mar 2044		
	20,000.000	Local		111.641800	22,328.36	98.041369	19,608.27	-2,720.09	0.03	
		Base		111.641800	22,328.36	98.041369	19,608.27	-2,720.09	0.03	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875						6.875	10 Jan 2039		
	120,000.000	Local		144.739458	173,687.35	126.634705	151,961.65	-21,725.70	0.24	
		Base		144.739458	173,687.35	126.634705	151,961.65	-21,725.70	0.24	
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65						4.65	17 Oct 2021		
	20,000.000	Local		109.048550	21,809.71	104.010933	20,802.19	-1,007.52	0.03	
		Base		109.048550	21,809.71	104.010933	20,802.19	-1,007.52	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		10,000.000	Local	114.262100	11,426.21	103.630510	10,363.05	-1,063.16	0.02
			Base	114.262100	11,426.21	103.630510	10,363.05	-1,063.16	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022			
		10,000.000	Local	100.709600	10,070.96	98.262311	9,826.23	-244.73	0.02
			Base	100.709600	10,070.96	98.262311	9,826.23	-244.73	0.02
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024			
		10,000.000	Local	102.214500	10,221.45	100.191196	10,019.12	-202.33	0.02
			Base	102.214500	10,221.45	100.191196	10,019.12	-202.33	0.02
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.55	01 Sep 2020			
		10,000.000	Local	99.089800	9,908.98	98.798517	9,879.85	-29.13	0.02
			Base	99.089800	9,908.98	98.798517	9,879.85	-29.13	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
		10,000.000	Local	107.265400	10,726.54	103.219294	10,321.93	-404.61	0.02
			Base	107.265400	10,726.54	103.219294	10,321.93	-404.61	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.65	01 Mar 2026			
		10,000.000	Local	103.732400	10,373.24	98.728592	9,872.86	-500.38	0.02
			Base	103.732400	10,373.24	98.728592	9,872.86	-500.38	0.02
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85				1.85	20 Sep 2019			
		10,000.000	Local	99.978500	9,997.85	98.784580	9,878.46	-119.39	0.02
			Base	99.978500	9,997.85	98.784580	9,878.46	-119.39	0.02
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375				5.375	15 Mar 2020			
		40,000.000	Local	105.451675	42,180.67	103.573754	41,429.50	-751.17	0.07
			Base	105.451675	42,180.67	103.573754	41,429.50	-751.17	0.07
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.25	21 Oct 2025			
		30,000.000	Local	103.990333	31,197.10	98.533880	29,560.16	-1,636.94	0.05
			Base	103.990333	31,197.10	98.533880	29,560.16	-1,636.94	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691	05 Jun 2028			
		40,000.000	Local	101.120250	40,448.10	94.798325	37,919.33	-2,528.77	0.06
			Base	101.120250	40,448.10	94.798325	37,919.33	-2,528.77	0.06

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814	23 Apr 2029		
	40,000.000	Local	98.306250	39,322.50	95.113769	38,045.51	-1,276.99	0.06	
		Base	98.306250	39,322.50	95.113769	38,045.51	-1,276.99	0.06	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local	98.645125	78,916.10	94.221459	75,377.17	-3,538.93	0.12	
		Base	98.645125	78,916.10	94.221459	75,377.17	-3,538.93	0.12	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	100,000.000	Local	109.183010	109,183.01	99.522162	99,522.16	-9,660.85	0.16	
		Base	109.183010	109,183.01	99.522162	99,522.16	-9,660.85	0.16	
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876	31 Oct 2022		
	90,000.000	Local	100.000000	90,000.00	97.622000	87,859.80	-2,140.20	0.14	
		Base	100.000000	90,000.00	97.622000	87,859.80	-2,140.20	0.14	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.5	20 Apr 2043		
	92,452.710	Local	11.919586	11,019.98	14.786850	13,670.84	2,650.86	0.02	
	Original Face: 200,000.000	Base	11.919586	11,019.98	14.786850	13,670.84	2,650.86	0.02	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	400,000.000	Local	100.378418	401,513.67	101.037400	404,149.60	2,635.93	0.65	
		Base	100.378418	401,513.67	101.037400	404,149.60	2,635.93	0.65	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	30,000.000	Local	101.584367	30,475.31	99.284808	29,785.44	-689.87	0.05	
		Base	101.584367	30,475.31	99.284808	29,785.44	-689.87	0.05	
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					2.45375	20 Jun 2035		
	85,267.290	Local	97.138082	82,827.01	99.042630	84,450.97	1,623.96	0.14	
	Original Face: 1,220,000.000	Base	97.138082	82,827.01	99.042630	84,450.97	1,623.96	0.14	
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local	110.600100	11,060.01	103.410684	10,341.07	-718.94	0.02	
		Base	110.600100	11,060.01	103.410684	10,341.07	-718.94	0.02	
437690AN0	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 2 M1					2.96113	25 Jun 2034		
	127,928.720	Local	98.492027	125,999.59	98.378960	125,854.94	-144.65	0.20	
	Original Face: 211,000.000	Base	98.492027	125,999.59	98.378960	125,854.94	-144.65	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.95	15 Mar 2027			
		50,000.000	Local 102.448820	51,224.41	98.336956	49,168.48	-2,055.93		0.08
			Base 102.448820	51,224.41	98.336956	49,168.48	-2,055.93		0.08
45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1				2.25113	25 Jul 2037			
		65,990.700	Local 95.197278	62,821.35	95.389150	62,947.97	126.62		0.10
Original Face:		710,000.000	Base 95.197278	62,821.35	95.389150	62,947.97	126.62		0.10
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022			
		30,000.000	Local 114.897367	34,469.21	114.726421	34,417.93	-51.28		0.06
			Base 114.897367	34,469.21	114.726421	34,417.93	-51.28		0.06
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25				4.25	15 Oct 2020			
		30,000.000	Local 104.851467	31,455.44	102.229755	30,668.93	-786.51		0.05
			Base 104.851467	31,455.44	102.229755	30,668.93	-786.51		0.05
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125				4.125	15 Dec 2026			
		60,000.000	Local 103.264917	61,958.95	98.736929	59,242.16	-2,716.79		0.09
			Base 103.264917	61,958.95	98.736929	59,242.16	-2,716.79		0.09
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		20,000.000	Local 110.082900	22,016.58	101.777601	20,355.52	-1,661.06		0.03
			Base 110.082900	22,016.58	101.777601	20,355.52	-1,661.06		0.03
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027			
		80,000.000	Local 99.877338	79,901.87	94.018611	75,214.89	-4,686.98		0.12
			Base 99.877338	79,901.87	94.018611	75,214.89	-4,686.98		0.12
46637WAH6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX C				5.21369	15 Jun 2045			
		50,000.000	Local 101.602700	50,801.35	101.414830	50,707.42	-93.93		0.08
Original Face:		50,000.000	Base 101.602700	50,801.35	101.414830	50,707.42	-93.93		0.08
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4				3.2274	15 Oct 2048			
		80,000.000	Local 100.872725	80,698.18	97.884430	78,307.54	-2,390.64		0.13
Original Face:		80,000.000	Base 100.872725	80,698.18	97.884430	78,307.54	-2,390.64		0.13
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509	23 Jan 2029			
		10,000.000	Local 100.000000	10,000.00	94.745481	9,474.55	-525.45		0.02
			Base 100.000000	10,000.00	94.745481	9,474.55	-525.45		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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	10,000.000	Local		106.818600	10,681.86	96.649906	9,664.99	-1,016.87	0.02
		Base		106.818600	10,681.86	96.649906	9,664.99	-1,016.87	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	30,000.000	Local		98.927333	29,678.20	97.720193	29,316.06	-362.14	0.05
		Base		98.927333	29,678.20	97.720193	29,316.06	-362.14	0.05
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		127.418067	76,450.84	126.814124	76,088.47	-362.37	0.12
		Base		127.418067	76,450.84	126.814124	76,088.47	-362.37	0.12
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.5	01 Mar 2021		
	10,000.000	Local		99.955600	9,995.56	99.724189	9,972.42	-23.14	0.02
		Base		99.955600	9,995.56	99.724189	9,972.42	-23.14	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.25	01 Sep 2024		
	30,000.000	Local		102.347433	30,704.23	100.210629	30,063.19	-641.04	0.05
		Base		102.347433	30,704.23	100.210629	30,063.19	-641.04	0.05
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.3	01 Mar 2028		
	20,000.000	Local		99.632200	19,926.44	97.149080	19,429.82	-496.62	0.03
		Base		99.632200	19,926.44	97.149080	19,429.82	-496.62	0.03
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	30,000.000	Local		92.071167	27,621.35	86.510365	25,953.11	-1,668.24	0.04
		Base		92.071167	27,621.35	86.510365	25,953.11	-1,668.24	0.04
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	10,000.000	Local		95.779300	9,577.93	90.052369	9,005.24	-572.69	0.01
		Base		95.779300	9,577.93	90.052369	9,005.24	-572.69	0.01
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.5	15 Jul 2022		
	10,000.000	Local		99.039200	9,903.92	98.837675	9,883.77	-20.15	0.02
		Base		99.039200	9,903.92	98.837675	9,883.77	-20.15	0.02
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	10,000.000	Local		105.649400	10,564.94	97.200341	9,720.03	-844.91	0.02
		Base		105.649400	10,564.94	97.200341	9,720.03	-844.91	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	10,000.000	Local		99.968400	9,996.84	95.720434	9,572.04	-424.80	0.02
		Base		99.968400	9,996.84	95.720434	9,572.04	-424.80	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	95.245842	190,491.68	-9,508.32	0.31
		Base		100.000000	200,000.00	95.245842	190,491.68	-9,508.32	0.31
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	20,000.000	Local		105.101400	21,020.28	98.277741	19,655.55	-1,364.73	0.03
		Base		105.101400	21,020.28	98.277741	19,655.55	-1,364.73	0.03
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	10,000.000	Local		98.825400	9,882.54	92.364743	9,236.47	-646.07	0.01
		Base		98.825400	9,882.54	92.364743	9,236.47	-646.07	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.7	15 Apr 2048		
	30,000.000	Local		99.351933	29,805.58	92.720623	27,816.19	-1,989.39	0.04
		Base		99.351933	29,805.58	92.720623	27,816.19	-1,989.39	0.04
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		
	30,000.000	Local		99.565367	29,869.61	95.107586	28,532.28	-1,337.33	0.05
		Base		99.565367	29,869.61	95.107586	28,532.28	-1,337.33	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		105.293200	10,529.32	99.777669	9,977.77	-551.55	0.02
		Base		105.293200	10,529.32	99.777669	9,977.77	-551.55	0.02
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	10,000.000	Local		104.714900	10,471.49	99.284746	9,928.47	-543.02	0.02
		Base		104.714900	10,471.49	99.284746	9,928.47	-543.02	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	10,000.000	Local		105.361200	10,536.12	104.988123	10,498.81	-37.31	0.02
		Base		105.361200	10,536.12	104.988123	10,498.81	-37.31	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.5	01 Mar 2027		
	30,000.000	Local		100.094967	30,028.49	97.717375	29,315.21	-713.28	0.05
		Base		100.094967	30,028.49	97.717375	29,315.21	-713.28	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5				3.5	15 Mar 2025			
		10,000.000	Local	105.369700	10,536.97	98.951560	9,895.16	-641.81	0.02
			Base	105.369700	10,536.97	98.951560	9,895.16	-641.81	0.02
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625	15 Mar 2045			
		10,000.000	Local	112.601900	11,260.19	106.004456	10,600.45	-659.74	0.02
			Base	112.601900	11,260.19	106.004456	10,600.45	-659.74	0.02
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35				3.35	01 Apr 2027			
		30,000.000	Local	100.399400	30,119.82	97.426270	29,227.88	-891.94	0.05
			Base	100.399400	30,119.82	97.426270	29,227.88	-891.94	0.05
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				2.54469	25 Aug 2036			
		150,000.000	Local	94.275947	141,413.92	98.488220	147,732.33	6,318.41	0.24
		Original Face: 150,000.000	Base	94.275947	141,413.92	98.488220	147,732.33	6,318.41	0.24
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066			
		20,000.000	Local	111.100200	22,220.04	106.000000	21,200.00	-1,020.04	0.03
			Base	111.100200	22,220.04	106.000000	21,200.00	-1,020.04	0.03
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.7	12 Feb 2025			
		10,000.000	Local	97.788200	9,778.82	95.906498	9,590.65	-188.17	0.02
			Base	97.788200	9,778.82	95.906498	9,590.65	-188.17	0.02
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.55	08 Aug 2021			
		20,000.000	Local	96.368700	19,273.74	95.890725	19,178.15	-95.59	0.03
			Base	96.368700	19,273.74	95.890725	19,178.15	-95.59	0.03
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.4	08 Aug 2026			
		40,000.000	Local	98.812425	39,524.97	92.504584	37,001.83	-2,523.14	0.06
			Base	98.812425	39,524.97	92.504584	37,001.83	-2,523.14	0.06
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.7	08 Aug 2046			
		40,000.000	Local	99.001875	39,600.75	97.248655	38,899.46	-701.29	0.06
			Base	99.001875	39,600.75	97.248655	38,899.46	-701.29	0.06
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.4	06 Feb 2022			
		30,000.000	Local	98.190367	29,457.11	97.879649	29,363.89	-93.22	0.05
			Base	98.190367	29,457.11	97.879649	29,363.89	-93.22	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	20,000.000	Local		99.406150	19,881.23	97.900115	19,580.02	-301.21	0.03
		Base		99.406150	19,881.23	97.900115	19,580.02	-301.21	0.03
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	30,000.000	Local		99.688067	29,906.42	98.468037	29,540.41	-366.01	0.05
		Base		99.688067	29,906.42	98.468037	29,540.41	-366.01	0.05
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					2.96113	25 Nov 2034		
	145,596.170	Local		92.886530	135,239.23	99.659460	145,100.36	9,861.13	0.23
	Original Face: 150,000.000	Base		92.886530	135,239.23	99.659460	145,100.36	9,861.13	0.23
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772	24 Jan 2029		
	100,000.000	Local		98.876220	98,876.22	96.332855	96,332.86	-2,543.36	0.15
		Base		98.876220	98,876.22	96.332855	96,332.86	-2,543.36	0.15
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244	15 Mar 2045		
	70,000.000	Local		103.886086	72,720.26	99.654380	69,758.07	-2,962.19	0.11
	Original Face: 70,000.000	Base		103.886086	72,720.26	99.654380	69,758.07	-2,962.19	0.11
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635	15 Oct 2048		
	80,000.000	Local		100.565350	80,452.28	99.906090	79,924.87	-527.41	0.13
	Original Face: 80,000.000	Base		100.565350	80,452.28	99.906090	79,924.87	-527.41	0.13
64032JAD8	NELNET STUDENT LOAN TRUST NSLT 2008 4 A4					3.83954	25 Apr 2024		
	81,634.390	Local		100.645733	82,161.53	100.552250	82,085.22	-76.31	0.13
	Original Face: 120,000.000	Base		100.645733	82,161.53	100.552250	82,085.22	-76.31	0.13
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
	10,000.000	Local		98.504100	9,850.41	99.072013	9,907.20	56.79	0.02
		Base		98.504100	9,850.41	99.072013	9,907.20	56.79	0.02
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026		
	20,000.000	Local		107.038600	21,407.72	96.605532	19,321.11	-2,086.61	0.03
		Base		107.038600	21,407.72	96.605532	19,321.11	-2,086.61	0.03
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	110,000.000	Local		104.737964	115,211.76	101.602832	111,763.12	-3,448.64	0.18
		Base		104.737964	115,211.76	101.602832	111,763.12	-3,448.64	0.18

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047		
	30,000.000	Local		102.389700	30,716.91	100.107539	30,032.26	-684.65	0.05
		Base		102.389700	30,716.91	100.107539	30,032.26	-684.65	0.05
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.85	15 Jan 2028		
	20,000.000	Local		99.709800	19,941.96	95.563834	19,112.77	-829.19	0.03
		Base		99.709800	19,941.96	95.563834	19,112.77	-829.19	0.03
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.93	15 Jan 2025		
	40,000.000	Local		98.614725	39,445.89	94.936334	37,974.53	-1,471.36	0.06
		Base		98.614725	39,445.89	94.936334	37,974.53	-1,471.36	0.06
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.25	15 Jan 2028		
	10,000.000	Local		99.950200	9,995.02	93.946282	9,394.63	-600.39	0.02
		Base		99.950200	9,995.02	93.946282	9,394.63	-600.39	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.55	15 Oct 2022		
	30,000.000	Local		99.946833	29,984.05	96.322295	28,896.69	-1,087.36	0.05
		Base		99.946833	29,984.05	96.322295	28,896.69	-1,087.36	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	10,000.000	Local		99.013500	9,901.35	100.916144	10,091.61	190.26	0.02
		Base		99.013500	9,901.35	100.916144	10,091.61	190.26	0.02
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	10,000.000	Local		100.016600	10,001.66	97.714946	9,771.49	-230.17	0.02
		Base		100.016600	10,001.66	97.714946	9,771.49	-230.17	0.02
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	20,000.000	Local		100.214650	20,042.93	94.454254	18,890.85	-1,152.08	0.03
		Base		100.214650	20,042.93	94.454254	18,890.85	-1,152.08	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	30,000.000	Local		128.938533	38,681.56	107.987000	32,396.10	-6,285.46	0.05
		Base		128.938533	38,681.56	107.987000	32,396.10	-6,285.46	0.05
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	20,000.000	Local		116.285650	23,257.13	104.533000	20,906.60	-2,350.53	0.03
		Base		116.285650	23,257.13	104.533000	20,906.60	-2,350.53	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	60,000.000	Local		130.456417	78,273.85	124.750000	74,850.00	-3,423.85	0.12
Original Face:	60,000.000	Base		130.456417	78,273.85	124.750000	74,850.00	-3,423.85	0.12
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625	23 Jan 2046		
	110,000.000	Local		94.759282	104,235.21	84.400000	92,840.00	-11,395.21	0.15
		Base		94.759282	104,235.21	84.400000	92,840.00	-11,395.21	0.15
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		101.557500	10,155.75	96.335046	9,633.50	-522.25	0.02
		Base		101.557500	10,155.75	96.335046	9,633.50	-522.25	0.02
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875	01 Nov 2019		
	20,000.000	Local		99.867900	19,973.58	98.707788	19,741.56	-232.02	0.03
		Base		99.867900	19,973.58	98.707788	19,741.56	-232.02	0.03
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.5	02 Nov 2022		
	50,000.000	Local		99.625020	49,812.51	95.937484	47,968.74	-1,843.77	0.08
		Base		99.625020	49,812.51	95.937484	47,968.74	-1,843.77	0.08
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	60,000.000	Local		105.258717	63,155.23	98.300000	58,980.00	-4,175.23	0.09
Original Face:	60,000.000	Base		105.258717	63,155.23	98.300000	58,980.00	-4,175.23	0.09
76112BC65	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2005 EFC4 M3					2.67969	25 Sep 2035		
	144,000.000	Local		97.710590	140,703.25	99.997790	143,996.82	3,293.57	0.23
Original Face:	144,000.000	Base		97.710590	140,703.25	99.997790	143,996.82	3,293.57	0.23
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	10,000.000	Local		123.995700	12,399.57	109.169441	10,916.94	-1,482.63	0.02
		Base		123.995700	12,399.57	109.169441	10,916.94	-1,482.63	0.02
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519	25 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	100.071680	200,143.36	143.36	0.32
		Base		100.000000	200,000.00	100.071680	200,143.36	143.36	0.32
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.15	26 Oct 2020		
	10,000.000	Local		98.105600	9,810.56	97.700291	9,770.03	-40.53	0.02
		Base		98.105600	9,810.56	97.700291	9,770.03	-40.53	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.2	30 Apr 2021		
		20,000.000	Local 99.932900	19,986.58	99.956818	19,991.36	4.78	0.03
			Base 99.932900	19,986.58	99.956818	19,991.36	4.78	0.03
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				2.50063	15 Sep 2039		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				2.50954	25 Mar 2044		
		250,000.000	Local 96.624996	241,562.49	96.620370	241,550.93	-11.56	0.39
Original Face:		250,000.000	Base 96.624996	241,562.49	96.620370	241,550.93	-11.56	0.39
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				2.67063	15 Jun 2039		
		230,000.000	Local 94.976652	218,446.30	97.924010	225,225.22	6,778.92	0.36
Original Face:		230,000.000	Base 94.976652	218,446.30	97.924010	225,225.22	6,778.92	0.36
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.25	11 Apr 2023		
		20,000.000	Local 99.942500	19,988.50	99.413673	19,882.73	-105.77	0.03
			Base 99.942500	19,988.50	99.413673	19,882.73	-105.77	0.03
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.7	11 Apr 2028		
		40,000.000	Local 100.828675	40,331.47	99.284900	39,713.96	-617.51	0.06
			Base 100.828675	40,331.47	99.284900	39,713.96	-617.51	0.06
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375	16 Mar 2020		
		10,000.000	Local 98.781200	9,878.12	98.483611	9,848.36	-29.76	0.02
			Base 98.781200	9,878.12	98.483611	9,848.36	-29.76	0.02
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375	25 Mar 2020		
		30,000.000	Local 104.514100	31,354.23	102.600769	30,780.23	-574.00	0.05
			Base 104.514100	31,354.23	102.600769	30,780.23	-574.00	0.05
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046		
		40,000.000	Local 98.544875	39,417.95	96.849552	38,739.82	-678.13	0.06
			Base 98.544875	39,417.95	96.849552	38,739.82	-678.13	0.06
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875	10 May 2026		
		120,000.000	Local 99.792150	119,750.58	95.027961	114,033.55	-5,717.03	0.18
			Base 99.792150	119,750.58	95.027961	114,033.55	-5,717.03	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

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83162CYT4	SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1					2.98	01 Jul 2037		
	117,129.780	Local	100.000000	117,129.78	98.232400	115,059.39	-2,070.39	0.18	
Original Face:	120,000.000	Base	100.000000	117,129.78	98.232400	115,059.39	-2,070.39	0.18	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	124,785.540	Local	100.000000	124,785.54	97.425000	121,572.31	-3,213.23	0.19	
Original Face:	130,000.000	Base	100.000000	124,785.54	97.425000	121,572.31	-3,213.23	0.19	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	280,000.000	Local	96.180379	269,305.06	98.973953	277,127.07	7,822.01	0.44	
		Base	96.180379	269,305.06	98.973953	277,127.07	7,822.01	0.44	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	130,000.000	Local	106.887131	138,953.27	101.508000	131,960.40	-6,992.87	0.21	
		Base	106.887131	138,953.27	101.508000	131,960.40	-6,992.87	0.21	
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local	96.973200	9,697.32	89.174639	8,917.46	-779.86	0.01	
		Base	96.973200	9,697.32	89.174639	8,917.46	-779.86	0.01	
87938WAM5	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134					5.134	27 Apr 2020		
	50,000.000	Local	103.844680	51,922.34	103.162555	51,581.28	-341.06	0.08	
		Base	103.844680	51,922.34	103.162555	51,581.28	-341.06	0.08	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	150,000.000	Local	103.328087	154,992.13	96.391426	144,587.14	-10,404.99	0.23	
		Base	103.328087	154,992.13	96.391426	144,587.14	-10,404.99	0.23	
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.15	15 May 2048		
	20,000.000	Local	99.557150	19,911.43	101.488146	20,297.63	386.20	0.03	
		Base	99.557150	19,911.43	101.488146	20,297.63	386.20	0.03	
887317AK1	WARNER MEDIA LLC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	20,000.000	Local	106.577650	21,315.53	103.188696	20,637.74	-677.79	0.03	
		Base	106.577650	21,315.53	103.188696	20,637.74	-677.79	0.03	
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local	103.518750	20,703.75	100.509022	20,101.80	-601.95	0.03	
		Base	103.518750	20,703.75	100.509022	20,101.80	-601.95	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875	15 Nov 2040			
		20,000.000	Local	108.975550	21,795.11	97.830907	19,566.18	-2,228.93	0.03
			Base	108.975550	21,795.11	97.830907	19,566.18	-2,228.93	0.03
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.25	11 Jun 2021			
		20,000.000	Local	99.955800	19,991.16	99.970155	19,994.03	2.87	0.03
			Base	99.955800	19,991.16	99.970155	19,994.03	2.87	0.03
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.85	01 Feb 2026			
		50,000.000	Local	123.858800	61,929.40	121.193810	60,596.91	-1,332.49	0.10
			Base	123.858800	61,929.40	121.193810	60,596.91	-1,332.49	0.10
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037			
		10,000.000	Local	129.981400	12,998.14	124.126551	12,412.66	-585.48	0.02
			Base	129.981400	12,998.14	124.126551	12,412.66	-585.48	0.02
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.75	15 Jul 2025			
		10,000.000	Local	99.996000	9,999.60	99.918273	9,991.83	-7.77	0.02
			Base	99.996000	9,999.60	99.918273	9,991.83	-7.77	0.02
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.5	10 Sep 2048			
		20,000.000	Local	100.792300	20,158.46	101.654266	20,330.85	172.39	0.03
			Base	100.792300	20,158.46	101.654266	20,330.85	172.39	0.03
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95				3.95	10 Sep 2028			
		30,000.000	Local	99.929033	29,978.71	100.477336	30,143.20	164.49	0.05
			Base	99.929033	29,978.71	100.477336	30,143.20	164.49	0.05
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044			
		350,000.000	Local	100.209406	350,732.92	92.788895	324,761.13	-25,971.79	0.52
			Base	100.209406	350,732.92	92.788895	324,761.13	-25,971.79	0.52
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125				3.125	15 Jan 2021			
		10,000.000	Local	103.820600	10,382.06	100.497636	10,049.76	-332.30	0.02
			Base	103.820600	10,382.06	100.497636	10,049.76	-332.30	0.02
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05				3.05	15 Nov 2027			
		10,000.000	Local	99.587900	9,958.79	95.180662	9,518.07	-440.72	0.02
			Base	99.587900	9,958.79	95.180662	9,518.07	-440.72	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810RD2	US TREASURY N/B 11/43 3.75	240,000.000	Local	114.546017	274,910.44	113.683594	272,840.63	-2,069.81	0.44
			Base	114.546017	274,910.44	113.683594	272,840.63	-2,069.81	0.44
912810RF7	TSY INFL IX N/B 02/44 1.375	129,003.600	Local	111.727898	144,133.01	111.626682	144,002.44	-130.57	0.23
		Original Face:	Base	111.727898	144,133.01	111.626682	144,002.44	-130.57	0.23
912810RV2	US TREASURY N/B 02/47 3	240,000.000	Local	102.642517	246,342.04	100.359375	240,862.50	-5,479.54	0.39
			Base	102.642517	246,342.04	100.359375	240,862.50	-5,479.54	0.39
912810RX8	US TREASURY N/B 05/47 3	960,000.000	Local	103.305396	991,731.80	100.292969	962,812.50	-28,919.30	1.54
			Base	103.305396	991,731.80	100.292969	962,812.50	-28,919.30	1.54
912810RY6	US TREASURY N/B 08/47 2.75	320,000.000	Local	98.404778	314,895.29	95.425781	305,362.50	-9,532.79	0.49
			Base	98.404778	314,895.29	95.425781	305,362.50	-9,532.79	0.49
912810RZ3	US TREASURY N/B 11/47 2.75	400,000.000	Local	98.306020	393,224.08	95.421875	381,687.50	-11,536.58	0.61
			Base	98.306020	393,224.08	95.421875	381,687.50	-11,536.58	0.61
912810SA7	US TREASURY N/B 02/48 3	300,000.000	Local	97.747907	293,243.72	100.335938	301,007.81	7,764.09	0.48
			Base	97.747907	293,243.72	100.335938	301,007.81	7,764.09	0.48
912810SC3	US TREASURY N/B 05/48 3.125	160,000.000	Local	100.228413	160,365.46	102.777344	164,443.75	4,078.29	0.26
			Base	100.228413	160,365.46	102.777344	164,443.75	4,078.29	0.26
9128282N9	US TREASURY N/B 07/24 2.125	170,000.000	Local	99.994306	169,990.32	96.253906	163,631.64	-6,358.68	0.26
			Base	99.994306	169,990.32	96.253906	163,631.64	-6,358.68	0.26
9128283J7	US TREASURY N/B 11/24 2.125	1,190,000.000	Local	99.286286	1,181,506.80	96.019531	1,142,632.42	-38,874.38	1.83
			Base	99.286286	1,181,506.80	96.019531	1,142,632.42	-38,874.38	1.83

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128283W8	US TREASURY N/B 02/28 2.75					2.75	15 Feb 2028		
	4,000.000	Local	99.330250	3,973.21	99.144531	3,965.78	-7.43	0.01	
		Base	99.330250	3,973.21	99.144531	3,965.78	-7.43	0.01	
9128284F4	US TREASURY N/B 03/25 2.625					2.625	31 Mar 2025		
	180,000.000	Local	99.417978	178,952.36	98.859375	177,946.88	-1,005.48	0.28	
		Base	99.417978	178,952.36	98.859375	177,946.88	-1,005.48	0.28	
9128284N7	US TREASURY N/B 05/28 2.875					2.875	15 May 2028		
	22,000.000	Local	99.976818	21,994.90	100.199219	22,043.83	48.93	0.04	
		Base	99.976818	21,994.90	100.199219	22,043.83	48.93	0.04	
9128284U1	US TREASURY N/B 06/23 2.625					2.75	30 Jun 2023		
	320,000.000	Local	99.563566	318,603.41	99.511719	318,437.50	-165.91	0.51	
		Base	99.563566	318,603.41	99.511719	318,437.50	-165.91	0.51	
912828J27	US TREASURY N/B 02/25 2					2.0	15 Feb 2025		
	230,000.000	Local	95.226052	219,019.92	95.105469	218,742.58	-277.34	0.35	
		Base	95.226052	219,019.92	95.105469	218,742.58	-277.34	0.35	
912828XX3	US TREASURY N/B 06/24 2					2.0	30 Jun 2024		
	320,000.000	Local	98.902803	316,488.97	95.636719	306,037.50	-10,451.47	0.49	
		Base	98.902803	316,488.97	95.636719	306,037.50	-10,451.47	0.49	
912828XZ8	US TREASURY N/B 06/25 2.75					2.75	30 Jun 2025		
	470,000.000	Local	99.627485	468,249.18	99.562500	467,943.75	-305.43	0.75	
		Base	99.627485	468,249.18	99.562500	467,943.75	-305.43	0.75	
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875	15 Dec 2021		
	10,000.000	Local	99.005300	9,900.53	99.004360	9,900.44	-0.09	0.02	
		Base	99.005300	9,900.53	99.004360	9,900.44	-0.09	0.02	
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.7	15 Jul 2020		
	10,000.000	Local	99.607600	9,960.76	99.402813	9,940.28	-20.48	0.02	
		Base	99.607600	9,960.76	99.402813	9,940.28	-20.48	0.02	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	30,000.000	Local	105.601733	31,680.52	100.016653	30,005.00	-1,675.52	0.05	
		Base	105.601733	31,680.52	100.016653	30,005.00	-1,675.52	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	140,000.000	Local	101.238643	141,734.10	113.250000	158,550.00	16,815.90	0.25	
		Base	101.238643	141,734.10	113.250000	158,550.00	16,815.90	0.25	
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	30,000.000	Local	109.114767	32,734.43	108.300000	32,490.00	-244.43	0.05	
		Base	109.114767	32,734.43	108.300000	32,490.00	-244.43	0.05	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	30,000.000	Local	87.381933	26,214.58	83.507225	25,052.17	-1,162.41	0.04	
		Base	87.381933	26,214.58	83.507225	25,052.17	-1,162.41	0.04	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	10,000.000	Local	103.461800	10,346.18	95.557200	9,555.72	-790.46	0.02	
		Base	103.461800	10,346.18	95.557200	9,555.72	-790.46	0.02	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	30,000.000	Local	104.022600	31,206.78	102.699875	30,809.96	-396.82	0.05	
		Base	104.022600	31,206.78	102.699875	30,809.96	-396.82	0.05	
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125	16 Mar 2027		
	20,000.000	Local	100.147800	20,029.56	98.964137	19,792.83	-236.73	0.03	
		Base	100.147800	20,029.56	98.964137	19,792.83	-236.73	0.03	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	50,000.000	Local	102.785320	51,392.66	96.737846	48,368.92	-3,023.74	0.08	
		Base	102.785320	51,392.66	96.737846	48,368.92	-3,023.74	0.08	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	10,000.000	Local	111.032500	11,103.25	103.909112	10,390.91	-712.34	0.02	
		Base	111.032500	11,103.25	103.909112	10,390.91	-712.34	0.02	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375	30 May 2028		
	60,000.000	Local	99.104817	59,462.89	98.811310	59,286.79	-176.10	0.09	
		Base	99.104817	59,462.89	98.811310	59,286.79	-176.10	0.09	
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	30,000.000	Local	101.207333	30,362.20	99.723294	29,916.99	-445.21	0.05	
		Base	101.207333	30,362.20	99.723294	29,916.99	-445.21	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92925CBA9	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR19 A1A1					2.49969	25 Dec 2045		
	71,134.200	Local		97.771213	69,548.77	100.004920	71,137.70	1,588.93	0.11
Original Face:	780,000.000	Base		97.771213	69,548.77	100.004920	71,137.70	1,588.93	0.11
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	60,000.000	Local		100.098067	60,058.84	98.625000	59,175.00	-883.84	0.09
		Base		100.098067	60,058.84	98.625000	59,175.00	-883.84	0.09
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.7	26 Jun 2028		
	30,000.000	Local		99.694333	29,908.30	100.842424	30,252.73	344.43	0.05
		Base		99.694333	29,908.30	100.842424	30,252.73	344.43	0.05
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	10,000.000	Local		102.036600	10,203.66	93.205393	9,320.54	-883.12	0.01
		Base		102.036600	10,203.66	93.205393	9,320.54	-883.12	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local		102.188200	61,312.92	98.003180	58,801.91	-2,511.01	0.09
		Base		102.188200	61,312.92	98.003180	58,801.91	-2,511.01	0.09
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local		104.740253	199,006.48	98.548657	187,242.45	-11,764.03	0.30
		Base		104.740253	199,006.48	98.548657	187,242.45	-11,764.03	0.30
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local		100.205040	50,102.52	91.550669	45,775.33	-4,327.19	0.07
		Base		100.205040	50,102.52	91.550669	45,775.33	-4,327.19	0.07
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	80,000.000	Local		105.003513	84,002.81	96.767880	77,414.30	-6,588.51	0.12
		Base		105.003513	84,002.81	96.767880	77,414.30	-6,588.51	0.12
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405	15 Dec 2047		
	120,000.000	Local		102.601617	123,121.94	98.902070	118,682.48	-4,439.46	0.19
Original Face:	120,000.000	Base		102.601617	123,121.94	98.902070	118,682.48	-4,439.46	0.19
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931	15 Jul 2048		
	100,000.000	Local		98.225230	98,225.23	94.780350	94,780.35	-3,444.88	0.15
Original Face:	100,000.000	Base		98.225230	98,225.23	94.780350	94,780.35	-3,444.88	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

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6				2.6	23 Nov 2020			
		20,000.000	Local	98.803750	19,760.75	98.419220	19,683.84	-76.91	0.03
			Base	98.803750	19,760.75	98.419220	19,683.84	-76.91	0.03
96950FAD6	WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25				5.25	15 Mar 2020			
		10,000.000	Local	103.335000	10,333.50	103.088472	10,308.85	-24.65	0.02
			Base	103.335000	10,333.50	103.088472	10,308.85	-24.65	0.02
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875				5.875	16 Sep 2043			
		200,000.000	Local	108.465905	216,931.81	107.438000	214,876.00	-2,055.81	0.34
			Base	108.465905	216,931.81	107.438000	214,876.00	-2,055.81	0.34
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375	17 Oct 2023			
		400,000.000	Local	110.232155	440,928.62	104.971300	419,885.20	-21,043.42	0.67
			Base	110.232155	440,928.62	104.971300	419,885.20	-21,043.42	0.67
<b>US DOLLAR Total</b>									
	32,839,189.730	Local		31,898,057.30		31,364,973.89	-533,083.41	50.23	
Original Face:	42,223,359.020	Base		31,898,057.30		31,364,973.89	-533,083.41	50.23	
<b>FIXED INCOME Total</b>									
	32,839,189.730	Base		31,898,057.30		31,364,973.89	-533,083.41	50.23	
Original Face:	42,223,359.020								

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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
99ZZ45283	9WR018640 SWAPTION RECEIVER 62 180815 62.5 CALL					15 Aug 2018			
620,000.000	620,000.000	Local	0.100000	620.00	0.043900		272.18	-347.82	0.00
		Base	0.100000	620.00	0.043900		272.18	-347.82	0.00
ADI127ZN5	US 5YR FUTR OPTN SEP18C 114 AUG18 114 CALL					24 Aug 2018			
3,000.000	3,000	Local	0.322113	966.34	0.273438		820.31	-146.03	0.00
		Base	0.322113	966.34	0.273438		820.31	-146.03	0.00
ADI12BKZ5	EUR 1Y MIDCV OP DEC18C 97.125 DEC18 97.125 CALL					14 Dec 2018			
20,000.000	8,000	Local	0.126970	2,539.40	0.140000		2,800.00	260.60	0.00
		Base	0.126970	2,539.40	0.140000		2,800.00	260.60	0.00
ADI12L6K2	US 5YR FUTR OPTN SEP18C 113.5 AUG18 113.5 CALL					24 Aug 2018			
4,000.000	4,000	Local	0.462738	1,850.95	0.484375		1,937.50	86.55	0.00
		Base	0.462738	1,850.95	0.484375		1,937.50	86.55	0.00
ADI12Z837	US 5YR FUTR OPTN AUG18C 114 JUL18 114 CALL					27 Jul 2018			
5,000.000	5,000	Local	0.212738	1,063.69	0.148438		742.19	-321.50	0.00
		Base	0.212738	1,063.69	0.148438		742.19	-321.50	0.00
ADI12ZG79	US 10YR FUT OPTN AUG18C 120.5 JUL18 120.5 CALL					27 Jul 2018			
2,000.000	2,000	Local	0.392425	784.85	0.328125		656.25	-128.60	0.00
		Base	0.392425	784.85	0.328125		656.25	-128.60	0.00
ADI132QK1	US BOND FUTR OPTN AUG18C 145 JUL18 145 CALL					27 Jul 2018			
2,000.000	2,000	Local	0.837740	1,675.48	1.000000		2,000.00	324.52	0.00
		Base	0.837740	1,675.48	1.000000		2,000.00	324.52	0.00
ADI13BY06	US 10YR FUT OPTN SEP18C 128 AUG18 128 CALL					24 Aug 2018			
31,000.000	31,000	Local	0.017425	540.18	0.015625		484.38	-55.80	0.00
		Base	0.017425	540.18	0.015625		484.38	-55.80	0.00
ADI13HGJ2	US BOND FUTR OPTN SEP18C 164 AUG18 164 CALL					24 Aug 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

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI13LC40	US 10YR FUT OPTN AUG18C 120.2 JUL18 120.25 CALL					27 Jul 2018		
6,000.000		6.000	Local 0.384613	2,307.68	0.421875	2,531.25	223.57	0.00
			Base 0.384613	2,307.68	0.421875	2,531.25	223.57	0.00
ADI13LDM9	US BOND FUTR OPTN AUG18C 144.5 JUL18 144.5 CALL					27 Jul 2018		
1,000.000		1.000	Local 1.048680	1,048.68	1.265625	1,265.63	216.95	0.00
			Base 1.048680	1,048.68	1.265625	1,265.63	216.95	0.00
ADI13LFL9	US 10YR FUT OPTN AUG18C 120.7 JUL18 120.75 CALL					27 Jul 2018		
2,000.000		2.000	Local 0.298675	597.35	0.250000	500.00	-97.35	0.00
			Base 0.298675	597.35	0.250000	500.00	-97.35	0.00
ADI13NQW9	US BOND FUTR OPTN AUG18C 145.5 JUL18 145.5 CALL					27 Jul 2018		
2,000.000		2.000	Local 0.962740	1,925.48	0.781250	1,562.50	-362.98	0.00
			Base 0.962740	1,925.48	0.781250	1,562.50	-362.98	0.00
<b>US DOLLAR Total</b>								
708,000.000		620,076.000	Local	16,094.33		15,582.19	-512.14	0.02
			Base	16,094.33		15,582.19	-512.14	0.02
<b>OPTIONS PURCHASED - CALLS Total</b>								
708,000.000		620,076.000	Base	16,094.33		15,582.19	-512.14	0.02

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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

ADI131SV7	US 10YR FUT OPTN AUG18P 120 JUL18 120 PUT					27 Jul 2018			
2,000.000		2.000	Local	0.376800	753.60	0.359375	718.75	-34.85	0.00
			Base	0.376800	753.60	0.359375	718.75	-34.85	0.00

ADI133KR0	US 5YR FUTR OPTN AUG18P 107.5 JUL18 107.5 PUT					27 Jul 2018			
82,000.000		82.000	Local	0.009613	788.27	0.001000	82.00	-706.27	0.00
			Base	0.009613	788.27	0.001000	82.00	-706.27	0.00

ADI13N1D8	US 5YR FUTR OPTN SEP18P 110 AUG18 110 PUT					24 Aug 2018			
14,000.000		14.000	Local	0.017425	243.95	0.015625	218.75	-25.20	0.00
			Base	0.017425	243.95	0.015625	218.75	-25.20	0.00

<b>US DOLLAR Total</b>									
98,000.000		98.000	Local		1,785.82		1,019.50	-766.32	0.00
			Base		1,785.82		1,019.50	-766.32	0.00

## OPTIONS PURCHASED - PUTS Total

98,000.000		98.000	Base		1,785.82		1,019.50	-766.32	0.00
------------	--	--------	------	--	----------	--	----------	---------	------



# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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
ADI11YCX0	EUR 1Y MIDCV OP DEC18C 97.5 DEC18 97.5 CALL					14 Dec 2018				
-40,000.000		-16.000	Local	0.041780	-1,671.20	0.052500	-2,100.00	-428.80	0.00	
			Base	0.041780	-1,671.20	0.052500	-2,100.00	-428.80	0.00	
ADI1281Q3	US 10YR FUT OPTN SEP18C 120.5 AUG18 120.5 CALL					24 Aug 2018				
-3,000.000		-3.000	Local	0.482577	-1,447.73	0.546875	-1,640.63	-192.90	0.00	
			Base	0.482577	-1,447.73	0.546875	-1,640.63	-192.90	0.00	
ADI12B3F8	US 5YR FUTR OPTN AUG18C 113.7 JUL18 113.75 CALL					27 Jul 2018				
-3,000.000		-3.000	Local	0.189607	-568.82	0.234375	-703.13	-134.31	0.00	
			Base	0.189607	-568.82	0.234375	-703.13	-134.31	0.00	
ADI12YFK4	US 5YR FUTR OPTN SEP18C 114.2 AUG18 114.25 CALL					24 Aug 2018				
-2,000.000		-2.000	Local	0.220855	-441.71	0.203125	-406.25	35.46	0.00	
			Base	0.220855	-441.71	0.203125	-406.25	35.46	0.00	
ADI12YX32	US 10YR FUT OPTN SEP18C 121 AUG18 121 CALL					24 Aug 2018				
-10,000.000		-10.000	Local	0.295075	-2,950.75	0.375000	-3,750.00	-799.25	0.01	
			Base	0.295075	-2,950.75	0.375000	-3,750.00	-799.25	0.01	
ADI130RL2	US 10YR FUT OPTN AUG18C 121 JUL18 121 CALL					27 Jul 2018				
-6,000.000		-6.000	Local	0.232575	-1,395.45	0.187500	-1,125.00	270.45	0.00	
			Base	0.232575	-1,395.45	0.187500	-1,125.00	270.45	0.00	
ADI132C91	US 10YR FUT OPTN AUG18C 122 JUL18 122 CALL					27 Jul 2018				
-6,000.000		-6.000	Local	0.123200	-739.20	0.062500	-375.00	364.20	0.00	
			Base	0.123200	-739.20	0.062500	-375.00	364.20	0.00	
ADI133KV1	US BOND FUTR OPTN AUG18C 147 JUL18 147 CALL					27 Jul 2018				
-4,000.000		-4.000	Local	0.334138	-1,336.55	0.328125	-1,312.50	24.05	0.00	
			Base	0.334138	-1,336.55	0.328125	-1,312.50	24.05	0.00	
ADI134CY2	US BOND FUTR OPTN AUG18C 146 JUL18 146 CALL					27 Jul 2018				
-2,000.000		-2.000	Local	0.482575	-965.15	0.593750	-1,187.50	-222.35	0.00	
			Base	0.482575	-965.15	0.593750	-1,187.50	-222.35	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AD1139602	US 10YR FUT OPTN SEP18C 121.5 AUG18 121.5 CALL					24 Aug 2018		
-10,000.000		-10.000	Local 0.238825	-2,388.25	0.250000	-2,500.00	-111.75	0.00
			Base 0.238825	-2,388.25	0.250000	-2,500.00	-111.75	0.00
AD113KMD1	US 10YR FUT OPTN SEP18C 122 AUG18 122 CALL					24 Aug 2018		
-6,000.000		-6.000	Local 0.154450	-926.70	0.171875	-1,031.25	-104.55	0.00
			Base 0.154450	-926.70	0.171875	-1,031.25	-104.55	0.00
AD113N2B1	US 5YR FUTR OPTN SEP18C 114.7 AUG18 114.75 CALL					24 Aug 2018		
-6,000.000		-6.000	Local 0.131013	-786.08	0.109375	-656.25	129.83	0.00
			Base 0.131013	-786.08	0.109375	-656.25	129.83	0.00
AD113NQX7	US 5YR FUTR OPTN SEP18C 115.2 AUG18 115.25 CALL					24 Aug 2018		
-6,000.000		-6.000	Local 0.076325	-457.95	0.062500	-375.00	82.95	0.00
			Base 0.076325	-457.95	0.062500	-375.00	82.95	0.00
<b>US DOLLAR Total</b>								
-104,000.000		-80.000	Local	-16,075.54		-17,162.51	-1,086.97	0.03
			Base	-16,075.54		-17,162.51	-1,086.97	0.03
<b>OPTIONS WRITTEN - CALLS Total</b>								
-104,000.000		-80.000	Base	-16,075.54		-17,162.51	-1,086.97	0.03

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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

99ZZ45309	9WP025209 SWAPTION PAYER 80 180815 80 PUT					15 Aug 2018			
-620,000.000	-620,000.000	Local	0.100000	-620.00	0.083993		-520.76	99.24	0.00
		Base	0.100000	-620.00	0.083993		-520.76	99.24	0.00

ADI12G6G2	US 10YR FUT OPTN SEP18P 117.5 AUG18 117.5 PUT					24 Aug 2018			
-2,000.000	-2,000	Local	0.248200	-496.40	0.062500		-125.00	371.40	0.00
		Base	0.248200	-496.40	0.062500		-125.00	371.40	0.00

ADI12P227	US 10YR FUT OPTN AUG18P 118 JUL18 118 PUT					27 Jul 2018			
-2,000.000	-2,000	Local	0.185700	-371.40	0.031250		-62.50	308.90	0.00
		Base	0.185700	-371.40	0.031250		-62.50	308.90	0.00

ADI135WW1	US BOND FUTR OPTN AUG18P 139 JUL18 139 PUT					27 Jul 2018			
-2,000.000	-2,000	Local	0.232575	-465.15	0.031250		-62.50	402.65	0.00
		Base	0.232575	-465.15	0.031250		-62.50	402.65	0.00

<b>US DOLLAR Total</b>									
-626,000.000	-620,006.000	Local		-1,952.95			-770.76	1,182.19	0.00
		Base		-1,952.95			-770.76	1,182.19	0.00

## OPTIONS WRITTEN - PUTS Total

-626,000.000	-620,006.000	Base		-1,952.95			-770.76	1,182.19	0.00
--------------	--------------	------	--	-----------	--	--	---------	----------	------

## SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S0ZQ2C9	SWS026724 IRS USD R F 2.25000 2 CCPVANILLA				2.25	31 May 2022			
	819,000.000	Local	100.162201	820,328.43	97.633837		799,621.13	-20,707.30	1.28
		Base	100.162201	820,328.43	97.633837		799,621.13	-20,707.30	1.28

99S0ZQ2D7	SWS026724 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.30719	31 May 2022			
	-819,000.000	Local	100.000000	-819,000.00	100.000000		-819,000.00	0.00	1.31
		Base	100.000000	-819,000.00	100.000000		-819,000.00	0.00	1.31

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA					2.3425	15 Nov 2043		
	437,000.000	Local		99.600668	435,254.92	100.000000	437,000.00	1,745.08	0.70
		Base		99.600668	435,254.92	100.000000	437,000.00	1,745.08	0.70
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA					2.95	15 Nov 2043		
	-437,000.000	Local		100.000000	-437,000.00	99.196013	-433,486.58	3,513.42	0.69
		Base		100.000000	-437,000.00	99.196013	-433,486.58	3,513.42	0.69
99S118EX5	SWS027540 CDS USD R F 1.00000 2 CCPCDX					1.0	20 Jun 2023		
	4,360,000.000	Local		101.724726	4,435,198.05	101.479400	4,424,501.84	-10,696.21	7.09
		Base		101.724726	4,435,198.05	101.479400	4,424,501.84	-10,696.21	7.09
99S118EY3	SWS027540 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Jun 2023		
	-4,360,000.000	Local		100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	6.98
		Base		100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	6.98
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA					2.85	31 Aug 2022		
	2,070,000.000	Local		99.968454	2,069,346.99	99.857670	2,067,053.77	-2,293.22	3.31
		Base		99.968454	2,069,346.99	99.857670	2,067,053.77	-2,293.22	3.31
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.0	31 Aug 2022		
	-2,070,000.000	Local		100.000000	-2,070,000.00	100.000000	-2,070,000.00	0.00	3.32
		Base		100.000000	-2,070,000.00	100.000000	-2,070,000.00	0.00	3.32
99S11W2X5	BWS028084 IRS USD R V 03MFEDL 0BWS028084 FL1 CCPBASISSWAP					1.0	19 Sep 2023		
	2,816,000.000	Local		100.000000	2,816,000.00	100.119693	2,819,370.55	3,370.55	4.52
		Base		100.000000	2,816,000.00	100.119693	2,819,370.55	3,370.55	4.52
99S11W2Y3	BWS028084 IRS USD P V 03MLIBOR BWS028084 +36.375 BPS					1.0	19 Sep 2023		
	-2,816,000.000	Local		100.000000	-2,816,000.00	100.000000	-2,816,000.00	0.00	4.51
		Base		100.000000	-2,816,000.00	100.000000	-2,816,000.00	0.00	4.51
<b>US DOLLAR Total</b>			Local		74,128.39		49,060.71	-25,067.68	33.71
			Base		74,128.39		49,060.71	-25,067.68	33.71
<b>SWAPS FIXED INCOME Total</b>			0.000	Base	74,128.39		49,060.71	-25,067.68	33.71

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
76,000.000	42,839,758.170	Base		41,960,638.84		41,401,328.35	-559,310.49	99.99
Original Face:	42,223,359.020							

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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			
56.000	14,000,000.000	Local	13,584,900.00	13,599,525.80	97.035000	-14,625.80		-13,225.80	-1,400.00	
		Base	13,584,900.00		97.035000	-14,625.80		-13,225.80	-1,400.00	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
18.000	4,500,000.000	Local	4,365,900.00	4,381,807.40	97.020000	-15,907.40		-15,232.40	-675.00	
		Base	4,365,900.00		97.020000	-15,907.40		-15,232.40	-675.00	0.00

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
3.000	750,000.000	Local	727,725.00	730,767.90	97.030000	-3,042.90		-2,930.40	-112.50	
		Base	727,725.00		97.030000	-3,042.90		-2,930.40	-112.50	0.00

ADI0ZZ5P7	US 5YR NOTE (CBT) SEP18 XCBT 20180928						28 Sep 2018			
99.000	9,900,000.000	Local	11,248,101.61	11,222,550.75	113.617188	25,550.86		27,871.13	-2,320.27	
		Base	11,248,101.61		113.617188	25,550.86		27,871.13	-2,320.27	0.00

ADI0ZZ5Q5	US 2YR NOTE (CBT) SEP18 XCBT 20180928						28 Sep 2018			
5.000	1,000,000.000	Local	1,059,140.63	1,056,430.88	105.914063	2,709.75		2,866.00	-156.25	
		Base	1,059,140.63		105.914063	2,709.75		2,866.00	-156.25	0.00

ADI106D78	US ULTRA BOND CBT SEP18 XCBT 20180919						19 Sep 2018			
4.000	400,000.000	Local	638,250.00	625,319.70	159.562500	12,930.30		13,180.30	-250.00	
		Base	638,250.00		159.562500	12,930.30		13,180.30	-250.00	0.00

ADI11G202	US 10YR ULTRA FUT SEP18 XCBT 20180919						19 Sep 2018			
1.000	100,000.000	Local	128,234.38	127,147.64	128.234375	1,086.74		1,086.74	0.00	
		Base	128,234.38		128.234375	1,086.74		1,086.74	0.00	0.00

<b>US DOLLAR Total</b>										
186.000	30,650,000.000	Local	31,752,251.62	31,743,550.07		8,701.55		13,615.57	-4,914.02	
		Base				8,701.55		13,615.57	-4,914.02	0.01

<b>FUTURES LONG Total</b>										
186.000	30,650,000.000	Base				8,701.55		13,615.57	-4,914.02	0.01

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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		



# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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

										Exchange Rate:	1.000000
<b>US DOLLAR</b>											
99XO64265	90DAY EUR FUTR MAR19 XCME 20190318						18 Mar 2019				
-4.000	-1,000,000.000	Local	-972,400.00	-977,494.80	97.240000	5,094.80		5,094.80	0.00		
		Base	-972,400.00		97.240000	5,094.80		5,094.80	0.00	0.00	
99ZE42485	90DAY EUR FUTR SEP18 XCME 20180917						17 Sep 2018				
-2.000	-500,000.000	Local	-487,725.00	-491,893.50	97.545000	4,168.50		4,168.50	0.00		
		Base	-487,725.00		97.545000	4,168.50		4,168.50	0.00	0.00	
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018				
-8.000	-2,000,000.000	Local	-1,947,200.00	-1,959,285.60	97.360000	12,085.60		12,085.60	0.00		
		Base	-1,947,200.00		97.360000	12,085.60		12,085.60	0.00	0.00	
ADI0ZZ9X6	US LONG BOND(CBT) SEP18 XCBT 20180919						19 Sep 2018				
-28.000	-2,800,000.000	Local	-4,060,000.00	-4,022,716.63	145.000000	-37,283.37		-36,408.37	-875.00		
		Base	-4,060,000.00		145.000000	-37,283.37		-36,408.37	-875.00	0.00	
ADI0ZZBN5	US 10YR NOTE (CBT)SEP18 XCBT 20180919						19 Sep 2018				
-70.000	-7,000,000.000	Local	-8,413,125.00	-8,390,909.79	120.187500	-22,215.21		-22,215.21	0.00		
		Base	-8,413,125.00		120.187500	-22,215.21		-22,215.21	0.00	0.00	
<b>US DOLLAR Total</b>											
-112.000	-13,300,000.000	Local	-15,880,450.00	-15,842,300.32		-38,149.68		-37,274.68	-875.00		
		Base				-38,149.68		-37,274.68	-875.00	0.00	
<b>FUTURES SHORT Total</b>											
-112.000	-13,300,000.000	Base				-38,149.68		-37,274.68	-875.00	0.00	

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 29, 2018

View Date: July 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	
<b>FUTURES Total</b>									
74.000	17,350,000.000		Base			-29,448.13	-23,659.11	-5,789.02	0.01



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>ARGENTINE PESO</b>									
							Exchange Rate:	28.925000	
ARS	ARGENTINE PESO								
		6,517,251.460	Local	1.000000	6,517,251.46	1.000000	6,517,251.46	0.00	10.61
			Base	0.046282	301,631.62	0.034572	225,315.52	-76,316.10	0.08
<b>ARGENTINE PESO Total</b>									
		6,517,251.460	Local		6,517,251.46		6,517,251.46	0.00	10.61
			Base		301,631.62		225,315.52	-76,316.10	0.08
<b>AUSTRALIAN DOLLAR</b>									
							Exchange Rate:	1.351260	
AUD	AUSTRALIAN DOLLAR								
		-2,462.350	Local	1.000000	-2,462.35	1.000000	-2,462.35	0.00	100.00
			Base	0.756501	-1,862.77	0.740050	-1,822.26	40.51	0.00
<b>AUSTRALIAN DOLLAR Total</b>									
		-2,462.350	Local		-2,462.35		-2,462.35	0.00	100.00
			Base		-1,862.77		-1,822.26	40.51	0.00
<b>BRAZILIAN REAL</b>									
							Exchange Rate:	3.875750	
BRL	BRAZILIAN REAL								
		34,091.500	Local	1.000000	34,091.50	1.000000	34,091.50	0.00	0.10
			Base	0.264258	9,008.96	0.258015	8,796.10	-212.86	0.00
<b>BRAZILIAN REAL Total</b>									
		34,091.500	Local		34,091.50		34,091.50	0.00	0.10
			Base		9,008.96		8,796.10	-212.86	0.00
<b>CANADIAN DOLLAR</b>									
							Exchange Rate:	1.314650	
CAD	CANADIAN DOLLAR								
		662,566.290	Local	1.000000	662,566.29	1.000000	662,566.29	0.00	1.26
			Base	0.759994	503,546.35	0.760659	503,986.83	440.48	0.17

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CANADIAN DOLLAR Total</b>								
		662,566.290	Local	662,566.29		662,566.29	0.00	1.26
			Base	503,546.35		503,986.83	440.48	0.17
<b>EURO CURRENCY</b>							Exchange Rate:	0.856311
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		239,626.800	Local	239,626.80	1.000000	239,626.80	0.00	26.27
			Base	282,806.63	1.167800	279,836.18	-2,970.45	0.09
<b>INTERNATIONAL Total</b>								
		239,626.800	Local	239,626.80		239,626.80	0.00	26.27
			Base	282,806.63		279,836.18	-2,970.45	0.09
<b>EURO CURRENCY Total</b>								
		239,626.800	Local	239,626.80		239,626.80	0.00	26.27
			Base	282,806.63		279,836.18	-2,970.45	0.09
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,330.000000
IDR	INDONESIAN RUPIAH							
		744,108,886.000	Local	744,108,886.00	1.000000	744,108,886.00	0.00	1.31
			Base	52,600.00	0.000071	51,926.65	-673.35	0.02
<b>INDONESIAN RUPIAH Total</b>								
		744,108,886.000	Local	744,108,886.00		744,108,886.00	0.00	1.31
			Base	52,600.00		51,926.65	-673.35	0.02
<b>JAPANESE YEN</b>							Exchange Rate:	110.715000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,767.03	0.009303	19,191.67	-575.36	0.01
<b>JAPANESE YEN Total</b>								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		19,767.03		19,191.67	-575.36	0.01	
<b>MEXICAN PESO</b>							Exchange Rate:	19.860250	
MXN	MEXICAN PESO (NEW)								
		14,784,081.360	Local	1.000000	14,784,081.36	1.000000	14,784,081.36	0.00	3.11
			Base	0.049258	728,240.51	0.050352	744,405.60	16,165.09	0.25
<b>MEXICAN PESO Total</b>									
		14,784,081.360	Local		14,784,081.36		14,784,081.36	0.00	3.11
			Base		728,240.51		744,405.60	16,165.09	0.25
<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.476451	
NZD	NEW ZEALAND DOLLAR								
		798.940	Local	1.000000	798.94	1.000000	798.94	0.00	100.00
			Base	0.726700	580.59	0.677300	541.12	-39.47	0.00
<b>NEW ZEALAND DOLLAR Total</b>									
		798.940	Local		798.94		798.94	0.00	100.00
			Base		580.59		541.12	-39.47	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.757719	
GBP	POUND STERLING								
		18,889.380	Local	1.000000	18,889.38	1.000000	18,889.38	0.00	1.63
			Base	1.343694	25,381.54	1.319750	24,929.27	-452.27	0.01
<b>POUND STERLING Total</b>									
		18,889.380	Local		18,889.38		18,889.38	0.00	1.63
			Base		25,381.54		24,929.27	-452.27	0.01
<b>RUSSIAN RUBLE</b>							Exchange Rate:	62.801250	
RUB	RUSSIAN RUBLE								
		997,672.610	Local	1.000000	997,672.61	1.000000	997,672.61	0.00	0.41
			Base	0.016236	16,197.87	0.015923	15,886.19	-311.68	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>RUSSIAN RUBLE Total</b>								
		997,672.610	Local	997,672.61		997,672.61	0.00	0.41
			Base	16,197.87		15,886.19	-311.68	0.01
							Exchange Rate:	8.956750
<b>SWEDISH KRONA</b>								
SEK	SWEDISH KRONA							
		485,747.120	Local	485,747.12	1.000000	485,747.12	0.00	1.21
			Base	57,486.00	0.111648	54,232.52	-3,253.48	0.02
<b>SWEDISH KRONA Total</b>								
		485,747.120	Local	485,747.12		485,747.12	0.00	1.21
			Base	57,486.00		54,232.52	-3,253.48	0.02
							Exchange Rate:	4.593850
<b>TURKISH LIRA</b>								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	17,083.00	0.217682	17,305.75	222.75	0.01
<b>TURKISH LIRA Total</b>								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	17,083.00		17,305.75	222.75	0.01
<b>CASH Total</b>								
		770,051,455.110	Base	2,012,467.33		1,944,531.14	-67,936.19	0.66
<b>CASH EQUIVALENT</b>								
							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.888118	31 Dec 2030		
		87,290.400	Local	87,290.40	100.000000	87,290.40	0.00	0.04
			Base	87,290.40	100.000000	87,290.40	0.00	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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**

87,290.40	Local			87,290.40		87,290.40	0.00	0.04
	Base			87,290.40		87,290.40	0.00	0.03

**CASH EQUIVALENT Total**

87,290.40	Base			87,290.40		87,290.40	0.00	0.03
-----------	------	--	--	-----------	--	-----------	------	------

**EQUITY**

**CANADIAN DOLLAR**

Exchange Rate: 1.314650

931HYF908 SWAP CCPC MERRILL LYNCH CAD

500.000	Local		1.000000	500.00	1.000000	500.00	0.00	0.00
	Base		0.783880	391.94	0.760659	380.33	-11.61	0.00

**CANADIAN DOLLAR Total**

500.000	Local			500.00		500.00	0.00	0.00
	Base			391.94		380.33	-11.61	0.00

**SWEDISH KRONA**

Exchange Rate: 8.956750

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	0.111648	111.76	-6.36	0.00

**SWEDISH KRONA Total**

1,001.000	Local			1,001.00		1,001.00	0.00	0.00
	Base			118.12		111.76	-6.36	0.00

**US DOLLAR**

Exchange Rate: 1.000000

08579X101 BERRY PETE CORP COMMON STOCK

8,033.000	Local		13.000000	104,429.00	11.875000	95,391.88	-9,037.12	0.05
	Base		13.000000	104,429.00	11.875000	95,391.88	-9,037.12	0.03

46138G508 INVESCO SENIOR LOAN ETF INVESCO SENIOR LOAN ETF

351,533.000	Local		23.060000	8,106,350.98	22.900000	8,050,105.70	-56,245.28	3.93
-------------	-------	--	-----------	--------------	-----------	--------------	------------	------

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	23.060000	8,106,350.98	22.900000	8,050,105.70	-56,245.28	2.73
79970Y600	SANCHEZ ENERGY CORP PREFERRED STOCK 6.5							
		5,500.000 Local	38.228582	210,257.20	18.040000	99,220.00	-111,037.20	0.05
		Base	38.228582	210,257.20	18.040000	99,220.00	-111,037.20	0.03
<b>US DOLLAR Total</b>								
		365,066.000 Local		8,421,037.18		8,244,717.58	-176,319.60	4.03
		Base		8,421,037.18		8,244,717.58	-176,319.60	2.80
<b>EQUITY Total</b>								
		366,567.000 Base		8,421,547.24		8,245,209.67	-176,337.57	2.80
<b>FIXED INCOME</b>								
<b>ARGENTINE PESO</b>							Exchange Rate:	28.925000
ACI0PY367	REPUBLIC OF ARGENTINA BONDS 09/18 21.2				21.2	19 Sep 2018		
		350,000.000 Local	99.071491	346,750.22	102.300000	358,050.00	11,299.78	0.58
		Base	5.703449	19,962.07	3.536733	12,378.57	-7,583.50	0.00
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
		34,038,000.000 Local	99.269218	33,789,256.50	85.499280	29,102,244.93	-4,687,011.57	47.40
		Base	5.172554	1,760,633.78	2.955896	1,006,127.74	-754,506.04	0.34
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				32.2282	21 Jun 2020		
		22,980,000.000 Local	101.677292	23,365,441.62	102.117930	23,466,700.31	101,258.69	38.22
		Base	4.963706	1,140,659.66	3.530438	811,294.74	-329,364.92	0.28
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.0	06 Mar 2020		
		1,940,000.000 Local	102.500042	1,988,500.82	100.800000	1,955,520.00	-32,980.82	3.18
Original Face:		1,940,000.000 Base	5.067792	98,315.17	3.484875	67,606.57	-30,708.60	0.02
<b>ARGENTINE PESO Total</b>								
		59,308,000.000 Local		59,489,949.16		54,882,515.24	-4,607,433.92	89.39
		Original Face: 1,940,000.000 Base		3,019,570.68		1,897,407.62	-1,122,163.06	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

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>BRAZILIAN REAL</b>							Exchange Rate:	3.875750
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		2,619,000.000	Local 95.212639	2,493,619.01	101.423330	2,656,277.01	162,658.00	8.15
			Base 28.164121	737,618.34	26.168698	685,358.19	-52,260.15	0.23
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
		6,195,000.000	Local 95.399294	5,909,986.27	91.403766	5,662,463.30	-247,522.97	17.36
			Base 27.054769	1,676,042.94	23.583504	1,460,998.08	-215,044.86	0.50
<b>BRAZILIAN REAL Total</b>		8,814,000.000	Local	8,403,605.28		8,318,740.31	-84,864.97	25.51
			Base	2,413,661.28		2,146,356.27	-267,305.01	0.73
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.314650
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.75	01 May 2020		
		12,930,000.000	Local 99.711869	12,892,744.61	99.705000	12,891,856.50	-888.11	24.46
			Base 76.045909	9,832,735.97	75.841479	9,806,303.20	-26,432.77	3.32
<b>CANADIAN DOLLAR Total</b>		12,930,000.000	Local	12,892,744.61		12,891,856.50	-888.11	24.46
			Base	9,832,735.97		9,806,303.20	-26,432.77	3.32
<b>EGYPTIAN POUND</b>							Exchange Rate:	17.890000
ACI10RG14	EGYPT TREASURY BILL BILLS 02/19 0.00000				0.01	05 Feb 2019		
		14,175,000.000	Local 90.484987	12,826,246.86	89.628000	12,704,769.00	-121,477.86	100.00
			Base 5.082057	720,381.52	5.009950	710,160.37	-10,221.15	0.24
<b>EGYPTIAN POUND Total</b>		14,175,000.000	Local	12,826,246.86		12,704,769.00	-121,477.86	100.00
			Base	720,381.52		710,160.37	-10,221.15	0.24
<b>EURO CURRENCY</b>							Exchange Rate:	0.856311
<b>INTERNATIONAL</b>								

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI07TKQ5	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/49 VAR				7.0	29 Dec 2049		
		200,000.000	Local 103.562140	207,124.28	102.250600	204,501.20	-2,623.08	22.42
			Base 127.850455	255,700.91	119.408252	238,816.50	-16,884.41	0.08
<b>INTERNATIONAL Total</b>								
		200,000.000	Local	207,124.28		204,501.20	-2,623.08	22.42
			Base	255,700.91		238,816.50	-16,884.41	0.08
<b>EURO CURRENCY Total</b>								
		200,000.000	Local	207,124.28		204,501.20	-2,623.08	22.42
			Base	255,700.91		238,816.50	-16,884.41	0.08
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,330.000000
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.0	15 May 2027		
		46,323,000,000.000	Local 99.160637	45,934,182,017.82	93.850000	43,474,135,500.00	-2,460,046,517.82	76.71
			Base 0.007180	3,326,094.04	0.006549	3,033,784.75	-292,309.29	1.03
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.0	15 May 2022		
		1,000,000,000.000	Local 102.594809	1,025,948,087.57	97.950000	979,500,000.00	-46,448,087.57	1.73
			Base 0.007468	74,683.97	0.006835	68,353.11	-6,330.86	0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034		
		342,000,000.000	Local 107.870088	368,915,700.18	99.750000	341,145,000.00	-27,770,700.18	0.60
			Base 0.008291	28,354.71	0.006961	23,806.35	-4,548.36	0.01
B4NPD2I4	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026		
		10,940,000,000.000	Local 109.923997	12,025,685,278.80	101.750000	11,131,450,000.00	-894,235,278.80	19.64
			Base 0.008359	914,512.15	0.007100	776,793.44	-137,718.71	0.26
<b>INDONESIAN RUPIAH Total</b>								
		58,605,000,000.000	Local	59,354,731,084.37		55,926,230,500.00	-3,428,500,584.37	98.69
			Base	4,343,644.87		3,902,737.65	-440,907.22	1.32
<b>POUND STERLING</b>							Exchange Rate:	0.757719
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
		150,000.000	Local 100.071727	150,107.59	100.215000	150,322.50	214.91	12.96

