



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
26,957.87	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	26,957.87	26,957.87	2	2.20
		26,957.87	26,957.87	2	2.20
MUTUAL FUNDS - FIXED INCOME					
2,433	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	90,799.56	87,277.40	7	0.00
1,374	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	75,006.66	73,641.77	6	0.00
		165,806.22	160,919.17	13	0.00
MUTUAL FUNDS - EQUITY					
672	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	47,752.32	42,651.84	4	0.00
533	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	26,831.22	24,240.84	2	0.00
1,021	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	44,484.97	35,015.03	3	0.00
700	CUSIP # 922908553 VANGUARD REIT ETF	58,163.00	54,379.51	4	0.00
449	CUSIP # 922908751 VANGUARD SMALL CAP ETF	63,452.68	50,266.75	5	0.00

ACCOUNT STATEMENT

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07/01/2017 through 09/30/2017
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		240,684.19	206,553.97	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,039.556	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	61,986.27	61,632.82	5	0.00
8,058.69	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	99,686.00	89,673.40	8	0.00
30,231.34	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	512,723.53	471,405.06	39	0.00
		674,395.80	622,711.28	51	0.00
COMMON TRUST FUNDS - EQUITY					
6,586.323	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	137,844.49	111,079.63	10	0.00
1,373.045	CUSIP # 410236178 CLEARBIDGE LARGE CAP GROWTH LINT	17,190.52	15,103.50	1	0.00
3,915.4448	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	47,533.50	43,852.77	4	0.00
1,174.168	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	12,645.79	12,000.00	1	0.00
		215,214.30	182,035.90	16	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
47,577.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	47,577.84	47,577.84	1	0.00
		47,577.84	47,577.84	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,953	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	110,205.96	101,188.18	3	0.00
1,429	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	78,009.11	78,640.68	2	0.00
		188,215.07	179,828.86	5	0.00
MUTUAL FUNDS - EQUITY					
2,779	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	197,475.74	176,383.13	6	0.00
3,269	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	164,561.46	148,674.12	5	0.00
3,274	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	142,648.18	109,128.66	4	0.00
1,972	CUSIP # 922908553 VANGUARD REIT ETF	163,853.48	160,598.55	5	0.00
756	CUSIP # 922908751 VANGUARD SMALL CAP ETF	106,837.92	84,551.94	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		775,376.78	679,336.40	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,689.176	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	156,806.90	156,009.56	4	0.00
31,464.823	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	389,219.86	358,962.96	11	0.00
55,357.733	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	938,867.15	875,353.58	26	0.00
		1,484,893.91	1,390,326.10	42	0.00
COMMON TRUST FUNDS - EQUITY					
26,533.553	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	555,318.05	438,988.84	16	0.00
13,905.375	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	174,095.30	152,959.13	5	0.00
4,054.104	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	82,703.72	66,263.28	2	0.00
9,133.7201	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	110,883.36	100,060.04	3	0.00
6,103.825	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	65,982.35	61,038.25	2	0.00
8,616.2	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	92,796.47	88,057.56	3	0.00
		1,081,779.25	907,367.10	30	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
183,269.62	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	183,269.62	183,269.62	3	0.00
		183,269.62	183,269.62	3	0.00
MUTUAL FUNDS - FIXED INCOME					
3,623	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	135,210.36	127,647.50	2	0.00
3,032	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	165,516.88	168,057.54	2	0.00
		300,727.24	295,705.04	4	0.00
MUTUAL FUNDS - EQUITY					
5,278	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	375,054.68	334,994.66	5	0.00
6,880	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	346,339.20	313,141.36	5	0.00
6,134	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	267,258.38	212,187.86	4	0.00
3,588	CUSIP # 922908553 VANGUARD REIT ETF	298,126.92	301,978.46	4	0.00
791	CUSIP # 922908751 VANGUARD SMALL CAP ETF	111,784.12	91,872.16	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,398,563.30	1,254,174.50	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
15,036.175	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	306,635.72	305,158.23	4	0.00
56,528.847	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	699,261.84	652,757.31	10	0.00
88,965.195	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	1,508,849.71	1,425,949.08	22	0.00
		2,514,747.27	2,383,864.62	37	0.00
COMMON TRUST FUNDS - EQUITY					
56,451.91	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,181,476.32	950,887.28	17	0.00
31,123.053	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	389,660.62	343,312.09	6	0.00
16,304.814	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	332,618.21	269,985.31	5	0.00
11,044.3354	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	134,078.23	112,623.14	2	0.00
19,584.444	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	211,707.84	196,000.00	3	0.00
20,121.681	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	216,710.50	206,000.00	3	0.00
		2,466,251.72	2,078,807.82	36	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
252,726.88	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	252,726.88	252,726.88	2	0.00
		252,726.88	252,726.88	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,931	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	72,064.92	70,128.46	1	0.00
4,851	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	264,816.09	265,640.09	2	0.00
		336,881.01	335,768.55	3	0.00
MUTUAL FUNDS - EQUITY					
11,730	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	833,533.80	744,503.10	6	0.00
15,592	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	784,901.28	709,124.16	6	0.00
13,585	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	591,898.45	489,491.08	5	0.00
6,712	CUSIP # 922908553 VANGUARD REIT ETF	557,700.08	528,114.52	4	0.00
498	CUSIP # 922908751 VANGUARD SMALL CAP ETF	70,377.36	50,326.27	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,838,410.97	2,521,559.13	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					
28,026.228	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	571,544.47	569,694.97	4	0.00
108,085.918	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	1,337,022.81	1,214,596.93	10	0.00
135,255.394	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	2,293,931.48	2,121,922.41	17	0.00
		4,202,498.76	3,906,214.31	32	0.00
COMMON TRUST FUNDS - EQUITY					
120,313.86	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,518,036.62	2,075,936.15	19	0.00
69,357.143	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	868,351.43	764,188.02	7	0.00
45,697.269	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	932,224.29	734,131.89	7	0.00
11,331.3957	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	137,563.14	110,440.49	1	0.00
52,532.655	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	567,878.00	526,202.90	4	0.00
43,936.635	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	473,197.56	450,125.12	4	0.00
		5,497,251.04	4,661,024.57	42	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
117,840.38	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	117,840.38	117,840.38	1	0.00
		117,840.38	117,840.38	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,026	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	119,446.92	110,949.39	1	0.00
1,021	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	38,103.72	36,733.92	0	0.00
1,910	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	104,266.90	103,682.08	1	0.00
		261,817.54	251,365.39	3	0.00
MUTUAL FUNDS - EQUITY					
8,854	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	629,165.24	564,409.72	7	0.00
13,705	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	689,909.70	626,037.96	7	0.00
8,142	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	354,746.94	280,603.32	4	0.00
5,185	CUSIP # 922908553 VANGUARD REIT ETF	430,821.65	408,242.99	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,104,643.53	1,879,293.99	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,993.252	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	407,726.39	405,679.71	4	0.00
84,300.774	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	1,042,800.57	947,819.32	11	0.00
65,547.987	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	1,111,693.86	1,036,549.50	12	0.00
		2,562,220.82	2,390,048.53	27	0.00
COMMON TRUST FUNDS - EQUITY					
90,913.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,902,718.14	1,539,728.30	20	0.00
65,261.76	CUSIP # 410236178 CLEARBIDGE LARGE CAP GROWTH LINT	817,077.24	721,070.67	9	0.00
42,790.696	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	872,930.20	681,042.15	9	0.00
43,126.173	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	466,193.93	433,555.56	5	0.00
39,295.814	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	423,215.92	403,454.03	4	0.00
		4,482,135.43	3,778,850.71	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
247,846.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	247,846.84	247,846.84	2	0.00
		247,846.84	247,846.84	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,655	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	309,095.10	288,488.84	3	0.00
3,024	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	112,855.68	111,080.04	1	0.00
1,040	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	56,773.60	56,615.28	0	0.00
		478,724.38	456,184.16	4	0.00
MUTUAL FUNDS - EQUITY					
11,998	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	852,577.88	761,513.06	7	0.00
22,632	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	1,139,294.88	1,033,479.15	9	0.00
7,599	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	331,088.43	283,589.46	3	0.00
7,027	CUSIP # 922908553 VANGUARD REIT ETF	583,873.43	557,250.85	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,906,834.62	2,635,832.52	24	0.00
COMMON TRUST FUNDS - FIXED INCOME					
76,841.241	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	950,526.15	865,604.25	8	0.00
51,550.498	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	874,296.45	803,706.23	7	0.00
		1,824,822.60	1,669,310.48	15	0.00
COMMON TRUST FUNDS - EQUITY					
130,720.727	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,735,840.89	2,289,758.44	22	0.00
107,156.008	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	1,341,593.22	1,183,000.00	11	0.00
72,493.401	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,478,865.38	1,173,945.22	12	0.00
56,420.518	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	609,905.80	566,000.00	5	0.00
56,924.426	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	613,076.07	584,000.00	5	0.00
		6,779,281.36	5,796,703.66	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
119,337.51	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	119,337.51	119,337.51	1	0.00
		119,337.51	119,337.51	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,897	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	337,268.74	316,870.70	3	0.00
3,949	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	147,376.68	137,992.10	1	0.00
486	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	26,530.74	26,192.69	0	0.00
		511,176.16	481,055.49	5	0.00
MUTUAL FUNDS - EQUITY					
11,593	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	823,798.58	739,692.83	8	0.00
25,299	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	1,273,551.66	1,156,412.68	12	0.00
4,622	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	201,380.54	170,277.06	2	0.00
6,302	CUSIP # 922908553 VANGUARD REIT ETF	523,633.18	499,474.16	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,822,363.96	2,565,856.73	26	0.00
COMMON TRUST FUNDS - FIXED INCOME					
14,591.707	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	180,499.42	164,392.86	2	0.00
23,775.377	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	403,230.39	369,531.51	4	0.00
		583,729.81	533,924.37	5	0.00
COMMON TRUST FUNDS - EQUITY					
117,275.235	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,454,441.55	2,037,912.51	23	0.00
115,442.73	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	1,445,342.98	1,277,589.24	13	0.00
81,702.692	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,666,734.92	1,323,507.70	15	0.00
50,605.639	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	547,046.96	508,000.00	5	0.00
61,733.242	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	664,867.02	633,201.87	6	0.00
		6,778,433.43	5,780,211.32	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87,122.77	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	87,122.77	87,122.77	2	0.00
		87,122.77	87,122.77	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,222	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	142,265.24	131,478.33	2	0.00
		142,265.24	131,478.33	2	0.00
MUTUAL FUNDS - EQUITY					
5,686	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	404,047.16	362,249.59	7	0.00
15,075	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	758,875.50	688,845.22	13	0.00
4,050	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	176,458.50	138,170.42	3	0.00
3,423	CUSIP # 922908553 VANGUARD REIT ETF	284,417.07	271,561.66	5	0.00
		1,623,798.23	1,460,826.89	28	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,865.183	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	82,513.50	74,337.78	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		82,513.50	74,337.78	1	0.00
COMMON TRUST FUNDS - EQUITY					
57,698.61	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,207,568.38	980,379.42	21	0.00
67,393.161	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	843,762.38	743,788.11	15	0.00
43,054.786	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	878,317.63	683,675.56	15	0.00
13,158.91	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	159,749.17	129,828.77	3	0.00
35,248.753	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	381,039.02	354,088.41	7	0.00
37,283.857	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	401,547.14	382,137.66	7	0.00
		3,871,983.72	3,273,897.93	67	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
120,803.52	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	120,803.52	120,803.52	2	0.00
		120,803.52	120,803.52	2	0.00
MUTUAL FUNDS - FIXED INCOME					
933	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	108,619.86	103,571.39	2	0.00
		108,619.86	103,571.39	2	0.00
MUTUAL FUNDS - EQUITY					
6,544	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	465,016.64	419,296.47	7	0.00
18,392	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	925,853.28	843,755.98	13	0.00
7,082	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	308,562.74	257,492.96	4	0.00
4,173	CUSIP # 922908553 VANGUARD REIT ETF	346,734.57	336,603.68	5	0.00
		2,046,167.23	1,857,149.09	29	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,509.098	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	93,434.30	85,417.01	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		93,434.30	85,417.01	1	0.00
COMMON TRUST FUNDS - EQUITY					
66,731.536	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,396,617.58	1,128,203.81	20	0.00
81,231.805	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	1,017,022.20	900,000.00	14	0.00
48,973.151	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	999,052.28	789,225.28	14	0.00
21,953.0772	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	266,510.36	219,609.27	4	0.00
50,864.833	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	549,848.84	512,000.00	8	0.00
48,080.914	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	517,831.44	494,000.00	7	0.00
		4,746,882.70	4,043,038.36	67	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
23,588.631	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	513,524.50	511,781.64	3	471.77
		513,524.50	511,781.64	3	471.77
MUTUAL FUNDS - EQUITY					
1,458.444	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	171,717.20	182,208.29	1	0.00
		171,717.20	182,208.29	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
230,336.4	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,568,430.75	2,462,736.67	15	0.00
341,495.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	341,495.73	341,495.73	2	0.00
		2,909,926.48	2,804,232.40	17	0.00
COMMON TRUST FUNDS - EQUITY					
23,771.23	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	966,169.76	728,968.73	6	0.00
54,513.71	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,520,981.07	1,956,461.49	15	0.00
51,513.08	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	5,111,122.65	4,307,419.93	30	0.00
161,743.43	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	3,385,111.91	2,736,557.19	20	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144,659.83	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,720,323.63	1,287,590.16	10	0.00
		13,703,709.02	11,016,997.50	79	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
9,205.524	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	200,404.26	199,486.04	1	184.11
		200,404.26	199,486.04	1	184.11
MUTUAL FUNDS - EQUITY					
1,705.957	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	200,859.38	214,596.84	1	0.00
		200,859.38	214,596.84	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
37,023.63	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	412,842.39	404,670.07	2	0.00
420,038.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	420,038.87	420,038.87	2	0.00
		832,881.26	824,708.94	4	0.00
COMMON TRUST FUNDS - EQUITY					
42,688.23	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,735,041.76	1,332,200.24	8	0.00
76,580.28	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,541,447.39	2,768,807.98	17	0.00
75,441.07	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,485,255.42	6,346,333.14	35	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
240,588.01	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	5,035,242.16	4,060,703.21	24	0.00
199,070.13	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	2,367,381.80	1,719,839.50	11	0.00
		20,164,368.53	16,227,884.07	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
13,551.894	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	295,024.73	291,377.66	6	271.04
		295,024.73	291,377.66	6	271.04
COMMON TRUST FUNDS - FIXED INCOME					
19,553.19	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	196,978.21	188,773.24	4	0.00
211,821.1	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,361,970.70	2,274,188.08	48	0.00
97,738.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,738.35	97,738.35	2	0.00
		2,656,687.26	2,560,699.67	54	0.00
COMMON TRUST FUNDS - EQUITY					
3,732.27	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	151,696.25	115,827.66	3	0.00
7,036.68	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	325,410.56	257,665.78	7	0.00
8,537.42	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	847,081.96	718,040.56	17	0.00
21,464.9	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	449,236.72	368,379.79	9	0.00
18,715.4	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	222,567.28	174,138.45	4	0.00
		1,995,992.77	1,634,052.24	40	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017