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	154.477860	231,716.79	132.258793	198,388.19	-33,328.60	0.07
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	104.568464	146,395.85	110.125000	154,175.00	7,779.15	13.29
		Base	161.701114	226,381.56	145.337520	203,472.53	-22,909.03	0.07
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.804487	149,706.73	102.092200	153,138.30	3,431.57	13.20
		Base	152.180107	228,270.16	134.736228	202,104.34	-26,165.82	0.07
ACI081Q14	VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/25 5.5				5.5	15 Jan 2025		
	153,000.000	Local	103.319209	158,078.39	101.675000	155,562.75	-2,515.64	13.41
Original Face:	170,000.000	Base	143.892157	220,155.00	134.185628	205,304.01	-14,850.99	0.07
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
	150,000.000	Local	99.830787	149,746.18	101.476500	152,214.75	2,468.57	13.12
		Base	153.106047	229,659.07	133.923658	200,885.49	-28,773.58	0.07
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
	200,000.000	Local	101.290875	202,581.75	104.000000	208,000.00	5,418.25	17.93
		Base	154.573090	309,146.18	137.254048	274,508.10	-34,638.08	0.09
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.5	08 Jul 2026		
	140,000.000	Local	106.690021	149,366.03	119.925000	167,895.00	18,528.97	14.47
		Base	164.442971	230,220.16	158.271074	221,579.50	-8,640.66	0.08
<b>POUND STERLING Total</b>								
	1,083,000.000	Local		1,105,982.52		1,141,308.30	35,325.78	98.37
Original Face:	170,000.000	Base		1,675,548.92		1,506,242.16	-169,306.76	0.51
<b>RUSSIAN RUBLE</b>								
							Exchange Rate:	62.801250
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
	247,848,000.000	Local	96.641894	239,525,001.89	96.601000	239,423,646.48	-101,355.41	99.59
		Base	1.560419	3,867,466.07	1.538202	3,812,402.56	-55,063.51	1.29
<b>RUSSIAN RUBLE Total</b>								
	247,848,000.000	Local		239,525,001.89		239,423,646.48	-101,355.41	99.59

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

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		3,867,466.07		3,812,402.56	-55,063.51	1.29
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
		228,315.600	Local 99.949706	228,200.77	96.892900	221,221.61	-6,979.16	0.11
			Base 99.949706	228,200.77	96.892900	221,221.61	-6,979.16	0.08
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125	15 Sep 2023		
		350,000.000	Local 101.869123	356,541.93	100.250000	350,875.00	-5,666.93	0.17
			Base 101.869123	356,541.93	100.250000	350,875.00	-5,666.93	0.12
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.0	15 May 2025		
		725,000.000	Local 86.339926	625,964.46	83.000000	601,750.00	-24,214.46	0.29
			Base 86.339926	625,964.46	83.000000	601,750.00	-24,214.46	0.20
00215NAF7	ATS CONS INC TERM LOAN B FIRST LIEN					28 Feb 2025		
		229,425.000	Local 100.975151	231,662.24	100.031200	229,496.58	-2,165.66	0.11
			Base 100.975151	231,662.24	100.031200	229,496.58	-2,165.66	0.08
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
		236,100.850	Local 89.696166	211,773.41	83.187500	196,406.39	-15,367.02	0.10
			Base 89.696166	211,773.41	83.187500	196,406.39	-15,367.02	0.07
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
		10,000.000	Local 99.920500	9,992.05	98.398778	9,839.88	-152.17	0.00
			Base 99.920500	9,992.05	98.398778	9,839.88	-152.17	0.00
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		30,000.000	Local 102.783767	30,835.13	94.615338	28,384.60	-2,450.53	0.01
			Base 102.783767	30,835.13	94.615338	28,384.60	-2,450.53	0.01
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		24,000.000	Local 99.838042	23,961.13	96.262572	23,103.02	-858.11	0.01
			Base 99.838042	23,961.13	96.262572	23,103.02	-858.11	0.01
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021		
		49,613.400	Local 96.204271	47,730.21	94.708300	46,988.01	-742.20	0.02
			Base 96.204271	47,730.21	94.708300	46,988.01	-742.20	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 100.486768	138,671.74	95.718800	132,091.94	-6,579.80	0.06	
			Base 100.486768	138,671.74	95.718800	132,091.94	-6,579.80	0.04	
00968MAA9	AJAX MORTGAGE LOAN TRUST AJAXM 2016 1 A 144A				4.250002	25 Jul 2047			
		1,218,904.690	Local 100.218544	1,221,568.53	100.276450	1,222,274.35	705.82	0.60	
Original Face:		1,790,000.000	Base 100.218544	1,221,568.53	100.276450	1,222,274.35	705.82	0.41	
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN					30 Aug 2024			
		178,650.000	Local 101.125603	180,660.89	99.562500	177,868.41	-2,792.48	0.09	
			Base 101.125603	180,660.89	99.562500	177,868.41	-2,792.48	0.06	
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		256,756.480	Local 100.841669	258,917.52	98.895800	253,921.37	-4,996.15	0.12	
			Base 100.841669	258,917.52	98.895800	253,921.37	-4,996.15	0.09	
019736AD9	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/24 5				5.0	01 Oct 2024			
		465,000.000	Local 99.628353	463,271.84	98.375000	457,443.75	-5,828.09	0.22	
			Base 99.628353	463,271.84	98.375000	457,443.75	-5,828.09	0.16	
02034DAC1	ALMONDE INC TERM LOAN B					13 Jun 2024			
		208,947.380	Local 100.464672	209,918.30	98.137500	205,055.74	-4,862.56	0.10	
			Base 100.464672	209,918.30	98.137500	205,055.74	-4,862.56	0.07	
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS					14 Dec 2023			
		207,900.000	Local 100.000000	207,900.00	98.839300	205,486.90	-2,413.10	0.10	
			Base 100.000000	207,900.00	98.839300	205,486.90	-2,413.10	0.07	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024			
		219,468.360	Local 100.588299	220,759.49	99.525000	218,425.89	-2,333.60	0.11	
			Base 100.588299	220,759.49	99.525000	218,425.89	-2,333.60	0.07	
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2					31 Oct 2023			
		526,666.660	Local 99.918639	526,238.16	99.125000	522,058.33	-4,179.83	0.25	
			Base 99.918639	526,238.16	99.125000	522,058.33	-4,179.83	0.18	
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A				3.07	15 Mar 2048			
		850,000.000	Local 97.399554	827,896.21	98.123450	834,049.33	6,153.12	0.41	
Original Face:		850,000.000	Base 97.399554	827,896.21	98.123450	834,049.33	6,153.12	0.28	

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	100,000.000	Local		103.582610	103,582.61	93.124481	93,124.48	-10,458.13	0.05
		Base		103.582610	103,582.61	93.124481	93,124.48	-10,458.13	0.03
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	100,000.000	Local		121.636700	121,636.70	120.186227	120,186.23	-1,450.47	0.06
		Base		121.636700	121,636.70	120.186227	120,186.23	-1,450.47	0.04
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	185,725.000	Local		100.853337	187,309.86	99.708300	185,183.24	-2,126.62	0.09
		Base		100.853337	187,309.86	99.708300	185,183.24	-2,126.62	0.06
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	80,000.000	Local		87.587088	70,069.67	88.409954	70,727.96	658.29	0.03
		Base		87.587088	70,069.67	88.409954	70,727.96	658.29	0.02
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	227,429.430	Local		100.714754	229,054.99	99.453100	226,185.62	-2,869.37	0.11
		Base		100.714754	229,054.99	99.453100	226,185.62	-2,869.37	0.08
03968AAA9	ARD SECURITIES FINANCE SR SECURED 144A 01/23 8.75					8.75	31 Jan 2023		
	625,000.000	Local		102.209848	638,811.55	101.750000	635,937.50	-2,874.05	0.31
		Base		102.209848	638,811.55	101.750000	635,937.50	-2,874.05	0.22
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					2.95113	25 Jan 2034		
	293,836.280	Local		85.662101	251,706.33	97.238210	285,721.14	34,014.81	0.14
Original Face:	22,150,000.000	Base		85.662101	251,706.33	97.238210	285,721.14	34,014.81	0.10
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625	26 Jan 2022		
	520,000.000	Local		101.568006	528,153.63	93.450000	485,940.00	-42,213.63	0.24
		Base		101.568006	528,153.63	93.450000	485,940.00	-42,213.63	0.16
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					4.625	11 Jan 2023		
	1,190,000.000	Local		96.551985	1,148,968.62	88.051000	1,047,806.90	-101,161.72	0.51
		Base		96.551985	1,148,968.62	88.051000	1,047,806.90	-101,161.72	0.36
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	231,855.280	Local		100.422393	232,834.62	99.311400	230,258.72	-2,575.90	0.11
		Base		100.422393	232,834.62	99.311400	230,258.72	-2,575.90	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3					15 Jan 2025			
		329,498.740	Local	99.664663	328,393.81	98.743600	325,358.92	-3,034.89	0.16
			Base	99.664663	328,393.81	98.743600	325,358.92	-3,034.89	0.11
05604XAP1	BWAY HLDG CO TERM LOAN					03 Apr 2024			
		228,971.790	Local	100.432005	229,960.96	100.000000	228,971.79	-989.17	0.11
			Base	100.432005	229,960.96	100.000000	228,971.79	-989.17	0.08
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044			
		20,000.000	Local	109.339900	21,867.98	105.919008	21,183.80	-684.18	0.01
			Base	109.339900	21,867.98	105.919008	21,183.80	-684.18	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024			
		90,000.000	Local	101.121211	91,009.09	100.521917	90,469.73	-539.36	0.04
			Base	101.121211	91,009.09	100.521917	90,469.73	-539.36	0.03
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025			
		70,000.000	Local	99.864871	69,905.41	99.499399	69,649.58	-255.83	0.03
			Base	99.864871	69,905.41	99.499399	69,649.58	-255.83	0.02
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972	16 May 2029			
		400,000.000	Local	99.666705	398,666.82	99.071647	396,286.59	-2,380.23	0.19
			Base	99.666705	398,666.82	99.071647	396,286.59	-2,380.23	0.13
07014QAK7	BASS PRO GROUP LLC TERM LOAN B					25 Sep 2024			
		199,000.000	Local	99.472276	197,949.83	100.218800	199,435.41	1,485.58	0.10
			Base	99.472276	197,949.83	100.218800	199,435.41	1,485.58	0.07
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B					02 Jan 2025			
		335,000.000	Local	100.412501	336,381.88	99.375000	332,906.25	-3,475.63	0.16
			Base	100.412501	336,381.88	99.375000	332,906.25	-3,475.63	0.11
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				2.73113	25 Dec 2034			
		495,668.480	Local	95.225514	472,002.86	98.136480	486,431.60	14,428.74	0.24
Original Face:		10,280,000.000	Base	95.225514	472,002.86	98.136480	486,431.60	14,428.74	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
		79,000.000	Local	109.226367	86,288.83	98.152039	77,540.11	-8,748.72	0.04
			Base	109.226367	86,288.83	98.152039	77,540.11	-8,748.72	0.03

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS					01 Oct 2022			
		333,611.300	Local	100.565730	335,498.64	99.812500	332,985.78	-2,512.86	0.16
			Base	100.565730	335,498.64	99.812500	332,985.78	-2,512.86	0.11
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			
		310,000.000	Local	89.211497	276,555.64	95.500000	296,050.00	19,494.36	0.14
			Base	89.211497	276,555.64	95.500000	296,050.00	19,494.36	0.10
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625				6.625	15 Jul 2026			
		210,000.000	Local	100.000000	210,000.00	98.970000	207,837.00	-2,163.00	0.10
			Base	100.000000	210,000.00	98.970000	207,837.00	-2,163.00	0.07
10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023			
		229,374.370	Local	100.734084	231,058.17	100.196400	229,824.86	-1,233.31	0.11
			Base	100.734084	231,058.17	100.196400	229,824.86	-1,233.31	0.08
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026			
		1,260,000.000	Local	106.001444	1,335,618.19	102.200000	1,287,720.00	-47,898.19	0.63
			Base	106.001444	1,335,618.19	102.200000	1,287,720.00	-47,898.19	0.44
12506KAD1	CBS RADIO INC TERM LOAN B					17 Nov 2024			
		213,925.000	Local	100.274484	214,512.19	99.166700	212,142.36	-2,369.83	0.10
			Base	100.274484	214,512.19	99.166700	212,142.36	-2,369.83	0.07
12513VAC0	CEC ENTMT INC TERM LOAN B					14 Feb 2021			
		229,038.350	Local	95.694848	219,177.90	92.900000	212,776.63	-6,401.27	0.10
			Base	95.694848	219,177.90	92.900000	212,776.63	-6,401.27	0.07
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C				4.03024	10 Nov 2049			
		430,000.000	Local	99.225191	426,668.32	96.736620	415,967.47	-10,700.85	0.20
		Original Face:	430,000.000	Base	99.225191	426,668.32	96.736620	415,967.47	-10,700.85
125581GX0	CIT GROUP INC SUBORDINATED 03/28 6.125				6.125	09 Mar 2028			
		100,000.000	Local	100.000000	100,000.00	102.750000	102,750.00	2,750.00	0.05
			Base	100.000000	100,000.00	102.750000	102,750.00	2,750.00	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12592GBJ1	COMM MORTGAGE TRUST COMM 2014 CR19 C				4.71508	10 Aug 2047		
		910,000.000	Local 102.173884	929,782.34	99.176390	902,505.15	-27,277.19	0.44
Original Face:		910,000.000	Base 102.173884	929,782.34	99.176390	902,505.15	-27,277.19	0.31
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.46399	10 Dec 2047		
		280,000.000	Local 97.926021	274,192.86	97.255730	272,316.04	-1,876.82	0.13
Original Face:		280,000.000	Base 97.926021	274,192.86	97.255730	272,316.04	-1,876.82	0.09
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.7	01 May 2034		
		480,000.000	Local 97.727408	469,091.56	100.750000	483,600.00	14,508.44	0.24
			Base 97.727408	469,091.56	100.750000	483,600.00	14,508.44	0.16
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.58298	15 Nov 2048		
		1,000,000.000	Local 99.972698	999,726.98	99.587110	995,871.10	-3,855.88	0.49
Original Face:		1,000,000.000	Base 99.972698	999,726.98	99.587110	995,871.10	-3,855.88	0.34
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394	15 Nov 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
126458AD0	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/25 5.25				5.25	01 Jun 2025		
		160,000.000	Local 100.000000	160,000.00	96.500000	154,400.00	-5,600.00	0.08
			Base 100.000000	160,000.00	96.500000	154,400.00	-5,600.00	0.05
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		40,000.000	Local 102.093300	40,837.32	101.328023	40,531.21	-306.11	0.02
			Base 102.093300	40,837.32	101.328023	40,531.21	-306.11	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.78	25 Mar 2038		
		740,000.000	Local 98.865168	731,602.24	98.357155	727,842.95	-3,759.29	0.36
			Base 98.865168	731,602.24	98.357155	727,842.95	-3,759.29	0.25
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				2.03871	15 Apr 2037		
		189,750.380	Local 88.878072	168,646.48	95.532610	181,273.49	12,627.01	0.09
Original Face:		2,630,000.000	Base 88.878072	168,646.48	95.532610	181,273.49	12,627.01	0.06
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				4.735905	25 Apr 2047		
		216,436.620	Local 100.552393	217,632.20	96.531270	208,929.02	-8,703.18	0.10
Original Face:		280,000.000	Base 100.552393	217,632.20	96.531270	208,929.02	-8,703.18	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	227,843.440	Local	100.034594	227,922.26	98.937500	225,422.60	-2,499.66	0.11	
		Base	100.034594	227,922.26	98.937500	225,422.60	-2,499.66	0.08	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	438,373.560	Local	100.401997	440,135.81	99.732100	437,199.16	-2,936.65	0.21	
		Base	100.401997	440,135.81	99.732100	437,199.16	-2,936.65	0.15	
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.25	01 Jun 2026		
	50,000.000	Local	92.313840	46,156.92	92.000000	46,000.00	-156.92	0.02	
		Base	92.313840	46,156.92	92.000000	46,000.00	-156.92	0.02	
14574XAD6	CARROLS RESTAURANT GROUP SECURED 05/22 8					8.0	01 May 2022		
	705,000.000	Local	103.972291	733,004.65	104.000000	733,200.00	195.35	0.36	
		Base	103.972291	733,004.65	104.000000	733,200.00	195.35	0.25	
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	228,617.520	Local	100.483183	229,722.16	99.812500	228,188.86	-1,533.30	0.11	
		Base	100.483183	229,722.16	99.812500	228,188.86	-1,533.30	0.08	
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	120,000.000	Local	101.065217	121,278.26	100.625000	120,750.00	-528.26	0.06	
		Base	101.065217	121,278.26	100.625000	120,750.00	-528.26	0.04	
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	20,000.000	Local	104.813550	20,962.71	105.375000	21,075.00	112.29	0.01	
		Base	104.813550	20,962.71	105.375000	21,075.00	112.29	0.01	
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	180,000.000	Local	98.303833	176,946.90	99.500000	179,100.00	2,153.10	0.09	
		Base	98.303833	176,946.90	99.500000	179,100.00	2,153.10	0.06	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	327,369.680	Local	100.159712	327,892.53	99.612500	326,101.12	-1,791.41	0.16	
		Base	100.159712	327,892.53	99.612500	326,101.12	-1,791.41	0.11	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908	23 Jul 2025		
	120,000.000	Local	104.899375	125,879.25	100.988426	121,186.11	-4,693.14	0.06	
		Base	104.899375	125,879.25	100.988426	121,186.11	-4,693.14	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	140,000.000	Local		93.295957	130,614.34	93.617956	131,065.14	450.80	0.06
		Base		93.295957	130,614.34	93.617956	131,065.14	450.80	0.04
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	50,000.000	Local		98.852780	49,426.39	94.464774	47,232.39	-2,194.00	0.02
		Base		98.852780	49,426.39	94.464774	47,232.39	-2,194.00	0.02
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.25	15 Mar 2045		
	50,000.000	Local		80.399340	40,199.67	79.169900	39,584.95	-614.72	0.02
		Base		80.399340	40,199.67	79.169900	39,584.95	-614.72	0.01
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125	30 Jun 2027		
	430,000.000	Local		99.502907	427,862.50	99.125000	426,237.50	-1,625.00	0.21
		Base		99.502907	427,862.50	99.125000	426,237.50	-1,625.00	0.14
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	200,000.000	Local		92.168785	184,337.57	101.250000	202,500.00	18,162.43	0.10
		Base		92.168785	184,337.57	101.250000	202,500.00	18,162.43	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	101,000.000	Local		142.432644	143,856.97	140.662562	142,069.19	-1,787.78	0.07
		Base		142.432644	143,856.97	140.662562	142,069.19	-1,787.78	0.05
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	228,844.220	Local		100.604568	230,227.74	99.375000	227,413.94	-2,813.80	0.11
		Base		100.604568	230,227.74	99.375000	227,413.94	-2,813.80	0.08
20162VAG8	AMERICAN COMMERCIAL LINES LLC TERM LOAN						12 Nov 2020		
	0.000	Local		0.000000	-1,521.78	0.000000	0.00	1,521.78	0.00
		Base		0.000000	-1,521.78	0.000000	0.00	1,521.78	0.00
20341UAD1	COMMUNICATIONS SALES + LEASING TERM LOAN B						24 Oct 2022		
	196,507.500	Local		100.474903	197,440.72	95.450000	187,566.41	-9,874.31	0.09
		Base		100.474903	197,440.72	95.450000	187,566.41	-9,874.31	0.06
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75					3.75	21 Jul 2026		
	250,000.000	Local		93.617600	234,044.00	93.613415	234,033.54	-10.46	0.11
		Base		93.617600	234,044.00	93.613415	234,033.54	-10.46	0.08

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
21871NAA9	CORECIVIC INC COMPANY GUAR 10/27 4.75					4.75	15 Oct 2027		
	650,000.000	Local		91.918511	597,470.32	90.750000	589,875.00	-7,595.32	0.29
		Base		91.918511	597,470.32	90.750000	589,875.00	-7,595.32	0.20
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625	01 May 2023		
	60,000.000	Local		97.664217	58,598.53	97.000000	58,200.00	-398.53	0.03
		Base		97.664217	58,598.53	97.000000	58,200.00	-398.53	0.02
22025YAQ3	CORECIVIC INC COMPANY GUAR 10/22 5					5.0	15 Oct 2022		
	120,000.000	Local		96.141183	115,369.42	100.000000	120,000.00	4,630.58	0.06
		Base		96.141183	115,369.42	100.000000	120,000.00	4,630.58	0.04
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.5	01 Apr 2025		
	725,000.000	Local		98.263960	712,413.71	97.250000	705,062.50	-7,351.21	0.34
		Base		98.263960	712,413.71	97.250000	705,062.50	-7,351.21	0.24
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	240,000.000	Local		108.950883	261,482.12	105.875000	254,100.00	-7,382.12	0.12
		Base		108.950883	261,482.12	105.875000	254,100.00	-7,382.12	0.09
23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.95	01 Apr 2022		
	150,000.000	Local		101.527033	152,290.55	101.125000	151,687.50	-603.05	0.07
		Base		101.527033	152,290.55	101.125000	151,687.50	-603.05	0.05
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	208,950.000	Local		100.116894	209,194.25	99.491100	207,886.65	-1,307.60	0.10
		Base		100.116894	209,194.25	99.491100	207,886.65	-1,307.60	0.07
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	10,000.000	Local		101.209200	10,120.92	107.867451	10,786.75	665.83	0.01
		Base		101.209200	10,120.92	107.867451	10,786.75	665.83	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	130,000.000	Local		99.085062	128,810.58	101.728453	132,246.99	3,436.41	0.06
		Base		99.085062	128,810.58	101.728453	132,246.99	3,436.41	0.04
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375	15 Aug 2026		
	30,000.000	Local		98.404433	29,521.33	96.859600	29,057.88	-463.45	0.01
		Base		98.404433	29,521.33	96.859600	29,057.88	-463.45	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022			
		30,000.000	Local 101.615167	30,484.55	94.000000	28,200.00	-2,284.55		0.01
			Base 101.615167	30,484.55	94.000000	28,200.00	-2,284.55		0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024			
		250,000.000	Local 98.698116	246,745.29	84.625000	211,562.50	-35,182.79		0.10
			Base 98.698116	246,745.29	84.625000	211,562.50	-35,182.79		0.07
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.75	01 Jul 2026			
		1,240,000.000	Local 89.676390	1,111,987.23	87.625000	1,086,550.00	-25,437.23		0.53
			Base 89.676390	1,111,987.23	87.625000	1,086,550.00	-25,437.23		0.37
256604BF5	DOLE FOOD CO INC TERM LOAN B					06 Apr 2024			
		228,535.030	Local 100.047564	228,643.73	99.421900	227,213.87	-1,429.86		0.11
			Base 100.047564	228,643.73	99.421900	227,213.87	-1,429.86		0.08
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75				7.75	01 Feb 2026			
		40,000.000	Local 100.000000	40,000.00	94.470000	37,788.00	-2,212.00		0.02
			Base 100.000000	40,000.00	94.470000	37,788.00	-2,212.00		0.01
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				5.84113	25 Oct 2030			
		1,250,000.000	Local 100.000000	1,250,000.00	99.570950	1,244,636.88	-5,363.12		0.61
Original Face:		1,250,000.000	Base 100.000000	1,250,000.00	99.570950	1,244,636.88	-5,363.12		0.42
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.353976	15 Apr 2041			
		84,061.700	Local 7.563682	6,358.16	4.700040	3,950.93	-2,407.23		0.00
Original Face:		200,000.000	Base 7.563682	6,358.16	4.700040	3,950.93	-2,407.23		0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				6.84113	25 Oct 2024			
		550,324.290	Local 102.018463	561,432.38	111.147320	611,670.70	50,238.32		0.30
Original Face:		600,000.000	Base 102.018463	561,432.38	111.147320	611,670.70	50,238.32		0.21
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				4.69113	25 Dec 2027			
		340,727.930	Local 101.112521	344,518.60	102.205970	348,244.29	3,725.69		0.17
Original Face:		800,000.000	Base 101.112521	344,518.60	102.205970	348,244.29	3,725.69		0.12
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				9.64113	25 Dec 2027			
		328,787.400	Local 99.996429	328,775.66	121.242790	398,631.02	69,855.36		0.19
Original Face:		330,000.000	Base 99.996429	328,775.66	121.242790	398,631.02	69,855.36		0.14

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				4.94113	25 Apr 2028		
		353,708.050	Local 102.322616	361,923.33	103.654020	366,632.61	4,709.28	0.18
Original Face:		570,000.000	Base 102.322616	361,923.33	103.654020	366,632.61	4,709.28	0.12
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				6.74113	25 Oct 2028		
		570,000.000	Local 102.791944	585,914.08	115.417010	657,876.96	71,962.88	0.32
Original Face:		570,000.000	Base 102.791944	585,914.08	115.417010	657,876.96	71,962.88	0.22
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				3.89113	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	98.471000	590,826.00	-9,174.00	0.29
Original Face:		600,000.000	Base 100.000000	600,000.00	98.471000	590,826.00	-9,174.00	0.20
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				5.24113	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	95.625000	573,750.00	-26,250.00	0.28
Original Face:		600,000.000	Base 100.000000	600,000.00	95.625000	573,750.00	-26,250.00	0.19
31394UEC2	FANNIE MAE FNR 2005 88 IP				1.1032	25 Oct 2035		
		101,879.540	Local 3.324730	3,387.22	7.019010	7,150.94	3,763.72	0.00
Original Face:		1,400,000.000	Base 3.324730	3,387.22	7.019010	7,150.94	3,763.72	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				1.28425	25 Apr 2036		
		72,780.850	Local 8.888313	6,468.99	8.629590	6,280.69	-188.30	0.00
Original Face:		2,700,000.000	Base 8.887228	6,468.20	8.629590	6,280.69	-187.51	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP				1.85233	25 Jul 2036		
		82,373.650	Local 2.198300	1,810.82	9.278980	7,643.43	5,832.61	0.00
Original Face:		1,400,000.000	Base 2.198300	1,810.82	9.278980	7,643.43	5,832.61	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1				1.87974	25 Dec 2036		
		97,415.390	Local 2.302757	2,243.24	9.793740	9,540.61	7,297.37	0.00
Original Face:		1,700,000.000	Base 2.302757	2,243.24	9.793740	9,540.61	7,297.37	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2				1.34155	25 Dec 2036		
		96,256.260	Local 0.669567	644.50	7.134280	6,867.19	6,222.69	0.00
Original Face:		1,600,000.000	Base 0.669567	644.50	7.134280	6,867.19	6,222.69	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI				0.25	15 Jan 2038		
		27,486.170	Local 0.952115	261.70	0.776410	213.41	-48.29	0.00
Original Face:		425,601.240	Base 0.952115	261.70	0.776410	213.41	-48.29	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS					26 Apr 2024		
		529,210.340	Local 100.171223	530,116.47	99.325000	525,638.17	-4,478.30	0.26
			Base 100.171223	530,116.47	99.325000	525,638.17	-4,478.30	0.18
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				2.96113	25 Sep 2034		
		202,317.690	Local 96.847710	195,940.05	100.109940	202,540.12	6,600.07	0.10
Original Face:		420,000.000	Base 96.847710	195,940.05	100.109940	202,540.12	6,600.07	0.07
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5				7.5	01 Apr 2025		
		865,000.000	Local 99.317665	859,097.80	98.690000	853,668.50	-5,429.30	0.42
			Base 99.317665	859,097.80	98.690000	853,668.50	-5,429.30	0.29
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031		
		250,000.000	Local 123.823176	309,557.94	129.605494	324,013.74	14,455.80	0.16
			Base 123.823176	309,557.94	129.605494	324,013.74	14,455.80	0.11
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN					29 Dec 2023		
		212,506.740	Local 100.971532	214,571.31	99.571400	211,595.94	-2,975.37	0.10
			Base 100.971532	214,571.31	99.571400	211,595.94	-2,975.37	0.07
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		328,585.220	Local 100.705269	330,902.63	99.645800	327,421.37	-3,481.26	0.16
			Base 100.705269	330,902.63	99.645800	327,421.37	-3,481.26	0.11
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043		
		1,110,000.000	Local 91.322105	1,013,675.37	87.720000	973,692.00	-39,983.37	0.48
			Base 91.322105	1,013,675.37	87.720000	973,692.00	-39,983.37	0.33
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4				5.4	14 Nov 2034		
		40,000.000	Local 92.051350	36,820.54	90.750000	36,300.00	-520.54	0.02
			Base 92.051350	36,820.54	90.750000	36,300.00	-520.54	0.01
36164VAA5	GCI LIBERTY INC SR UNSECURED 144A 09/46 1.75				1.75	30 Sep 2046		
		210,000.000	Local 100.288071	210,604.95	102.894600	216,078.66	5,473.71	0.11
			Base 100.288071	210,604.95	102.894600	216,078.66	5,473.71	0.07
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375				5.375	01 Mar 2023		
		450,000.000	Local 93.700640	421,652.88	92.500000	416,250.00	-5,402.88	0.20
			Base 93.700640	421,652.88	92.500000	416,250.00	-5,402.88	0.14

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75				5.75	01 Jun 2028		
		190,000.000	Local 100.000000	190,000.00	100.750000	191,425.00	1,425.00	0.09
			Base 100.000000	190,000.00	100.750000	191,425.00	1,425.00	0.06
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				3.13113	25 Aug 2033		
		417,962.580	Local 96.165025	401,933.82	99.197500	414,608.43	12,674.61	0.20
Original Face:		3,970,000.000	Base 96.165025	401,933.82	99.197500	414,608.43	12,674.61	0.14
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C				4.5096	10 Nov 2047		
		195,000.000	Local 101.423226	197,775.29	97.867840	190,842.29	-6,933.00	0.09
Original Face:		195,000.000	Base 101.423226	197,775.29	97.867840	190,842.29	-6,933.00	0.06
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				3.99775	10 Oct 2049		
		430,000.000	Local 99.162395	426,398.30	97.786140	420,480.40	-5,917.90	0.21
Original Face:		430,000.000	Base 99.162395	426,398.30	97.786140	420,480.40	-5,917.90	0.14
36252HAK7	GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 C				4.299	10 Mar 2050		
		200,000.000	Local 102.876770	205,753.54	97.873770	195,747.54	-10,006.00	0.10
Original Face:		200,000.000	Base 102.876770	205,753.54	97.873770	195,747.54	-10,006.00	0.07
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039		
		270,000.000	Local 129.335700	349,206.39	126.634705	341,913.70	-7,292.69	0.17
			Base 129.335700	349,206.39	126.634705	341,913.70	-7,292.69	0.12
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625				5.625	15 Jun 2024		
		90,000.000	Local 94.479133	85,031.22	93.500000	84,150.00	-881.22	0.04
			Base 94.479133	85,031.22	93.500000	84,150.00	-881.22	0.03
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.0	15 May 2023		
		90,000.000	Local 100.000000	90,000.00	98.125000	88,312.50	-1,687.50	0.04
			Base 100.000000	90,000.00	98.125000	88,312.50	-1,687.50	0.03
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625				7.625	16 May 2029		
		500,000.000	Local 96.821118	484,105.59	97.625000	488,125.00	4,019.41	0.24
Original Face:		500,000.000	Base 96.821118	484,105.59	97.625000	488,125.00	4,019.41	0.17
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875	27 Oct 2027		
		600,000.000	Local 93.809802	562,858.81	92.407000	554,442.00	-8,416.81	0.27
			Base 93.809802	562,858.81	92.407000	554,442.00	-8,416.81	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

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75					8.75	01 Oct 2025		
	855,000.000	Local	105.180726	899,295.21	102.721000	878,264.55	-21,030.66	0.43	
		Base	105.180726	899,295.21	102.721000	878,264.55	-21,030.66	0.30	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	100,000.000	Local	128.024320	128,024.32	118.684181	118,684.18	-9,340.14	0.06	
		Base	128.024320	128,024.32	118.684181	118,684.18	-9,340.14	0.04	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					0.69814	20 Nov 2042		
	81,012.820	Local	7.973664	6,459.69	3.221470	2,609.80	-3,849.89	0.00	
	Original Face: 300,000.000	Base	7.973664	6,459.69	3.221470	2,609.80	-3,849.89	0.00	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375	01 Feb 2025		
	200,000.000	Local	100.787715	201,575.43	98.470000	196,940.00	-4,635.43	0.10	
		Base	100.787715	201,575.43	98.470000	196,940.00	-4,635.43	0.07	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	540,000.000	Local	98.968154	534,428.03	91.750000	495,450.00	-38,978.03	0.24	
		Base	98.968154	534,428.03	91.750000	495,450.00	-38,978.03	0.17	
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	240,000.000	Local	104.132738	249,918.57	98.178419	235,628.21	-14,290.36	0.12	
		Base	104.132738	249,918.57	98.178419	235,628.21	-14,290.36	0.08	
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	98.125000	196,250.00	-3,750.00	0.10	
		Base	100.000000	200,000.00	98.125000	196,250.00	-3,750.00	0.07	
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	96.000000	192,000.00	-8,000.00	0.09	
		Base	100.000000	200,000.00	96.000000	192,000.00	-8,000.00	0.07	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	200,000.000	Local	100.000000	200,000.00	101.037400	202,074.80	2,074.80	0.10	
		Base	100.000000	200,000.00	101.037400	202,074.80	2,074.80	0.07	
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875					5.875	15 Oct 2020		
	130,000.000	Local	96.749962	125,774.95	97.750000	127,075.00	1,300.05	0.06	
		Base	96.749962	125,774.95	97.750000	127,075.00	1,300.05	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	330,000.000	Local	103.743809	342,354.57	96.500000	318,450.00	-23,904.57	0.16	
		Base	103.743809	342,354.57	96.500000	318,450.00	-23,904.57	0.11	
437690AZ3	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 3 M2					3.90969	25 Jul 2034		
	403,474.530	Local	94.376820	380,786.43	99.358980	400,888.18	20,101.75	0.20	
Original Face:	590,000.000	Base	94.376820	380,786.43	99.358980	400,888.18	20,101.75	0.14	
44988LAC1	IRB HLDG CORP TERM LOAN B						05 Feb 2025		
	327,678.750	Local	101.104460	331,297.83	100.075000	327,924.51	-3,373.32	0.16	
		Base	101.104460	331,297.83	100.075000	327,924.51	-3,373.32	0.11	
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.8	22 May 2019		
	200,000.000	Local	101.669735	203,339.47	101.102400	202,204.80	-1,134.67	0.10	
		Base	101.669735	203,339.47	101.102400	202,204.80	-1,134.67	0.07	
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.5	15 Feb 2025		
	525,000.000	Local	102.229777	536,706.33	103.250000	542,062.50	5,356.17	0.26	
		Base	102.229777	536,706.33	103.250000	542,062.50	5,356.17	0.18	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	1,000,000.000	Local	91.909311	919,093.11	90.766574	907,665.74	-11,427.37	0.44	
		Base	91.909311	919,093.11	90.766574	907,665.74	-11,427.37	0.31	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	300,000.000	Local	92.785927	278,357.78	91.436168	274,308.50	-4,049.28	0.13	
		Base	92.785927	278,357.78	91.436168	274,308.50	-4,049.28	0.09	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	208,950.000	Local	100.968964	210,974.65	99.937500	208,819.41	-2,155.24	0.10	
		Base	100.968964	210,974.65	99.937500	208,819.41	-2,155.24	0.07	
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
	229,425.000	Local	99.755877	228,864.92	97.500000	223,689.38	-5,175.54	0.11	
		Base	99.755877	228,864.92	97.500000	223,689.38	-5,175.54	0.08	
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.47768	15 Aug 2049		
	400,000.000	Local	97.361080	389,444.32	92.685210	370,740.84	-18,703.48	0.18	
Original Face:	400,000.000	Base	97.361080	389,444.32	92.685210	370,740.84	-18,703.48	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46637WAH6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX C				5.21369	15 Jun 2045			
		1,000,000.000	Local	101.602702	1,016,027.02	101.414830	1,014,148.30	-1,878.72	0.50
Original Face:		1,000,000.000	Base	101.602702	1,016,027.02	101.414830	1,014,148.30	-1,878.72	0.34
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.9582	15 Apr 2046			
		410,000.000	Local	99.885568	409,530.83	97.977730	401,708.69	-7,822.14	0.20
Original Face:		410,000.000	Base	99.885568	409,530.83	97.977730	401,708.69	-7,822.14	0.14
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.45846	15 Dec 2049			
		400,000.000	Local	90.173785	360,695.14	92.185540	368,742.16	8,047.02	0.18
Original Face:		400,000.000	Base	90.173785	360,695.14	92.185540	368,742.16	8,047.02	0.13
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
		156,558.520	Local	100.201758	156,874.39	99.305600	155,471.38	-1,403.01	0.08
			Base	100.201758	156,874.39	99.305600	155,471.38	-1,403.01	0.05
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028			
		400,000.000	Local	107.720468	430,881.87	106.958000	427,832.00	-3,049.87	0.21
Original Face:		400,000.000	Base	107.720468	430,881.87	106.958000	427,832.00	-3,049.87	0.15
475795AC4	JELD WEN INC COMPANY GUAR 144A 12/25 4.625				4.625	15 Dec 2025			
		525,000.000	Local	94.291152	495,028.55	95.250000	500,062.50	5,033.95	0.24
			Base	94.291152	495,028.55	95.250000	500,062.50	5,033.95	0.17
48244LAA6	KCA DEUTAG UK FINANCE PL SR SECURED 144A 05/21 7.25				7.25	15 May 2021			
		390,000.000	Local	96.324879	375,667.03	96.750000	377,325.00	1,657.97	0.18
			Base	96.324879	375,667.03	96.750000	377,325.00	1,657.97	0.13
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.0	01 Jun 2026			
		10,000.000	Local	91.526800	9,152.68	90.052369	9,005.24	-147.44	0.00
			Base	91.526800	9,152.68	90.052369	9,005.24	-147.44	0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.95	15 Jul 2025			
		100,000.000	Local	98.042640	98,042.64	97.200341	97,200.34	-842.30	0.05
			Base	98.042640	98,042.64	97.200341	97,200.34	-842.30	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	50,000.000	Local	110.395360	55,197.68	97.282774	48,641.39	-6,556.29	0.02	
		Base	110.395360	55,197.68	97.282774	48,641.39	-6,556.29	0.02	
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.25	01 Feb 2028		
	280,000.000	Local	90.882464	254,470.90	88.875000	248,850.00	-5,620.90	0.12	
		Base	90.882464	254,470.90	88.875000	248,850.00	-5,620.90	0.08	
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ					5.452	15 Sep 2039		
	443,625.520	Local	87.028564	386,080.92	75.766000	336,117.31	-49,963.61	0.16	
Original Face:	635,216.000	Base	87.028564	386,080.92	75.766000	336,117.31	-49,963.61	0.11	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	400,000.000	Local	99.572735	398,290.94	97.250000	389,000.00	-9,290.94	0.19	
		Base	99.572735	398,290.94	97.250000	389,000.00	-9,290.94	0.13	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN						04 Oct 2023		
	325,136.930	Local	100.727343	327,501.79	99.953100	324,984.44	-2,517.35	0.16	
		Base	100.727343	327,501.79	99.953100	324,984.44	-2,517.35	0.11	
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.0	25 Apr 2058		
	1,690,000.000	Local	99.791214	1,686,471.51	99.791070	1,686,469.08	-2.43	0.82	
Original Face:	1,690,000.000	Base	99.791214	1,686,471.51	99.791070	1,686,469.08	-2.43	0.57	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	100,000.000	Local	100.000000	100,000.00	96.380000	96,380.00	-3,620.00	0.05	
		Base	100.000000	100,000.00	96.380000	96,380.00	-3,620.00	0.03	
52706YAH6	LESLIES POOLMART INC TERM LOAN						16 Aug 2023		
	77,172.190	Local	100.614353	77,646.30	99.750000	76,979.26	-667.04	0.04	
		Base	100.614353	77,646.30	99.750000	76,979.26	-667.04	0.03	
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	230,000.000	Local	99.909639	229,792.17	99.687500	229,281.25	-510.92	0.11	
		Base	99.909639	229,792.17	99.687500	229,281.25	-510.92	0.08	
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	200,000.000	Local	102.565990	205,131.98	101.550000	203,100.00	-2,031.98	0.10	
		Base	102.565990	205,131.98	101.550000	203,100.00	-2,031.98	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.65	24 Mar 2026		
	450,000.000	Local		99.846556	449,309.50	98.391940	442,763.73	-6,545.77	0.22
		Base		99.846556	449,309.50	98.391940	442,763.73	-6,545.77	0.15
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.0	31 Mar 2024		
	660,000.000	Local		92.750000	612,150.00	93.250000	615,450.00	3,300.00	0.30
		Base		92.750000	612,150.00	93.250000	615,450.00	3,300.00	0.21
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,579.020	Local		99.781933	11,553.77	99.031200	11,466.84	-86.93	0.01
		Base		99.781933	11,553.77	99.031200	11,466.84	-86.93	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B						25 Apr 2023		
	326,997.020	Local		100.380233	328,240.37	99.770800	326,247.54	-1,992.83	0.16
		Base		100.380233	328,240.37	99.770800	326,247.54	-1,992.83	0.11
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	175,903.620	Local		100.899925	177,486.62	99.406200	174,859.10	-2,627.52	0.09
		Base		100.899925	177,486.62	99.406200	174,859.10	-2,627.52	0.06
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.25	01 Aug 2026		
	186,000.000	Local		95.610478	177,835.49	98.000000	182,280.00	4,444.51	0.09
		Base		95.610478	177,835.49	98.000000	182,280.00	4,444.51	0.06
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	675,000.000	Local		96.000339	648,002.29	95.500000	644,625.00	-3,377.29	0.31
		Base		96.000339	648,002.29	95.500000	644,625.00	-3,377.29	0.22
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	260,000.000	Local		101.274204	263,312.93	103.096663	268,051.32	4,738.39	0.13
		Base		101.274204	263,312.93	103.096663	268,051.32	4,738.39	0.09
589433AA9	MEREDITH CORP COMPANY GUAR 144A 02/26 6.875					6.875	01 Feb 2026		
	425,000.000	Local		100.990146	429,208.12	98.625000	419,156.25	-10,051.87	0.20
		Base		100.990146	429,208.12	98.625000	419,156.25	-10,051.87	0.14
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.61113	25 Jun 2035		
	232,565.050	Local		99.692942	231,850.94	99.656110	231,765.28	-85.66	0.11
Original Face:	8,410,000.000	Base		99.692942	231,850.94	99.656110	231,765.28	-85.66	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.54469	25 Aug 2036		
	880,000.000	Local		94.275945	829,628.32	98.488220	866,696.34	37,068.02	0.42
Original Face:	880,000.000	Base		94.275945	829,628.32	98.488220	866,696.34	37,068.02	0.29
59511FAB0	MICRON TECHNOLOGY INC TERM LOAN B						26 Apr 2022		
	229,414.760	Local		100.960579	231,618.47	100.100000	229,644.17	-1,974.30	0.11
		Base		100.960579	231,618.47	100.100000	229,644.17	-1,974.30	0.08
61691EBF1	MORGAN STANLEY CAPITAL I TRUST MSC 2016 UB12 C					4.14964	15 Dec 2049		
	1,063,000.000	Local		96.101707	1,021,561.15	96.487900	1,025,666.38	4,105.23	0.50
Original Face:	1,063,000.000	Base		96.101707	1,021,561.15	96.487900	1,025,666.38	4,105.23	0.35
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C					4.29504	15 Dec 2049		
	410,000.000	Local		97.177578	398,428.07	98.946400	405,680.24	7,252.17	0.20
Original Face:	410,000.000	Base		97.177578	398,428.07	98.946400	405,680.24	7,252.17	0.14
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.2	20 Feb 2044		
	1,260,000.000	Local		99.983806	1,259,795.95	100.253400	1,263,192.84	3,396.89	0.62
Original Face:	1,260,000.000	Base		99.983806	1,259,795.95	100.253400	1,263,192.84	3,396.89	0.43
627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B						16 Apr 2020		
	88,805.460	Local		96.486196	85,685.01	94.250000	83,699.15	-1,985.86	0.04
		Base		96.486196	85,685.01	94.250000	83,699.15	-1,985.86	0.03
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.25	15 May 2026		
	440,000.000	Local		107.419595	472,646.22	106.500000	468,600.00	-4,046.22	0.23
		Base		107.419595	472,646.22	106.500000	468,600.00	-4,046.22	0.16
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.43969	26 Dec 2033		
	424,826.330	Local		97.770887	415,356.47	98.365410	417,882.16	2,525.69	0.20
Original Face:	520,000.000	Base		97.770887	415,356.47	98.365410	417,882.16	2,525.69	0.14
63940TAC1	NAVIENT STUDENT LOAN TRUST NAVSL 2018 3A A3 144A					2.88788	25 Mar 2067		
	1,700,000.000	Local		100.000000	1,700,000.00	100.000000	1,700,000.00	0.00	0.83
Original Face:	1,700,000.000	Base		100.000000	1,700,000.00	100.000000	1,700,000.00	0.00	0.58
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875	15 Oct 2025		
	425,000.000	Local		115.842480	492,330.54	115.280000	489,940.00	-2,390.54	0.24
		Base		115.842480	492,330.54	115.280000	489,940.00	-2,390.54	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					2.90469	25 Sep 2035		
	750,000.000	Local		69.792023	523,440.17	90.464440	678,483.30	155,043.13	0.33
Original Face:	750,000.000	Base		69.792023	523,440.17	90.464440	678,483.30	155,043.13	0.23
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.75	28 May 2052		
	416,595.690	Local		100.124968	417,116.30	100.335040	417,991.45	875.15	0.20
Original Face:	1,050,000.000	Base		100.124968	417,116.30	100.335040	417,991.45	875.15	0.14
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	635,000.000	Local		98.976375	628,499.98	97.770000	620,839.50	-7,660.48	0.30
		Base		98.976375	628,499.98	97.770000	620,839.50	-7,660.48	0.21
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	30,000.000	Local		99.255900	29,776.77	104.572431	31,371.73	1,594.96	0.02
		Base		99.255900	29,776.77	104.572431	31,371.73	1,594.96	0.01
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					2.63113	25 Aug 2032		
	144,306.200	Local		93.023335	134,238.44	97.736110	141,039.27	6,800.83	0.07
Original Face:	13,350,000.000	Base		93.023335	134,238.44	97.736110	141,039.27	6,800.83	0.05
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	240,000.000	Local		100.900929	242,162.23	99.796600	239,511.84	-2,650.39	0.12
		Base		100.900929	242,162.23	99.796600	239,511.84	-2,650.39	0.08
69353FAX2	PQ CORP THIRD AMENDMENT TRANCHE B 1 TE						08 Feb 2025		
	207,457.500	Local		100.485174	208,464.03	99.687500	206,809.20	-1,654.83	0.10
		Base		100.485174	208,464.03	99.687500	206,809.20	-1,654.83	0.07
698475AP5	PANHANDLE PLAINS HIGHER EDUCAT PPHEA 2011 1 A2					3.258	01 Jul 2024		
	71,962.820	Local		100.171811	72,086.46	100.193830	72,102.31	15.85	0.04
Original Face:	370,000.000	Base		100.171811	72,086.46	100.193830	72,102.31	15.85	0.02
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	208,425.000	Local		100.585458	209,645.24	99.375000	207,122.34	-2,522.90	0.10
		Base		100.585458	209,645.24	99.375000	207,122.34	-2,522.90	0.07
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625	15 Apr 2027		
	490,000.000	Local		103.088682	505,134.54	101.250000	496,125.00	-9,009.54	0.24
		Base		103.088682	505,134.54	101.250000	496,125.00	-9,009.54	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	333,217.520	Local	100.567164	335,107.41	99.834400	332,665.71	-2,441.70	0.16	
		Base	100.567164	335,107.41	99.834400	332,665.71	-2,441.70	0.11	
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	49,169.740	Local	100.501752	49,416.45	71.900000	35,353.04	-14,063.41	0.02	
		Base	100.501752	49,416.45	71.900000	35,353.04	-14,063.41	0.01	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.85	31 Dec 2099		
	90,000.000	Local	79.708789	71,737.91	83.900000	75,510.00	3,772.09	0.04	
		Base	79.708789	71,737.91	83.900000	75,510.00	3,772.09	0.03	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.75	01 Feb 2029		
	610,000.000	Local	92.053470	561,526.17	87.913000	536,269.30	-25,256.87	0.26	
		Base	92.053470	561,526.17	87.913000	536,269.30	-25,256.87	0.18	
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	683,906.780	Local	89.860979	614,565.33	82.650000	565,248.95	-49,316.38	0.28	
		Base	89.860979	614,565.33	82.650000	565,248.95	-49,316.38	0.19	
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	328,118.790	Local	100.407334	329,455.33	99.579300	326,738.39	-2,716.94	0.16	
		Base	100.407334	329,455.33	99.579300	326,738.39	-2,716.94	0.11	
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25					5.25	01 May 2023		
	220,000.000	Local	99.280327	218,416.72	97.750000	215,050.00	-3,366.72	0.11	
		Base	99.280327	218,416.72	97.750000	215,050.00	-3,366.72	0.07	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	326,713.810	Local	100.512923	328,389.60	99.500000	325,080.24	-3,309.36	0.16	
		Base	100.512923	328,389.60	99.500000	325,080.24	-3,309.36	0.11	
74840LAB8	QUICKEN LOANS INC COMPANY GUAR 144A 01/28 5.25					5.25	15 Jan 2028		
	475,000.000	Local	92.787251	440,739.44	92.230000	438,092.50	-2,646.94	0.21	
		Base	92.787251	440,739.44	92.230000	438,092.50	-2,646.94	0.15	
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	119,646.560	Local	100.767118	120,564.39	99.839300	119,454.29	-1,110.10	0.06	
		Base	100.767118	120,564.39	99.839300	119,454.29	-1,110.10	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74967XAB9	RH UNSECURED 144A 06/23 0.00000						15 Jun 2023		
	110,000.000	Local		99.503818	109,454.20	93.234000	102,557.40	-6,896.80	0.05
		Base		99.503818	109,454.20	93.234000	102,557.40	-6,896.80	0.03
74978QAB1	RSP PERMIAN INC COMPANY GUAR 10/22 6.625					6.625	01 Oct 2022		
	120,000.000	Local		102.586625	123,103.95	105.070000	126,084.00	2,980.05	0.06
		Base		102.586625	123,103.95	105.070000	126,084.00	2,980.05	0.04
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	132,727.280	Local		99.781552	132,437.34	101.125000	134,220.46	1,783.12	0.07
		Base		99.781552	132,437.34	101.125000	134,220.46	1,783.12	0.05
75605NAQ3	REALOGY CORP TERM LOAN B						08 Feb 2025		
	229,423.560	Local		100.855828	231,387.03	99.843800	229,065.20	-2,321.83	0.11
		Base		100.855828	231,387.03	99.843800	229,065.20	-2,321.83	0.08
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681					9.681	02 Jul 2026		
	369,000.000	Local		107.008610	394,861.77	71.000000	261,990.00	-132,871.77	0.13
		Base		107.008610	394,861.77	71.000000	261,990.00	-132,871.77	0.09
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	335,555.840	Local		100.445425	337,050.49	99.777800	334,810.23	-2,240.26	0.16
		Base		100.445425	337,050.49	99.777800	334,810.23	-2,240.26	0.11
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
	229,423.560	Local		100.363855	230,258.33	99.375000	227,989.66	-2,268.67	0.11
		Base		100.363855	230,258.33	99.375000	227,989.66	-2,268.67	0.08
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625					5.625	15 Nov 2023		
	250,000.000	Local		98.529452	246,323.63	94.250000	235,625.00	-10,698.63	0.12
		Base		98.529452	246,323.63	94.250000	235,625.00	-10,698.63	0.08
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6					6.0	19 Dec 2023		
	100,000.000	Local		105.870530	105,870.53	104.937292	104,937.29	-933.24	0.05
		Base		105.870530	105,870.53	104.937292	104,937.29	-933.24	0.04
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625	29 Dec 2049		
	200,000.000	Local		99.900960	199,801.92	106.275000	212,550.00	12,748.08	0.10
		Base		99.900960	199,801.92	106.275000	212,550.00	12,748.08	0.07

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	120,000.000	Local		100.486042	120,583.25	100.867302	121,040.76	457.51	0.06
		Base		100.486042	120,583.25	100.867302	121,040.76	457.51	0.04
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.67063	15 Jun 2039		
	280,000.000	Local		90.417636	253,169.38	97.924010	274,187.23	21,017.85	0.13
	Original Face: 280,000.000	Base		90.417636	253,169.38	97.924010	274,187.23	21,017.85	0.09
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A					2.58063	16 Dec 2041		
	600,000.000	Local		90.277492	541,664.95	97.450550	584,703.30	43,038.35	0.29
	Original Face: 600,000.000	Base		90.277492	541,664.95	97.450550	584,703.30	43,038.35	0.20
78444LAD5	SLC STUDENT LOAN TRUST SLCLT 2008 1 A4A					3.94063	15 Dec 2032		
	416,160.420	Local		103.104678	429,080.86	103.312210	429,944.53	863.67	0.21
	Original Face: 610,000.000	Base		103.104678	429,080.86	103.312210	429,944.53	863.67	0.15
78445CAD4	SLM STUDENT LOAN TRUST SLMA 2008 6 A4					3.45954	25 Jul 2023		
	328,504.420	Local		101.057654	331,978.86	100.824130	331,211.72	-767.14	0.16
	Original Face: 350,000.000	Base		101.057654	331,978.86	100.824130	331,211.72	-767.14	0.11
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.75	15 Sep 2025		
	370,000.000	Local		97.587457	361,073.59	97.651400	361,310.18	236.59	0.18
		Base		97.587457	361,073.59	97.651400	361,310.18	236.59	0.12
80874YAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625	15 May 2021		
	450,000.000	Local		102.418869	460,884.91	101.250000	455,625.00	-5,259.91	0.22
		Base		102.418869	460,884.91	101.250000	455,625.00	-5,259.91	0.15
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.0	01 Dec 2022		
	420,000.000	Local		106.930400	449,107.68	106.697000	448,127.40	-980.28	0.22
		Base		106.930400	449,107.68	106.697000	448,127.40	-980.28	0.15
80874YAW0	SCIENTIFIC GAMES INTERNA SR SECURED 144A 10/25 5					5.0	15 Oct 2025		
	475,000.000	Local		96.525663	458,496.90	95.250000	452,437.50	-6,059.40	0.22
		Base		96.525663	458,496.90	95.250000	452,437.50	-6,059.40	0.15
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	328,626.370	Local		100.122942	329,030.39	99.525000	327,065.39	-1,965.00	0.16
		Base		100.122942	329,030.39	99.525000	327,065.39	-1,965.00	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	78,195.980	Local	99.782086	78,025.58	99.625000	77,902.75	-122.83	0.04	
		Base	99.782086	78,025.58	99.625000	77,902.75	-122.83	0.03	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.75	13 Mar 2048		
	1,190,000.000	Local	86.003280	1,023,439.03	85.361000	1,015,795.90	-7,643.13	0.50	
Original Face:	1,190,000.000	Base	86.003280	1,023,439.03	85.361000	1,015,795.90	-7,643.13	0.34	
817565BT0	SERVICE CORP INTL SR UNSECURED 04/27 7.5					7.5	01 Apr 2027		
	1,125,000.000	Local	113.172353	1,273,188.97	112.750000	1,268,437.50	-4,751.47	0.62	
		Base	113.172353	1,273,188.97	112.750000	1,268,437.50	-4,751.47	0.43	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	229,316.970	Local	100.603928	230,701.88	99.950000	229,202.31	-1,499.57	0.11	
		Base	100.603928	230,701.88	99.950000	229,202.31	-1,499.57	0.08	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	364,757.730	Local	100.000000	364,757.73	97.425000	355,365.22	-9,392.51	0.17	
Original Face:	380,000.000	Base	100.000000	364,757.73	97.425000	355,365.22	-9,392.51	0.12	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	620,000.000	Local	98.759539	612,309.14	98.750000	612,250.00	-59.14	0.30	
		Base	98.759539	612,309.14	98.750000	612,250.00	-59.14	0.21	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.75	15 Mar 2032		
	1,190,000.000	Local	112.389010	1,337,429.22	107.000000	1,273,300.00	-64,129.22	0.62	
		Base	112.389010	1,337,429.22	107.000000	1,273,300.00	-64,129.22	0.43	
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	575,000.000	Local	105.380207	605,936.19	103.687500	596,203.13	-9,733.06	0.29	
		Base	105.380207	605,936.19	103.687500	596,203.13	-9,733.06	0.20	
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125					7.125	15 Jun 2024		
	80,000.000	Local	98.554825	78,843.86	100.959000	80,767.20	1,923.34	0.04	
		Base	98.554825	78,843.86	100.959000	80,767.20	1,923.34	0.03	
85207UAK1	SPRINT CORP COMPANY GUAR 03/26 7.625					7.625	01 Mar 2026		
	140,000.000	Local	100.000000	140,000.00	102.000000	142,800.00	2,800.00	0.07	
		Base	100.000000	140,000.00	102.000000	142,800.00	2,800.00	0.05	

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
853496AD9	STANDARD INDUSTRIES INC SR UNSECURED 144A 01/28 4.75				4.75	15 Jan 2028		
		480,000.000	Local 93.534435	448,965.29	91.750000	440,400.00	-8,565.29	0.22
			Base 93.534435	448,965.29	91.750000	440,400.00	-8,565.29	0.15
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				2.99113	25 Sep 2034		
		147,705.320	Local 96.276539	142,205.57	99.778770	147,378.55	5,172.98	0.07
Original Face:		560,000.000	Base 96.276539	142,205.57	99.778770	147,378.55	5,172.98	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				2.81113	25 Sep 2035		
		536,316.790	Local 93.554936	501,750.83	99.655440	534,468.86	32,718.03	0.26
Original Face:		620,000.000	Base 93.554936	501,750.83	99.655440	534,468.86	32,718.03	0.18
865033AC8	SUGAR HSP GMNG PROP/FIN SR SECURED 144A 05/25 5.875				5.875	15 May 2025		
		875,000.000	Local 95.037589	831,578.90	94.000000	822,500.00	-9,078.90	0.40
			Base 95.037589	831,578.90	94.000000	822,500.00	-9,078.90	0.28
86765LAH0	SUNOCO LP/FINANCE CORP COMPANY GUAR 144A 01/23 4.875				4.875	15 Jan 2023		
		435,000.000	Local 96.791605	421,043.48	96.000000	417,600.00	-3,443.48	0.20
			Base 96.791605	421,043.48	96.000000	417,600.00	-3,443.48	0.14
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5				6.5	15 Jan 2026		
		660,000.000	Local 104.577570	690,211.96	103.125000	680,625.00	-9,586.96	0.33
			Base 104.577570	690,211.96	103.125000	680,625.00	-9,586.96	0.23
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	92.625000	129,675.00	-10,325.00	0.06
			Base 100.000000	140,000.00	92.625000	129,675.00	-10,325.00	0.04
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.25	15 Nov 2023		
		210,000.000	Local 94.999057	199,498.02	96.000000	201,600.00	2,101.98	0.10
			Base 94.999057	199,498.02	96.000000	201,600.00	2,101.98	0.07
878744AB7	TECK RESOURCES LIMITED COMPANY GUAR 03/42 5.2				5.2	01 Mar 2042		
		250,000.000	Local 90.726048	226,815.12	87.625000	219,062.50	-7,752.62	0.11
			Base 90.726048	226,815.12	87.625000	219,062.50	-7,752.62	0.07
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2				7.2	18 Jul 2036		
		390,000.000	Local 104.802154	408,728.40	103.590000	404,001.00	-4,727.40	0.20
			Base 104.802154	408,728.40	103.590000	404,001.00	-4,727.40	0.14

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
88033GCP3	TENET HEALTHCARE CORP SECURED 144A 01/22 7.5					7.5	01 Jan 2022		
	100,000.000	Local		105.194020	105,194.02	104.000000	104,000.00	-1,194.02	0.05
		Base		105.194020	105,194.02	104.000000	104,000.00	-1,194.02	0.04
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375	15 Apr 2027		
	30,000.000	Local		112.634733	33,790.42	111.000000	33,300.00	-490.42	0.02
		Base		112.634733	33,790.42	111.000000	33,300.00	-490.42	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	120,000.000	Local		91.408208	109,689.85	91.015894	109,219.07	-470.78	0.05
		Base		91.408208	109,689.85	91.015894	109,219.07	-470.78	0.04
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	40,000.000	Local		91.571350	36,628.54	92.753712	37,101.48	472.94	0.02
		Base		91.571350	36,628.54	92.753712	37,101.48	472.94	0.01
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B						14 Dec 2023		
	109,168.760	Local		100.816314	110,059.92	99.333300	108,440.93	-1,618.99	0.05
		Base		100.816314	110,059.92	99.333300	108,440.93	-1,618.99	0.04
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	60,000.000	Local		96.380517	57,828.31	97.830907	58,698.54	870.23	0.03
		Base		96.380517	57,828.31	97.830907	58,698.54	870.23	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	378,620.220	Local		100.045933	378,794.13	99.650000	377,295.05	-1,499.08	0.18
		Base		100.045933	378,794.13	99.650000	377,295.05	-1,499.08	0.13
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		
	110,000.000	Local		94.634355	104,097.79	96.760700	106,436.77	2,338.98	0.05
		Base		94.634355	104,097.79	96.760700	106,436.77	2,338.98	0.04
90266UAC7	UFC HLDGS LLC TERM LOAN						18 Aug 2023		
	197,000.000	Local		100.598020	198,178.10	100.041700	197,082.15	-1,095.95	0.10
		Base		100.598020	198,178.10	100.041700	197,082.15	-1,095.95	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.5	10 Sep 2048			
		290,000.000	Local	100.979890	292,841.68	101.654266	294,797.37	1,955.69	0.14
			Base	100.979890	292,841.68	101.654266	294,797.37	1,955.69	0.10
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044			
		3,170,000.000	Local	93.398069	2,960,718.80	92.788895	2,941,407.97	-19,310.83	1.44
			Base	93.398069	2,960,718.80	92.788895	2,941,407.97	-19,310.83	1.00
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6				3.6	30 Jan 2025			
		240,000.000	Local	101.382654	243,318.37	96.600000	231,840.00	-11,478.37	0.11
			Base	101.382654	243,318.37	96.600000	231,840.00	-11,478.37	0.08
911365BFO	UNITED RENTALS NORTH AM COMPANY GUAR 05/27 5.5				5.5	15 May 2027			
		90,000.000	Local	102.866478	92,579.83	97.000000	87,300.00	-5,279.83	0.04
			Base	102.866478	92,579.83	97.000000	87,300.00	-5,279.83	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875	15 Jan 2028			
		645,000.000	Local	96.415240	621,878.30	92.595000	597,237.75	-24,640.55	0.29
			Base	96.415240	621,878.30	92.595000	597,237.75	-24,640.55	0.20
911365BH6	UNITED RENTALS NORTH AM COMPANY GUAR 10/25 4.625				4.625	15 Oct 2025			
		110,000.000	Local	99.466518	109,413.17	95.250000	104,775.00	-4,638.17	0.05
			Base	99.466518	109,413.17	95.250000	104,775.00	-4,638.17	0.04
912810RZ3	US TREASURY N/B 11/47 2.75				2.75	15 Nov 2047			
		1,000,000.000	Local	93.311969	933,119.69	95.421875	954,218.75	21,099.06	0.47
			Base	93.311969	933,119.69	95.421875	954,218.75	21,099.06	0.32
912810SC3	US TREASURY N/B 05/48 3.125				3.125	15 May 2048			
		2,250,000.000	Local	101.549558	2,284,865.06	102.777344	2,312,490.24	27,625.18	1.13
			Base	101.549558	2,284,865.06	102.777344	2,312,490.24	27,625.18	0.78
9128283F5	US TREASURY N/B 11/27 2.25				2.25	15 Nov 2027			
		2,500,000.000	Local	94.160915	2,354,022.87	95.058594	2,376,464.85	22,441.98	1.16
			Base	94.160915	2,354,022.87	95.058594	2,376,464.85	22,441.98	0.81
9128284S6	US TREASURY N/B 05/23 2.75				2.75	31 May 2023			
		3,750,000.000	Local	99.778960	3,741,710.99	100.125000	3,754,687.50	12,976.51	1.83
			Base	99.778960	3,741,710.99	100.125000	3,754,687.50	12,976.51	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

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828W97	US TREASURY N/B 03/19 1.25					1.25	31 Mar 2019		
	58,000.000	Local		99.232345	57,554.76	99.242188	57,560.47	5.71	0.03
		Base		99.232345	57,554.76	99.242188	57,560.47	5.71	0.02
914906AS1	UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125					5.125	15 Feb 2025		
	475,000.000	Local		92.188339	437,894.61	92.375000	438,781.25	886.64	0.21
		Base		92.188339	437,894.61	92.375000	438,781.25	886.64	0.15
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	206,132.480	Local		99.903412	205,933.38	96.571400	199,065.02	-6,868.36	0.10
		Base		99.903412	205,933.38	96.571400	199,065.02	-6,868.36	0.07
91911KAE2	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/23 5.5					5.5	01 Mar 2023		
	450,000.000	Local		94.812513	426,656.31	93.000000	418,500.00	-8,156.31	0.20
		Base		94.812513	426,656.31	93.000000	418,500.00	-8,156.31	0.14
91911KAK8	VALEANT PHARMACEUTICALS SR SECURED 144A 03/24 7					7.0	15 Mar 2024		
	275,000.000	Local		105.270265	289,493.23	104.845000	288,323.75	-1,169.48	0.14
		Base		105.270265	289,493.23	104.845000	288,323.75	-1,169.48	0.10
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	370,000.000	Local		101.592986	375,894.05	113.250000	419,025.00	43,130.95	0.20
		Base		101.592986	375,894.05	113.250000	419,025.00	43,130.95	0.14
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	90,000.000	Local		100.000000	90,000.00	108.300000	97,470.00	7,470.00	0.05
		Base		100.000000	90,000.00	108.300000	97,470.00	7,470.00	0.03
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	80,000.000	Local		98.132088	78,505.67	91.171100	72,936.88	-5,568.79	0.04
		Base		98.132088	78,505.67	91.171100	72,936.88	-5,568.79	0.02
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.510328	236,199.27	99.277800	233,302.83	-2,896.44	0.11
		Base		100.510328	236,199.27	99.277800	233,302.83	-2,896.44	0.08
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375	30 May 2028		
	350,000.000	Local		98.952234	346,332.82	98.811310	345,839.59	-493.23	0.17
		Base		98.952234	346,332.82	98.811310	345,839.59	-493.23	0.12

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	110,000.000	Local		100.232236	110,255.46	99.723294	109,695.62	-559.84	0.05
		Base		100.232236	110,255.46	99.723294	109,695.62	-559.84	0.04
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513	15 May 2047		
	400,000.000	Local		99.985170	399,940.68	96.849090	387,396.36	-12,544.32	0.19
	Original Face: 400,000.000	Base		99.985170	399,940.68	96.849090	387,396.36	-12,544.32	0.13
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.76583	15 Sep 2057		
	900,000.000	Local		96.348959	867,140.63	94.352020	849,168.18	-17,972.45	0.41
	Original Face: 900,000.000	Base		96.348959	867,140.63	94.352020	849,168.18	-17,972.45	0.29
933LKUII0	GENERAC POWER SYSTEMS INC. 2018 1ST LIEN TERM LOAN						31 May 2023		
	228,502.150	Local		100.478486	229,595.50	99.750000	227,930.89	-1,664.61	0.11
		Base		100.478486	229,595.50	99.750000	227,930.89	-1,664.61	0.08
933LTLI1	ARAMARK SERVICES INC. 2018 TERM LOAN B1						11 Mar 2025		
	219,450.000	Local		100.779945	221,161.59	99.833300	219,084.18	-2,077.41	0.11
		Base		100.779945	221,161.59	99.833300	219,084.18	-2,077.41	0.07
933XLAI17	PLY GEM INDUSTRIES INC. 2018 TERM LOAN B						12 Apr 2025		
	230,000.000	Local		100.983670	232,262.44	99.781200	229,496.76	-2,765.68	0.11
		Base		100.983670	232,262.44	99.781200	229,496.76	-2,765.68	0.08
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5					5.5	15 Feb 2026		
	670,000.000	Local		96.476146	646,390.18	96.125000	644,037.50	-2,352.68	0.31
		Base		96.476146	646,390.18	96.125000	644,037.50	-2,352.68	0.22
948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625	01 Dec 2025		
	700,000.000	Local		109.614564	767,301.95	109.745000	768,215.00	913.05	0.38
		Base		109.614564	767,301.95	109.745000	768,215.00	913.05	0.26
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local		99.838700	189,693.53	98.548657	187,242.45	-2,451.08	0.09
		Base		99.838700	189,693.53	98.548657	187,242.45	-2,451.08	0.06
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458	15 Aug 2050		
	1,900,000.000	Local		99.183602	1,884,488.44	98.479500	1,871,110.50	-13,377.94	0.91
	Original Face: 1,900,000.000	Base		99.183602	1,884,488.44	98.479500	1,871,110.50	-13,377.94	0.63