XXXXXX1027

ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
14,301.996	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	311,354.45	306,445.47	10	286.04
		311,354.45	306,445.47	10	286.04
COMMON TRUST FUNDS - FIXED INCOME					
15,468.65	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	155,830.69	146,332.69	5	0.00
177,091.45	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,974,707.98	1,887,079.22	63	0.00
62,053.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	62,053.96	62,053.96	2	0.00
		2,192,592.63	2,095,465.87	70	0.00
COMMON TRUST FUNDS - EQUITY					
789	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	32,068.51	23,524.71	1	0.00
2,069.31	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	95,695.03	72,828.48	3	0.00
2,932.72	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	290,984.19	242,348.43	9	0.00
7,754.96	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	162,302.77	130,367.52	5	0.00
5,734.39	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	68,194.51	50,889.40	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		649,245.01	519,958.54	21	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
30,596.429	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	666,084.26	659,124.43	5	611.93
		666,084.26	659,124.43	5	611.93
MUTUAL FUNDS - EQUITY					
1,096.722	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	129,128.05	137,764.19	1	0.00
		129,128.05	137,764.19	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,558.57	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	257,476.22	244,046.05	2	0.00
370,442.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,130,726.20	3,959,879.19	31	0.00
265,095.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	265,095.66	265,095.66	2	0.00
		4,653,298.08	4,469,020.90	35	0.00
COMMON TRUST FUNDS - EQUITY					
11,649.88	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	473,503.55	352,165.19	4	0.00
32,197.23	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,488,957.68	1,145,123.57	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,136.15	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	3,089,325.69	2,573,055.40	23	0.00
93,549.7	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,957,892.22	1,600,976.09	15	0.00
81,495.34	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	969,158.88	720,291.05	7	0.00
		7,978,838.02	6,391,611.30	59	0.00

Shares/Par				Net Income		Net Unrealized
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss
Link Ref	Base	Base	Base	Base	Total	Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
		6,959.72	0.00	6,959.72	0.01	0.00
REBATE RECEIVABLE						
		-4,800.91	0.00	-4,800.91	-0.01	0.00
PAYABLE FOR TRUSTEE FEES						
		-12,778.89	0.00	-12,778.89	-0.02	0.00
PAYABLE FOR CUSTODIAN FEES						
		-12,566.19	0.00	-12,566.19	-0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES						
248,586.760 BLACKROCK FEDERAL FUND 30	100.0000	248,586.76	210.90	248,586.76	0.34	0.00
99VVBJNY8 0.110%						
SUBTOTAL UNITED STATES		225,400.49	210.90	225,400.49	0.30	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		225,400.49	210.90	225,400.49	0.30	0.00
TOTAL CASH & CASH EQUIVALENTS		225,400.49	210.90	225,400.49	0.30	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
2,230,260.040 BLACKROCK INSTL TR CO N A INV	11.1508	24,682,121.93	0.00	24,869,141.28	34.25	187,019.35
09257F750 FOR EMPLOYEE BENEFIT TRS						

EQUITY



AFL-CIO HIT DVF - HB8F1000002

Asset and Accrual Detail - By Asset type

9/29/2017

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
U.S. DOLLAR						
UNITED STATES						
42,314.221 AFL CIO HSG INVT TR 99VVBHSM3	1,122.8100	48,575,676.36	104,647.13	47,510,830.48	65.44	-1,064,845.88
TOTAL ASSETS - BASE:		73,483,198.78	104,858.03	72,605,372.25	99.99	-877,826.53
NET ASSETS - BASE:				72,710,230.28		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,775.67	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3,775.67	3,775.67	10	0.00
		3,775.67	3,775.67	10	0.00
MUTUAL FUNDS - FIXED INCOME					
65	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	7,123.35	7,226.87	19	0.00
35	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	3,881.50	3,920.66	10	0.00
38	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	3,814.44	3,822.04	10	0.00
78	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	3,843.06	3,886.76	10	0.00
		18,662.35	18,856.33	50	0.00
MUTUAL FUNDS - EQUITY					
30	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,704.00	1,435.41	5	0.00
21	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,716.33	1,514.67	5	0.00
28	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	1,511.44	1,517.95	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	1,621.44	1,437.83	4	0.00
65	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,680.90	1,353.79	5	0.00
24	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,704.00	1,418.49	5	0.00
29	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,713.90	1,382.65	5	0.00
50	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	1,612.00	1,580.87	4	0.00
30	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	1,591.50	1,502.67	4	0.00
		14,855.51	13,144.33	40	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,078.98	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	17,078.98	17,078.98	2	0.00
		17,078.98	17,078.98	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,801	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	197,371.59	194,799.12	17	0.00
877	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	97,259.30	96,374.69	9	0.00
972	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	97,569.36	97,910.25	9	0.00
1,975	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	97,308.25	95,737.24	9	0.00
		489,508.50	484,821.30	43	0.00
MUTUAL FUNDS - EQUITY					
416	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	30,875.52	28,584.04	3	0.00
840	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	57,808.80	49,838.42	5	0.00
1,035	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	58,788.00	52,009.40	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
712	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	58,191.76	51,358.87	5	0.00
1,006	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	54,303.88	54,592.04	5	0.00
630	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	56,750.40	51,955.72	5	0.00
2,273	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	58,779.78	53,185.45	5	0.00
829	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	58,859.00	51,961.90	5	0.00
978	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	57,799.80	47,999.55	5	0.00
1,722	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	55,517.28	54,493.65	5	0.00
1,021	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	54,164.05	51,171.33	5	0.00
252	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	28,962.36	23,761.10	3	0.00
		630,800.63	570,911.47	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20,857.87	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	20,857.87	20,857.87	37	0.00
		20,857.87	20,857.87	37	0.00
MUTUAL FUNDS - FIXED INCOME					
38	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,164.42	4,218.14	7	0.00
22	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,439.80	2,465.81	4	0.00
24	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,409.12	2,414.21	4	0.00
49	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,414.23	2,440.38	4	0.00
		11,427.57	11,538.54	20	0.00
MUTUAL FUNDS - EQUITY					
24	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,781.28	1,438.20	3	0.00
53	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	3,647.46	3,080.76	7	0.00
32	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,817.60	1,526.63	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,879.79	1,658.13	3	0.00
31	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	1,673.38	1,681.03	3	0.00
20	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	1,801.60	1,606.57	3	0.00
72	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,861.92	1,504.39	3	0.00
26	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,846.00	1,531.88	3	0.00
32	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,891.20	1,524.42	3	0.00
55	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	1,773.20	1,738.95	3	0.00
33	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	1,750.65	1,652.41	3	0.00
16	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,838.88	1,558.62	3	0.00
		23,562.96	20,501.99	42	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,001.77	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,001.77	12,001.77	19	0.00
		12,001.77	12,001.77	19	0.00
MUTUAL FUNDS - FIXED INCOME					
35	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,835.65	3,865.76	6	0.00
13	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	1,441.70	1,452.88	2	0.00
14	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,405.32	1,408.41	2	0.00
29	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	1,428.83	1,442.12	2	0.00
		8,111.50	8,169.17	13	0.00
MUTUAL FUNDS - EQUITY					
53	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,933.66	3,218.65	6	0.00
113	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	7,776.66	6,539.41	12	0.00
54	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	3,067.20	2,597.27	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	3,105.74	2,743.65	5	0.00
52	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	2,806.96	2,820.67	4	0.00
32	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	2,882.56	2,563.63	5	0.00
119	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	3,077.34	2,518.51	5	0.00
43	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,053.00	2,567.67	5	0.00
53	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	3,132.30	2,530.76	5	0.00
90	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	2,901.60	2,843.79	5	0.00
55	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	2,917.75	2,755.30	5	0.00
35	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	4,022.55	3,386.04	6	0.00
		42,677.32	37,085.35	68	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
62,315.63	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	62,315.63	62,315.63	58	0.00
		62,315.63	62,315.63	58	0.00
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	2,082.21	2,105.40	2	0.00
		2,082.21	2,105.40	2	0.00
MUTUAL FUNDS - EQUITY					
60	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	4,453.20	3,597.06	4	0.00
129	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	8,877.78	7,470.78	8	0.00
48	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,726.40	2,300.19	3	0.00
34	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,778.82	2,452.80	3	0.00
46	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	2,483.08	2,495.14	2	0.00
29	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	2,612.32	2,324.28	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
105	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,715.30	2,201.88	3	0.00
38	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,698.00	2,248.48	3	0.00
47	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,777.70	2,247.88	3	0.00
80	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	2,579.20	2,528.68	2	0.00
48	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	2,546.40	2,403.51	2	0.00
40	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	4,597.20	3,865.22	4	0.00
		41,845.40	36,135.90	39	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
30,774.59	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	30,774.59	30,774.59	21	0.00
		30,774.59	30,774.59	21	0.00
MUTUAL FUNDS - EQUITY					
111	CUSIP # 33733E302 FIRST TRUST DJ INTERNET INDEX ETF	11,361.96	9,608.47	8	0.00
151	CUSIP # 464286582 ISHARES MSCI JAPAN SMALL CAP ETF	11,201.18	10,517.86	8	0.00
75	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	11,892.75	9,549.65	8	0.00
89	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	11,130.34	10,128.48	8	0.00
75	CUSIP # 464287721 ISHARES DJ US TECHNOLOGY SECTOR INDEX FD	11,244.00	10,936.50	8	0.00
161	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	11,080.02	10,992.28	8	0.00
319	CUSIP # 464288752 ISHARES US HOME CONSTRUCTION ETF	11,656.26	11,019.76	8	0.00
65	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	11,572.60	10,982.81	8	0.00
67	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	11,191.01	9,798.59	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
309	CUSIP # 464289529 ISHARES INDIA 50 ETF	10,536.90	11,000.40	7	0.00
		112,867.02	104,534.80	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
23,932.97	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	23,932.97	23,932.97	16	0.00
		23,932.97	23,932.97	16	0.00
MUTUAL FUNDS - EQUITY					
248	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	14,086.40	12,033.84	10	0.00
171	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	13,975.83	12,409.46	10	0.00
231	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	12,469.38	12,548.40	9	0.00
144	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	12,971.52	11,726.50	9	0.00
553	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	14,300.58	11,958.02	10	0.00
196	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	13,916.00	11,836.85	10	0.00
234	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	13,829.40	11,296.90	9	0.00
406	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	13,089.44	12,791.04	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
244	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	12,944.20	12,244.47	9	0.00
		121,582.75	108,845.48	83	0.00

Holdings



BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.846095

INTERNATIONAL

EUR	EURO CURRENCY								
		-21,486.090	Local	1.000000	-21,486.09	1.000000	-21,486.09	0.00	0.69
			Base	1.193347	-25,640.37	1.181900	-25,394.42	245.95	0.03

INTERNATIONAL Total

		-21,486.090	Local		-21,486.09		-21,486.09	0.00	0.69
			Base		-25,640.37		-25,394.42	245.95	0.03

EURO CURRENCY Total

		-21,486.090	Local		-21,486.09		-21,486.09	0.00	0.69
			Base		-25,640.37		-25,394.42	245.95	0.03

MEXICAN PESO

Exchange Rate: 18.210000

MXN	MEXICAN PESO (NEW)								
		0.070	Local	1.000000	0.07	1.000000	0.07	0.00	0.00
			Base	0.000000	0.00	0.054915	0.00	0.00	0.00

MEXICAN PESO Total

		0.070	Local		0.07		0.07	0.00	0.00
			Base		0.00		0.00	0.00	0.00

CASH Total

		-21,486.020	Base		-25,640.37		-25,394.42	245.95	0.03
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX								
		2,071,848.410	Local	100.000000	2,071,848.41	100.000000	2,071,848.41	0.00	3.00
			Base	100.000000	2,071,848.41	100.000000	2,071,848.41	0.00	2.63

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796MA4	TREASURY BILL 11/17 0.00000				0.01	02 Nov 2017			
		16,035,000.000	Local	99.918072	16,021,862.84	99.918072	16,021,862.84	0.00	23.20
			Base	99.918072	16,021,862.84	99.918072	16,021,862.84	0.00	20.37
US DOLLAR Total									
		18,106,848.410	Local		18,093,711.25		18,093,711.25	0.00	26.20
			Base		18,093,711.25		18,093,711.25	0.00	23.01
CASH EQUIVALENT Total									
		18,106,848.410	Base		18,093,711.25		18,093,711.25	0.00	23.01

EQUITY

								Exchange Rate:	1.000000
US DOLLAR									
996HWM907	SWAP CITIBANK COC SWAP CASH COLLATERAL USD								
		10,000.000	Local	1.000000	10,000.00	1.000000	10,000.00	0.00	0.01
			Base	1.000000	10,000.00	1.000000	10,000.00	0.00	0.01
996HXD906	SWAP MORGAN STANLEY COC SWAP CASH COLLATERAL USD								
		280,000.000	Local	1.000000	280,000.00	1.000000	280,000.00	0.00	0.41
			Base	1.000000	280,000.00	1.000000	280,000.00	0.00	0.36
US DOLLAR Total									
		290,000.000	Local		290,000.00		290,000.00	0.00	0.42
			Base		290,000.00		290,000.00	0.00	0.37
EQUITY Total									
		290,000.000	Base		290,000.00		290,000.00	0.00	0.37

FIXED INCOME

								Exchange Rate:	3.167150
BRAZILIAN REAL									
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023			
		9,505,000.000	Local	99.821696	9,488,052.16	102.830283	9,774,018.40	285,966.24	100.00
			Base	32.025526	3,044,026.29	32.467765	3,086,061.10	42,034.81	3.92

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BRAZILIAN REAL Total								
		9,505,000.000	Local	9,488,052.16		9,774,018.40	285,966.24	100.00
			Base	3,044,026.29		3,086,061.10	42,034.81	3.92
EURO CURRENCY							Exchange Rate:	0.846095
INTERNATIONAL								
B11W7FII7	RMAC SECURITIES PLC RMACS 2006 NS1X M2C REGS				0.139	12 Jun 2044		
		1,091,018.370	Local	88.293730	963,300.81	91.603200	999,407.74	32.16
Original Face:		1,790,000.000	Base	93.454667	1,019,607.59	108.265857	1,181,200.39	1.50
B1H0JZII3	NEWGATE FUNDING PLC NGATE 2006 3X MB REGS				0.06	01 Dec 2050		
		1,311,153.000	Local	84.616470	1,109,451.39	92.786700	1,216,575.60	39.14
Original Face:		1,500,000.000	Base	94.659240	1,241,127.47	109.664636	1,437,871.16	1.83
INTERNATIONAL Total								
		2,402,171.370	Local	2,072,752.20		2,215,983.34	143,231.14	71.30
Original Face:		3,290,000.000	Base	2,260,735.06		2,619,071.55	358,336.49	3.33
SPAIN								
B1Q00HII3	BANCAJA FONDO DE TITULIZACION BCJAF 10 C REGS				0.171	22 May 2050		
		1,300,000.000	Local	61.880555	804,447.21	66.700500	867,106.50	27.90
Original Face:		1,300,000.000	Base	69.405542	902,272.05	78.833346	1,024,833.50	1.30
SPAIN Total								
		1,300,000.000	Local	804,447.21		867,106.50	62,659.29	27.90
Original Face:		1,300,000.000	Base	902,272.05		1,024,833.50	122,561.45	1.30
EURO CURRENCY Total								
		3,702,171.370	Local	2,877,199.41		3,083,089.84	205,890.43	99.20
Original Face:		4,590,000.000	Base	3,163,007.11		3,643,905.05	480,897.94	4.63
MEXICAN PESO							Exchange Rate:	18.210000
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
		19,315,500.000	Local	106.856277	20,639,824.09	105.935000	20,461,874.93	100.00
			Base	6.107401	1,179,674.96	5.817408	1,123,661.45	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

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO Total								
		19,315,500.000	Local	20,639,824.09		20,461,874.93	-177,949.16	100.00
			Base	1,179,674.96		1,123,661.45	-56,013.51	1.43
							Exchange Rate:	0.746269
POUND STERLING								
B1L0C7I17	RMAC SECURITIES PLC RMACS 2006 NS4X M1A REGS				0.56231	12 Jun 2044		
		893,639.570	Local	791,265.50	93.310000	833,855.08	42,589.58	100.00
Original Face:		1,250,000.000	Base	1,217,062.60	125.035342	1,117,365.29	-99,697.31	1.42
POUND STERLING Total								
		893,639.570	Local	791,265.50		833,855.08	42,589.58	100.00
Original Face:		1,250,000.000	Base	1,217,062.60		1,117,365.29	-99,697.31	1.42
							Exchange Rate:	3.264400
SOL								
ACI0WBN59	BONOS DE TESORERIA SR UNSECURED 144A REGS 08/32 6				6.15	12 Aug 2032		
		1,815,000.000	Local	1,889,438.89	105.294000	1,911,086.10	21,647.21	100.00
			Base	584,061.73	32.255238	585,432.58	1,370.85	0.74
SOL Total								
		1,815,000.000	Local	1,889,438.89		1,911,086.10	21,647.21	100.00
			Base	584,061.73		585,432.58	1,370.85	0.74
							Exchange Rate:	1.000000
US DOLLAR								
03789XAA6	APPLEBEES/IHOP FUNDING LLC DIN 2014 1 A2 144A				4.277	05 Sep 2044		
		530,000.000	Local	521,204.35	97.894270	518,839.63	-2,364.72	0.75
Original Face:		530,000.000	Base	521,204.35	97.894270	518,839.63	-2,364.72	0.66
06427DAT0	BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 XA				1.29793	15 Feb 2050		
		8,570,176.860	Local	671,860.59	7.906840	677,630.17	5,769.58	0.98
Original Face:		8,600,000.000	Base	671,860.59	7.906840	677,630.17	5,769.58	0.86
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
		115,000.000	Local	113,096.03	100.750000	115,862.50	2,766.47	0.17
			Base	113,096.03	100.750000	115,862.50	2,766.47	0.15

& Issue has redenominated but Local is not converted
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BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
165167CQ8	CHESAPEAKE ENERGY CORP SECURED 144A 12/22 8					8.0	15 Dec 2022		
	742,000.000	Local	100.048274	742,358.19	107.750000	799,505.00	57,146.81	1.16	
		Base	100.048274	742,358.19	107.750000	799,505.00	57,146.81	1.02	
16516FAF6	CHESAPEAKE ENERGY CORP TERM LOAN						23 Aug 2021		
	1,120,000.000	Local	103.006743	1,153,675.52	107.406300	1,202,950.56	49,275.04	1.74	
		Base	103.006743	1,153,675.52	107.406300	1,202,950.56	49,275.04	1.53	
25272KAK9	DELL INT LLC / EMC CORP SR SECURED 144A 06/26 6.02					6.02	15 Jun 2026		
	630,000.000	Local	99.956870	629,728.28	111.055000	699,646.50	69,918.22	1.01	
		Base	99.956870	629,728.28	111.055000	699,646.50	69,918.22	0.89	
25380WAE6	DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25					8.25	30 Sep 2020		
	540,000.000	Local	92.034835	496,988.11	97.688000	527,515.20	30,527.09	0.76	
		Base	92.034835	496,988.11	97.688000	527,515.20	30,527.09	0.67	
25380WAF3	DIGICEL GROUP LTD SR UNSECURED 144A 04/22 7.125					7.125	01 Apr 2022		
	595,000.000	Local	85.137321	506,567.06	90.584000	538,974.80	32,407.74	0.78	
		Base	85.137321	506,567.06	90.584000	538,974.80	32,407.74	0.69	
30290XAQ6	FREFM MORTGAGE TRUST FREFM 2013 K24 C 144A					3.62204	25 Nov 2045		
	1,000,000.000	Local	94.938139	949,381.39	99.425400	994,254.00	44,872.61	1.44	
Original Face:	1,000,000.000	Base	94.938139	949,381.39	99.425400	994,254.00	44,872.61	1.26	
30292KAQ2	FREFM MORTGAGE TRUST FREFM 2014 K717 C 144A					3.753207	25 Nov 2047		
	835,000.000	Local	98.361170	821,315.77	100.366500	838,060.28	16,744.51	1.21	
Original Face:	835,000.000	Base	98.361170	821,315.77	100.366500	838,060.28	16,744.51	1.07	
30293HAE5	FREFM MORTGAGE TRUST FREFM 2015 K48 B 144A					3.76117	25 Aug 2048		
	1,435,000.000	Local	99.629757	1,429,687.02	100.370590	1,440,317.97	10,630.95	2.09	
Original Face:	1,435,000.000	Base	99.629757	1,429,687.02	100.370590	1,440,317.97	10,630.95	1.83	
30295XAS7	FREFM MORTGAGE TRUST FREFM 2017 K724 B 144A					3.601096	25 Nov 2023		
	500,000.000	Local	94.995404	474,977.02	99.424510	497,122.55	22,145.53	0.72	
Original Face:	500,000.000	Base	94.995404	474,977.02	99.424510	497,122.55	22,145.53	0.63	
30296CAE3	FREFM MORTGAGE TRUST FREFM 2017 K64 B 144A					4.116479	25 Mar 2027		
	1,090,000.000	Local	100.050555	1,090,551.05	99.951800	1,089,474.62	-1,076.43	1.58	
Original Face:	1,090,000.000	Base	100.050555	1,090,551.05	99.951800	1,089,474.62	-1,076.43	1.39	

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BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



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As of: September 29, 2017

View Date: October 2, 2017

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30711XAH7	FANNIE MAE	CAS CAS 2014 C02 2M2				3.83444	25 May 2024		
			0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
				0.000000	-0.01	0.000000	0.00	0.01	0.00
30711XCT9	FANNIE MAE	CAS CAS 2016 C03 2M2				7.13722	25 Oct 2028		
			1,115,000.000 Local	115.220030	1,284,703.34	114.560870	1,277,353.70	-7,349.64	1.85
Original Face:			1,115,000.000 Base	115.220030	1,284,703.34	114.560870	1,277,353.70	-7,349.64	1.62
30711XGQ1	FANNIE MAE	CAS CAS 2017 C02 2B1				6.73722	25 Sep 2029		
			615,000.000 Local	109.076145	670,818.29	102.503210	630,394.74	-40,423.55	0.91
Original Face:			93,084.240 Base	109.076145	670,818.29	102.503210	630,394.74	-40,423.55	0.80
30711XLU6	FANNIE MAE	CAS CAS 2017 C04 2B1				6.28722	25 Nov 2029		
			370,000.000 Local	101.585511	375,866.39	98.742200	365,346.14	-10,520.25	0.53
Original Face:			370,000.000 Base	101.585511	375,866.39	98.742200	365,346.14	-10,520.25	0.46
30711XNW0	FANNIE MAE	CAS CAS 2017 C05 1B1				4.83722	25 Jan 2030		
			1,015,000.000 Local	100.000000	1,015,000.00	93.136700	945,337.51	-69,662.49	1.37
Original Face:			1,015,000.000 Base	100.000000	1,015,000.00	93.136700	945,337.51	-69,662.49	1.20
3137BSPY3	FHLMC MULTIFAMILY STRUCTURED P FHMS K723 X1					1.078734	25 Aug 2023		
			20,535,506.290 Local	4.724315	970,162.01	4.646780	954,239.80	-15,922.21	1.38
Original Face:			20,565,000.000 Base	4.724315	970,162.01	4.646780	954,239.80	-15,922.21	1.21
3137BVZA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K063 X1					0.42561	25 Jan 2027		
			33,220,894.610 Local	2.345366	779,151.67	2.418710	803,517.10	24,365.43	1.16
Original Face:			33,250,000.000 Base	2.345366	779,151.67	2.418710	803,517.10	24,365.43	1.02
3137G0FW4	FREDDIE MAC	STACR STACR 2015 DNA2 M3				5.13722	25 Dec 2027		
			2,040,000.000 Local	110.410676	2,252,377.79	109.593510	2,235,707.60	-16,670.19	3.24
Original Face:			2,040,000.000 Base	110.410676	2,252,377.79	109.593510	2,235,707.60	-16,670.19	2.84
3137G0JU4	FREDDIE MAC	STACR STACR 2016 DNA2 M3				5.88722	25 Oct 2028		
			2,010,000.000 Local	106.206917	2,134,759.03	112.111220	2,253,435.52	118,676.49	3.26
Original Face:			2,010,000.000 Base	106.206917	2,134,759.03	112.111220	2,253,435.52	118,676.49	2.87
3137G0MX4	FREDDIE MAC	STACR STACR 2017 DNA1 B1				6.18722	25 Jul 2029		
			570,000.000 Local	100.000000	570,000.00	104.477700	595,522.89	25,522.89	0.86
Original Face:			570,000.000 Base	100.000000	570,000.00	104.477700	595,522.89	25,522.89	0.76

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View Date: October 2, 2017

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3137G0PR4	FREDDIE MAC STACR STACR 2017 DNA2 B1					6.38722	25 Oct 2029		
	600,000.000	Local		101.801283	610,807.70	104.827200	628,963.20	18,155.50	0.91
Original Face:	600,000.000	Base		101.801283	610,807.70	104.827200	628,963.20	18,155.50	0.80
3137G0QN2	FREDDIE MAC STACR STACR 2017 HQA2 B1					5.98444	25 Dec 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
35708QAW3	FREM F MORTGAGE TRUST FREMF 2017 K66 C 144A					4.1719	25 Jul 2027		
	680,000.000	Local		97.776147	664,877.80	90.464600	615,159.28	-49,718.52	0.89
Original Face:	680,000.000	Base		97.776147	664,877.80	90.464600	615,159.28	-49,718.52	0.78
428302AA1	HEXION INC SR SECURED 04/20 6.625					6.625	15 Apr 2020		
	1,205,000.000	Local		89.816611	1,082,290.16	89.500000	1,078,475.00	-3,815.16	1.56
		Base		89.816611	1,082,290.16	89.500000	1,078,475.00	-3,815.16	1.37
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A					4.815333	15 Aug 2047		
	838,000.000	Local		82.578924	692,011.38	85.205940	714,025.78	22,014.40	1.03
Original Face:	838,000.000	Base		82.578924	692,011.38	85.205940	714,025.78	22,014.40	0.91
46642KAQ5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FRR1 B707 144A					2.00985	27 Jan 2047		
	1,390,000.000	Local		92.531368	1,286,186.02	95.817600	1,331,864.64	45,678.62	1.93
Original Face:	1,390,000.000	Base		92.531368	1,286,186.02	95.817600	1,331,864.64	45,678.62	1.69
56656UAH5	MARFRIG HOLDING EUROPE B COMPANY GUAR 144A 06/23 8					8.0	08 Jun 2023		
	465,000.000	Local		101.176095	470,468.84	103.445000	481,019.25	10,550.41	0.70
		Base		101.176095	470,468.84	103.445000	481,019.25	10,550.41	0.61
61690FAB9	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 D 144A					4.383394	15 Apr 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020		
	850,000.000	Local		93.852634	797,747.39	105.375000	895,687.50	97,940.11	1.30
		Base		93.852634	797,747.39	105.375000	895,687.50	97,940.11	1.14
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	275,000.000	Local		90.709498	249,451.12	105.500000	290,125.00	40,673.88	0.42
		Base		90.709498	249,451.12	105.500000	290,125.00	40,673.88	0.37

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71647NAQ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/26 8.75				8.75	23 May 2026		
		980,000.000	Local 106.178824	1,040,552.48	120.125000	1,177,225.00	136,672.52	1.70
			Base 106.178824	1,040,552.48	120.125000	1,177,225.00	136,672.52	1.50
89172HAE7	TOWD POINT MORTGAGE TRUST TPMT 2015 3 B1 144A				4.27429	25 Mar 2054		
		1,525,000.000	Local 99.752655	1,521,227.99	102.667630	1,565,681.36	44,453.37	2.27
Original Face:		1,525,000.000	Base 99.752655	1,521,227.99	102.667630	1,565,681.36	44,453.37	1.99
92978TAJ0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 AJ				5.66	15 Apr 2047		
		1,017,698.470	Local 101.656282	1,034,554.43	101.511000	1,033,075.89	-1,478.54	1.50
Original Face:		1,665,000.000	Base 101.656282	1,034,554.43	101.511000	1,033,075.89	-1,478.54	1.31
P3772WAF9	BANCO DO BRASIL (CAYMAN) JR SUBORDINA REGS 06/49 VAR				9.0	29 Jun 2049		
		580,000.000	Local 102.567407	594,890.96	107.400000	622,920.00	28,029.04	0.90
			Base 102.567407	594,890.96	107.400000	622,920.00	28,029.04	0.79
US DOLLAR Total								
		89,599,276.230	Local	29,699,295.16		30,435,230.68	735,935.52	44.07
Original Face:		81,716,084.240	Base	29,699,295.16		30,435,230.68	735,935.52	38.70
FIXED INCOME Total								
		124,830,587.170	Base	38,887,127.85		39,991,656.15	1,104,528.30	50.85
Original Face:		87,556,084.240						

SWAPS FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
99S0RXN97	SP9N0B5JS CDS USD R F 5.00000 SP9N0B5JS_FEE CMBX				5.0	11 May 2063		
		810,000.000	Local 93.113060	754,215.79	75.714767	613,289.61	-140,926.18	0.89
			Base 93.113060	754,215.79	75.714767	613,289.61	-140,926.18	0.78
99S0RXNA4	SP9N0B5JS CDS USD P V 01MEVENT SP9N0B5JS_PRO CMBX				1.0	11 May 2063		
		-810,000.000	Local 100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.17
			Base 100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.03
99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX				1.0	11 May 2063		
		810,000.000	Local 111.619042	904,114.24	124.285232	1,006,710.38	102,596.14	1.46

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FUND: HBC6



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		Base	111.619042	904,114.24	124.285232	1,006,710.38	102,596.14	1.28
99S0TE1D2	SP9107VFB CDS USD P F 5.00000 SP9107VFB_FEE CMBX				5.0	11 May 2063		
	-810,000.00	Local	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.17
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.03
99S0U3SF0	SP9N0JDWS CDS USD R F 5.00000 SP9N0JDWS_FEE CORPORATE				5.0	20 Dec 2021		
	605,000.00	Local	86.553309	523,647.52	96.090346	581,346.59	57,699.07	0.84
		Base	86.553309	523,647.52	96.090346	581,346.59	57,699.07	0.74
99S0U3SG8	SP9N0JDWS CDS USD P V 03MEVENT SP9N0JDWS_PRO CORPORATE				1.0	20 Dec 2021		
	-605,000.00	Local	100.000000	-605,000.00	100.000000	-605,000.00	0.00	0.88
		Base	100.000000	-605,000.00	100.000000	-605,000.00	0.00	0.77
99S0U3SI4	SP9J1H7WS CDS USD R F 5.00000 SP9J1H7WS_FEE CORPORATE				5.0	20 Dec 2021		
	755,000.00	Local	86.654412	654,240.81	96.090346	725,482.11	71,241.30	1.05
		Base	86.654412	654,240.81	96.090346	725,482.11	71,241.30	0.92
99S0U3SJ2	SP9J1H7WS CDS USD P V 03MEVENT SP9J1H7WS_PRO CORPORATE				1.0	20 Dec 2021		
	-755,000.00	Local	100.000000	-755,000.00	100.000000	-755,000.00	0.00	1.09
		Base	100.000000	-755,000.00	100.000000	-755,000.00	0.00	0.96
99S0WIGI2	SP0A011QS CDS USD R F 5.00000 SP0A011QS_FEE SOVEREIGN				5.0	20 Jun 2022		
	1,060,000.00	Local	105.604232	1,119,404.86	110.151970	1,167,610.88	48,206.02	1.69
		Base	105.604232	1,119,404.86	110.151970	1,167,610.88	48,206.02	1.48
99S0WIGJ0	SP0A011QS CDS USD P V 03MEVENT SP0A011QS_PRO SOVEREIGN				1.0	20 Jun 2022		
	-1,060,000.00	Local	100.000000	-1,060,000.00	100.000000	-1,060,000.00	0.00	1.53
		Base	100.000000	-1,060,000.00	100.000000	-1,060,000.00	0.00	1.35
99S0WME95	SP910GF0S CDS USD R F 5.00000 SP910GF0S_FEE SOVEREIGN				5.0	20 Jun 2022		
	1,090,000.00	Local	105.997343	1,155,371.04	110.151970	1,200,656.47	45,285.43	1.74
		Base	105.997343	1,155,371.04	110.151970	1,200,656.47	45,285.43	1.53
99S0WMEA2	SP910GF0S CDS USD P V 03MEVENT SP910GF0S_PRO SOVEREIGN				1.0	20 Jun 2022		
	-1,090,000.00	Local	100.000000	-1,090,000.00	100.000000	-1,090,000.00	0.00	1.58
		Base	100.000000	-1,090,000.00	100.000000	-1,090,000.00	0.00	1.39
99S0X4SF5	SP0A02FHS CDS USD R F 1.00000 SP0A02FHS_FEE SOVEREIGN				1.0	20 Jun 2022		
	3,220,000.00	Local	93.799216	3,020,334.77	96.671358	3,112,817.73	92,482.96	4.51