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

Books Open

Prepared by State Street



# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000PAL8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 C					4.49378	15 Dec 2049		
		410,000.000	Local	97.037046	397,851.89	98.285200	402,969.32	5,117.43	0.20
	Original Face:	410,000.000	Base	97.037046	397,851.89	98.285200	402,969.32	5,117.43	0.14
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
		173,598.230	Local	100.344836	174,196.86	99.854200	173,345.12	-851.74	0.08
			Base	100.344836	174,196.86	99.854200	173,345.12	-851.74	0.06
963RKKI2	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
		203,519.080	Local	100.526501	204,590.61	100.291700	204,112.75	-477.86	0.10
			Base	100.526501	204,590.61	100.291700	204,112.75	-477.86	0.07
963SFHII3	LIONS GATE ENTERTAINMENT CORP 2018 TERM LOAN B						24 Mar 2025		
		234,205.020	Local	100.311411	234,934.36	99.375000	232,741.24	-2,193.12	0.11
			Base	100.311411	234,934.36	99.375000	232,741.24	-2,193.12	0.08
963TDMII2	WYNDHAM HOTELS + RESORTS INC. TERM LOAN B						30 May 2025		
		330,000.000	Local	100.151515	330,500.00	99.854200	329,518.86	-981.14	0.16
			Base	100.151515	330,500.00	99.854200	329,518.86	-981.14	0.11
964WPF004	MICHAELS STORES INC. 2018 TERM LOAN B						28 Jan 2023		
		208,832.060	Local	100.000000	208,832.06	99.100000	206,952.57	-1,879.49	0.10
			Base	100.000000	208,832.06	99.100000	206,952.57	-1,879.49	0.07
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.0	15 Aug 2022		
		230,000.000	Local	101.424278	233,275.84	101.875000	234,312.50	1,036.66	0.11
			Base	101.424278	233,275.84	101.875000	234,312.50	1,036.66	0.08
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
		780,000.000	Local	124.201421	968,771.08	128.935000	1,005,693.00	36,921.92	0.49
			Base	124.201421	968,771.08	128.935000	1,005,693.00	36,921.92	0.34
97381WAN4	WINDSTREAM SRVC / FIN COMPANY GUAR 10/20 7.75					7.75	15 Oct 2020		
		330,000.000	Local	90.519221	298,713.43	89.750000	296,175.00	-2,538.43	0.14
			Base	90.519221	298,713.43	89.750000	296,175.00	-2,538.43	0.10
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
		67,032.000	Local	100.940596	67,662.50	99.587500	66,755.49	-907.01	0.03
			Base	100.940596	67,662.50	99.587500	66,755.49	-907.01	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023		
	250,000.000	Local		110.619636	276,549.09	113.250000	283,125.00	6,575.91	0.14
		Base		110.619636	276,549.09	113.250000	283,125.00	6,575.91	0.10
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75					5.75	01 Jun 2026		
	30,000.000	Local		100.000000	30,000.00	99.719000	29,915.70	-84.30	0.01
		Base		100.000000	30,000.00	99.719000	29,915.70	-84.30	0.01
98212EAB3	WRANGLER BUYER CORP TERM LOAN B						27 Sep 2024		
	498,746.870	Local		100.249999	499,993.73	99.654200	497,022.20	-2,971.53	0.24
		Base		100.249999	499,993.73	99.654200	497,022.20	-2,971.53	0.17
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	0.000	Local		0.000000	33.92	0.000000	0.00	-33.92	0.00
		Base		0.000000	33.92	0.000000	0.00	-33.92	0.00
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	500,000.000	Local		96.249896	481,249.48	99.891000	499,455.00	18,205.52	0.24
		Base		96.249896	481,249.48	99.891000	499,455.00	18,205.52	0.17
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.75	14 Jul 2026		
	450,000.000	Local		101.559278	457,016.75	101.160000	455,220.00	-1,796.75	0.22
		Base		101.559278	457,016.75	101.160000	455,220.00	-1,796.75	0.15
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625	12 Nov 2023		
	250,000.000	Local		103.611712	259,029.28	102.957700	257,394.25	-1,635.03	0.13
		Base		103.611712	259,029.28	102.957700	257,394.25	-1,635.03	0.09
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375	19 Jun 2024		
	400,000.000	Local		101.082845	404,331.38	100.470000	401,880.00	-2,451.38	0.20
		Base		101.082845	404,331.38	100.470000	401,880.00	-2,451.38	0.14
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125	18 Jan 2026		
	210,000.000	Local		102.513281	215,277.89	102.500000	215,250.00	-27.89	0.11
Original Face:	210,000.000	Base		102.513281	215,277.89	102.500000	215,250.00	-27.89	0.07
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.5	22 Oct 2025		
	430,000.000	Local		99.558795	428,102.82	95.100000	408,930.00	-19,172.82	0.20
		Base		99.558795	428,102.82	95.100000	408,930.00	-19,172.82	0.14

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125	21 Jul 2025		
	410,000.000	Local		99.713393	408,824.91	105.320000	431,812.00	22,987.09	0.21
		Base		99.713393	408,824.91	105.320000	431,812.00	22,987.09	0.15
ACI0N0PM4	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/27 7.875					7.875	15 Jun 2027		
	400,000.000	Local		104.124345	416,497.38	87.500000	350,000.00	-66,497.38	0.17
	Original Face: 400,000.000	Base		104.124345	416,497.38	87.500000	350,000.00	-66,497.38	0.12
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	102.670000	205,340.00	5,340.00	0.10
		Base		100.000000	200,000.00	102.670000	205,340.00	5,340.00	0.07
ACI0S45Y7	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/22 6.125					6.125	31 Jan 2022		
	410,000.000	Local		101.018822	414,177.17	98.305200	403,051.32	-11,125.85	0.20
		Base		101.018822	414,177.17	98.305200	403,051.32	-11,125.85	0.14
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625	02 Jun 2027		
	800,000.000	Local		92.247418	737,979.34	92.870000	742,960.00	4,980.66	0.36
		Base		92.247418	737,979.34	92.870000	742,960.00	4,980.66	0.25
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625	15 Jan 2025		
	320,000.000	Local		107.027019	342,486.46	104.750000	335,200.00	-7,286.46	0.16
		Base		107.027019	342,486.46	104.750000	335,200.00	-7,286.46	0.11
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	232,596.200	Local		100.319941	233,340.37	99.375000	231,142.47	-2,197.90	0.11
		Base		100.319941	233,340.37	99.375000	231,142.47	-2,197.90	0.08
C94143AM3	VALEANT PHARMACEUTICALS COMPANY GUAR REGS 12/25 9					9.0	15 Dec 2025		
	700,000.000	Local		100.000000	700,000.00	103.620000	725,340.00	25,340.00	0.35
		Base		100.000000	700,000.00	103.620000	725,340.00	25,340.00	0.25
D6710TAC4	IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 4.75					4.75	15 Sep 2026		
	300,000.000	Local		98.316530	294,949.59	94.125000	282,375.00	-12,574.59	0.14
		Base		98.316530	294,949.59	94.125000	282,375.00	-12,574.59	0.10
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY						30 Sep 2025		
	330,000.000	Local		100.246636	330,813.90	99.208300	327,387.39	-3,426.51	0.16
		Base		100.246636	330,813.90	99.208300	327,387.39	-3,426.51	0.11

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
F6627WAB9	ALTICE FRANCE SA SR SECURED REGS 05/22 6				6.0	15 May 2022		
		250,000.000	Local 100.108372	250,270.93	100.355000	250,887.50	616.57	0.12
			Base 100.108372	250,270.93	100.355000	250,887.50	616.57	0.09
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375	01 May 2026		
		250,000.000	Local 102.135112	255,337.78	97.770000	244,425.00	-10,912.78	0.12
			Base 102.135112	255,337.78	97.770000	244,425.00	-10,912.78	0.08
G0086CAA1	ADIANT GLOBAL HOLDINGS COMPANY GUAR REGS 08/26 4.875				4.875	15 Aug 2026		
		400,000.000	Local 100.431005	401,724.02	89.750000	359,000.00	-42,724.02	0.18
			Base 100.431005	401,724.02	89.750000	359,000.00	-42,724.02	0.12
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25				7.25	04 Apr 2021		
		250,000.000	Local 102.096580	255,241.45	100.086400	250,216.00	-5,025.45	0.12
			Base 102.096580	255,241.45	100.086400	250,216.00	-5,025.45	0.08
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25				7.25	15 May 2021		
		460,000.000	Local 95.409574	438,884.04	96.750000	445,050.00	6,165.96	0.22
			Base 95.409574	438,884.04	96.750000	445,050.00	6,165.96	0.15
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75				4.75	15 Dec 2021		
		100,000.000	Local 101.360100	101,360.10	99.750000	99,750.00	-1,610.10	0.05
			Base 101.360100	101,360.10	99.750000	99,750.00	-1,610.10	0.03
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.5	15 Feb 2024		
		410,000.000	Local 104.078171	426,720.50	98.729000	404,788.90	-21,931.60	0.20
			Base 104.078171	426,720.50	98.729000	404,788.90	-21,931.60	0.14
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026		
		325,495.000	Local 100.182971	326,090.56	99.203100	322,901.13	-3,189.43	0.16
			Base 100.182971	326,090.56	99.203100	322,901.13	-3,189.43	0.11
L0179ZAA2	ALTICE LUXEMBOURG SA COMPANY GUAR REGS 05/22 7.75				7.75	15 May 2022		
		200,000.000	Local 92.474190	184,948.38	96.750000	193,500.00	8,551.62	0.09
			Base 92.474190	184,948.38	96.750000	193,500.00	8,551.62	0.07
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7				7.0	30 Sep 2026		
		420,000.000	Local 107.727855	452,456.99	106.500000	447,300.00	-5,156.99	0.22
			Base 107.727855	452,456.99	106.500000	447,300.00	-5,156.99	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

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.75	02 Nov 2026		
		460,000.000	Local 100.190841	460,877.87	99.000000	455,400.00	-5,477.87	0.22
			Base 100.190841	460,877.87	99.000000	455,400.00	-5,477.87	0.15
P1910WMG1	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/27 7.875				7.875	15 Jun 2027		
		300,000.000	Local 96.399333	289,198.00	87.500000	262,500.00	-26,698.00	0.13
Original Face:		300,000.000	Base 96.399333	289,198.00	87.500000	262,500.00	-26,698.00	0.09
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
		430,000.000	Local 100.416226	431,789.77	100.362497	431,558.74	-231.03	0.21
			Base 100.416226	431,789.77	100.362497	431,558.74	-231.03	0.15
P5178RAC2	HONDURAS GOVERNMENT SR UNSECURED REGS 01/27 6.25				6.25	19 Jan 2027		
		410,000.000	Local 103.414337	423,998.78	100.090000	410,369.00	-13,629.78	0.20
			Base 103.414337	423,998.78	100.090000	410,369.00	-13,629.78	0.14
P8054QAM5	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75				10.75	28 Mar 2022		
		200,000.000	Local 105.198435	210,396.87	102.670000	205,340.00	-5,056.87	0.10
			Base 105.198435	210,396.87	102.670000	205,340.00	-5,056.87	0.07
U01979AE0	ALLISON TRANSMISSION INC SR UNSECURED REGS 10/27 4.75				4.75	01 Oct 2027		
		300,000.000	Local 98.775543	296,326.63	93.250000	279,750.00	-16,576.63	0.14
			Base 98.775543	296,326.63	93.250000	279,750.00	-16,576.63	0.09
U04503AC9	ASHTAD CAPITAL INC SECURED REGS 08/25 4.125				4.125	15 Aug 2025		
		200,000.000	Local 98.287950	196,575.90	93.250000	186,500.00	-10,075.90	0.09
			Base 98.287950	196,575.90	93.250000	186,500.00	-10,075.90	0.06
U0943CAA8	BLUELINE RENTAL CRP / LL SECURED REGS 03/24 9.25				9.25	15 Mar 2024		
		400,000.000	Local 107.948105	431,792.42	106.390000	425,560.00	-6,232.42	0.21
			Base 107.948105	431,792.42	106.390000	425,560.00	-6,232.42	0.14
U16450AT2	CHESAPEAKE ENERGY CORP SECURED REGS 12/22 8				8.0	15 Dec 2022		
		121,000.000	Local 105.232413	127,331.22	104.970000	127,013.70	-317.52	0.06
			Base 105.232413	127,331.22	104.970000	127,013.70	-317.52	0.04
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5				7.5	15 May 2025		
		500,000.000	Local 101.883184	509,415.92	102.000000	510,000.00	584.08	0.25
			Base 101.883184	509,415.92	102.000000	510,000.00	584.08	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.5	01 Apr 2025		
	100,000.000	Local		100.338760	100,338.76	97.250000	97,250.00	-3,088.76	0.05
		Base		100.338760	100,338.76	97.250000	97,250.00	-3,088.76	0.03
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875	15 May 2026		
	620,000.000	Local		99.107542	614,466.76	96.500000	598,300.00	-16,166.76	0.29
		Base		99.107542	614,466.76	96.500000	598,300.00	-16,166.76	0.20
U2937LAD6	EP ENER/EVEREST ACQ FIN SECURED REGS 02/25 8					8.0	15 Feb 2025		
	250,000.000	Local		76.040760	190,101.90	77.500000	193,750.00	3,648.10	0.09
		Base		76.040760	190,101.90	77.500000	193,750.00	3,648.10	0.07
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11					11.0	01 Dec 2019		
	250,000.000	Local		98.969792	247,424.48	101.500000	253,750.00	6,325.52	0.12
		Base		98.969792	247,424.48	101.500000	253,750.00	6,325.52	0.09
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875	01 Nov 2026		
	210,000.000	Local		101.931086	214,055.28	97.250000	204,225.00	-9,830.28	0.10
		Base		101.931086	214,055.28	97.250000	204,225.00	-9,830.28	0.07
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625	15 Oct 2025		
	200,000.000	Local		107.102735	214,205.47	102.375000	204,750.00	-9,455.47	0.10
		Base		107.102735	214,205.47	102.375000	204,750.00	-9,455.47	0.07
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025		
	400,000.000	Local		97.115585	388,462.34	97.878000	391,512.00	3,049.66	0.19
		Base		97.115585	388,462.34	97.878000	391,512.00	3,049.66	0.13
U74935AF1	URBAN ONE INC SR SECURED REGS 04/22 7.375					7.375	15 Apr 2022		
	250,000.000	Local		101.509164	253,772.91	96.750000	241,875.00	-11,897.91	0.12
		Base		101.509164	253,772.91	96.750000	241,875.00	-11,897.91	0.08
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875	15 Apr 2040		
	750,000.000	Local		117.845868	883,844.01	114.000000	855,000.00	-28,844.01	0.42
		Base		117.845868	883,844.01	114.000000	855,000.00	-28,844.01	0.29
U87286AD9	TAYLOR MORR COMM/HLDGS COMPANY GUAR REGS 03/24 5.625					5.625	01 Mar 2024		
	330,000.000	Local		103.347676	341,047.33	97.812000	322,779.60	-18,267.73	0.16
		Base		103.347676	341,047.33	97.812000	322,779.60	-18,267.73	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75				4.75	29 Apr 2025		
		500,000.000	Local 102.601546	513,007.73	99.986835	499,934.18	-13,073.55	0.24
			Base 102.601546	513,007.73	99.986835	499,934.18	-13,073.55	0.17
V342A3BV5	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875				7.875	16 Feb 2032		
		610,000.000	Local 102.431713	624,833.45	98.050000	598,105.00	-26,728.45	0.29
			Base 102.431713	624,833.45	98.050000	598,105.00	-26,728.45	0.20
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125	18 Jan 2026		
		200,000.000	Local 103.333350	206,666.70	102.500000	205,000.00	-1,666.70	0.10
Original Face:		200,000.000	Base 103.333350	206,666.70	102.500000	205,000.00	-1,666.70	0.07
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.5	22 Oct 2025		
		300,000.000	Local 96.499703	289,499.11	95.100000	285,300.00	-4,199.11	0.14
			Base 96.499703	289,499.11	95.100000	285,300.00	-4,199.11	0.10
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042		
		3,250,000.000	Local 100.373282	3,262,131.65	100.415400	3,263,500.50	1,368.85	1.59
			Base 100.373282	3,262,131.65	100.415400	3,263,500.50	1,368.85	1.11
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021		
		500,000.000	Local 93.150322	465,751.61	81.750000	408,750.00	-57,001.61	0.20
			Base 93.150322	465,751.61	81.750000	408,750.00	-57,001.61	0.14
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025		
		300,000.000	Local 105.337393	316,012.18	105.320000	315,960.00	-52.18	0.15
			Base 105.337393	316,012.18	105.320000	315,960.00	-52.18	0.11
<b>US DOLLAR Total</b>								
		135,012,552.430	Local	133,121,363.21		132,132,947.99	-988,415.22	64.54
Original Face:		105,958,817.240	Base	133,121,362.42		132,132,947.99	-988,414.43	44.80
<b>FIXED INCOME Total</b>								
		59,084,370,552.430	Base	159,250,072.64		156,153,374.32	-3,096,698.32	52.94
Original Face:		108,068,817.240						

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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
99ZY83139	EMB8C109 EMB US JUL18 C109 JUL18 109 CALL					20 Jul 2018		
16,514.000	16,514.000	Local	0.920000	15,192.88	0.000285	4.71	-15,188.17	0.00
		Base	0.920000	15,192.88	0.000285	4.71	-15,188.17	0.00
99ZY99531	USEUC9772 USD CALL/EUR PUT 1.1 AUG18 1.1721 CALL					16 Aug 2018		
1,300,000.000	1,300,000.000	Local	0.009160	11,908.00	0.011188	14,544.40	2,636.40	0.01
		Base	0.009160	11,908.00	0.011188	14,544.40	2,636.40	0.00
99ZZ19122	USEUC9775 USD CALL/EUR PUT 1.1 AUG18 1.1637 CALL					27 Aug 2018		
1,900,000.000	1,900,000.000	Local	0.008410	15,979.00	0.009029	17,155.10	1,176.10	0.01
		Base	0.008410	15,979.00	0.009029	17,155.10	1,176.10	0.01
<b>US DOLLAR Total</b>								
3,216,514.000	3,216,514.000	Local		43,079.88		31,704.21	-11,375.67	0.02
		Base		43,079.88		31,704.21	-11,375.67	0.01
<b>OPTIONS PURCHASED - CALLS Total</b>								
3,216,514.000	3,216,514.000	Base		43,079.88		31,704.21	-11,375.67	0.01



# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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
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	4.223645	305,369.53	-65,529.47	0.15	
		Base	5.130000	370,899.00	4.223645	305,369.53	-65,529.47	0.10	
99ZY96529	USBRP0046 USD PUT/BRL CALL 3.5 AUG18 3.5936 PUT					15 Aug 2018			
500,000.000	500,000.000	Local	0.014350	7,175.00	0.002034	1,017.00	-6,158.00	0.00	
		Base	0.014350	7,175.00	0.002034	1,017.00	-6,158.00	0.00	
99ZY96560	USMXP0169 USD PUT/MXN CALL 19. AUG18 19.493 PUT					15 Aug 2018			
500,000.000	500,000.000	Local	0.014990	7,495.00	0.015517	7,758.50	263.50	0.00	
		Base	0.014990	7,495.00	0.015517	7,758.50	263.50	0.00	
99ZZ02979	USTRP0015 USD PUT/TRY CALL 4.4 AUG18 4.4325 PUT					24 Aug 2018			
3,090,000.000	3,090,000.000	Local	0.018925	58,478.25	0.005646	17,446.14	-41,032.11	0.01	
		Base	0.018925	58,478.25	0.005646	17,446.14	-41,032.11	0.01	
99ZZ72543	USCAP0023 USD PUT CAD CALL 1.3 JUL18 1.32 PUT					26 Jul 2018			
400,000.000	400,000.000	Local	0.005590	2,236.00	0.010503	4,201.20	1,965.20	0.00	
		Base	0.005590	2,236.00	0.010503	4,201.20	1,965.20	0.00	
ADI12CVQ1	US 10YR FUT OPTN SEP18P 119.5 AUG18 119.5 PUT					24 Aug 2018			
12,000.000	12,000	Local	0.622893	7,474.72	0.390625	4,687.50	-2,787.22	0.00	
		Base	0.622893	7,474.72	0.390625	4,687.50	-2,787.22	0.00	
ADI12SH74	S+P EMINI 3RD WK JUL18P 2500 JUL18 2500 PUT					20 Jul 2018			
1,150.000	23,000	Local	14.536000	16,716.40	3.900000	4,485.00	-12,231.40	0.00	
		Base	14.536000	16,716.40	3.900000	4,485.00	-12,231.40	0.00	
ADI12XV10	S+P EMINI 3RD WK AUG18P 2500 AUG18 2500 PUT					17 Aug 2018			
1,050.000	21,000	Local	17.536000	18,412.80	12.250000	12,862.50	-5,550.30	0.01	
		Base	17.536000	18,412.80	12.250000	12,862.50	-5,550.30	0.00	
ADI132ND0	S+P EMINI 3RD WK JUL18P 2450 JUL18 2450 PUT					20 Jul 2018			
1,750.000	35,000	Local	7.536000	13,188.00	2.750000	4,812.50	-8,375.50	0.00	
		Base	7.536000	13,188.00	2.750000	4,812.50	-8,375.50	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 INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI13CR77	S+P EMINI 3RD WK AUG18P 2550 AUG18 2550 PUT					17 Aug 2018		
6,400.000		128.000	11.098500	71,030.40	16.250000	104,000.00	32,969.60	0.05
			11.098500	71,030.40	16.250000	104,000.00	32,969.60	0.04
<b>US DOLLAR Total</b>								
11,742,350.000	11,720,219.000	Local		573,105.57		466,639.87	-106,465.70	0.23
		Base		573,105.57		466,639.87	-106,465.70	0.16
<b>OPTIONS PURCHASED - PUTS Total</b>								
11,742,350.000	11,720,219.000	Base		573,105.57		466,639.87	-106,465.70	0.16

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	0.000017	-14.96	17,294.64	0.00	
		Base	0.019670	-17,309.60	0.000017	-14.96	17,294.64	0.00	
99ZZ22688	USEUC9776 USD CALL/EUR PUT 1.1 AUG18 1.15 CALL					27 Aug 2018			
-1,500,000.000	-1,500,000.000	Local	0.006502	-9,753.00	0.005517	-8,275.50	1,477.50	0.00	
		Base	0.006502	-9,753.00	0.005517	-8,275.50	1,477.50	0.00	
ADI12YX32	US 10YR FUT OPTN SEP18C 121 AUG18 121 CALL					24 Aug 2018			
-12,000.000	-12.000	Local	0.658356	-7,900.27	0.375000	-4,500.00	3,400.27	0.00	
		Base	0.658356	-7,900.27	0.375000	-4,500.00	3,400.27	0.00	
<b>US DOLLAR Total</b>									
-2,392,000.000	-2,380,012.000	Local		-34,962.87		-12,790.46	22,172.41	0.01	
		Base		-34,962.87		-12,790.46	22,172.41	0.00	
<b>OPTIONS WRITTEN - CALLS Total</b>									
-2,392,000.000	-2,380,012.000	Base		-34,962.87		-12,790.46	22,172.41	0.00	

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

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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

99ZY83162	EMB8P106 EMB US JUL18 P106 JUL18 106 PUT					20 Jul 2018			
-16,514.000	-16,514.000	Local	0.800000	-13,211.20	0.334249	-5,519.79	7,691.41		0.00
		Base	0.800000	-13,211.20	0.334249	-5,519.79	7,691.41		0.00

99ZZ66974	USKRP0016 USD PUT KRW CALL SEP18 1084 PUT					20 Sep 2018			
-882,282.000	-882,282.000	Local	0.007540	-6,652.41	0.006051	-5,338.69	1,313.72		0.00
		Base	0.007540	-6,652.41	0.006051	-5,338.69	1,313.72		0.00

ADI12SN44	S+P EMINI 3RD WK JUL18P 2350 JUL18 2350 PUT					20 Jul 2018			
-1,150.000	-23.000	Local	6.964000	-8,008.60	1.650000	-1,897.50	6,111.10		0.00
		Base	6.964000	-8,008.60	1.650000	-1,897.50	6,111.10		0.00

ADI12XTZ8	S+P EMINI 3RD WK AUG18P 2350 AUG18 2350 PUT					17 Aug 2018			
-4,550.000	-91.000	Local	5.650813	-25,711.20	5.750000	-26,162.50	-451.30		0.01
		Base	5.650813	-25,711.20	5.750000	-26,162.50	-451.30		0.01

ADI13CSB7	S+P EMINI 3RD WK AUG18P 2400 AUG18 2400 PUT					17 Aug 2018			
-2,900.000	-58.000	Local	4.964000	-14,395.60	7.500000	-21,750.00	-7,354.40		0.01
		Base	4.964000	-14,395.60	7.500000	-21,750.00	-7,354.40		0.01

<b>US DOLLAR Total</b>									
-907,396.000	-898,968.000	Local		-67,979.01		-60,668.48	7,310.53		0.03
		Base		-67,979.01		-60,668.48	7,310.53		0.02

## OPTIONS WRITTEN - PUTS Total

-907,396.000	-898,968.000	Base		-67,979.01		-60,668.48	7,310.53		0.02
--------------	--------------	------	--	------------	--	------------	----------	--	------

## SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.875750

99S0P4V03	0WP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021			
	11,226,103.530	Local	75.506791	8,476,470.51	116.084074	13,031,718.33	4,555,247.82		39.96
		Base	20.577946	2,310,101.56	29.951383	3,362,373.30	1,052,271.74		1.14

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0P4V11	OWP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021		
		-11,226,103.530	Local 75.506791	-8,476,470.51	100.000000	-11,226,103.53	-2,749,633.02	34.42
			Base 20.577946	-2,310,101.56	25.801458	-2,896,498.36	-586,396.80	0.98

**BRAZILIAN REAL Total**

Local	0.00	1,805,614.80	1,805,614.80	74.39
Base	0.00	465,874.94	465,874.94	2.12

**CANADIAN DOLLAR**

Exchange Rate: 1.314650

99S10YRU1	BWS027466 IRS CAD R V 03MCDOR 1 CCPVANILLA				1.7525	05 Mar 2020		
		19,590,000.000	Local 100.001061	19,590,207.82	100.000000	19,590,000.00	-207.82	37.16
			Base 76.994965	15,083,313.71	76.065873	14,901,304.53	-182,009.18	5.05

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	99.885009	-19,567,473.26	22,526.74	37.12
			Base 76.994148	-15,083,153.68	75.978404	-14,884,169.37	198,984.31	5.05

**CANADIAN DOLLAR Total**

Local	207.82	22,526.74	22,318.92	74.29
Base	160.03	17,135.16	16,975.13	10.10

**EURO CURRENCY**

Exchange Rate: 0.856311

**GERMANY**

99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047		
		229,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.001374	3.15	0.000000	0.00	-3.15	0.00

99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047		
		-229,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.005449	-12.49	0.000000	0.00	12.49	0.00

**GERMANY Total**

Base	-9.34	0.00	9.34	0.00
------	-------	------	------	------

**UNITED STATES OF AMERICA (THE)**

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
-----------	--	--	--	--	--	-------------	--	--

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

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		229,200.000	Local 100.056025	229,328.41	100.000000	229,200.00	-128.41	25.12
			Base 118.128805	270,751.22	116.780002	267,659.76	-3,091.46	0.09
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
		-229,200.000	Local 100.000000	-229,200.00	100.874736	-231,204.89	-2,004.89	25.34
			Base 118.063765	-270,602.15	117.801518	-270,001.07	601.08	0.09
<b>UNITED STATES OF AMERICA (THE) Total</b>								
			Base	149.07		-2,341.31	-2,490.38	0.18
<b>EURO CURRENCY Total</b>								
			Local	128.41		-2,004.89	-2,133.30	50.46
			Base	139.73		-2,341.31	-2,481.04	0.18
<b>MEXICAN PESO</b>							Exchange Rate: 19.860250	
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.3505	05 Apr 2021		
		138,090,000.000	Local 99.986641	138,071,552.87	98.360276	135,825,705.13	-2,245,847.74	28.53
			Base 5.487564	7,577,777.40	4.952620	6,839,073.28	-738,704.12	2.32
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.85	05 Apr 2021		
		-138,090,000.000	Local 100.000000	-138,090,000.00	100.000000	-138,090,000.00	0.00	29.01
			Base 5.488301	-7,578,795.02	5.035183	-6,953,084.68	625,710.34	2.36
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.33	06 Apr 2022		
		94,600,000.000	Local 99.957499	94,559,793.90	98.077100	92,780,936.60	-1,778,857.30	19.49
			Base 5.482948	5,186,868.53	4.938362	4,671,690.27	-515,178.26	1.58
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				7.864	06 Apr 2022		
		-94,600,000.000	Local 100.000000	-94,600,000.00	100.000000	-94,600,000.00	0.00	19.87
			Base 5.485249	-5,189,045.90	5.035183	-4,763,283.44	425,762.46	1.61
<b>MEXICAN PESO Total</b>								
			Local	-58,653.23		-4,083,358.27	-4,024,705.04	96.89
			Base	-3,194.99		-205,604.57	-202,409.58	7.87
<b>SWEDISH KRONA</b>							Exchange Rate: 8.956750	
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	0.02	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	49.02
		Base		12.690516	2,500,031.74	11.164764	2,199,458.51	-300,573.23	0.75
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	101.515716	-19,998,596.05	-298,596.05	49.77
		Base		12.690516	-2,500,031.74	11.333990	-2,232,796.05	267,235.69	0.76
99S10GNX8	BWS26989S IRS SEK R F .00000 DUMMY FOR BWS026989 CCP						02 Feb 2023		
	19,700,000.000	Local		8.214677	1,618,291.35	0.000000	0.00	-1,618,291.35	0.00
		Base		0.971306	191,347.27	0.000000	0.00	-191,347.27	0.00
99S10GNY6	BWS26989S IRS SEK P V 03MSTIBO CCPVANILLA					0.364	02 Feb 2023		
	-19,700,000.000	Local		8.214677	-1,618,291.35	0.000000	0.00	1,618,291.35	0.00
		Base		0.971306	-191,347.27	0.000000	0.00	191,347.27	0.00
<b>SWEDISH KRONA Total</b>									
		Local			0.02		-298,596.05	-298,596.07	98.79
		Base			0.00		-33,337.54	-33,337.54	1.50
<b>US DOLLAR</b>								Exchange Rate:	1.000000
99S0YZ5S2	0WP290638 IRS USD P F 2.21500					2.215	17 Oct 2047		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
99S10HWX6	SWS027045 IRS USD R F 3.15000 2 CCPVANILLA					3.15	06 Feb 2033		
	3,180,000.000	Local		100.000000	3,180,000.00	100.687418	3,201,859.89	21,859.89	1.56
		Base		100.000000	3,180,000.00	100.687418	3,201,859.89	21,859.89	1.09
99S10HWY4	SWS027045 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.0	06 Feb 2033		
	-3,180,000.000	Local		100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	1.55
		Base		100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	1.08
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA					2.3425	15 Nov 2043		
	2,299,000.000	Local		99.645837	2,290,857.80	100.000000	2,299,000.00	8,142.20	1.12

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	99.645837	2,290,857.80	100.000000	2,299,000.00	8,142.20	0.78
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA				2.95	15 Nov 2043		
	-2,299,000.00	Local	100.000000	-2,299,000.00	99.196013	-2,280,516.34	18,483.66	1.11
		Base	100.000000	-2,299,000.00	99.196013	-2,280,516.34	18,483.66	0.77
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	99.594773	15,088,608.11	-61,391.89	7.37
		Base	100.000000	15,150,000.00	99.594773	15,088,608.11	-61,391.89	5.12
99S10YM44	SWS027441 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31919	07 Mar 2020		
	-15,150,000.00	Local	100.000000	-15,150,000.00	100.000000	-15,150,000.00	0.00	7.40
		Base	100.000000	-15,150,000.00	100.000000	-15,150,000.00	0.00	5.14
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.0	20 Jun 2023		
	860,000.00	Local	96.207705	827,386.26	96.195601	827,282.17	-104.09	0.40
		Base	96.207705	827,386.26	96.195601	827,282.17	-104.09	0.28
99S11ATD8	OWP292139 CDS USD P F 1.00000 OWP292139-OWR292137_FEE SOVERE				1.0	20 Jun 2023		
	-860,000.00	Local	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.42
		Base	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.29
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85	31 Aug 2022		
	5,408,000.00	Local	99.786796	5,396,469.94	99.857670	5,400,302.79	3,832.85	2.64
		Base	99.786796	5,396,469.94	99.857670	5,400,302.79	3,832.85	1.83
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	31 Aug 2022		
	-5,408,000.00	Local	100.000000	-5,408,000.00	100.000000	-5,408,000.00	0.00	2.64
		Base	100.000000	-5,408,000.00	100.000000	-5,408,000.00	0.00	1.83
99S11W2X5	BWS028084 IRS USD R V 03MFEDL 0BWS028084 FL1 CCPBASISSWAP				1.0	19 Sep 2023		
	4,994,000.00	Local	100.000000	4,994,000.00	100.119693	4,999,977.47	5,977.47	2.44
		Base	100.000000	4,994,000.00	100.119693	4,999,977.47	5,977.47	1.70
99S11W2Y3	BWS028084 IRS USD P V 03MLIBOR BWS028084 +36.375 BPS				1.0	19 Sep 2023		
	-4,994,000.00	Local	100.000000	-4,994,000.00	100.000000	-4,994,000.00	0.00	2.44
		Base	100.000000	-4,994,000.00	100.000000	-4,994,000.00	0.00	1.69

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

Books Open

Prepared by State Street



# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	Local			-52,286.01		-55,485.91	-3,199.90	31.11
	Base			-52,286.01		-55,485.91	-3,199.90	21.59
<b>SWAPS FIXED INCOME Total</b>								
	0.000	Base		-55,181.24		186,240.77	241,422.01	43.37

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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								
11,659,468.000	59,866,533,617.940	Base		170,229,439.94		167,041,531.44	-3,187,908.50	99.99
Original Face:	108,068,817.240							

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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
----------	-------------------	-----------------	-----------	--------------	------------------------	------------------------	---------------	------------------	-------------------	------------------	--------

## FUTURES LONG

### EURO CURRENCY

Exchange Rate: 0.856311

#### GERMANY

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI106D60	EURO-BTP FUTURE SEP18 XEUR 20180906	06 Sep 2018									
2.000			200,000.000	Local	254,480.00	255,572.40	127.240000	-1,092.40	-3,312.40	2,220.00	
				Base	297,181.75		148.590874	-1,275.70	-3,868.22	2,592.52	0.00

#### GERMANY Total

2.000			200,000.000	Local	254,480.00	255,572.40		-1,092.40	-3,312.40	2,220.00	
				Base				-1,275.70	-3,868.22	2,592.52	0.00

#### EURO CURRENCY Total

2.000			200,000.000	Local	254,480.00	255,572.40		-1,092.40	-3,312.40	2,220.00	
				Base				-1,275.70	-3,868.22	2,592.52	0.00

### US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019									
79.000			19,750,000.000	Local	19,164,412.50	19,209,342.20	97.035000	-44,929.70	-42,954.70	-1,975.00	
				Base	19,164,412.50		97.035000	-44,929.70	-42,954.70	-1,975.00	0.00

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020									
93.000			23,250,000.000	Local	22,557,150.00	22,637,529.90	97.020000	-80,379.90	-76,892.40	-3,487.50	
				Base	22,557,150.00		97.020000	-80,379.90	-76,892.40	-3,487.50	0.00

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0ZZBN5	US 10YR NOTE (CBT)SEP18 XCBT 20180919	19 Sep 2018									
35.000			3,500,000.000	Local	4,206,562.50	4,218,852.07	120.187500	-12,289.57	-12,289.57	0.00	
				Base	4,206,562.50		120.187500	-12,289.57	-12,289.57	0.00	0.00

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI106D78	US ULTRA BOND CBT SEP18 XCBT 20180919	19 Sep 2018									
50.000			5,000,000.000	Local	7,978,125.00	7,729,745.96	159.562500	248,379.04	251,504.04	-3,125.00	
				Base	7,978,125.00		159.562500	248,379.04	251,504.04	-3,125.00	0.00

Asset ID	Asset Description	Expiration Date	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI11G202	US 10YR ULTRA FUT SEP18 XCBT 20180919	19 Sep 2018									
3.000			300,000.000	Local	384,703.13	381,442.91	128.234375	3,260.22	3,260.22	0.00	
				Base	384,703.13		128.234375	3,260.22	3,260.22	0.00	0.00

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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								
<b>US DOLLAR Total</b>									
260.000	51,800,000.000	Local	54,290,953.13		114,040.09		122,627.59	-8,587.50	
		Base			114,040.09		122,627.59	-8,587.50	0.00
<b>FUTURES LONG Total</b>									
262.000	52,000,000.000	Base			112,764.39		118,759.37	-5,994.98	0.00

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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

### EURO CURRENCY

Exchange Rate: 0.856311

#### GERMANY

ADI0ZZ2R6	EURO-BUND FUTURE SEP18 XEUR 20180906						06 Sep 2018			
-62.000	-6,200,000.000	Local	-10,078,100.00	-10,029,415.60	162.550000	-48,684.40		-43,104.40	-5,580.00	
		Base	-11,769,205.35		189.825893	-56,853.64		-50,337.32	-6,516.32	0.00

#### GERMANY Total

-62.000	-6,200,000.000	Local	-10,078,100.00	-10,029,415.60		-48,684.40		-43,104.40	-5,580.00	
		Base				-56,853.64		-50,337.32	-6,516.32	0.00

#### EURO CURRENCY Total

-62.000	-6,200,000.000	Local	-10,078,100.00	-10,029,415.60		-48,684.40		-43,104.40	-5,580.00	
		Base				-56,853.64		-50,337.32	-6,516.32	0.00

### US DOLLAR

Exchange Rate: 1.000000

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			
-48.000	-12,000,000.000	Local	-11,683,200.00	-11,710,288.60	97.360000	27,088.60		27,088.60	0.00	
		Base	-11,683,200.00		97.360000	27,088.60		27,088.60	0.00	0.00

ADI0ZZ5P7	US 5YR NOTE (CBT) SEP18 XCBT 20180928						28 Sep 2018			
-134.000	-13,400,000.000	Local	-15,224,703.19	-15,157,954.16	113.617188	-66,749.03		-69,889.59	3,140.56	
		Base	-15,224,703.19		113.617188	-66,749.03		-69,889.59	3,140.56	0.00

ADI0ZZ5Q5	US 2YR NOTE (CBT) SEP18 XCBT 20180928						28 Sep 2018			
-2.000	-400,000.000	Local	-423,656.25	-424,715.15	105.914063	1,058.90		996.40	62.50	
		Base	-423,656.25		105.914063	1,058.90		996.40	62.50	0.00

ADI0ZZ9X6	US LONG BOND(CBT) SEP18 XCBT 20180919						19 Sep 2018			
-20.000	-2,000,000.000	Local	-2,900,000.00	-2,869,981.53	145.000000	-30,018.47		-29,393.47	-625.00	
		Base	-2,900,000.00		145.000000	-30,018.47		-29,393.47	-625.00	0.00

#### US DOLLAR Total

-204.000	-27,800,000.000	Local	-30,231,559.44	-30,162,939.44		-68,620.00		-71,198.06	2,578.06	
		Base				-68,620.00		-71,198.06	2,578.06	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 ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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	
<b>FUTURES SHORT Total</b>									
-266.000	-34,000,000.000	Base				-125,473.64	-121,535.38	-3,938.26	0.00

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 29, 2018

View Date: July 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								
<b>FUTURES Total</b>									
-4.000	18,000,000.000	Base				-12,709.25	-2,776.01	-9,933.24	0.01



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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

7839989D1	SSC GOVERNMENT MM GVMXX				1.80018	31 Dec 2030		
		360,285.930	Local	100.000000				0.14
			Base	100.000000				0.14
				360,285.93	100.000000	360,285.93	0.00	

<b>US DOLLAR Total</b>		360,285.930	Local			360,285.93	0.00	0.14
			Base			360,285.93	0.00	0.14

**CASH EQUIVALENT Total**

		360,285.930	Base			360,285.93	0.00	0.14
--	--	-------------	------	--	--	------------	------	------

**EQUITY**

US DOLLAR Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875							
		13,200.000	Local	25.000000		310,464.00	-19,536.00	0.12
			Base	25.000000		310,464.00	-19,536.00	0.12

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local	26.230827		161,922.50	5,193.31	0.06
			Base	26.230827		161,922.50	5,193.31	0.06

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local	24.990000		71,680.00	-8,288.00	0.03
			Base	24.990000		71,680.00	-8,288.00	0.03

79970Y402	SANCHEZ ENERGY CORP PREFERRED STOCK 4.875							
		3,550.000	Local	26.100000		53,356.50	-39,298.50	0.02
			Base	26.100000		53,356.50	-39,298.50	0.02

<b>US DOLLAR Total</b>		25,925.000	Local			597,423.00	-61,929.19	0.24
			Base			597,423.00	-61,929.19	0.24

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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

25,925.000	Base			659,352.19		597,423.00	-61,929.19	0.24
------------	------	--	--	------------	--	------------	------------	------

## FIXED INCOME

### ARGENTINE PESO

Exchange Rate: 28.925000

ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				32.2282	21 Jun 2020		
	8,100,000.000	Local	102.241231	8,281,539.68	102.117930	8,271,552.33	-9,987.35	100.00
		Base	6.242884	505,673.59	3.530438	285,965.51	-219,708.08	0.11

### ARGENTINE PESO Total

8,100,000.000	Local			8,281,539.68		8,271,552.33	-9,987.35	100.00
	Base			505,673.59		285,965.51	-219,708.08	0.11

### US DOLLAR

Exchange Rate: 1.000000

00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.75	15 May 2023		
	140,000.000	Local	108.493650	151,891.11	110.444300	154,622.02	2,730.91	0.06
		Base	108.493650	151,891.11	110.444300	154,622.02	2,730.91	0.06

00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
	110,000.000	Local	101.529055	111,681.96	99.537087	109,490.80	-2,191.16	0.04
		Base	101.529055	111,681.96	99.537087	109,490.80	-2,191.16	0.04

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	30,000.000	Local	91.974100	27,592.23	84.713705	25,414.11	-2,178.12	0.01
		Base	91.974100	27,592.23	84.713705	25,414.11	-2,178.12	0.01

00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.8	15 Jun 2044		
	330,000.000	Local	98.854470	326,219.75	90.737370	299,433.32	-26,786.43	0.12
		Base	98.854470	326,219.75	90.737370	299,433.32	-26,786.43	0.12

00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
	290,000.000	Local	100.743128	292,155.07	92.494412	268,233.79	-23,921.28	0.11
		Base	100.743128	292,155.07	92.494412	268,233.79	-23,921.28	0.11

00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.15	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		97.610300	19,522.06	94.721565	18,944.31	-577.75	0.01
		Base		97.610300	19,522.06	94.721565	18,944.31	-577.75	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	1,640,000.000	Local		97.564507	1,600,057.91	86.208941	1,413,826.63	-186,231.28	0.57
		Base		97.564507	1,600,057.91	86.208941	1,413,826.63	-186,231.28	0.56
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	350,000.000	Local		105.092334	367,823.17	105.319644	368,618.75	795.58	0.15
		Base		105.092334	367,823.17	105.319644	368,618.75	795.58	0.15
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	420,000.000	Local		107.945586	453,371.46	107.652882	452,142.10	-1,229.36	0.18
		Base		107.945586	453,371.46	107.652882	452,142.10	-1,229.36	0.18
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	270,000.000	Local		101.564348	274,223.74	98.917146	267,076.29	-7,147.45	0.11
		Base		101.564348	274,223.74	98.917146	267,076.29	-7,147.45	0.11
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875	23 Apr 2030		
	400,000.000	Local		99.955535	399,822.14	99.750000	399,000.00	-822.14	0.16
		Base		99.955535	399,822.14	99.750000	399,000.00	-822.14	0.16
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	770,000.000	Local		103.025925	793,299.62	94.615338	728,538.10	-64,761.52	0.29
		Base		103.025925	793,299.62	94.615338	728,538.10	-64,761.52	0.29
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	521,000.000	Local		98.938083	515,467.41	96.262572	501,528.00	-13,939.41	0.20
		Base		98.938083	515,467.41	96.262572	501,528.00	-13,939.41	0.20
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.5	15 Jan 2025		
	300,000.000	Local		98.895533	296,686.60	93.808702	281,426.11	-15,260.49	0.11
		Base		98.895533	296,686.60	93.808702	281,426.11	-15,260.49	0.11
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875	15 Aug 2047		
	513,000.000	Local		98.377041	504,674.22	89.464675	458,953.78	-45,720.44	0.18
		Base		98.377041	504,674.22	89.464675	458,953.78	-45,720.44	0.18
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263	15 Sep 2032		

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		100.000000	120,000.00	102.873000	123,447.60	3,447.60	0.05
		Base		100.000000	120,000.00	102.873000	123,447.60	3,447.60	0.05
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	105.459000	210,918.00	10,918.00	0.08
		Base		100.000000	200,000.00	105.459000	210,918.00	10,918.00	0.08
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.0	30 Sep 2026		
	200,000.000	Local		101.440080	202,880.16	106.500000	213,000.00	10,119.84	0.09
		Base		101.440080	202,880.16	106.500000	213,000.00	10,119.84	0.09
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.317736	99,349.51	111.500000	122,650.00	23,300.49	0.05
		Base		90.317736	99,349.51	111.500000	122,650.00	23,300.49	0.05
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local		103.126580	103,126.58	93.295930	93,295.93	-9,830.65	0.04
		Base		103.126580	103,126.58	93.295930	93,295.93	-9,830.65	0.04
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		
	490,000.000	Local		98.614488	483,210.99	87.867492	430,550.71	-52,660.28	0.17
		Base		98.614488	483,210.99	87.867492	430,550.71	-52,660.28	0.17
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875	22 Aug 2037		
	440,000.000	Local		101.933927	448,509.28	97.611314	429,489.78	-19,019.50	0.17
		Base		101.933927	448,509.28	97.611314	429,489.78	-19,019.50	0.17
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.05	22 Aug 2047		
	360,000.000	Local		99.272056	357,379.40	97.960478	352,657.72	-4,721.68	0.14
		Base		99.272056	357,379.40	97.960478	352,657.72	-4,721.68	0.14
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		115.368714	161,516.20	121.581311	170,213.84	8,697.64	0.07
		Base		115.368714	161,516.20	121.581311	170,213.84	8,697.64	0.07
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375	01 Mar 2035		
	200,000.000	Local		127.731660	255,463.32	118.108442	236,216.88	-19,246.44	0.09
		Base		127.731660	255,463.32	118.108442	236,216.88	-19,246.44	0.09
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		91.857662	119,414.96	115.431433	150,060.86	30,645.90	0.06
		Base		91.857662	119,414.96	115.431433	150,060.86	30,645.90	0.06
02666TAA5	AMERICAN HOMES 4 RENT COMPANY GUAR 02/28 4.25					4.25	15 Feb 2028		
	280,000.000	Local		99.460054	278,488.15	95.766806	268,147.06	-10,341.09	0.11
		Base		99.460054	278,488.15	95.766806	268,147.06	-10,341.09	0.11
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local		82.636216	103,295.27	103.000000	128,750.00	25,454.73	0.05
		Base		82.636216	103,295.27	103.000000	128,750.00	25,454.73	0.05
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	80,000.000	Local		103.266100	82,612.88	93.123291	74,498.63	-8,114.25	0.03
		Base		103.266100	82,612.88	93.123291	74,498.63	-8,114.25	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.75	01 Apr 2048		
	530,000.000	Local		99.694819	528,382.54	96.386913	510,850.64	-17,531.90	0.20
		Base		99.694819	528,382.54	96.386913	510,850.64	-17,531.90	0.20
03073EAP0	AMERISOURCEBERGEN CORP SR UNSECURED 12/27 3.45					3.45	15 Dec 2027		
	10,000.000	Local		99.766900	9,976.69	92.125414	9,212.54	-764.15	0.00
		Base		99.766900	9,976.69	92.125414	9,212.54	-764.15	0.00
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3					4.3	15 Dec 2047		
	80,000.000	Local		99.518638	79,614.91	88.515361	70,812.29	-8,802.62	0.03
		Base		99.518638	79,614.91	88.515361	70,812.29	-8,802.62	0.03
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	160,000.000	Local		97.881225	156,609.96	95.307297	152,491.68	-4,118.28	0.06
		Base		97.881225	156,609.96	95.307297	152,491.68	-4,118.28	0.06
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663	15 Jun 2051		
	237,000.000	Local		104.310578	247,216.07	98.879275	234,343.88	-12,872.19	0.09
		Base		104.310578	247,216.07	98.879275	234,343.88	-12,872.19	0.09
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.2	15 Mar 2040		
	200,000.000	Local		112.686610	225,373.22	112.665712	225,331.42	-41.80	0.09
		Base		112.686610	225,373.22	112.665712	225,331.42	-41.80	0.09
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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 119.464620	418,126.17	115.565560	404,479.46	-13,646.71	0.16
			Base 119.464620	418,126.17	115.565560	404,479.46	-13,646.71	0.16
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.95	15 Jun 2039		
		470,000.000	Local 131.729038	619,126.48	131.140602	616,360.83	-2,765.65	0.25
			Base 131.729038	619,126.48	131.140602	616,360.83	-2,765.65	0.25
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		410,000.000	Local 96.439407	395,401.57	93.124481	381,810.37	-13,591.20	0.15
			Base 96.439407	395,401.57	93.124481	381,810.37	-13,591.20	0.15
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		1,300,000.000	Local 118.445968	1,539,797.58	120.186227	1,562,420.95	22,623.37	0.62
			Base 118.445968	1,539,797.58	120.186227	1,562,420.95	22,623.37	0.62
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027		
		670,000.000	Local 101.013530	676,790.65	98.593326	660,575.28	-16,215.37	0.26
			Base 101.013530	676,790.65	98.593326	660,575.28	-16,215.37	0.26
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.0	11 Sep 2027		
		400,000.000	Local 99.647875	398,591.50	93.102185	372,408.74	-26,182.76	0.15
			Base 99.647875	398,591.50	93.102185	372,408.74	-26,182.76	0.15
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439	06 Oct 2048		
		937,000.000	Local 105.381561	987,425.23	96.232727	901,700.65	-85,724.58	0.36
			Base 105.381561	987,425.23	96.232727	901,700.65	-85,724.58	0.36
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375	15 Apr 2038		
		360,000.000	Local 98.566031	354,837.71	97.080434	349,489.56	-5,348.15	0.14
			Base 98.566031	354,837.71	97.080434	349,489.56	-5,348.15	0.14
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.6	15 Apr 2048		
		370,000.000	Local 99.436159	367,913.79	98.525434	364,544.11	-3,369.68	0.15
			Base 99.436159	367,913.79	98.525434	364,544.11	-3,369.68	0.15
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7				4.7	01 Feb 2036		
		190,000.000	Local 105.184321	199,850.21	101.354687	192,573.91	-7,276.30	0.08
			Base 105.184321	199,850.21	101.354687	192,573.91	-7,276.30	0.08
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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,950,000.000	Local		105.868938	2,064,444.30	102.837833	2,005,337.74	-59,106.56	0.80
		Base		105.868938	2,064,444.30	102.837833	2,005,337.74	-59,106.56	0.80
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375	01 Dec 2047		
	820,000.000	Local		101.240209	830,169.71	92.281977	756,712.21	-73,457.50	0.30
		Base		101.240209	830,169.71	92.281977	756,712.21	-73,457.50	0.30
036752AG8	ANTHEM INC SR UNSECURED 03/28 4.101					4.101	01 Mar 2028		
	200,000.000	Local		100.000000	200,000.00	97.823519	195,647.04	-4,352.96	0.08
		Base		100.000000	200,000.00	97.823519	195,647.04	-4,352.96	0.08
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.55	01 Mar 2048		
	740,000.000	Local		99.619486	737,184.20	95.260281	704,926.08	-32,258.12	0.28
		Base		99.619486	737,184.20	95.260281	704,926.08	-32,258.12	0.28
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local		116.729760	58,364.88	109.031060	54,515.53	-3,849.35	0.02
		Base		116.729760	58,364.88	109.031060	54,515.53	-3,849.35	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	390,000.000	Local		102.380267	399,283.04	98.392427	383,730.47	-15,552.57	0.15
		Base		102.380267	399,283.04	98.392427	383,730.47	-15,552.57	0.15
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local		97.415779	136,382.09	99.290488	139,006.68	2,624.59	0.06
		Base		97.415779	136,382.09	99.290488	139,006.68	2,624.59	0.06
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	530,000.000	Local		100.702302	533,722.20	95.040688	503,715.65	-30,006.55	0.20
		Base		100.702302	533,722.20	95.040688	503,715.65	-30,006.55	0.20
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	770,000.000	Local		96.625081	744,013.12	88.409954	680,756.65	-63,256.47	0.27
		Base		96.625081	744,013.12	88.409954	680,756.65	-63,256.47	0.27
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.45	09 Feb 2045		
	420,000.000	Local		93.225519	391,547.18	89.372462	375,364.34	-16,182.84	0.15
		Base		93.225519	391,547.18	89.372462	375,364.34	-16,182.84	0.15
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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	610,000.000	Local		100.942667	615,750.27	94.319969	575,351.81	-40,398.46	0.23
		Base		100.942667	615,750.27	94.319969	575,351.81	-40,398.46	0.23
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	1,180,000.000	Local		103.395794	1,220,070.37	80.700000	952,260.00	-267,810.37	0.38
		Base		103.395794	1,220,070.37	80.700000	952,260.00	-267,810.37	0.38
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875	26 Jan 2027		
	40,000.000	Local		99.205325	39,682.13	88.000000	35,200.00	-4,482.13	0.01
		Base		99.205325	39,682.13	88.000000	35,200.00	-4,482.13	0.01
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875	11 Jan 2028		
	1,360,000.000	Local		95.467608	1,298,359.47	81.250000	1,105,000.00	-193,359.47	0.44
		Base		95.467608	1,298,359.47	81.250000	1,105,000.00	-193,359.47	0.44
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	150,000.000	Local		99.064587	148,596.88	74.851000	112,276.50	-36,320.38	0.04
		Base		99.064587	148,596.88	74.851000	112,276.50	-36,320.38	0.04
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local		107.420333	3,222.61	97.595670	2,927.87	-294.74	0.00
		Base		107.420333	3,222.61	97.595670	2,927.87	-294.74	0.00
05526DBC8	BAT CAPITAL CORP COMPANY GUAR 144A 08/37 4.39					4.39	15 Aug 2037		
	140,000.000	Local		101.828021	142,559.23	93.814172	131,339.84	-11,219.39	0.05
		Base		101.828021	142,559.23	93.814172	131,339.84	-11,219.39	0.05
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54					4.54	15 Aug 2047		
	900,000.000	Local		99.318059	893,862.53	93.376753	840,390.78	-53,471.75	0.34
		Base		99.318059	893,862.53	93.376753	840,390.78	-53,471.75	0.34
05533UAF5	BBVA BANCOMER SA TEXAS SUBORDINATED 144A 01/33 VAR					5.125	18 Jan 2033		
	1,200,000.000	Local		98.511645	1,182,139.74	88.625000	1,063,500.00	-118,639.74	0.43
		Base		98.511645	1,182,139.74	88.625000	1,063,500.00	-118,639.74	0.42
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	800,000.000	Local		106.863395	854,907.16	108.450000	867,600.00	12,692.84	0.35
		Base		106.863395	854,907.16	108.450000	867,600.00	12,692.84	0.35
05565QDH8	BP CAPITAL MARKETS PLC COMPANY GUAR 11/28 3.723					3.723	28 Nov 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		170,000.000	Local 102.196741	173,734.46	99.747281	169,570.38	-4,164.08	0.07
			Base 102.196741	173,734.46	99.747281	169,570.38	-4,164.08	0.07
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024		
		730,000.000	Local 105.215837	768,075.61	101.391256	740,156.17	-27,919.44	0.30
			Base 105.215837	768,075.61	101.391256	740,156.17	-27,919.44	0.30
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625	13 Mar 2027		
		940,000.000	Local 102.101057	959,749.94	98.152846	922,636.75	-37,113.19	0.37
			Base 102.101057	959,749.94	98.152846	922,636.75	-37,113.19	0.37
05946KAF8	BANCO BILBAO VIZCAYA ARG JR SUBORDINA 12/99 VAR				6.125	31 Dec 2099		
		400,000.000	Local 100.000000	400,000.00	88.250000	353,000.00	-47,000.00	0.14
			Base 100.000000	400,000.00	88.250000	353,000.00	-47,000.00	0.14
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625	31 Dec 2099		
		900,000.000	Local 106.094640	954,851.76	98.750000	888,750.00	-66,101.76	0.36
			Base 106.094640	954,851.76	98.750000	888,750.00	-66,101.76	0.35
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8				3.8	23 Feb 2028		
		400,000.000	Local 99.659950	398,639.80	91.338237	365,352.95	-33,286.85	0.15
			Base 99.659950	398,639.80	91.338237	365,352.95	-33,286.85	0.15
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379	12 Apr 2028		
		800,000.000	Local 100.130615	801,044.92	95.612661	764,901.29	-36,143.63	0.31
			Base 100.130615	801,044.92	95.612661	764,901.29	-36,143.63	0.31
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
		800,000.000	Local 107.990264	863,922.11	105.919008	847,352.06	-16,570.05	0.34
			Base 107.990264	863,922.11	105.919008	847,352.06	-16,570.05	0.34
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
		110,000.000	Local 100.969164	111,066.08	100.521917	110,574.11	-491.97	0.04
			Base 100.969164	111,066.08	100.521917	110,574.11	-491.97	0.04
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.25	22 Oct 2026		
		390,000.000	Local 103.143546	402,259.83	98.816251	385,383.38	-16,876.45	0.15
			Base 103.143546	402,259.83	98.816251	385,383.38	-16,876.45	0.15
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 99.104293	148,656.44	98.715244	148,072.87	-583.57	0.06
			Base 99.104293	148,656.44	98.715244	148,072.87	-583.57	0.06
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443	20 Jan 2048		
		650,000.000	Local 103.044058	669,786.38	97.629444	634,591.39	-35,194.99	0.25
			Base 103.044058	669,786.38	97.629444	634,591.39	-35,194.99	0.25
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593	21 Jul 2028		
		990,000.000	Local 100.198888	991,968.99	95.473684	945,189.47	-46,779.52	0.38
			Base 100.198888	991,968.99	95.473684	945,189.47	-46,779.52	0.38
06738EAW5	BARCLAYS PLC SUBORDINATED 05/28 4.836				4.836	09 May 2028		
		370,000.000	Local 102.630876	379,734.24	94.441881	349,434.96	-30,299.28	0.14
			Base 102.630876	379,734.24	94.441881	349,434.96	-30,299.28	0.14
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972	16 May 2029		
		630,000.000	Local 100.348198	632,193.65	99.071647	624,151.38	-8,042.27	0.25
			Base 100.348198	632,193.65	99.071647	624,151.38	-8,042.27	0.25
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625	21 Nov 2022		
		250,000.000	Local 112.004856	280,012.14	107.650000	269,125.00	-10,887.14	0.11
			Base 112.004856	280,012.14	107.650000	269,125.00	-10,887.14	0.11
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.25	01 Apr 2042		
		10,000.000	Local 96.075000	9,607.50	104.585000	10,458.50	851.00	0.00
			Base 96.075000	9,607.50	104.585000	10,458.50	851.00	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.75	01 May 2043		
		470,000.000	Local 117.886202	554,065.15	111.391902	523,541.94	-30,523.21	0.21
			Base 117.886202	554,065.15	111.391902	523,541.94	-30,523.21	0.21
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.95	15 Oct 2039		
		370,000.000	Local 115.706351	428,113.50	111.620642	412,996.38	-15,117.12	0.17
			Base 115.706351	428,113.50	111.620642	412,996.38	-15,117.12	0.16
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259				5.259	15 Nov 2046		
		120,000.000	Local 104.846617	125,815.94	114.755960	137,707.15	11,891.21	0.06
			Base 104.846617	125,815.94	114.755960	137,707.15	11,891.21	0.06
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		470,000.000	Local 103.996026	488,781.32	96.927798	455,560.65	-33,220.67	0.18
			Base 103.996026	488,781.32	96.927798	455,560.65	-33,220.67	0.18
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
		40,000.000	Local 109.226350	43,690.54	98.152039	39,260.82	-4,429.72	0.02
			Base 109.226350	43,690.54	98.152039	39,260.82	-4,429.72	0.02
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669	06 Jun 2047		
		380,000.000	Local 101.885189	387,163.72	96.642128	367,240.09	-19,923.63	0.15
			Base 101.885189	387,163.72	96.642128	367,240.09	-19,923.63	0.15
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.0	15 Jun 2044		
		110,000.000	Local 98.664664	108,531.13	105.509597	116,060.56	7,529.43	0.05
			Base 98.664664	108,531.13	105.509597	116,060.56	7,529.43	0.05
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125	15 Feb 2033		
		70,000.000	Local 103.401971	72,381.38	125.360279	87,752.20	15,370.82	0.04
			Base 103.401971	72,381.38	125.360279	87,752.20	15,370.82	0.04
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875	15 Mar 2039		
		200,000.000	Local 146.844640	293,689.28	139.049522	278,099.04	-15,590.24	0.11
			Base 146.844640	293,689.28	139.049522	278,099.04	-15,590.24	0.11
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875	15 Feb 2040		
		50,000.000	Local 122.294680	61,147.34	126.064136	63,032.07	1,884.73	0.03
			Base 122.294680	61,147.34	126.064136	63,032.07	1,884.73	0.03
10922NAF0	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7				4.7	22 Jun 2047		
		1,060,000.000	Local 99.724353	1,057,078.14	82.413415	873,582.20	-183,495.94	0.35
			Base 99.724353	1,057,078.14	82.413415	873,582.20	-183,495.94	0.35
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625	15 Dec 2030		
		450,000.000	Local 145.293929	653,822.68	142.869000	642,910.50	-10,912.18	0.26
			Base 145.293929	653,822.68	142.869000	642,910.50	-10,912.18	0.26
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.95	15 Sep 2041		
		300,000.000	Local 103.377787	310,133.36	107.447291	322,341.87	12,208.51	0.13
			Base 103.377787	310,133.36	107.447291	322,341.87	12,208.51	0.13
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.55	01 Sep 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 99.504500	29,851.35	103.943900	31,183.17	1,331.82	0.01
			Base 99.504500	29,851.35	103.943900	31,183.17	1,331.82	0.01
12201PAN6	BURLINGTON RESOURCES FIN COMPANY GUAR 12/31 7.4				7.4	01 Dec 2031		
		40,000.000	Local 138.145300	55,258.12	129.530517	51,812.21	-3,445.91	0.02
			Base 138.145300	55,258.12	129.530517	51,812.21	-3,445.91	0.02
125509BW8	CIGNA CORP SR UNSECURED 10/47 3.875				3.875	15 Oct 2047		
		250,000.000	Local 99.839332	249,598.33	85.066125	212,665.31	-36,933.02	0.09
			Base 99.839332	249,598.33	85.066125	212,665.31	-36,933.02	0.08
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15				4.15	15 Jun 2048		
		220,000.000	Local 99.541236	218,990.72	101.149288	222,528.43	3,537.71	0.09
			Base 99.541236	218,990.72	101.149288	222,528.43	3,537.71	0.09
12572QAJ4	CME GROUP INC SR UNSECURED 06/28 3.75				3.75	15 Jun 2028		
		90,000.000	Local 99.984044	89,985.64	100.788822	90,709.94	724.30	0.04
			Base 99.984044	89,985.64	100.788822	90,709.94	724.30	0.04
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.3	05 Dec 2043		
		210,000.000	Local 103.975314	218,348.16	104.495521	219,440.59	1,092.43	0.09
			Base 103.975314	218,348.16	104.495521	219,440.59	1,092.43	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		520,000.000	Local 108.288106	563,098.15	101.328023	526,905.72	-36,192.43	0.21
			Base 108.288106	563,098.15	101.328023	526,905.72	-36,192.43	0.21
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.78	25 Mar 2038		
		820,000.000	Local 98.520610	807,869.00	98.357155	806,528.67	-1,340.33	0.32
			Base 98.520610	807,869.00	98.357155	806,528.67	-1,340.33	0.32
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.05	25 Mar 2048		
		2,420,000.000	Local 99.960943	2,419,054.83	101.769617	2,462,824.73	43,769.90	0.98
			Base 99.960943	2,419,054.83	101.769617	2,462,824.73	43,769.90	0.98
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.7	01 Nov 2111		
		150,000.000	Local 99.086680	148,630.02	106.026534	159,039.80	10,409.78	0.06
			Base 99.086680	148,630.02	106.026534	159,039.80	10,409.78	0.06
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.5	01 Apr 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		148.070966	740,354.83	140.449000	702,245.00	-38,109.83	0.28
		Base		148.070966	740,354.83	140.449000	702,245.00	-38,109.83	0.28
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	1,295,000.000	Local		148.786954	1,926,791.05	147.464000	1,909,658.80	-17,132.25	0.76
		Base		148.786954	1,926,791.05	147.464000	1,909,658.80	-17,132.25	0.76
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		108.596941	238,913.27	141.680000	311,696.00	72,782.73	0.12
		Base		108.596941	238,913.27	141.680000	311,696.00	72,782.73	0.12
14149YBM9	CARDINAL HEALTH INC SR UNSECURED 06/47 4.368					4.368	15 Jun 2047		
	100,000.000	Local		99.851390	99,851.39	87.712278	87,712.28	-12,139.11	0.04
		Base		99.851390	99,851.39	87.712278	87,712.28	-12,139.11	0.04
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625	30 Mar 2043		
	600,000.000	Local		111.507780	669,046.68	103.123677	618,742.06	-50,304.62	0.25
		Base		111.507780	669,046.68	103.123677	618,742.06	-50,304.62	0.25
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.1	15 Mar 2043		
	260,000.000	Local		107.388358	279,209.73	100.192496	260,500.49	-18,709.24	0.10
		Base		107.388358	279,209.73	100.192496	260,500.49	-18,709.24	0.10
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	440,000.000	Local		96.820700	426,011.08	94.628141	416,363.82	-9,647.26	0.17
		Base		96.820700	426,011.08	94.628141	416,363.82	-9,647.26	0.17
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.806733	88,926.06	92.822643	83,540.38	-5,385.68	0.03
		Base		98.806733	88,926.06	92.822643	83,540.38	-5,385.68	0.03
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	400,000.000	Local		107.994673	431,978.69	97.919221	391,676.88	-40,301.81	0.16
		Base		107.994673	431,978.69	97.919221	391,676.88	-40,301.81	0.16
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35					4.35	15 Nov 2047		
	70,000.000	Local		88.813243	62,169.27	88.065833	61,646.08	-523.19	0.02
		Base		88.813243	62,169.27	88.065833	61,646.08	-523.19	0.02
15135UAF6	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75					6.75	15 Nov 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		140,000.000	Local 119.900886	167,861.24	109.815918	153,742.29	-14,118.95	0.06
			Base 119.900886	167,861.24	109.815918	153,742.29	-14,118.95	0.06
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45				4.45	15 Sep 2042		
		70,000.000	Local 99.796571	69,857.60	85.291352	59,703.95	-10,153.65	0.02
			Base 99.796571	69,857.60	85.291352	59,703.95	-10,153.65	0.02
15135UAP4	CENOVUS ENERGY INC SR UNSECURED 06/37 5.25				5.25	15 Jun 2037		
		310,000.000	Local 98.787387	306,240.90	98.777341	306,209.76	-31.14	0.12
			Base 98.787387	306,240.90	98.777341	306,209.76	-31.14	0.12
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.5	01 Apr 2044		
		260,000.000	Local 103.922488	270,198.47	108.319438	281,630.54	11,432.07	0.11
			Base 103.922488	270,198.47	108.319438	281,630.54	11,432.07	0.11
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384	23 Oct 2035		
		80,000.000	Local 116.960200	93,568.16	104.500674	83,600.54	-9,967.62	0.03
			Base 116.960200	93,568.16	104.500674	83,600.54	-9,967.62	0.03
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375	01 May 2047		
		1,790,000.000	Local 103.778738	1,857,639.41	90.809789	1,625,495.22	-232,144.19	0.65
			Base 103.778738	1,857,639.41	90.809789	1,625,495.22	-232,144.19	0.65
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375	01 Apr 2038		
		100,000.000	Local 99.212070	99,212.07	94.464774	94,464.77	-4,747.30	0.04
			Base 99.212070	99,212.07	94.464774	94,464.77	-4,747.30	0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.75	01 Apr 2048		
		1,900,000.000	Local 99.670256	1,893,734.86	96.811859	1,839,425.32	-54,309.54	0.74
			Base 99.670256	1,893,734.86	96.811859	1,839,425.32	-54,309.54	0.73
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314	01 Jan 2044		
		480,000.000	Local 105.378015	505,814.47	102.017000	489,681.60	-16,132.87	0.20
			Base 105.378015	505,814.47	102.017000	489,681.60	-16,132.87	0.20
16772PAQ9	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2				6.2	01 Dec 2040		
		220,000.000	Local 129.375973	284,627.14	123.646000	272,021.20	-12,605.94	0.11
			Base 129.375973	284,627.14	123.646000	272,021.20	-12,605.94	0.11
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032		