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		Base	93.799216	3,020,334.77	96.671358	3,112,817.73	92,482.96	3.96
99S0X4SG3	SP0A02FHS CDS USD P V 03MEVENT SP0A02FHS_PRO SOVEREIGN				1.0	20 Jun 2022		
	-3,220,000.00	Local	100.000000	-3,220,000.00	100.000000	-3,220,000.00	0.00	4.66
		Base	100.000000	-3,220,000.00	100.000000	-3,220,000.00	0.00	4.09
99S0XA5O7	SP9F6PAWS CDS USD R F 1.00000 SP9F6PAWS_FEE CORPORATE				1.0	20 Jun 2022		
	550,000.000	Local	92.831658	510,574.12	95.901021	527,455.62	16,881.50	0.76
		Base	92.831658	510,574.12	95.901021	527,455.62	16,881.50	0.67
99S0XA5P4	SP9F6PAWS CDS USD P V 03MEVENT SP9F6PAWS_PRO CORPORATE				1.0	20 Jun 2022		
	-550,000.000	Local	100.000000	-550,000.00	100.000000	-550,000.00	0.00	0.80
		Base	100.000000	-550,000.00	100.000000	-550,000.00	0.00	0.70
99S0XVYF8	SP9F6ZGWS CDS USD R F 1.00000 SP9F6ZGWS_FEE SOVEREIGN				1.0	20 Jun 2022		
	1,220,000.000	Local	96.453611	1,176,734.05	96.928400	1,182,526.48	5,792.43	1.71
		Base	96.453611	1,176,734.05	96.928400	1,182,526.48	5,792.43	1.50
99S0XVYG6	SP9F6ZGWS CDS USD P V 03MEVENT SP9F6ZGWS_PRO SOVEREIGN				1.0	20 Jun 2022		
	-1,220,000.000	Local	100.000000	-1,220,000.00	100.000000	-1,220,000.00	0.00	1.77
		Base	100.000000	-1,220,000.00	100.000000	-1,220,000.00	0.00	1.55
US DOLLAR Total		Local		-301,362.80		-2,104.13	299,258.67	29.31
		Base		-301,362.80		-2,104.13	299,258.67	25.73
SWAPS FIXED INCOME Total		0.000	Base	-301,362.80		-2,104.13	299,258.67	25.73

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FUND Total								
		143,205,949.560	Base	56,943,835.93		58,347,868.85	1,404,032.92	100.00
Original Face:		87,556,084.240						

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

ADI0VQDS6	EURO-BUND FUTURE DEC17 XEUR 20171207						07 Dec 2017			
-16.000	-1,600,000.000	Local	-2,576,160.00	-2,586,851.82	161.010000	10,691.82		14,051.82	-3,360.00	
		Base	-3,044,764.48		190.297780	12,636.67		16,552.35	-3,915.68	0.00

GERMANY Total

-16.000	-1,600,000.000	Local	-2,576,160.00	-2,586,851.82		10,691.82		14,051.82	-3,360.00	
		Base				12,636.67		16,552.35	-3,915.68	0.00

EURO CURRENCY Total

-16.000	-1,600,000.000	Local	-2,576,160.00	-2,586,851.82		10,691.82		14,051.82	-3,360.00	
		Base				12,636.67		16,552.35	-3,915.68	0.00

FUTURES SHORT Total

-16.000	-1,600,000.000	Base				12,636.67		16,552.35	-3,915.68	0.00
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& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-16.000	-1,600,000.000	Base			12,636.67		16,552.35	-3,915.68	0.00



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

MALAYSIAN RINGGIT

Exchange Rate: 4.222500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	0.000000	0.00	0.236827	0.00	0.00

MALAYSIAN RINGGIT Total

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

MEXICAN PESO

Exchange Rate: 18.210000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3.010	Local	1.000000	3.01	1.000000	3.01	0.00
			Base	0.056478	0.17	0.054915	0.17	0.00

MEXICAN PESO Total

3.010	Local		3.01	3.01		3.01	0.00	0.00
	Base		0.17	0.17		0.17	0.00	0.00

SOUTH KOREAN WON

Exchange Rate: 1,145.350000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,841.000	Local	1.000000	1,841.00	1.000000	1,841.00	0.00
			Base	0.001961	3.61	0.000873	1.61	-2.00

SOUTH KOREAN WON Total

1,841.000	Local		1,841.00	1,841.00		1,841.00	0.00	100.00
	Base		3.61	3.61		1.61	-2.00	0.00

CASH Total

1,844.020	Base		3.78	3.78		1.78	-2.00	0.00
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CASH EQUIVALENT

& Issue has redenominated but Local is not converted
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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.9177195	31 Dec 2030		
	9,341,394.430	Local	100.000000	9,341,394.43	100.000000	9,341,394.43	0.00	7.97
		Base	100.000000	9,341,394.43	100.000000	9,341,394.43	0.00	4.68
9128282M1	US TREASURY FRN 07/19 VAR				1.10777	31 Jul 2019		
	8,575,000.000	Local	100.002824	8,575,242.17	100.004396	8,575,376.96	134.79	7.32
		Base	100.002824	8,575,242.17	100.004396	8,575,376.96	134.79	4.30
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
912828V64	US TREASURY FRN 01/19 VAR				1.1927942	31 Jan 2019		
	830,000.000	Local	100.076861	830,637.95	100.160439	831,331.64	693.69	0.71
		Base	100.076861	830,637.95	100.160439	831,331.64	693.69	0.42
US DOLLAR Total								
	18,746,394.430	Local		18,747,274.89		18,748,103.03	828.14	16.00
		Base		18,747,274.89		18,748,103.03	828.14	9.40
CASH EQUIVALENT Total								
	18,746,394.430	Base		18,747,274.89		18,748,103.03	828.14	9.40
FIXED INCOME								
AUSTRALIAN DOLLAR							Exchange Rate:	1.274860
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
	5,465,000.000	Local	107.059546	5,850,804.17	113.659700	6,211,502.61	360,698.44	53.73
		Base	87.958195	4,806,915.35	89.154652	4,872,301.75	65,386.40	2.44
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.0	21 Jun 2019		
	3,380,000.000	Local	103.320520	3,492,233.57	103.282000	3,490,931.60	-1,301.97	30.20
		Base	81.983361	2,771,037.61	81.014386	2,738,286.24	-32,751.37	1.37
B2B3BDI18	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7				7.0	15 Oct 2019		

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Books Open

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,695,000.000	Local		109.690821	1,859,259.41	109.591300	1,857,572.54	-1,686.87	16.07
		Base		86.491364	1,466,028.62	85.963400	1,457,079.63	-8,948.99	0.73
AUSTRALIAN DOLLAR Total									
	10,540,000.000	Local			11,202,297.15		11,560,006.75	357,709.60	100.00
		Base			9,043,981.58		9,067,667.62	23,686.04	4.55
BRAZILIAN REAL									
								Exchange Rate:	3.167150
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
	1,575,000.000	Local		93.588559	1,474,019.80	103.509119	1,630,268.62	156,248.82	12.08
		Base		40.894769	644,092.61	32.682102	514,743.10	-129,349.51	0.26
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.0	01 Jan 2023		
	11,540,000.000	Local		90.889430	10,488,640.18	102.830283	11,866,614.66	1,377,974.48	87.92
		Base		39.409877	4,547,899.81	32.467765	3,746,780.12	-801,119.69	1.88
BRAZILIAN REAL Total									
	13,115,000.000	Local			11,962,659.98		13,496,883.28	1,534,223.30	100.00
		Base			5,191,992.42		4,261,523.22	-930,469.20	2.14
MALAYSIAN RINGGIT									
								Exchange Rate:	4.222500
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48					3.48	15 Mar 2023		
	8,015,000.000	Local		97.523515	7,816,509.70	98.574400	7,900,738.16	84,228.46	15.24
		Base		26.506517	2,124,497.31	23.345033	1,871,104.36	-253,392.95	0.94
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	6,840,000.000	Local		101.084583	6,914,185.49	101.712700	6,957,148.68	42,963.19	13.42
		Base		27.904449	1,908,664.32	24.088265	1,647,637.34	-261,026.98	0.83
ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955					3.955	15 Sep 2025		
	3,455,000.000	Local		99.514408	3,438,222.79	99.834700	3,449,288.89	11,066.10	6.65
		Base		22.988399	794,249.18	23.643505	816,883.10	22,633.92	0.41
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	14,525,000.000	Local		99.880319	14,507,616.32	100.721300	14,629,768.83	122,152.51	28.22
		Base		24.580406	3,570,303.99	23.853475	3,464,717.31	-105,586.68	1.74

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Books Open

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI0MP716	MALAYSIA GOVERNMENT SR UNSECURED 11/26 3.9					3.9	30 Nov 2026		
	1,280,000.000	Local		99.661849	1,275,671.67	99.428300	1,272,682.24	-2,989.43	2.46
		Base		22.966336	293,969.10	23.547259	301,404.91	7,435.81	0.15
ACI0MTMW3	MALAYSIA GOVERNMENT SR UNSECURED 11/21 3.62					3.62	30 Nov 2021		
	2,930,000.000	Local		100.653343	2,949,142.94	100.008100	2,930,237.33	-18,905.61	5.65
		Base		24.864633	728,533.76	23.684571	693,957.92	-34,575.84	0.35
ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882					3.882	10 Mar 2022		
	6,845,000.000	Local		101.602118	6,954,664.99	101.166000	6,924,812.70	-29,852.29	13.36
		Base		24.157284	1,653,566.06	23.958792	1,639,979.33	-13,586.73	0.82
ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899					3.899	16 Nov 2027		
	7,805,000.000	Local		100.098338	7,812,675.29	99.616000	7,775,028.80	-37,646.49	15.00
		Base		23.235586	1,813,537.48	23.591711	1,841,333.05	27,795.57	0.92
MALAYSIAN RINGGIT Total									
	51,695,000.000	Local			51,668,689.19		51,839,705.63	171,016.44	100.00
		Base			12,887,321.20		12,277,017.32	-610,303.88	6.16
MEXICAN PESO								Exchange Rate:	18.210000
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		
	101,500,000.000	Local		114.235611	115,949,145.26	112.287000	113,971,305.00	-1,977,840.26	24.23
		Base		8.151729	8,274,005.10	6.166227	6,258,720.76	-2,015,284.34	3.14
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	168,000,000.000	Local		110.857749	186,241,018.41	105.935000	177,970,800.00	-8,270,218.41	37.84
		Base		7.436635	12,493,546.47	5.817408	9,773,245.47	-2,720,301.00	4.90
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.75	23 Nov 2034		
	38,700,000.000	Local		100.698891	38,970,470.70	106.124000	41,069,988.00	2,099,517.30	8.73
		Base		4.950783	1,915,952.93	5.827787	2,255,353.54	339,400.61	1.13
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.5	18 Nov 2038		
	116,400,000.000	Local		118.691761	138,157,209.47	113.892000	132,570,288.00	-5,586,921.47	28.19
		Base		7.597368	8,843,336.85	6.254366	7,280,081.71	-1,563,255.14	3.65
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 29, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,200,000.000	Local Base	110.119833 5.870478	4,625,032.97 246,560.06	112.287000 6.166227	4,716,054.00 258,981.55	91,021.03 12,421.49	1.00 0.13
MEXICAN PESO Total		428,800,000.000	Local Base		483,942,876.81 31,773,401.41		470,298,435.00 25,826,383.03	-13,644,441.81 -5,947,018.38	100.00 12.95
POLISH ZLOTY							Exchange Rate:	3.649000	
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023			
		2,000,000.000	Local Base	100.514758 31.403356	2,010,295.15 628,067.12	105.850000 29.007947	2,117,000.00 580,158.95	106,704.85 -47,908.17	5.77 0.29
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25				3.25	25 Jul 2019			
		8,570,000.000	Local Base	102.774435 28.571778	8,807,769.05 2,448,601.38	102.720000 28.150178	8,803,104.00 2,412,470.27	-4,665.05 -36,131.11	23.98 1.21
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025			
		14,740,000.000	Local Base	101.811064 26.566153	15,006,950.78 3,915,850.91	100.580000 27.563716	14,825,492.00 4,062,891.75	-181,458.78 147,040.84	40.38 2.04
ACI0HBFT3	POLAND GOVERNMENT BOND BONDS 07/26 2.5				2.5	25 Jul 2026			
		11,675,000.000	Local Base	93.869920 24.281375	10,959,313.19 2,834,850.50	93.950000 25.746780	10,968,662.50 3,005,936.56	9,349.31 171,086.06	29.88 1.51
POLISH ZLOTY Total		36,985,000.000	Local Base		36,784,328.17 9,827,369.91		36,714,258.50 10,061,457.53	-70,069.67 234,087.62	100.00 5.05
POUND STERLING							Exchange Rate:	0.746269	
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25				1.25	22 Jul 2018			
		8,560,000.000	Local Base	100.720259 142.749417	8,621,654.13 12,219,350.08	100.685400 134.918374	8,618,670.24 11,549,012.81	-2,983.89 -670,337.27	100.00 5.79
POUND STERLING Total		8,560,000.000	Local		8,621,654.13		8,618,670.24	-2,983.89	100.00

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Books Open

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		12,219,350.08		11,549,012.81	-670,337.27	5.79

SOUTH AFRICAN RAND

Exchange Rate: 13.538750

989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
	74,130,000.000	Local	77.385225	57,365,667.33	70.880000	52,543,344.00	-4,822,323.33	42.30
		Base	7.176320	5,319,805.84	5.235343	3,880,959.76	-1,438,846.08	1.95
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
	72,395,000.000	Local	95.952284	69,464,655.72	90.436000	65,471,142.20	-3,993,513.52	52.70
		Base	7.192674	5,207,136.37	6.679789	4,835,833.60	-371,302.77	2.42
B1W31DII8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021		
	6,355,000.000	Local	96.976642	6,162,865.57	97.730000	6,210,741.50	47,875.93	5.00
		Base	9.857208	626,425.55	7.218539	458,738.18	-167,687.37	0.23
SOUTH AFRICAN RAND Total								
	152,880,000.000	Local		132,993,188.62		124,225,227.70	-8,767,960.92	100.00
		Base		11,153,367.76		9,175,531.54	-1,977,836.22	4.60

US DOLLAR

Exchange Rate: 1.000000

037833BW9	APPLE INC SR UNSECURED 02/36 4.5				4.5	23 Feb 2036		
	210,000.000	Local	99.693524	209,356.40	112.521223	236,294.57	26,938.17	0.20
		Base	99.693524	209,356.40	112.521223	236,294.57	26,938.17	0.12
037833BX7	APPLE INC SR UNSECURED 02/46 4.65				4.65	23 Feb 2046		
	2,680,000.000	Local	103.564851	2,775,538.01	113.299432	3,036,424.78	260,886.77	2.59
		Base	103.564851	2,775,538.01	113.299432	3,036,424.78	260,886.77	1.52
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR				2.00667	27 Apr 2018		
	4,850,000.000	Local	99.947646	4,847,460.82	100.253936	4,862,315.90	14,855.08	4.15
		Base	99.947646	4,847,460.82	100.253936	4,862,315.90	14,855.08	2.44
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR				1.86111	29 Jan 2018		
	1,460,000.000	Local	100.000000	1,460,000.00	100.115098	1,461,680.43	1,680.43	1.25
		Base	100.000000	1,460,000.00	100.115098	1,461,680.43	1,680.43	0.73
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019		