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	410,000.000	Local		122.067422	500,476.43	117.822395	483,071.82	-17,404.61	0.19
		Base		122.067422	500,476.43	117.822395	483,071.82	-17,404.61	0.19
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	212,000.000	Local		93.277406	197,748.10	113.273123	240,139.02	42,390.92	0.10
		Base		93.277406	197,748.10	113.273123	240,139.02	42,390.92	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	750,000.000	Local		151.966613	1,139,749.60	140.662562	1,054,969.22	-84,780.38	0.42
		Base		151.966613	1,139,749.60	140.662562	1,054,969.22	-84,780.38	0.42
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	260,000.000	Local		104.847496	272,603.49	106.169981	276,041.95	3,438.46	0.11
		Base		104.847496	272,603.49	106.169981	276,041.95	3,438.46	0.11
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	1,060,000.000	Local		102.423065	1,085,684.49	98.363198	1,042,649.90	-43,034.59	0.42
		Base		102.423065	1,085,684.49	98.363198	1,042,649.90	-43,034.59	0.42
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	70,000.000	Local		99.840114	69,888.08	99.856361	69,899.45	11.37	0.03
		Base		99.840114	69,888.08	99.856361	69,899.45	11.37	0.03
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125	25 Jul 2028		
	460,000.000	Local		101.035209	464,761.96	95.738846	440,398.69	-24,363.27	0.18
		Base		101.035209	464,761.96	95.738846	440,398.69	-24,363.27	0.18
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625	01 Dec 2036		
	450,000.000	Local		118.579776	533,608.99	133.365968	600,146.86	66,537.87	0.24
		Base		118.579776	533,608.99	133.365968	600,146.86	66,537.87	0.24
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623	15 Nov 2043		
	390,000.000	Local		115.756331	451,449.69	121.091924	472,258.50	20,808.81	0.19
		Base		115.756331	451,449.69	121.091924	472,258.50	20,808.81	0.19
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	106.328875	31,898.66	1,898.66	0.01
		Base		100.000000	30,000.00	106.328875	31,898.66	1,898.66	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		119.095524	940,854.64	112.000000	884,800.00	-56,054.64	0.35
		Base		119.095524	940,854.64	112.000000	884,800.00	-56,054.64	0.35
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A					5.6227	08 Apr 2031		
	310,000.000	Local		100.000000	310,000.00	100.000500	310,001.55	1.55	0.12
Original Face:	310,000.000	Base		100.000000	310,000.00	100.000500	310,001.55	1.55	0.12
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	110,000.000	Local		132.610073	145,871.08	124.264744	136,691.22	-9,179.86	0.05
		Base		132.610073	145,871.08	124.264744	136,691.22	-9,179.86	0.05
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	119,000.000	Local		110.613563	131,630.14	118.509854	141,026.73	9,396.59	0.06
		Base		110.613563	131,630.14	118.509854	141,026.73	9,396.59	0.06
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042		
	250,000.000	Local		108.264728	270,661.82	97.289253	243,223.13	-27,438.69	0.10
		Base		108.264728	270,661.82	97.289253	243,223.13	-27,438.69	0.10
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969	01 Nov 2047		
	300,000.000	Local		87.019400	261,058.20	88.085914	264,257.74	3,199.54	0.11
		Base		87.019400	261,058.20	88.085914	264,257.74	3,199.54	0.11
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999	01 Nov 2049		
	273,000.000	Local		100.037264	273,101.73	87.894949	239,953.21	-33,148.52	0.10
		Base		100.037264	273,101.73	87.894949	239,953.21	-33,148.52	0.10
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049	01 Nov 2052		
	686,000.000	Local		99.451525	682,237.46	87.223687	598,354.49	-83,882.97	0.24
		Base		99.451525	682,237.46	87.223687	598,354.49	-83,882.97	0.24
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.0	01 Mar 2048		
	610,000.000	Local		87.500630	533,753.84	88.101591	537,419.71	3,665.87	0.21
		Base		87.500630	533,753.84	88.101591	537,419.71	3,665.87	0.21
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.0	01 Mar 2048		
	530,000.000	Local		99.981087	529,899.76	97.819996	518,445.98	-11,453.78	0.21
		Base		99.981087	529,899.76	97.819996	518,445.98	-11,453.78	0.21
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.85	15 Aug 2048		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		99.689125	319,005.20	101.224444	323,918.22	4,913.02	0.13
		Base		99.689125	319,005.20	101.224444	323,918.22	4,913.02	0.13
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044		
	40,000.000	Local		100.000000	40,000.00	103.396900	41,358.76	1,358.76	0.02
		Base		100.000000	40,000.00	103.396900	41,358.76	1,358.76	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	220,000.000	Local		112.589086	247,695.99	123.235539	271,118.19	23,422.20	0.11
		Base		112.589086	247,695.99	123.235539	271,118.19	23,422.20	0.11
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	410,000.000	Local		132.831027	544,607.21	127.712300	523,620.43	-20,986.78	0.21
		Base		132.831027	544,607.21	127.712300	523,620.43	-20,986.78	0.21
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	250,000.000	Local		97.379060	243,447.65	97.938202	244,845.51	1,397.86	0.10
		Base		97.379060	243,447.65	97.938202	244,845.51	1,397.86	0.10
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375	15 Jan 2028		
	360,000.000	Local		100.000000	360,000.00	99.413954	357,890.23	-2,109.77	0.14
		Base		100.000000	360,000.00	99.413954	357,890.23	-2,109.77	0.14
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.25	04 Aug 2045		
	730,000.000	Local		112.135230	818,587.18	104.349698	761,752.80	-56,834.38	0.30
		Base		112.135230	818,587.18	104.349698	761,752.80	-56,834.38	0.30
221602AC9	REPUBLIC OF COSTA RICA SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local		100.243580	200,487.16	97.500000	195,000.00	-5,487.16	0.08
		Base		100.243580	200,487.16	97.500000	195,000.00	-5,487.16	0.08
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	490,000.000	Local		116.131088	569,042.33	105.875000	518,787.50	-50,254.83	0.21
		Base		116.131088	569,042.33	105.875000	518,787.50	-50,254.83	0.21
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.0	10 Jan 2033		
	370,000.000	Local		99.395522	367,763.43	91.280913	337,739.38	-30,024.05	0.14
		Base		99.395522	367,763.43	91.280913	337,739.38	-30,024.05	0.13
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.55	17 Apr 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		250,000.000	Local 102.842384	257,105.96	99.992174	249,980.44	-7,125.52	0.10
			Base 102.842384	257,105.96	99.992174	249,980.44	-7,125.52	0.10
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR				6.25	29 Dec 2049		
		700,000.000	Local 104.333784	730,336.49	97.760800	684,325.60	-46,010.89	0.27
			Base 104.333784	730,336.49	97.760800	684,325.60	-46,010.89	0.27
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75				3.75	15 Aug 2047		
		250,000.000	Local 99.946880	249,867.20	94.408190	236,020.48	-13,846.72	0.09
			Base 99.946880	249,867.20	94.408190	236,020.48	-13,846.72	0.09
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875				7.875	31 Jan 2020		
		80,000.000	Local 99.997250	79,997.80	106.696931	85,357.54	5,359.74	0.03
			Base 99.997250	79,997.80	106.696931	85,357.54	5,359.74	0.03
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.75	15 Jun 2030		
		80,000.000	Local 137.242750	109,794.20	132.521574	106,017.26	-3,776.94	0.04
			Base 137.242750	109,794.20	132.521574	106,017.26	-3,776.94	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
		690,000.000	Local 110.003380	759,023.32	107.867451	744,285.41	-14,737.91	0.30
			Base 110.003380	759,023.32	107.867451	744,285.41	-14,737.91	0.30
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.75	15 May 2042		
		90,000.000	Local 80.592467	72,533.22	97.626259	87,863.63	15,330.41	0.04
			Base 80.592467	72,533.22	97.626259	87,863.63	15,330.41	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
		390,000.000	Local 100.358910	391,399.75	101.728453	396,740.97	5,341.22	0.16
			Base 100.358910	391,399.75	101.728453	396,740.97	5,341.22	0.16
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35				8.35	15 Jul 2046		
		140,000.000	Local 119.165207	166,831.29	120.431883	168,604.64	1,773.35	0.07
			Base 119.165207	166,831.29	120.431883	168,604.64	1,773.35	0.07
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.95	15 Jun 2035		
		130,000.000	Local 114.041662	148,254.16	115.060000	149,578.00	1,323.84	0.06
			Base 114.041662	148,254.16	115.060000	149,578.00	1,323.84	0.06
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.9	01 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	110.111310	319,322.80	103.400000	299,860.00	-19,462.80	0.12	
		Base	110.111310	319,322.80	103.400000	299,860.00	-19,462.80	0.12	
25746UCC1	DOMINION ENERGY INC SR UNSECURED 12/44 4.7					4.7	01 Dec 2044		
	100,000.000	Local	108.508660	108,508.66	100.683248	100,683.25	-7,825.41	0.04	
		Base	108.508660	108,508.66	100.683248	100,683.25	-7,825.41	0.04	
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local	99.827280	149,740.92	100.116770	150,175.16	434.24	0.06	
		Base	99.827280	149,740.92	100.116770	150,175.16	434.24	0.06	
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	200,000.000	Local	98.634860	197,269.72	88.080874	176,161.75	-21,107.97	0.07	
		Base	98.634860	197,269.72	88.080874	176,161.75	-21,107.97	0.07	
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	540,000.000	Local	126.212072	681,545.19	125.635860	678,433.64	-3,111.55	0.27	
		Base	126.212072	681,545.19	125.635860	678,433.64	-3,111.55	0.27	
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local	99.260300	9,926.03	97.974547	9,797.45	-128.58	0.00	
		Base	99.260300	9,926.03	97.974547	9,797.45	-128.58	0.00	
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local	100.325342	190,618.15	103.551912	196,748.63	6,130.48	0.08	
		Base	100.325342	190,618.15	103.551912	196,748.63	6,130.48	0.08	
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local	83.894513	67,115.61	91.000000	72,800.00	5,684.39	0.03	
		Base	83.894513	67,115.61	91.000000	72,800.00	5,684.39	0.03	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	330,000.000	Local	100.558903	331,844.38	96.431466	318,223.84	-13,620.54	0.13	
		Base	100.558903	331,844.38	96.431466	318,223.84	-13,620.54	0.13	
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	7,000.000	Local	108.245000	7,577.15	117.601450	8,232.10	654.95	0.00	
		Base	108.245000	7,577.15	117.601450	8,232.10	654.95	0.00	
278865BA7	ECOLAB INC SR UNSECURED 12/47 3.95					3.95	01 Dec 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	55,000.000	Local		101.285636	55,707.10	95.608630	52,584.75	-3,122.35	0.02
		Base		101.285636	55,707.10	95.608630	52,584.75	-3,122.35	0.02
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	818,000.000	Local		97.563597	798,070.22	94.845000	775,832.10	-22,238.12	0.31
		Base		97.563597	798,070.22	94.845000	775,832.10	-22,238.12	0.31
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	930,000.000	Local		100.150111	931,396.03	102.600000	954,180.00	22,783.97	0.38
		Base		100.150111	931,396.03	102.600000	954,180.00	22,783.97	0.38
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125	11 Oct 2047		
	700,000.000	Local		99.125967	693,881.77	91.512600	640,588.20	-53,293.57	0.26
		Base		99.125967	693,881.77	91.512600	640,588.20	-53,293.57	0.26
29278NAE3	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/48 6					6.0	15 Jun 2048		
	560,000.000	Local		98.900873	553,844.89	99.988725	559,936.86	6,091.97	0.22
		Base		98.900873	553,844.89	99.988725	559,936.86	6,091.97	0.22
29278NAF0	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/28 4.95					4.95	15 Jun 2028		
	350,000.000	Local		99.819929	349,369.75	99.689458	348,913.10	-456.65	0.14
		Base		99.819929	349,369.75	99.689458	348,913.10	-456.65	0.14
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.342741	293,893.95	114.158672	331,060.15	37,166.20	0.13
		Base		101.342741	293,893.95	114.158672	331,060.15	37,166.20	0.13
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.55	15 Apr 2038		
	168,000.000	Local		140.953869	236,802.50	130.845885	219,821.09	-16,981.41	0.09
		Base		140.953869	236,802.50	130.845885	219,821.09	-16,981.41	0.09
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.358025	39,743.21	112.724808	45,089.92	5,346.71	0.02
		Base		99.358025	39,743.21	112.724808	45,089.92	5,346.71	0.02
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.25	15 Feb 2048		
	560,000.000	Local		99.865857	559,248.80	93.043197	521,041.90	-38,206.90	0.21
		Base		99.865857	559,248.80	93.043197	521,041.90	-38,206.90	0.21
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		780,000.000	Local 106.985818	834,489.38	115.722878	902,638.45	68,149.07	0.36
			Base 106.985818	834,489.38	115.722878	902,638.45	68,149.07	0.36
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.45	15 Apr 2046		
		260,000.000	Local 103.932408	270,224.26	97.154300	252,601.18	-17,623.08	0.10
			Base 103.932408	270,224.26	97.154300	252,601.18	-17,623.08	0.10
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
		140,000.000	Local 104.647064	146,505.89	101.784261	142,497.97	-4,007.92	0.06
			Base 104.647064	146,505.89	101.784261	142,497.97	-4,007.92	0.06
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25				5.25	12 May 2024		
		20,000.000	Local 100.662450	20,132.49	100.530000	20,106.00	-26.49	0.01
			Base 100.662450	20,132.49	100.530000	20,106.00	-26.49	0.01
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5				5.5	01 May 2025		
		400,000.000	Local 99.511758	398,047.03	97.500000	390,000.00	-8,047.03	0.16
			Base 99.511758	398,047.03	97.500000	390,000.00	-8,047.03	0.16
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7				7.0	15 Feb 2021		
		520,000.000	Local 100.252640	521,313.73	101.000000	525,200.00	3,886.27	0.21
			Base 100.252640	521,313.73	101.000000	525,200.00	3,886.27	0.21
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55				6.55	15 Oct 2035		
		750,000.000	Local 127.294232	954,706.74	116.763138	875,723.54	-78,983.20	0.35
			Base 127.294232	954,706.74	116.763138	875,723.54	-78,983.20	0.35
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031		
		1,682,000.000	Local 126.535322	2,128,324.12	129.605494	2,179,964.41	51,640.29	0.87
			Base 126.535322	2,128,324.12	129.605494	2,179,964.41	51,640.29	0.87
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.85	15 Jul 2047		
		780,000.000	Local 105.425727	822,320.67	102.247527	797,530.71	-24,789.96	0.32
			Base 105.425727	822,320.67	102.247527	797,530.71	-24,789.96	0.32
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.45	16 Jul 2031		
		270,000.000	Local 124.269185	335,526.80	117.504000	317,260.80	-18,266.00	0.13
			Base 124.269185	335,526.80	117.504000	317,260.80	-18,266.00	0.13
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		97.609767	234,263.44	86.431300	207,435.12	-26,828.32	0.08
		Base		97.609767	234,263.44	86.431300	207,435.12	-26,828.32	0.08
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	40,000.000	Local		85.283125	34,113.25	87.720000	35,088.00	974.75	0.01
		Base		85.283125	34,113.25	87.720000	35,088.00	974.75	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418	15 Nov 2035		
	657,000.000	Local		104.155493	684,301.59	96.877974	636,488.29	-47,813.30	0.25
		Base		104.155493	684,301.59	96.877974	636,488.29	-47,813.30	0.25
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	120,000.000	Local		100.753733	120,904.48	99.000000	118,800.00	-2,104.48	0.05
		Base		100.753733	120,904.48	99.000000	118,800.00	-2,104.48	0.05
361841AJ8	GLP CAPITAL LP / FIN II COMPANY GUAR 06/25 5.25					5.25	01 Jun 2025		
	120,000.000	Local		100.000000	120,000.00	100.000000	120,000.00	0.00	0.05
		Base		100.000000	120,000.00	100.000000	120,000.00	0.00	0.05
361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75					5.75	01 Jun 2028		
	150,000.000	Local		100.000000	150,000.00	100.750000	151,125.00	1,125.00	0.06
		Base		100.000000	150,000.00	100.750000	151,125.00	1,125.00	0.06
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	440,000.000	Local		110.173820	484,764.81	98.041369	431,382.02	-53,382.79	0.17
		Base		110.173820	484,764.81	98.041369	431,382.02	-53,382.79	0.17
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	597,000.000	Local		117.536229	701,691.29	117.034664	698,696.94	-2,994.35	0.28
		Base		117.536229	701,691.29	117.034664	698,696.94	-2,994.35	0.28
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	760,000.000	Local		124.854146	948,891.51	113.471904	862,386.47	-86,505.04	0.34
		Base		124.854146	948,891.51	113.471904	862,386.47	-86,505.04	0.34
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	2,351,000.000	Local		139.807011	3,286,862.83	126.634705	2,977,181.91	-309,680.92	1.19
		Base		139.807011	3,286,862.83	126.634705	2,977,181.91	-309,680.92	1.19
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 113.480873	419,879.23	108.232731	400,461.10	-19,418.13	0.16
			Base 113.480873	419,879.23	108.232731	400,461.10	-19,418.13	0.16
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.75	01 Apr 2046		
		590,000.000	Local 118.878749	701,384.62	110.784000	653,625.60	-47,759.02	0.26
			Base 118.878749	701,384.62	110.784000	653,625.60	-47,759.02	0.26
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627	16 Jun 2049		
		630,000.000	Local 100.000000	630,000.00	97.302000	613,002.60	-16,997.40	0.25
			Base 100.000000	630,000.00	97.302000	613,002.60	-16,997.40	0.24
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.65	01 Dec 2041		
		50,000.000	Local 99.786440	49,893.22	117.272329	58,636.16	8,742.94	0.02
			Base 99.786440	49,893.22	117.272329	58,636.16	8,742.94	0.02
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.8	01 Apr 2044		
		100,000.000	Local 99.817160	99,817.16	104.227266	104,227.27	4,410.11	0.04
			Base 99.817160	99,817.16	104.227266	104,227.27	4,410.11	0.04
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.5	01 Feb 2045		
		370,000.000	Local 106.015689	392,258.05	99.954199	369,830.54	-22,427.51	0.15
			Base 106.015689	392,258.05	99.954199	369,830.54	-22,427.51	0.15
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
		220,000.000	Local 104.225927	229,297.04	103.219294	227,082.45	-2,214.59	0.09
			Base 104.225927	229,297.04	103.219294	227,082.45	-2,214.59	0.09
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.0	01 Sep 2036		
		470,000.000	Local 102.855751	483,422.03	96.221766	452,242.30	-31,179.73	0.18
			Base 102.855751	483,422.03	96.221766	452,242.30	-31,179.73	0.18
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625				4.625	29 Apr 2024		
		30,000.000	Local 99.723700	29,917.11	100.541500	30,162.45	245.34	0.01
			Base 99.723700	29,917.11	100.541500	30,162.45	245.34	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.0	27 Mar 2027		
		130,000.000	Local 98.028146	127,436.59	94.392523	122,710.28	-4,726.31	0.05
			Base 98.028146	127,436.59	94.392523	122,710.28	-4,726.31	0.05
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875	27 Oct 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		270,000.000	Local 99.450315	268,515.85	92.407000	249,498.90	-19,016.95	0.10
			Base 99.450315	268,515.85	92.407000	249,498.90	-19,016.95	0.10
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.8	08 Jul 2044		
		350,000.000	Local 99.539526	348,388.34	99.218212	347,263.74	-1,124.60	0.14
			Base 99.539526	348,388.34	99.218212	347,263.74	-1,124.60	0.14
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		1,250,000.000	Local 112.716714	1,408,958.93	118.684181	1,483,552.26	74,593.33	0.59
			Base 112.716714	1,408,958.93	118.684181	1,483,552.26	74,593.33	0.59
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041		
		370,000.000	Local 99.383754	367,719.89	116.756068	431,997.45	64,277.56	0.17
			Base 99.383754	367,719.89	116.756068	431,997.45	64,277.56	0.17
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.75	21 Oct 2045		
		860,000.000	Local 108.611413	934,058.15	98.965854	851,106.34	-82,951.81	0.34
			Base 108.611413	934,058.15	98.965854	851,106.34	-82,951.81	0.34
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
		460,000.000	Local 99.688561	458,567.38	94.221459	433,418.71	-25,148.67	0.17
			Base 99.688561	458,567.38	94.221459	433,418.71	-25,148.67	0.17
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		860,000.000	Local 103.106335	886,714.48	99.522162	855,890.59	-30,823.89	0.34
			Base 103.106335	886,714.48	99.522162	855,890.59	-30,823.89	0.34
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	117.679000	70,607.40	10,607.40	0.03
			Base 100.000000	60,000.00	117.679000	70,607.40	10,607.40	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047		
		930,000.000	Local 101.729139	946,080.99	91.750000	853,275.00	-92,805.99	0.34
			Base 101.729139	946,080.99	91.750000	853,275.00	-92,805.99	0.34
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.5	15 Sep 2037		
		600,000.000	Local 128.774733	772,648.40	116.660159	699,960.95	-72,687.45	0.28
			Base 128.774733	772,648.40	116.660159	699,960.95	-72,687.45	0.28
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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		101.269789	577,237.80	97.079505	553,353.18	-23,884.62	0.22
		Base		101.269789	577,237.80	97.079505	553,353.18	-23,884.62	0.22
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 11/66 VAR					6.0	22 Nov 2066		
	530,000.000	Local		100.000000	530,000.00	92.750000	491,575.00	-38,425.00	0.20
		Base		100.000000	530,000.00	92.750000	491,575.00	-38,425.00	0.20
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	1,000,000.000	Local		101.116585	1,011,165.85	98.125000	981,250.00	-29,915.85	0.39
		Base		101.116585	1,011,165.85	98.125000	981,250.00	-29,915.85	0.39
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	510,000.000	Local		100.000000	510,000.00	96.000000	489,600.00	-20,400.00	0.20
		Base		100.000000	510,000.00	96.000000	489,600.00	-20,400.00	0.20
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	320,000.000	Local		100.000000	320,000.00	101.037400	323,319.68	3,319.68	0.13
		Base		100.000000	320,000.00	101.037400	323,319.68	3,319.68	0.13
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.75	01 Aug 2043		
	230,000.000	Local		99.806461	229,554.86	100.700731	231,611.68	2,056.82	0.09
		Base		99.806461	229,554.86	100.700731	231,611.68	2,056.82	0.09
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.85	15 Nov 2035		
	450,000.000	Local		106.616629	479,774.83	103.406284	465,328.28	-14,446.55	0.19
		Base		106.616629	479,774.83	103.406284	465,328.28	-14,446.55	0.19
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.0	15 Nov 2045		
	250,000.000	Local		107.197696	267,994.24	106.543780	266,359.45	-1,634.79	0.11
		Base		107.197696	267,994.24	106.543780	266,359.45	-1,634.79	0.11
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854	27 Apr 2035		
	640,000.000	Local		105.829894	677,311.32	102.046976	653,100.65	-24,210.67	0.26
		Base		105.829894	677,311.32	102.046976	653,100.65	-24,210.67	0.26
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	300,000.000	Local		108.858700	326,576.10	103.410684	310,232.05	-16,344.05	0.12
		Base		108.858700	326,576.10	103.410684	310,232.05	-16,344.05	0.12
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125	01 Aug 2039		



# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		90,000.000	Local 123.741400	111,367.26	121.365034	109,228.53	-2,138.73	0.04
			Base 123.741400	111,367.26	121.365034	109,228.53	-2,138.73	0.04
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045		
		120,000.000	Local 101.525892	121,831.07	102.246046	122,695.26	864.19	0.05
			Base 101.525892	121,831.07	102.246046	122,695.26	864.19	0.05
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.25	01 Apr 2046		
		220,000.000	Local 109.448832	240,787.43	100.600881	221,321.94	-19,465.49	0.09
			Base 109.448832	240,787.43	100.600881	221,321.94	-19,465.49	0.09
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		
		150,000.000	Local 101.221380	151,832.07	99.729783	149,594.67	-2,237.40	0.06
			Base 101.221380	151,832.07	99.729783	149,594.67	-2,237.40	0.06
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044		
		690,000.000	Local 109.809442	757,685.15	104.308959	719,731.82	-37,953.33	0.29
			Base 109.809442	757,685.15	104.308959	719,731.82	-37,953.33	0.29
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.8	15 Mar 2047		
		740,000.000	Local 107.701346	796,989.96	102.730434	760,205.21	-36,784.75	0.30
			Base 107.701346	796,989.96	102.730434	760,205.21	-36,784.75	0.30
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483	01 Dec 2027		
		270,000.000	Local 100.000000	270,000.00	93.980000	253,746.00	-16,254.00	0.10
			Base 100.000000	270,000.00	93.980000	253,746.00	-16,254.00	0.10
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.57	21 Dec 2065		
		240,000.000	Local 78.473550	188,336.52	93.500000	224,400.00	36,063.48	0.09
			Base 78.473550	188,336.52	93.500000	224,400.00	36,063.48	0.09
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.82	21 Dec 2065		
		110,000.000	Local 97.722809	107,495.09	92.500000	101,750.00	-5,745.09	0.04
			Base 97.722809	107,495.09	92.500000	101,750.00	-5,745.09	0.04
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.1	01 Jun 2033		
		330,000.000	Local 96.720148	319,176.49	94.636000	312,298.80	-6,877.69	0.12
			Base 96.720148	319,176.49	94.636000	312,298.80	-6,877.69	0.12
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.63	01 Feb 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		305,000.000	Local Base	102.738177 102.738177	313,351.44 313,351.44	105.961000 105.961000	323,181.05 323,181.05	9,829.61 9,829.61	0.13 0.13
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35	50,000.000	Local Base	117.654360 117.654360	58,827.18 58,827.18	111.661000 111.661000	55,830.50 55,830.50	-2,996.68 -2,996.68	0.02 0.02
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65	110,000.000	Local Base	103.552591 103.552591	113,907.85 113,907.85	96.546000 96.546000	106,200.60 106,200.60	-7,707.25 -7,707.25	0.04 0.04
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5	250,000.000	Local Base	99.595816 99.595816	248,989.54 248,989.54	92.347800 92.347800	230,869.50 230,869.50	-18,120.04 -18,120.04	0.09 0.09
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35	840,000.000	Local Base	99.398219 99.398219	834,945.04 834,945.04	89.648600 89.648600	753,048.24 753,048.24	-81,896.80 -81,896.80	0.30 0.30
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7	70,000.000	Local Base	110.580571 110.580571	77,406.40 77,406.40	109.934571 109.934571	76,954.20 76,954.20	-452.20 -452.20	0.03 0.03
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734	174,000.000	Local Base	100.489621 100.489621	174,851.94 174,851.94	94.214175 94.214175	163,932.66 163,932.66	-10,919.28 -10,919.28	0.07 0.07
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625	250,000.000	Local Base	114.731792 114.731792	286,829.48 286,829.48	114.726421 114.726421	286,816.05 286,816.05	-13.43 -13.43	0.11 0.11
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017	400,000.000	Local Base	100.645408 100.645408	402,581.63 402,581.63	90.766574 90.766574	363,066.30 363,066.30	-39,515.33 -39,515.33	0.15 0.15
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	740,000.000	Local Base	98.461428 98.461428	728,614.57 728,614.57	91.436168 91.436168	676,627.64 676,627.64	-51,986.93 -51,986.93	0.27 0.27
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,260,000.000	Local 100.045505	2,261,028.41	86.285567	1,950,053.81	-310,974.60	0.78
			Base 100.045505	2,261,028.41	86.285567	1,950,053.81	-310,974.60	0.78
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375	12 Jan 2048		
		1,600,000.000	Local 90.532086	1,448,513.37	77.839924	1,245,438.78	-203,074.59	0.50
			Base 90.532086	1,448,513.37	77.839924	1,245,438.78	-203,074.59	0.50
46513YJH2	STATE OF ISRAEL SR UNSECURED 01/28 3.25				3.25	17 Jan 2028		
		200,000.000	Local 99.318660	198,637.32	96.535600	193,071.20	-5,566.12	0.08
			Base 99.318660	198,637.32	96.535600	193,071.20	-5,566.12	0.08
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125	17 Jan 2048		
		340,000.000	Local 99.105032	336,957.11	94.468400	321,192.56	-15,764.55	0.13
			Base 99.105032	336,957.11	94.468400	321,192.56	-15,764.55	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		520,000.000	Local 100.995946	525,178.92	101.777601	529,243.53	4,064.61	0.21
			Base 100.995946	525,178.92	101.777601	529,243.53	4,064.61	0.21
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
		220,000.000	Local 99.903545	219,787.80	94.018611	206,840.94	-12,946.86	0.08
			Base 99.903545	219,787.80	94.018611	206,840.94	-12,946.86	0.08
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047		
Original Face:		37,157.870	Local 104.822612	38,949.85	100.610660	37,384.78	-1,565.07	0.01
		113,000.000	Base 104.822612	38,949.85	100.610660	37,384.78	-1,565.07	0.01
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.11719	15 Aug 2048		
Original Face:		100,000.000	Local 81.990280	81,990.28	77.994000	77,994.00	-3,996.28	0.03
		100,000.000	Base 81.990280	81,990.28	77.994000	77,994.00	-3,996.28	0.03
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.26	22 Feb 2048		
		500,000.000	Local 102.377356	511,886.78	94.128487	470,642.44	-41,244.34	0.19
			Base 102.377356	511,886.78	94.128487	470,642.44	-41,244.34	0.19
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR				4.005	23 Apr 2029		
		670,000.000	Local 100.000000	670,000.00	98.666562	661,065.97	-8,934.03	0.26
			Base 100.000000	670,000.00	98.666562	661,065.97	-8,934.03	0.26
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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		110.214168	209,406.92	108.079000	205,350.10	-4,056.82	0.08
		Base		110.214168	209,406.92	108.079000	205,350.10	-4,056.82	0.08
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.95	15 Aug 2037		
	20,000.000	Local		104.865750	20,973.15	127.675465	25,535.09	4,561.94	0.01
		Base		104.865750	20,973.15	127.675465	25,535.09	4,561.94	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.5	01 Sep 2040		
	20,000.000	Local		105.368800	21,073.76	108.334365	21,666.87	593.11	0.01
		Base		105.368800	21,073.76	108.334365	21,666.87	593.11	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	70,000.000	Local		102.552857	71,787.00	96.649906	67,654.93	-4,132.07	0.03
		Base		102.552857	71,787.00	96.649906	67,654.93	-4,132.07	0.03
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.4	15 Jan 2038		
	210,000.000	Local		99.709681	209,390.33	94.449415	198,343.77	-11,046.56	0.08
		Base		99.709681	209,390.33	94.449415	198,343.77	-11,046.56	0.08
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5					3.5	15 Jan 2048		
	220,000.000	Local		99.627595	219,180.71	93.286275	205,229.81	-13,950.90	0.08
		Base		99.627595	219,180.71	93.286275	205,229.81	-13,950.90	0.08
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	330,000.000	Local		122.346579	403,743.71	110.890789	365,939.60	-37,804.11	0.15
		Base		122.346579	403,743.71	110.890789	365,939.60	-37,804.11	0.15
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	420,000.000	Local		115.428726	484,800.65	104.331183	438,190.97	-46,609.68	0.18
		Base		115.428726	484,800.65	104.331183	438,190.97	-46,609.68	0.18
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	1,610,000.000	Local		105.334416	1,695,884.10	98.837661	1,591,286.34	-104,597.76	0.64
		Base		105.334416	1,695,884.10	98.837661	1,591,286.34	-104,597.76	0.64
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.15	01 May 2047		
	340,000.000	Local		102.709191	349,211.25	101.264545	344,299.45	-4,911.80	0.14
		Base		102.709191	349,211.25	101.264545	344,299.45	-4,911.80	0.14
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375	24 Apr 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 100.000000	280,000.00	100.218000	280,610.40	610.40	0.11
			Base 100.000000	280,000.00	100.218000	280,610.40	610.40	0.11
48667QAS4	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 10/48 6.375				6.375	24 Oct 2048		
		460,000.000	Local 99.007039	455,432.38	100.975000	464,485.00	9,052.62	0.19
			Base 99.007039	455,432.38	100.975000	464,485.00	9,052.62	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	96.003400	240,008.50	-9,991.50	0.10
			Base 100.000000	250,000.00	96.003400	240,008.50	-9,991.50	0.10
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	93.634000	627,347.80	-42,652.20	0.25
			Base 100.000000	670,000.00	93.634000	627,347.80	-42,652.20	0.25
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875	15 Sep 2031		
		60,000.000	Local 124.132667	74,479.60	126.814124	76,088.47	1,608.87	0.03
			Base 124.132667	74,479.60	126.814124	76,088.47	1,608.87	0.03
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024		
		495,000.000	Local 106.814022	528,729.41	113.463878	561,646.20	32,916.79	0.22
			Base 106.814022	528,729.41	113.463878	561,646.20	32,916.79	0.22
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.3	15 Aug 2033		
		100,000.000	Local 119.394620	119,394.62	117.481469	117,481.47	-1,913.15	0.05
			Base 119.394620	119,394.62	117.481469	117,481.47	-1,913.15	0.05
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.95	15 Jan 2038		
		480,000.000	Local 121.039708	580,990.60	113.972535	547,068.17	-33,922.43	0.22
			Base 121.039708	580,990.60	113.972535	547,068.17	-33,922.43	0.22
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625	01 Sep 2041		
		380,000.000	Local 103.910868	394,861.30	99.607000	378,506.60	-16,354.70	0.15
			Base 103.910868	394,861.30	99.607000	378,506.60	-16,354.70	0.15
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.0	04 Jun 2042		
		370,000.000	Local 104.663041	387,253.25	95.470927	353,242.43	-34,010.82	0.14
			Base 104.663041	387,253.25	95.470927	353,242.43	-34,010.82	0.14
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375	01 Jun 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 99.462478	666,398.60	86.510365	579,619.45	-86,779.15	0.23
			Base 99.462478	666,398.60	86.510365	579,619.45	-86,779.15	0.23
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.2	15 Jul 2045		
		330,000.000	Local 105.964785	349,683.79	97.282774	321,033.15	-28,650.64	0.13
			Base 105.964785	349,683.79	97.282774	321,033.15	-28,650.64	0.13
501044DJ7	KROGER CO SR UNSECURED 08/27 3.7				3.7	01 Aug 2027		
		220,000.000	Local 99.945659	219,880.45	95.093839	209,206.45	-10,674.00	0.08
			Base 99.945659	219,880.45	95.093839	209,206.45	-10,674.00	0.08
501044DK4	KROGER CO SR UNSECURED 01/48 4.65				4.65	15 Jan 2048		
		150,000.000	Local 99.286367	148,929.55	94.426695	141,640.04	-7,289.51	0.06
			Base 99.286367	148,929.55	94.426695	141,640.04	-7,289.51	0.06
502413BG1	L3 TECHNOLOGIES INC COMPANY GUAR 06/28 4.4				4.4	15 Jun 2028		
		750,000.000	Local 99.902561	749,269.21	99.534498	746,508.74	-2,760.47	0.30
			Base 99.902561	749,269.21	99.534498	746,508.74	-2,760.47	0.30
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.5	30 Apr 2024		
		310,000.000	Local 101.482739	314,596.49	96.380000	298,778.00	-15,818.49	0.12
			Base 101.482739	314,596.49	96.380000	298,778.00	-15,818.49	0.12
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95				3.95	15 May 2047		
		190,000.000	Local 102.935563	195,577.57	98.487813	187,126.84	-8,450.73	0.07
			Base 102.935563	195,577.57	98.487813	187,126.84	-8,450.73	0.07
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.5	30 Apr 2049		
		350,000.000	Local 109.359837	382,759.43	101.550000	355,425.00	-27,334.43	0.14
			Base 109.359837	382,759.43	101.550000	355,425.00	-27,334.43	0.14
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574	07 Nov 2028		
		370,000.000	Local 100.000000	370,000.00	92.263014	341,373.15	-28,626.85	0.14
			Base 100.000000	370,000.00	92.263014	341,373.15	-28,626.85	0.14
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375	22 Mar 2028		
		520,000.000	Local 99.778598	518,848.71	98.651801	512,989.37	-5,859.34	0.21
			Base 99.778598	518,848.71	98.651801	512,989.37	-5,859.34	0.20
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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		97.970150	19,594.03	96.211192	19,242.24	-351.79	0.01
		Base		97.970150	19,594.03	96.211192	19,242.24	-351.79	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	90,000.000	Local		98.277056	88,449.35	103.785108	93,406.60	4,957.25	0.04
		Base		98.277056	88,449.35	103.785108	93,406.60	4,957.25	0.04
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.09	15 Sep 2052		
	501,000.000	Local		101.743701	509,735.94	94.131620	471,599.42	-38,136.52	0.19
		Base		101.743701	509,735.94	94.131620	471,599.42	-38,136.52	0.19
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	141.247000	28,249.40	8,249.40	0.01
		Base		100.000000	20,000.00	141.247000	28,249.40	8,249.40	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.611700	9,961.17	104.319069	10,431.91	470.74	0.00
		Base		99.611700	9,961.17	104.319069	10,431.91	470.74	0.00
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local		102.518465	205,036.93	104.750000	209,500.00	4,463.07	0.08
		Base		102.518465	205,036.93	104.750000	209,500.00	4,463.07	0.08
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	100.750000	231,725.00	1,725.00	0.09
		Base		100.000000	230,000.00	100.750000	231,725.00	1,725.00	0.09
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75					4.75	02 Nov 2026		
	910,000.000	Local		101.943884	927,689.34	99.000000	900,900.00	-26,789.34	0.36
		Base		101.943884	927,689.34	99.000000	900,900.00	-26,789.34	0.36
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	880,000.000	Local		98.632790	867,968.55	92.364743	812,809.74	-55,158.81	0.33
		Base		98.632790	867,968.55	92.364743	812,809.74	-55,158.81	0.32
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	310,000.000	Local		100.074148	310,229.86	95.500000	296,050.00	-14,179.86	0.12
		Base		100.074148	310,229.86	95.500000	296,050.00	-14,179.86	0.12
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.4					4.4	22 Sep 2024		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 100.127517	710,905.37	97.862275	694,822.15	-16,083.22	0.28
			Base 100.127517	710,905.37	97.862275	694,822.15	-16,083.22	0.28
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.25	15 Sep 2046		
		342,000.000	Local 99.857447	341,512.47	92.815066	317,427.53	-24,084.94	0.13
			Base 99.857447	341,512.47	92.815066	317,427.53	-24,084.94	0.13
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6				5.6	01 Jul 2111		
		295,000.000	Local 135.983119	401,150.20	129.383123	381,680.21	-19,469.99	0.15
			Base 135.983119	401,150.20	129.383123	381,680.21	-19,469.99	0.15
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.9	01 Apr 2077		
		350,000.000	Local 103.381557	361,835.45	98.611426	345,139.99	-16,695.46	0.14
			Base 103.381557	361,835.45	98.611426	345,139.99	-16,695.46	0.14
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.0	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	99.655501	39,862.20	-137.80	0.02
			Base 100.000000	40,000.00	99.655501	39,862.20	-137.80	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.7	09 Dec 2035		
		160,000.000	Local 103.918156	166,269.05	104.210735	166,737.18	468.13	0.07
			Base 103.918156	166,269.05	104.210735	166,737.18	468.13	0.07
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875	09 Dec 2045		
		330,000.000	Local 108.090318	356,698.05	104.988123	346,460.81	-10,237.24	0.14
			Base 108.090318	356,698.05	104.988123	346,460.81	-10,237.24	0.14
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.45	01 Mar 2047		
		190,000.000	Local 99.836826	189,689.97	98.683065	187,497.82	-2,192.15	0.07
			Base 99.836826	189,689.97	98.683065	187,497.82	-2,192.15	0.07
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55				5.55	15 Mar 2040		
		40,000.000	Local 99.810825	39,924.33	117.004423	46,801.77	6,877.44	0.02
			Base 99.810825	39,924.33	117.004423	46,801.77	6,877.44	0.02
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5				4.5	15 Mar 2042		
		70,000.000	Local 99.848157	69,893.71	102.131549	71,492.08	1,598.37	0.03
			Base 99.848157	69,893.71	102.131549	71,492.08	1,598.37	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625	15 Mar 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		270,000.000	Local 109.542919	295,765.88	106.004456	286,212.03	-9,553.85	0.11
			Base 109.542919	295,765.88	106.004456	286,212.03	-9,553.85	0.11
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066		
		275,000.000	Local 86.357869	237,484.14	106.000000	291,500.00	54,015.86	0.12
			Base 86.357869	237,484.14	106.000000	291,500.00	54,015.86	0.12
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668				6.668	15 Nov 2039		
		500,000.000	Local 141.463638	707,318.19	133.309000	666,545.00	-40,773.19	0.27
			Base 141.463638	707,318.19	133.309000	666,545.00	-40,773.19	0.27
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.75	12 Feb 2045		
		600,000.000	Local 96.543047	579,258.28	98.007244	588,043.46	8,785.18	0.24
			Base 96.543047	579,258.28	98.007244	588,043.46	8,785.18	0.23
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.7	08 Aug 2046		
		830,000.000	Local 99.542165	826,199.97	97.248655	807,163.84	-19,036.13	0.32
			Base 99.542165	826,199.97	97.248655	807,163.84	-19,036.13	0.32
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.95	08 Aug 2056		
		140,000.000	Local 93.115207	130,361.29	97.755699	136,857.98	6,496.69	0.05
			Base 93.115207	130,361.29	97.755699	136,857.98	6,496.69	0.05
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.1	06 Feb 2037		
		820,000.000	Local 105.559556	865,588.36	104.187574	854,338.11	-11,250.25	0.34
			Base 105.559556	865,588.36	104.187574	854,338.11	-11,250.25	0.34
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25				4.25	06 Feb 2047		
		130,000.000	Local 100.726208	130,944.07	106.075952	137,898.74	6,954.67	0.06
			Base 100.726208	130,944.07	106.075952	137,898.74	6,954.67	0.06
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125	01 Apr 2036		
		1,045,000.000	Local 116.172488	1,214,002.50	123.329630	1,288,794.63	74,792.13	0.52
			Base 116.172488	1,214,002.50	123.329630	1,288,794.63	74,792.13	0.51
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.4	15 Dec 2043		
		230,000.000	Local 99.828652	229,605.90	118.241798	271,956.14	42,350.24	0.11
			Base 99.828652	229,605.90	118.241798	271,956.14	42,350.24	0.11
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25				7.25	01 Apr 2032		

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		106.960875	213,921.75	126.160587	252,321.17	38,399.42	0.10
		Base		106.960875	213,921.75	126.160587	252,321.17	38,399.42	0.10
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375	22 Jan 2047		
	220,000.000	Local		101.297564	222,854.64	95.496728	210,092.80	-12,761.84	0.08
		Base		101.297564	222,854.64	95.496728	210,092.80	-12,761.84	0.08
628530BG1	MYLAN INC COMPANY GUAR 144A 04/28 4.55					4.55	15 Apr 2028		
	140,000.000	Local		99.756543	139,659.16	97.725529	136,815.74	-2,843.42	0.05
		Base		99.756543	139,659.16	97.725529	136,815.74	-2,843.42	0.05
628530BH9	MYLAN INC COMPANY GUAR 144A 04/48 5.2					5.2	15 Apr 2048		
	290,000.000	Local		99.683028	289,080.78	96.154581	278,848.28	-10,232.50	0.11
		Base		99.683028	289,080.78	96.154581	278,848.28	-10,232.50	0.11
62886HAN1	NCL CORP LTD SR UNSECURED 144A 12/21 4.75					4.75	15 Dec 2021		
	145,000.000	Local		100.000000	145,000.00	99.750000	144,637.50	-362.50	0.06
		Base		100.000000	145,000.00	99.750000	144,637.50	-362.50	0.06
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	98.750000	49,375.00	-625.00	0.02
		Base		100.000000	50,000.00	98.750000	49,375.00	-625.00	0.02
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local		149.623400	29,924.68	156.581378	31,316.28	1,391.60	0.01
		Base		149.623400	29,924.68	156.581378	31,316.28	1,391.60	0.01
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5					5.5	01 Apr 2046		
	520,000.000	Local		108.084581	562,039.82	97.469396	506,840.86	-55,198.96	0.20
		Base		108.084581	562,039.82	97.469396	506,840.86	-55,198.96	0.20
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	91.091400	273,274.20	-26,725.80	0.11
		Base		100.000000	300,000.00	91.091400	273,274.20	-26,725.80	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	94.332400	433,929.04	-26,070.96	0.17
		Base		100.000000	460,000.00	94.332400	433,929.04	-26,070.96	0.17
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696					7.696	23 Feb 2038		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,290,000.000	Local 100.000000	1,290,000.00	94.476000	1,218,740.40	-71,259.60	0.49
			Base 100.000000	1,290,000.00	94.476000	1,218,740.40	-71,259.60	0.49
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041		
		110,000.000	Local 101.491200	111,640.32	109.986939	120,985.63	9,345.31	0.05
			Base 101.491200	111,640.32	109.986939	120,985.63	9,345.31	0.05
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.25	15 Nov 2043		
		180,000.000	Local 99.655222	179,379.40	101.740000	183,132.00	3,752.60	0.07
			Base 99.655222	179,379.40	101.740000	183,132.00	3,752.60	0.07
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.05	15 Nov 2044		
		500,000.000	Local 103.536210	517,681.05	99.936402	499,682.01	-17,999.04	0.20
			Base 103.536210	517,681.05	99.936402	499,682.01	-17,999.04	0.20
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047		
		150,000.000	Local 101.876927	152,815.39	100.107539	150,161.31	-2,654.08	0.06
			Base 101.876927	152,815.39	100.107539	150,161.31	-2,654.08	0.06
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95				6.95	15 Mar 2028		
		30,000.000	Local 127.236400	38,170.92	111.562099	33,468.63	-4,702.29	0.01
			Base 127.236400	38,170.92	111.562099	33,468.63	-4,702.29	0.01
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.75	01 Jun 2043		
		90,000.000	Local 114.160222	102,744.20	104.093203	93,683.88	-9,060.32	0.04
			Base 114.160222	102,744.20	104.093203	93,683.88	-9,060.32	0.04
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.03	15 Oct 2047		
		910,000.000	Local 100.895901	918,152.70	93.756800	853,186.88	-64,965.82	0.34
			Base 100.895901	918,152.70	93.756800	853,186.88	-64,965.82	0.34
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.85	30 Sep 2047		
		1,200,000.000	Local 98.805133	1,185,661.59	91.569119	1,098,829.43	-86,832.16	0.44
			Base 98.805133	1,185,661.59	91.569119	1,098,829.43	-86,832.16	0.44
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643				4.643	01 Dec 2044		
		20,000.000	Local 100.000000	20,000.00	115.722268	23,144.45	3,144.45	0.01
			Base 100.000000	20,000.00	115.722268	23,144.45	3,144.45	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	250,000.000	Local		99.333596	248,333.99	104.572431	261,431.08	13,097.09	0.10
		Base		99.333596	248,333.99	104.572431	261,431.08	13,097.09	0.10
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	320,000.000	Local		101.507184	324,822.99	100.916144	322,931.66	-1,891.33	0.13
		Base		101.507184	324,822.99	100.916144	322,931.66	-1,891.33	0.13
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	590,000.000	Local		101.635719	599,650.74	97.714946	576,518.18	-23,132.56	0.23
		Base		101.635719	599,650.74	97.714946	576,518.18	-23,132.56	0.23
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		147.597363	118,077.89	147.467757	117,974.21	-103.68	0.05
		Base		147.597363	118,077.89	147.467757	117,974.21	-103.68	0.05
677632PA3	OHIO ST UNIV OHSHGR 12/99 FIXED OID 4.8					4.8	31 Dec 2099		
	70,000.000	Local		98.996043	69,297.23	108.973000	76,281.10	6,983.87	0.03
		Base		98.996043	69,297.23	108.973000	76,281.10	6,983.87	0.03
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	1,100,000.000	Local		125.057355	1,375,630.90	107.987000	1,187,857.00	-187,773.90	0.47
		Base		125.057355	1,375,630.90	107.987000	1,187,857.00	-187,773.90	0.47
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		95.113773	209,250.30	104.533000	229,972.60	20,722.30	0.09
		Base		95.113773	209,250.30	104.533000	229,972.60	20,722.30	0.09
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.678982	169,454.27	89.860000	152,762.00	-16,692.27	0.06
		Base		99.678982	169,454.27	89.860000	152,762.00	-16,692.27	0.06
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	180,000.000	Local		109.085428	196,353.77	92.360000	166,248.00	-30,105.77	0.07
		Base		109.085428	196,353.77	92.360000	166,248.00	-30,105.77	0.07
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.597929	69,718.55	94.790000	66,353.00	-3,365.55	0.03
		Base		99.597929	69,718.55	94.790000	66,353.00	-3,365.55	0.03
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4					4.0	01 Dec 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	550,000.000	Local	103.236380	567,800.09	86.180000	473,990.00	-93,810.09	0.19	
		Base	103.236380	567,800.09	86.180000	473,990.00	-93,810.09	0.19	
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	430,000.000	Local	91.061840	391,565.91	93.250000	400,975.00	9,409.09	0.16	
Original Face:	430,000.000	Base	91.061840	391,565.91	93.250000	400,975.00	9,409.09	0.16	
698299BG8	REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5					4.5	15 May 2047		
	510,000.000	Local	104.880298	534,889.52	97.000000	494,700.00	-40,189.52	0.20	
Original Face:	370,000.000	Base	104.880298	534,889.52	97.000000	494,700.00	-40,189.52	0.20	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	500,000.000	Local	106.690504	533,452.52	97.750000	488,750.00	-44,702.52	0.20	
		Base	106.690504	533,452.52	97.750000	488,750.00	-44,702.52	0.20	
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	130,000.000	Local	99.832823	129,782.67	101.103565	131,434.63	1,651.96	0.05	
		Base	99.832823	129,782.67	101.103565	131,434.63	1,651.96	0.05	
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875					4.875	01 Nov 2040		
	140,000.000	Local	99.824464	139,754.25	111.268632	155,776.08	16,021.83	0.06	
		Base	99.824464	139,754.25	111.268632	155,776.08	16,021.83	0.06	
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local	98.481133	29,544.34	94.163910	28,249.17	-1,295.17	0.01	
		Base	98.481133	29,544.34	94.163910	28,249.17	-1,295.17	0.01	
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875	20 Jan 2040		
	26,000.000	Local	98.670308	25,654.28	90.450000	23,517.00	-2,137.28	0.01	
		Base	98.670308	25,654.28	90.450000	23,517.00	-2,137.28	0.01	
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		
	800,000.000	Local	106.879110	855,032.88	99.875000	799,000.00	-56,032.88	0.32	
		Base	106.879110	855,032.88	99.875000	799,000.00	-56,032.88	0.32	
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local	113.460969	669,419.72	94.040000	554,836.00	-114,583.72	0.22	
		Base	113.460969	669,419.72	94.040000	554,836.00	-114,583.72	0.22	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		84.457618	236,481.33	84.350000	236,180.00	-301.33	0.09
		Base		84.457618	236,481.33	84.350000	236,180.00	-301.33	0.09
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	420,000.000	Local		98.819990	415,043.96	92.100000	386,820.00	-28,223.96	0.15
		Base		98.819990	415,043.96	92.100000	386,820.00	-28,223.96	0.15
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	220,000.000	Local		99.846641	219,662.61	105.100000	231,220.00	11,557.39	0.09
		Base		99.846641	219,662.61	105.100000	231,220.00	11,557.39	0.09
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.5	13 Mar 2027		
	630,000.000	Local		105.913541	667,255.31	102.542000	646,014.60	-21,240.71	0.26
		Base		105.913541	667,255.31	102.542000	646,014.60	-21,240.71	0.26
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	160,000.000	Local		99.728019	159,564.83	103.956236	166,329.98	6,765.15	0.07
		Base		99.728019	159,564.83	103.956236	166,329.98	6,765.15	0.07
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375	16 May 2038		
	390,000.000	Local		122.730474	478,648.85	120.858323	471,347.46	-7,301.39	0.19
		Base		122.730474	478,648.85	120.858323	471,347.46	-7,301.39	0.19
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	240,000.000	Local		99.186550	238,047.72	89.189005	214,053.61	-23,994.11	0.09
		Base		99.186550	238,047.72	89.189005	214,053.61	-23,994.11	0.09
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	770,000.000	Local		108.519509	835,600.22	106.207000	817,793.90	-17,806.32	0.33
		Base		108.519509	835,600.22	106.207000	817,793.90	-17,806.32	0.33
74153QAJ1	PRIDE INTERNATIONAL LLC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	25,000.000	Local		114.555000	28,638.75	89.750000	22,437.50	-6,201.25	0.01
		Base		114.555000	28,638.75	89.750000	22,437.50	-6,201.25	0.01
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local		97.109267	14,566.39	124.328118	18,649.22	4,082.83	0.01
		Base		97.109267	14,566.39	124.328118	18,649.22	4,082.83	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.5	25 Oct 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	210,000.000	Local	98.715924	207,303.44	91.687112	192,542.94	-14,760.50	0.08	
		Base	98.715924	207,303.44	91.687112	192,542.94	-14,760.50	0.08	
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.75	01 Mar 2031		
	200,000.000	Local	139.533185	279,066.37	133.058184	266,116.37	-12,950.00	0.11	
		Base	139.533185	279,066.37	133.058184	266,116.37	-12,950.00	0.11	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	200,000.000	Local	116.149545	232,299.09	96.000000	192,000.00	-40,299.09	0.08	
Original Face:	200,000.000	Base	116.149545	232,299.09	96.000000	192,000.00	-40,299.09	0.08	
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local	109.511200	54,755.60	113.807961	56,903.98	2,148.38	0.02	
		Base	109.511200	54,755.60	113.807961	56,903.98	2,148.38	0.02	
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103	23 Apr 2048		
	210,000.000	Local	100.000000	210,000.00	99.696000	209,361.60	-638.40	0.08	
		Base	100.000000	210,000.00	99.696000	209,361.60	-638.40	0.08	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	30,000.000	Local	100.000000	30,000.00	93.750000	28,125.00	-1,875.00	0.01	
		Base	100.000000	30,000.00	93.750000	28,125.00	-1,875.00	0.01	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.95	15 Jul 2046		
	260,000.000	Local	109.469154	284,619.80	101.896772	264,931.61	-19,688.19	0.11	
		Base	109.469154	284,619.80	101.896772	264,931.61	-19,688.19	0.11	
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	280,000.000	Local	107.679604	301,502.89	98.300000	275,240.00	-26,262.89	0.11	
Original Face:	280,000.000	Base	107.679604	301,502.89	98.300000	275,240.00	-26,262.89	0.11	
760942BD3	REPUBLICA ORIENT URUGUAY SR UNSECURED 04/55 4.975					4.975	20 Apr 2055		
	100,000.000	Local	98.715430	98,715.43	97.000000	97,000.00	-1,715.43	0.04	
Original Face:	100,000.000	Base	98.715430	98,715.43	97.000000	97,000.00	-1,715.43	0.04	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	440,000.000	Local	113.690636	500,238.80	109.169441	480,345.54	-19,893.26	0.19	
		Base	113.690636	500,238.80	109.169441	480,345.54	-19,893.26	0.19	
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125	01 May 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 126.107360	63,053.68	135.748976	67,874.49	4,820.81	0.03
			Base 126.107360	63,053.68	135.748976	67,874.49	4,820.81	0.03
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.2	02 Nov 2040		
		300,000.000	Local 119.798557	359,395.67	113.060786	339,182.36	-20,213.31	0.14
			Base 119.798557	359,395.67	113.060786	339,182.36	-20,213.31	0.14
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
		770,000.000	Local 109.308526	841,675.65	106.275000	818,317.50	-23,358.15	0.33
			Base 109.308526	841,675.65	106.275000	818,317.50	-23,358.15	0.33
780097BG5	ROYAL BK SCOTLND GRP PLC SR UNSECURED 05/29 VAR				4.892	18 May 2029		
		230,000.000	Local 100.000000	230,000.00	99.554912	228,976.30	-1,023.70	0.09
			Base 100.000000	230,000.00	99.554912	228,976.30	-1,023.70	0.09
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049		
		180,000.000	Local 127.967256	230,341.06	131.996000	237,592.80	7,251.74	0.10
			Base 127.967256	230,341.06	131.996000	237,592.80	7,251.74	0.09
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.3	01 Apr 2042		
		360,000.000	Local 102.287417	368,234.70	101.876490	366,755.36	-1,479.34	0.15
			Base 102.287417	368,234.70	101.876490	366,755.36	-1,479.34	0.15
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.75	01 Jun 2047		
		290,000.000	Local 101.936741	295,616.55	96.188622	278,947.00	-16,669.55	0.11
			Base 101.936741	295,616.55	96.188622	278,947.00	-16,669.55	0.11
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.75	15 Sep 2025		
		250,000.000	Local 100.971596	252,428.99	97.651400	244,128.50	-8,300.49	0.10
			Base 100.971596	252,428.99	97.651400	244,128.50	-8,300.49	0.10
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625	15 Sep 2045		
		1,550,000.000	Local 108.200804	1,677,112.46	102.706387	1,591,949.00	-85,163.46	0.64
			Base 108.200804	1,677,112.46	102.706387	1,591,949.00	-85,163.46	0.64
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.7	15 Jun 2028		
		140,000.000	Local 125.567886	175,795.04	121.044578	169,462.41	-6,332.63	0.07
			Base 125.567886	175,795.04	121.044578	169,462.41	-6,332.63	0.07
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		99.504617	59,702.77	129.382870	77,629.72	17,926.95	0.03
		Base		99.504617	59,702.77	129.382870	77,629.72	17,926.95	0.03
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	40,000.000	Local		107.175150	42,870.06	104.714851	41,885.94	-984.12	0.02
		Base		107.175150	42,870.06	104.714851	41,885.94	-984.12	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	20,000.000	Local		102.523200	20,504.64	102.488375	20,497.68	-6.96	0.01
		Base		102.523200	20,504.64	102.488375	20,497.68	-6.96	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	870,000.000	Local		100.380551	873,310.79	96.849552	842,591.10	-30,719.69	0.34
		Base		100.380551	873,310.79	96.849552	842,591.10	-30,719.69	0.34
83367TBU2	SOCIETE GENERALE JR SUBORDINA 144A 12/99 VAR					6.75	31 Dec 2099		
	240,000.000	Local		100.000000	240,000.00	91.750000	220,200.00	-19,800.00	0.09
		Base		100.000000	240,000.00	91.750000	220,200.00	-19,800.00	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		107.044229	181,975.19	100.475467	170,808.29	-11,166.90	0.07
		Base		107.044229	181,975.19	100.475467	170,808.29	-11,166.90	0.07
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	370,000.000	Local		103.393851	382,557.25	93.856043	347,267.36	-35,289.89	0.14
		Base		103.393851	382,557.25	93.856043	347,267.36	-35,289.89	0.14
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	430,000.000	Local		110.761679	476,275.22	102.479042	440,659.88	-35,615.34	0.18
		Base		110.761679	476,275.22	102.479042	440,659.88	-35,615.34	0.18
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.0	01 Apr 2047		
	160,000.000	Local		105.422950	168,676.72	93.386155	149,417.85	-19,258.87	0.06
		Base		105.422950	168,676.72	93.386155	149,417.85	-19,258.87	0.06
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.845740	151,268.61	114.917261	172,375.89	21,107.28	0.07
		Base		100.845740	151,268.61	114.917261	172,375.89	21,107.28	0.07
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	550,000.000	Local		102.423707	563,330.39	98.973953	544,356.74	-18,973.65	0.22
		Base		102.423707	563,330.39	98.973953	544,356.74	-18,973.65	0.22
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		105.694958	422,779.83	129.305316	517,221.26	94,441.43	0.21
		Base		105.694958	422,779.83	129.305316	517,221.26	94,441.43	0.21
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172	01 Oct 2047		
	140,000.000	Local		100.000000	140,000.00	105.200000	147,280.00	7,280.00	0.06
		Base		100.000000	140,000.00	105.200000	147,280.00	7,280.00	0.06
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.35	15 May 2045		
	180,000.000	Local		99.096222	178,373.20	91.032238	163,858.03	-14,515.17	0.07
		Base		99.096222	178,373.20	91.032238	163,858.03	-14,515.17	0.07
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.0	16 Mar 2047		
	350,000.000	Local		109.233131	382,315.96	102.875000	360,062.50	-22,253.46	0.14
		Base		109.233131	382,315.96	102.875000	360,062.50	-22,253.46	0.14
87164KAC8	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/28 5.182					5.182	24 Apr 2028		
	400,000.000	Local		100.000000	400,000.00	96.582744	386,330.98	-13,669.02	0.15
		Base		100.000000	400,000.00	96.582744	386,330.98	-13,669.02	0.15
87164KAG9	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/25 4.892					4.892	24 Apr 2025		
	370,000.000	Local		100.000000	370,000.00	98.047780	362,776.79	-7,223.21	0.15
		Base		100.000000	370,000.00	98.047780	362,776.79	-7,223.21	0.14
87164KAJ3	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/48 5.676					5.676	24 Apr 2048		
	220,000.000	Local		100.000000	220,000.00	93.495521	205,690.15	-14,309.85	0.08
		Base		100.000000	220,000.00	93.495521	205,690.15	-14,309.85	0.08
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	60,000.000	Local		98.011017	58,806.61	95.226029	57,135.62	-1,670.99	0.02
		Base		98.011017	58,806.61	95.226029	57,135.62	-1,670.99	0.02
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9					3.9	15 Nov 2047		
	120,000.000	Local		96.985967	116,383.16	92.404212	110,885.05	-5,498.11	0.04
		Base		96.985967	116,383.16	92.404212	110,885.05	-5,498.11	0.04
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	660,000.000	Local		107.997970	712,786.60	105.267859	694,767.87	-18,018.73	0.28
		Base		107.997970	712,786.60	105.267859	694,767.87	-18,018.73	0.28
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.27	15 May 2047		
	200,000.000	Local		101.864225	203,728.45	95.633208	191,266.42	-12,462.03	0.08
		Base		101.864225	203,728.45	95.633208	191,266.42	-12,462.03	0.08
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.398722	97,558.85	99.500000	89,550.00	-8,008.85	0.04
		Base		108.398722	97,558.85	99.500000	89,550.00	-8,008.85	0.04
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.2	18 Jul 2036		
	210,000.000	Local		104.114505	218,640.46	103.590000	217,539.00	-1,101.46	0.09
		Base		104.114505	218,640.46	103.590000	217,539.00	-1,101.46	0.09
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721	04 Jun 2038		
	120,000.000	Local		108.482275	130,178.73	107.500000	129,000.00	-1,178.73	0.05
		Base		108.482275	130,178.73	107.500000	129,000.00	-1,178.73	0.05
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	220,000.000	Local		123.616486	271,956.27	120.204896	264,450.77	-7,505.50	0.11
		Base		123.616486	271,956.27	120.204896	264,450.77	-7,505.50	0.11
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103	08 Mar 2027		
	150,000.000	Local		100.856193	151,284.29	96.708501	145,062.75	-6,221.54	0.06
		Base		100.856193	151,284.29	96.708501	145,062.75	-6,221.54	0.06
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	880,000.000	Local		104.602720	920,503.94	96.391426	848,244.55	-72,259.39	0.34
		Base		104.602720	920,503.94	96.391426	848,244.55	-72,259.39	0.34
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895	06 Mar 2048		
	470,000.000	Local		100.000000	470,000.00	92.175480	433,224.76	-36,775.24	0.17
		Base		100.000000	470,000.00	92.175480	433,224.76	-36,775.24	0.17
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		
	700,000.000	Local		97.213121	680,491.85	95.770000	670,390.00	-10,101.85	0.27
		Base		97.213121	680,491.85	95.770000	670,390.00	-10,101.85	0.27
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		91.666225	109,999.47	91.015894	109,219.07	-780.40	0.04
		Base		91.666225	109,999.47	91.015894	109,219.07	-780.40	0.04
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.7	19 Jul 2019		
	930,000.000	Local		97.857240	910,072.33	97.622858	907,892.58	-2,179.75	0.36
		Base		97.857240	910,072.33	97.622858	907,892.58	-2,179.75	0.36
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	380,000.000	Local		93.632400	355,803.12	92.753712	352,464.11	-3,339.01	0.14
		Base		93.632400	355,803.12	92.753712	352,464.11	-3,339.01	0.14
887317AZ8	WARNER MEDIA LLC COMPANY GUAR 01/26 3.875					3.875	15 Jan 2026		
	320,000.000	Local		99.082547	317,064.15	96.071634	307,429.23	-9,634.92	0.12
		Base		99.082547	317,064.15	96.071634	307,429.23	-9,634.92	0.12
887317BB0	WARNER MEDIA LLC COMPANY GUAR 02/27 3.8					3.8	15 Feb 2027		
	300,000.000	Local		99.473923	298,421.77	94.437440	283,312.32	-15,109.45	0.11
		Base		99.473923	298,421.77	94.437440	283,312.32	-15,109.45	0.11
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local		132.289633	886,340.54	123.463487	827,205.36	-59,135.18	0.33
		Base		132.289633	886,340.54	123.463487	827,205.36	-59,135.18	0.33
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	60,000.000	Local		111.367500	66,820.50	106.086235	63,651.74	-3,168.76	0.03
		Base		111.367500	66,820.50	106.086235	63,651.74	-3,168.76	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	1,040,000.000	Local		112.534233	1,170,356.02	113.350867	1,178,849.02	8,493.00	0.47
		Base		112.534233	1,170,356.02	113.350867	1,178,849.02	8,493.00	0.47
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local		111.465724	189,491.73	106.608290	181,234.09	-8,257.64	0.07
		Base		111.465724	189,491.73	106.608290	181,234.09	-8,257.64	0.07
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	80,000.000	Local		108.737350	86,989.88	97.830907	78,264.73	-8,725.15	0.03
		Base		108.737350	86,989.88	97.830907	78,264.73	-8,725.15	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		410,000.000	Local 93.652798	383,976.47	82.164950	336,876.30	-47,100.17	0.13
			Base 93.652798	383,976.47	82.164950	336,876.30	-47,100.17	0.13
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625				5.625	15 Jan 2024		
		20,000.000	Local 100.999750	20,199.95	103.000000	20,600.00	400.05	0.01
			Base 100.999750	20,199.95	103.000000	20,600.00	400.05	0.01
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.4	15 Aug 2041		
		140,000.000	Local 99.379336	139,131.07	106.745180	149,443.25	10,312.18	0.06
			Base 99.379336	139,131.07	106.745180	149,443.25	10,312.18	0.06
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.45	01 Aug 2042		
		750,000.000	Local 103.180168	773,851.26	94.585040	709,387.80	-64,463.46	0.28
			Base 103.180168	773,851.26	94.585040	709,387.80	-64,463.46	0.28
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.85	01 Feb 2026		
		980,000.000	Local 119.916970	1,175,186.31	121.193810	1,187,699.34	12,513.03	0.47
			Base 119.916970	1,175,186.31	121.193810	1,187,699.34	12,513.03	0.47
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.75	15 Apr 2026		
		60,000.000	Local 128.892050	77,335.23	123.286541	73,971.92	-3,363.31	0.03
			Base 128.892050	77,335.23	123.286541	73,971.92	-3,363.31	0.03
90131HAB1	21ST CENTURY FOX AMERICA COMPANY GUAR 10/43 5.4				5.4	01 Oct 2043		
		280,000.000	Local 121.076336	339,013.74	110.548306	309,535.26	-29,478.48	0.12
			Base 121.076336	339,013.74	110.548306	309,535.26	-29,478.48	0.12
90131HBF1	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2				6.2	15 Dec 2034		
		10,000.000	Local 127.793300	12,779.33	118.120500	11,812.05	-967.28	0.00
			Base 127.793300	12,779.33	118.120500	11,812.05	-967.28	0.00
90131HBG9	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4				6.4	15 Dec 2035		
		140,000.000	Local 131.797314	184,516.24	119.954871	167,936.82	-16,579.42	0.07
			Base 131.797314	184,516.24	119.954871	167,936.82	-16,579.42	0.07
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037		
		370,000.000	Local 135.339119	500,754.74	124.126551	459,268.24	-41,486.50	0.18
			Base 135.339119	500,754.74	124.126551	459,268.24	-41,486.50	0.18
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9				6.9	15 Aug 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	310,000.000	Local		121.753200	377,434.92	127.319280	394,689.77	17,254.85	0.16
		Base		121.753200	377,434.92	127.319280	394,689.77	17,254.85	0.16
90131HBZ7	21ST CENTURY FOX AMERICA COMPANY GUAR 10/45 4.95					4.95	15 Oct 2045		
	50,000.000	Local		115.958080	57,979.04	104.410316	52,205.16	-5,773.88	0.02
		Base		115.958080	57,979.04	104.410316	52,205.16	-5,773.88	0.02
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		
	220,000.000	Local		94.817550	208,598.61	96.760700	212,873.54	4,274.93	0.09
		Base		94.817550	208,598.61	96.760700	212,873.54	4,274.93	0.09
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.5	26 Jun 2048		
	500,000.000	Local		99.576112	497,880.56	101.956419	509,782.10	11,901.54	0.20
		Base		99.576112	497,880.56	101.956419	509,782.10	11,901.54	0.20
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	470,000.000	Local		101.974870	479,281.89	99.357655	466,980.98	-12,300.91	0.19
		Base		101.974870	479,281.89	99.357655	466,980.98	-12,300.91	0.19
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375	15 Nov 2065		
	490,000.000	Local		102.795480	503,697.85	93.097419	456,177.35	-47,520.50	0.18
		Base		102.795480	503,697.85	93.097419	456,177.35	-47,520.50	0.18
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375					4.375	10 Sep 2038		
	520,000.000	Local		99.849304	519,216.38	101.117118	525,809.01	6,592.63	0.21
		Base		99.849304	519,216.38	101.117118	525,809.01	6,592.63	0.21
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	950,000.000	Local		100.365844	953,475.52	101.654266	965,715.53	12,240.01	0.39
		Base		100.365844	953,475.52	101.654266	965,715.53	12,240.01	0.39
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	100.170000	76,610.64	130.02	0.03
		Base		100.000000	76,480.62	100.170000	76,610.64	130.02	0.03
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	122,000.000	Local		116.787254	142,480.45	110.250000	134,505.00	-7,975.45	0.05
		Base		116.787254	142,480.45	110.250000	134,505.00	-7,975.45	0.05
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,436,000.000	Local 99.658661	1,431,098.37	92.788895	1,332,448.53	-98,649.84	0.53
			Base 99.658661	1,431,098.37	92.788895	1,332,448.53	-98,649.84	0.53
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.35	15 Jan 2047		
		760,000.000	Local 98.493979	748,554.24	89.350000	679,060.00	-69,494.24	0.27
			Base 98.493979	748,554.24	89.350000	679,060.00	-69,494.24	0.27
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
9128284R8	US TREASURY N/B 05/25 2.875				2.875	31 May 2025		
		60,000.000	Local 100.124683	60,074.81	100.382812	60,229.69	154.88	0.02
			Base 100.124683	60,074.81	100.382812	60,229.69	154.88	0.02
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042		
		230,000.000	Local 102.916213	236,707.29	98.821065	227,288.45	-9,418.84	0.09
			Base 102.916213	236,707.29	98.821065	227,288.45	-9,418.84	0.09
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.5	15 Jun 2037		
		130,000.000	Local 93.553700	121,619.81	128.028484	166,437.03	44,817.22	0.07
			Base 93.553700	121,619.81	128.028484	166,437.03	44,817.22	0.07
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875	15 Feb 2038		
		40,000.000	Local 105.174725	42,069.89	132.302995	52,921.20	10,851.31	0.02
			Base 105.174725	42,069.89	132.302995	52,921.20	10,851.31	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625	15 Nov 2041		
		80,000.000	Local 98.837013	79,069.61	104.357822	83,486.26	4,416.65	0.03
			Base 98.837013	79,069.61	104.357822	83,486.26	4,416.65	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625	15 Jul 2035		
		150,000.000	Local 111.827747	167,741.62	105.173039	157,759.56	-9,982.06	0.06
			Base 111.827747	167,741.62	105.173039	157,759.56	-9,982.06	0.06
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.25	15 Jun 2048		
		580,000.000	Local 99.312407	576,011.96	100.277355	581,608.66	5,596.70	0.23
			Base 99.312407	576,011.96	100.277355	581,608.66	5,596.70	0.23
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767				4.767	15 May 2115		