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BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,420,000.000	Local Base	99.995116 99.995116	1,419,930.65 1,419,930.65	99.934349 99.934349	1,419,067.76 1,419,067.76	-862.89 -862.89	1.21 0.71
24702RAF8	DELL INC SR UNSECURED 04/38 6.5				6.5	15 Apr 2038			
		230,000.000	Local Base	115.963878 115.963878	266,716.92 266,716.92	102.000000 102.000000	234,600.00 234,600.00	-32,116.92 -32,116.92	0.20 0.12
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR				1.51611	05 Jun 2018			
		8,115,000.000	Local Base	99.943837 99.943837	8,110,442.40 8,110,442.40	99.997344 99.997344	8,114,784.47 8,114,784.47	4,342.07 4,342.07	6.92 4.07
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR				1.37411	09 Oct 2018			
		1,925,000.000	Local Base	100.000000 100.000000	1,925,000.00 1,925,000.00	100.063000 100.063000	1,926,212.75 1,926,212.75	1,212.75 1,212.75	1.64 0.97
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR				2.22	15 Jun 2018			
		4,350,000.000	Local Base	99.818350 99.818350	4,342,098.23 4,342,098.23	100.410000 100.410000	4,367,835.00 4,367,835.00	25,736.77 25,736.77	3.73 2.19
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				2.2335	13 Apr 2020			
		3,540,000.000	Local Base	100.247980 100.247980	3,548,778.50 3,548,778.50	100.525183 100.525183	3,558,591.48 3,558,591.48	9,812.98 9,812.98	3.04 1.78
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR				2.415	15 Nov 2018			
		3,490,000.000	Local Base	100.371269 100.371269	3,502,957.28 3,502,957.28	100.927100 100.927100	3,522,355.79 3,522,355.79	19,398.51 19,398.51	3.01 1.77
48125LRH7	JP MORGAN CHASE BANK NA SR UNSECURED 09/18 VAR				1.77611	21 Sep 2018			
		1,070,000.000	Local Base	100.000000 100.000000	1,070,000.00 1,070,000.00	100.256757 100.256757	1,072,747.30 1,072,747.30	2,747.30 2,747.30	0.92 0.54
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR				1.49639	20 Feb 2018			
		3,830,000.000	Local Base	100.023096 100.023096	3,830,884.57 3,830,884.57	100.074000 100.074000	3,832,834.20 3,832,834.20	1,949.63 1,949.63	3.27 1.92
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR				1.0	04 Apr 2019			
		2,025,000.000	Local Base	100.000000 100.000000	2,025,000.00 2,025,000.00	99.992000 99.992000	2,024,838.00 2,024,838.00	-162.00 -162.00	1.73 1.02
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR				1.54389	19 Sep 2019			

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,050,000.000	Local	100.000000		2,050,000.00	100.074005	2,051,517.10	1,517.10	1.75
		Base	100.000000		2,050,000.00	100.074005	2,051,517.10	1,517.10	1.03
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637					6.637	01 Apr 2057		
	160,000.000	Local	95.656350		153,050.16	126.374000	202,198.40	49,148.24	0.17
		Base	95.656350		153,050.16	126.374000	202,198.40	49,148.24	0.10
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655					6.655	01 Apr 2057		
	505,000.000	Local	104.956547		530,030.56	124.183000	627,124.15	97,093.59	0.54
		Base	104.956547		530,030.56	124.183000	627,124.15	97,093.59	0.31
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR					1.82472	22 May 2020		
	2,170,000.000	Local	100.130029		2,172,821.64	100.426327	2,179,251.30	6,429.66	1.86
		Base	100.130029		2,172,821.64	100.426327	2,179,251.30	6,429.66	1.09
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR					1.69861	01 Apr 2021		
	3,510,000.000	Local	100.000000		3,510,000.00	100.239810	3,518,417.33	8,417.33	3.00
		Base	100.000000		3,510,000.00	100.239810	3,518,417.33	8,417.33	1.76
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR					1.53911	14 Feb 2018		
	3,460,000.000	Local	100.045393		3,461,570.61	100.088400	3,463,058.64	1,488.03	2.95
		Base	100.045393		3,461,570.61	100.088400	3,463,058.64	1,488.03	1.74
912810RU4	US TREASURY N/B 11/46 2.875					2.875	15 Nov 2046		
	4,955,000.000	Local	97.511968		4,831,718.02	100.355469	4,972,613.49	140,895.47	4.24
Original Face:	8,805,000.000	Base	97.511968		4,831,718.02	100.355469	4,972,613.49	140,895.47	2.49
912828M1	US TREASURY FRN 07/19 VAR					1.10777	31 Jul 2019		
	9,685,000.000	Local	100.015631		9,686,513.86	100.004396	9,685,425.75	-1,088.11	8.26
		Base	100.015631		9,686,513.86	100.004396	9,685,425.75	-1,088.11	4.86
912828T75	US TREASURY FRN 10/18 VAR					1.2227942	31 Oct 2018		
	2,460,000.000	Local	100.015414		2,460,379.18	100.157152	2,463,865.94	3,486.76	2.10
		Base	100.015414		2,460,379.18	100.157152	2,463,865.94	3,486.76	1.24
912828V64	US TREASURY FRN 01/19 VAR					1.1927942	31 Jan 2019		
	17,817,000.000	Local	100.044290		17,824,891.10	100.160439	17,845,585.42	20,694.32	15.23
		Base	100.044290		17,824,891.10	100.160439	17,845,585.42	20,694.32	8.95
912828X54	US TREASURY FRN 04/19 VAR					1.1227942	30 Apr 2019		

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,280,000.000	Local 100.046427	7,283,379.89	100.057225	7,284,165.98	786.09	6.21
			Base 100.046427	7,283,379.89	100.057225	7,284,165.98	786.09	3.65
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.33889	26 Jul 2021		
		2,700,000.000	Local 100.470809	2,712,711.85	101.983362	2,753,550.77	40,838.92	2.35
			Base 100.470809	2,712,711.85	101.983362	2,753,550.77	40,838.92	1.38
ACI020N88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				1.68639	09 Nov 2017		
		1,745,000.000	Local 100.030244	1,745,527.76	100.040800	1,745,711.96	184.20	1.49
			Base 100.030244	1,745,527.76	100.040800	1,745,711.96	184.20	0.88
US DOLLAR Total								
		97,692,000.000	Local	97,756,758.41		98,463,068.66	706,310.25	84.00
Original Face:		8,805,000.000	Base	97,756,758.41		98,463,068.66	706,310.25	49.37
FIXED INCOME Total								
		800,267,000.000	Base	189,853,542.77		180,681,661.73	-9,171,881.04	90.60
Original Face:		8,805,000.000						

Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
		819,015,238.450	Base	208,600,821.44		199,429,766.54	-9,171,054.90	100.00
Original Face:		8,805,000.000						

Holdings



CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.926954	31 Dec 2099		
		2,154,691.570	Local	100.000000				6.01
			Base	100.000000				6.01
				2,154,691.57	100.000000	2,154,691.57	0.00	
				2,154,691.57	100.000000	2,154,691.57	0.00	6.01

US DOLLAR Total								
		2,154,691.570	Local			2,154,691.57	0.00	6.01
			Base			2,154,691.57	0.00	6.01

CASH EQUIVALENT Total								
		2,154,691.570	Base			2,154,691.57	0.00	6.01

EQUITY

US DOLLAR Exchange Rate: 1.000000

00164V103	AMC NETWORKS INC A COMMON STOCK							
		11,027.000	Local	56.204035		619,761.89	58.470000	644,748.69
			Base	56.204035		619,761.89	58.470000	644,748.69
								24,986.80
								1.80

00206R102	AT+T INC COMMON STOCK USD1.0							
		3,455.000	Local	40.859378		141,169.15	39.170000	135,332.35
			Base	40.859378		141,169.15	39.170000	135,332.35
								-5,836.80
								0.38

00739L101	ADURO BIOTECH INC COMMON STOCK USD.0001							
		367.000	Local	11.850082		4,348.98	10.650000	3,908.55
			Base	11.850082		4,348.98	10.650000	3,908.55
								-440.43
								0.01

00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001							
		3,094.000	Local	42.126878		130,340.56	66.750000	206,524.50
			Base	42.126878		130,340.56	66.750000	206,524.50
								76,183.94
								0.58

031162100	AMGEN INC COMMON STOCK USD.0001							
		11,564.000	Local	155.786827		1,801,518.87	186.450000	2,156,107.80
			Base	155.786827		1,801,518.87	186.450000	2,156,107.80
								354,588.93
								6.02

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	48.850000	1,241,034.25	-515,803.28	3.46
				Base	69.153219	1,756,837.53	48.850000	1,241,034.25	-515,803.28	3.46
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01		221.000	Local	16.435113	3,632.16	13.040000	2,881.84	-750.32	0.01
				Base	16.435113	3,632.16	13.040000	2,881.84	-750.32	0.01
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01		11,367.000	Local	18.729843	212,902.12	21.500000	244,390.50	31,488.38	0.68
				Base	18.729843	212,902.12	21.500000	244,390.50	31,488.38	0.68
052769106	AUTODESK INC COMMON STOCK USD.01		9,376.000	Local	84.102459	788,544.66	112.260000	1,052,549.76	264,005.10	2.94
				Base	84.102459	788,544.66	112.260000	1,052,549.76	264,005.10	2.94
09062X103	BIOGEN INC COMMON STOCK USD.0005		8,469.000	Local	260.847433	2,209,116.91	313.120000	2,651,813.28	442,696.37	7.40
				Base	260.847433	2,209,116.91	313.120000	2,651,813.28	442,696.37	7.40
09075E100	BIOVERATIV INC COMMON STOCK USD.001		4,636.000	Local	46.727489	216,628.64	57.070000	264,576.52	47,947.88	0.74
				Base	46.727489	216,628.64	57.070000	264,576.52	47,947.88	0.74
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		2,249.000	Local	62.469306	140,493.47	58.000000	130,442.00	-10,051.47	0.36
				Base	62.469306	140,493.47	58.000000	130,442.00	-10,051.47	0.36
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001		9,139.000	Local	74.262220	678,682.43	76.820000	702,057.98	23,375.55	1.96
				Base	74.262220	678,682.43	76.820000	702,057.98	23,375.55	1.96
19247A100	COHEN + STEERS INC COMMON STOCK USD.01		3,854.000	Local	35.800685	137,975.84	39.490000	152,194.46	14,218.62	0.42
				Base	35.800685	137,975.84	39.490000	152,194.46	14,218.62	0.42
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01		54,594.000	Local	36.475630	1,991,350.57	38.480000	2,100,777.12	109,426.55	5.86
				Base	36.475630	1,991,350.57	38.480000	2,100,777.12	109,426.55	5.86

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CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
225447101	CREE INC COMMON STOCK USD.00125								
		12,023.000	Local 27.362894	328,984.08	28.190000	338,928.37	9,944.29		0.95
			Base 27.362894	328,984.08	28.190000	338,928.37	9,944.29		0.95
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		23,231.000	Local 27.434520	637,331.34	21.290000	494,587.99	-142,743.35		1.38
			Base 27.434520	637,331.34	21.290000	494,587.99	-142,743.35		1.38
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		8,262.000	Local 26.843876	221,784.10	20.260000	167,388.12	-54,395.98		0.47
			Base 26.843876	221,784.10	20.260000	167,388.12	-54,395.98		0.47
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
		2,436.000	Local 48.890357	119,096.91	57.520000	140,118.72	21,021.81		0.39
			Base 48.890357	119,096.91	57.520000	140,118.72	21,021.81		0.39
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		735.000	Local 31.779578	23,357.99	34.680000	25,489.80	2,131.81		0.07
			Base 31.779578	23,357.99	34.680000	25,489.80	2,131.81		0.07
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		1,545.000	Local 130.093689	200,994.75	170.870000	263,994.15	62,999.40		0.74
			Base 130.093689	200,994.75	170.870000	263,994.15	62,999.40		0.74
33812L102	FITBIT INC A COMMON STOCK USD.0001								
		635.000	Local 7.183134	4,561.29	6.960000	4,419.60	-141.69		0.01
			Base 7.183134	4,561.29	6.960000	4,419.60	-141.69		0.01
343412102	FLUOR CORP COMMON STOCK USD.01								
		11,748.000	Local 53.091502	623,718.97	42.100000	494,590.80	-129,128.17		1.38
			Base 53.091502	623,718.97	42.100000	494,590.80	-129,128.17		1.38
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		18,966.000	Local 14.931352	283,188.03	14.040000	266,282.64	-16,905.39		0.74
			Base 14.931352	283,188.03	14.040000	266,282.64	-16,905.39		0.74
45253H101	IMMUNOGEN INC COMMON STOCK USD.01								
		343.000	Local 2.430000	833.49	7.650000	2,623.95	1,790.46		0.01
			Base 2.430000	833.49	7.650000	2,623.95	1,790.46		0.01

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140100	INTEL CORP COMMON STOCK USD.001								
	8,032.000	Local	36.756463	295,227.91	38.080000	305,858.56	10,630.65	0.85	
		Base	36.756463	295,227.91	38.080000	305,858.56	10,630.65	0.85	
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001								
	8,125.000	Local	47.622180	386,930.21	50.700000	411,937.50	25,007.29	1.15	
		Base	47.622180	386,930.21	50.700000	411,937.50	25,007.29	1.15	
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
	4,366.000	Local	151.040822	659,444.23	188.430000	822,685.38	163,241.15	2.30	
		Base	151.040822	659,444.23	188.430000	822,685.38	163,241.15	2.30	
530307107	LIBERTY BROADBAND A COMMON STOCK USD.01								
	3,332.000	Local	76.739148	255,694.84	94.180000	313,807.76	58,112.92	0.88	
		Base	76.739148	255,694.84	94.180000	313,807.76	58,112.92	0.88	
530307305	LIBERTY BROADBAND C COMMON STOCK USD.01								
	4,738.000	Local	78.087495	369,978.55	95.300000	451,531.40	81,552.85	1.26	
		Base	78.087495	369,978.55	95.300000	451,531.40	81,552.85	1.26	
53046P109	LIBERTY EXPEDIA HOLD A COMMON STOCK								
	1,086.000	Local	43.487983	47,227.95	53.110000	57,677.46	10,449.51	0.16	
		Base	43.487983	47,227.95	53.110000	57,677.46	10,449.51	0.16	
53071M104	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01								
	11,215.000	Local	19.466258	218,314.08	23.570000	264,337.55	46,023.47	0.74	
		Base	19.466258	218,314.08	23.570000	264,337.55	46,023.47	0.74	
53071M856	LIBERTY VENTURES SER A TRACKING STK USD.01								
	1,629.000	Local	41.302646	67,282.01	57.550000	93,748.95	26,466.94	0.26	
		Base	41.302646	67,282.01	57.550000	93,748.95	26,466.94	0.26	
531229409	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01								
	4,707.000	Local	36.088717	169,869.59	41.900000	197,223.30	27,353.71	0.55	
		Base	36.088717	169,869.59	41.900000	197,223.30	27,353.71	0.55	
531229607	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01								
	8,438.000	Local	35.526549	299,773.02	41.870000	353,299.06	53,526.04	0.99	
		Base	35.526549	299,773.02	41.870000	353,299.06	53,526.04	0.99	

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
531229706	LIBERTY MEDIA CORP BRAVES A TRACKING STK		471.000	20.440594	9,627.52	25.370000	11,949.27	2,321.75	0.03
				20.440594	9,627.52	25.370000	11,949.27	2,321.75	0.03
531229854	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,110.000	30.124294	63,562.26	38.090000	80,369.90	16,807.64	0.22
				30.124294	63,562.26	38.090000	80,369.90	16,807.64	0.22
531229870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,177.000	30.135590	35,469.59	36.490000	42,948.73	7,479.14	0.12
				30.135590	35,469.59	36.490000	42,948.73	7,479.14	0.12
531229888	LIBERTY MEDIA CORP BRAVES C TRACKING STK		844.000	20.446232	17,256.62	25.270000	21,327.88	4,071.26	0.06
				20.446232	17,256.62	25.270000	21,327.88	4,071.26	0.06
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01		1,121.000	17.695602	19,836.77	12.350000	13,844.35	-5,992.42	0.04
				17.695602	19,836.77	12.350000	13,844.35	-5,992.42	0.04
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK		3,970.000	26.279597	104,330.00	31.790000	126,206.30	21,876.30	0.35
				26.279597	104,330.00	31.790000	126,206.30	21,876.30	0.35
54142L109	LOGMEIN INC COMMON STOCK USD.01		1,569.000	108.114455	169,631.58	110.050000	172,668.45	3,036.87	0.48
				108.114455	169,631.58	110.050000	172,668.45	3,036.87	0.48
553573106	MSG NETWORKS INC A COMMON STOCK USD.01		6,806.000	22.020466	149,871.29	21.200000	144,287.20	-5,584.09	0.40
				22.020466	149,871.29	21.200000	144,287.20	-5,584.09	0.40
55825T103	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,269.000	174.463658	395,858.04	214.100000	485,792.90	89,934.86	1.36
				174.463658	395,858.04	214.100000	485,792.90	89,934.86	1.36
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		9,407.000	37.362840	351,472.24	35.730000	336,112.11	-15,360.13	0.94
				37.362840	351,472.24	35.730000	336,112.11	-15,360.13	0.94

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FUND: HBC8



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	10,659.000	Local		15.500340	165,218.12	12.890000	137,394.51	-27,823.61	0.38
		Base		15.500340	165,218.12	12.890000	137,394.51	-27,823.61	0.38
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
	17,499.000	Local		41.078609	718,834.58	29.670000	519,195.33	-199,639.25	1.45
		Base		41.078609	718,834.58	29.670000	519,195.33	-199,639.25	1.45
67011P100	NOW INC COMMON STOCK USD.01								
	1,598.000	Local		20.775350	33,199.01	13.810000	22,068.38	-11,130.63	0.06
		Base		20.775350	33,199.01	13.810000	22,068.38	-11,130.63	0.06
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001								
	25,574.000	Local		15.850413	405,358.47	15.720000	402,023.28	-3,335.19	1.12
		Base		15.850413	405,358.47	15.720000	402,023.28	-3,335.19	1.12
670346105	NUCOR CORP COMMON STOCK USD.4								
	2,579.000	Local		60.308934	155,536.74	56.040000	144,527.16	-11,009.58	0.40
		Base		60.308934	155,536.74	56.040000	144,527.16	-11,009.58	0.40
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001								
	1,157.000	Local		56.593120	65,478.24	89.160000	103,158.12	37,679.88	0.29
		Base		56.593120	65,478.24	89.160000	103,158.12	37,679.88	0.29
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	905.000	Local		33.799923	30,588.93	17.600000	15,928.00	-14,660.93	0.04
		Base		33.799923	30,588.93	17.600000	15,928.00	-14,660.93	0.04
90184L102	TWITTER INC COMMON STOCK USD.000005								
	18,016.000	Local		17.192279	309,736.10	16.870000	303,929.92	-5,806.18	0.85
		Base		17.192279	309,736.10	16.870000	303,929.92	-5,806.18	0.85
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	16,803.000	Local		161.078451	2,706,601.21	195.850000	3,290,867.55	584,266.34	9.18
		Base		161.078451	2,706,601.21	195.850000	3,290,867.55	584,266.34	9.18
91911K102	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV								
	4,027.000	Local		15.192180	61,178.91	14.330000	57,706.91	-3,472.00	0.16
		Base		15.192180	61,178.91	14.330000	57,706.91	-3,472.00	0.16

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		6,737.000	Local 86.232900	580,951.05	152.040000	1,024,293.48	443,342.43	2.86
			Base 86.232900	580,951.05	152.040000	1,024,293.48	443,342.43	2.86
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		2,054.000	Local 39.051587	80,211.96	27.840000	57,183.36	-23,028.60	0.16
			Base 39.051587	80,211.96	27.840000	57,183.36	-23,028.60	0.16
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		8,042.000	Local 73.034944	587,347.02	86.400000	694,828.80	107,481.78	1.94
			Base 73.034944	587,347.02	86.400000	694,828.80	107,481.78	1.94
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		2,850.000	Local 19.546495	55,707.51	23.550000	67,117.50	11,409.99	0.19
			Base 19.546495	55,707.51	23.550000	67,117.50	11,409.99	0.19
G0084W101	ADIENT PLC COMMON STOCK USD.001							
		1,762.000	Local 62.056691	109,343.89	83.990000	147,990.38	38,646.49	0.41
			Base 62.056691	109,343.89	83.990000	147,990.38	38,646.49	0.41
G01767105	ALKERMES PLC COMMON STOCK USD.01							
		2,756.000	Local 55.579434	153,176.92	50.840000	140,115.04	-13,061.88	0.39
			Base 55.579434	153,176.92	50.840000	140,115.04	-13,061.88	0.39
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		7,042.000	Local 215.726424	1,519,145.48	204.950000	1,443,257.90	-75,887.58	4.03
			Base 215.726424	1,519,145.48	204.950000	1,443,257.90	-75,887.58	4.03
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001							
		2,945.000	Local 29.622645	87,238.69	28.490000	83,903.05	-3,335.64	0.23
			Base 29.622645	87,238.69	28.490000	83,903.05	-3,335.64	0.23
G48833100	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001							
		56,353.000	Local 5.296763	298,488.46	4.580000	258,096.74	-40,391.72	0.72
			Base 5.296763	298,488.46	4.580000	258,096.74	-40,391.72	0.72
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		17,614.000	Local 43.485382	765,951.52	40.290000	709,668.06	-56,283.46	1.98
			Base 43.485382	765,951.52	40.290000	709,668.06	-56,283.46	1.98

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View Date: October 2, 2017

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G5480U104	LIBERTY GLOBAL PLC A TRACKING STK USD.01		1,827.000	Local	34.954713	63,862.26	33.910000	61,953.57	-1,908.69	0.17
				Base	34.954713	63,862.26	33.910000	61,953.57	-1,908.69	0.17
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01		5,533.000	Local	33.610674	185,967.86	32.700000	180,929.10	-5,038.76	0.50
				Base	33.610674	185,967.86	32.700000	180,929.10	-5,038.76	0.50
G5480U138	LIBERTY GLOBAL PLC LILAC A TRACKING STK		319.000	Local	22.636270	7,220.97	23.760000	7,579.44	358.47	0.02
				Base	22.636270	7,220.97	23.760000	7,579.44	358.47	0.02
G5480U153	LIBERTY GLOBAL PLC LILAC C TRACKING STK		967.000	Local	21.847704	21,126.73	23.300000	22,531.10	1,404.37	0.06
				Base	21.847704	21,126.73	23.300000	22,531.10	1,404.37	0.06
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2		819.000	Local	49.593260	40,616.88	37.370000	30,606.03	-10,010.85	0.09
				Base	49.593260	40,616.88	37.370000	30,606.03	-10,010.85	0.09
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1		6,527.000	Local	75.067019	489,962.43	77.770000	507,604.79	17,642.36	1.42
				Base	75.067019	489,962.43	77.770000	507,604.79	17,642.36	1.42
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		26,780.000	Local	36.801203	985,536.21	33.170000	888,292.60	-97,243.61	2.48
				Base	36.801203	985,536.21	33.170000	888,292.60	-97,243.61	2.48
G7S00T104	PENTAIR PLC COMMON STOCK USD.01		2,129.000	Local	58.730672	125,037.60	67.960000	144,686.84	19,649.24	0.40
				Base	58.730672	125,037.60	67.960000	144,686.84	19,649.24	0.40
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57		9,066.000	Local	69.681225	631,729.99	83.060000	753,021.96	121,291.97	2.10
				Base	69.681225	631,729.99	83.060000	753,021.96	121,291.97	2.10
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02		7,939.000	Local	120.678049	958,063.03	98.700000	783,579.30	-174,483.73	2.19
				Base	120.678049	958,063.03	98.700000	783,579.30	-174,483.73	2.19

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Holdings

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 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC8



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N33462107	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01	341.000	Local	12.700059	4,330.72	7.720000	2,632.52	-1,698.20	0.01
			Base	12.700059	4,330.72	7.720000	2,632.52	-1,698.20	0.01
N71542109	PROQR THERAPEUTICS NV COMMON STOCK EUR1.0	771.000	Local	4.619650	3,561.75	4.850000	3,739.35	177.60	0.01
			Base	4.619650	3,561.75	4.850000	3,739.35	177.60	0.01
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03	974.000	Local	25.151807	24,497.86	25.870000	25,197.38	699.52	0.07
			Base	25.151807	24,497.86	25.870000	25,197.38	699.52	0.07
N96617126	WRIGHT MEDICAL GROUP NV RIGHT	3,807.000	Local	1.388387	5,285.59	1.550000	5,900.85	615.26	0.02
			Base	1.388387	5,285.59	1.550000	5,900.85	615.26	0.02
Y09827109	BROADCOM LTD COMMON STOCK	8,431.000	Local	182.892214	1,541,964.26	242.540000	2,044,854.74	502,890.48	5.71
			Base	182.892214	1,541,964.26	242.540000	2,044,854.74	502,890.48	5.71
US DOLLAR Total		607,355.000	Local		31,341,869.98		33,681,740.79	2,339,870.81	93.99
			Base		31,341,869.98		33,681,740.79	2,339,870.81	93.99
EQUITY Total		607,355.000	Base		31,341,869.98		33,681,740.79	2,339,870.81	93.99

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FUND: HBC8



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
		2,762,046.570	Base	33,496,561.55		35,836,432.36	2,339,870.81	100.00



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.926954	31 Dec 2099		
		1,754,767.060	Local	100.000000	1,754,767.06	100.000000	1,754,767.06	0.00
			Base	100.000000	1,754,767.06	100.000000	1,754,767.06	0.00

US DOLLAR Total								
		1,754,767.060	Local		1,754,767.06		1,754,767.06	0.00
			Base		1,754,767.06		1,754,767.06	0.00

CASH EQUIVALENT Total								
		1,754,767.060	Base		1,754,767.06		1,754,767.06	0.00

EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		12,480.000	Local	100.961102	1,259,994.55	149.180000	1,861,766.40	601,771.85
			Base	100.961102	1,259,994.55	149.180000	1,861,766.40	601,771.85

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		31,640.000	Local	60.174909	1,903,934.11	48.720000	1,541,500.80	-362,433.31
			Base	60.174909	1,903,934.11	48.720000	1,541,500.80	-362,433.31

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,370.000	Local	127.778339	1,325,061.38	140.290000	1,454,807.30	129,745.92
			Base	127.778339	1,325,061.38	140.290000	1,454,807.30	129,745.92

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		2,640.000	Local	740.783564	1,955,668.61	959.110000	2,532,050.40	576,381.79
			Base	740.783564	1,955,668.61	959.110000	2,532,050.40	576,381.79

02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		1,868.000	Local	756.887671	1,413,866.17	973.720000	1,818,908.96	405,042.79
			Base	756.887671	1,413,866.17	973.720000	1,818,908.96	405,042.79

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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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								
	3,793.000	Local	770.320965	2,921,827.42	961.350000	3,646,400.55	724,573.13	4.60	
		Base	770.320965	2,921,827.42	961.350000	3,646,400.55	724,573.13	4.60	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	14,850.000	Local	66.758804	991,368.24	90.460000	1,343,331.00	351,962.76	1.70	
		Base	66.758804	991,368.24	90.460000	1,343,331.00	351,962.76	1.70	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	11,850.000	Local	119.691198	1,418,340.70	119.300000	1,413,705.00	-4,635.70	1.78	
		Base	119.691198	1,418,340.70	119.300000	1,413,705.00	-4,635.70	1.78	
037833100	APPLE INC COMMON STOCK USD.00001								
	9,760.000	Local	105.175173	1,026,509.69	154.120000	1,504,211.20	477,701.51	1.90	
		Base	105.175173	1,026,509.69	154.120000	1,504,211.20	477,701.51	1.90	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	5,970.000	Local	246.760414	1,473,159.67	313.120000	1,869,326.40	396,166.73	2.36	
		Base	246.760414	1,473,159.67	313.120000	1,869,326.40	396,166.73	2.36	
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	4,150.000	Local	354.650552	1,471,799.79	447.090000	1,855,423.50	383,623.71	2.34	
		Base	354.650552	1,471,799.79	447.090000	1,855,423.50	383,623.71	2.34	
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	18,260.000	Local	91.936510	1,678,760.68	81.320000	1,484,903.20	-193,857.48	1.87	
		Base	91.936510	1,678,760.68	81.320000	1,484,903.20	-193,857.48	1.87	
151020104	CELGENE CORP COMMON STOCK USD.01								
	19,780.000	Local	108.583611	2,147,783.83	145.820000	2,884,319.60	736,535.77	3.64	
		Base	108.583611	2,147,783.83	145.820000	2,884,319.60	736,535.77	3.64	
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	2,630.000	Local	379.447411	997,946.69	307.830000	809,592.90	-188,353.79	1.02	
		Base	379.447411	997,946.69	307.830000	809,592.90	-188,353.79	1.02	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	34,590.000	Local	43.953656	1,520,356.97	45.010000	1,556,895.90	36,538.93	1.97	
		Base	43.953656	1,520,356.97	45.010000	1,556,895.90	36,538.93	1.97	

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Holdings

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STATE STREET

As of: September 29, 2017

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20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01		55,890.000	Local	34.491942	1,927,754.63	38.480000	2,150,647.20	222,892.57	2.72
				Base	34.491942	1,927,754.63	38.480000	2,150,647.20	222,892.57	2.72
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01		21,361.000	Local	59.043251	1,261,222.88	59.810000	1,277,601.41	16,378.53	1.61
				Base	59.043251	1,261,222.88	59.810000	1,277,601.41	16,378.53	1.61
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		15,920.000	Local	101.734186	1,619,608.24	98.570000	1,569,234.40	-50,373.84	1.98
				Base	101.734186	1,619,608.24	98.570000	1,569,234.40	-50,373.84	1.98
278642103	EBAY INC COMMON STOCK USD.001		20,520.000	Local	26.635404	546,558.50	38.460000	789,199.20	242,640.70	1.00
				Base	26.635404	546,558.50	38.460000	789,199.20	242,640.70	1.00
278865100	ECOLAB INC COMMON STOCK USD1.0		11,500.000	Local	118.957009	1,368,005.60	128.610000	1,479,015.00	111,009.40	1.87
				Base	118.957009	1,368,005.60	128.610000	1,479,015.00	111,009.40	1.87
30303M102	FACEBOOK INC A COMMON STOCK USD.000006		12,850.000	Local	121.197080	1,557,382.48	170.870000	2,195,679.50	638,297.02	2.77
				Base	121.197080	1,557,382.48	170.870000	2,195,679.50	638,297.02	2.77
384802104	WW GRAINGER INC COMMON STOCK USD.5		6,200.000	Local	218.307060	1,353,503.77	179.750000	1,114,450.00	-239,053.77	1.41
				Base	218.307060	1,353,503.77	179.750000	1,114,450.00	-239,053.77	1.41
437076102	HOME DEPOT INC COMMON STOCK USD.05		12,880.000	Local	134.967394	1,738,380.03	163.560000	2,106,652.80	368,272.77	2.66
				Base	134.967394	1,738,380.03	163.560000	2,106,652.80	368,272.77	2.66
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		11,410.000	Local	127.918633	1,459,551.60	141.740000	1,617,253.40	157,701.80	2.04
				Base	127.918633	1,459,551.60	141.740000	1,617,253.40	157,701.80	2.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		9,660.000	Local	120.167900	1,160,821.91	130.010000	1,255,896.60	95,074.69	1.59
				Base	120.167900	1,160,821.91	130.010000	1,255,896.60	95,074.69	1.59