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	101.518747	436,530.61	103.845000	446,533.50	10,002.89	0.18	
		Base	101.518747	436,530.61	103.845000	446,533.50	10,002.89	0.18	
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local	102.110807	285,910.26	106.021000	296,858.80	10,948.54	0.12	
		Base	102.110807	285,910.26	106.021000	296,858.80	10,948.54	0.12	
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local	99.783200	79,826.56	101.844000	81,475.20	1,648.64	0.03	
		Base	99.783200	79,826.56	101.844000	81,475.20	1,648.64	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	101.693000	71,185.10	1,185.10	0.03	
Original Face:	70,000.000	Base	100.000000	70,000.00	101.693000	71,185.10	1,185.10	0.03	
91911KAP7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/25 9					9.0	15 Dec 2025		
	760,000.000	Local	100.647966	764,924.54	103.620000	787,512.00	22,587.46	0.31	
		Base	100.647966	764,924.54	103.620000	787,512.00	22,587.46	0.31	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	790,000.000	Local	102.431586	809,209.53	112.270000	886,933.00	77,723.47	0.35	
		Base	102.431586	809,209.53	112.270000	886,933.00	77,723.47	0.35	
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.75	01 Nov 2041		
	300,000.000	Local	95.290527	285,871.58	95.411008	286,233.02	361.44	0.11	
		Base	95.290527	285,871.58	95.411008	286,233.02	361.44	0.11	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	120,000.000	Local	87.381933	104,858.32	83.507225	100,208.67	-4,649.65	0.04	
		Base	87.381933	104,858.32	83.507225	100,208.67	-4,649.65	0.04	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	100,000.000	Local	102.030820	102,030.82	95.557200	95,557.20	-6,473.62	0.04	
		Base	102.030820	102,030.82	95.557200	95,557.20	-6,473.62	0.04	
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.4	01 Nov 2034		
	360,000.000	Local	99.322822	357,562.16	93.263237	335,747.65	-21,814.51	0.13	
		Base	99.322822	357,562.16	93.263237	335,747.65	-21,814.51	0.13	
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		



# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,405,000.000	Local	95.290775	3,244,650.89	91.171100	3,104,375.96	-140,274.93	1.24	
		Base	95.290775	3,244,650.89	91.171100	3,104,375.96	-140,274.93	1.24	
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672	15 Mar 2055		
	70,000.000	Local	94.751029	66,325.72	88.813564	62,169.49	-4,156.23	0.02	
		Base	94.751029	66,325.72	88.813564	62,169.49	-4,156.23	0.02	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125	15 Aug 2046		
	430,000.000	Local	87.773507	377,426.08	85.785800	368,878.94	-8,547.14	0.15	
		Base	87.773507	377,426.08	85.785800	368,878.94	-8,547.14	0.15	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	510,000.000	Local	104.489835	532,898.16	102.699875	523,769.36	-9,128.80	0.21	
		Base	104.489835	532,898.16	102.699875	523,769.36	-9,128.80	0.21	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	20,000.000	Local	111.197100	22,239.42	104.786071	20,957.21	-1,282.21	0.01	
		Base	111.197100	22,239.42	104.786071	20,957.21	-1,282.21	0.01	
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	236,000.000	Local	121.600301	286,976.71	155.531675	367,054.75	80,078.04	0.15	
		Base	121.600301	286,976.71	155.531675	367,054.75	80,078.04	0.15	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	600,000.000	Local	107.017258	642,103.55	103.909112	623,454.67	-18,648.88	0.25	
		Base	107.017258	642,103.55	103.909112	623,454.67	-18,648.88	0.25	
92826CAJ1	VISA INC SR UNSECURED 09/47 3.65					3.65	15 Sep 2047		
	590,000.000	Local	100.253790	591,497.36	93.452071	551,367.22	-40,130.14	0.22	
		Base	100.253790	591,497.36	93.452071	551,367.22	-40,130.14	0.22	
92857WBL3	VODAFONE GROUP PLC SR UNSECURED 05/38 5					5.0	30 May 2038		
	330,000.000	Local	98.108961	323,759.57	98.608835	325,409.16	1,649.59	0.13	
		Base	98.108961	323,759.57	98.608835	325,409.16	1,649.59	0.13	
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	2,070,000.000	Local	99.448814	2,058,590.44	99.723294	2,064,272.19	5,681.75	0.83	
		Base	99.448814	2,058,590.44	99.723294	2,064,272.19	5,681.75	0.82	
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	450,000.000	Local		100.774184	453,483.83	101.614913	457,267.11	3,783.28	0.18
		Base		100.774184	453,483.83	101.614913	457,267.11	3,783.28	0.18
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	1,020,000.000	Local		105.221738	1,073,261.73	98.406505	1,003,746.35	-69,515.38	0.40
		Base		105.221738	1,073,261.73	98.406505	1,003,746.35	-69,515.38	0.40
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	46,000.000	Local		100.087848	46,040.41	104.261564	47,960.32	1,919.91	0.02
		Base		100.087848	46,040.41	104.261564	47,960.32	1,919.91	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.05	29 Jun 2048		
	440,000.000	Local		98.699305	434,276.94	100.699040	443,075.78	8,798.84	0.18
		Base		98.699305	434,276.94	100.699040	443,075.78	8,798.84	0.18
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	420,000.000	Local		106.618555	447,797.93	94.158449	395,465.49	-52,332.44	0.16
		Base		106.618555	447,797.93	94.158449	395,465.49	-52,332.44	0.16
939648AE1	WASHINGTON PG LP SR UNSECURED 08/24 5.95					5.95	15 Aug 2024		
	260,000.000	Local		98.630369	256,438.96	96.383282	250,596.53	-5,842.43	0.10
		Base		98.630369	256,438.96	96.383282	250,596.53	-5,842.43	0.10
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	230,000.000	Local		136.396235	313,711.34	133.373232	306,758.43	-6,952.91	0.12
		Base		136.396235	313,711.34	133.373232	306,758.43	-6,952.91	0.12
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		94.066556	169,319.80	117.975160	212,355.29	43,035.49	0.08
		Base		94.066556	169,319.80	117.975160	212,355.29	43,035.49	0.08
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625	15 May 2042		
	100,000.000	Local		107.970400	107,970.40	96.933486	96,933.49	-11,036.91	0.04
		Base		107.970400	107,970.40	96.933486	96,933.49	-11,036.91	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	638,000.000	Local		106.355915	678,550.74	107.584645	686,390.04	7,839.30	0.27
		Base		106.355915	678,550.74	107.584645	686,390.04	7,839.30	0.27
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	104.223076	354,358.46	104.422072	355,035.04	676.58	0.14	
		Base	104.223076	354,358.46	104.422072	355,035.04	676.58	0.14	
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local	97.481447	292,444.34	95.262958	285,788.87	-6,655.47	0.11	
		Base	97.481447	292,444.34	95.262958	285,788.87	-6,655.47	0.11	
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	380,000.000	Local	103.402192	392,928.33	98.765483	375,308.84	-17,619.49	0.15	
		Base	103.402192	392,928.33	98.765483	375,308.84	-17,619.49	0.15	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	870,000.000	Local	102.818185	894,518.21	91.550669	796,490.82	-98,027.39	0.32	
		Base	102.818185	894,518.21	91.550669	796,490.82	-98,027.39	0.32	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	1,020,000.000	Local	103.503575	1,055,736.47	96.767880	987,032.38	-68,704.09	0.39	
		Base	103.503575	1,055,736.47	96.767880	987,032.38	-68,704.09	0.39	
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.46888	15 Sep 2048		
	100,000.000	Local	86.346330	86,346.33	82.659470	82,659.47	-3,686.86	0.03	
Original Face:	100,000.000	Base	86.346330	86,346.33	82.659470	82,659.47	-3,686.86	0.03	
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584	22 May 2028		
	340,000.000	Local	100.806024	342,740.48	95.812363	325,762.03	-16,978.45	0.13	
		Base	100.806024	342,740.48	95.812363	325,762.03	-16,978.45	0.13	
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45					5.45	01 Apr 2044		
	280,000.000	Local	104.280746	291,986.09	94.287575	264,005.21	-27,980.88	0.11	
		Base	104.280746	291,986.09	94.287575	264,005.21	-27,980.88	0.11	
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65					4.65	01 Jul 2026		
	330,000.000	Local	104.546497	345,003.44	98.238152	324,185.90	-20,817.54	0.13	
		Base	104.546497	345,003.44	98.238152	324,185.90	-20,817.54	0.13	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	910,000.000	Local	120.166812	1,093,517.99	118.935000	1,082,308.50	-11,209.49	0.43	
		Base	120.166812	1,093,517.99	118.935000	1,082,308.50	-11,209.49	0.43	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 116.692700	81,684.89	120.118000	84,082.60	2,397.71	0.03
			Base 116.692700	81,684.89	120.118000	84,082.60	2,397.71	0.03
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875	01 Sep 2021		
		102,000.000	Local 102.492176	104,542.02	111.250000	113,475.00	8,932.98	0.05
			Base 102.492176	104,542.02	111.250000	113,475.00	8,932.98	0.05
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
		640,000.000	Local 127.220827	814,213.29	128.935000	825,184.00	10,970.71	0.33
			Base 127.220827	814,213.29	128.935000	825,184.00	10,970.71	0.33
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55				4.55	24 Jun 2024		
		140,000.000	Local 101.057407	141,480.37	100.000000	140,000.00	-1,480.37	0.06
			Base 101.057407	141,480.37	100.000000	140,000.00	-1,480.37	0.06
96950FAP9	WILLIAMS PARTNERS LP SR UNSECURED 01/45 4.9				4.9	15 Jan 2045		
		280,000.000	Local 103.632582	290,171.23	95.530098	267,484.27	-22,686.96	0.11
			Base 103.632582	290,171.23	95.530098	267,484.27	-22,686.96	0.11
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.95	01 Apr 2037		
		370,000.000	Local 126.881054	469,459.90	121.906598	451,054.41	-18,405.49	0.18
			Base 126.881054	469,459.90	121.906598	451,054.41	-18,405.49	0.18
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.9	15 Nov 2037		
		80,000.000	Local 115.900038	92,720.03	112.532000	90,025.60	-2,694.43	0.04
			Base 115.900038	92,720.03	112.532000	90,025.60	-2,694.43	0.04
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.0	15 Nov 2041		
		420,000.000	Local 99.464195	417,749.62	104.623000	439,416.60	21,666.98	0.18
			Base 99.464195	417,749.62	104.623000	439,416.60	21,666.98	0.18
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.55	25 Oct 2042		
		750,000.000	Local 107.044369	802,832.77	100.004000	750,030.00	-52,802.77	0.30
			Base 107.044369	802,832.77	100.004000	750,030.00	-52,802.77	0.30
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.5	23 Mar 2021		
		250,000.000	Local 100.119140	250,297.85	101.650000	254,125.00	3,827.15	0.10
			Base 100.119140	250,297.85	101.650000	254,125.00	3,827.15	0.10
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 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 ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		101.097007	424,607.43	99.891000	419,542.20	-5,065.23	0.17
		Base		101.097007	424,607.43	99.891000	419,542.20	-5,065.23	0.17
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625	15 Dec 2027		
	870,000.000	Local		100.366233	873,186.23	95.813410	833,576.67	-39,609.56	0.33
		Base		100.366233	873,186.23	95.813410	833,576.67	-39,609.56	0.33
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.75	29 Apr 2025		
	910,000.000	Local		101.503893	923,685.43	99.986835	909,880.20	-13,805.23	0.36
		Base		101.503893	923,685.43	99.986835	909,880.20	-13,805.23	0.36
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.313800	29,794.14	103.124852	30,937.46	1,143.32	0.01
		Base		99.313800	29,794.14	103.124852	30,937.46	1,143.32	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	860,000.000	Local		103.852081	893,127.90	96.000000	825,600.00	-67,527.90	0.33
Original Face:	480,000.000	Base		103.852081	893,127.90	96.000000	825,600.00	-67,527.90	0.33
ACI0NWB2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.75	28 Mar 2022		
	300,000.000	Local		115.445790	346,337.37	102.670000	308,010.00	-38,327.37	0.12
		Base		115.445790	346,337.37	102.670000	308,010.00	-38,327.37	0.12
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	93.670000	215,441.00	-14,559.00	0.09
		Base		100.000000	230,000.00	93.670000	215,441.00	-14,559.00	0.09
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625	02 Jun 2027		
	300,000.000	Local		100.000000	300,000.00	92.870000	278,610.00	-21,390.00	0.11
		Base		100.000000	300,000.00	92.870000	278,610.00	-21,390.00	0.11
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	360,000.000	Local		101.777767	366,399.96	93.670000	337,212.00	-29,187.96	0.13
		Base		101.777767	366,399.96	93.670000	337,212.00	-29,187.96	0.13
<b>US DOLLAR Total</b>									
	208,267,638.490	Local			219,715,645.79		211,231,008.86	-8,484,636.93	84.46
Original Face:	2,553,000.000	Base			219,715,645.79		211,231,008.86	-8,484,636.93	84.37

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

## FIXED INCOME Total

	216,367,638.490	Base		220,221,319.38		211,516,974.37	-8,704,345.01	84.48
Original Face:	2,553,000.000							

## SWAPS FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
99S10JEL8	BWS027086 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.3425	15 Nov 2043		
	6,435,000.000	Local	100.014935	6,435,961.07	100.000000	6,435,000.00	-961.07	2.57
		Base	100.014935	6,435,961.07	100.000000	6,435,000.00	-961.07	2.57
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	99.118149	-6,378,252.89	56,747.11	2.55
		Base	100.000000	-6,435,000.00	99.118149	-6,378,252.89	56,747.11	2.55
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.3425	15 Nov 2043		
	12,584,000.000	Local	101.343078	12,753,012.98	100.000000	12,584,000.00	-169,012.98	5.03
		Base	101.343078	12,753,012.98	100.000000	12,584,000.00	-169,012.98	5.03
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	99.196013	-12,482,826.28	101,173.72	4.99
		Base	100.000000	-12,584,000.00	99.196013	-12,482,826.28	101,173.72	4.99
<b>US DOLLAR Total</b>		Local		169,974.05		157,920.83	-12,053.22	15.15
		Base		169,974.05		157,920.83	-12,053.22	15.13
<b>SWAPS FIXED INCOME Total</b>		0.000	Base	169,974.05		157,920.83	-12,053.22	15.13

& 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 LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

---

<b>FUND Total</b>								
	216,753,849.420	Base		221,410,931.55		212,632,604.13	-8,778,327.42	99.99
Original Face:	2,553,000.000							

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 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									
<b>ADI0ZZ5P7</b>											US 5YR NOTE (CBT) SEP18 XCBT 20180928		28 Sep 2018							
41.000	4,100,000.000	Local	4,658,304.71	4,644,643.98	113.617188	13,660.73		14,621.65	-960.92											
		Base	4,658,304.71		113.617188	13,660.73		14,621.65	-960.92	0.00										
<b>ADI0ZZ5Q5</b>											US 2YR NOTE (CBT) SEP18 XCBT 20180928		28 Sep 2018							
8.000	1,600,000.000	Local	1,694,625.01	1,693,530.03	105.914063	1,094.98		1,344.98	-250.00											
		Base	1,694,625.01		105.914063	1,094.98		1,344.98	-250.00	0.00										
<b>ADI0ZZ9X6</b>											US LONG BOND(CBT) SEP18 XCBT 20180919		19 Sep 2018							
243.000	24,300,000.000	Local	35,235,000.00	34,687,094.01	145.000000	547,905.99		540,312.24	7,593.75											
		Base	35,235,000.00		145.000000	547,905.99		540,312.24	7,593.75	0.00										
<b>ADI106D78</b>											US ULTRA BOND CBT SEP18 XCBT 20180919		19 Sep 2018							
126.000	12,600,000.000	Local	20,104,875.00	19,465,741.80	159.562500	639,133.20		647,008.20	-7,875.00											
		Base	20,104,875.00		159.562500	639,133.20		647,008.20	-7,875.00	0.00										
<b>US DOLLAR Total</b>																				
418.000	42,600,000.000	Local	61,692,804.72	60,491,009.82		1,201,794.90		1,203,287.07	-1,492.17											
		Base				1,201,794.90		1,203,287.07	-1,492.17	0.01										
<b>FUTURES LONG Total</b>																				
418.000	42,600,000.000	Base				1,201,794.90		1,203,287.07	-1,492.17	0.01										



# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 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

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
AD10ZZBN5	US 10YR NOTE (CBT)SEP18 XCBT 20180919	19 Sep 2018							
-139.000	-13,900,000.000		Local -16,706,062.50	-16,520,084.09	120.187500	-185,978.41	-185,978.41	0.00	
			Base -16,706,062.50		120.187500	-185,978.41	-185,978.41	0.00	0.00

US DOLLAR Total	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
-139.000	-13,900,000.000	Local -16,706,062.50	-16,520,084.09	-185,978.41	-185,978.41	0.00	
		Base		-185,978.41	-185,978.41	0.00	0.00

FUTURES SHORT Total	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
-139.000	-13,900,000.000	Base		-185,978.41	-185,978.41	0.00	0.00

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 29, 2018

View Date: July 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								
<b>FUTURES Total</b>									
279.000	28,700,000.000	Base			1,015,816.49		1,017,308.66	-1,492.17	0.01



As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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: 28.925000

ARS	ARGENTINE PESO							
		1,386,759.490	Local	1,386,759.49	1.000000	1,386,759.49	0.00	12.90
			Base	67,752.80	0.034572	47,943.28	-19,809.52	0.01

**ARGENTINE PESO Total**

		1,386,759.490	Local	1,386,759.49		1,386,759.49	0.00	12.90
			Base	67,752.80		47,943.28	-19,809.52	0.01

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.351260

AUD	AUSTRALIAN DOLLAR							
		29,038.810	Local	29,038.81	0.000000	29,038.81	0.00	96.93
			Base	22,368.58	0.000000	21,490.17	-878.41	0.00

**AUSTRALIAN DOLLAR Total**

		29,038.810	Local	29,038.81		29,038.81	0.00	96.93
			Base	22,368.58		21,490.17	-878.41	0.00

**BRAZILIAN REAL**

Exchange Rate: 3.875750

BRL	BRAZILIAN REAL							
		199,346.600	Local	199,346.60	1.000000	199,346.60	0.00	1.09
			Base	58,772.36	0.258015	51,434.33	-7,338.03	0.01

**BRAZILIAN REAL Total**

		199,346.600	Local	199,346.60		199,346.60	0.00	1.09
			Base	58,772.36		51,434.33	-7,338.03	0.01

**EURO CURRENCY**

Exchange Rate: 0.856311

**INTERNATIONAL**

EUR	EURO CURRENCY							
		1,220,563.120	Local	1,220,563.12	1.000000	1,220,563.12	0.00	43.57

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	1.168595	1,426,343.73	1.167800	1,425,373.63	-970.10	0.15
<b>INTERNATIONAL Total</b>								
	1,220,563.120	Local		1,220,563.12		1,220,563.12	0.00	43.57
		Base		1,426,343.73		1,425,373.63	-970.10	0.15
<b>EURO CURRENCY Total</b>								
	1,220,563.120	Local		1,220,563.12		1,220,563.12	0.00	43.57
		Base		1,426,343.73		1,425,373.63	-970.10	0.15
<b>JAPANESE YEN</b>							Exchange Rate:	110.715000
JPY	JAPANESE YEN							
	8,651,161.000	Local	1.000000	8,651,161.00	1.000000	8,651,161.00	0.00	1.95
		Base	0.009217	79,741.17	0.009032	78,139.01	-1,602.16	0.01
<b>JAPANESE YEN Total</b>								
	8,651,161.000	Local		8,651,161.00		8,651,161.00	0.00	1.95
		Base		79,741.17		78,139.01	-1,602.16	0.01
<b>MEXICAN PESO</b>							Exchange Rate:	19.860250
MXN	MEXICAN PESO (NEW)							
	31,491,385.600	Local	1.000000	31,491,385.60	1.000000	31,491,385.60	0.00	3.06
		Base	0.052733	1,660,633.97	0.050352	1,585,649.00	-74,984.97	0.17
<b>MEXICAN PESO Total</b>								
	31,491,385.600	Local		31,491,385.60		31,491,385.60	0.00	3.06
		Base		1,660,633.97		1,585,649.00	-74,984.97	0.17
<b>POUND STERLING</b>							Exchange Rate:	0.757719
GBP	POUND STERLING							
	187,478.950	Local	1.000000	187,478.95	1.000000	187,478.95	0.00	59.05
		Base	1.353603	253,772.04	1.319750	247,425.43	-6,346.61	0.03
<b>POUND STERLING Total</b>								
	187,478.950	Local		187,478.95		187,478.95	0.00	59.05

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		253,772.04		247,425.43	-6,346.61	0.03

## RUSSIAN RUBLE

Exchange Rate: 62.801250

RUB	RUSSIAN RUBLE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,215,349.010 Local	1.000000	1,215,349.01	1.000000	1,215,349.01	0.00	0.50
		Base	0.016432	19,970.07	0.015923	19,352.31	-617.76	0.00

## RUSSIAN RUBLE Total

		1,215,349.010 Local		1,215,349.01		1,215,349.01	0.00	0.50
		Base		19,970.07		19,352.31	-617.76	0.00

## CASH Total

		44,381,082.580 Base		3,589,354.72		3,476,807.16	-112,547.56	0.37
--	--	---------------------	--	--------------	--	--------------	-------------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

09659KH37	BNP PARIBAS FORTIS FUNDING				0.01	03 Aug 2018		
		1,400,000.000 Local	99.800889	1,397,212.44	99.803903	1,397,254.64	42.20	0.16
		Base	99.800889	1,397,212.44	99.803903	1,397,254.64	42.20	0.15

313385A55	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000				0.01	03 Aug 2018		
		2,110,000.000 Local	99.835822	2,106,535.84	99.830200	2,106,417.22	-118.62	0.24
		Base	99.835822	2,106,535.84	99.830200	2,106,417.22	-118.62	0.23

313385B88	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000				0.01	14 Aug 2018		
		2,110,000.000 Local	99.777833	2,105,312.28	99.771900	2,105,187.09	-125.19	0.24
		Base	99.777833	2,105,312.28	99.771900	2,105,187.09	-125.19	0.23

313385B96	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000				0.01	15 Aug 2018		
		400,000.000 Local	99.771445	399,085.78	99.766600	399,066.40	-19.38	0.05
		Base	99.771445	399,085.78	99.766600	399,066.40	-19.38	0.04

313385C38	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000				0.01	17 Aug 2018		
		430,000.000 Local	99.755944	428,950.56	99.755900	428,950.37	-0.19	0.05
		Base	99.755944	428,950.56	99.755900	428,950.37	-0.19	0.05

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
313385D52	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000				0.01	27 Aug 2018			
		850,000.000	Local 99.703758	847,481.94	99.702900	847,474.65	-7.29		0.10
			Base 99.703758	847,481.94	99.702900	847,474.65	-7.29		0.09
46640QJT9	J.P. MORGAN SECURITIES					27 Sep 2018			
		6,690,000.000	Local 99.444167	6,652,814.76	99.432354	6,652,024.50	-790.26		0.77
			Base 99.444167	6,652,814.76	99.432354	6,652,024.50	-790.26		0.72
60682XKA3	MITSUBISHI UFJ TST & B				2.32	10 Oct 2018			
		2,540,000.000	Local 99.355556	2,523,631.11	99.332503	2,523,045.58	-585.53		0.29
			Base 99.355556	2,523,631.11	99.332503	2,523,045.58	-585.53		0.27
62479MGQ0	MUFG BK LTD N Y BRH DISC COML				0.01	24 Jul 2018			
		1,810,000.000	Local 99.858222	1,807,433.82	99.857153	1,807,414.47	-19.35		0.21
			Base 99.858222	1,807,433.82	99.857153	1,807,414.47	-19.35		0.19
63873KH26	NATIXIS NY					02 Aug 2018			
		2,170,000.000	Local 99.801083	2,165,683.51	99.810544	2,165,888.80	205.29		0.25
			Base 99.801083	2,165,683.51	99.810544	2,165,888.80	205.29		0.23
7839989D1	SSC GOVERNMENT MM GVMXX				1.80018	31 Dec 2030			
		57,021,635.350	Local 100.000000	57,021,635.35	100.000000	57,021,635.35	0.00		6.63
			Base 100.000000	57,021,635.35	100.000000	57,021,635.35	0.00		6.14
83369CGX6	SOCIETE GENERALE					31 Jul 2018			
		2,990,000.000	Local 99.815528	2,984,484.28	99.826489	2,984,812.02	327.74		0.35
			Base 99.815528	2,984,484.28	99.826489	2,984,812.02	327.74		0.32
85324UK36	STANDARD CHARTERED BANK				0.01	03 Oct 2018			
		4,310,000.000	Local 99.405833	4,284,391.42	99.405833	4,284,391.42	0.00		0.50
			Base 99.405833	4,284,391.42	99.405833	4,284,391.42	0.00		0.46
89119BGR1	TORONTO DOMINION BANK					25 Jul 2018			
		1,920,000.000	Local 99.856250	1,917,240.00	99.853822	1,917,193.38	-46.62		0.22
			Base 99.856250	1,917,240.00	99.853822	1,917,193.38	-46.62		0.21
912796PV5	TREASURY BILL 08/18 0.00000				0.01	23 Aug 2018			
		1,570,000.000	Local 99.731189	1,565,779.67	99.737292	1,565,875.48	95.81		0.18
			Base 99.731189	1,565,779.67	99.737292	1,565,875.48	95.81		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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796QJ1	TREASURY BILL 11/18 0.00000				0.01	15 Nov 2018			
		1,880,000.000	Local	99.231222	1,865,546.97	99.245389	1,865,813.31	266.34	0.22
			Base	99.231222	1,865,546.97	99.245389	1,865,813.31	266.34	0.20
<b>US DOLLAR Total</b>									
		90,201,635.350	Local		90,073,219.73		90,072,444.68	-775.05	10.48
			Base		90,073,219.73		90,072,444.68	-775.05	9.70
<b>CASH EQUIVALENT Total</b>									
		90,201,635.350	Base		90,073,219.73		90,072,444.68	-775.05	9.70

## EQUITY

### EURO CURRENCY

Exchange Rate: 0.856311

#### 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	1.167800	16.72	-0.38	0.00

#### UNITED STATES OF AMERICA (THE) Total

		14.320	Local		14.32		14.32	0.00	0.00
			Base		17.10		16.72	-0.38	0.00

#### EURO CURRENCY Total

		14.320	Local		14.32		14.32	0.00	0.00
			Base		17.10		16.72	-0.38	0.00

### POUND STERLING

Exchange Rate: 0.757719

922AME900	SWAP CITIBANK BOC GBPCASH FUTURES CASH COLLATERAL								
		-130,000.000	Local	1.000000	-130,000.00	1.000000	-130,000.00	0.00	40.95
			Base	1.347108	-175,124.02	1.319750	-171,567.56	3,556.46	0.02

#### POUND STERLING Total

		-130,000.000	Local		-130,000.00		-130,000.00	0.00	40.95
--	--	--------------	-------	--	-------------	--	-------------	------	-------

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		-175,124.02		-171,567.56	3,556.46	0.02

**US DOLLAR** Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		4,575.000	Local 27.345408	125,105.24	27.100000	123,982.50	-1,122.74	0.01
			Base 27.345408	125,105.24	27.100000	123,982.50	-1,122.74	0.01

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		5,957.000	Local 24.800000	147,733.60	26.300000	156,669.10	8,935.50	0.02
			Base 24.800000	147,733.60	26.300000	156,669.10	8,935.50	0.02

<b>US DOLLAR Total</b>		10,532.000	Local	272,838.84		280,651.60	7,812.76	0.03
			Base	272,838.84		280,651.60	7,812.76	0.03

<b>EQUITY Total</b>		-119,453.680	Base	97,731.92		109,100.76	11,368.84	0.05
---------------------	--	--------------	------	-----------	--	------------	-----------	------

## FIXED INCOME

**ARGENTINE PESO** Exchange Rate: 28.925000

ACI0PY367	REPUBLIC OF ARGENTINA BONDS 09/18 21.2				21.2	19 Sep 2018		
		160,000.000	Local 99.071513	158,514.42	102.300000	163,680.00	5,165.58	1.52
			Base 5.703444	9,125.51	3.536733	5,658.77	-3,466.74	0.00

ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
		9,830,000.000	Local 107.631228	10,580,149.74	85.499280	8,404,579.22	-2,175,570.52	78.17
			Base 6.956713	683,844.87	2.955896	290,564.54	-393,280.33	0.03

ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				32.2282	21 Jun 2020		
		780,000.000	Local 103.809868	809,716.97	102.117930	796,519.85	-13,197.12	7.41
			Base 6.012696	46,899.03	3.530438	27,537.42	-19,361.61	0.00

<b>ARGENTINE PESO Total</b>		10,770,000.000	Local	11,548,381.13		9,364,779.07	-2,183,602.06	87.10
-----------------------------	--	----------------	-------	---------------	--	--------------	---------------	-------

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

Books Open

Prepared by State Street



# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		739,869.41		323,760.73	-416,108.68	0.03
<b>BRAZILIAN REAL</b>							Exchange Rate:	3.875750
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	10,485,000.000	Local	96.732431	10,142,395.39	101.423330	10,634,236.15	491,840.76	58.12
		Base	30.210905	3,167,613.39	26.168698	2,743,787.95	-423,825.44	0.30
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	7,023,000.000	Local	94.366899	6,627,387.33	97.628114	6,856,422.45	229,035.12	37.47
		Base	28.149354	1,976,929.10	25.189477	1,769,056.94	-207,872.16	0.19
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
	664,000.000	Local	98.666506	655,145.60	91.403766	606,921.01	-48,224.59	3.32
		Base	29.740005	197,473.63	23.583504	156,594.47	-40,879.16	0.02
<b>BRAZILIAN REAL Total</b>								
	18,172,000.000	Local		17,424,928.32		18,097,579.61	672,651.29	98.91
		Base		5,342,016.12		4,669,439.36	-672,576.76	0.50
<b>MEXICAN PESO</b>							Exchange Rate:	19.860250
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
	21,353,000.000	Local	102.525471	21,892,263.73	95.922000	20,482,224.66	-1,410,039.07	1.99
		Base	7.360093	1,571,600.57	4.829849	1,031,317.56	-540,283.01	0.11
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
	94,566,300.000	Local	108.429446	102,537,715.47	100.752000	95,277,438.58	-7,260,276.89	9.27
		Base	6.501437	6,148,168.65	5.073048	4,797,393.72	-1,350,774.93	0.52
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047		
	24,450,000.000	Local	105.389709	25,767,783.92	103.514000	25,309,173.00	-458,610.92	2.46
		Base	5.630348	1,376,620.17	5.212120	1,274,363.26	-102,256.91	0.14
<b>MEXICAN PESO Total</b>								
	140,369,300.000	Local		150,197,763.12		141,068,836.24	-9,128,926.88	13.73
		Base		9,096,389.39		7,103,074.54	-1,993,314.85	0.77

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

Books Open

Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

## RUSSIAN RUBLE

Exchange Rate: 62.801250

ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.15	03 Feb 2027		
	53,660,000.000	Local	99.615999	53,453,944.92	103.850000	55,725,910.00	2,271,965.08	23.03
		Base	1.570310	842,628.14	1.653630	887,337.59	44,709.45	0.10
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
	148,713,000.000	Local	92.857155	138,090,661.27	96.601000	143,658,245.13	5,567,583.86	59.36
		Base	1.480523	2,201,730.48	1.538202	2,287,506.14	85,775.66	0.25
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.0	25 Jan 2023		
	19,200,000.000	Local	100.753714	19,344,713.17	98.692800	18,949,017.60	-395,695.57	7.83
		Base	1.638055	314,506.64	1.571510	301,729.94	-12,776.70	0.03
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.0	16 Aug 2023		
	22,740,000.000	Local	100.632155	22,883,752.12	98.805000	22,468,257.00	-415,495.12	9.28
		Base	1.624728	369,463.24	1.573297	357,767.67	-11,695.57	0.04

## RUSSIAN RUBLE Total

	244,313,000.000	Local		233,773,071.48		240,801,429.73	7,028,358.25	99.50
		Base		3,728,328.50		3,834,341.34	106,012.84	0.41

## 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	99.797847	319,353.11	99.422000	318,150.40	-1,202.71	0.04
		Base	99.797847	319,353.11	99.422000	318,150.40	-1,202.71	0.03
00130HBW4	AES CORP/THE SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	194,000.000	Local	97.612314	189,367.89	100.750000	195,455.00	6,087.11	0.02
		Base	97.612314	189,367.89	100.750000	195,455.00	6,087.11	0.02
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
	30,000.000	Local	104.598400	31,379.52	102.375995	30,712.80	-666.72	0.00
		Base	104.598400	31,379.52	102.375995	30,712.80	-666.72	0.00
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	490,000.000	Local	99.947176	489,741.16	93.773921	459,492.21	-30,248.95	0.05
		Base	99.947176	489,741.16	93.773921	459,492.21	-30,248.95	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
		344,000.000	Local 100.260000	344,894.40	86.208941	296,558.76	-48,335.64	0.03
			Base 100.260000	344,894.40	86.208941	296,558.76	-48,335.64	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.75	30 Nov 2026		
		380,000.000	Local 99.646374	378,656.22	98.292201	373,510.36	-5,145.86	0.04
			Base 99.646374	378,656.22	98.292201	373,510.36	-5,145.86	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.75	30 Nov 2036		
		220,000.000	Local 100.033336	220,073.34	105.319644	231,703.22	11,629.88	0.03
			Base 100.033336	220,073.34	105.319644	231,703.22	11,629.88	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.9	06 Nov 2022		
		80,000.000	Local 99.570813	79,656.65	97.037031	77,629.62	-2,027.03	0.01
			Base 99.570813	79,656.65	97.037031	77,629.62	-2,027.03	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
		366,037.190	Local 99.692378	364,911.18	83.187500	304,497.19	-60,413.99	0.04
			Base 99.692378	364,911.18	83.187500	304,497.19	-60,413.99	0.03
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				2.41954	25 Jan 2023		
		1,374,049.170	Local 98.514644	1,353,639.65	98.072080	1,347,558.60	-6,081.05	0.16
Original Face:		1,840,000.000	Base 98.514644	1,353,639.65	98.072080	1,347,558.60	-6,081.05	0.15
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3				2.3	03 Nov 2020		
		120,000.000	Local 99.973033	119,967.64	98.220456	117,864.55	-2,103.09	0.01
			Base 99.973033	119,967.64	98.220456	117,864.55	-2,103.09	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.35	03 May 2026		
		80,000.000	Local 100.262775	80,210.22	96.957037	77,565.63	-2,644.59	0.01
			Base 100.262775	80,210.22	96.957037	77,565.63	-2,644.59	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8				3.8	15 Mar 2025		
		340,000.000	Local 101.067171	343,628.38	97.104522	330,155.37	-13,473.01	0.04
			Base 101.067171	343,628.38	97.104522	330,155.37	-13,473.01	0.04
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		130,000.000	Local 95.396362	124,015.27	94.615338	122,999.94	-1,015.33	0.01
			Base 95.396362	124,015.27	94.615338	122,999.94	-1,015.33	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00507UUAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045			
		30,000.000	Local 96.230900	28,869.27	96.262572	28,878.77	9.50		0.00
			Base 96.230900	28,869.27	96.262572	28,878.77	9.50		0.00
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75				3.75	15 May 2019			
		640,000.000	Local 99.958877	639,736.81	100.596162	643,815.44	4,078.63		0.07
			Base 99.958877	639,736.81	100.596162	643,815.44	4,078.63		0.07
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021			
		150,000.000	Local 103.976387	155,964.58	103.040988	154,561.48	-1,403.10		0.02
			Base 103.976387	155,964.58	103.040988	154,561.48	-1,403.10		0.02
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.8	15 Jun 2023			
		90,000.000	Local 99.961533	89,965.38	95.282883	85,754.59	-4,210.79		0.01
			Base 99.961533	89,965.38	95.282883	85,754.59	-4,210.79		0.01
009503AA1	AIRSPED LTD AIRSP 2007 1A G1 144A				2.34325	15 Jun 2032			
		993,744.990	Local 85.790586	852,539.65	87.187680	866,423.20	13,883.55		0.10
Original Face:		2,710,000.000	Base 85.790586	852,539.65	87.187680	866,423.20	13,883.55		0.09
01310TAS8	ALBERTSONS LLC 2017 1 TERM B 4					25 Aug 2021			
		280,493.550	Local 100.326075	281,408.17	98.875000	277,338.00	-4,070.17		0.03
			Base 100.326075	281,408.17	98.875000	277,338.00	-4,070.17		0.03
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		122,829.750	Local 98.728948	121,268.52	98.895800	121,473.46	204.94		0.01
			Base 98.728948	121,268.52	98.895800	121,473.46	204.94		0.01
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.75	30 Sep 2024			
		210,000.000	Local 108.815990	228,513.58	105.459000	221,463.90	-7,049.68		0.03
			Base 108.815990	228,513.58	105.459000	221,463.90	-7,049.68		0.02
01F022477	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	17 Jul 2033			
		3,000,000.000	Local 96.835938	2,905,078.14	97.187750	2,915,632.50	10,554.36		0.34
Original Face:		3,000,000.000	Base 96.835938	2,905,078.14	97.187750	2,915,632.50	10,554.36		0.31
01F030470	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	17 Jul 2033			
		500,000.000	Local 98.888158	494,440.79	99.412960	497,064.80	2,624.01		0.06
Original Face:		500,000.000	Base 98.888158	494,440.79	99.412960	497,064.80	2,624.01		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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
01F030678	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	12 Jul 2048			
		2,400,000.000	Local	96.259615	2,310,230.77	96.871090	2,324,906.16	14,675.39	0.27
Original Face:		2,400,000.000	Base	96.259615	2,310,230.77	96.871090	2,324,906.16	14,675.39	0.25
01F032476	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	17 Jul 2033			
		5,000,000.000	Local	100.829375	5,041,468.76	101.195310	5,059,765.50	18,296.74	0.59
Original Face:		5,000,000.000	Base	100.829375	5,041,468.76	101.195310	5,059,765.50	18,296.74	0.55
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	12 Jul 2048			
		11,800,000.000	Local	101.626214	11,991,893.29	101.950180	12,030,121.24	38,227.95	1.40
Original Face:		11,800,000.000	Base	101.626214	11,991,893.29	101.950180	12,030,121.24	38,227.95	1.30
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	12 Jul 2048			
		3,200,000.000	Local	103.855903	3,323,388.90	104.125860	3,332,027.52	8,638.62	0.39
Original Face:		3,200,000.000	Base	103.855903	3,323,388.90	104.125860	3,332,027.52	8,638.62	0.36
01F042681	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	13 Aug 2048			
		1,400,000.000	Local	103.750000	1,452,500.00	103.938360	1,455,137.04	2,637.04	0.17
Original Face:		1,400,000.000	Base	103.750000	1,452,500.00	103.938360	1,455,137.04	2,637.04	0.16
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	12 Jul 2048			
		1,500,000.000	Local	105.767579	1,586,513.68	105.931090	1,588,966.35	2,452.67	0.18
Original Face:		1,500,000.000	Base	105.767579	1,586,513.68	105.931090	1,588,966.35	2,452.67	0.17
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021			
		240,000.000	Local	101.064313	242,554.35	103.857000	249,256.80	6,702.45	0.03
			Base	101.064313	242,554.35	103.857000	249,256.80	6,702.45	0.03
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044			
		30,000.000	Local	112.891533	33,867.46	108.387264	32,516.18	-1,351.28	0.00
			Base	112.891533	33,867.46	108.387264	32,516.18	-1,351.28	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.15	22 Aug 2027			
		440,000.000	Local	99.834284	439,270.85	95.768936	421,383.32	-17,887.53	0.05
			Base	99.834284	439,270.85	95.768936	421,383.32	-17,887.53	0.05
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875	22 Aug 2037			
		110,000.000	Local	99.758236	109,734.06	97.611314	107,372.45	-2,361.61	0.01
			Base	99.758236	109,734.06	97.611314	107,372.45	-2,361.61	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.05	22 Aug 2047		
	140,000.000	Local		99.272057	138,980.88	97.960478	137,144.67	-1,836.21	0.02
		Base		99.272057	138,980.88	97.960478	137,144.67	-1,836.21	0.01
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local		109.343000	10,934.30	116.217126	11,621.71	687.41	0.00
		Base		109.343000	10,934.30	116.217126	11,621.71	687.41	0.00
02376CBB0	AMERICAN AIRLS INC TERM LOAN B						27 Jun 2025		
	0.000	Local		0.000000	25.51	0.000000	0.00	-25.51	0.00
		Base		0.000000	25.51	0.000000	0.00	-25.51	0.00
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	346,425.310	Local		100.495538	348,141.98	99.525000	344,779.79	-3,362.19	0.04
		Base		100.495538	348,141.98	99.525000	344,779.79	-3,362.19	0.04
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625	15 Oct 2022		
	57,000.000	Local		100.785368	57,447.66	102.625000	58,496.25	1,048.59	0.01
		Base		100.785368	57,447.66	102.625000	58,496.25	1,048.59	0.01
02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2						31 Oct 2023		
	434,317.390	Local		100.384675	435,988.10	99.125000	430,517.11	-5,470.99	0.05
		Base		100.384675	435,988.10	99.125000	430,517.11	-5,470.99	0.05
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375	26 May 2020		
	170,000.000	Local		98.696006	167,783.21	98.548682	167,532.76	-250.45	0.02
		Base		98.696006	167,783.21	98.548682	167,532.76	-250.45	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					2.51969	25 Jun 2045		
	1,010,792.810	Local		96.051954	970,886.24	98.525280	995,886.45	25,000.21	0.12
	Original Face: 13,440,000.000	Base		96.051954	970,886.24	98.525280	995,886.45	25,000.21	0.11
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	220,000.000	Local		99.949236	219,888.32	96.592932	212,504.45	-7,383.87	0.02
		Base		99.949236	219,888.32	96.592932	212,504.45	-7,383.87	0.02
02R030673	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	12 Jul 2048		
	4,300,000.000	Local		96.109284	4,132,699.22	96.787440	4,161,859.92	29,160.70	0.48
	Original Face: 4,300,000.000	Base		96.109284	4,132,699.22	96.787440	4,161,859.92	29,160.70	0.45

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02R040672	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	12 Jul 2048			
		1,500,000.000	Local	101.484179	1,522,262.69	101.927080	1,528,906.20	6,643.51	0.18
Original Face:		1,500,000.000	Base	101.484179	1,522,262.69	101.927080	1,528,906.20	6,643.51	0.16
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024			
		10,000.000	Local	99.895100	9,989.51	99.583113	9,958.31	-31.20	0.00
			Base	99.895100	9,989.51	99.583113	9,958.31	-31.20	0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125	01 May 2020			
		40,000.000	Local	98.500450	39,400.18	98.308674	39,323.47	-76.71	0.00
			Base	98.500450	39,400.18	98.308674	39,323.47	-76.71	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051			
		69,000.000	Local	103.417232	71,357.89	98.879275	68,226.70	-3,131.19	0.01
			Base	103.417232	71,357.89	98.879275	68,226.70	-3,131.19	0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036			
		140,000.000	Local	114.868321	160,815.65	115.565560	161,791.78	976.13	0.02
			Base	114.868321	160,815.65	115.565560	161,791.78	976.13	0.02
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.85	15 Mar 2021			
		120,000.000	Local	101.433442	121,720.13	102.910639	123,492.77	1,772.64	0.01
			Base	101.433442	121,720.13	102.910639	123,492.77	1,772.64	0.01
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046			
		110,000.000	Local	123.749245	136,124.17	120.186227	132,204.85	-3,919.32	0.02
			Base	123.749245	136,124.17	120.186227	132,204.85	-3,919.32	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027			
		200,000.000	Local	100.607995	201,215.99	98.593326	197,186.65	-4,029.34	0.02
			Base	100.607995	201,215.99	98.593326	197,186.65	-4,029.34	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625	11 Sep 2024			
		280,000.000	Local	100.895550	282,507.54	94.681016	265,106.84	-17,400.70	0.03
			Base	100.895550	282,507.54	94.681016	265,106.84	-17,400.70	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.0	11 Sep 2027			
		250,000.000	Local	93.707940	234,269.85	93.102185	232,755.46	-1,514.39	0.03
			Base	93.707940	234,269.85	93.102185	232,755.46	-1,514.39	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.0	13 Apr 2028		
	970,000.000	Local	99.511127	965,257.93	99.767731	967,746.99	2,489.06	0.11	
		Base	99.511127	965,257.93	99.767731	967,746.99	2,489.06	0.10	
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	420,000.000	Local	100.134421	420,564.57	98.621734	414,211.28	-6,353.29	0.05	
		Base	100.134421	420,564.57	98.621734	414,211.28	-6,353.29	0.04	
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	510,000.000	Local	105.697594	539,057.73	102.837833	524,472.95	-14,584.78	0.06	
		Base	105.697594	539,057.73	102.837833	524,472.95	-14,584.78	0.06	
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	730,000.000	Local	100.219523	731,602.52	97.894360	714,628.83	-16,973.69	0.08	
		Base	100.219523	731,602.52	97.894360	714,628.83	-16,973.69	0.08	
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.65	01 Dec 2027		
	150,000.000	Local	99.809293	149,713.94	94.728929	142,093.39	-7,620.55	0.02	
		Base	99.809293	149,713.94	94.728929	142,093.39	-7,620.55	0.02	
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.35	01 Dec 2024		
	80,000.000	Local	99.970413	79,976.33	96.605745	77,284.60	-2,691.73	0.01	
		Base	99.970413	79,976.33	96.605745	77,284.60	-2,691.73	0.01	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.95	01 Dec 2022		
	220,000.000	Local	99.958286	219,908.23	97.119987	213,663.97	-6,244.26	0.02	
		Base	99.958286	219,908.23	97.119987	213,663.97	-6,244.26	0.02	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	470,000.000	Local	101.088779	475,117.26	98.392427	462,444.41	-12,672.85	0.05	
		Base	101.088779	475,117.26	98.392427	462,444.41	-12,672.85	0.05	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	182,000.000	Local	100.058538	182,106.54	98.303051	178,911.55	-3,194.99	0.02	
		Base	100.058538	182,106.54	98.303051	178,911.55	-3,194.99	0.02	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	330,000.000	Local	91.031639	300,404.41	88.409954	291,752.85	-8,651.56	0.03	
		Base	91.031639	300,404.41	88.409954	291,752.85	-8,651.56	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	365,303.830	Local	101.013617	369,006.61	99.453100	363,305.98	-5,700.63	0.04	
		Base	101.013617	369,006.61	99.453100	363,305.98	-5,700.63	0.04	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	570,000.000	Local	99.291672	565,962.53	91.784215	523,170.03	-42,792.50	0.06	
		Base	99.291672	565,962.53	91.784215	523,170.03	-42,792.50	0.06	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.55	04 Aug 2021		
	140,000.000	Local	96.174207	134,643.89	95.835663	134,169.93	-473.96	0.02	
		Base	96.174207	134,643.89	95.835663	134,169.93	-473.96	0.01	
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.0	13 Nov 2020		
	180,000.000	Local	99.933389	179,880.10	98.161447	176,690.60	-3,189.50	0.02	
		Base	99.933389	179,880.10	98.161447	176,690.60	-3,189.50	0.02	
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577	21 Feb 2023		
	240,000.000	Local	100.000000	240,000.00	94.750000	227,400.00	-12,600.00	0.03	
		Base	100.000000	240,000.00	94.750000	227,400.00	-12,600.00	0.02	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.25	15 Oct 2039		
	100,000.000	Local	79.645610	79,645.61	114.820000	114,820.00	35,174.39	0.01	
		Base	79.645610	79,645.61	114.820000	114,820.00	35,174.39	0.01	
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625	15 May 2023		
	240,000.000	Local	100.000000	240,000.00	98.875000	237,300.00	-2,700.00	0.03	
		Base	100.000000	240,000.00	98.875000	237,300.00	-2,700.00	0.03	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.5	22 Apr 2026		
	630,000.000	Local	101.430471	639,011.97	92.250000	581,175.00	-57,836.97	0.07	
		Base	101.430471	639,011.97	92.250000	581,175.00	-57,836.97	0.06	
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local	95.841827	143,762.74	80.700000	121,050.00	-22,712.74	0.01	
		Base	95.841827	143,762.74	80.700000	121,050.00	-22,712.74	0.01	
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125	06 Jul 2036		
	210,000.000	Local	102.510186	215,271.39	80.250000	168,525.00	-46,746.39	0.02	
		Base	102.510186	215,271.39	80.250000	168,525.00	-46,746.39	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	93.450000	523,320.00	-36,680.00	0.06
		Base		100.000000	560,000.00	93.450000	523,320.00	-36,680.00	0.06
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	680,000.000	Local		99.064588	673,639.20	74.851000	508,986.80	-164,652.40	0.06
		Base		99.064588	673,639.20	74.851000	508,986.80	-164,652.40	0.05
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	71,869.400	Local		100.350733	72,121.47	99.311400	71,374.51	-746.96	0.01
		Base		100.350733	72,121.47	99.311400	71,374.51	-746.96	0.01
045054AF0	ASHTREAD CAPITAL INC SECURED 144A 08/27 4.375					4.375	15 Aug 2027		
	200,000.000	Local		93.278870	186,557.74	93.000000	186,000.00	-557.74	0.02
		Base		93.278870	186,557.74	93.000000	186,000.00	-557.74	0.02
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3						15 Jan 2025		
	806,374.740	Local		99.633739	803,421.30	98.743600	796,243.45	-7,177.85	0.09
		Base		99.633739	803,421.30	98.743600	796,243.45	-7,177.85	0.09
05526DBA2	BAT CAPITAL CORP COMPANY GUAR 144A 08/27 3.557					3.557	15 Aug 2027		
	800,000.000	Local		100.001153	800,009.22	93.040127	744,321.02	-55,688.20	0.09
		Base		100.001153	800,009.22	93.040127	744,321.02	-55,688.20	0.08
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54					4.54	15 Aug 2047		
	740,000.000	Local		96.587857	714,750.14	93.376753	690,987.97	-23,762.17	0.08
		Base		96.587857	714,750.14	93.376753	690,987.97	-23,762.17	0.07
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875	24 Feb 2022		
	30,000.000	Local		100.246233	30,073.87	98.760138	29,628.04	-445.83	0.00
		Base		100.246233	30,073.87	98.760138	29,628.04	-445.83	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	250,000.000	Local		102.613136	256,532.84	112.201087	280,502.72	23,969.88	0.03
		Base		102.613136	256,532.84	112.201087	280,502.72	23,969.88	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	550,000.000	Local		100.000000	550,000.00	108.450000	596,475.00	46,475.00	0.07
		Base		100.000000	550,000.00	108.450000	596,475.00	46,475.00	0.06

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

Books Open

Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85				1.85	15 Sep 2021			
		30,000.000	Local	95.909933	28,772.98	95.358092	28,607.43	-165.55	0.00
			Base	95.909933	28,772.98	95.358092	28,607.43	-165.55	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561				3.561	01 Nov 2021			
		10,000.000	Local	100.000000	10,000.00	100.974651	10,097.47	97.47	0.00
			Base	100.000000	10,000.00	100.974651	10,097.47	97.47	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245				3.245	06 May 2022			
		10,000.000	Local	100.354500	10,035.45	99.684986	9,968.50	-66.95	0.00
			Base	100.354500	10,035.45	99.684986	9,968.50	-66.95	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535				3.535	04 Nov 2024			
		70,000.000	Local	99.717600	69,802.32	99.228632	69,460.04	-342.28	0.01
			Base	99.717600	69,802.32	99.228632	69,460.04	-342.28	0.01
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025			
		400,000.000	Local	100.492445	401,969.78	99.155320	396,621.28	-5,348.50	0.05
			Base	100.492445	401,969.78	99.155320	396,621.28	-5,348.50	0.04
05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216				3.216	28 Nov 2023			
		200,000.000	Local	100.377970	200,755.94	98.082731	196,165.46	-4,590.48	0.02
			Base	100.377970	200,755.94	98.082731	196,165.46	-4,590.48	0.02
05565QDM7	BP CAPITAL MARKETS PLC COMPANY GUAR 04/27 3.588				3.588	14 Apr 2027			
		130,000.000	Local	98.874585	128,536.96	98.574590	128,146.97	-389.99	0.01
			Base	98.874585	128,536.96	98.574590	128,146.97	-389.99	0.01
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625	13 Mar 2027			
		250,000.000	Local	98.224412	245,561.03	98.152846	245,382.12	-178.91	0.03
			Base	98.224412	245,561.03	98.152846	245,382.12	-178.91	0.03
056057AA0	BX TRUST BX 2018 BIOA A 144A				2.58976	15 Mar 2037			
		840,000.000	Local	99.394127	834,910.67	99.753000	837,925.20	3,014.53	0.10
		Original Face:	840,000.000	Base	99.394127	834,910.67	99.753000	837,925.20	3,014.53
05607EAN5	BX TRUST BX 2017 IMC E 144A				5.32325	15 Oct 2032			
		1,000,000.000	Local	100.000000	1,000,000.00	100.249700	1,002,497.00	2,497.00	0.12
		Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	100.249700	1,002,497.00	2,497.00

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23		3.848			3.848	12 Apr 2023		
	200,000.000	Local		99.951935	199,903.87	97.799228	195,598.46	-4,305.41	0.02
		Base		99.951935	199,903.87	97.799228	195,598.46	-4,305.41	0.02
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					3.45903	12 Apr 2023		
	200,000.000	Local		100.000000	200,000.00	99.877310	199,754.62	-245.38	0.02
		Base		100.000000	200,000.00	99.877310	199,754.62	-245.38	0.02
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28		4.379			4.379	12 Apr 2028		
	200,000.000	Local		97.678570	195,357.14	95.612661	191,225.32	-4,131.82	0.02
		Base		97.678570	195,357.14	95.612661	191,225.32	-4,131.82	0.02
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAF 2015 R4 4A2 144A					4.5	27 Jan 2030		
	2,980,000.000	Local		100.000000	2,980,000.00	100.532400	2,995,865.52	15,865.52	0.35
Original Face:	2,980,000.000	Base		100.000000	2,980,000.00	100.532400	2,995,865.52	15,865.52	0.32
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	150,000.000	Local		100.000000	150,000.00	104.500000	156,750.00	6,750.00	0.02
		Base		100.000000	150,000.00	104.500000	156,750.00	6,750.00	0.02
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.1	29 Dec 2049		
	120,000.000	Local		109.459358	131,351.23	103.940000	124,728.00	-6,623.23	0.01
		Base		109.459358	131,351.23	103.940000	124,728.00	-6,623.23	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23		3.3			3.3	11 Jan 2023		
	260,000.000	Local		99.760246	259,376.64	98.532998	256,185.79	-3,190.85	0.03
		Base		99.760246	259,376.64	98.532998	256,185.79	-3,190.85	0.03
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19		2.6			2.6	15 Jan 2019		
	3,000.000	Local		99.998000	2,999.94	99.936568	2,998.10	-1.84	0.00
		Base		99.998000	2,999.94	99.936568	2,998.10	-1.84	0.00
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44		5			5.0	21 Jan 2044		
	750,000.000	Local		106.455505	798,416.29	105.919008	794,392.56	-4,023.73	0.09
		Base		106.455505	798,416.29	105.919008	794,392.56	-4,023.73	0.09
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24		4			4.0	01 Apr 2024		
	290,000.000	Local		99.822852	289,486.27	100.876069	292,540.60	3,054.33	0.03
		Base		99.822852	289,486.27	100.876069	292,540.60	3,054.33	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		
	1,460,000.000	Local	100.252055	1,463,680.01	100.521917	1,467,619.99	3,939.98	0.17	
		Base	100.252055	1,463,680.01	100.521917	1,467,619.99	3,939.98	0.16	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	520,000.000	Local	103.715492	539,320.56	100.231701	521,204.85	-18,115.71	0.06	
		Base	103.715492	539,320.56	100.231701	521,204.85	-18,115.71	0.06	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	690,000.000	Local	99.991281	689,939.84	95.473684	658,768.42	-31,171.42	0.08	
		Base	99.991281	689,939.84	95.473684	658,768.42	-31,171.42	0.07	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004	20 Dec 2023		
	17,000.000	Local	99.996588	16,999.42	96.953702	16,482.13	-517.29	0.00	
		Base	99.996588	16,999.42	96.953702	16,482.13	-517.29	0.00	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419	20 Dec 2028		
	682,000.000	Local	99.476170	678,427.48	94.167431	642,221.88	-36,205.60	0.07	
		Base	99.476170	678,427.48	94.167431	642,221.88	-36,205.60	0.07	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	98.976211	296,928.63	-3,071.37	0.03	
		Base	100.000000	300,000.00	98.976211	296,928.63	-3,071.37	0.03	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.97	05 Mar 2029		
	250,000.000	Local	98.040796	245,101.99	98.423251	246,058.13	956.14	0.03	
		Base	98.040796	245,101.99	98.423251	246,058.13	956.14	0.03	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local	99.505557	298,516.67	101.647891	304,943.67	6,427.00	0.04	
		Base	99.505557	298,516.67	101.647891	304,943.67	6,427.00	0.03	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972	16 May 2029		
	200,000.000	Local	99.525085	199,050.17	99.071647	198,143.29	-906.88	0.02	
		Base	99.525085	199,050.17	99.071647	198,143.29	-906.88	0.02	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local	104.905900	10,490.59	104.585000	10,458.50	-32.09	0.00	
		Base	104.905900	10,490.59	104.585000	10,458.50	-32.09	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	39,000.000	Local		100.292769	39,114.18	103.450516	40,345.70	1,231.52	0.00
		Base		100.292769	39,114.18	103.450516	40,345.70	1,231.52	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	170,000.000	Local		101.788271	173,040.06	110.930357	188,581.61	15,541.55	0.02
		Base		101.788271	173,040.06	110.930357	188,581.61	15,541.55	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	60,000.000	Local		118.951000	71,370.60	111.391902	66,835.14	-4,535.46	0.01
		Base		118.951000	71,370.60	111.391902	66,835.14	-4,535.46	0.01
073685AD1	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 11/25 4.875					4.875	01 Nov 2025		
	60,000.000	Local		101.208300	60,724.98	91.940000	55,164.00	-5,560.98	0.01
		Base		101.208300	60,724.98	91.940000	55,164.00	-5,560.98	0.01
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	312,290.000	Local		100.854677	314,959.07	99.375000	310,338.19	-4,620.88	0.04
		Base		100.854677	314,959.07	99.375000	310,338.19	-4,620.88	0.03
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	81,000.000	Local		103.110222	83,519.28	97.625110	79,076.34	-4,442.94	0.01
		Base		103.110222	83,519.28	97.625110	79,076.34	-4,442.94	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	100,000.000	Local		100.470970	100,470.97	96.927798	96,927.80	-3,543.17	0.01
		Base		100.470970	100,470.97	96.927798	96,927.80	-3,543.17	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363	06 Jun 2024		
	300,000.000	Local		99.973887	299,921.66	96.058442	288,175.33	-11,746.33	0.03
		Base		99.973887	299,921.66	96.058442	288,175.33	-11,746.33	0.03
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	719,028.240	Local		100.851139	725,148.17	99.812500	717,680.06	-7,468.11	0.08
		Base		100.851139	725,148.17	99.812500	717,680.06	-7,468.11	0.08
08579JAY8	BERRY PLASTICS GROUP INC TERM R LOAN						19 Jan 2024		
	14,886.930	Local		100.302480	14,931.96	99.625000	14,831.10	-100.86	0.00
		Base		100.302480	14,931.96	99.625000	14,831.10	-100.86	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	510,000.000	Local		99.636690	508,147.12	92.076344	469,589.35	-38,557.77	0.05
		Base		99.636690	508,147.12	92.076344	469,589.35	-38,557.77	0.05
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375	01 Mar 2033		
	240,000.000	Local		94.814321	227,554.37	93.803000	225,127.20	-2,427.17	0.03
		Base		94.814321	227,554.37	93.803000	225,127.20	-2,427.17	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	260,000.000	Local		101.748754	264,546.76	103.276157	268,518.01	3,971.25	0.03
		Base		101.748754	264,546.76	103.276157	268,518.01	3,971.25	0.03
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	139,179.550	Local		100.000000	139,179.55	100.196400	139,452.90	273.35	0.02
		Base		100.000000	139,179.55	100.196400	139,452.90	273.35	0.02
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		
	460,000.000	Local		93.207959	428,756.61	86.850000	399,510.00	-29,246.61	0.05
		Base		93.207959	428,756.61	86.850000	399,510.00	-29,246.61	0.04
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	700,000.000	Local		84.303033	590,121.23	79.151000	554,057.00	-36,064.23	0.06
		Base		84.303033	590,121.23	79.151000	554,057.00	-36,064.23	0.06
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625	21 Feb 2047		
	720,000.000	Local		84.025275	604,981.98	84.850000	610,920.00	5,938.02	0.07
		Base		84.025275	604,981.98	84.850000	610,920.00	5,938.02	0.07
10801XAF4	BRICKMAN GROUP LTD TERM LOAN						18 Dec 2020		
	142,481.220	Local		99.919723	142,366.84	99.979200	142,451.58	84.74	0.02
		Base		99.919723	142,366.84	99.979200	142,451.58	84.74	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	140,000.000	Local		122.713150	171,798.41	142.869000	200,016.60	28,218.19	0.02
		Base		122.713150	171,798.41	142.869000	200,016.60	28,218.19	0.02
11134LAH2	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3.875					3.875	15 Jan 2027		
	20,000.000	Local		99.916350	19,983.27	94.585233	18,917.05	-1,066.22	0.00
		Base		99.916350	19,983.27	94.585233	18,917.05	-1,066.22	0.00

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125				3.125	15 Jan 2025			
		140,000.000	Local 97.262586	136,167.62	92.766188	129,872.66	-6,294.96		0.02
			Base 97.262586	136,167.62	92.766188	129,872.66	-6,294.96		0.01
12433PAG1	BX TRUST BX 2017 APPL B 144A				3.06871	15 Jul 2034			
		325,574.410	Local 100.000000	325,574.41	100.276400	326,474.30	899.89		0.04
Original Face:		360,000.000	Base 100.000000	325,574.41	100.276400	326,474.30	899.89		0.04
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125	01 May 2027			
		80,000.000	Local 99.098363	79,278.69	93.562500	74,850.00	-4,428.69		0.01
			Base 99.098363	79,278.69	93.562500	74,850.00	-4,428.69		0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.0	01 Feb 2028			
		60,000.000	Local 93.395150	56,037.09	91.500000	54,900.00	-1,137.09		0.01
			Base 93.395150	56,037.09	91.500000	54,900.00	-1,137.09		0.01
12506KAD1	CBS RADIO INC TERM LOAN B					17 Nov 2024			
		407,675.690	Local 100.596764	410,108.55	99.166700	404,278.53	-5,830.02		0.05
			Base 100.596764	410,108.55	99.166700	404,278.53	-5,830.02		0.04
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				2.84871	15 Nov 2036			
		510,000.000	Local 100.000000	510,000.00	100.127500	510,650.25	650.25		0.06
Original Face:		510,000.000	Base 100.000000	510,000.00	100.127500	510,650.25	650.25		0.06
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.25	07 Mar 2025			
		80,000.000	Local 102.643738	82,114.99	100.750000	80,600.00	-1,514.99		0.01
			Base 102.643738	82,114.99	100.750000	80,600.00	-1,514.99		0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.3	10 Oct 2046			
		30,000.000	Local 102.570300	30,771.09	102.561780	30,768.53	-2.56		0.00
Original Face:		30,000.000	Base 102.570300	30,771.09	102.561780	30,768.53	-2.56		0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762	10 Oct 2046			
		30,000.000	Local 102.572433	30,771.73	103.170480	30,951.14	179.41		0.00
Original Face:		30,000.000	Base 102.572433	30,771.73	103.170480	30,951.14	179.41		0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.24757	10 Oct 2046			
		10,000.000	Local 101.175200	10,117.52	99.018940	9,901.89	-215.63		0.00
Original Face:		10,000.000	Base 101.175200	10,117.52	99.018940	9,901.89	-215.63		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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881	15 Nov 2037		
		260,000.000	Local 102.650719	266,891.87	101.414700	263,678.22	-3,213.65	0.03
Original Face:		260,000.000	Base 102.650719	266,891.87	101.414700	263,678.22	-3,213.65	0.03
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.88049	15 Oct 2045		
		2,809,959.920	Local 6.512637	183,002.50	6.539350	183,753.11	750.61	0.02
Original Face:		3,700,000.000	Base 6.512637	183,002.50	6.539350	183,753.11	750.61	0.02
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035	10 Feb 2048		
		240,000.000	Local 102.689754	246,455.41	99.053080	237,727.39	-8,728.02	0.03
Original Face:		240,000.000	Base 102.689754	246,455.41	99.053080	237,727.39	-8,728.02	0.03
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.35125	10 Feb 2048		
		70,000.000	Local 101.148914	70,804.24	96.801120	67,760.78	-3,043.46	0.01
Original Face:		70,000.000	Base 101.148914	70,804.24	96.801120	67,760.78	-3,043.46	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526	10 Feb 2047		
		200,000.000	Local 106.953370	213,906.74	103.797420	207,594.84	-6,311.90	0.02
Original Face:		200,000.000	Base 106.953370	213,906.74	103.797420	207,594.84	-6,311.90	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.5	05 May 2025		
		880,000.000	Local 99.344670	874,233.10	96.364400	848,006.72	-26,226.38	0.10
			Base 99.344670	874,233.10	96.364400	848,006.72	-26,226.38	0.09
12651GAA9	CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN A 144A				4.81871	15 Feb 2029		
		900,000.000	Local 100.000000	900,000.00	100.318500	902,866.50	2,866.50	0.10
Original Face:		900,000.000	Base 100.000000	900,000.00	100.318500	902,866.50	2,866.50	0.10
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.0	01 Aug 2057		
		728,807.730	Local 103.190113	752,057.52	103.172200	751,926.97	-130.55	0.09
Original Face:		830,000.000	Base 103.190113	752,057.52	103.172200	751,926.97	-130.55	0.08
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5				4.0331	15 Apr 2051		
		710,000.000	Local 102.980708	731,163.03	101.721150	722,220.17	-8,942.86	0.08
Original Face:		710,000.000	Base 102.980708	731,163.03	101.721150	722,220.17	-8,942.86	0.08
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.6463	13 Nov 2039		
		330,000.000	Local 102.924721	339,651.58	97.342800	321,231.24	-18,420.34	0.04
Original Face:		330,000.000	Base 102.924721	339,651.58	97.342800	321,231.24	-18,420.34	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2				3.5	25 Feb 2048		
		4,100,000.000	Local 97.571207	4,000,419.49	97.565100	4,000,169.10	-250.39	0.47
Original Face:		4,100,000.000	Base 97.571207	4,000,419.49	97.565100	4,000,169.10	-250.39	0.43
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022		
		180,000.000	Local 99.656800	179,382.24	95.842429	172,516.37	-6,865.87	0.02
			Base 99.656800	179,382.24	95.842429	172,516.37	-6,865.87	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023		
		150,000.000	Local 101.662747	152,494.12	100.416148	150,624.22	-1,869.90	0.02
			Base 101.662747	152,494.12	100.416148	150,624.22	-1,869.90	0.02
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025		
		186,000.000	Local 99.961151	185,927.74	96.893380	180,221.69	-5,706.05	0.02
			Base 99.961151	185,927.74	96.893380	180,221.69	-5,706.05	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		200,000.000	Local 105.571120	211,142.24	101.328023	202,656.05	-8,486.19	0.02
			Base 105.571120	211,142.24	101.328023	202,656.05	-8,486.19	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.7	09 Mar 2023		
		370,000.000	Local 99.155259	366,874.46	99.492891	368,123.70	1,249.24	0.04
			Base 99.155259	366,874.46	99.492891	368,123.70	1,249.24	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.1	25 Mar 2025		
		200,000.000	Local 99.058840	198,117.68	99.470119	198,940.24	822.56	0.02
			Base 99.058840	198,117.68	99.470119	198,940.24	822.56	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.3	25 Mar 2028		
		1,520,000.000	Local 98.731647	1,500,721.03	98.640906	1,499,341.77	-1,379.26	0.17
			Base 98.731647	1,500,721.03	98.640906	1,499,341.77	-1,379.26	0.16
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.05	25 Mar 2048		
		330,000.000	Local 101.569312	335,178.73	101.769617	335,839.74	661.01	0.04
			Base 101.569312	335,178.73	101.769617	335,839.74	661.01	0.04
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35				3.35	09 Mar 2021		
		120,000.000	Local 100.546317	120,655.58	99.890000	119,868.00	-787.58	0.01
			Base 100.546317	120,655.58	99.890000	119,868.00	-787.58	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	189,518.990	Local		99.624998	188,808.29	98.937500	187,505.35	-1,302.94	0.02
		Base		99.624998	188,808.29	98.937500	187,505.35	-1,302.94	0.02
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	629,026.720	Local		100.601567	632,810.74	99.732100	627,341.56	-5,469.18	0.07
		Base		100.601567	632,810.74	99.732100	627,341.56	-5,469.18	0.07
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	100,000.000	Local		100.000000	100,000.00	95.861405	95,861.41	-4,138.59	0.01
		Base		100.000000	100,000.00	95.861405	95,861.41	-4,138.59	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	94.213396	113,056.08	-6,943.92	0.01
		Base		100.000000	120,000.00	94.213396	113,056.08	-6,943.92	0.01
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	204,482.010	Local		100.749787	206,015.19	99.812500	204,098.61	-1,916.58	0.02
		Base		100.749787	206,015.19	99.812500	204,098.61	-1,916.58	0.02
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043		
	150,000.000	Local		102.411773	153,617.66	102.352067	153,528.10	-89.56	0.02
		Base		102.411773	153,617.66	102.352067	153,528.10	-89.56	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	100,000.000	Local		99.751560	99,751.56	97.560432	97,560.43	-2,191.13	0.01
		Base		99.751560	99,751.56	97.560432	97,560.43	-2,191.13	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	190,000.000	Local		100.366642	190,696.62	97.316271	184,900.91	-5,795.71	0.02
		Base		100.366642	190,696.62	97.316271	184,900.91	-5,795.71	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.25	15 Aug 2021		
	150,000.000	Local		96.739047	145,108.57	96.197696	144,296.54	-812.03	0.02
		Base		96.739047	145,108.57	96.197696	144,296.54	-812.03	0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	60,000.000	Local		100.726600	60,435.96	100.625000	60,375.00	-60.96	0.01
		Base		100.726600	60,435.96	100.625000	60,375.00	-60.96	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625					5.625	15 Feb 2021		
	30,000.000	Local		102.375367	30,712.61	102.112500	30,633.75	-78.86	0.00
		Base		102.375367	30,712.61	102.112500	30,633.75	-78.86	0.00
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	50,000.000	Local		104.847060	52,423.53	105.375000	52,687.50	263.97	0.01
		Base		104.847060	52,423.53	105.375000	52,687.50	263.97	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	99.500000	149,250.00	-750.00	0.02
		Base		100.000000	150,000.00	99.500000	149,250.00	-750.00	0.02
15670BAB8	CENTURYLINK ESCROW LLC TERM LOAN B						31 Jan 2025		
	103,726.880	Local		99.132520	102,827.07	97.857100	101,504.12	-1,322.95	0.01
		Base		99.132520	102,827.07	97.857100	101,504.12	-1,322.95	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	400,671.040	Local		100.407224	402,302.67	99.612500	399,118.44	-3,184.23	0.05
		Base		100.407224	402,302.67	99.612500	399,118.44	-3,184.23	0.04
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	190,000.000	Local		100.282795	190,537.31	99.873000	189,758.70	-778.61	0.02
		Base		100.282795	190,537.31	99.873000	189,758.70	-778.61	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384	23 Oct 2035		
	150,000.000	Local		110.489367	165,734.05	104.500674	156,751.01	-8,983.04	0.02
		Base		110.489367	165,734.05	104.500674	156,751.01	-8,983.04	0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484	23 Oct 2045		
	20,000.000	Local		115.114000	23,022.80	105.403534	21,080.71	-1,942.09	0.00
		Base		115.114000	23,022.80	105.403534	21,080.71	-1,942.09	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834	23 Oct 2055		
	30,000.000	Local		112.287433	33,686.23	107.210628	32,163.19	-1,523.04	0.00
		Base		112.287433	33,686.23	107.210628	32,163.19	-1,523.04	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	870,000.000	Local		96.119986	836,243.88	93.617956	814,476.22	-21,767.66	0.09
		Base		96.119986	836,243.88	93.617956	814,476.22	-21,767.66	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375	01 Apr 2038			
		140,000.000	Local	100.011757	140,016.46	94.464774	132,250.68	-7,765.78	0.02
			Base	100.011757	140,016.46	94.464774	132,250.68	-7,765.78	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.75	01 Apr 2048			
		10,000.000	Local	101.225500	10,122.55	96.811859	9,681.19	-441.36	0.00
			Base	101.225500	10,122.55	96.811859	9,681.19	-441.36	0.00
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025			
		405,754.590	Local	100.032687	405,887.22	99.829500	405,062.78	-824.44	0.05
			Base	100.032687	405,887.22	99.829500	405,062.78	-824.44	0.04
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	99.125000	109,037.50	-962.50	0.01
			Base	100.000000	110,000.00	99.125000	109,037.50	-962.50	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021			
		130,000.000	Local	92.100169	119,730.22	101.250000	131,625.00	11,894.78	0.02
			Base	92.100169	119,730.22	101.250000	131,625.00	11,894.78	0.01
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				2.56442	25 Aug 2035			
		480,821.780	Local	91.913507	441,940.16	98.166810	472,007.40	30,067.24	0.05
		Original Face: 21,100,000.000	Base	91.913507	441,940.16	98.166810	472,007.40	30,067.24	0.05
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.9	15 May 2027			
		240,000.000	Local	95.995150	230,388.36	96.020901	230,450.16	61.80	0.03
			Base	95.995150	230,388.36	96.020901	230,450.16	61.80	0.02
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.9	01 Apr 2022			
		110,000.000	Local	100.197527	110,217.28	97.791602	107,570.76	-2,646.52	0.01
			Base	100.197527	110,217.28	97.791602	107,570.76	-2,646.52	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.7	01 Apr 2027			
		140,000.000	Local	100.337150	140,472.01	98.089729	137,325.62	-3,146.39	0.02
			Base	100.337150	140,472.01	98.089729	137,325.62	-3,146.39	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032			
		40,000.000	Local	114.340425	45,736.17	117.822395	47,128.96	1,392.79	0.01
			Base	114.340425	45,736.17	117.822395	47,128.96	1,392.79	0.01