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
	6,917.000	Local	90.500000	625,988.50	102.640000	709,960.88	83,972.38	0.90	
		Base	90.500000	625,988.50	102.640000	709,960.88	83,972.38	0.90	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	37,600.000	Local	55.806819	2,098,336.40	74.490000	2,800,824.00	702,487.60	3.54	
		Base	55.806819	2,098,336.40	74.490000	2,800,824.00	702,487.60	3.54	
61166W101	MONSANTO CO COMMON STOCK USD.01								
	13,400.000	Local	104.121119	1,395,222.99	119.820000	1,605,588.00	210,365.01	2.03	
		Base	104.121119	1,395,222.99	119.820000	1,605,588.00	210,365.01	2.03	
631103108	NASDAQ INC COMMON STOCK USD.01								
	16,730.000	Local	66.722578	1,116,268.73	77.570000	1,297,746.10	181,477.37	1.64	
		Base	66.722578	1,116,268.73	77.570000	1,297,746.10	181,477.37	1.64	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	9,180.000	Local	128.921705	1,183,501.25	144.100000	1,322,838.00	139,336.75	1.67	
		Base	128.921705	1,183,501.25	144.100000	1,322,838.00	139,336.75	1.67	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	25,040.000	Local	38.894382	973,915.33	64.030000	1,603,311.20	629,395.87	2.02	
		Base	38.894382	973,915.33	64.030000	1,603,311.20	629,395.87	2.02	
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	7,980.000	Local	178.647842	1,425,609.78	147.540000	1,177,369.20	-248,240.58	1.49	
		Base	178.647842	1,425,609.78	147.540000	1,177,369.20	-248,240.58	1.49	
756577102	RED HAT INC COMMON STOCK USD.0001								
	16,250.000	Local	73.043244	1,186,952.72	110.860000	1,801,475.00	614,522.28	2.27	
		Base	73.043244	1,186,952.72	110.860000	1,801,475.00	614,522.28	2.27	
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	2,730.000	Local	368.835410	1,006,920.67	447.120000	1,220,637.60	213,716.93	1.54	
		Base	368.835410	1,006,920.67	447.120000	1,220,637.60	213,716.93	1.54	
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
	14,120.000	Local	86.086284	1,215,538.33	130.710000	1,845,625.20	630,086.87	2.33	
		Base	86.086284	1,215,538.33	130.710000	1,845,625.20	630,086.87	2.33	

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01		25,890.000	Local 80.143002	2,074,902.33	69.760000	1,806,086.40	-268,815.93	2.28
				Base 80.143002	2,074,902.33	69.760000	1,806,086.40	-268,815.93	2.28
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		32,080.000	Local 30.679196	984,188.60	43.740000	1,403,179.20	418,990.60	1.77
				Base 30.679196	984,188.60	43.740000	1,403,179.20	418,990.60	1.77
848637104	SPLUNK INC COMMON STOCK USD.001		15,880.000	Local 59.975758	952,415.03	66.430000	1,054,908.40	102,493.37	1.33
				Base 59.975758	952,415.03	66.430000	1,054,908.40	102,493.37	1.33
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		14,980.000	Local 66.990415	1,003,516.42	89.640000	1,342,807.20	339,290.78	1.70
				Base 66.990415	1,003,516.42	89.640000	1,342,807.20	339,290.78	1.70
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		8,410.000	Local 149.088851	1,253,837.24	189.200000	1,591,172.00	337,334.76	2.01
				Base 149.088851	1,253,837.24	189.200000	1,591,172.00	337,334.76	2.01
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		37,320.000	Local 28.255771	1,054,505.36	26.380000	984,501.60	-70,003.76	1.24
				Base 28.255771	1,054,505.36	26.380000	984,501.60	-70,003.76	1.24
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		13,230.000	Local 110.268720	1,458,855.16	120.090000	1,588,790.70	129,935.54	2.01
				Base 110.268720	1,458,855.16	120.090000	1,588,790.70	129,935.54	2.01
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		10,940.000	Local 147.178093	1,610,128.34	195.850000	2,142,599.00	532,470.66	2.71
				Base 147.178093	1,610,128.34	195.850000	2,142,599.00	532,470.66	2.71
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001		24,740.000	Local 78.117620	1,932,629.92	105.240000	2,603,637.60	671,007.68	3.29
				Base 78.117620	1,932,629.92	105.240000	2,603,637.60	671,007.68	3.29
928563402	VMWARE INC CLASS A COMMON STOCK USD.01		11,840.000	Local 67.156628	795,134.48	109.190000	1,292,809.60	497,675.12	1.63
				Base 67.156628	795,134.48	109.190000	1,292,809.60	497,675.12	1.63

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STATE STREET

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View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		37,960.000	Local 27.566317	1,046,417.40	39.970000	1,517,261.20	470,843.80	1.92
			Base 27.566317	1,046,417.40	39.970000	1,517,261.20	470,843.80	1.92
98978V103	ZOETIS INC COMMON STOCK USD.01							
		25,200.000	Local 50.138522	1,263,490.76	63.760000	1,606,752.00	343,261.24	2.03
			Base 50.138522	1,263,490.76	63.760000	1,606,752.00	343,261.24	2.03
US DOLLAR Total								
		771,239.000	Local	65,157,443.88		77,452,652.70	12,295,208.82	97.78
			Base	65,157,443.88		77,452,652.70	12,295,208.82	97.78
EQUITY Total								
		771,239.000	Base	65,157,443.88		77,452,652.70	12,295,208.82	97.78

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
		2,526,006.060	Base	66,912,210.94		79,207,419.76	12,295,208.82	100.00

Holdings



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.926954	31 Dec 2030		
		1,202,372.430	Local	100.000000				2.42
			Base	100.000000				2.42
				1,202,372.43	100.000000	1,202,372.43	0.00	
				1,202,372.43		1,202,372.43	0.00	2.42

US DOLLAR Total								
		1,202,372.430	Local			1,202,372.43	0.00	2.42
			Base			1,202,372.43	0.00	2.42

CASH EQUIVALENT Total								
		1,202,372.430	Base			1,202,372.43	0.00	2.42

EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		13,564.000	Local	32.676644				1.19
			Base	32.676644				1.19
				443,226.00	43.630000	591,797.32	148,571.32	
				443,226.00	43.630000	591,797.32	148,571.32	1.19

01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		3,122.000	Local	159.025906				0.83
			Base	159.025906				0.83
				496,478.88	131.700000	411,167.40	-85,311.48	
				496,478.88	131.700000	411,167.40	-85,311.48	0.83

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		179,033.000	Local	3.220300				1.26
			Base	3.220300				1.26
				576,539.94	3.500000	626,615.50	50,075.56	
				576,539.94	3.500000	626,615.50	50,075.56	1.26

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
		26,206.000	Local	21.433178				1.14
			Base	21.433178				1.14
				561,677.85	21.710000	568,932.26	7,254.41	
				561,677.85	21.710000	568,932.26	7,254.41	1.14

057665200	BALCHEM CORP COMMON STOCK USD.0667							
		7,559.000	Local	81.805839				1.23
			Base	81.805839				1.23
				618,370.34	81.290000	614,471.11	-3,899.23	
				618,370.34	81.290000	614,471.11	-3,899.23	1.23

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06647F102	BANKRATE INC COMMON STOCK USD.01	11,496.000	Local	11.114357	127,770.65	13.950000	160,369.20	32,598.55	0.32
			Base	11.114357	127,770.65	13.950000	160,369.20	32,598.55	0.32
08171T102	BENEFICIAL BANCORP INC COMMON STOCK USD.01	35,928.000	Local	16.995911	610,629.08	16.600000	596,404.80	-14,224.28	1.20
			Base	16.995911	610,629.08	16.600000	596,404.80	-14,224.28	1.20
09239B109	BLACKLINE INC COMMON STOCK USD.01	24,270.000	Local	36.391049	883,210.75	34.120000	828,092.40	-55,118.35	1.66
			Base	36.391049	883,210.75	34.120000	828,092.40	-55,118.35	1.66
12739A100	CADENCE BANCORP COMMON STOCK	31,459.000	Local	21.780158	685,181.98	22.920000	721,040.28	35,858.30	1.45
			Base	21.780158	685,181.98	22.920000	721,040.28	35,858.30	1.45
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01	19,677.000	Local	26.107488	513,717.05	21.050000	414,200.85	-99,516.20	0.83
			Base	26.107488	513,717.05	21.050000	414,200.85	-99,516.20	0.83
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001	13,628.000	Local	55.300451	753,634.55	49.250000	671,179.00	-82,455.55	1.35
			Base	55.300451	753,634.55	49.250000	671,179.00	-82,455.55	1.35
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	11,440.000	Local	43.508422	497,736.35	48.900000	559,416.00	61,679.65	1.12
			Base	43.508422	497,736.35	48.900000	559,416.00	61,679.65	1.12
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	22,126.000	Local	23.524779	520,509.25	26.000000	575,276.00	54,766.75	1.16
			Base	23.524779	520,509.25	26.000000	575,276.00	54,766.75	1.16
22164K101	COTIVITI HOLDINGS INC COMMON STOCK USD.001	10,970.000	Local	35.187694	386,009.00	35.980000	394,700.60	8,691.60	0.79
			Base	35.187694	386,009.00	35.980000	394,700.60	8,691.60	0.79
229669106	CUBIC CORP COMMON STOCK	7,350.000	Local	45.262161	332,676.88	51.000000	374,850.00	42,173.12	0.75
			Base	45.262161	332,676.88	51.000000	374,850.00	42,173.12	0.75

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STATE STREET

As of: September 29, 2017

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	12,440.000	Local	42.101314	523,740.35	44.300000	551,092.00	27,351.65	1.11
			Base	42.101314	523,740.35	44.300000	551,092.00	27,351.65	1.11
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	5,730.000	Local	74.665244	427,831.85	80.530000	461,436.90	33,605.05	0.93
			Base	74.665244	427,831.85	80.530000	461,436.90	33,605.05	0.93
30040P103	EVERTEC INC COMMON STOCK USD.01	15,621.000	Local	17.715460	276,733.20	15.850000	247,592.85	-29,140.35	0.50
			Base	17.715460	276,733.20	15.850000	247,592.85	-29,140.35	0.50
30227M105	EXTRACTION OIL + GAS INC COMMON STOCK	42,614.000	Local	15.923208	678,551.57	15.390000	655,829.46	-22,722.11	1.32
			Base	15.923208	678,551.57	15.390000	655,829.46	-22,722.11	1.32
32055Y201	FIRST INTERSTATE BANCYSYS A COMMON STOCK	24,111.000	Local	39.973027	963,789.65	38.250000	922,245.75	-41,543.90	1.85
			Base	39.973027	963,789.65	38.250000	922,245.75	-41,543.90	1.85
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001	34,411.000	Local	13.979261	481,040.34	14.140000	486,571.54	5,531.20	0.98
			Base	13.979261	481,040.34	14.140000	486,571.54	5,531.20	0.98
361448103	GATX CORP COMMON STOCK USD.625	9,428.000	Local	59.702441	562,874.61	61.560000	580,387.68	17,513.07	1.17
			Base	59.702441	562,874.61	61.560000	580,387.68	17,513.07	1.17
371901109	GENTEX CORP COMMON STOCK USD.06	30,319.000	Local	20.250792	613,983.76	19.800000	600,316.20	-13,667.56	1.21
			Base	20.250792	613,983.76	19.800000	600,316.20	-13,667.56	1.21
389375106	GRAY TELEVISION INC COMMON STOCK	81,923.000	Local	12.208717	1,000,174.71	15.700000	1,286,191.10	286,016.39	2.58
			Base	12.208717	1,000,174.71	15.700000	1,286,191.10	286,016.39	2.58
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01	13,778.000	Local	43.752758	602,825.50	46.350000	638,610.30	35,784.80	1.28
			Base	43.752758	602,825.50	46.350000	638,610.30	35,784.80	1.28

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 CLEARBRIDGE ADVISORS, LLC
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42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		21,590.000	Local	47.826342	1,032,570.72	50.580000	1,092,022.20	59,451.48	2.19
				Base	47.826342	1,032,570.72	50.580000	1,092,022.20	59,451.48	2.19
422806109	HEICO CORP COMMON STOCK USD.01		9,925.000	Local	71.103253	705,699.79	89.810000	891,364.25	185,664.46	1.79
				Base	71.103253	705,699.79	89.810000	891,364.25	185,664.46	1.79
44052W104	HORIZON GLOBAL CORP COMMON STOCK USD.01		29,682.000	Local	17.040805	505,805.17	17.640000	523,590.48	17,785.31	1.05
				Base	17.040805	505,805.17	17.640000	523,590.48	17,785.31	1.05
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		13,307.000	Local	52.476936	698,310.59	53.950000	717,912.65	19,602.06	1.44
				Base	52.476936	698,310.59	53.950000	717,912.65	19,602.06	1.44
45329R109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01		6,117.000	Local	51.726438	316,410.62	52.300000	319,919.10	3,508.48	0.64
				Base	51.726438	316,410.62	52.300000	319,919.10	3,508.48	0.64
458334109	INTER PARFUMS INC COMMON STOCK USD.001		9,441.000	Local	35.515853	335,305.17	41.250000	389,441.25	54,136.08	0.78
				Base	35.515853	335,305.17	41.250000	389,441.25	54,136.08	0.78
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001		28,739.000	Local	15.853376	455,610.18	15.770000	453,214.03	-2,396.15	0.91
				Base	15.853376	455,610.18	15.770000	453,214.03	-2,396.15	0.91
492515101	KERYX BIOPHARMACEUTICALS COMMON STOCK USD.001		64,052.000	Local	6.232563	399,208.15	7.100000	454,769.20	55,561.05	0.91
				Base	6.232563	399,208.15	7.100000	454,769.20	55,561.05	0.91
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		14,682.000	Local	35.339670	518,857.03	43.170000	633,821.94	114,964.91	1.27
				Base	35.339670	518,857.03	43.170000	633,821.94	114,964.91	1.27
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		5,035.000	Local	89.467184	450,467.27	99.650000	501,737.75	51,270.48	1.01
				Base	89.467184	450,467.27	99.650000	501,737.75	51,270.48	1.01

& Issue has redenominated but Local is not converted
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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
	25,260.000	Local		40.903071	1,033,211.58	39.920000	1,008,379.20	-24,832.38	2.03
		Base		40.903071	1,033,211.58	39.920000	1,008,379.20	-24,832.38	2.03
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001								
	35,004.000	Local		14.557821	509,581.97	12.290000	430,199.16	-79,382.81	0.86
		Base		14.557821	509,581.97	12.290000	430,199.16	-79,382.81	0.86
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	41,622.000	Local		10.513925	437,610.58	10.220000	425,376.84	-12,233.74	0.85
		Base		10.513925	437,610.58	10.220000	425,376.84	-12,233.74	0.85
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
	4,822.000	Local		115.679450	557,806.31	136.150000	656,515.30	98,708.99	1.32
		Base		115.679450	557,806.31	136.150000	656,515.30	98,708.99	1.32
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	30,860.000	Local		16.551382	510,775.65	17.490000	539,741.40	28,965.75	1.08
		Base		16.551382	510,775.65	17.490000	539,741.40	28,965.75	1.08
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
	10,222.000	Local		55.669163	569,050.18	53.450000	546,365.90	-22,684.28	1.10
		Base		55.669163	569,050.18	53.450000	546,365.90	-22,684.28	1.10
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	9,393.000	Local		37.874228	355,752.62	39.750000	373,371.75	17,619.13	0.75
		Base		37.874228	355,752.62	39.750000	373,371.75	17,619.13	0.75
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
	9,016.000	Local		48.320661	435,659.08	41.570000	374,795.12	-60,863.96	0.75
		Base		48.320661	435,659.08	41.570000	374,795.12	-60,863.96	0.75
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	31,138.000	Local		15.800455	491,994.56	20.550000	639,885.90	147,891.34	1.29
		Base		15.800455	491,994.56	20.550000	639,885.90	147,891.34	1.29
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
	19,645.000	Local		41.235631	810,073.97	42.350000	831,965.75	21,891.78	1.67
		Base		41.235631	810,073.97	42.350000	831,965.75	21,891.78	1.67