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	392,000.000	Local		143.673306	563,199.36	140.662562	551,397.24	-11,802.12	0.06
		Base		143.673306	563,199.36	140.662562	551,397.24	-11,802.12	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local		101.882400	50,941.20	100.539796	50,269.90	-671.30	0.01
		Base		101.882400	50,941.20	100.539796	50,269.90	-671.30	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	98.745000	108,619.50	-1,380.50	0.01
		Base		100.000000	110,000.00	98.745000	108,619.50	-1,380.50	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	110,000.000	Local		110.019464	121,021.41	120.850039	132,935.04	11,913.63	0.02
		Base		110.019464	121,021.41	120.850039	132,935.04	11,913.63	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,090,000.000	Local		105.971337	1,155,087.57	106.169981	1,157,252.79	2,165.22	0.13
		Base		105.971337	1,155,087.57	106.169981	1,157,252.79	2,165.22	0.12
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.898547	189,807.24	101.491000	192,832.90	3,025.66	0.02
		Base		99.898547	189,807.24	101.491000	192,832.90	3,025.66	0.02
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	671,000.000	Local		107.149259	718,971.53	102.952959	690,814.35	-28,157.18	0.08
		Base		107.149259	718,971.53	102.952959	690,814.35	-28,157.18	0.07
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	100.875000	796,912.50	6,912.50	0.09
		Base		100.000000	790,000.00	100.875000	796,912.50	6,912.50	0.09
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	704,000.000	Local		101.848557	717,013.84	99.512314	700,566.69	-16,447.15	0.08
		Base		101.848557	717,013.84	99.512314	700,566.69	-16,447.15	0.08
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	840,000.000	Local		101.330207	851,173.74	98.363198	826,250.86	-24,922.88	0.10
		Base		101.330207	851,173.74	98.363198	826,250.86	-24,922.88	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.28854	25 Aug 2035		
	115,722.070	Local		81.759417	94,613.69	88.710090	102,657.15	8,043.46	0.01
Original Face:	690,000.000	Base		81.759417	94,613.69	88.710090	102,657.15	8,043.46	0.01
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS					4.017	10 Oct 2047		
	210,000.000	Local		102.658871	215,583.63	100.298780	210,627.44	-4,956.19	0.02
Original Face:	210,000.000	Base		102.658871	215,583.63	100.298780	210,627.44	-4,956.19	0.02
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5					3.137	10 Feb 2048		
	690,000.000	Local		98.870564	682,206.89	97.426060	672,239.81	-9,967.08	0.08
Original Face:	690,000.000	Base		98.870564	682,206.89	97.426060	672,239.81	-9,967.08	0.07
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.11	10 Apr 2048		
	380,000.000	Local		83.965055	319,067.21	77.429790	294,233.20	-24,834.01	0.03
Original Face:	380,000.000	Base		83.965055	319,067.21	77.429790	294,233.20	-24,834.01	0.03
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
	232,813.650	Local		100.475067	233,919.67	99.375000	231,358.56	-2,561.11	0.03
		Base		100.475067	233,919.67	99.375000	231,358.56	-2,561.11	0.02
193046AC3	COLD STORAGE TRUST COLD 2017 ICE3 B 144A					3.16871	15 Apr 2036		
	320,000.000	Local		100.387066	321,238.61	100.280620	320,897.98	-340.63	0.04
Original Face:	320,000.000	Base		100.387066	321,238.61	100.280620	320,897.98	-340.63	0.03
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	600,000.000	Local		106.852583	641,115.50	106.250000	637,500.00	-3,615.50	0.07
		Base		106.852583	641,115.50	106.250000	637,500.00	-3,615.50	0.07
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033		
	80,000.000	Local		106.763813	85,411.05	97.655000	78,124.00	-7,287.05	0.01
		Base		106.763813	85,411.05	97.655000	78,124.00	-7,287.05	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034		
	130,000.000	Local		100.669092	130,869.82	95.493178	124,141.13	-6,728.69	0.01
		Base		100.669092	130,869.82	95.493178	124,141.13	-6,728.69	0.01
20030NBNO	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
	50,000.000	Local		99.908440	49,954.22	95.923290	47,961.65	-1,992.57	0.01
		Base		99.908440	49,954.22	95.923290	47,961.65	-1,992.57	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.9	01 Mar 2038		
	290,000.000	Local		99.521328	288,611.85	90.746784	263,165.67	-25,446.18	0.03
		Base		99.521328	288,611.85	90.746784	263,165.67	-25,446.18	0.03
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.0	15 Oct 2019		
	170,000.000	Local		100.208776	170,354.92	102.576753	174,380.48	4,025.56	0.02
		Base		100.208776	170,354.92	102.576753	174,380.48	4,025.56	0.02
2027A0JN0	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/47 3.9					3.9	12 Jul 2047		
	280,000.000	Local		99.637439	278,984.83	93.202533	260,967.09	-18,017.74	0.03
		Base		99.637439	278,984.83	93.202533	260,967.09	-18,017.74	0.03
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.75	01 Nov 2027		
	1,320,000.000	Local		100.000000	1,320,000.00	99.750200	1,316,702.64	-3,297.36	0.15
	Original Face: 1,320,000.000	Base		100.000000	1,320,000.00	99.750200	1,316,702.64	-3,297.36	0.14
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.3	15 Aug 2028		
	150,000.000	Local		99.660000	149,490.00	100.232515	150,348.77	858.77	0.02
		Base		99.660000	149,490.00	100.232515	150,348.77	858.77	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	120,000.000	Local		108.677408	130,412.89	123.235539	147,882.65	17,469.76	0.02
		Base		108.677408	130,412.89	123.235539	147,882.65	17,469.76	0.02
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023		
	385,745.110	Local		107.328051	414,012.71	105.870000	408,388.35	-5,624.36	0.05
		Base		107.328051	414,012.71	105.870000	408,388.35	-5,624.36	0.04
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.5	15 Apr 2023		
	30,000.000	Local		99.200900	29,760.27	101.478280	30,443.48	683.21	0.00
		Base		99.200900	29,760.27	101.478280	30,443.48	683.21	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375	15 Jan 2028		
	70,000.000	Local		100.000000	70,000.00	99.413954	69,589.77	-410.23	0.01
		Base		100.000000	70,000.00	99.413954	69,589.77	-410.23	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	1,160,000.000	Local		102.042450	1,183,692.42	100.727251	1,168,436.11	-15,256.31	0.14
		Base		102.042450	1,183,692.42	100.727251	1,168,436.11	-15,256.31	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375	04 Aug 2025		
		550,000.000	Local 98.193236	540,062.80	98.043156	539,237.36	-825.44	0.06
			Base 98.193236	540,062.80	98.043156	539,237.36	-825.44	0.06
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.0	19 Jul 2048		
		2,900,000.000	Local 97.135980	2,816,943.43	97.833980	2,837,185.42	20,241.99	0.33
Original Face:		2,900,000.000	Base 97.135980	2,816,943.43	97.833980	2,837,185.42	20,241.99	0.31
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	19 Jul 2048		
		100,000.000	Local 99.781250	99,781.25	100.384760	100,384.76	603.51	0.01
Original Face:		100,000.000	Base 99.781250	99,781.25	100.384760	100,384.76	603.51	0.01
21H040673	GNMA II TBA 30 YR 4 JUMBOS				4.0	19 Jul 2048		
		9,200,000.000	Local 102.083730	9,391,703.13	102.492190	9,429,281.48	37,578.35	1.10
Original Face:		9,200,000.000	Base 102.083730	9,391,703.13	102.492190	9,429,281.48	37,578.35	1.02
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS				4.5	19 Jul 2048		
		9,620,000.000	Local 103.702630	9,976,192.97	103.938360	9,998,870.23	22,677.26	1.16
Original Face:		9,620,000.000	Base 103.702630	9,976,192.97	103.938360	9,998,870.23	22,677.26	1.08
21H050672	GNMA II TBA 30 YR 5 JUMBOS				5.0	19 Jul 2048		
		700,000.000	Local 104.903810	734,326.67	104.981880	734,873.16	546.49	0.09
Original Face:		700,000.000	Base 104.903810	734,326.67	104.981880	734,873.16	546.49	0.08
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.5	01 Apr 2025		
		100,000.000	Local 100.000000	100,000.00	97.250000	97,250.00	-2,750.00	0.01
			Base 100.000000	100,000.00	97.250000	97,250.00	-2,750.00	0.01
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049		
		460,000.000	Local 100.222948	461,025.56	104.000000	478,400.00	17,374.44	0.06
			Base 100.222948	461,025.56	104.000000	478,400.00	17,374.44	0.05
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.0	10 Jan 2033		
		250,000.000	Local 99.395520	248,488.80	91.280913	228,202.28	-20,286.52	0.03
			Base 99.395520	248,488.80	91.280913	228,202.28	-20,286.52	0.02
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR				3.869	12 Jan 2029		
		600,000.000	Local 94.108205	564,649.23	94.032844	564,197.06	-452.17	0.07
			Base 94.108205	564,649.23	94.032844	564,197.06	-452.17	0.06

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875				4.875	15 May 2045			
		350,000.000	Local 99.269854	347,444.49	98.699922	345,449.73	-1,994.76		0.04
			Base 99.269854	347,444.49	98.699922	345,449.73	-1,994.76		0.04
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.75	25 Jul 2057			
		422,338.160	Local 100.023401	422,436.99	97.962400	413,732.60	-8,704.39		0.05
Original Face:		460,000.000	Base 100.023401	422,436.99	97.962400	413,732.60	-8,704.39		0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				3.10154	25 Jul 2057			
		960,000.000	Local 84.297010	809,251.30	82.182000	788,947.20	-20,304.10		0.09
Original Face:		960,000.000	Base 84.297010	809,251.30	82.182000	788,947.20	-20,304.10		0.08
23371DAA2	DAE FUNDING LLC COMPANY GUAR 144A 08/22 4.5				4.5	01 Aug 2022			
		52,000.000	Local 100.457404	52,237.85	97.000000	50,440.00	-1,797.85		0.01
			Base 100.457404	52,237.85	97.000000	50,440.00	-1,797.85		0.01
23371DAB0	DAE FUNDING LLC COMPANY GUAR 144A 08/24 5				5.0	01 Aug 2024			
		50,000.000	Local 100.216420	50,108.21	96.050000	48,025.00	-2,083.21		0.01
			Base 100.216420	50,108.21	96.050000	48,025.00	-2,083.21		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	95.597676	344,151.63	-15,848.37		0.04
			Base 100.000000	360,000.00	95.597676	344,151.63	-15,848.37		0.04
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589	02 Nov 2023			
		280,000.000	Local 100.000000	280,000.00	94.179643	263,703.00	-16,297.00		0.03
			Base 100.000000	280,000.00	94.179643	263,703.00	-16,297.00		0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS					07 Sep 2023			
		248,750.000	Local 100.108973	249,021.07	99.491100	247,484.11	-1,536.96		0.03
			Base 100.108973	249,021.07	99.491100	247,484.11	-1,536.96		0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041			
		50,000.000	Local 101.209260	50,604.63	107.867451	53,933.73	3,329.10		0.01
			Base 101.209260	50,604.63	107.867451	53,933.73	3,329.10		0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25				3.25	15 May 2022			
		280,000.000	Local 93.314336	261,280.14	98.301841	275,245.15	13,965.01		0.03
			Base 93.314336	261,280.14	98.301841	275,245.15	13,965.01		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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	890,000.000	Local		99.627581	886,685.47	101.728453	905,383.23	18,697.76	0.11
		Base		99.627581	886,685.47	101.728453	905,383.23	18,697.76	0.10
25272KAA1	DELL INT LLC / EMC CORP SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019		
	580,000.000	Local		100.402271	582,333.17	100.251776	581,460.30	-872.87	0.07
		Base		100.402271	582,333.17	100.251776	581,460.30	-872.87	0.06
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021		
	700,000.000	Local		101.745716	712,220.01	101.462250	710,235.75	-1,984.26	0.08
		Base		101.745716	712,220.01	101.462250	710,235.75	-1,984.26	0.08
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75					6.75	01 Jun 2021		
	20,000.000	Local		105.126350	21,025.27	100.125000	20,025.00	-1,000.27	0.00
		Base		105.126350	21,025.27	100.125000	20,025.00	-1,000.27	0.00
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	370,000.000	Local		96.213584	355,990.26	84.625000	313,112.50	-42,877.76	0.04
		Base		96.213584	355,990.26	84.625000	313,112.50	-42,877.76	0.03
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	190,000.000	Local		105.753142	200,930.97	115.341017	219,147.93	18,216.96	0.03
		Base		105.753142	200,930.97	115.341017	219,147.93	18,216.96	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	170,000.000	Local		105.378547	179,143.53	102.279143	173,874.54	-5,268.99	0.02
		Base		105.378547	179,143.53	102.279143	173,874.54	-5,268.99	0.02
268787AF5	EP ENER/EVEREST ACQ FIN SECURED 144A 02/25 8					8.0	15 Feb 2025		
	40,000.000	Local		80.797100	32,318.84	77.500000	31,000.00	-1,318.84	0.00
		Base		80.797100	32,318.84	77.500000	31,000.00	-1,318.84	0.00
268787AH1	EP ENER/EVEREST ACQ FIN SECURED 144A 05/24 9.375					9.375	01 May 2024		
	90,000.000	Local		74.154644	66,739.18	82.000000	73,800.00	7,060.82	0.01
		Base		74.154644	66,739.18	82.000000	73,800.00	7,060.82	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	460,000.000	Local		99.171372	456,188.31	97.090103	446,614.47	-9,573.84	0.05
		Base		99.171372	456,188.31	97.090103	446,614.47	-9,573.84	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042		
		110,000.000	Local 100.703891	110,774.28	96.431466	106,074.61	-4,699.67	0.01
			Base 100.703891	110,774.28	96.431466	106,074.61	-4,699.67	0.01
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35				4.35	08 Dec 2021		
		33,000.000	Local 100.970667	33,320.32	103.215358	34,061.07	740.75	0.00
			Base 100.970667	33,320.32	103.215358	34,061.07	740.75	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045		
		270,000.000	Local 90.700744	244,892.01	94.845000	256,081.50	11,189.49	0.03
			Base 90.700744	244,892.01	94.845000	256,081.50	11,189.49	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.5	11 Oct 2022		
		440,000.000	Local 99.714407	438,743.39	95.750000	421,300.00	-17,443.39	0.05
			Base 99.714407	438,743.39	95.750000	421,300.00	-17,443.39	0.05
29358QAG4	ENSCO PLC SR UNSECURED 01/24 8				8.0	31 Jan 2024		
		166,000.000	Local 104.878940	174,099.04	100.500000	166,830.00	-7,269.04	0.02
			Base 104.878940	174,099.04	100.500000	166,830.00	-7,269.04	0.02
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR				6.06555	01 Aug 2066		
		220,000.000	Local 100.000005	220,000.01	100.250000	220,550.00	549.99	0.03
			Base 100.000005	220,000.01	100.250000	220,550.00	549.99	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.25	03 Nov 2026		
		300,000.000	Local 98.948910	296,846.73	96.901400	290,704.20	-6,142.53	0.03
			Base 98.948910	296,846.73	96.901400	290,704.20	-6,142.53	0.03
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026		
		330,000.000	Local 100.234961	330,775.37	97.267826	320,983.83	-9,791.54	0.04
			Base 100.234961	330,775.37	97.267826	320,983.83	-9,791.54	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046		
		260,000.000	Local 102.022654	265,258.90	101.784261	264,639.08	-619.82	0.03
			Base 102.022654	265,258.90	101.784261	264,639.08	-619.82	0.03
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.2	25 May 2045		
		4,077,861.980	Local 0.677250	27,617.31	0.618380	25,216.68	-2,400.63	0.00
Original Face:		4,480,000.000	Base 0.677250	27,617.31	0.618380	25,216.68	-2,400.63	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.09113	25 May 2025		
	529,454.940	Local		105.986103	561,148.66	108.003970	571,832.35	10,683.69	0.07
Original Face:	760,000.000	Base		105.986103	561,148.66	108.003970	571,832.35	10,683.69	0.06
30711XJX3	FANNIE MAE CAS CAS 2017 C03 1M2					5.09113	25 Oct 2029		
	960,000.000	Local		100.007697	960,073.89	106.375500	1,021,204.80	61,130.91	0.12
Original Face:	960,000.000	Base		100.007697	960,073.89	106.375500	1,021,204.80	61,130.91	0.11
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					4.49113	25 May 2030		
	850,000.000	Local		100.000000	850,000.00	101.997500	866,978.75	16,978.75	0.10
Original Face:	850,000.000	Base		100.000000	850,000.00	101.997500	866,978.75	16,978.75	0.09
30711XYW8	FANNIE MAE CAS CAS 2018 C01 1B1					5.64113	25 Jul 2030		
	1,230,000.000	Local		100.000000	1,230,000.00	98.711000	1,214,145.30	-15,854.70	0.14
Original Face:	1,230,000.000	Base		100.000000	1,230,000.00	98.711000	1,214,145.30	-15,854.70	0.13
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5					4.5	01 Jul 2023		
	42,584.830	Local		106.081767	45,174.74	104.123222	44,340.70	-834.04	0.01
Original Face:	875,000.000	Base		106.081767	45,174.74	104.123222	44,340.70	-834.04	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.0	01 Mar 2038		
	226,922.130	Local		106.129129	240,830.48	106.627133	241,960.56	1,130.08	0.03
Original Face:	4,500,000.000	Base		106.129129	240,830.48	106.627133	241,960.56	1,130.08	0.03
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.5	01 Apr 2038		
	42,594.750	Local		99.581897	42,416.66	108.181384	46,079.59	3,662.93	0.01
Original Face:	1,768,109.000	Base		99.581897	42,416.66	108.181384	46,079.59	3,662.93	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	47,732.420	Local		107.689868	51,402.98	108.422939	51,752.89	349.91	0.01
Original Face:	400,000.000	Base		107.689868	51,402.98	108.422939	51,752.89	349.91	0.01
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	40,345.450	Local		106.105422	42,808.71	108.616089	43,821.65	1,012.94	0.01
Original Face:	700,000.000	Base		106.105422	42,808.71	108.616089	43,821.65	1,012.94	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.0	01 Jun 2041		
	206,463.100	Local		110.747795	228,653.33	106.990723	220,896.36	-7,756.97	0.03
Original Face:	700,000.000	Base		110.747795	228,653.33	106.990723	220,896.36	-7,756.97	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039		
		24,398.100	Local 109.297609	26,666.54	111.321622	27,160.36	493.82	0.00
Original Face:		200,000.000	Base 109.297609	26,666.54	111.321622	27,160.36	493.82	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.5	01 Jun 2038		
		260,533.550	Local 108.278964	282,103.03	104.527752	272,329.86	-9,773.17	0.03
Original Face:		700,000.000	Base 108.278964	282,103.03	104.527752	272,329.86	-9,773.17	0.03
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036		
		119,575.490	Local 110.514304	132,148.02	110.317742	131,912.98	-235.04	0.02
Original Face:		600,000.000	Base 110.514304	132,148.02	110.317742	131,912.98	-235.04	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039		
		41,093.960	Local 108.805990	44,712.69	111.321622	45,746.46	1,033.77	0.01
Original Face:		200,000.000	Base 108.805990	44,712.69	111.321622	45,746.46	1,033.77	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.0	01 Oct 2025		
		51,449.170	Local 103.204833	53,098.03	102.809601	52,894.69	-203.34	0.01
Original Face:		400,000.000	Base 103.204833	53,098.03	102.809601	52,894.69	-203.34	0.01
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.0	01 Jul 2047		
		356,747.500	Local 105.480919	376,300.54	102.164202	364,468.24	-11,832.30	0.04
Original Face:		399,999.990	Base 105.480919	376,300.54	102.164202	364,468.24	-11,832.30	0.04
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5				4.5	01 Nov 2045		
		41,393.850	Local 106.696623	44,165.84	104.123222	43,100.61	-1,065.23	0.01
Original Face:		82,974.000	Base 106.696623	44,165.84	104.123222	43,100.61	-1,065.23	0.00
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.5	01 Jan 2043		
		141,069.050	Local 104.931514	148,025.89	100.023005	141,101.50	-6,924.39	0.02
Original Face:		200,000.000	Base 104.931514	148,025.89	100.023005	141,101.50	-6,924.39	0.02
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.5	01 Jan 2043		
		72,920.800	Local 104.985724	76,556.43	100.023645	72,938.04	-3,618.39	0.01
Original Face:		100,000.000	Base 104.985724	76,556.43	100.023645	72,938.04	-3,618.39	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.5	01 Feb 2043		
		77,121.030	Local 104.988782	80,968.43	100.023633	77,139.26	-3,829.17	0.01
Original Face:		100,000.000	Base 104.988782	80,968.43	100.023633	77,139.26	-3,829.17	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
	54,683.710	Local	109.278357	59,757.46	102.839868	56,236.66	-3,520.80	0.01	
Original Face:	100,000.000	Base	109.278357	59,757.46	102.839868	56,236.66	-3,520.80	0.01	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
	200,076.130	Local	104.967624	210,015.16	100.023286	200,122.72	-9,892.44	0.02	
Original Face:	300,000.000	Base	104.967624	210,015.16	100.023286	200,122.72	-9,892.44	0.02	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
	69,434.610	Local	104.982573	72,894.24	100.023642	69,451.03	-3,443.21	0.01	
Original Face:	100,000.000	Base	104.982573	72,894.24	100.023642	69,451.03	-3,443.21	0.01	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	70,617.470	Local	104.988808	74,140.44	100.023637	70,634.16	-3,506.28	0.01	
Original Face:	100,000.000	Base	104.988808	74,140.44	100.023637	70,634.16	-3,506.28	0.01	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
	64,017.250	Local	102.252065	65,458.96	102.811241	65,816.93	357.97	0.01	
Original Face:	100,000.000	Base	102.252065	65,458.96	102.811241	65,816.93	357.97	0.01	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
	1,007,288.980	Local	103.832159	1,045,889.90	100.023097	1,007,521.63	-38,368.27	0.12	
Original Face:	1,600,000.000	Base	103.832159	1,045,889.90	100.023097	1,007,521.63	-38,368.27	0.11	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
	135,126.010	Local	106.683650	144,157.36	105.304175	142,293.33	-1,864.03	0.02	
Original Face:	200,000.000	Base	106.683650	144,157.36	105.304175	142,293.33	-1,864.03	0.02	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	667,838.360	Local	106.674504	712,413.26	105.332617	703,451.62	-8,961.64	0.08	
Original Face:	1,000,000.000	Base	106.674504	712,413.26	105.332617	703,451.62	-8,961.64	0.08	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044		
	561,285.160	Local	106.680747	598,783.20	105.372785	591,441.80	-7,341.40	0.07	
Original Face:	800,000.000	Base	106.680747	598,783.20	105.372785	591,441.80	-7,341.40	0.06	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043		
	129,480.840	Local	102.759474	133,053.83	102.818585	133,130.37	76.54	0.02	
Original Face:	200,000.000	Base	102.759474	133,053.83	102.818585	133,130.37	76.54	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
		68,761.910	Local 106.674538	73,351.45	105.364660	72,450.75	-900.70	0.01
Original Face:		100,000.000	Base 106.674538	73,351.45	105.364660	72,450.75	-900.70	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.5	01 May 2043		
		290,058.750	Local 105.877333	307,106.47	100.302279	290,935.54	-16,170.93	0.03
Original Face:		500,000.000	Base 105.877333	307,106.47	100.302279	290,935.54	-16,170.93	0.03
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.0	01 Jun 2043		
		58,398.900	Local 103.022557	60,164.04	103.099862	60,209.19	45.15	0.01
Original Face:		100,000.000	Base 103.022557	60,164.04	103.099862	60,209.19	45.15	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.0	01 Jun 2043		
		57,493.430	Local 103.022589	59,231.22	103.099960	59,275.70	44.48	0.01
Original Face:		100,000.000	Base 103.022589	59,231.22	103.099960	59,275.70	44.48	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.0	01 Jul 2043		
		116,925.200	Local 103.377390	120,874.22	103.271362	120,750.25	-123.97	0.01
Original Face:		200,000.000	Base 103.377390	120,874.22	103.271362	120,750.25	-123.97	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4				4.0	01 Jul 2043		
		113,791.300	Local 103.143123	117,367.90	103.070854	117,285.66	-82.24	0.01
Original Face:		200,000.000	Base 103.143123	117,367.90	103.070854	117,285.66	-82.24	0.01
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5				4.5	01 Nov 2044		
		55,852.870	Local 109.442970	61,127.04	105.025012	58,659.48	-2,467.56	0.01
Original Face:		100,000.000	Base 109.442970	61,127.04	105.025012	58,659.48	-2,467.56	0.01
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4				4.0	01 Jan 2045		
		291,929.030	Local 104.122560	303,963.98	102.340970	298,763.00	-5,200.98	0.03
Original Face:		482,939.000	Base 104.122560	303,963.98	102.340970	298,763.00	-5,200.98	0.03
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4				4.0	01 Jan 2046		
		346,397.720	Local 104.129161	360,701.04	101.985145	353,274.22	-7,426.82	0.04
Original Face:		932,126.000	Base 104.129161	360,701.04	101.985145	353,274.22	-7,426.82	0.04
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.0	01 Apr 2046		
		198,938.440	Local 104.130730	207,156.05	102.341552	203,596.69	-3,559.36	0.02
Original Face:		323,530.000	Base 104.130730	207,156.05	102.341552	203,596.69	-3,559.36	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5						4.5	01 May 2047		
	79,971.600	Local		106.704505	85,333.30	104.141740		83,283.82	-2,049.48	0.01
Original Face:	108,935.000	Base		106.704505	85,333.30	104.141740		83,283.82	-2,049.48	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5						4.5	01 Aug 2047		
	763,572.950	Local		106.705731	814,776.10	104.123222		795,056.76	-19,719.34	0.09
Original Face:	902,639.000	Base		106.705731	814,776.10	104.123222		795,056.76	-19,719.34	0.09
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4						4.0	01 Apr 2048		
	99,284.230	Local		101.359380	100,633.88	102.052331		101,321.87	687.99	0.01
Original Face:	100,000.000	Base		101.359380	100,633.88	102.052331		101,321.87	687.99	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4						4.0	01 May 2048		
	398,032.880	Local		101.359375	403,443.64	102.052349		406,201.90	2,758.26	0.05
Original Face:	400,000.000	Base		101.359375	403,443.64	102.052349		406,201.90	2,758.26	0.04
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5						4.5	01 Jul 2023		
	2,012,826.280	Local		106.095629	2,135,520.71	104.123222		2,095,819.58	-39,701.13	0.24
Original Face:	83,014,648.000	Base		106.095629	2,135,520.71	104.123222		2,095,819.58	-39,701.13	0.23
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000							09 Oct 2019		
	3,470,000.000	Local		96.346080	3,343,208.98	96.814959		3,359,479.08	16,270.10	0.39
		Base		96.346080	3,343,208.98	96.814959		3,359,479.08	16,270.10	0.36
31359MGK3	FANNIE MAE NOTES 11/30 6.625						6.625	15 Nov 2030		
	760,000.000	Local		132.595432	1,007,725.28	134.132100		1,019,403.96	11,678.68	0.12
		Base		132.595432	1,007,725.28	134.132100		1,019,403.96	11,678.68	0.11
3136A03E5	FANNIE MAE FNR 2011 87 SG						4.45887	25 Apr 2040		
	358,079.090	Local		14.392650	51,537.07	9.739550		34,875.29	-16,661.78	0.00
Original Face:	1,000,000.000	Base		14.392650	51,537.07	9.739550		34,875.29	-16,661.78	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA						4.45887	25 Oct 2041		
	228,214.070	Local		8.322655	18,993.47	13.440480		30,673.07	11,679.60	0.00
Original Face:	1,000,000.000	Base		8.322655	18,993.47	13.440480		30,673.07	11,679.60	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B						6.5	25 Jun 2039		
	26,962.060	Local		112.958542	30,455.95	106.819060		28,800.62	-1,655.33	0.00
Original Face:	200,000.000	Base		112.958542	30,455.95	106.819060		28,800.62	-1,655.33	0.00

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136A54N3	FANNIE MAE FNR 2012 51 B				7.0	25 May 2042			
		60,576.640	Local	115.492787	69,961.65	115.168060	69,764.94	-196.71	0.01
Original Face:		400,000.000	Base	115.492787	69,961.65	115.168060	69,764.94	-196.71	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.0	25 May 2042			
		99,277.630	Local	111.746302	110,939.08	109.415500	108,625.12	-2,313.96	0.01
Original Face:		600,000.000	Base	111.746302	110,939.08	109.415500	108,625.12	-2,313.96	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA				4.55887	25 Mar 2042			
		91,158.260	Local	7.307204	6,661.12	12.227300	11,146.19	4,485.07	0.00
Original Face:		300,000.000	Base	7.307204	6,661.12	12.227300	11,146.19	4,485.07	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				4.50887	25 Jul 2042			
		25,496.880	Local	21.036142	5,363.56	16.830560	4,291.27	-1,072.29	0.00
Original Face:		100,000.000	Base	21.036142	5,363.56	16.830560	4,291.27	-1,072.29	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS				4.55887	25 Feb 2041			
		29,449.960	Local	27.673552	8,149.85	11.288920	3,324.58	-4,825.27	0.00
Original Face:		100,000.000	Base	27.673552	8,149.85	11.288920	3,324.58	-4,825.27	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.5	25 Dec 2039			
		428,431.910	Local	16.082350	68,901.92	10.563440	45,257.15	-23,644.77	0.01
Original Face:		1,100,000.000	Base	16.082350	68,901.92	10.563440	45,257.15	-23,644.77	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.481167	25 Sep 2022			
		8,297,705.780	Local	1.842686	152,900.69	1.587790	131,750.14	-21,150.55	0.02
Original Face:		10,375,000.000	Base	1.842686	152,900.69	1.587790	131,750.14	-21,150.55	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.5	25 Jul 2042			
		161,723.580	Local	116.973109	189,173.10	112.580040	182,068.47	-7,104.63	0.02
Original Face:		700,000.000	Base	116.973109	189,173.10	112.580040	182,068.47	-7,104.63	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.5	25 Apr 2042			
		393,668.960	Local	112.460380	442,721.61	108.605410	427,545.79	-15,175.82	0.05
Original Face:		1,200,000.000	Base	112.460380	442,721.61	108.605410	427,545.79	-15,175.82	0.05
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.42312	25 Aug 2044			
		323,724.810	Local	9.951712	32,216.16	5.467340	17,699.14	-14,517.02	0.00
Original Face:		800,000.000	Base	9.951712	32,216.16	5.467340	17,699.14	-14,517.02	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.509927	25 Dec 2024		
	9,003,396.590	Local		3.129903	281,797.57	2.714220	244,371.99	-37,425.58	0.03
Original Face:	9,885,000.000	Base		3.129903	281,797.57	2.714220	244,371.99	-37,425.58	0.03
3136APB68	FANNIE MAE FNR 2015 55 IO					1.18171	25 Aug 2055		
	48,115.200	Local		5.630965	2,709.35	4.924560	2,369.46	-339.89	0.00
Original Face:	100,000.000	Base		5.630965	2,709.35	4.924560	2,369.46	-339.89	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					4.05887	25 Aug 2045		
	289,424.880	Local		20.084832	58,130.50	19.150450	55,426.17	-2,704.33	0.01
Original Face:	400,000.000	Base		20.084832	58,130.50	19.150450	55,426.17	-2,704.33	0.01
3136AY6U2	FANNIEMAE ACES FNA 2017 M15 ATS2					3.136155	25 Nov 2027		
	210,000.000	Local		101.127824	212,368.43	97.084900	203,878.29	-8,490.14	0.02
Original Face:	210,000.000	Base		101.127824	212,368.43	97.084900	203,878.29	-8,490.14	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
	410,375.970	Local		8.461507	34,723.99	8.506812	34,909.91	185.92	0.00
Original Face:	1,400,000.000	Base		8.461507	34,723.99	8.506812	34,909.91	185.92	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	245,935.580	Local		22.940865	56,419.75	19.512749	47,988.79	-8,430.96	0.01
Original Face:	800,000.000	Base		22.940865	56,419.75	19.512749	47,988.79	-8,430.96	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	405,194.100	Local		24.505369	99,294.31	21.117897	85,568.47	-13,725.84	0.01
Original Face:	1,600,000.000	Base		24.505369	99,294.31	21.117897	85,568.47	-13,725.84	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	96,868.810	Local		16.191290	15,684.31	22.138361	21,445.17	5,760.86	0.00
Original Face:	600,000.000	Base		16.191290	15,684.31	22.138361	21,445.17	5,760.86	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	18,687.290	Local		105.633187	19,739.98	107.087101	20,011.68	271.70	0.00
Original Face:	700,000.000	Base		105.633187	19,739.98	107.087101	20,011.68	271.70	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	57,726.100	Local		107.224167	61,896.33	106.211993	61,312.04	-584.29	0.01
Original Face:	861,059.000	Base		107.224167	61,896.33	106.211993	61,312.04	-584.29	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AGE55	FREDDIE MAC FHR 3947 SG					4.03129	15 Oct 2041		
	435,074.520	Local		42.023865	182,835.13	14.468810	62,950.11	-119,885.02	0.01
Original Face:	1,300,000.000	Base		42.023865	182,835.13	14.468810	62,950.11	-119,885.02	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.58621	25 Jul 2021		
	439,737.100	Local		-1.036060	-4,555.94	4.054950	17,831.12	22,387.06	0.00
Original Face:	500,000.000	Base		-1.660524	-7,301.94	4.054950	17,831.12	25,133.06	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.51707	25 Oct 2021		
	108,722.790	Local		2.645030	2,875.75	4.067490	4,422.29	1,546.54	0.00
Original Face:	119,000.000	Base		2.645030	2,875.75	4.067490	4,422.29	1,546.54	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					4.08129	15 Aug 2042		
	252,575.360	Local		26.224138	66,235.71	16.795960	42,422.46	-23,813.25	0.00
Original Face:	500,000.000	Base		26.224138	66,235.71	16.795960	42,422.46	-23,813.25	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
	1,167,739.620	Local		5.740437	67,033.36	7.560190	88,283.33	21,249.97	0.01
Original Face:	3,000,000.000	Base		5.740437	67,033.36	7.560190	88,283.33	21,249.97	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
	228,075.420	Local		86.271625	196,764.37	91.462020	208,602.39	11,838.02	0.02
Original Face:	200,000.000	Base		86.271625	196,764.37	91.462020	208,602.39	11,838.02	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
	248,041.260	Local		12.237936	30,355.13	9.504100	23,574.09	-6,781.04	0.00
Original Face:	700,000.000	Base		12.237936	30,355.13	9.504100	23,574.09	-6,781.04	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					4.03129	15 Feb 2044		
	123,800.670	Local		19.152594	23,711.04	14.552320	18,015.87	-5,695.17	0.00
Original Face:	200,000.000	Base		19.152594	23,711.04	14.552320	18,015.87	-5,695.17	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					4.08129	15 May 2044		
	261,154.290	Local		20.528083	53,609.97	15.272950	39,885.96	-13,724.01	0.00
Original Face:	400,000.000	Base		20.528083	53,609.97	15.272950	39,885.96	-13,724.01	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.353976	15 Apr 2041		
	672,493.620	Local		10.364170	69,698.38	4.700040	31,607.47	-38,090.91	0.00
Original Face:	1,600,000.000	Base		10.364170	69,698.38	4.700040	31,607.47	-38,090.91	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137FBTG1	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ17 A2				2.982	25 Nov 2025		
		730,000.000	Local 101.842259	743,448.49	98.382010	718,188.67	-25,259.82	0.08
Original Face:		730,000.000	Base 101.842259	743,448.49	98.382010	718,188.67	-25,259.82	0.08
3137FEBQ2	FHLMC MULTIFAMILY STRUCTURED P FHMS K072 A2				3.444	25 Dec 2027		
		340,000.000	Local 102.867250	349,748.65	100.039900	340,135.66	-9,612.99	0.04
Original Face:		340,000.000	Base 102.867250	349,748.65	100.039900	340,135.66	-9,612.99	0.04
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				5.89113	25 Mar 2025		
		760,000.000	Local 107.603076	817,783.38	107.137200	814,242.72	-3,540.66	0.09
Original Face:		760,000.000	Base 107.603076	817,783.38	107.137200	814,242.72	-3,540.66	0.09
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				5.99113	25 Dec 2027		
		720,000.000	Local 109.306444	787,006.40	110.855080	798,156.58	11,150.18	0.09
Original Face:		720,000.000	Base 109.306444	787,006.40	110.855080	798,156.58	11,150.18	0.09
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				8.78722	25 Dec 2027		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.44113	25 Apr 2028		
		1,525,844.890	Local 99.996956	1,525,798.45	130.520930	1,991,546.94	465,748.49	0.23
Original Face:		1,530,000.000	Base 99.996956	1,525,798.45	130.520930	1,991,546.94	465,748.49	0.21
3137G0NW5	FREDDIE MAC STACR STACR 2017 DNA2 M1				3.29113	25 Oct 2029		
		772,277.650	Local 101.052905	780,409.00	101.113780	780,879.12	470.12	0.09
Original Face:		830,000.000	Base 101.052905	780,409.00	101.113780	780,879.12	470.12	0.08
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				4.59113	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	103.236000	877,506.00	27,506.00	0.10
Original Face:		850,000.000	Base 100.000000	850,000.00	103.236000	877,506.00	27,506.00	0.09
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.54113	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	107.945000	917,532.50	67,532.50	0.11
Original Face:		850,000.000	Base 100.000000	850,000.00	107.945000	917,532.50	67,532.50	0.10
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.0	01 Sep 2033		
		20,461.140	Local 105.651884	21,617.58	107.111582	21,916.25	298.67	0.00
Original Face:		700,000.000	Base 105.651884	21,617.58	107.111582	21,916.25	298.67	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	232,675.510	Local		105.494227	245,459.23	105.215229	244,810.07	-649.16	0.03
Original Face:	1,400,000.000	Base		105.494227	245,459.23	105.215229	244,810.07	-649.16	0.03
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	52,848.000	Local		109.043956	57,627.55	102.769639	54,311.70	-3,315.85	0.01
Original Face:	100,000.000	Base		109.043956	57,627.55	102.769639	54,311.70	-3,315.85	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	297,826.680	Local		109.043844	324,761.66	102.669642	305,777.59	-18,984.07	0.04
Original Face:	500,000.000	Base		109.043844	324,761.66	102.669642	305,777.59	-18,984.07	0.03
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
	84,439.700	Local		111.370161	94,040.63	112.373917	94,888.20	847.57	0.01
Original Face:	300,000.000	Base		111.370161	94,040.63	112.373917	94,888.20	847.57	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		
	59,575.160	Local		103.149299	61,451.36	103.121879	61,435.02	-16.34	0.01
Original Face:	100,000.000	Base		103.149299	61,451.36	103.121879	61,435.02	-16.34	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.5	01 May 2040		
	215,480.140	Local		108.866028	234,584.67	110.231835	237,527.71	2,943.04	0.03
Original Face:	900,000.000	Base		108.866028	234,584.67	110.231835	237,527.71	2,943.04	0.03
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044		
	61,200.750	Local		107.765297	65,953.17	104.821364	64,151.46	-1,801.71	0.01
Original Face:	100,000.000	Base		107.765297	65,953.17	104.821364	64,151.46	-1,801.71	0.01
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
	112,787.290	Local		108.465998	122,335.86	105.193702	118,645.13	-3,690.73	0.01
Original Face:	200,000.000	Base		108.465998	122,335.86	105.193702	118,645.13	-3,690.73	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038		
	343,262.370	Local		109.533020	375,985.64	107.087228	367,590.16	-8,395.48	0.04
Original Face:	800,000.000	Base		109.533020	375,985.64	107.087228	367,590.16	-8,395.48	0.04
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.08	01 Jan 2028		
	270,000.000	Local		97.966607	264,509.84	97.117428	262,217.06	-2,292.78	0.03
Original Face:	270,000.000	Base		97.966607	264,509.84	97.117428	262,217.06	-2,292.78	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84				2.84	01 Jan 2028			
		520,000.000	Local	99.213790	515,911.71	94.769084	492,799.24	-23,112.47	0.06
Original Face:		520,000.000	Base	99.213790	515,911.71	94.769084	492,799.24	-23,112.47	0.05
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.0	01 Sep 2042			
		53,125.920	Local	109.215163	58,021.56	102.769848	54,597.43	-3,424.13	0.01
Original Face:		100,000.000	Base	109.215163	58,021.56	102.769848	54,597.43	-3,424.13	0.01
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.5	01 Oct 2042			
		171,638.530	Local	101.649595	174,469.87	94.108189	161,525.91	-12,943.96	0.02
Original Face:		300,000.000	Base	101.649595	174,469.87	94.108189	161,525.91	-12,943.96	0.02
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		54,373.840	Local	103.291031	56,163.30	103.121091	56,070.90	-92.40	0.01
Original Face:		100,000.000	Base	103.291031	56,163.30	103.121091	56,070.90	-92.40	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		50,541.830	Local	103.147987	52,132.88	102.840015	51,977.23	-155.65	0.01
Original Face:		100,000.000	Base	103.147987	52,132.88	102.840015	51,977.23	-155.65	0.01
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.0	01 Dec 2042			
		85,952.020	Local	107.435183	92,342.71	102.707976	88,279.58	-4,063.13	0.01
Original Face:		200,000.000	Base	107.435183	92,342.71	102.707976	88,279.58	-4,063.13	0.01
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.0	01 Jan 2043			
		56,834.010	Local	109.595346	62,287.43	102.769749	58,408.17	-3,879.26	0.01
Original Face:		100,000.000	Base	109.595346	62,287.43	102.769749	58,408.17	-3,879.26	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.0	01 Dec 2042			
		44,665.190	Local	109.090345	48,725.41	102.769674	45,902.27	-2,823.14	0.01
Original Face:		100,000.000	Base	109.090345	48,725.41	102.769674	45,902.27	-2,823.14	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.0	01 Aug 2043			
		61,783.980	Local	102.772094	63,496.69	102.584088	63,380.53	-116.16	0.01
Original Face:		100,000.000	Base	102.772094	63,496.69	102.584088	63,380.53	-116.16	0.01
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5				4.5	01 May 2044			
		167,446.690	Local	107.251615	179,589.28	104.695281	175,308.78	-4,280.50	0.02
Original Face:		551,126.000	Base	107.251615	179,589.28	104.695281	175,308.78	-4,280.50	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.5	01 Feb 2045			
		389,939.230	Local	110.589673	431,232.52	105.449435	411,188.71	-20,043.81	0.05
Original Face:		600,000.000	Base	110.589673	431,232.52	105.449435	411,188.71	-20,043.81	0.04
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.5	01 Feb 2045			
		211,317.440	Local	110.839176	234,222.51	105.721403	223,407.76	-10,814.75	0.03
Original Face:		300,000.000	Base	110.839176	234,222.51	105.721403	223,407.76	-10,814.75	0.02
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.5	01 Jan 2045			
		63,188.300	Local	110.835281	70,034.93	105.457658	66,636.90	-3,398.03	0.01
Original Face:		100,000.000	Base	110.835281	70,034.93	105.457658	66,636.90	-3,398.03	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.0	01 Jan 2045			
		179,876.270	Local	106.792808	192,094.92	102.840183	184,985.09	-7,109.83	0.02
Original Face:		300,000.000	Base	106.792808	192,094.92	102.840183	184,985.09	-7,109.83	0.02
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.5	01 Jan 2045			
		417,339.200	Local	110.585840	461,518.06	105.449676	440,082.83	-21,435.23	0.05
Original Face:		700,000.000	Base	110.585840	461,518.06	105.449676	440,082.83	-21,435.23	0.05
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.0	01 Jul 2045			
		1,362,142.930	Local	107.192109	1,460,109.73	103.122380	1,404,674.21	-55,435.52	0.16
Original Face:		1,900,000.000	Base	107.192109	1,460,109.73	103.122380	1,404,674.21	-55,435.52	0.15
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.5	01 Dec 2045			
		2,672,650.090	Local	104.412684	2,790,585.70	99.829045	2,668,081.06	-122,504.64	0.31
Original Face:		3,800,000.000	Base	104.412684	2,790,585.70	99.829045	2,668,081.06	-122,504.64	0.29
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.5	01 Dec 2045			
		396,863.010	Local	103.186812	409,510.29	99.897209	396,455.07	-13,055.22	0.05
Original Face:		500,000.000	Base	103.186812	409,510.29	99.897209	396,455.07	-13,055.22	0.04
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.0	01 Apr 2047			
		355,939.520	Local	106.089779	377,615.45	102.319435	364,195.31	-13,420.14	0.04
Original Face:		400,000.000	Base	106.089779	377,615.45	102.319435	364,195.31	-13,420.14	0.04
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5				4.5	01 May 2047			
		505,426.380	Local	104.636212	528,859.02	104.202009	526,664.44	-2,194.58	0.06
Original Face:		600,000.000	Base	104.636212	528,859.02	104.202009	526,664.44	-2,194.58	0.06

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

Books Open

Prepared by State Street



# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	59,923.550	Local		103.048634	61,750.40	103.122049	61,794.39	43.99	0.01
Original Face:	100,000.000	Base		103.048634	61,750.40	103.122049	61,794.39	43.99	0.01
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	109,758.390	Local		103.291001	113,370.54	103.102861	113,164.04	-206.50	0.01
Original Face:	200,000.000	Base		103.291001	113,370.54	103.102861	113,164.04	-206.50	0.01
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	59,288.940	Local		103.149609	61,156.31	102.827217	60,965.17	-191.14	0.01
Original Face:	100,000.000	Base		103.149609	61,156.31	102.827217	60,965.17	-191.14	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	119,521.020	Local		103.292776	123,456.58	103.122074	123,252.55	-204.03	0.01
Original Face:	200,000.000	Base		103.292776	123,456.58	103.122074	123,252.55	-204.03	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	94,874.830	Local		103.084601	97,801.34	102.634538	97,374.34	-427.00	0.01
Original Face:	200,000.000	Base		103.084601	97,801.34	102.634538	97,374.34	-427.00	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
	2,695,216.390	Local		106.630354	2,873,918.79	103.323368	2,784,788.35	-89,130.44	0.32
Original Face:	4,898,873.000	Base		106.630354	2,873,918.79	103.323368	2,784,788.35	-89,130.44	0.30
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	206,522.260	Local		107.231409	221,456.73	104.710210	216,249.89	-5,206.84	0.03
Original Face:	715,719.000	Base		107.231409	221,456.73	104.710210	216,249.89	-5,206.84	0.02
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	30,274.890	Local		107.231471	32,464.21	104.332490	31,586.55	-877.66	0.00
Original Face:	180,844.000	Base		107.231471	32,464.21	104.332490	31,586.55	-877.66	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
	102,271.550	Local		107.577210	110,020.88	104.331631	106,701.58	-3,319.30	0.01
Original Face:	498,051.000	Base		107.577210	110,020.88	104.331631	106,701.58	-3,319.30	0.01
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044		
	50,364.550	Local		107.260126	54,021.08	104.202009	52,480.87	-1,540.21	0.01
Original Face:	602,226.000	Base		107.260126	54,021.08	104.202009	52,480.87	-1,540.21	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.5	01 Jun 2045		
	650,373.640	Local		104.090396	676,976.50	100.272461	652,145.65	-24,830.85	0.08
Original Face:	982,188.000	Base		104.090396	676,976.50	100.272461	652,145.65	-24,830.85	0.07
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.5	25 Apr 2035		
	347,361.760	Local		110.275077	383,053.45	110.371300	383,387.69	334.24	0.04
Original Face:	2,000,000.000	Base		110.275077	383,053.45	110.371300	383,387.69	334.24	0.04
31396LT75	FANNIE MAE FNR 2006 115 EI					4.54887	25 Dec 2036		
	481,165.150	Local		18.092929	87,056.87	16.141970	77,669.53	-9,387.34	0.01
Original Face:	4,600,000.000	Base		18.092929	87,056.87	16.141970	77,669.53	-9,387.34	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036		
	109,672.090	Local		111.283317	122,046.74	110.170500	120,826.29	-1,220.45	0.01
Original Face:	300,000.000	Base		111.283317	122,046.74	110.170500	120,826.29	-1,220.45	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI					4.51129	15 Feb 2037		
	227,159.370	Local		14.585755	33,132.91	14.859990	33,755.86	622.95	0.00
Original Face:	2,100,000.000	Base		14.585755	33,132.91	14.859990	33,755.86	622.95	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.43887	25 Jan 2041		
	207,117.060	Local		23.559884	48,796.54	14.652880	30,348.61	-18,447.93	0.00
Original Face:	1,500,000.000	Base		23.559884	48,796.54	14.652880	30,348.61	-18,447.93	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041		
	129,223.090	Local		106.542809	137,677.91	108.756560	140,538.59	2,860.68	0.02
Original Face:	100,000.000	Base		106.542809	137,677.91	108.756560	140,538.59	2,860.68	0.02
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					0.95243	25 Jan 2020		
	246,849.750	Local		0.607406	1,499.38	1.228860	3,033.44	1,534.06	0.00
Original Face:	290,000.000	Base		0.607406	1,499.38	1.228860	3,033.44	1,534.06	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					4.31129	15 Jan 2040		
	10,762.600	Local		32.511010	3,499.03	13.131640	1,413.31	-2,085.72	0.00
Original Face:	100,000.000	Base		32.511010	3,499.03	13.131640	1,413.31	-2,085.72	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
	2,300.770	Local		110.422598	2,540.57	110.205063	2,535.57	-5.00	0.00
Original Face:	100,000.000	Base		110.422598	2,540.57	110.205063	2,535.57	-5.00	0.00

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.0	01 Feb 2056		
	1,033,581.430	Local		102.163432	1,055,942.26	102.746414	1,061,967.86	6,025.60	0.12
Original Face:	1,200,000.000	Base		102.163432	1,055,942.26	102.746414	1,061,967.86	6,025.60	0.11
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.5	01 Sep 2056		
	656,555.980	Local		112.902418	741,267.58	108.753525	714,027.77	-27,239.81	0.08
Original Face:	800,000.000	Base		112.902418	741,267.58	108.753525	714,027.77	-27,239.81	0.08
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	1,901,348.860	Local		103.620452	1,970,186.29	99.334561	1,888,696.54	-81,489.75	0.22
Original Face:	2,100,000.000	Base		103.620452	1,970,186.29	99.334561	1,888,696.54	-81,489.75	0.20
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.5	01 Apr 2056		
	171,350.600	Local		108.492891	185,903.22	105.276724	180,392.30	-5,510.92	0.02
Original Face:	200,000.000	Base		108.492891	185,903.22	105.276724	180,392.30	-5,510.92	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.0	01 Jun 2057		
	1,251,420.510	Local		102.023438	1,276,742.23	102.438939	1,281,941.89	5,199.66	0.15
Original Face:	1,300,000.000	Base		102.023438	1,276,742.23	102.438939	1,281,941.89	5,199.66	0.14
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	865,562.280	Local		109.177952	945,003.17	106.774229	924,197.45	-20,805.72	0.11
Original Face:	1,100,000.000	Base		109.177952	945,003.17	106.774229	924,197.45	-20,805.72	0.10
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.0	01 Jan 2057		
	625,667.480	Local		102.163448	639,203.47	102.747299	642,856.44	3,652.97	0.07
Original Face:	700,000.000	Base		102.163448	639,203.47	102.747299	642,856.44	3,652.97	0.07
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.5	01 Sep 2057		
	792,241.240	Local		104.882813	830,924.90	104.647158	829,057.94	-1,866.96	0.10
Original Face:	800,000.000	Base		104.882813	830,924.90	104.647158	829,057.94	-1,866.96	0.09
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.0	01 Jun 2033		
	0.000	Local		0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base		0.000000	0.18	0.000000	0.00	-0.18	0.00
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.0	01 May 2048		
	390,774.450	Local		105.910921	413,872.82	106.022216	414,307.73	434.91	0.05
Original Face:	400,000.000	Base		105.910921	413,872.82	106.022216	414,307.73	434.91	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

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
	34,691.360	Local		110.712177	38,407.56	110.199013	38,229.54	-178.02	0.00
Original Face:	500,000.000	Base		110.712177	38,407.56	110.199013	38,229.54	-178.02	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		
	52,240.630	Local		105.884309	55,314.63	107.104861	55,952.25	637.62	0.01
Original Face:	900,000.000	Base		105.884309	55,314.63	107.104861	55,952.25	637.62	0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		
	71,559.610	Local		111.021427	79,446.50	110.208562	78,864.82	-581.68	0.01
Original Face:	600,000.000	Base		111.021427	79,446.50	110.208562	78,864.82	-581.68	0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
	632,854.570	Local		108.530734	686,841.71	105.101869	665,141.98	-21,699.73	0.08
Original Face:	1,200,000.000	Base		108.530734	686,841.71	105.101869	665,141.98	-21,699.73	0.07
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
	678.640	Local		112.242131	761.72	105.694848	717.29	-44.43	0.00
Original Face:	100,000.000	Base		112.242131	761.72	105.694848	717.29	-44.43	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
	3,369.650	Local		112.457080	3,789.41	113.844228	3,836.15	46.74	0.00
Original Face:	100,000.000	Base		112.457080	3,789.41	113.844228	3,836.15	46.74	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	10,938.500	Local		112.594871	12,316.19	115.060944	12,585.94	269.75	0.00
Original Face:	500,000.000	Base		112.594871	12,316.19	115.060944	12,585.94	269.75	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
	54,448.680	Local		107.225262	58,382.74	106.282757	57,869.56	-513.18	0.01
Original Face:	1,300,984.000	Base		107.225262	58,382.74	106.282757	57,869.56	-513.18	0.01
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	61,851.410	Local		106.810435	66,063.76	106.288990	65,741.24	-322.52	0.01
Original Face:	1,313,542.000	Base		106.810435	66,063.76	106.288990	65,741.24	-322.52	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	14,321.790	Local		110.265616	15,792.01	110.186383	15,780.66	-11.35	0.00
Original Face:	200,000.000	Base		110.265616	15,792.01	110.186383	15,780.66	-11.35	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	4,775.640	Local		112.399595	5,367.80	106.123045	5,068.05	-299.75	0.00
Original Face:	100,000.000	Base		112.399595	5,367.80	106.123045	5,068.05	-299.75	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	28,655.950	Local		107.002071	30,662.46	108.940772	31,218.01	555.55	0.00
Original Face:	491,391.000	Base		107.002071	30,662.46	108.940772	31,218.01	555.55	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	55,609.250	Local		103.897229	57,776.47	97.790526	54,380.58	-3,395.89	0.01
Original Face:	100,000.000	Base		103.897229	57,776.47	97.790526	54,380.58	-3,395.89	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	104,475.690	Local		102.944388	107,551.86	102.668788	107,263.92	-287.94	0.01
Original Face:	200,000.000	Base		102.944388	107,551.86	102.668788	107,263.92	-287.94	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
	37,962.910	Local		104.089966	39,515.58	104.521870	39,679.54	163.96	0.00
Original Face:	200,000.000	Base		104.089966	39,515.58	104.521870	39,679.54	163.96	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	192,103.760	Local		105.494239	202,658.40	105.009625	201,727.44	-930.96	0.02
Original Face:	700,000.000	Base		105.494239	202,658.40	105.009625	201,727.44	-930.96	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
	113,707.780	Local		104.080679	118,347.83	104.508672	118,834.49	486.66	0.01
Original Face:	600,000.000	Base		104.080679	118,347.83	104.508672	118,834.49	486.66	0.01
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
	34,948.880	Local		104.071747	36,371.91	104.509629	36,524.94	153.03	0.00
Original Face:	200,000.000	Base		104.071747	36,371.91	104.509629	36,524.94	153.03	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
	128,503.120	Local		107.788682	138,511.82	104.813476	134,688.59	-3,823.23	0.02
Original Face:	200,000.000	Base		107.788682	138,511.82	104.813476	134,688.59	-3,823.23	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
	54,490.160	Local		105.306353	57,381.60	104.508771	56,947.00	-434.60	0.01
Original Face:	200,000.000	Base		105.306353	57,381.60	104.508771	56,947.00	-434.60	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
	66,796.520	Local		105.317223	70,348.24	104.523516	69,818.07	-530.17	0.01
Original Face:	200,000.000	Base		105.317223	70,348.24	104.523516	69,818.07	-530.17	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
	106,564.570	Local		106.340944	113,321.77	102.593319	109,328.13	-3,993.64	0.01
Original Face:	200,000.000	Base		106.340944	113,321.77	102.593319	109,328.13	-3,993.64	0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
	50,772.570	Local		107.707016	54,685.62	104.849638	53,234.86	-1,450.76	0.01
Original Face:	100,000.000	Base		107.707016	54,685.62	104.849638	53,234.86	-1,450.76	0.01
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
	222,949.700	Local		106.620247	237,709.52	102.597127	228,739.99	-8,969.53	0.03
Original Face:	400,000.000	Base		106.620247	237,709.52	102.597127	228,739.99	-8,969.53	0.02
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	67,969.380	Local		102.771998	69,853.49	102.604591	69,739.70	-113.79	0.01
Original Face:	100,000.000	Base		102.771998	69,853.49	102.604591	69,739.70	-113.79	0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
	186,059.270	Local		107.798284	200,568.70	104.816486	195,020.79	-5,547.91	0.02
Original Face:	300,000.000	Base		107.798284	200,568.70	104.816486	195,020.79	-5,547.91	0.02
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	128,846.730	Local		107.801766	138,899.05	104.820717	135,058.07	-3,840.98	0.02
Original Face:	200,000.000	Base		107.801766	138,899.05	104.820717	135,058.07	-3,840.98	0.01
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
	136,068.310	Local		107.758302	146,624.90	104.836133	142,648.75	-3,976.15	0.02
Original Face:	200,000.000	Base		107.758302	146,624.90	104.836133	142,648.75	-3,976.15	0.02
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.5	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.0	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
	71,287.670	Local		112.052407	79,879.55	111.174531	79,253.73	-625.82	0.01
Original Face:	900,000.000	Base		112.052407	79,879.55	111.174531	79,253.73	-625.82	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local		100.605385	201,210.77	99.969000	199,938.00	-1,272.77	0.02
		Base		100.605385	201,210.77	99.969000	199,938.00	-1,272.77	0.02
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	175,924.410	Local		100.089880	176,082.53	99.325000	174,736.92	-1,345.61	0.02
		Base		100.089880	176,082.53	99.325000	174,736.92	-1,345.61	0.02
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	699,086.720	Local		100.210302	700,556.91	99.325000	694,367.88	-6,189.03	0.08
		Base		100.210302	700,556.91	99.325000	694,367.88	-6,189.03	0.07
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	256,000.000	Local		100.136969	256,350.64	99.250000	254,080.00	-2,270.64	0.03
		Base		100.136969	256,350.64	99.250000	254,080.00	-2,270.64	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,210,000.000	Local		118.425719	1,432,951.20	129.605494	1,568,226.48	135,275.28	0.18
		Base		118.425719	1,432,951.20	129.605494	1,568,226.48	135,275.28	0.17
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	310,000.000	Local		100.268568	310,832.56	97.010962	300,733.98	-10,098.58	0.03
		Base		100.268568	310,832.56	97.010962	300,733.98	-10,098.58	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.85	15 Jul 2047		
	200,000.000	Local		102.915670	205,831.34	102.247527	204,495.05	-1,336.29	0.02
		Base		102.915670	205,831.34	102.247527	204,495.05	-1,336.29	0.02
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		
	440,000.000	Local		106.714652	469,544.47	107.088626	471,189.95	1,645.48	0.05
		Base		106.714652	469,544.47	107.088626	471,189.95	1,645.48	0.05
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.2	15 Jan 2021		
	200,000.000	Local		99.386925	198,773.85	98.873627	197,747.25	-1,026.60	0.02
		Base		99.386925	198,773.85	98.873627	197,747.25	-1,026.60	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		657,774.960	Local 100.567275	661,506.35	99.645800	655,445.12	-6,061.23	0.08
			Base 100.567275	661,506.35	99.645800	655,445.12	-6,061.23	0.07
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043		
		16,000.000	Local 92.598500	14,815.76	87.720000	14,035.20	-780.56	0.00
			Base 92.598500	14,815.76	87.720000	14,035.20	-780.56	0.00
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021		
		170,000.000	Local 99.953265	169,920.55	97.500000	165,750.00	-4,170.55	0.02
			Base 99.953265	169,920.55	97.500000	165,750.00	-4,170.55	0.02
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875				6.875	15 Feb 2023		
		30,000.000	Local 105.441800	31,632.54	105.370000	31,611.00	-21.54	0.00
			Base 105.441800	31,632.54	105.370000	31,611.00	-21.54	0.00
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A				2.35325	15 Nov 2034		
		523,250.310	Local 93.969297	491,694.64	98.046140	513,026.73	21,332.09	0.06
Original Face:		4,300,000.000	Base 93.969297	491,694.64	98.046140	513,026.73	21,332.09	0.06
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		
		1,416,911.420	Local 105.554870	1,495,619.01	102.583511	1,453,517.48	-42,101.53	0.17
Original Face:		1,600,000.000	Base 105.554870	1,495,619.01	102.583511	1,453,517.48	-42,101.53	0.16
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.0	20 Sep 2047		
		769,131.070	Local 97.655274	751,097.05	97.924450	753,167.37	2,070.32	0.09
Original Face:		800,000.000	Base 97.655274	751,097.05	97.924450	753,167.37	2,070.32	0.08
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.0	20 Nov 2047		
		2,240,261.040	Local 100.863438	2,259,604.30	97.898665	2,193,185.65	-66,418.65	0.26
Original Face:		2,300,000.000	Base 100.863438	2,259,604.30	97.898665	2,193,185.65	-66,418.65	0.24
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5				3.5	20 Nov 2047		
		97,295.360	Local 103.925860	101,115.04	100.475519	97,758.02	-3,357.02	0.01
Original Face:		100,000.000	Base 103.925860	101,115.04	100.475519	97,758.02	-3,357.02	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5						5.0	20 May 2048		
	399,094.780	Local		105.353490	420,460.28	105.122651		419,539.01	-921.27	0.05
Original Face:	400,000.000	Base		105.353490	420,460.28	105.122651		419,539.01	-921.27	0.05
36179TZ73	GNMA II POOL MA5266 G2 06/48 FIXED 5						5.0	20 Jun 2048		
	800,000.000	Local		105.051759	840,414.07	105.122763		840,982.10	568.03	0.10
Original Face:	800,000.000	Base		105.051759	840,414.07	105.122763		840,982.10	568.03	0.09
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5						3.5	20 Oct 2047		
	292,238.270	Local		104.067222	304,124.25	100.515158		293,743.76	-10,380.49	0.03
Original Face:	300,000.000	Base		104.067222	304,124.25	100.515158		293,743.76	-10,380.49	0.03
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5						3.5	20 Oct 2047		
	290,163.140	Local		104.067219	301,964.71	100.532203		291,707.40	-10,257.31	0.03
Original Face:	300,000.000	Base		104.067219	301,964.71	100.532203		291,707.40	-10,257.31	0.03
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375						5.375	15 Apr 2026		
	50,000.000	Local		100.880880	50,440.44	99.000000		49,500.00	-940.44	0.01
		Base		100.880880	50,440.44	99.000000		49,500.00	-940.44	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5						6.5	20 Oct 2037		
	52,833.650	Local		108.325982	57,232.57	114.159163		60,314.45	3,081.88	0.01
Original Face:	1,600,000.000	Base		108.325982	57,232.57	114.159163		60,314.45	3,081.88	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6						6.0	20 Sep 2038		
	254,923.990	Local		109.110618	278,149.14	109.849330		280,032.30	1,883.16	0.03
Original Face:	7,900,000.000	Base		109.110618	278,149.14	109.849330		280,032.30	1,883.16	0.03
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5						4.5	20 Jan 2040		
	51,724.090	Local		107.075871	55,384.02	105.097594		54,360.77	-1,023.25	0.01
Original Face:	300,000.000	Base		107.075871	55,384.02	105.097594		54,360.77	-1,023.25	0.01
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5						4.5	20 May 2040		
	66,363.400	Local		107.100118	71,075.28	105.092468		69,742.93	-1,332.35	0.01
Original Face:	400,000.000	Base		107.100118	71,075.28	105.092468		69,742.93	-1,332.35	0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6						6.0	20 May 2040		
	16,956.290	Local		108.404374	18,381.36	109.772211		18,613.29	231.93	0.00
Original Face:	222,231.000	Base		108.404374	18,381.36	109.772211		18,613.29	231.93	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.0	20 Aug 2040		
	31,430.490	Local		108.203626	34,008.93	110.354250	34,684.88	675.95	0.00
Original Face:	302,944.000	Base		108.203626	34,008.93	110.354250	34,684.88	675.95	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.0	20 Sep 2040		
	31,593.180	Local		104.919796	33,147.50	107.071064	33,827.15	679.65	0.00
Original Face:	200,000.000	Base		104.919796	33,147.50	107.071064	33,827.15	679.65	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
	20,285.300	Local		104.490542	21,196.22	105.100513	21,319.95	123.73	0.00
Original Face:	100,000.000	Base		104.490542	21,196.22	105.100513	21,319.95	123.73	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
	33,808.630	Local		108.228727	36,590.65	110.419452	37,331.30	740.65	0.00
Original Face:	347,788.000	Base		108.228727	36,590.65	110.419452	37,331.30	740.65	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
	491,603.530	Local		104.569597	514,067.83	105.094605	516,648.79	2,580.96	0.06
Original Face:	2,800,000.000	Base		104.569597	514,067.83	105.094605	516,648.79	2,580.96	0.06
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
	70,052.370	Local		108.211528	75,804.74	110.517017	77,419.79	1,615.05	0.01
Original Face:	437,880.000	Base		108.211528	75,804.74	110.517017	77,419.79	1,615.05	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
	24,870.540	Local		103.283443	25,687.15	105.237430	26,173.12	485.97	0.00
Original Face:	100,000.000	Base		103.283443	25,687.15	105.237430	26,173.12	485.97	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
	45,002.790	Local		103.429698	46,546.25	105.436537	47,449.38	903.13	0.01
Original Face:	200,000.000	Base		103.429698	46,546.25	105.436537	47,449.38	903.13	0.01
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					3.61	20 Jul 2060		
	217,661.200	Local		104.501032	227,458.20	104.393800	227,224.80	-233.40	0.03
Original Face:	430,000.000	Base		104.501032	227,458.20	104.393800	227,224.80	-233.40	0.02
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					3.56	20 Nov 2060		
	254,406.000	Local		105.066555	267,295.62	103.839740	264,174.53	-3,121.09	0.03
Original Face:	500,000.000	Base		105.066555	267,295.62	103.839740	264,174.53	-3,121.09	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5						5.0	20 Jul 2040		
	73,018.490	Local		105.410903	76,969.45	108.590513		79,291.15	2,321.70	0.01
Original Face:	500,000.000	Base		105.410903	76,969.45	108.590513		79,291.15	2,321.70	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5						4.5	20 Jul 2041		
	73,884.360	Local		107.503266	79,428.10	105.165757		77,701.05	-1,727.05	0.01
Original Face:	400,000.000	Base		107.503266	79,428.10	105.165757		77,701.05	-1,727.05	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B						5.161	10 Nov 2046		
	90,000.000	Local		102.685267	92,416.74	106.260420		95,634.38	3,217.64	0.01
Original Face:	90,000.000	Base		102.685267	92,416.74	106.260420		95,634.38	3,217.64	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA						1.12692	10 Feb 2048		
	3,996,949.540	Local		5.000796	199,879.31	4.698560		187,799.07	-12,080.24	0.02
Original Face:	4,130,000.000	Base		5.000796	199,879.31	4.698560		187,799.07	-12,080.24	0.02
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA						1.16521	10 Apr 2047		
	2,346,686.420	Local		5.454653	128,003.59	4.330000		101,611.52	-26,392.07	0.01
Original Face:	2,770,000.000	Base		5.454653	128,003.59	4.330000		101,611.52	-26,392.07	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A						3.281	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	100.007100		860,061.06	61.06	0.10
Original Face:	860,000.000	Base		100.000000	860,000.00	100.007100		860,061.06	61.06	0.09
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3						5.3	11 Feb 2021		
	171,000.000	Local		107.348544	183,566.01	104.618384		178,897.44	-4,668.57	0.02
		Base		107.348544	183,566.01	104.618384		178,897.44	-4,668.57	0.02
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875						5.875	14 Jan 2038		
	80,000.000	Local		121.327388	97,061.91	113.471904		90,777.52	-6,284.39	0.01
		Base		121.327388	97,061.91	113.471904		90,777.52	-6,284.39	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875						6.875	10 Jan 2039		
	819,000.000	Local		137.039836	1,122,356.26	126.634705		1,037,138.23	-85,218.03	0.12
		Base		137.039836	1,122,356.26	126.634705		1,037,138.23	-85,218.03	0.11
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5						5.5	08 Jan 2020		
	20,000.000	Local		103.373550	20,674.71	103.655012		20,731.00	56.29	0.00
		Base		103.373550	20,674.71	103.655012		20,731.00	56.29	0.00

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
	50,000.000	Local		100.756980	50,378.49	102.423303	51,211.65	833.16	0.01
		Base		100.756980	50,378.49	102.423303	51,211.65	833.16	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	106,000.000	Local		105.273783	111,590.21	104.010933	110,251.59	-1,338.62	0.01
		Base		105.273783	111,590.21	104.010933	110,251.59	-1,338.62	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	50,000.000	Local		113.719920	56,859.96	103.630510	51,815.26	-5,044.70	0.01
		Base		113.719920	56,859.96	103.630510	51,815.26	-5,044.70	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.15	01 Apr 2038		
	30,000.000	Local		105.904800	31,771.44	95.172000	28,551.60	-3,219.84	0.00
		Base		105.904800	31,771.44	95.172000	28,551.60	-3,219.84	0.00
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	240,000.000	Local		100.119367	240,286.48	98.262311	235,829.55	-4,456.93	0.03
		Base		100.119367	240,286.48	98.262311	235,829.55	-4,456.93	0.03
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.35	17 Jan 2027		
	40,000.000	Local		101.129625	40,451.85	96.761589	38,704.64	-1,747.21	0.00
		Base		101.129625	40,451.85	96.761589	38,704.64	-1,747.21	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	330,000.000	Local		102.035448	336,716.98	100.191196	330,630.95	-6,086.03	0.04
		Base		102.035448	336,716.98	100.191196	330,630.95	-6,086.03	0.04
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.55	01 Sep 2020		
	50,000.000	Local		99.089740	49,544.87	98.798517	49,399.26	-145.61	0.01
		Base		99.089740	49,544.87	98.798517	49,399.26	-145.61	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	160,000.000	Local		102.588181	164,141.09	103.219294	165,150.87	1,009.78	0.02
		Base		102.588181	164,141.09	103.219294	165,150.87	1,009.78	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	180,000.000	Local		99.266100	178,678.98	98.307604	176,953.69	-1,725.29	0.02
		Base		99.266100	178,678.98	98.307604	176,953.69	-1,725.29	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125	30 May 2023			
		40,000.000	Local	102.284325	40,913.73	99.781000	39,912.40	-1,001.33	0.00
			Base	102.284325	40,913.73	99.781000	39,912.40	-1,001.33	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875	16 Apr 2020			
		50,000.000	Local	99.381840	49,690.92	98.934425	49,467.21	-223.71	0.01
			Base	99.381840	49,690.92	98.934425	49,467.21	-223.71	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.0	27 Mar 2027			
		880,000.000	Local	97.204656	855,400.97	94.392523	830,654.20	-24,746.77	0.10
			Base	97.204656	855,400.97	94.392523	830,654.20	-24,746.77	0.09
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.0	15 Jun 2020			
		210,000.000	Local	102.302876	214,836.04	105.169000	220,854.90	6,018.86	0.03
			Base	102.302876	214,836.04	105.169000	220,854.90	6,018.86	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037			
		540,000.000	Local	122.251778	660,159.60	118.684181	640,894.58	-19,265.02	0.07
			Base	122.251778	660,159.60	118.684181	640,894.58	-19,265.02	0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041			
		320,000.000	Local	100.412184	321,318.99	116.756068	373,619.42	52,300.43	0.04
			Base	100.412184	321,318.99	116.756068	373,619.42	52,300.43	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.0	03 Mar 2024			
		1,040,000.000	Local	101.945765	1,060,235.96	100.069917	1,040,727.14	-19,508.82	0.12
			Base	101.945765	1,060,235.96	100.069917	1,040,727.14	-19,508.82	0.11
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814	23 Apr 2029			
		1,780,000.000	Local	97.986230	1,744,154.89	95.113769	1,693,025.09	-51,129.80	0.20
			Base	97.986230	1,744,154.89	95.113769	1,693,025.09	-51,129.80	0.18
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223	01 May 2029			
		160,000.000	Local	100.000000	160,000.00	98.491014	157,585.62	-2,414.38	0.02
			Base	100.000000	160,000.00	98.491014	157,585.62	-2,414.38	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.0	29 Dec 2049			
		8,000.000	Local	79.347875	6,347.83	84.060000	6,724.80	376.97	0.00
			Base	79.347875	6,347.83	84.060000	6,724.80	376.97	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	570,000.000	Local		99.325075	566,152.93	94.221459	537,062.32	-29,090.61	0.06
		Base		99.325075	566,152.93	94.221459	537,062.32	-29,090.61	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	470,000.000	Local		101.458498	476,854.94	99.522162	467,754.16	-9,100.78	0.05
		Base		101.458498	476,854.94	99.522162	467,754.16	-9,100.78	0.05
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					4.56625	20 Jan 2040		
	34,418.880	Local		13.603464	4,682.16	9.457730	3,255.24	-1,426.92	0.00
	Original Face: 258,000.000	Base		13.603464	4,682.16	9.457730	3,255.24	-1,426.92	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					2.97563	20 May 2060		
	347,843.020	Local		102.197442	355,486.67	101.442290	352,859.93	-2,626.74	0.04
	Original Face: 670,000.000	Base		102.197442	355,486.67	101.442290	352,859.93	-2,626.74	0.04
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.24713	20 Oct 2060		
	694,077.460	Local		100.000000	694,077.46	99.929200	693,586.05	-491.41	0.08
	Original Face: 1,150,000.000	Base		100.000000	694,077.46	99.929200	693,586.05	-491.41	0.07
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					2.41713	20 Mar 2061		
	124,029.100	Local		99.989583	124,016.18	100.299490	124,400.55	384.37	0.01
	Original Face: 200,000.000	Base		99.989583	124,016.18	100.299490	124,400.55	384.37	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					4.51494	16 Apr 2042		
	1,796,868.470	Local		23.237455	417,546.51	20.005300	359,468.93	-58,077.58	0.04
	Original Face: 4,700,000.000	Base		23.237455	417,546.51	20.005300	359,468.93	-58,077.58	0.04
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					4.41625	20 Mar 2039		
	13,511.130	Local		20.516493	2,772.01	4.228340	571.30	-2,200.71	0.00
	Original Face: 176,719.000	Base		20.516493	2,772.01	4.228340	571.30	-2,200.71	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					4.39625	20 Apr 2040		
	41,652.430	Local		30.741088	12,804.41	13.672370	5,694.87	-7,109.54	0.00
	Original Face: 300,000.000	Base		30.741088	12,804.41	13.672370	5,694.87	-7,109.54	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					3.96625	20 Mar 2042		
	2,094,807.890	Local		21.357032	447,388.79	13.762440	288,296.68	-159,092.11	0.03
	Original Face: 4,800,000.000	Base		21.357032	447,388.79	13.762440	288,296.68	-159,092.11	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
	501,512.990	Local		9.876297	49,530.91	8.040400	40,323.65	-9,207.26	0.00
Original Face:	1,500,000.000	Base		9.876297	49,530.91	8.040400	40,323.65	-9,207.26	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.73807	16 Mar 2047		
	4,408,057.740	Local		5.872616	258,868.31	3.863140	170,289.44	-88,578.87	0.02
Original Face:	5,680,000.000	Base		5.872616	258,868.31	3.863140	170,289.44	-88,578.87	0.02
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.90127	16 Aug 2054		
	8,133,779.940	Local		5.487720	446,359.05	4.710900	383,174.24	-63,184.81	0.04
Original Face:	9,230,000.000	Base		5.487720	446,359.05	4.710900	383,174.24	-63,184.81	0.04
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.51625	20 Aug 2044		
	189,877.580	Local		20.963054	39,804.14	13.122360	24,916.42	-14,887.72	0.00
Original Face:	400,000.000	Base		20.963054	39,804.14	13.122360	24,916.42	-14,887.72	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	961,065.450	Local		45.629780	438,532.05	20.146920	193,625.09	-244,906.96	0.02
Original Face:	3,000,000.000	Base		45.629780	438,532.05	20.146920	193,625.09	-244,906.96	0.02
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					5.429	20 Feb 2032		
	150,000.000	Local		89.509747	134,264.62	99.827040	149,740.56	15,475.94	0.02
Original Face:	150,000.000	Base		89.509747	134,264.62	99.827040	149,740.56	15,475.94	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					5.419	13 Mar 2032		
	225,000.000	Local		89.477782	201,325.01	99.818220	224,591.00	23,265.99	0.03
Original Face:	225,000.000	Base		89.477782	201,325.01	99.818220	224,591.00	23,265.99	0.02
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.25	15 Apr 2025		
	180,000.000	Local		101.735728	183,124.31	100.000000	180,000.00	-3,124.31	0.02
		Base		101.735728	183,124.31	100.000000	180,000.00	-3,124.31	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25					5.25	15 Jun 2026		
	30,000.000	Local		100.665400	30,199.62	99.320000	29,796.00	-403.62	0.00
		Base		100.665400	30,199.62	99.320000	29,796.00	-403.62	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.5	15 Feb 2027		
	20,000.000	Local		95.756600	19,151.32	94.125000	18,825.00	-326.32	0.00
		Base		95.756600	19,151.32	94.125000	18,825.00	-326.32	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	40,000.000	Local		102.659950	41,063.98	91.750000	36,700.00	-4,363.98	0.00
		Base		102.659950	41,063.98	91.750000	36,700.00	-4,363.98	0.00
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	240,000.000	Local		100.000000	240,000.00	98.919000	237,405.60	-2,594.40	0.03
		Base		100.000000	240,000.00	98.919000	237,405.60	-2,594.40	0.03
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	340,000.000	Local		99.380524	337,893.78	98.178419	333,806.62	-4,087.16	0.04
		Base		99.380524	337,893.78	98.178419	333,806.62	-4,087.16	0.04
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.872783	818,956.82	99.963971	819,704.56	747.74	0.10
		Base		99.872783	818,956.82	99.963971	819,704.56	747.74	0.09
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	98.125000	294,375.00	-5,625.00	0.03
		Base		100.000000	300,000.00	98.125000	294,375.00	-5,625.00	0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	96.000000	288,000.00	-12,000.00	0.03
		Base		100.000000	300,000.00	96.000000	288,000.00	-12,000.00	0.03
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	1,220,000.000	Local		100.382457	1,224,665.97	101.037400	1,232,656.28	7,990.31	0.14
		Base		100.382457	1,224,665.97	101.037400	1,232,656.28	7,990.31	0.13
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	480,000.000	Local		100.544294	482,612.61	99.284808	476,567.08	-6,045.53	0.06
		Base		100.544294	482,612.61	99.284808	476,567.08	-6,045.53	0.05
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	120,000.000	Local		102.380092	122,856.11	103.410684	124,092.82	1,236.71	0.01
		Base		102.380092	122,856.11	103.410684	124,092.82	1,236.71	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local		101.175467	151,763.20	101.952180	152,928.27	1,165.07	0.02
		Base		101.175467	151,763.20	101.952180	152,928.27	1,165.07	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
	53,333.330	Local	99.992012	53,329.07	99.903470	53,281.85	-47.22	0.01	
Original Face:	160,000.000	Base	99.992012	53,329.07	99.903470	53,281.85	-47.22	0.01	
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	96.500000	125,450.00	-4,550.00	0.01	
		Base	100.000000	130,000.00	96.500000	125,450.00	-4,550.00	0.01	
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	309,349.580	Local	100.614101	311,249.30	99.879200	308,975.89	-2,273.41	0.04	
		Base	100.614101	311,249.30	99.879200	308,975.89	-2,273.41	0.03	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local	101.475580	50,737.79	99.729783	49,864.89	-872.90	0.01	
		Base	101.475580	50,737.79	99.729783	49,864.89	-872.90	0.01	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	40,000.000	Local	104.821950	41,928.78	104.308959	41,723.58	-205.20	0.00	
		Base	104.821950	41,928.78	104.308959	41,723.58	-205.20	0.00	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	220,000.000	Local	101.610218	223,542.48	98.336956	216,341.30	-7,201.18	0.03	
		Base	101.610218	223,542.48	98.336956	216,341.30	-7,201.18	0.02	
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.8	15 Mar 2047		
	10,000.000	Local	103.334600	10,333.46	102.730434	10,273.04	-60.42	0.00	
		Base	103.334600	10,333.46	102.730434	10,273.04	-60.42	0.00	
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	200,000.000	Local	100.823850	201,647.70	105.963219	211,926.44	10,278.74	0.02	
		Base	100.823850	201,647.70	105.963219	211,926.44	10,278.74	0.02	
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.25	08 Jan 2047		
	200,000.000	Local	100.999265	201,998.53	100.119100	200,238.20	-1,760.33	0.02	
		Base	100.999265	201,998.53	100.119100	200,238.20	-1,760.33	0.02	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.5	11 Jan 2028		
	260,000.000	Local	99.595815	258,949.12	92.347800	240,104.28	-18,844.84	0.03	
		Base	99.595815	258,949.12	92.347800	240,104.28	-18,844.84	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.35	11 Jan 2048		
	590,000.000	Local		95.035686	560,710.55	89.648600	528,926.74	-31,783.81	0.06
		Base		95.035686	560,710.55	89.648600	528,926.74	-31,783.81	0.06
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		
	100,000.000	Local		101.457220	101,457.22	100.653534	100,653.53	-803.69	0.01
		Base		101.457220	101,457.22	100.653534	100,653.53	-803.69	0.01
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734	08 Dec 2047		
	130,000.000	Local		100.489631	130,636.52	94.214175	122,478.43	-8,158.09	0.01
		Base		100.489631	130,636.52	94.214175	122,478.43	-8,158.09	0.01
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	170,000.000	Local		115.472965	196,304.04	114.726421	195,034.92	-1,269.12	0.02
		Base		115.472965	196,304.04	114.726421	195,034.92	-1,269.12	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	900,000.000	Local		99.771346	897,942.11	90.766574	816,899.17	-81,042.94	0.10
		Base		99.771346	897,942.11	90.766574	816,899.17	-81,042.94	0.09
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	350,000.000	Local		93.688669	327,910.34	91.436168	320,026.59	-7,883.75	0.04
		Base		93.688669	327,910.34	91.436168	320,026.59	-7,883.75	0.03
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125	14 Jul 2022		
	200,000.000	Local		99.872295	199,744.59	92.298925	184,597.85	-15,146.74	0.02
		Base		99.872295	199,744.59	92.298925	184,597.85	-15,146.74	0.02
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 2027		
	530,000.000	Local		94.917636	503,063.47	86.285567	457,313.51	-45,749.96	0.05
		Base		94.917636	503,063.47	86.285567	457,313.51	-45,749.96	0.05
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375	12 Jan 2023		
	200,000.000	Local		99.762725	199,525.45	91.919578	183,839.16	-15,686.29	0.02
		Base		99.762725	199,525.45	91.919578	183,839.16	-15,686.29	0.02
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.35	15 Aug 2021		
	150,000.000	Local		103.931767	155,897.65	102.838487	154,257.73	-1,639.92	0.02
		Base		103.931767	155,897.65	102.838487	154,257.73	-1,639.92	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	450,000.000	Local	100.842909	453,793.09	101.777601	457,999.20	4,206.11	0.05	
		Base	100.842909	453,793.09	101.777601	457,999.20	4,206.11	0.05	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.25	01 Oct 2027		
	200,000.000	Local	104.865820	209,731.64	99.268693	198,537.39	-11,194.25	0.02	
		Base	104.865820	209,731.64	99.268693	198,537.39	-11,194.25	0.02	
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55					2.55	01 Mar 2021		
	70,000.000	Local	98.394557	68,876.19	97.998831	68,599.18	-277.01	0.01	
		Base	98.394557	68,876.19	97.998831	68,599.18	-277.01	0.01	
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C					5.2532	15 Nov 2045		
	60,000.000	Local	100.425700	60,255.42	103.703120	62,221.87	1,966.45	0.01	
	Original Face: 60,000.000	Base	100.425700	60,255.42	103.703120	62,221.87	1,966.45	0.01	
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A					4.97441	15 Feb 2047		
	700,000.000	Local	94.609446	662,266.12	87.003330	609,023.31	-53,242.81	0.07	
	Original Face: 700,000.000	Base	94.609446	662,266.12	87.003330	609,023.31	-53,242.81	0.07	
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A					4.6603	15 Aug 2047		
	700,000.000	Local	92.292303	646,046.12	87.399470	611,796.29	-34,249.83	0.07	
	Original Face: 700,000.000	Base	92.292303	646,046.12	87.399470	611,796.29	-34,249.83	0.07	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.9965	15 Aug 2047		
	250,000.000	Local	102.641784	256,604.46	100.814210	252,035.53	-4,568.93	0.03	
	Original Face: 250,000.000	Base	102.641784	256,604.46	100.814210	252,035.53	-4,568.93	0.03	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A					2.16969	27 Jul 2036		
	719,131.370	Local	96.249528	692,160.55	99.554620	715,928.50	23,767.95	0.08	
	Original Face: 1,560,000.000	Base	96.249528	692,160.55	99.554620	715,928.50	23,767.95	0.08	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					2.16969	27 Jul 2046		
	539,683.850	Local	96.262151	519,511.28	99.432890	536,623.25	17,111.97	0.06	
	Original Face: 1,590,000.000	Base	96.262151	519,511.28	99.432890	536,623.25	17,111.97	0.06	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.2274	15 Oct 2048		
	780,000.000	Local	100.872723	786,807.24	97.884430	763,498.55	-23,308.69	0.09	
	Original Face: 780,000.000	Base	100.872723	786,807.24	97.884430	763,498.55	-23,308.69	0.08	

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					5.66871	15 May 2028		
	400,000.000	Local		98.466935	393,867.74	99.698730	398,794.92	4,927.18	0.05
Original Face:	400,000.000	Base		98.466935	393,867.74	99.698730	398,794.92	4,927.18	0.04
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509	23 Jan 2029		
	960,000.000	Local		100.000000	960,000.00	94.745481	909,556.62	-50,443.38	0.11
		Base		100.000000	960,000.00	94.745481	909,556.62	-50,443.38	0.10
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.5	25 Oct 2048		
	651,291.650	Local		97.529680	635,202.66	98.881300	644,005.65	8,802.99	0.07
Original Face:	660,000.000	Base		97.529680	635,202.66	98.881300	644,005.65	8,802.99	0.07
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.5	25 Oct 2048		
	2,178,277.000	Local		98.052503	2,135,855.12	97.932100	2,133,232.41	-2,622.71	0.25
Original Face:	2,190,000.000	Base		98.052503	2,135,855.12	97.932100	2,133,232.41	-2,622.71	0.23
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.5	25 Sep 2048		
	1,664,510.620	Local		98.574761	1,640,787.37	98.331300	1,636,734.93	-4,052.44	0.19
Original Face:	1,700,000.000	Base		98.574761	1,640,787.37	98.331300	1,636,734.93	-4,052.44	0.18
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	336,264.820	Local		100.290488	337,241.63	99.305600	333,929.80	-3,311.83	0.04
		Base		100.290488	337,241.63	99.305600	333,929.80	-3,311.83	0.04
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	150,000.000	Local		98.000247	147,000.37	97.720193	146,580.29	-420.08	0.02
		Base		98.000247	147,000.37	97.720193	146,580.29	-420.08	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	50,000.000	Local		101.727000	50,863.50	104.331183	52,165.59	1,302.09	0.01
		Base		101.727000	50,863.50	104.331183	52,165.59	1,302.09	0.01
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375	24 Apr 2030		
	200,000.000	Local		100.000000	200,000.00	100.218000	200,436.00	436.00	0.02
		Base		100.000000	200,000.00	100.218000	200,436.00	436.00	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.25	28 Feb 2028		
	200,000.000	Local		100.000000	200,000.00	96.003400	192,006.80	-7,993.20	0.02
		Base		100.000000	200,000.00	96.003400	192,006.80	-7,993.20	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	670,000.000	Local		110.748269	742,013.40	113.463878	760,207.98	18,194.58	0.09
		Base		110.748269	742,013.40	113.463878	760,207.98	18,194.58	0.08
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.5	01 Mar 2021		
	70,000.000	Local		99.955657	69,968.96	99.724189	69,806.93	-162.03	0.01
		Base		99.955657	69,968.96	99.724189	69,806.93	-162.03	0.01
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	220,000.000	Local		82.884564	182,346.04	99.039204	217,886.25	35,540.21	0.03
		Base		82.884564	182,346.04	99.039204	217,886.25	35,540.21	0.02
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.3	01 Mar 2028		
	310,000.000	Local		98.035745	303,910.81	97.149080	301,162.15	-2,748.66	0.04
		Base		98.035745	303,910.81	97.149080	301,162.15	-2,748.66	0.03
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local		104.671889	18,840.94	103.417638	18,615.17	-225.77	0.00
		Base		104.671889	18,840.94	103.417638	18,615.17	-225.77	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	190,000.000	Local		97.518689	185,285.51	86.510365	164,369.69	-20,915.82	0.02
		Base		97.518689	185,285.51	86.510365	164,369.69	-20,915.82	0.02
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	200,000.000	Local		95.456885	190,913.77	90.052369	180,104.74	-10,809.03	0.02
		Base		95.456885	190,913.77	90.052369	180,104.74	-10,809.03	0.02
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.5	15 Jul 2022		
	70,000.000	Local		99.039186	69,327.43	98.837675	69,186.37	-141.06	0.01
		Base		99.039186	69,327.43	98.837675	69,186.37	-141.06	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	30,000.000	Local		101.916300	30,574.89	97.200341	29,160.10	-1,414.79	0.00
		Base		101.916300	30,574.89	97.200341	29,160.10	-1,414.79	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	80,000.000	Local		103.414825	82,731.86	97.282774	77,826.22	-4,905.64	0.01
		Base		103.414825	82,731.86	97.282774	77,826.22	-4,905.64	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
50077LAS5	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4					4.0	15 Jun 2023		
	10,000.000	Local	99.892700	9,989.27	99.702156	9,970.22	-19.05	0.00	
		Base	99.892700	9,989.27	99.702156	9,970.22	-19.05	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.5	20 Mar 2027		
	570,000.000	Local	100.183805	571,047.69	97.342000	554,849.40	-16,198.29	0.06	
		Base	100.183805	571,047.69	97.342000	554,849.40	-16,198.29	0.06	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.0	23 Dec 2036		
	181,756.770	Local	92.129251	167,451.15	98.109500	178,320.66	10,869.51	0.02	
Original Face:	710,000.000	Base	92.129251	167,451.15	98.109500	178,320.66	10,869.51	0.02	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	160,000.000	Local	99.673213	159,477.14	97.250000	155,600.00	-3,877.14	0.02	
		Base	99.673213	159,477.14	97.250000	155,600.00	-3,877.14	0.02	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN						04 Oct 2023		
	364,737.740	Local	100.944736	368,183.55	99.953100	364,566.68	-3,616.87	0.04	
		Base	100.944736	368,183.55	99.953100	364,566.68	-3,616.87	0.04	
51783QAP3	LAS VEGAS SANDS LLC REFINANCING TERM LOAN						27 Mar 2025		
	0.000	Local	0.000000	19.87	0.000000	0.00	-19.87	0.00	
		Base	0.000000	19.87	0.000000	0.00	-19.87	0.00	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	323,378.600	Local	26.000001	84,078.44	0.625000	2,021.12	-82,057.32	0.00	
		Base	26.000001	84,078.44	0.625000	2,021.12	-82,057.32	0.00	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local	100.000000	790,000.00	0.010000	79.00	-789,921.00	0.00	
		Base	100.000000	790,000.00	0.010000	79.00	-789,921.00	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	96.380000	77,104.00	-2,896.00	0.01	
		Base	100.000000	80,000.00	96.380000	77,104.00	-2,896.00	0.01	
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.75	29 Nov 2027		
	60,000.000	Local	94.191900	56,515.14	93.780000	56,268.00	-247.14	0.01	
		Base	94.191900	56,515.14	93.780000	56,268.00	-247.14	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024			
		400,000.000	Local 100.344255	401,377.02	99.687500	398,750.00	-2,627.02	0.05	
			Base 100.344255	401,377.02	99.687500	398,750.00	-2,627.02	0.04	
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1				3.1	15 May 2027			
		110,000.000	Local 99.968373	109,965.21	95.720434	105,292.48	-4,672.73	0.01	
			Base 99.968373	109,965.21	95.720434	105,292.48	-4,672.73	0.01	
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574	07 Nov 2028			
		200,000.000	Local 100.000000	200,000.00	92.263014	184,526.03	-15,473.97	0.02	
			Base 100.000000	200,000.00	92.263014	184,526.03	-15,473.97	0.02	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375	22 Mar 2028			
		200,000.000	Local 99.654885	199,309.77	98.651801	197,303.60	-2,006.17	0.02	
			Base 99.654885	199,309.77	98.651801	197,303.60	-2,006.17	0.02	
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.5	04 Nov 2024			
		250,000.000	Local 99.612960	249,032.40	98.860025	247,150.06	-1,882.34	0.03	
			Base 99.612960	249,032.40	98.860025	247,150.06	-1,882.34	0.03	
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.5	14 Sep 2020			
		100,000.000	Local 100.421910	100,421.91	105.809179	105,809.18	5,387.27	0.01	
			Base 100.421910	100,421.91	105.809179	105,809.18	5,387.27	0.01	
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.1	15 Jan 2023			
		40,000.000	Local 100.572150	40,228.86	98.705133	39,482.05	-746.81	0.00	
			Base 100.572150	40,228.86	98.705133	39,482.05	-746.81	0.00	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.5	15 May 2036			
		100,000.000	Local 106.542220	106,542.22	103.785108	103,785.11	-2,757.11	0.01	
			Base 106.542220	106,542.22	103.785108	103,785.11	-2,757.11	0.01	
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.0	31 Mar 2024			
		80,000.000	Local 85.642938	68,514.35	93.250000	74,600.00	6,085.65	0.01	
			Base 85.642938	68,514.35	93.250000	74,600.00	6,085.65	0.01	
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B					25 Apr 2023			
		679,478.730	Local 100.387292	682,110.30	99.770800	677,921.36	-4,188.94	0.08	
			Base 100.387292	682,110.30	99.770800	677,921.36	-4,188.94	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
		401,545.360	Local 100.421875	403,239.38	99.406200	399,160.98	-4,078.40		0.05
			Base 100.421875	403,239.38	99.406200	399,160.98	-4,078.40		0.04
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875	01 Jun 2025			
		160,000.000	Local 102.790119	164,464.19	102.817063	164,507.30	43.11		0.02
			Base 102.790119	164,464.19	102.817063	164,507.30	43.11		0.02
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.5	15 Apr 2038			
		180,000.000	Local 98.825422	177,885.76	92.364743	166,256.54	-11,629.22		0.02
			Base 98.825422	177,885.76	92.364743	166,256.54	-11,629.22		0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.7	15 Apr 2048			
		330,000.000	Local 99.351933	327,861.38	92.720623	305,978.06	-21,883.32		0.04
			Base 99.351933	327,861.38	92.720623	305,978.06	-21,883.32		0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4				4.0	15 Mar 2028			
		290,000.000	Local 99.565352	288,739.52	95.107586	275,812.00	-12,927.52		0.03
			Base 99.565352	288,739.52	95.107586	275,812.00	-12,927.52		0.03
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				2.39113	25 May 2037			
		1,704,452.980	Local 92.351956	1,574,095.66	93.644700	1,596,129.88	22,034.22		0.19
Original Face:		10,140,000.000	Base 92.351956	1,574,095.66	93.644700	1,596,129.88	22,034.22		0.17
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				3.7113	25 Nov 2035			
		216,007.140	Local 88.611242	191,406.61	82.256830	177,680.63	-13,725.98		0.02
Original Face:		760,000.000	Base 88.611242	191,406.61	82.256830	177,680.63	-13,725.98		0.02
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.7	30 Jan 2026			
		320,000.000	Local 100.303503	320,971.21	99.284746	317,711.19	-3,260.02		0.04
			Base 100.303503	320,971.21	99.284746	317,711.19	-3,260.02		0.03
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35				3.35	01 Apr 2027			
		600,000.000	Local 100.279393	601,676.36	97.426270	584,557.62	-17,118.74		0.07
			Base 100.279393	601,676.36	97.426270	584,557.62	-17,118.74		0.06
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025			
		100,000.000	Local 99.885990	99,885.99	95.599380	95,599.38	-4,286.61		0.01
			Base 99.885990	99,885.99	95.599380	95,599.38	-4,286.61		0.01



# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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		
	760,000.000	Local	103.476176	786,418.94	106.000000	805,600.00	19,181.06	0.09	
		Base	103.476176	786,418.94	106.000000	805,600.00	19,181.06	0.09	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	70,000.000	Local	97.788243	68,451.77	95.906498	67,134.55	-1,317.22	0.01	
		Base	97.788243	68,451.77	95.906498	67,134.55	-1,317.22	0.01	
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.55	08 Aug 2021		
	230,000.000	Local	96.368683	221,647.97	95.890725	220,548.67	-1,099.30	0.03	
		Base	96.368683	221,647.97	95.890725	220,548.67	-1,099.30	0.02	
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	1,190,000.000	Local	96.281521	1,145,750.10	92.504584	1,100,804.55	-44,945.55	0.13	
		Base	96.281521	1,145,750.10	92.504584	1,100,804.55	-44,945.55	0.12	
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.45	08 Aug 2036		
	20,000.000	Local	99.613250	19,922.65	95.737414	19,147.48	-775.17	0.00	
		Base	99.613250	19,922.65	95.737414	19,147.48	-775.17	0.00	
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	60,000.000	Local	95.358350	57,215.01	97.755699	58,653.42	1,438.41	0.01	
		Base	95.358350	57,215.01	97.755699	58,653.42	1,438.41	0.01	
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.4	06 Feb 2022		
	330,000.000	Local	98.190352	324,028.16	97.879649	323,002.84	-1,025.32	0.04	
		Base	98.190352	324,028.16	97.879649	323,002.84	-1,025.32	0.03	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	370,000.000	Local	99.769473	369,147.05	97.900115	362,230.43	-6,916.62	0.04	
		Base	99.769473	369,147.05	97.900115	362,230.43	-6,916.62	0.04	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	870,000.000	Local	100.898690	877,818.60	98.468037	856,671.92	-21,146.68	0.10	
		Base	100.898690	877,818.60	98.468037	856,671.92	-21,146.68	0.09	
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		
	10,000.000	Local	100.646200	10,064.62	104.187574	10,418.76	354.14	0.00	
		Base	100.646200	10,064.62	104.187574	10,418.76	354.14	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.655532	25 Jun 2056		
		1,580,000.000	Local 99.696300	1,575,201.54	100.789940	1,592,481.05	17,279.51	0.19
Original Face:		1,580,000.000	Base 99.696300	1,575,201.54	100.789940	1,592,481.05	17,279.51	0.17
606822AL8	mitsubishi UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998	22 Feb 2022		
		130,000.000	Local 100.476000	130,618.80	98.175849	127,628.60	-2,990.20	0.01
			Base 100.476000	130,618.80	98.175849	127,628.60	-2,990.20	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.5	01 May 2022		
		20,000.000	Local 100.092050	20,018.41	99.633553	19,926.71	-91.70	0.00
			Base 100.092050	20,018.41	99.633553	19,926.71	-91.70	0.00
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772	24 Jan 2029		
		680,000.000	Local 100.032818	680,223.16	96.332855	655,063.41	-25,159.75	0.08
			Base 100.032818	680,223.16	96.332855	655,063.41	-25,159.75	0.07
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.57444	15 Nov 2045		
		250,000.000	Local 99.289164	248,222.91	94.286300	235,715.75	-12,507.16	0.03
Original Face:		250,000.000	Base 99.289164	248,222.91	94.286300	235,715.75	-12,507.16	0.03
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.21893	15 Jul 2046		
		50,000.000	Local 103.208520	51,604.26	102.883770	51,441.89	-162.37	0.01
Original Face:		50,000.000	Base 103.208520	51,604.26	102.883770	51,441.89	-162.37	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	97.878200	274,058.96	-5,941.04	0.03
			Base 100.000000	280,000.00	97.878200	274,058.96	-5,941.04	0.03
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A				3.14113	26 Jul 2066		
		330,000.000	Local 101.542558	335,090.44	102.284540	337,538.98	2,448.54	0.04
Original Face:		330,000.000	Base 101.542558	335,090.44	102.284540	337,538.98	2,448.54	0.04
63940TAC1	NAVIENT STUDENT LOAN TRUST NAVSL 2018 3A A3 144A				2.88788	25 Mar 2067		
		400,000.000	Local 100.000000	400,000.00	100.000000	400,000.00	0.00	0.05
Original Face:		400,000.000	Base 100.000000	400,000.00	100.000000	400,000.00	0.00	0.04
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974				1.974	15 Apr 2019		
		100,000.000	Local 100.129710	100,129.71	99.253485	99,253.49	-876.22	0.01
			Base 100.129710	100,129.71	99.253485	99,253.49	-876.22	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64072UAE2	CSC HOLDINGS LLC TERM LOAN B						17 Jul 2025		
			338,684.220	Local	100.802007	341,400.49	99.174000	335,886.69	-5,513.80
			Base	100.802007	341,400.49	99.174000	335,886.69	-5,513.80	0.04
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
			160,000.000	Local	99.413856	159,062.17	99.072013	158,515.22	-546.95
			Base	99.413856	159,062.17	99.072013	158,515.22	-546.95	0.02
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.85	01 Apr 2023		
			280,000.000	Local	102.175018	286,090.05	98.501437	275,804.02	-10,286.03
			Base	102.175018	286,090.05	98.501437	275,804.02	-10,286.03	0.03
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.5	28 Nov 2027		
			200,000.000	Local	100.000000	200,000.00	92.927200	185,854.40	-14,145.60
			Base	100.000000	200,000.00	92.927200	185,854.40	-14,145.60	0.02
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143	23 Feb 2030		
			200,000.000	Local	100.000000	200,000.00	94.332400	188,664.80	-11,335.20
			Base	100.000000	200,000.00	94.332400	188,664.80	-11,335.20	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
			140,000.000	Local	103.617614	145,064.66	109.986939	153,981.71	8,917.05
			Base	103.617614	145,064.66	109.986939	153,981.71	8,917.05	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
			210,000.000	Local	101.066905	212,240.50	101.602832	213,365.95	1,125.45
			Base	101.066905	212,240.50	101.602832	213,365.95	1,125.45	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047		
			70,000.000	Local	99.689286	69,782.50	100.107539	70,075.28	292.78
			Base	99.689286	69,782.50	100.107539	70,075.28	292.78	0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.85	15 Jan 2028		
			160,000.000	Local	99.709813	159,535.70	95.563834	152,902.13	-6,633.57
			Base	99.709813	159,535.70	95.563834	152,902.13	-6,633.57	0.02
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					2.21969	26 Feb 2046		
			940,229.090	Local	96.860260	910,708.34	98.662350	927,652.12	16,943.78
Original Face:			Base	96.860260	910,708.34	98.662350	927,652.12	16,943.78	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

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local		101.795830	203,591.66	101.424623	202,849.25	-742.41	0.02
		Base		101.795830	203,591.66	101.424623	202,849.25	-742.41	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.93	15 Jan 2025		
	190,000.000	Local		95.206458	180,892.27	94.936334	180,379.03	-513.24	0.02
		Base		95.206458	180,892.27	94.936334	180,379.03	-513.24	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.25	15 Jan 2028		
	480,000.000	Local		99.950179	479,760.86	93.946282	450,942.15	-28,818.71	0.05
		Base		99.950179	479,760.86	93.946282	450,942.15	-28,818.71	0.05
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	200,000.000	Local		100.632180	201,264.36	97.770000	195,540.00	-5,724.36	0.02
		Base		100.632180	201,264.36	97.770000	195,540.00	-5,724.36	0.02
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		
	10,000.000	Local		102.710200	10,271.02	102.069626	10,206.96	-64.06	0.00
		Base		102.710200	10,271.02	102.069626	10,206.96	-64.06	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	280,000.000	Local		97.713064	273,596.58	95.100000	266,280.00	-7,316.58	0.03
		Base		97.713064	273,596.58	95.100000	266,280.00	-7,316.58	0.03
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		99.346430	99,346.43	99.750354	99,750.35	403.92	0.01
		Base		99.346430	99,346.43	99.750354	99,750.35	403.92	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		
	180,000.000	Local		99.816489	179,669.68	97.723880	175,902.98	-3,766.70	0.02
		Base		99.816489	179,669.68	97.723880	175,902.98	-3,766.70	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	70,000.000	Local		99.112457	69,378.72	100.916144	70,641.30	1,262.58	0.01
		Base		99.112457	69,378.72	100.916144	70,641.30	1,262.58	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	260,000.000	Local		99.735242	259,311.63	97.714946	254,058.86	-5,252.77	0.03
		Base		99.735242	259,311.63	97.714946	254,058.86	-5,252.77	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	270,000.000	Local		99.230756	267,923.04	94.454254	255,026.49	-12,896.55	0.03
		Base		99.230756	267,923.04	94.454254	255,026.49	-12,896.55	0.03
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	94.620000	94,620.00	-5,380.00	0.01
		Base		100.000000	100,000.00	94.620000	94,620.00	-5,380.00	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		122.398624	660,952.57	107.987000	583,129.80	-77,822.77	0.07
		Base		122.398624	660,952.57	107.987000	583,129.80	-77,822.77	0.06
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.3	01 Dec 2027		
	100,000.000	Local		99.718910	99,718.91	89.794401	89,794.40	-9,924.51	0.01
		Base		99.718910	99,718.91	89.794401	89,794.40	-9,924.51	0.01
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	49,449.370	Local		100.556650	49,724.63	99.375000	49,140.31	-584.32	0.01
		Base		100.556650	49,724.63	99.375000	49,140.31	-584.32	0.01
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.25	15 Aug 2022		
	50,000.000	Local		100.692120	50,346.06	99.001000	49,500.50	-845.56	0.01
		Base		100.692120	50,346.06	99.001000	49,500.50	-845.56	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.5	15 Feb 2024		
	60,000.000	Local		100.309850	60,185.91	98.729000	59,237.40	-948.51	0.01
		Base		100.309850	60,185.91	98.729000	59,237.40	-948.51	0.01
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	321,790.780	Local		99.870518	321,374.12	99.834400	321,257.89	-116.23	0.04
		Base		99.870518	321,374.12	99.834400	321,257.89	-116.23	0.03
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	210,000.000	Local		108.587114	228,032.94	97.750000	205,275.00	-22,757.94	0.02
		Base		108.587114	228,032.94	97.750000	205,275.00	-22,757.94	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.0	05 Mar 2042		
		50,000.000	Local 91.774740	45,887.37	98.121707	49,060.85	3,173.48	0.01
			Base 91.774740	45,887.37	98.121707	49,060.85	3,173.48	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.45	15 Jan 2022		
		340,000.000	Local 102.781344	349,456.57	102.819865	349,587.54	130.97	0.04
			Base 102.781344	349,456.57	102.819865	349,587.54	130.97	0.04
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050		
		240,000.000	Local 112.299163	269,517.99	116.125000	278,700.00	9,182.01	0.03
			Base 112.299163	269,517.99	116.125000	278,700.00	9,182.01	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.25	17 Mar 2044		
		350,000.000	Local 90.630191	317,205.67	92.500000	323,750.00	6,544.33	0.04
			Base 90.630191	317,205.67	92.500000	323,750.00	6,544.33	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.25	17 Mar 2024		
		482,000.000	Local 102.805544	495,522.72	99.150000	477,903.00	-17,619.72	0.06
			Base 102.805544	495,522.72	99.150000	477,903.00	-17,619.72	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125				6.125	17 Jan 2022		
		79,000.000	Local 100.000000	79,000.00	101.700000	80,343.00	1,343.00	0.01
			Base 100.000000	79,000.00	101.700000	80,343.00	1,343.00	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375	17 Jan 2027		
		240,000.000	Local 100.909217	242,182.12	99.875000	239,700.00	-2,482.12	0.03
			Base 100.909217	242,182.12	99.875000	239,700.00	-2,482.12	0.03
71647NAT6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 144A 01/25 5.299				5.299	27 Jan 2025		
		1,363,000.000	Local 97.092778	1,323,374.56	92.400000	1,259,412.00	-63,962.56	0.15
			Base 97.092778	1,323,374.56	92.400000	1,259,412.00	-63,962.56	0.14
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.75	01 Feb 2029		
		220,000.000	Local 98.101677	215,823.69	87.913000	193,408.60	-22,415.09	0.02
			Base 98.101677	215,823.69	87.913000	193,408.60	-22,415.09	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.5	27 Jun 2044		
		40,000.000	Local 101.787125	40,714.85	84.350000	33,740.00	-6,974.85	0.00
			Base 101.787125	40,714.85	84.350000	33,740.00	-6,974.85	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local		99.291753	297,875.26	92.100000	276,300.00	-21,575.26	0.03
		Base		99.291753	297,875.26	92.100000	276,300.00	-21,575.26	0.03
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	20,000.000	Local		99.846600	19,969.32	105.100000	21,020.00	1,050.68	0.00
		Base		99.846600	19,969.32	105.100000	21,020.00	1,050.68	0.00
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	642,655.690	Local		100.157769	643,669.60	82.650000	531,154.93	-112,514.67	0.06
		Base		100.157769	643,669.60	82.650000	531,154.93	-112,514.67	0.06
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	220,000.000	Local		99.974445	219,943.78	98.438066	216,563.75	-3,380.03	0.03
		Base		99.974445	219,943.78	98.438066	216,563.75	-3,380.03	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	90,000.000	Local		98.601400	88,741.26	97.964600	88,168.14	-573.12	0.01
		Base		98.601400	88,741.26	97.964600	88,168.14	-573.12	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		98.818600	9,881.86	96.335046	9,633.50	-248.36	0.00
		Base		98.818600	9,881.86	96.335046	9,633.50	-248.36	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875	01 Nov 2019		
	360,000.000	Local		99.867856	359,524.28	98.707788	355,348.04	-4,176.24	0.04
		Base		99.867856	359,524.28	98.707788	355,348.04	-4,176.24	0.04
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.5	02 Nov 2022		
	260,000.000	Local		98.247638	255,443.86	95.937484	249,437.46	-6,006.40	0.03
		Base		98.247638	255,443.86	95.937484	249,437.46	-6,006.40	0.03
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	335,647.380	Local		100.573075	337,570.89	99.579300	334,235.31	-3,335.58	0.04
		Base		100.573075	337,570.89	99.579300	334,235.31	-3,335.58	0.04
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875	01 Mar 2021		
	130,000.000	Local		101.546531	132,010.49	106.250000	138,125.00	6,114.51	0.02
		Base		101.546531	132,010.49	106.250000	138,125.00	6,114.51	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023			
		366,346.670	Local 100.263676	367,312.64	99.500000	364,514.94	-2,797.70	0.04	
			Base 100.263676	367,312.64	99.500000	364,514.94	-2,797.70	0.04	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049			
		160,000.000	Local 102.030113	163,248.18	107.125000	171,400.00	8,151.82	0.02	
			Base 102.030113	163,248.18	107.125000	171,400.00	8,151.82	0.02	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025			
		150,000.000	Local 98.916153	148,374.23	93.750000	140,625.00	-7,749.23	0.02	
			Base 98.916153	148,374.23	93.750000	140,625.00	-7,749.23	0.02	
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875	01 Jul 2022			
		70,000.000	Local 101.958214	71,370.75	101.250000	70,875.00	-495.75	0.01	
			Base 101.958214	71,370.75	101.250000	70,875.00	-495.75	0.01	
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023			
		50,000.000	Local 100.000000	50,000.00	100.590000	50,295.00	295.00	0.01	
			Base 100.000000	50,000.00	100.590000	50,295.00	295.00	0.01	
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022			
		128,000.000	Local 100.995211	129,273.87	105.760000	135,372.80	6,098.93	0.02	
			Base 100.995211	129,273.87	105.760000	135,372.80	6,098.93	0.01	
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5				2.5	15 Jan 2020			
		60,000.000	Local 99.160050	59,496.03	98.951110	59,370.67	-125.36	0.01	
			Base 99.160050	59,496.03	98.951110	59,370.67	-125.36	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037			
		189,530.620	Local 79.710271	151,075.37	66.974020	126,936.28	-24,139.09	0.01	
Original Face:		420,000.000	Base 79.710271	151,075.37	66.974020	126,936.28	-24,139.09	0.01	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		140,000.000	Local 107.587521	150,622.53	109.169441	152,837.22	2,214.69	0.02	
			Base 107.587521	150,622.53	109.169441	152,837.22	2,214.69	0.02	
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125				8.125	23 Jun 2019			
		10,000.000	Local 104.766700	10,476.67	104.820046	10,482.00	5.33	0.00	
			Base 104.766700	10,476.67	104.820046	10,482.00	5.33	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125	15 Jul 2023		
	110,000.000	Local		102.231927	112,455.12	98.750000	108,625.00	-3,830.12	0.01
		Base		102.231927	112,455.12	98.750000	108,625.00	-3,830.12	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	629,438.770	Local		100.446636	632,250.07	99.777800	628,040.16	-4,209.91	0.07
		Base		100.446636	632,250.07	99.777800	628,040.16	-4,209.91	0.07
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519	25 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	100.071680	200,143.36	143.36	0.02
		Base		100.000000	200,000.00	100.071680	200,143.36	143.36	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	1,090,000.000	Local		101.584554	1,107,271.64	100.867302	1,099,453.59	-7,818.05	0.13
		Base		101.584554	1,107,271.64	100.867302	1,099,453.59	-7,818.05	0.12
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.15	26 Oct 2020		
	150,000.000	Local		98.105640	147,158.46	97.700291	146,550.44	-608.02	0.02
		Base		98.105640	147,158.46	97.700291	146,550.44	-608.02	0.02
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.2	30 Apr 2021		
	170,000.000	Local		99.932894	169,885.92	99.956818	169,926.59	40.67	0.02
		Base		99.932894	169,885.92	99.956818	169,926.59	40.67	0.02
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		
	140,000.000	Local		99.976286	139,966.80	105.500000	147,700.00	7,733.20	0.02
		Base		99.976286	139,966.80	105.500000	147,700.00	7,733.20	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					3.09063	15 Mar 2033		
	317,749.100	Local		99.580320	316,415.57	100.001570	317,754.09	1,338.52	0.04
Original Face:	680,000.000	Base		99.580320	316,415.57	100.001570	317,754.09	1,338.52	0.03
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					2.50954	25 Mar 2044		
	4,100,000.000	Local		96.180963	3,943,419.49	96.620370	3,961,435.17	18,015.68	0.46
Original Face:	4,100,000.000	Base		96.180963	3,943,419.49	96.620370	3,961,435.17	18,015.68	0.43
78445CAD4	SLM STUDENT LOAN TRUST SLMA 2008 6 A4					3.45954	25 Jul 2023		
	375,433.630	Local		101.057654	379,404.42	100.824130	378,527.69	-876.73	0.04
Original Face:	400,000.000	Base		101.057654	379,404.42	100.824130	378,527.69	-876.73	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78445XAA4	SLM STUDENT LOAN TRUST SLMA 2010 1 A					2.35969	25 Mar 2025		
	394,324.600	Local		99.001328	390,386.59	98.574540	388,703.66	-1,682.93	0.05
Original Face:	1,950,000.000	Base		99.001328	390,386.59	98.574540	388,703.66	-1,682.93	0.04
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.5	28 Oct 2029		
	184,557.180	Local		98.718343	182,191.79	97.795040	180,487.77	-1,704.02	0.02
Original Face:	910,000.000	Base		98.718343	182,191.79	97.795040	180,487.77	-1,704.02	0.02
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.25	11 Apr 2023		
	170,000.000	Local		99.942494	169,902.24	99.413673	169,003.24	-899.00	0.02
		Base		99.942494	169,902.24	99.413673	169,003.24	-899.00	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.7	11 Apr 2028		
	150,000.000	Local		99.603900	149,405.85	99.284900	148,927.35	-478.50	0.02
		Base		99.603900	149,405.85	99.284900	148,927.35	-478.50	0.02
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	260,000.000	Local		105.330058	273,858.15	102.706387	267,036.61	-6,821.54	0.03
		Base		105.330058	273,858.15	102.706387	267,036.61	-6,821.54	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	40,000.000	Local		100.936650	40,374.66	98.090629	39,236.25	-1,138.41	0.00
		Base		100.936650	40,374.66	98.090629	39,236.25	-1,138.41	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375	16 Mar 2020		
	90,000.000	Local		98.781322	88,903.19	98.483611	88,635.25	-267.94	0.01
		Base		98.781322	88,903.19	98.483611	88,635.25	-267.94	0.01
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3					3.0	21 Dec 2020		
	320,000.000	Local		100.197050	320,630.56	99.400330	318,081.06	-2,549.50	0.04
		Base		100.197050	320,630.56	99.400330	318,081.06	-2,549.50	0.03
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	625,863.920	Local		100.620060	629,744.65	99.525000	622,891.07	-6,853.58	0.07
		Base		100.620060	629,744.65	99.525000	622,891.07	-6,853.58	0.07
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	169,141.420	Local		100.532472	170,042.05	99.950000	169,056.85	-985.20	0.02
		Base		100.532472	170,042.05	99.950000	169,056.85	-985.20	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	160,000.000	Local		122.580938	196,129.50	129.382870	207,012.59	10,883.09	0.02
		Base		122.580938	196,129.50	129.382870	207,012.59	10,883.09	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	90,000.000	Local		105.053544	94,548.19	104.714851	94,243.37	-304.82	0.01
		Base		105.053544	94,548.19	104.714851	94,243.37	-304.82	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	410,000.000	Local		100.755359	413,096.97	102.488375	420,202.34	7,105.37	0.05
		Base		100.755359	413,096.97	102.488375	420,202.34	7,105.37	0.05
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local		104.638700	41,855.48	96.849552	38,739.82	-3,115.66	0.00
		Base		104.638700	41,855.48	96.849552	38,739.82	-3,115.66	0.00
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.75	12 Sep 2046		
	20,000.000	Local		92.401250	18,480.25	92.955348	18,591.07	110.82	0.00
		Base		92.401250	18,480.25	92.955348	18,591.07	110.82	0.00
829229AS2	SINCLAIR BROADCAST GROUP INC TERM LOAN B 1						12 Dec 2024		
	410,000.000	Local		100.117646	410,482.35	99.700000	408,770.00	-1,712.35	0.05
		Base		100.117646	410,482.35	99.700000	408,770.00	-1,712.35	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375	10 Apr 2024		
	200,000.000	Local		102.340050	204,680.10	101.975800	203,951.60	-728.50	0.02
		Base		102.340050	204,680.10	101.975800	203,951.60	-728.50	0.02
83162CZC0	SMALL BUSINESS ADMINISTRATION SBAP 2018 20A 1					2.92	01 Jan 2038		
	250,000.000	Local		100.000000	250,000.00	96.896900	242,242.25	-7,757.75	0.03
Original Face:	250,000.000	Base		100.000000	250,000.00	96.896900	242,242.25	-7,757.75	0.03
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
	348,009.220	Local		100.000000	348,009.22	97.264510	338,489.46	-9,519.76	0.04
Original Face:	360,000.000	Base		100.000000	348,009.22	97.264510	338,489.46	-9,519.76	0.04
831641FJ9	SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1					2.518	10 Sep 2027		
	276,962.900	Local		100.000000	276,962.90	96.883860	268,332.35	-8,630.55	0.03
Original Face:	280,000.000	Base		100.000000	276,962.90	96.883860	268,332.35	-8,630.55	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
831641FK6	SMALL BUSINESS ADMINISTRATION SBIC 2018 10A 1					3.187	10 Mar 2028		
	300,000.000	Local		100.000000	300,000.00	99.053500	297,160.50	-2,839.50	0.03
Original Face:	300,000.000	Base		100.000000	300,000.00	99.053500	297,160.50	-2,839.50	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	500,000.000	Local		98.234456	491,172.28	98.973953	494,869.77	3,697.49	0.06
		Base		98.234456	491,172.28	98.973953	494,869.77	3,697.49	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local		113.746471	159,245.06	129.305316	181,027.44	21,782.38	0.02
		Base		113.746471	159,245.06	129.305316	181,027.44	21,782.38	0.02
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	70,000.000	Local		103.059043	72,141.33	98.750000	69,125.00	-3,016.33	0.01
		Base		103.059043	72,141.33	98.750000	69,125.00	-3,016.33	0.01
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	85,000.000	Local		101.520553	86,292.47	102.000000	86,700.00	407.53	0.01
		Base		101.520553	86,292.47	102.000000	86,700.00	407.53	0.01
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	260,000.000	Local		93.718162	243,667.22	102.001000	265,202.60	21,535.38	0.03
		Base		93.718162	243,667.22	102.001000	265,202.60	21,535.38	0.03
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
	31,758.800	Local		100.452032	31,902.36	99.375000	31,560.31	-342.05	0.00
		Base		100.452032	31,902.36	99.375000	31,560.31	-342.05	0.00
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.36	20 Mar 2023		
	162,500.000	Local		99.763194	162,115.19	98.875000	160,671.88	-1,443.31	0.02
		Base		99.763194	162,115.19	98.875000	160,671.88	-1,443.31	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	99.230000	267,921.00	-2,079.00	0.03
Original Face:	210,000.000	Base		100.000000	270,000.00	99.230000	267,921.00	-2,079.00	0.03
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	200,000.000	Local		104.686715	209,373.43	104.381995	208,763.99	-609.44	0.02
		Base		104.686715	209,373.43	104.381995	208,763.99	-609.44	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	650,000.000	Local		102.755538	667,911.00	101.508000	659,802.00	-8,109.00	0.08
		Base		102.755538	667,911.00	101.508000	659,802.00	-8,109.00	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.67969	25 Sep 2035		
	1,185,087.100	Local		93.554937	1,108,707.49	99.655440	1,181,003.76	72,296.27	0.14
Original Face:	1,370,000.000	Base		93.554937	1,108,707.49	99.655440	1,181,003.76	72,296.27	0.13
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058	14 Jul 2021		
	160,000.000	Local		97.880269	156,608.43	95.899269	153,438.83	-3,169.60	0.02
		Base		97.880269	156,608.43	95.899269	153,438.83	-3,169.60	0.02
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.35	24 May 2021		
	250,000.000	Local		99.890824	249,727.06	100.146055	250,365.14	638.08	0.03
		Base		99.890824	249,727.06	100.146055	250,365.14	638.08	0.03
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933	23 Apr 2021		
	250,000.000	Local		100.000000	250,000.00	99.746503	249,366.26	-633.74	0.03
		Base		100.000000	250,000.00	99.746503	249,366.26	-633.74	0.03
87246YAA4	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95					2.95	01 Nov 2019		
	100,000.000	Local		99.856510	99,856.51	99.609914	99,609.91	-246.60	0.01
		Base		99.856510	99,856.51	99.609914	99,609.91	-246.60	0.01
877249AC6	TAYLOR MORR COMM/HLDGS COMPANY GUAR 144A 04/21 5.25					5.25	15 Apr 2021		
	70,000.000	Local		99.090757	69,363.53	100.000000	70,000.00	636.47	0.01
		Base		99.090757	69,363.53	100.000000	70,000.00	636.47	0.01
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.85	16 Dec 2039		
	16,000.000	Local		102.794250	16,447.08	132.403494	21,184.56	4,737.48	0.00
		Base		102.794250	16,447.08	132.403494	21,184.56	4,737.48	0.00
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	10,000.000	Local		100.093100	10,009.31	102.864426	10,286.44	277.13	0.00
		Base		100.093100	10,009.31	102.864426	10,286.44	277.13	0.00
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103	08 Mar 2027		
	220,000.000	Local		99.393209	218,665.06	96.708501	212,758.70	-5,906.36	0.02
		Base		99.393209	218,665.06	96.708501	212,758.70	-5,906.36	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	150,000.000	Local	103.328087	154,992.13	96.391426	144,587.14	-10,404.99	0.02	
		Base	103.328087	154,992.13	96.391426	144,587.14	-10,404.99	0.02	
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	60,000.000	Local	96.743433	58,046.06	91.015894	54,609.54	-3,436.52	0.01	
		Base	96.743433	58,046.06	91.015894	54,609.54	-3,436.52	0.01	
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		
	50,000.000	Local	97.143760	48,571.88	95.770000	47,885.00	-686.88	0.01	
		Base	97.143760	48,571.88	95.770000	47,885.00	-686.88	0.01	
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.7	19 Jul 2019		
	90,000.000	Local	98.113111	88,301.80	97.622858	87,860.57	-441.23	0.01	
		Base	98.113111	88,301.80	97.622858	87,860.57	-441.23	0.01	
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	490,000.000	Local	93.889155	460,056.86	92.753712	454,493.19	-5,563.67	0.05	
		Base	93.889155	460,056.86	92.753712	454,493.19	-5,563.67	0.05	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					2.79638	11 Nov 2034		
	854,150.750	Local	99.939001	853,629.73	99.949160	853,716.50	86.77	0.10	
Original Face:	920,000.000	Base	99.939001	853,629.73	99.949160	853,716.50	86.77	0.09	
887317AL9	WARNER MEDIA LLC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	100,000.000	Local	124.880220	124,880.22	108.731238	108,731.24	-16,148.98	0.01	
		Base	124.880220	124,880.22	108.731238	108,731.24	-16,148.98	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	330,000.000	Local	118.657745	391,570.56	123.463487	407,429.51	15,858.95	0.05	
		Base	118.657745	391,570.56	123.463487	407,429.51	15,858.95	0.04	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	260,000.000	Local	120.097331	312,253.06	113.350867	294,712.25	-17,540.81	0.03	
		Base	120.097331	312,253.06	113.350867	294,712.25	-17,540.81	0.03	
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local	101.430200	10,143.02	103.336725	10,333.67	190.65	0.00	
		Base	101.430200	10,143.02	103.336725	10,333.67	190.65	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5				5.0	01 Feb 2020			
		10,000.000	Local	104.017600	10,401.76	102.087751	10,208.78	-192.98	0.00
			Base	104.017600	10,401.76	102.087751	10,208.78	-192.98	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875	15 Nov 2040			
		30,000.000	Local	112.619267	33,785.78	97.830907	29,349.27	-4,436.51	0.00
			Base	112.619267	33,785.78	97.830907	29,349.27	-4,436.51	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375	15 Apr 2023			
		70,000.000	Local	99.881286	69,916.90	98.000000	68,600.00	-1,316.90	0.01
			Base	99.881286	69,916.90	98.000000	68,600.00	-1,316.90	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.25	11 Jun 2021			
		210,000.000	Local	99.955786	209,907.15	99.970155	209,937.33	30.18	0.02
			Base	99.955786	209,907.15	99.970155	209,937.33	30.18	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023			
		360,949.700	Local	100.126788	361,407.34	99.650000	359,686.38	-1,720.96	0.04
			Base	100.126788	361,407.34	99.650000	359,686.38	-1,720.96	0.04
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.85	01 Feb 2026			
		610,000.000	Local	115.400949	703,945.79	121.193810	739,282.24	35,336.45	0.09
			Base	115.400949	703,945.79	121.193810	739,282.24	35,336.45	0.08
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5				4.5	15 Feb 2021			
		40,000.000	Local	100.057100	40,022.84	102.715992	41,086.40	1,063.56	0.00
			Base	100.057100	40,022.84	102.715992	41,086.40	1,063.56	0.00
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037			
		80,000.000	Local	129.981450	103,985.16	124.126551	99,301.24	-4,683.92	0.01
			Base	129.981450	103,985.16	124.126551	99,301.24	-4,683.92	0.01
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.46	15 Jun 2050			
		100,000.000	Local	102.898220	102,898.22	97.765050	97,765.05	-5,133.17	0.01
		Original Face:	100,000.000	Base	102.898220	102,898.22	97.765050	97,765.05	-5,133.17
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563	15 Oct 2050			
		820,000.000	Local	102.931495	844,038.26	98.469100	807,446.62	-36,591.64	0.09
		Original Face:	820,000.000	Base	102.931495	844,038.26	98.469100	807,446.62	-36,591.64

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

Books Open

Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR						15 Jan 2026		
	690,000.000	Local		99.927907	689,502.56	98.800000	681,720.00	-7,782.56	0.08
		Base		99.927907	689,502.56	98.800000	681,720.00	-7,782.56	0.07
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15					3.15	26 Apr 2021		
	250,000.000	Local		99.994352	249,985.88	100.224196	250,560.49	574.61	0.03
		Base		99.994352	249,985.88	100.224196	250,560.49	574.61	0.03
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	240,000.000	Local		99.857417	239,657.80	99.301204	238,322.89	-1,334.91	0.03
		Base		99.857417	239,657.80	99.301204	238,322.89	-1,334.91	0.03
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491					3.491	23 May 2023		
	340,000.000	Local		99.998091	339,993.51	97.761440	332,388.90	-7,604.61	0.04
		Base		99.998091	339,993.51	97.761440	332,388.90	-7,604.61	0.04
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	590,000.000	Local		99.492481	587,005.64	99.357655	586,210.16	-795.48	0.07
		Base		99.492481	587,005.64	99.357655	586,210.16	-795.48	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	120,000.000	Local		100.021300	120,025.56	99.918273	119,901.93	-123.63	0.01
		Base		100.021300	120,025.56	99.918273	119,901.93	-123.63	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	330,000.000	Local		101.518876	335,012.29	101.654266	335,459.08	446.79	0.04
		Base		101.518876	335,012.29	101.654266	335,459.08	446.79	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.95	10 Sep 2028		
	390,000.000	Local		99.927621	389,717.72	100.477336	391,861.61	2,143.89	0.05
		Base		99.927621	389,717.72	100.477336	391,861.61	2,143.89	0.04
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local		99.411270	99,411.27	101.975820	101,975.82	2,564.55	0.01
		Base		99.411270	99,411.27	101.975820	101,975.82	2,564.55	0.01
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.6	10 Feb 2048		
	1,000,000.000	Local		89.345444	893,454.44	92.000000	920,000.00	26,545.56	0.11
		Base		89.345444	893,454.44	92.000000	920,000.00	26,545.56	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

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



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911312BK1	UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5					2.5	01 Apr 2023		
	80,000.000	Local		99.726038	79,780.83	96.610516	77,288.41	-2,492.42	0.01
		Base		99.726038	79,780.83	96.610516	77,288.41	-2,492.42	0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.05	15 Nov 2027		
	60,000.000	Local		99.587800	59,752.68	95.180662	57,108.40	-2,644.28	0.01
		Base		99.587800	59,752.68	95.180662	57,108.40	-2,644.28	0.01
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	160,000.000	Local		101.397331	162,235.73	101.625000	162,600.00	364.27	0.02
		Base		101.397331	162,235.73	101.625000	162,600.00	364.27	0.02
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125	15 Feb 2040		
	695,514.000	Local		122.364267	851,060.61	125.694839	874,225.20	23,164.59	0.10
	Original Face:	600,000.000	Base	122.364267	851,060.61	125.694839	874,225.20	23,164.59	0.09
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125	15 Feb 2041		
	274,581.600	Local		118.449925	325,241.70	126.598780	347,616.96	22,375.26	0.04
	Original Face:	240,000.000	Base	118.449925	325,241.70	126.598780	347,616.96	22,375.26	0.04
912810QV3	TSY INFL IX N/B 02/42 0.75					0.75	15 Feb 2042		
	1,064,448.000	Local		95.371912	1,015,184.41	97.632056	1,039,242.47	24,058.06	0.12
	Original Face:	960,000.000	Base	95.371912	1,015,184.41	97.632056	1,039,242.47	24,058.06	0.11
912810RK6	US TREASURY N/B 02/45 2.5					2.5	15 Feb 2045		
	1,380,000.000	Local		90.297370	1,246,103.71	91.175781	1,258,225.78	12,122.07	0.15
		Base		90.297370	1,246,103.71	91.175781	1,258,225.78	12,122.07	0.14
912810RM2	US TREASURY N/B 05/45 3					3.0	15 May 2045		
	5,770,000.000	Local		102.929531	5,939,033.96	100.386719	5,792,313.69	-146,720.27	0.67
		Base		102.929531	5,939,033.96	100.386719	5,792,313.69	-146,720.27	0.62
912810RV2	US TREASURY N/B 02/47 3					3.0	15 Feb 2047		
	3,900,000.000	Local		102.131884	3,983,143.47	100.359375	3,914,015.63	-69,127.84	0.46
		Base		102.131884	3,983,143.47	100.359375	3,914,015.63	-69,127.84	0.42
912810RW0	TSY INFL IX N/B 02/47 0.875					0.875	15 Feb 2047		
	134,929.600	Local		98.849674	133,377.47	100.000777	134,930.65	1,553.18	0.02
	Original Face:	130,000.000	Base	98.849674	133,377.47	100.000777	134,930.65	1,553.18	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	2,709,000.000	Local		99.436412	2,693,732.40	100.292969	2,716,936.53	23,204.13	0.32
		Base		99.436412	2,693,732.40	100.292969	2,716,936.53	23,204.13	0.29
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		
	2,490,000.000	Local		98.218541	2,445,641.67	95.425781	2,376,101.95	-69,539.72	0.28
		Base		98.218541	2,445,641.67	95.425781	2,376,101.95	-69,539.72	0.26
912810RZ3	US TREASURY N/B 11/47 2.75					2.75	15 Nov 2047		
	3,570,000.000	Local		98.045661	3,500,230.09	95.421875	3,406,560.94	-93,669.15	0.40
		Base		98.045661	3,500,230.09	95.421875	3,406,560.94	-93,669.15	0.37
912810SA7	US TREASURY N/B 02/48 3					3.0	15 Feb 2048		
	6,550,000.000	Local		98.482284	6,450,589.58	100.335938	6,572,003.94	121,414.36	0.76
		Base		98.482284	6,450,589.58	100.335938	6,572,003.94	121,414.36	0.71
912810SC3	US TREASURY N/B 05/48 3.125					3.125	15 May 2048		
	3,350,000.000	Local		100.023377	3,350,783.14	102.777344	3,443,041.02	92,257.88	0.40
		Base		100.023377	3,350,783.14	102.777344	3,443,041.02	92,257.88	0.37
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
9128284F4	US TREASURY N/B 03/25 2.625					2.625	31 Mar 2025		
	1,950,000.000	Local		99.417974	1,938,650.50	98.859375	1,927,757.81	-10,892.69	0.22
		Base		99.417974	1,938,650.50	98.859375	1,927,757.81	-10,892.69	0.21
9128284M9	US TREASURY N/B 04/25 2.875					2.875	30 Apr 2025		
	2,590,000.000	Local		99.526987	2,577,748.96	100.390625	2,600,117.19	22,368.23	0.30
		Base		99.526987	2,577,748.96	100.390625	2,600,117.19	22,368.23	0.28
9128284N7	US TREASURY N/B 05/28 2.875					2.875	15 May 2028		
	5,461,000.000	Local		99.415869	5,429,100.63	100.199219	5,471,879.35	42,778.72	0.64
		Base		99.415869	5,429,100.63	100.199219	5,471,879.35	42,778.72	0.59
9128284R8	US TREASURY N/B 05/25 2.875					2.875	31 May 2025		
	2,920,000.000	Local		99.658114	2,910,016.94	100.382812	2,931,178.11	21,161.17	0.34
		Base		99.658114	2,910,016.94	100.382812	2,931,178.11	21,161.17	0.32

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128284U1	US TREASURY N/B 06/23 2.625					2.75	30 Jun 2023		
	1,800,000.000	Local		99.563565	1,792,144.17	99.511719	1,791,210.94	-933.23	0.21
		Base		99.563565	1,792,144.17	99.511719	1,791,210.94	-933.23	0.19
912828J27	US TREASURY N/B 02/25 2					2.0	15 Feb 2025		
	520,000.000	Local		95.163648	494,850.97	95.105469	494,548.44	-302.53	0.06
		Base		95.163648	494,850.97	95.105469	494,548.44	-302.53	0.05
912828K74	US TREASURY N/B 08/25 2					2.0	15 Aug 2025		
	150,000.000	Local		94.935753	142,403.63	94.726562	142,089.84	-313.79	0.02
		Base		94.935753	142,403.63	94.726562	142,089.84	-313.79	0.02
912828L24	US TREASURY N/B 08/22 1.875					1.875	31 Aug 2022		
	1,980,000.000	Local		100.119158	1,982,359.33	96.738281	1,915,417.96	-66,941.37	0.22
		Base		100.119158	1,982,359.33	96.738281	1,915,417.96	-66,941.37	0.21
912828L57	US TREASURY N/B 09/22 1.75					1.75	30 Sep 2022		
	750,000.000	Local		99.594711	746,960.33	96.183594	721,376.96	-25,583.37	0.08
		Base		99.594711	746,960.33	96.183594	721,376.96	-25,583.37	0.08
912828X47	US TREASURY N/B 04/22 1.875					1.875	30 Apr 2022		
	40,000.000	Local		98.694425	39,477.77	97.035156	38,814.06	-663.71	0.00
		Base		98.694425	39,477.77	97.035156	38,814.06	-663.71	0.00
912828XZ8	US TREASURY N/B 06/25 2.75					2.75	30 Jun 2025		
	6,791,000.000	Local		99.627486	6,765,702.57	99.562500	6,761,289.38	-4,413.19	0.79
		Base		99.627486	6,765,702.57	99.562500	6,761,289.38	-4,413.19	0.73
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	190,000.000	Local		102.099079	193,988.25	98.821065	187,760.02	-6,228.23	0.02
		Base		102.099079	193,988.25	98.821065	187,760.02	-6,228.23	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375	15 Nov 2021		
	70,000.000	Local		99.794757	69,856.33	100.543381	70,380.37	524.04	0.01
		Base		99.794757	69,856.33	100.543381	70,380.37	524.04	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.75	15 Feb 2023		
	200,000.000	Local		100.775965	201,551.93	96.806000	193,612.00	-7,939.93	0.02
		Base		100.775965	201,551.93	96.806000	193,612.00	-7,939.93	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875	15 Dec 2021		
	100,000.000	Local	99.005340	99,005.34	99,005.34	99.004360	99,004.36	-0.98	0.01
		Base	99.005340	99,005.34	99,005.34	99.004360	99,004.36	-0.98	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.7	15 Jul 2020		
	150,000.000	Local	99.607613	149,411.42	149,411.42	99.402813	149,104.22	-307.20	0.02
		Base	99.607613	149,411.42	149,411.42	99.402813	149,104.22	-307.20	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	320,000.000	Local	101.424391	324,558.05	324,558.05	100.016653	320,053.29	-4,504.76	0.04
		Base	101.424391	324,558.05	324,558.05	100.016653	320,053.29	-4,504.76	0.03
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	465,694.510	Local	99.822184	464,866.43	464,866.43	96.571400	449,727.71	-15,138.72	0.05
		Base	99.822184	464,866.43	464,866.43	96.571400	449,727.71	-15,138.72	0.05
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A					2.508	20 Mar 2025		
	172,279.430	Local	99.999704	172,278.92	172,278.92	99.687900	171,741.75	-537.17	0.02
Original Face:	400,000.000	Base	99.999704	172,278.92	172,278.92	99.687900	171,741.75	-537.17	0.02
91911KAD4	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/21 5.625					5.625	01 Dec 2021		
	40,000.000	Local	95.625875	38,250.35	38,250.35	98.375000	39,350.00	1,099.65	0.00
		Base	95.625875	38,250.35	38,250.35	98.375000	39,350.00	1,099.65	0.00
91911KAE2	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/23 5.5					5.5	01 Mar 2023		
	10,000.000	Local	95.414300	9,541.43	9,541.43	93.000000	9,300.00	-241.43	0.00
		Base	95.414300	9,541.43	9,541.43	93.000000	9,300.00	-241.43	0.00
91911KAK8	VALEANT PHARMACEUTICALS SR SECURED 144A 03/24 7					7.0	15 Mar 2024		
	130,000.000	Local	102.099708	132,729.62	132,729.62	104.845000	136,298.50	3,568.88	0.02
		Base	102.099708	132,729.62	132,729.62	104.845000	136,298.50	3,568.88	0.01
91911KAP7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/25 9					9.0	15 Dec 2025		
	30,000.000	Local	99.324300	29,797.29	29,797.29	103.620000	31,086.00	1,288.71	0.00
		Base	99.324300	29,797.29	29,797.29	103.620000	31,086.00	1,288.71	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	410,000.000	Local	96.839080	397,040.23	397,040.23	112.270000	460,307.00	63,266.77	0.05
		Base	96.839080	397,040.23	397,040.23	112.270000	460,307.00	63,266.77	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 CORE PLUS BOND PORT  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91911XAV6	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 04/26 9.25				9.25	01 Apr 2026			
		50,000.000	Local	100.023860	50,011.93	103.875000	51,937.50	1,925.57	0.01
			Base	100.023860	50,011.93	103.875000	51,937.50	1,925.57	0.01
91911XAW4	VALEANT PHARMACEUTICALS SR UNSECURED 144A 01/27 8.5				8.5	31 Jan 2027			
		30,000.000	Local	100.000000	30,000.00	101.250000	30,375.00	375.00	0.00
			Base	100.000000	30,000.00	101.250000	30,375.00	375.00	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862	21 Aug 2046			
		80,000.000	Local	103.461850	82,769.48	95.557200	76,445.76	-6,323.72	0.01
			Base	103.461850	82,769.48	95.557200	76,445.76	-6,323.72	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.5	01 Nov 2024			
		40,000.000	Local	101.680775	40,672.31	96.722983	38,689.19	-1,983.12	0.00
			Base	101.680775	40,672.31	96.722983	38,689.19	-1,983.12	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048			
		170,000.000	Local	95.300100	162,010.17	91.171100	154,990.87	-7,019.30	0.02
			Base	95.300100	162,010.17	91.171100	154,990.87	-7,019.30	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.25	16 Mar 2037			
		200,000.000	Local	102.920875	205,841.75	102.699875	205,399.75	-442.00	0.02
			Base	102.920875	205,841.75	102.699875	205,399.75	-442.00	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047			
		20,000.000	Local	105.465700	21,093.14	104.786071	20,957.21	-135.93	0.00
			Base	105.465700	21,093.14	104.786071	20,957.21	-135.93	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125	16 Mar 2027			
		450,000.000	Local	101.689164	457,601.24	98.964137	445,338.62	-12,262.62	0.05
			Base	101.689164	457,601.24	98.964137	445,338.62	-12,262.62	0.05
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.5	10 Aug 2033			
		180,000.000	Local	100.487000	180,876.60	96.838164	174,308.70	-6,567.90	0.02
			Base	100.487000	180,876.60	96.838164	174,308.70	-6,567.90	0.02
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376	15 Feb 2025			
		406,000.000	Local	99.710966	404,826.52	95.727549	388,653.85	-16,172.67	0.05
			Base	99.710966	404,826.52	95.727549	388,653.85	-16,172.67	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VEQ3	VERIZON COMMUNICATIONS SR UNSECURED 144A 09/28 4.329				4.329	21 Sep 2028		
		236,000.000	Local 99.744903	235,397.97	99.110089	233,899.81	-1,498.16	0.03
			Base 99.744903	235,397.97	99.110089	233,899.81	-1,498.16	0.03
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023		
		90,000.000	Local 99.324922	89,392.43	99.429121	89,486.21	93.78	0.01
			Base 99.324922	89,392.43	99.429121	89,486.21	93.78	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875	01 Apr 2024		
		10,000.000	Local 95.357400	9,535.74	96.749983	9,675.00	139.26	0.00
			Base 95.357400	9,535.74	96.749983	9,675.00	139.26	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
		290,909.090	Local 100.903176	293,536.51	99.277800	288,808.14	-4,728.37	0.03
			Base 100.903176	293,536.51	99.277800	288,808.14	-4,728.37	0.03
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.15	14 Dec 2025		
		200,000.000	Local 97.030495	194,060.99	96.737846	193,475.69	-585.30	0.02
			Base 97.030495	194,060.99	96.737846	193,475.69	-585.30	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045		
		500,000.000	Local 102.994258	514,971.29	103.909112	519,545.56	4,574.27	0.06
			Base 102.994258	514,971.29	103.909112	519,545.56	4,574.27	0.06
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375	30 May 2028		
		800,000.000	Local 99.017749	792,141.99	98.811310	790,490.48	-1,651.51	0.09
			Base 99.017749	792,141.99	98.811310	790,490.48	-1,651.51	0.09
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.25	30 May 2048		
		440,000.000	Local 100.674680	442,968.59	99.723294	438,782.49	-4,186.10	0.05
			Base 100.674680	442,968.59	99.723294	438,782.49	-4,186.10	0.05
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.05511	15 May 2047		
		3,596,729.970	Local 4.407191	158,514.77	4.207940	151,348.24	-7,166.53	0.02
Original Face:		3,954,407.000	Base 4.407191	158,514.77	4.207940	151,348.24	-7,166.53	0.02
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.75	17 Sep 2024		
		300,000.000	Local 99.752887	299,258.66	98.794484	296,383.45	-2,875.21	0.03
			Base 99.752887	299,258.66	98.794484	296,383.45	-2,875.21	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5				7.5	15 Jul 2021		
		340,000.000	Local 100.256353	340,871.60	101.562500	345,312.50	4,440.90	0.04
			Base 100.256353	340,871.60	101.562500	345,312.50	4,440.90	0.04
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				3.288289	25 Oct 2034		
		142,178.710	Local 96.104142	136,639.63	100.458960	142,831.25	6,191.62	0.02
Original Face:		2,100,000.000	Base 96.104142	136,639.63	100.458960	142,831.25	6,191.62	0.02
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.42763	15 Jun 2045		
		984,357.910	Local 4.340481	42,725.87	4.251780	41,852.73	-873.14	0.00
Original Face:		1,160,000.000	Base 4.340481	42,725.87	4.251780	41,852.73	-873.14	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
		660,000.000	Local 97.840341	645,746.25	98.625000	650,925.00	5,178.75	0.08
			Base 97.840341	645,746.25	98.625000	650,925.00	5,178.75	0.07
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.7	26 Jun 2028		
		420,000.000	Local 99.694348	418,716.26	100.842424	423,538.18	4,821.92	0.05
			Base 99.694348	418,716.26	100.842424	423,538.18	4,821.92	0.05
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.45	01 Jun 2026		
		190,000.000	Local 99.750537	189,526.02	93.205393	177,090.25	-12,435.77	0.02
			Base 99.750537	189,526.02	93.205393	177,090.25	-12,435.77	0.02
933LKTII3	ON SEMICONDUCTOR CORPORATION 2018 1ST LIEN TERM LOAN B					31 Mar 2023		
		248,110.640	Local 100.576513	249,541.03	99.861100	247,766.01	-1,775.02	0.03
			Base 100.576513	249,541.03	99.861100	247,766.01	-1,775.02	0.03
933LTLII1	ARAMARK SERVICES INC. 2018 TERM LOAN B1					11 Mar 2025		
		408,725.000	Local 100.829883	412,116.94	99.833300	408,043.66	-4,073.28	0.05
			Base 100.829883	412,116.94	99.833300	408,043.66	-4,073.28	0.04
933XFBII2	HCA INC. 2018 TERM LOAN B10					13 Mar 2025		
		250,169.490	Local 100.732899	252,002.98	100.200000	250,669.83	-1,333.15	0.03
			Base 100.732899	252,002.98	100.200000	250,669.83	-1,333.15	0.03
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375				7.375	15 May 2029		
		80,000.000	Local 118.052425	94,441.94	124.688074	99,750.46	5,308.52	0.01
			Base 118.052425	94,441.94	124.688074	99,750.46	5,308.52	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.5	15 May 2024			
		150,000.000	Local	101.341620	152,012.43	99.048249	148,572.37	-3,440.06	0.02
			Base	101.341620	152,012.43	99.048249	148,572.37	-3,440.06	0.02
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125	15 May 2022			
		80,000.000	Local	99.782888	79,826.31	98.509158	78,807.33	-1,018.98	0.01
			Base	99.782888	79,826.31	98.509158	78,807.33	-1,018.98	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.0	23 Oct 2026			
		480,000.000	Local	99.894419	479,493.21	92.333575	443,201.16	-36,292.05	0.05
			Base	99.894419	479,493.21	92.333575	443,201.16	-36,292.05	0.05
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.6	01 Apr 2021			
		50,000.000	Local	102.407040	51,203.52	103.254678	51,627.34	423.82	0.01
			Base	102.407040	51,203.52	103.254678	51,627.34	423.82	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.45	13 Feb 2023			
		510,000.000	Local	98.591076	502,814.49	98.003180	499,816.22	-2,998.27	0.06
			Base	98.591076	502,814.49	98.003180	499,816.22	-2,998.27	0.05
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043			
		130,000.000	Local	99.725223	129,642.79	104.422072	135,748.69	6,105.90	0.02
			Base	99.725223	129,642.79	104.422072	135,748.69	6,105.90	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027			
		1,320,000.000	Local	101.039825	1,333,725.69	98.548657	1,300,842.27	-32,883.42	0.15
			Base	101.039825	1,333,725.69	98.548657	1,300,842.27	-32,883.42	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.4	14 Jun 2046			
		70,000.000	Local	99.614071	69,729.85	91.550669	64,085.47	-5,644.38	0.01
			Base	99.614071	69,729.85	91.550669	64,085.47	-5,644.38	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.75	07 Dec 2046			
		660,000.000	Local	101.850133	672,210.88	96.767880	638,668.01	-33,542.87	0.07
			Base	101.850133	672,210.88	96.767880	638,668.01	-33,542.87	0.07
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				2.52113	25 Jun 2037			
		167,745.630	Local	74.166087	124,410.37	83.124370	139,437.50	15,027.13	0.02
		Original Face:	1,110,000.000	Base	74.166087	124,410.37	83.124370	139,437.50	15,027.13



# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.2899	15 Jul 2046		
	70,000.000	Local	103.373357	72,361.35	101.153020	70,807.11		-1,554.24	0.01
Original Face:	70,000.000	Base	103.373357	72,361.35	101.153020	70,807.11		-1,554.24	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local	104.076400	20,815.28	101.693310	20,338.66		-476.62	0.00
Original Face:	20,000.000	Base	104.076400	20,815.28	101.693310	20,338.66		-476.62	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local	102.676188	256,690.47	99.959360	249,898.40		-6,792.07	0.03
Original Face:	250,000.000	Base	102.676188	256,690.47	99.959360	249,898.40		-6,792.07	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local	102.716500	225,976.30	97.542680	214,593.90		-11,382.40	0.02
Original Face:	220,000.000	Base	102.716500	225,976.30	97.542680	214,593.90		-11,382.40	0.02
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	810,000.000	Local	102.706257	831,920.68	97.427040	789,159.02		-42,761.66	0.09
Original Face:	810,000.000	Base	102.706257	831,920.68	97.427040	789,159.02		-42,761.66	0.09
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	750,000.000	Local	102.706803	770,301.02	97.267120	729,503.40		-40,797.62	0.08
Original Face:	750,000.000	Base	102.706803	770,301.02	97.267120	729,503.40		-40,797.62	0.08
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.16777	15 May 2048		
	5,019,727.390	Local	5.440639	273,105.26	5.206000	261,327.01		-11,778.25	0.03
Original Face:	5,169,000.000	Base	5.440639	273,105.26	5.206000	261,327.01		-11,778.25	0.03
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	1,130,000.000	Local	99.996565	1,129,961.18	95.202130	1,075,784.07		-54,177.11	0.13
Original Face:	1,130,000.000	Base	99.996565	1,129,961.18	95.202130	1,075,784.07		-54,177.11	0.12
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.10121	15 May 2048		
	1,280,000.000	Local	93.706909	1,199,448.43	86.834590	1,111,482.75		-87,965.68	0.13
Original Face:	1,280,000.000	Base	93.706909	1,199,448.43	86.834590	1,111,482.75		-87,965.68	0.12
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	126,091.270	Local	100.601271	126,849.42	99.854200	125,907.43		-941.99	0.01
		Base	100.601271	126,849.42	99.854200	125,907.43		-941.99	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.3	26 May 2020		
	30,000.000	Local		98.583267	29,574.98	98.382464	29,514.74	-60.24	0.00
		Base		98.583267	29,574.98	98.382464	29,514.74	-60.24	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	170,000.000	Local		98.803788	167,966.44	98.419220	167,312.67	-653.77	0.02
		Base		98.803788	167,966.44	98.419220	167,312.67	-653.77	0.02
963FXEI8	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	232,180.000	Local		99.914601	231,981.72	98.093800	227,754.18	-4,227.54	0.03
		Base		99.914601	231,981.72	98.093800	227,754.18	-4,227.54	0.02
963TDMI2	WYNDHAM HOTELS + RESORTS INC. TERM LOAN B						30 May 2025		
	450,000.000	Local		100.525504	452,364.77	99.854200	449,343.90	-3,020.87	0.05
		Base		100.525504	452,364.77	99.854200	449,343.90	-3,020.87	0.05
964WPF004	MICHAELS STORES INC. 2018 TERM LOAN B						28 Jan 2023		
	341,647.750	Local		100.089826	341,954.64	99.100000	338,572.92	-3,381.72	0.04
		Base		100.089826	341,954.64	99.100000	338,572.92	-3,381.72	0.04
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.25	01 Apr 2023		
	30,000.000	Local		75.747067	22,724.12	102.500000	30,750.00	8,025.88	0.00
		Base		75.747067	22,724.12	102.500000	30,750.00	8,025.88	0.00
966387BE1	WHITING PETROLEUM CORP SR UNSECURED 144A 01/26 6.625					6.625	15 Jan 2026		
	50,000.000	Local		102.954240	51,477.12	103.000000	51,500.00	22.88	0.01
		Base		102.954240	51,477.12	103.000000	51,500.00	22.88	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	60,000.000	Local		119.869033	71,921.42	118.935000	71,361.00	-560.42	0.01
		Base		119.869033	71,921.42	118.935000	71,361.00	-560.42	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	320,000.000	Local		121.739641	389,566.85	120.118000	384,377.60	-5,189.25	0.04
		Base		121.739641	389,566.85	120.118000	384,377.60	-5,189.25	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	130,000.000	Local		110.681977	143,886.57	111.250000	144,625.00	738.43	0.02
		Base		110.681977	143,886.57	111.250000	144,625.00	738.43	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.7	15 Jan 2023		
	70,000.000	Local		97.286243	68,100.37	96.750000	67,725.00	-375.37	0.01
		Base		97.286243	68,100.37	96.750000	67,725.00	-375.37	0.01
96950FAD6	WILLIAMS PARTNERS LP SR UNSECURED 03/20 5.25					5.25	15 Mar 2020		
	80,000.000	Local		103.335025	82,668.02	103.088472	82,470.78	-197.24	0.01
		Base		103.335025	82,668.02	103.088472	82,470.78	-197.24	0.01
98162JAA4	WORLDWIDE PLAZA TRUST WPT 2017 WWP A 144A					3.5263	10 Nov 2036		
	350,000.000	Local		102.898094	360,143.33	97.791300	342,269.55	-17,873.78	0.04
Original Face:	350,000.000	Base		102.898094	360,143.33	97.791300	342,269.55	-17,873.78	0.04
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.0	15 Jan 2022		
	10,000.000	Local		97.091800	9,709.18	104.000000	10,400.00	690.82	0.00
		Base		97.091800	9,709.18	104.000000	10,400.00	690.82	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023		
	30,000.000	Local		111.862367	33,558.71	113.250000	33,975.00	416.29	0.00
		Base		111.862367	33,558.71	113.250000	33,975.00	416.29	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	210,000.000	Local		116.125848	243,864.28	121.906598	256,003.86	12,139.58	0.03
		Base		116.125848	243,864.28	121.906598	256,003.86	12,139.58	0.03
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	710,208.020	Local		100.186474	711,532.37	99.172800	704,333.18	-7,199.19	0.08
		Base		100.186474	711,532.37	99.172800	704,333.18	-7,199.19	0.08
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625	15 Dec 2027		
	160,000.000	Local		100.157206	160,251.53	95.813410	153,301.46	-6,950.07	0.02
		Base		100.157206	160,251.53	95.813410	153,301.46	-6,950.07	0.02
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875	15 Jun 2027		
	260,000.000	Local		98.665712	256,530.85	87.500000	227,500.00	-29,030.85	0.03
Original Face:	260,000.000	Base		98.665712	256,530.85	87.500000	227,500.00	-29,030.85	0.02
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875					7.875	23 Jan 2028		
	220,000.000	Local		100.000000	220,000.00	83.770000	184,294.00	-35,706.00	0.02
		Base		100.000000	220,000.00	83.770000	184,294.00	-35,706.00	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

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024			
		336,255.130	Local 99.889875	335,884.83	99.375000	334,153.54	-1,731.29	0.04	
			Base 99.889875	335,884.83	99.375000	334,153.54	-1,731.29	0.04	
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM					02 Jun 2025			
		231,014.890	Local 101.242647	233,885.59	99.618000	230,132.41	-3,753.18	0.03	
			Base 101.242647	233,885.59	99.618000	230,132.41	-3,753.18	0.02	
D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY					15 Jan 2026			
		300,000.000	Local 99.671843	299,015.53	99.400000	298,200.00	-815.53	0.03	
			Base 99.671843	299,015.53	99.400000	298,200.00	-815.53	0.03	
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026			
		369,664.650	Local 99.877232	369,210.82	99.203100	366,718.79	-2,492.03	0.04	
			Base 99.877232	369,210.82	99.203100	366,718.79	-2,492.03	0.04	
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020			
		286,350.630	Local 99.808982	285,803.65	94.500000	270,601.35	-15,202.30	0.03	
			Base 99.808982	285,803.65	94.500000	270,601.35	-15,202.30	0.03	
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025			
		211,000.000	Local 99.957493	210,910.31	98.875000	208,626.25	-2,284.06	0.02	
			Base 99.957493	210,910.31	98.875000	208,626.25	-2,284.06	0.02	
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022			
		210,000.000	Local 97.883757	205,555.89	98.970100	207,837.21	2,281.32	0.02	
			Base 97.883757	205,555.89	98.970100	207,837.21	2,281.32	0.02	
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125	15 Jan 2045			
		1,020,000.000	Local 108.452100	1,106,211.42	98.261700	1,002,269.34	-103,942.08	0.12	
			Base 108.452100	1,106,211.42	98.261700	1,002,269.34	-103,942.08	0.11	
<b>US DOLLAR Total</b>		439,376,840.150	Local	381,027,263.51		375,999,827.12	-5,027,436.39	43.73	
Original Face:		466,929,871.990	Base	381,024,517.51		375,999,827.12	-5,024,690.39	40.50	
<b>FIXED INCOME Total</b>		853,001,140.150	Base	399,931,120.93		391,930,443.09	-8,000,677.84	42.22	

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

Books Open

Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: 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:		466,929,871.990						

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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
99ZY63610	USEUC9770 USD CALL EUR PUT 1.2 JUL18 1.2135 CALL					24 Jul 2018			
3,760,000.000	3,760,000.000	Local	0.008281	31,136.56	0.036523	137,326.48	106,189.92		0.02
		Base	0.008281	31,136.56	0.036523	137,326.48	106,189.92		0.01
99ZY96602	USEUC9771 USD CALL/EUR PUT 1.1 AUG18 1.1742 CALL					15 Aug 2018			
4,420,000.000	4,420,000.000	Local	0.007995	35,337.90	0.012058	53,296.36	17,958.46		0.01
		Base	0.007995	35,337.90	0.012058	53,296.36	17,958.46		0.01
99ZY96610	USCAC0016 USD CALL/CAD PUT 1.3 AUG18 1.3052 CALL					15 Aug 2018			
4,490,000.000	4,490,000.000	Local	0.008380	37,626.20	0.014519	65,190.31	27,564.11		0.01
		Base	0.008380	37,626.20	0.014519	65,190.31	27,564.11		0.01
99ZZ45283	9WR018640 SWAPTION RECEIVER 62 180815 62.5 CALL					15 Aug 2018			
6,890,000.000	6,890,000.000	Local	0.100000	6,890.00	0.043900	3,024.71	-3,865.29		0.00
		Base	0.100000	6,890.00	0.043900	3,024.71	-3,865.29		0.00
ADI12MZ93	EURO CURR 2PM OP JUL18C 1.19 JUL18 1.19 CALL					06 Jul 2018			
250,000.000	2.000	Local	0.008014	2,003.60	0.000500	125.00	-1,878.60		0.00
		Base	0.008014	2,003.60	0.000500	125.00	-1,878.60		0.00
ADI12V3K3	EURO CURR 2PM OP JUL18C 1.185 JUL18 1.185 CALL					06 Jul 2018			
250,000.000	2.000	Local	0.008514	2,128.60	0.001000	250.00	-1,878.60		0.00
		Base	0.008514	2,128.60	0.001000	250.00	-1,878.60		0.00
ADI12X1X3	EURO CURR 2PM OP JUL18C 1.175 JUL18 1.175 CALL					06 Jul 2018			
625,000.000	5.000	Local	0.005334	3,334.00	0.004000	2,500.00	-834.00		0.00
		Base	0.005334	3,334.00	0.004000	2,500.00	-834.00		0.00
ADI12YVK6	US 10YR FUT OPTN SEP18C 129 AUG18 129 CALL					24 Aug 2018			
90,000.000	90.000	Local	0.017425	1,568.25	0.015625	1,406.25	-162.00		0.00
		Base	0.017425	1,568.25	0.015625	1,406.25	-162.00		0.00
ADI131QB3	US 10YR FUT OPTN SEP18C 129.5 AUG18 129.5 CALL					24 Aug 2018			
25,000.000	25.000	Local	0.033050	826.25	0.001000	25.00	-801.25		0.00
		Base	0.033050	826.25	0.001000	25.00	-801.25		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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI135XD2	CAD CURR 2PM OP JUL18C 77 JUL18 77 CALL					06 Jul 2018		
	2,000.000	2.000	Local 0.661800	1,323.60	0.050000	100.00	-1,223.60	0.00
			Base 0.661800	1,323.60	0.050000	100.00	-1,223.60	0.00
ADI136FX6	CAD CURR 2PM OP JUL18C 77.5 JUL18 77.5 CALL					06 Jul 2018		
	2,000.000	2.000	Local 0.431800	863.60	0.020000	40.00	-823.60	0.00
			Base 0.431800	863.60	0.020000	40.00	-823.60	0.00
ADI13CSW1	US BOND FUTR OPTN AUG18C 144 JUL18 144 CALL					27 Jul 2018		
	7,000.000	7.000	Local 1.102247	7,715.73	1.562500	10,937.50	3,221.77	0.00
			Base 1.102247	7,715.73	1.562500	10,937.50	3,221.77	0.00
ADI13FTL7	CAD CURR 2PM OP JUL18C 76 JUL18 76 CALL					06 Jul 2018		
	6,000.000	6.000	Local 0.321800	1,930.80	0.400000	2,400.00	469.20	0.00
			Base 0.321800	1,930.80	0.400000	2,400.00	469.20	0.00
ADI13FW17	EURO CURR 2PM OP AUG18C 1.17 AUG18 1.17 CALL					03 Aug 2018		
	875,000.000	7.000	Local 0.009143	8,000.10	0.012400	10,850.00	2,849.90	0.00
			Base 0.009143	8,000.10	0.012400	10,850.00	2,849.90	0.00
ADI13HD97	AUDUSD EURO 2PM O JUL18C 74 JUL18 74 CALL					06 Jul 2018		
	3,000.000	3.000	Local 0.371800	1,115.40	0.370000	1,110.00	-5.40	0.00
			Base 0.371800	1,115.40	0.370000	1,110.00	-5.40	0.00
ADI13J6Q3	CAD CURR 2PM OP JUL18C 75 JUL18 75 CALL					06 Jul 2018		
	4,000.000	4.000	Local 0.574300	2,297.20	1.200000	4,800.00	2,502.80	0.00
			Base 0.574300	2,297.20	1.200000	4,800.00	2,502.80	0.00
ADI13J6V2	CAD CURR 2PM OP AUG18C 76 AUG18 76 CALL					03 Aug 2018		
	2,000.000	2.000	Local 0.441800	883.60	0.770000	1,540.00	656.40	0.00
			Base 0.441800	883.60	0.770000	1,540.00	656.40	0.00
ADI13LC40	US 10YR FUT OPTN AUG18C 120.2 JUL18 120.25 CALL					27 Jul 2018		
	1,000.000	1.000	Local 0.408050	408.05	0.421875	421.88	13.83	0.00
			Base 0.408050	408.05	0.421875	421.88	13.83	0.00
ADI13LDM9	US BOND FUTR OPTN AUG18C 144.5 JUL18 144.5 CALL					27 Jul 2018		
	12,000.000	12.000	Local 1.036957	12,443.48	1.265625	15,187.50	2,744.02	0.00
			Base 1.036957	12,443.48	1.265625	15,187.50	2,744.02	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI13NQW9	US BOND FUTR OPTN AUG18C 145.5 JUL18 145.5 CALL					27 Jul 2018		
5,000.000		5.000	0.992426	4,962.13	0.781250	3,906.25	-1,055.88	0.00
			0.992426	4,962.13	0.781250	3,906.25	-1,055.88	0.00
<b>US DOLLAR Total</b>								
21,719,000.000	19,560,175.000	Local		162,795.05		314,437.24	151,642.19	0.04
		Base		162,795.05		314,437.24	151,642.19	0.03
<b>OPTIONS PURCHASED - CALLS Total</b>								
21,719,000.000	19,560,175.000	Base		162,795.05		314,437.24	151,642.19	0.03



# Holdings

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



STATE STREET

As of: June 29, 2018

View Date: July 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
99ZY87239	USMXP0167 USD PUT MXN CALL 19. AUG18 19.2741 PUT					08 Aug 2018			
5,000,000.000	5,000,000.000	Local	0.014880	74,400.00	0.010661	53,305.00	-21,095.00	0.01	
		Base	0.014880	74,400.00	0.010661	53,305.00	-21,095.00	0.01	
99ZY99630	USMXP0170 USD PUT MXN CALL 19. AUG18 19.3576 PUT					16 Aug 2018			
4,960,000.000	4,960,000.000	Local	0.015035	74,573.60	0.012864	63,805.44	-10,768.16	0.01	
		Base	0.015035	74,573.60	0.012864	63,805.44	-10,768.16	0.01	
99ZZ47933	USBRP0048 USD PUT BRL CALL 3.8 SEP18 3.8 PUT					06 Sep 2018			
1,720,000.000	1,720,000.000	Local	0.015769	27,122.68	0.018375	31,605.00	4,482.32	0.00	
		Base	0.015769	27,122.68	0.018375	31,605.00	4,482.32	0.00	
ADI12M0L4	EURO CURR 2PM OP JUL18P 1.175 JUL18 1.175 PUT					06 Jul 2018			
625,000.000	5.000	Local	0.004514	2,821.50	0.005400	3,375.00	553.50	0.00	
		Base	0.004514	2,821.50	0.005400	3,375.00	553.50	0.00	
ADI12YV75	US 5YR FUTR OPTN AUG18P 110.2 JUL18 110.25 PUT					27 Jul 2018			
697,000.000	697.000	Local	0.017425	12,145.23	0.007813	5,445.66	-6,699.57	0.00	
		Base	0.017425	12,145.23	0.007813	5,445.66	-6,699.57	0.00	
ADI130JJ6	US 5YR FUTR OPTN AUG18P 110.5 JUL18 110.5 PUT					27 Jul 2018			
492,000.000	492.000	Local	0.017425	8,573.10	0.007813	3,844.00	-4,729.10	0.00	
		Base	0.017425	8,573.10	0.007813	3,844.00	-4,729.10	0.00	
ADI131QD9	US BOND FUTR OPTN AUG18P 128 JUL18 128 PUT					27 Jul 2018			
5,000.000	5.000	Local	0.017426	87.13	0.001000	5.00	-82.13	0.00	
		Base	0.017426	87.13	0.001000	5.00	-82.13	0.00	
ADI131RP1	US BOND FUTR OPTN AUG18P 126 JUL18 126 PUT					27 Jul 2018			
50,000.000	50.000	Local	0.017425	871.25	0.001000	50.00	-821.25	0.00	
		Base	0.017425	871.25	0.001000	50.00	-821.25	0.00	
ADI131S13	US BOND FUTR OPTN AUG18P 129 JUL18 129 PUT					27 Jul 2018			
176,000.000	176.000	Local	0.033050	5,816.80	0.001000	176.00	-5,640.80	0.00	
		Base	0.033050	5,816.80	0.001000	176.00	-5,640.80	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI131SV7	US 10YR FUT OPTN AUG18P 120 JUL18 120 PUT					27 Jul 2018		
14,000.000		14.000	Local 0.358944	5,025.21	0.359375	5,031.25	6.04	0.00
			Base 0.358944	5,025.21	0.359375	5,031.25	6.04	0.00
ADI131VJ0	US 10YR FUT OPTN AUG18P 119.5 JUL18 119.5 PUT					27 Jul 2018		
2,000.000		2.000	Local 0.408050	816.10	0.187500	375.00	-441.10	0.00
			Base 0.408050	816.10	0.187500	375.00	-441.10	0.00
ADI132P89	US 5YR FUTR OPTN SEP18P 110.2 AUG18 110.25 PUT					24 Aug 2018		
220,000.000		220.000	Local 0.033050	7,271.00	0.015625	3,437.50	-3,833.50	0.00
			Base 0.033050	7,271.00	0.015625	3,437.50	-3,833.50	0.00
ADI132PN6	US 5YR FUTR OPTN SEP18P 108 AUG18 108 PUT					24 Aug 2018		
301,000.000		301.000	Local 0.017425	5,244.93	0.007813	2,351.71	-2,893.22	0.00
			Base 0.017425	5,244.93	0.007813	2,351.71	-2,893.22	0.00
ADI132RC8	US 5YR FUTR OPTN SEP18P 107.7 AUG18 107.75 PUT					24 Aug 2018		
161,000.000		161.000	Local 0.017425	2,805.43	0.007813	1,257.89	-1,547.54	0.00
			Base 0.017425	2,805.43	0.007813	1,257.89	-1,547.54	0.00
ADI136MN0	US 5YR FUTR OPTN SEP18P 108.5 AUG18 108.5 PUT					24 Aug 2018		
190,000.000		190.000	Local 0.017425	3,310.75	0.007813	1,484.47	-1,826.28	0.00
			Base 0.017425	3,310.75	0.007813	1,484.47	-1,826.28	0.00
ADI13M686	US 10YR FUT OPTN AUG18P 119.7 JUL18 119.75 PUT					27 Jul 2018		
3,000.000		3.000	Local 0.392427	1,177.28	0.265625	796.88	-380.40	0.00
			Base 0.392427	1,177.28	0.265625	796.88	-380.40	0.00
ADI13N296	US 10YR FUT OPTN AUG18P 120.2 JUL18 120.25 PUT					27 Jul 2018		
9,000.000		9.000	Local 0.444509	4,000.58	0.484375	4,359.38	358.80	0.00
			Base 0.444509	4,000.58	0.484375	4,359.38	358.80	0.00
<b>US DOLLAR Total</b>								
14,625,000.000	11,682,325.000		Local	236,062.57		180,705.18	-55,357.39	0.02
			Base	236,062.57		180,705.18	-55,357.39	0.02
<b>OPTIONS PURCHASED - PUTS Total</b>								
14,625,000.000	11,682,325.000		Base	236,062.57		180,705.18	-55,357.39	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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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

								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	0.000048	-41.76	16,936.29	0.00	
		Base	0.019515	-16,978.05	0.000048	-41.76	16,936.29	0.00	
99ZZ22688	USEUC9776 USD CALL/EUR PUT 1.1 AUG18 1.15 CALL					27 Aug 2018			
-4,420,000.000	-4,420,000.000	Local	0.007140	-31,558.80	0.005517	-24,385.14	7,173.66	0.00	
		Base	0.007140	-31,558.80	0.005517	-24,385.14	7,173.66	0.00	
ADI1281Q3	US 10YR FUT OPTN SEP18C 120.5 AUG18 120.5 CALL					24 Aug 2018			
-58,000.000	-58,000	Local	0.476109	-27,614.35	0.546875	-31,718.75	-4,104.40	0.00	
		Base	0.476109	-27,614.35	0.546875	-31,718.75	-4,104.40	0.00	
ADI12B3F8	US 5YR FUTR OPTN AUG18C 113.7 JUL18 113.75 CALL					27 Jul 2018			
-7,000.000	-7,000	Local	0.204673	-1,432.71	0.234375	-1,640.63	-207.92	0.00	
		Base	0.204673	-1,432.71	0.234375	-1,640.63	-207.92	0.00	
ADI12JF35	US 10YR FUT OPTN AUG18C 120 JUL18 120 CALL					27 Jul 2018			
-29,000.000	-29,000	Local	0.401521	-11,644.11	0.546875	-15,859.38	-4,215.27	0.00	
		Base	0.401521	-11,644.11	0.546875	-15,859.38	-4,215.27	0.00	
ADI12SDL7	US 10YR FUT OPTN AUG18C 119.5 JUL18 119.5 CALL					27 Jul 2018			
-26,000.000	-26,000	Local	0.274643	-7,140.71	0.875000	-22,750.00	-15,609.29	0.00	
		Base	0.274643	-7,140.71	0.875000	-22,750.00	-15,609.29	0.00	
ADI12TFG4	US 10YR FUT OPTN AUG18C 119 JUL18 119 CALL					27 Jul 2018			
-9,000.000	-9,000	Local	0.513826	-4,624.43	1.281250	-11,531.25	-6,906.82	0.00	
		Base	0.513826	-4,624.43	1.281250	-11,531.25	-6,906.82	0.00	
ADI12XST3	US BOND FUTR OPTN AUG18C 143 JUL18 143 CALL					27 Jul 2018			
-6,000.000	-6,000	Local	0.706533	-4,239.20	2.312500	-13,875.00	-9,635.80	0.00	
		Base	0.706533	-4,239.20	2.312500	-13,875.00	-9,635.80	0.00	
ADI12YFK4	US 5YR FUTR OPTN SEP18C 114.2 AUG18 114.25 CALL					24 Aug 2018			
-30,000.000	-30,000	Local	0.185700	-5,571.01	0.203125	-6,093.75	-522.74	0.00	
		Base	0.185700	-5,571.01	0.203125	-6,093.75	-522.74	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI12YX32	US 10YR FUT OPTN SEP18C 121 AUG18 121 CALL					24 Aug 2018		
	-6,000.000	-6.000	Local 0.310700	-1,864.20	0.375000	-2,250.00	-385.80	0.00
			Base 0.310700	-1,864.20	0.375000	-2,250.00	-385.80	0.00
ADI12Z837	US 5YR FUTR OPTN AUG18C 114 JUL18 114 CALL					27 Jul 2018		
	-4,000.000	-4.000	Local 0.185700	-742.80	0.148438	-593.75	149.05	0.00
			Base 0.185700	-742.80	0.148438	-593.75	149.05	0.00
ADI12ZG79	US 10YR FUT OPTN AUG18C 120.5 JUL18 120.5 CALL					27 Jul 2018		
	-42,000.000	-42.000	Local 0.398265	-16,727.15	0.328125	-13,781.25	2,945.90	0.00
			Base 0.398265	-16,727.15	0.328125	-13,781.25	2,945.90	0.00
ADI130RL2	US 10YR FUT OPTN AUG18C 121 JUL18 121 CALL					27 Jul 2018		
	-3,000.000	-3.000	Local 0.232577	-697.73	0.187500	-562.50	135.23	0.00
			Base 0.232577	-697.73	0.187500	-562.50	135.23	0.00
ADI130VC7	US BOND FUTR OPTN SEP18C 147 AUG18 147 CALL					24 Aug 2018		
	-7,000.000	-7.000	Local 0.725879	-5,081.15	0.718750	-5,031.25	49.90	0.00
			Base 0.725879	-5,081.15	0.718750	-5,031.25	49.90	0.00
ADI131TG9	EURO CURR 2PM OP JUL18C 1.165 JUL18 1.165 CALL					06 Jul 2018		
	-250,000.000	-2.000	Local 0.008686	-2,171.40	0.010400	-2,600.00	-428.60	0.00
			Base 0.008686	-2,171.40	0.010400	-2,600.00	-428.60	0.00
ADI132PP1	US 5YR FUTR OPTN AUG18C 114.5 JUL18 114.5 CALL					27 Jul 2018		
	-30,000.000	-30.000	Local 0.248200	-7,446.01	0.062500	-1,875.00	5,571.01	0.00
			Base 0.248200	-7,446.01	0.062500	-1,875.00	5,571.01	0.00
ADI132QK1	US BOND FUTR OPTN AUG18C 145 JUL18 145 CALL					27 Jul 2018		
	-13,000.000	-13.000	Local 0.702035	-9,126.46	1.000000	-13,000.00	-3,873.54	0.00
			Base 0.702035	-9,126.46	1.000000	-13,000.00	-3,873.54	0.00
ADI134CY2	US BOND FUTR OPTN AUG18C 146 JUL18 146 CALL					27 Jul 2018		
	-19,000.000	-19.000	Local 0.637181	-12,106.44	0.593750	-11,281.25	825.19	0.00
			Base 0.637181	-12,106.44	0.593750	-11,281.25	825.19	0.00
ADI13DQQ4	EURO CURR 2PM OP AUG18C 1.175 AUG18 1.175 CALL					03 Aug 2018		
	-375,000.000	-3.000	Local 0.009786	-3,669.60	0.009700	-3,637.50	32.10	0.00
			Base 0.009786	-3,669.60	0.009700	-3,637.50	32.10	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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ADI13HFD6	US 5YR NOTE W1 OP JUL18C 113.5 JUL18 113.5 CALL					06 Jul 2018			
-17,000.000		-17.000	Local 0.154451	-2,625.66	0.203125	-3,453.13	-827.47		0.00
			Base 0.154451	-2,625.66	0.203125	-3,453.13	-827.47		0.00
ADI13J6R1	US 10Y NOTE W1 OP JUL18C 120 JUL18 120 CALL					06 Jul 2018			
-36,000.000		-36.000	Local 0.220856	-7,950.83	0.328125	-11,812.50	-3,861.67		0.00
			Base 0.220856	-7,950.83	0.328125	-11,812.50	-3,861.67		0.00
ADI13K1F9	US LONG BND W1 OP JUL18C 144 JUL18 144 CALL					06 Jul 2018			
-3,000.000		-3.000	Local 0.623200	-1,869.60	1.125000	-3,375.00	-1,505.40		0.00
			Base 0.623200	-1,869.60	1.125000	-3,375.00	-1,505.40		0.00
ADI13K1H5	US BOND FUTR OPTN SEP18C 146 AUG18 146 CALL					24 Aug 2018			
-21,000.000		-21.000	Local 0.795075	-16,696.58	1.046875	-21,984.38	-5,287.80		0.00
			Base 0.795075	-16,696.58	1.046875	-21,984.38	-5,287.80		0.00
ADI13N2L9	US 10Y NOTE W1 OP JUL18C 120.5 JUL18 120.5 CALL					06 Jul 2018			
-8,000.000		-8.000	Local 0.201325	-1,610.60	0.093750	-750.00	860.60		0.00
			Base 0.201325	-1,610.60	0.093750	-750.00	860.60		0.00
ADI13NRX6	US 5YR NOTE W2 OP JUL18C 113.7 JUL18 113.75 CALL					13 Jul 2018			
-8,000.000		-8.000	Local 0.197419	-1,579.35	0.148438	-1,187.50	391.85		0.00
			Base 0.197419	-1,579.35	0.148438	-1,187.50	391.85		0.00
<b>US DOLLAR Total</b>									
-6,297,000.000	-5,290,387.000	Local		-202,768.93		-225,070.67	-22,301.74		0.03
		Base		-202,768.93		-225,070.67	-22,301.74		0.02
<b>OPTIONS WRITTEN - CALLS Total</b>									
-6,297,000.000	-5,290,387.000	Base		-202,768.93		-225,070.67	-22,301.74		0.02

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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

99ZY63628	USEUP0160 USDPUT EUR CALL 1.25 JUL18 1.2505 PUT					24 Jul 2018			
-3,760,000.000	-3,760,000.000	Local	0.006941	-26,098.16	0.000013		-48.88	26,049.28	0.00
		Base	0.006941	-26,098.16	0.000013		-48.88	26,049.28	0.00

99ZZ45309	9WP025209 SWAPTION PAYER 80 180815 80 PUT					15 Aug 2018			
-6,890,000.000	-6,890,000.000	Local	0.100000	-6,890.00	0.083993		-5,787.12	1,102.88	0.00
		Base	0.100000	-6,890.00	0.083993		-5,787.12	1,102.88	0.00

99ZZ47941	USBRP0049 USD PUT BRL CALL 3.6 SEP18 3.69 PUT					06 Sep 2018			
-3,440,000.000	-3,440,000.000	Local	0.007435	-25,574.68	0.008618		-29,645.92	-4,071.24	0.00
		Base	0.007435	-25,574.68	0.008618		-29,645.92	-4,071.24	0.00

99ZZ66974	USKRP0016 USD PUT KRW CALL SEP18 1084 PUT					20 Sep 2018			
-4,000,728.000	-4,000,728.000	Local	0.007540	-30,165.49	0.006051		-24,208.41	5,957.08	0.00
		Base	0.007540	-30,165.49	0.006051		-24,208.41	5,957.08	0.00

ADI127LH3	US 10YR FUT OPTN AUG18P 119 JUL18 119 PUT					27 Jul 2018			
-7,000.000	-7.000	Local	0.254897	-1,784.28	0.093750		-656.25	1,128.03	0.00
		Base	0.254897	-1,784.28	0.093750		-656.25	1,128.03	0.00

ADI13NR24	US 10Y NOTE W1 OP JUL18P 120 JUL18 120 PUT					06 Jul 2018			
-6,000.000	-6.000	Local	0.162263	-973.58	0.140625		-843.75	129.83	0.00
		Base	0.162263	-973.58	0.140625		-843.75	129.83	0.00

<b>US DOLLAR Total</b>									
-18,103,728.000	-18,090,741.000	Local		-91,486.19			-61,190.33	30,295.86	0.01
		Base		-91,486.19			-61,190.33	30,295.86	0.01

## OPTIONS WRITTEN - PUTS Total

-18,103,728.000	-18,090,741.000	Base		-91,486.19			-61,190.33	30,295.86	0.01
-----------------	-----------------	------	--	------------	--	--	------------	-----------	------

## SWAPS FIXED INCOME

EURO CURRENCY Exchange Rate: 0.856311

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>GERMANY</b>								
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	0.00	0.00	0.00
			Base	0.005552	85.29	0.00	-85.29	0.00
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	0.00	0.03	0.00
			Base	0.006290	-96.63	0.00	96.63	0.00
<b>GERMANY Total</b>			Base		-11.34	0.00	11.34	0.00
<b>UNITED STATES OF AMERICA (THE)</b>								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		744,300.000	Local	100.085510	744,936.45	100.000000	744,300.00	-636.45
			Base	118.127162	879,220.47	116.780002	869,193.55	-10,026.92
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
		-744,300.000	Local	100.000000	-744,300.00	100.874736	-750,810.66	-6,510.66
			Base	118.027059	-878,475.40	117.801518	-876,796.70	1,678.70
<b>UNITED STATES OF AMERICA (THE) Total</b>			Base		745.07	-7,603.15	-8,348.22	0.19
<b>EURO CURRENCY Total</b>			Local		636.42	-6,510.66	-7,147.08	53.38
			Base		733.73	-7,603.15	-8,336.88	0.19
<b>JAPANESE YEN</b>							Exchange Rate:	110.715000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.02683	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	0.903220	2,007,135.44	-50,266.66
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046		
		-222,220,000.000	Local	100.000000	-222,220,000.00	95.424234	-212,051,732.79	10,168,267.21
			Base	0.925840	-2,057,402.10	0.861891	-1,915,293.62	142,108.48
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.0	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: June 29, 2018

View Date: July 2, 2018

Base Currency: 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 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.02683	09 May 2046		
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	156.52	0.000000	0.00	-156.52	0.00
<b>JAPANESE YEN Total</b>								
			Local	0.00		10,168,267.21	10,168,267.21	98.02
			Base	0.00		91,841.82	91,841.82	0.42
<b>MEXICAN PESO</b>							Exchange Rate:	19.860250
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.3505	05 Apr 2021		
		255,880,000.000	Local 99.986755	255,846,108.53	98.360276	251,684,274.23	-4,161,834.30	24.49
			Base 5.487604	14,041,682.00	4.952620	12,672,764.65	-1,368,917.35	1.37
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.85	05 Apr 2021		
		-255,880,000.000	Local 100.000000	-255,880,000.00	100.000000	-255,880,000.00	0.00	24.90
			Base 5.488335	-14,043,551.96	5.035183	-12,884,027.14	1,159,524.82	1.39
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.33	06 Apr 2022		
		175,500,000.000	Local 99.957460	175,425,342.99	98.077100	172,125,310.50	-3,300,032.49	16.75
			Base 5.482936	9,622,553.02	4.938362	8,666,824.96	-955,728.06	0.93
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				7.864	06 Apr 2022		
		-175,500,000.000	Local 100.000000	-175,500,000.00	100.000000	-175,500,000.00	0.00	17.08
			Base 5.485241	-9,626,597.44	5.035183	-8,836,746.77	789,850.67	0.95
<b>MEXICAN PESO Total</b>								
			Local	-108,548.48		-7,570,415.27	-7,461,866.79	83.21
			Base	-5,914.38		-381,184.30	-375,269.92	4.64
<b>US DOLLAR</b>							Exchange Rate:	1.000000
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.1375	17 Oct 2019		
		9,640,000.000	Local 100.000000	9,640,000.00	98.036471	9,450,715.80	-189,284.20	1.10
			Base 100.000000	9,640,000.00	98.036471	9,450,715.80	-189,284.20	1.02

& 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 CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.35281	17 Oct 2019			
	-9,640,000.00	Local	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.12	
		Base	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.04	
99S0WGMX6	SWS024943 IRS USD R F 1.59650 2 CCPVANILLA				1.5965	29 Mar 2019			
	4,360,000.00	Local	100.000000	4,360,000.00	99.319739	4,330,340.62	-29,659.38	0.50	
		Base	100.000000	4,360,000.00	99.319739	4,330,340.62	-29,659.38	0.47	
99S0WGMY4	SWS024943 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.33438	29 Mar 2019			
	-4,360,000.00	Local	100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.51	
		Base	100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.47	
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671	14 Jun 2020			
	8,160,000.00	Local	99.981251	8,158,470.10	97.871530	7,986,316.85	-172,153.25	0.93	
		Base	99.981251	8,158,470.10	97.871530	7,986,316.85	-172,153.25	0.86	
99S0XDCC7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.33563	14 Jun 2020			
	-8,160,000.00	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.95	
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.88	
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	98.821853	3,132,652.74	-37,347.26	0.36	
		Base	100.000000	3,170,000.00	98.821853	3,132,652.74	-37,347.26	0.34	
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.33563	28 Sep 2019			
	-3,170,000.00	Local	100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.37	
		Base	100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.34	
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	96.980217	1,813,530.06	-56,469.94	0.21	
		Base	100.000000	1,870,000.00	96.980217	1,813,530.06	-56,469.94	0.20	
99S0ZM8V0	SWS026708 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.30031	01 Dec 2022			
	-1,870,000.00	Local	100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.22	
		Base	100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.20	
99S0ZQ2C9	SWS026724 IRS USD R F 2.25000 2 CCPVANILLA				2.25	31 May 2022			
	6,435,000.00	Local	100.162202	6,445,437.68	97.633837	6,282,737.41	-162,700.27	0.73	
		Base	100.162202	6,445,437.68	97.633837	6,282,737.41	-162,700.27	0.68	

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0ZQ2D7	SWS026724 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.30719	31 May 2022		
	-6,435,000.000	Local	100.000000	-6,435,000.00	100.000000	-6,435,000.00	0.00	0.75
		Base	100.000000	-6,435,000.00	100.000000	-6,435,000.00	0.00	0.69
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.3425	15 Nov 2043		
	4,887,000.000	Local	99.647386	4,869,767.77	100.000000	4,887,000.00	17,232.23	0.57
		Base	99.647386	4,869,767.77	100.000000	4,887,000.00	17,232.23	0.53
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA				2.95	15 Nov 2043		
	-4,887,000.000	Local	100.000000	-4,887,000.00	99.196013	-4,847,709.16	39,290.84	0.56
		Base	100.000000	-4,887,000.00	99.196013	-4,847,709.16	39,290.84	0.52
99S10TF01	BWS027300 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
	940,000.000	Local	93.759513	881,339.42	100.000000	940,000.00	58,660.58	0.11
		Base	93.759513	881,339.42	100.000000	940,000.00	58,660.58	0.10
99S10TF19	BWS027300 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2022		
	-940,000.000	Local	100.000000	-940,000.00	106.139300	-997,709.42	-57,709.42	0.12
		Base	100.000000	-940,000.00	106.139300	-997,709.42	-57,709.42	0.11
99S118EX5	SWS027540 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2023		
	41,250,000.000	Local	101.733280	41,964,977.80	101.479400	41,860,252.50	-104,725.30	4.87
		Base	101.733280	41,964,977.80	101.479400	41,860,252.50	-104,725.30	4.51
99S118EY3	SWS027540 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2023		
	-41,250,000.000	Local	100.000000	-41,250,000.00	100.000000	-41,250,000.00	0.00	4.80
		Base	100.000000	-41,250,000.00	100.000000	-41,250,000.00	0.00	4.44
99S11D639	BWS027706 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Jun 2023		
	3,500,000.000	Local	93.296013	3,265,360.47	100.000000	3,500,000.00	234,639.53	0.41
		Base	93.296013	3,265,360.47	100.000000	3,500,000.00	234,639.53	0.38
99S11D647	BWS027706 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Jun 2023		
	-3,500,000.000	Local	100.000000	-3,500,000.00	105.745400	-3,701,089.00	-201,089.00	0.43
		Base	100.000000	-3,500,000.00	105.745400	-3,701,089.00	-201,089.00	0.40
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85	31 Aug 2022		
	42,603,000.000	Local	99.797950	42,516,920.74	99.857670	42,542,363.15	25,442.41	4.95
		Base	99.797950	42,516,920.74	99.857670	42,542,363.15	25,442.41	4.58

& 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: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	31 Aug 2022		
		-42,603,000.000	Local 100.000000	-42,603,000.00	100.000000	-42,603,000.00	0.00	4.95
			Base 100.000000	-42,603,000.00	100.000000	-42,603,000.00	0.00	4.59
99S11W2X5	BWS028084 IRS USD R V 03MFEDL 0BWS028084 FL1 CCPBASISSWAP				1.0	19 Sep 2023		
		69,320,000.000	Local 100.000000	69,320,000.00	100.119693	69,402,971.19	82,971.19	8.07
			Base 100.000000	69,320,000.00	100.119693	69,402,971.19	82,971.19	7.48
99S11W2Y3	BWS028084 IRS USD P V 03MLIBOR BWS028084 +36.375 BPS				1.0	19 Sep 2023		
		-69,320,000.000	Local 100.000000	-69,320,000.00	100.000000	-69,320,000.00	0.00	8.06
			Base 100.000000	-69,320,000.00	100.000000	-69,320,000.00	0.00	7.47
<b>US DOLLAR Total</b>								
			Local	327,273.98		-225,627.26	-552,901.24	45.64
			Base	327,273.98		-225,627.26	-552,901.24	42.28
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	322,093.33		-522,572.89	-844,666.22	47.53

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
11,943,272.000	995,325,776.400	Base		494,118,123.13		485,275,104.22	-8,843,018.91	99.96
Original Face:	466,929,871.990							

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 2, 2018

Base Currency: USD - US DOLLAR

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

## FUTURES LONG

### EURO CURRENCY

Exchange Rate: 0.856311

#### GERMANY

99ZZ13653	RXQ8P161.5 AUG18 161.5 PUT FSO	27 Jul 2018							
3.000	300,000.000	Local	930.00	1,533.60	0.310000	-603.60	-393.60	-210.00	
		Base	1,086.05		0.362018	-704.88	-459.65	-245.23	0.00

99ZZ26127	RXU8C197 SEP18 197 CALL FSO	24 Aug 2018							
217.000	21,700,000.000	Local	2,170.00	3,120.40	0.010000	-950.40	-950.40	0.00	
		Base	2,534.13		0.011678	-1,109.88	-1,109.88	0.00	0.00

ADI0ZZ9K4	EURO-BOBL FUTURE SEP18 XEUR 20180906	06 Sep 2018							
6.000	600,000.000	Local	793,020.00	789,037.20	132.170000	3,982.80	4,222.80	-240.00	
		Base	926,088.77		154.348128	4,651.11	4,931.39	-280.28	0.00

ADI106D60	EURO-BTP FUTURE SEP18 XEUR 20180906	06 Sep 2018							
46.000	4,600,000.000	Local	5,853,040.00	5,831,675.20	127.240000	21,364.80	-29,695.20	51,060.00	
		Base	6,835,180.21		148.590874	24,949.81	-34,678.06	59,627.87	0.01

<b>GERMANY Total</b>									
272.000	27,200,000.000	Local	6,649,160.00	6,625,366.40		23,793.60	-26,816.40	50,610.00	
		Base				27,786.16	-31,316.20	59,102.36	0.01

<b>EURO CURRENCY Total</b>									
272.000	27,200,000.000	Local	6,649,160.00	6,625,366.40		23,793.60	-26,816.40	50,610.00	
		Base				27,786.16	-31,316.20	59,102.36	0.01

### US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019							
666.000	166,500,000.000	Local	161,563,275.00	161,727,661.23	97.035000	-164,386.23	-147,736.23	-16,650.00	
		Base	161,563,275.00		97.035000	-164,386.23	-147,736.23	-16,650.00	0.00

ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316	16 Mar 2020							
7.000	1,750,000.000	Local	1,697,850.00	1,707,762.60	97.020000	-9,912.60	-9,650.10	-262.50	
		Base	1,697,850.00		97.020000	-9,912.60	-9,650.10	-262.50	0.00

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
168.000	42,000,000.000	Local	40,748,400.00	40,837,527.40	97.020000	-89,127.40	-82,827.40	-6,300.00		
		Base	40,748,400.00		97.020000	-89,127.40	-82,827.40	-6,300.00	0.00	
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
67.000	16,750,000.000	Local	16,252,525.00	16,328,258.10	97.030000	-75,733.10	-73,220.60	-2,512.50		
		Base	16,252,525.00		97.030000	-75,733.10	-73,220.60	-2,512.50	0.00	
ADI0ZZ5P7	US 5YR NOTE (CBT) SEP18 XCBT 20180928						28 Sep 2018			
2,006.000	200,600,000.000	Local	227,916,079.13	227,424,794.56	113.617188	491,284.57	538,299.19	-47,014.62		
		Base	227,916,079.13		113.617188	491,284.57	538,299.19	-47,014.62	0.01	
ADI0ZZ5Q5	US 2YR NOTE (CBT) SEP18 XCBT 20180928						28 Sep 2018			
146.000	29,200,000.000	Local	30,926,906.40	30,878,981.66	105.914063	47,924.74	52,487.24	-4,562.50		
		Base	30,926,906.40		105.914063	47,924.74	52,487.24	-4,562.50	0.00	
ADI0ZZ9X6	US LONG BOND(CBT) SEP18 XCBT 20180919						19 Sep 2018			
86.000	8,600,000.000	Local	12,470,000.00	12,372,436.05	145.000000	97,563.95	94,876.45	2,687.50		
		Base	12,470,000.00		145.000000	97,563.95	94,876.45	2,687.50	0.00	
ADI104SY8	EURO FX CURR FUT SEP18 XCME 20180917						17 Sep 2018			
9.000	1,125,000.000	Local	1,320,356.25	1,316,616.20	1.173650	3,740.05	-8,972.45	12,712.50		
		Base	1,320,356.25		1.173650	3,740.05	-8,972.45	12,712.50	0.00	
ADI106D78	US ULTRA BOND CBT SEP18 XCBT 20180919						19 Sep 2018			
19.000	1,900,000.000	Local	3,031,687.50	2,956,409.20	159.562500	75,278.30	76,465.80	-1,187.50		
		Base	3,031,687.50		159.562500	75,278.30	76,465.80	-1,187.50	0.00	
ADI11DSD3	CAD CURRENCY FUT SEP18 XCME 20180918						18 Sep 2018			
96.000	9,600,000.000	Local	7,311,360.00	7,398,255.30	0.761600	-86,895.30	-154,575.30	67,680.00		
		Base	7,311,360.00		0.761600	-86,895.30	-154,575.30	67,680.00	0.01	
ADI11G202	US 10YR ULTRA FUT SEP18 XCBT 20180919						19 Sep 2018			
3.000	300,000.000	Local	384,703.13	381,442.91	128.234375	3,260.22	3,260.22	0.00		
		Base	384,703.13		128.234375	3,260.22	3,260.22	0.00	0.00	
ADI12SSG2	CHF CURRENCY FUT SEP18 XCME 20180917						17 Sep 2018			
5.000	625,000.000	Local	634,687.50	639,915.25	1.015500	-5,227.75	-9,852.75	4,625.00		
		Base	634,687.50		1.015500	-5,227.75	-9,852.75	4,625.00	0.00	

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

Books Open

Prepared by State Street

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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								
ADI137HQ7	MEXICAN PESO FUT SEP18 XCME 20180917					17 Sep 2018			
452.000	226,000,000.000	Local 11,234,460.00	10,785,909.60	0.049710	448,550.40		527,650.40	-79,100.00	
		Base 11,234,460.00		0.049710	448,550.40		527,650.40	-79,100.00	0.01
<b>US DOLLAR Total</b>									
3,730.000	704,950,000.000	Local 515,492,289.91	514,755,970.06		736,319.85		806,204.47	-69,884.62	
		Base			736,319.85		806,204.47	-69,884.62	0.03
<b>FUTURES LONG Total</b>									
4,002.000	732,150,000.000	Base			764,106.01		774,888.27	-10,782.26	0.03



# Holdings - Futures Contracts

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



STATE STREET

As of: June 29, 2018

View Date: July 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: 1.351260

ADI11V1Z3	AUST 10Y BOND FUT SEP18 XSFE 20180917						17 Sep 2018			
-6.000	-600,000.000	Local	-776,170.02	-767,619.60	97.360000	-8,550.42		-9,468.84	918.42	
		Base	-574,404.64		72.051271	-6,327.74		-7,007.42	679.68	0.00

### AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-776,170.02	-767,619.60		-8,550.42		-9,468.84	918.42	
		Base				-6,327.74		-7,007.42	679.68	0.00

### EURO CURRENCY

Exchange Rate: 0.856311

### GERMANY

99ZY81786	RXQ8C161.5 AUG18 161.5 CALL FSO						27 Jul 2018			
-9.000	-900,000.000	Local	-12,240.00	-6,609.20	1.360000	-5,630.80		-5,450.80	-180.00	
		Base	-14,293.87		1.588208	-6,575.65		-6,365.44	-210.21	0.00

99ZZ03910	RXQ8C161 AUG18 161 CALL FSO						27 Jul 2018			
-13.000	-1,300,000.000	Local	-22,750.00	-12,634.40	1.750000	-10,115.60		-9,725.60	-390.00	
		Base	-26,567.45		2.043650	-11,813.00		-11,357.56	-455.44	0.00

99ZZ12101	RXQ8P160 AUG18 160 PUT FSO						27 Jul 2018			
-26.000	-2,600,000.000	Local	-2,080.00	-10,898.96	0.080000	8,818.96		8,038.96	780.00	
		Base	-2,429.02		0.093424	10,298.78		9,387.90	910.88	0.00

99ZZ12119	RXQ8P160.5 AUG18 160.5 PUT FSO						27 Jul 2018			
-5.000	-500,000.000	Local	-600.00	-1,964.00	0.120000	1,364.00		1,114.00	250.00	
		Base	-700.68		0.140136	1,592.88		1,300.93	291.95	0.00

99ZZ14396	RXQ8C163 AUG18 163 CALL FSO						27 Jul 2018			
-6.000	-600,000.000	Local	-3,060.00	-2,542.80	0.510000	-517.20		-637.20	120.00	
		Base	-3,573.47		0.595578	-603.99		-744.12	140.13	0.00

99ZZ14545	RXQ8P161 AUG18 161 PUT FSO						27 Jul 2018			
-15.000	-1,500,000.000	Local	-3,000.00	-11,682.00	0.200000	8,682.00		7,782.00	900.00	
		Base	-3,503.40		0.233560	10,138.84		9,087.82	1,051.02	0.00

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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
ADIOZZ2R6	EURO-BUND FUTURE SEP18 XEUR 20180906						06 Sep 2018			
-264.000	-26,400,000.000	Local	-42,913,200.00	-42,648,657.05	162.550000	-264,542.95	-240,782.95	-23,760.00		
		Base	-50,114,035.67		189.825893	-308,933.26	-281,186.33	-27,746.93		0.00
ADIOZZ2S4	EURO BUXL 30Y BND SEP18 XEUR 20180906						06 Sep 2018			
-7.000	-700,000.000	Local	-1,243,900.00	-1,221,931.60	177.700000	-21,968.40	-15,248.40	-6,720.00		
		Base	-1,452,626.44		207.518063	-25,654.70	-17,807.08	-7,847.62		0.00
ADI106D52	EURO-OAT FUTURE SEP18 XEUR 20180906						06 Sep 2018			
-2.000	-200,000.000	Local	-309,080.00	-306,317.60	154.540000	-2,762.40	-1,922.40	-840.00		
		Base	-360,943.63		180.471815	-3,225.93	-2,244.98	-980.95		0.00
<b>GERMANY Total</b>										
-347.000	-34,700,000.000	Local	-44,509,910.00	-44,223,237.61		-286,672.39	-256,832.39	-29,840.00		
		Base				-334,776.03	-299,928.86	-34,847.17		0.00
<b>EURO CURRENCY Total</b>										
-347.000	-34,700,000.000	Local	-44,509,910.00	-44,223,237.61		-286,672.39	-256,832.39	-29,840.00		
		Base				-334,776.03	-299,928.86	-34,847.17		0.00
<b>JAPANESE YEN</b>							Exchange Rate:	110.715000		
ADI100GS2	JPN 10Y BOND(OSE) SEP18 XOSE 20180912						12 Sep 2018			
-7.000	-700,000,000.000	Local	-1,055,880,000.00	-1,054,824,400.00	150.840000	-1,055,600.00	-1,195,600.00	140,000.00		
		Base	-9,536,919.12		1.362417	-9,534.39	-10,798.90	1,264.51		0.00
<b>JAPANESE YEN Total</b>										
-7.000	-700,000,000.000	Local	-1,055,880,000.00	-1,054,824,400.00		-1,055,600.00	-1,195,600.00	140,000.00		
		Base				-9,534.39	-10,798.90	1,264.51		0.00
<b>US DOLLAR</b>							Exchange Rate:	1.000000		
99ZE42485	90DAY EUR FUTR SEP18 XCME 20180917						17 Sep 2018			
-460.000	-115,000,000.000	Local	-112,176,750.00	-112,194,284.50	97.545000	17,534.50	17,534.50	0.00		
		Base	-112,176,750.00		97.545000	17,534.50	17,534.50	0.00		0.00
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			
-103.000	-25,750,000.000	Local	-25,070,200.00	-25,205,052.10	97.360000	134,852.10	134,852.10	0.00		

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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
		Base	-25,070,200.00		97.360000	134,852.10		134,852.10	0.00	0.00
ADI0ZZBN5	US 10YR NOTE (CBT)SEP18 XCBT 20180919						19 Sep 2018			
-862.000	-86,200,000.000	Local	-103,601,625.00	-103,388,336.36	120.187500	-213,288.64		-213,288.64	0.00	
		Base	-103,601,625.00		120.187500	-213,288.64		-213,288.64	0.00	0.00
ADI10S5N4	JPN YEN CURR FUT SEP18 XCME 20180917						17 Sep 2018			
-22.000	-27,500.000	Local	-2,493,562.50	-2,504,247.90	90.675000	10,685.40		5,185.40	5,500.00	
		Base	-2,493,562.50		90.675000	10,685.40		5,185.40	5,500.00	0.00
ADI10SC30	BP CURRENCY FUT SEP18 XCME 20180917						17 Sep 2018			
-9.000	-562,500.000	Local	-744,525.00	-756,096.30	1.323600	11,571.30		18,490.05	-6,918.75	
		Base	-744,525.00		1.323600	11,571.30		18,490.05	-6,918.75	0.00
ADI12D0T7	AUDUSD CRNCY FUT SEP18 XCME 20180917						17 Sep 2018			
-4.000	-400,000.000	Local	-295,920.00	-294,062.80	0.739800	-1,857.20		102.80	-1,960.00	
		Base	-295,920.00		0.739800	-1,857.20		102.80	-1,960.00	0.00
<b>US DOLLAR Total</b>										
-1,460.000	-227,940,000.000	Local	-244,382,582.50	-244,342,079.96		-40,502.54		-37,123.79	-3,378.75	
		Base				-40,502.54		-37,123.79	-3,378.75	0.00
<b>FUTURES SHORT Total</b>										
-1,820.000	-963,240,000.000	Base				-391,140.70		-354,858.97	-36,281.73	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

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 29, 2018

View Date: July 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								
<b>FUTURES Total</b>									
2,182.000	-231,090,000.000	Base				372,965.31	420,029.30	-47,063.99	0.04