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610236101	MONRO INC COMMON STOCK USD.01								
	12,886.000	Local	54.308453	699,818.72	56.050000	722,260.30	22,441.58	1.45	
		Base	54.308453	699,818.72	56.050000	722,260.30	22,441.58	1.45	
626755102	MURPHY USA INC COMMON STOCK								
	12,824.000	Local	65.062686	834,363.88	69.000000	884,856.00	50,492.12	1.78	
		Base	65.062686	834,363.88	69.000000	884,856.00	50,492.12	1.78	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	55,033.000	Local	11.101237	610,934.38	12.400000	682,409.20	71,474.82	1.37	
		Base	11.101237	610,934.38	12.400000	682,409.20	71,474.82	1.37	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	31,352.000	Local	24.964048	782,672.83	28.190000	883,812.88	101,140.05	1.78	
		Base	24.964048	782,672.83	28.190000	883,812.88	101,140.05	1.78	
69349H107	PNM RESOURCES INC COMMON STOCK								
	22,619.000	Local	36.630886	828,554.00	40.300000	911,545.70	82,991.70	1.83	
		Base	36.630886	828,554.00	40.300000	911,545.70	82,991.70	1.83	
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001								
	37,778.000	Local	7.669233	289,728.27	7.510000	283,712.78	-6,015.49	0.57	
		Base	7.669233	289,728.27	7.510000	283,712.78	-6,015.49	0.57	
72703H101	PLANET FITNESS INC CL A COMMON STOCK USD.0001								
	19,677.000	Local	22.577598	444,259.39	26.980000	530,885.46	86,626.07	1.07	
		Base	22.577598	444,259.39	26.980000	530,885.46	86,626.07	1.07	
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
	9,516.000	Local	55.874016	531,697.14	54.650000	520,049.40	-11,647.74	1.05	
		Base	55.874016	531,697.14	54.650000	520,049.40	-11,647.74	1.05	
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001								
	15,781.000	Local	33.806552	533,501.19	41.650000	657,278.65	123,777.46	1.32	
		Base	33.806552	533,501.19	41.650000	657,278.65	123,777.46	1.32	
749527107	REV GROUP INC COMMON STOCK USD.001								
	21,751.000	Local	25.830774	561,845.17	28.760000	625,558.76	63,713.59	1.26	
		Base	25.830774	561,845.17	28.760000	625,558.76	63,713.59	1.26	

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750236101	RADIAN GROUP INC COMMON STOCK USD.001		29,763.000	17.879465	532,146.52	18.690000	556,270.47	24,123.95	1.12
		Local		17.879465	532,146.52	18.690000	556,270.47	24,123.95	1.12
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01		24,240.000	29.238680	708,745.60	32.950000	798,708.00	89,962.40	1.61
		Local		29.238680	708,745.60	32.950000	798,708.00	89,962.40	1.61
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001		11,983.000	30.540208	365,963.31	41.750000	500,290.25	134,326.94	1.01
		Local		30.540208	365,963.31	41.750000	500,290.25	134,326.94	1.01
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		14,888.000	36.690307	546,245.29	46.290000	689,165.52	142,920.23	1.38
		Local		36.690307	546,245.29	46.290000	689,165.52	142,920.23	1.38
816850101	SEMTECH CORP COMMON STOCK USD.01		12,356.000	33.875954	418,571.29	37.550000	463,967.80	45,396.51	0.93
		Local		33.875954	418,571.29	37.550000	463,967.80	45,396.51	0.93
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0		33,572.000	31.165635	1,046,292.69	34.500000	1,158,234.00	111,941.31	2.33
		Local		31.165635	1,046,292.69	34.500000	1,158,234.00	111,941.31	2.33
83191H107	SMART SAND INC COMMON STOCK USD.001		93,069.000	9.741360	906,618.66	6.780000	631,007.82	-275,610.84	1.27
		Local		9.741360	906,618.66	6.780000	631,007.82	-275,610.84	1.27
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001		41,000.000	19.729464	808,908.03	18.770000	769,570.00	-39,338.03	1.55
		Local		19.729464	808,908.03	18.770000	769,570.00	-39,338.03	1.55
862121100	STORE CAPITAL CORP REIT USD.01		28,280.000	22.364855	632,478.11	24.870000	703,323.60	70,845.49	1.41
		Local		22.364855	632,478.11	24.870000	703,323.60	70,845.49	1.41
866082100	SUMMIT HOTEL PROPERTIES INC REIT		23,693.000	15.978213	378,571.80	15.990000	378,851.07	279.27	0.76
		Local		15.978213	378,571.80	15.990000	378,851.07	279.27	0.76

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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								
	23,690.000	Local		12.871549	304,927.00	13.350000	316,261.50	11,334.50	0.64
		Base		12.871549	304,927.00	13.350000	316,261.50	11,334.50	0.64
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
	12,709.000	Local		40.583907	515,780.87	40.800000	518,527.20	2,746.33	1.04
		Base		40.583907	515,780.87	40.800000	518,527.20	2,746.33	1.04
895848109	TRIANGLE CAPITAL CORP COMMON STOCK USD.001								
	40,140.000	Local		16.943043	680,093.76	14.280000	573,199.20	-106,894.56	1.15
		Base		16.943043	680,093.76	14.280000	573,199.20	-106,894.56	1.15
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	19,200.000	Local		24.039851	461,565.13	22.900000	439,680.00	-21,885.13	0.88
		Base		24.039851	461,565.13	22.900000	439,680.00	-21,885.13	0.88
90214J101	2U INC COMMON STOCK USD.001								
	17,890.000	Local		41.660461	745,305.64	56.040000	1,002,555.60	257,249.96	2.01
		Base		41.660461	745,305.64	56.040000	1,002,555.60	257,249.96	2.01
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
	27,291.000	Local		24.049035	656,322.22	21.400000	584,027.40	-72,294.82	1.17
		Base		24.049035	656,322.22	21.400000	584,027.40	-72,294.82	1.17
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	22,361.000	Local		31.106848	695,580.23	36.500000	816,176.50	120,596.27	1.64
		Base		31.106848	695,580.23	36.500000	816,176.50	120,596.27	1.64
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	28,061.000	Local		33.572238	942,070.58	33.650000	944,252.65	2,182.07	1.90
		Base		33.572238	942,070.58	33.650000	944,252.65	2,182.07	1.90
94733A104	WEB.COM GROUP INC COMMON STOCK USD.001								
	37,583.000	Local		21.470658	806,931.73	25.000000	939,575.00	132,643.27	1.89
		Base		21.470658	806,931.73	25.000000	939,575.00	132,643.27	1.89
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	12,947.000	Local		40.297826	521,735.95	37.750000	488,749.25	-32,986.70	0.98
		Base		40.297826	521,735.95	37.750000	488,749.25	-32,986.70	0.98

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 CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G73268107	QUOTIENT LTD COMMON STOCK	72,093.000	Local	5.821525	419,691.18	4.930000	355,418.49	-64,272.69	0.71
			Base	5.821525	419,691.18	4.930000	355,418.49	-64,272.69	0.71
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	24,256.000	Local	17.355935	420,985.56	17.150000	415,990.40	-4,995.16	0.84
			Base	17.355935	420,985.56	17.150000	415,990.40	-4,995.16	0.84
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	16,524.000	Local	24.915576	411,704.97	33.280000	549,918.72	138,213.75	1.11
			Base	24.915576	411,704.97	33.280000	549,918.72	138,213.75	1.11
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK	23,570.000	Local	20.975792	494,399.41	22.600000	532,682.00	38,282.59	1.07
			Base	20.975792	494,399.41	22.600000	532,682.00	38,282.59	1.07
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0	12,640.000	Local	30.004827	379,261.01	30.750000	388,680.00	9,418.99	0.78
			Base	30.004827	379,261.01	30.750000	388,680.00	9,418.99	0.78
US DOLLAR Total		2,050,771.000	Local		46,186,946.79		48,560,627.24	2,373,680.45	97.58
			Base		46,186,946.79		48,560,627.24	2,373,680.45	97.58
EQUITY Total		2,050,771.000	Base		46,186,946.79		48,560,627.24	2,373,680.45	97.58

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
		3,253,143.430	Base	47,389,319.22		49,762,999.67	2,373,680.45	100.00



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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.926954	31 Dec 2099		
		1,815,038.060	Local	99.999836	1,815,035.08	99.999836	1,815,035.08	3.01
			Base	99.999836	1,815,035.08	99.999836	1,815,035.08	3.01

US DOLLAR Total		1,815,038.060	Local		1,815,035.08		1,815,035.08	3.01
			Base		1,815,035.08		1,815,035.08	3.01

CASH EQUIVALENT Total

		1,815,038.060	Base		1,815,035.08		1,815,035.08	3.01
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01							
		93,080.000	Local	12.423120	1,156,343.98	11.020000	1,025,741.60	1.70
			Base	12.423120	1,156,343.98	11.020000	1,025,741.60	1.70

00766T100	AECOM COMMON STOCK USD.01							
		12,360.000	Local	36.733346	454,024.16	36.810000	454,971.60	0.75
			Base	36.733346	454,024.16	36.810000	454,971.60	0.75

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		10,929.000	Local	127.489422	1,393,331.89	140.290000	1,533,229.41	2.54
			Base	127.489422	1,393,331.89	140.290000	1,533,229.41	2.54

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		3,021.000	Local	752.311761	2,272,733.83	959.110000	2,897,471.31	4.80
			Base	752.311761	2,272,733.83	959.110000	2,897,471.31	4.80

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
		43,510.000	Local	18.357874	798,751.10	21.710000	944,602.10	1.57
			Base	18.357874	798,751.10	21.710000	944,602.10	1.57

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
037411105	APACHE CORP COMMON STOCK USD.625	23,268.000	Local	64.372009	1,497,807.91	45.800000	1,065,674.40	-432,133.51	1.77
			Base	64.372009	1,497,807.91	45.800000	1,065,674.40	-432,133.51	1.77
053332102	AUTOZONE INC COMMON STOCK USD.01	2,260.000	Local	625.451235	1,413,519.79	595.110000	1,344,948.60	-68,571.19	2.23
			Base	625.451235	1,413,519.79	595.110000	1,344,948.60	-68,571.19	2.23
09062X103	BIOGEN INC COMMON STOCK USD.0005	3,640.000	Local	261.217945	950,833.32	313.120000	1,139,756.80	188,923.48	1.89
			Base	261.217945	950,833.32	313.120000	1,139,756.80	188,923.48	1.89
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	8,684.000	Local	56.114242	487,296.08	60.800000	527,987.20	40,691.12	0.87
			Base	56.114242	487,296.08	60.800000	527,987.20	40,691.12	0.87
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	16,890.000	Local	54.844366	926,321.34	63.740000	1,076,568.60	150,247.26	1.78
			Base	54.844366	926,321.34	63.740000	1,076,568.60	150,247.26	1.78
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	11,078.000	Local	49.309917	546,255.26	58.000000	642,524.00	96,268.74	1.06
			Base	49.309917	546,255.26	58.000000	642,524.00	96,268.74	1.06
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	13,520.000	Local	67.046328	906,466.36	76.100000	1,028,872.00	122,405.64	1.70
			Base	67.046328	906,466.36	76.100000	1,028,872.00	122,405.64	1.70
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1	26,470.000	Local	22.584802	597,819.72	26.750000	708,072.50	110,252.78	1.17
			Base	22.584802	597,819.72	26.750000	708,072.50	110,252.78	1.17
151020104	CELGENE CORP COMMON STOCK USD.01	12,056.000	Local	107.621431	1,297,483.97	145.820000	1,758,005.92	460,521.95	2.91
			Base	107.621431	1,297,483.97	145.820000	1,758,005.92	460,521.95	2.91
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	45,111.000	Local	26.479454	1,194,514.65	33.630000	1,517,082.93	322,568.28	2.51
			Base	26.479454	1,194,514.65	33.630000	1,517,082.93	322,568.28	2.51

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CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
	29,426.000	Local		45.471962	1,338,057.96	72.740000	2,140,447.24	802,389.28	3.55
		Base		45.471962	1,338,057.96	72.740000	2,140,447.24	802,389.28	3.55
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
	41,970.000	Local		26.184138	1,098,948.28	16.940000	710,971.80	-387,976.48	1.18
		Base		26.184138	1,098,948.28	16.940000	710,971.80	-387,976.48	1.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	24,473.000	Local		48.256527	1,180,981.99	48.220000	1,180,088.06	-893.93	1.96
		Base		48.256527	1,180,981.99	48.220000	1,180,088.06	-893.93	1.96
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	22,009.000	Local		40.765933	897,217.42	36.710000	807,950.39	-89,267.03	1.34
		Base		40.765933	897,217.42	36.710000	807,950.39	-89,267.03	1.34
30161N101	EXELON CORP COMMON STOCK								
	39,140.000	Local		32.585110	1,275,381.21	37.670000	1,474,403.80	199,022.59	2.44
		Base		32.585110	1,275,381.21	37.670000	1,474,403.80	199,022.59	2.44
343412102	FLUOR CORP COMMON STOCK USD.01								
	15,359.000	Local		38.165755	586,187.83	42.100000	646,613.90	60,426.07	1.07
		Base		38.165755	586,187.83	42.100000	646,613.90	60,426.07	1.07
410345102	HANESBRANDS INC COMMON STOCK USD.01								
	25,657.000	Local		21.100325	541,371.03	24.640000	632,188.48	90,817.45	1.05
		Base		21.100325	541,371.03	24.640000	632,188.48	90,817.45	1.05
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
	18,330.000	Local		42.487153	778,789.51	55.430000	1,016,031.90	237,242.39	1.68
		Base		42.487153	778,789.51	55.430000	1,016,031.90	237,242.39	1.68
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	19,569.000	Local		58.790547	1,150,472.21	68.700000	1,344,390.30	193,918.09	2.23
		Base		58.790547	1,150,472.21	68.700000	1,344,390.30	193,918.09	2.23
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	42,650.000	Local		19.487412	831,138.12	19.180000	818,027.00	-13,111.12	1.36
		Base		19.487412	831,138.12	19.180000	818,027.00	-13,111.12	1.36

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Books Open

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Holdings

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 FUND: HBCV



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548661107	LOWE S COS INC COMMON STOCK USD.5								
	14,330.000	Local	62.245233	891,974.19	79.940000	1,145,540.20	253,566.01	1.90	
		Base	62.245233	891,974.19	79.940000	1,145,540.20	253,566.01	1.90	
59156R108	METLIFE INC COMMON STOCK USD.01								
	30,188.000	Local	39.814238	1,201,912.21	51.950000	1,568,266.60	366,354.39	2.60	
		Base	39.814238	1,201,912.21	51.950000	1,568,266.60	366,354.39	2.60	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	29,080.000	Local	40.928055	1,190,187.83	74.490000	2,166,169.20	975,981.37	3.59	
		Base	40.928055	1,190,187.83	74.490000	2,166,169.20	975,981.37	3.59	
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	7,100.000	Local	92.803263	658,903.17	81.640000	579,644.00	-79,259.17	0.96	
		Base	92.803263	658,903.17	81.640000	579,644.00	-79,259.17	0.96	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	25,179.000	Local	40.463871	1,018,839.80	40.660000	1,023,778.14	4,938.34	1.70	
		Base	40.463871	1,018,839.80	40.660000	1,023,778.14	4,938.34	1.70	
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
	3,276.000	Local	182.868965	599,078.73	215.370000	705,552.12	106,473.39	1.17	
		Base	182.868965	599,078.73	215.370000	705,552.12	106,473.39	1.17	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	47,409.000	Local	39.960199	1,894,473.09	48.350000	2,292,225.15	397,752.06	3.80	
		Base	39.960199	1,894,473.09	48.350000	2,292,225.15	397,752.06	3.80	
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	8,267.000	Local	165.234985	1,365,997.62	147.540000	1,219,713.18	-146,284.44	2.02	
		Base	165.234985	1,365,997.62	147.540000	1,219,713.18	-146,284.44	2.02	
72651A207	PLAINS GP HOLDINGS LP CL A COMMON STOCK								
	32,780.000	Local	23.009629	754,255.64	21.870000	716,898.60	-37,357.04	1.19	
		Base	23.009629	754,255.64	21.870000	716,898.60	-37,357.04	1.19	
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	43,165.000	Local	19.508038	842,064.48	27.330000	1,179,699.45	337,634.97	1.95	
		Base	19.508038	842,064.48	27.330000	1,179,699.45	337,634.97	1.95	

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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							
		22,860.000	Local 54.650765	1,249,316.48	51.840000	1,185,062.40	-64,254.08	1.96
			Base 54.650765	1,249,316.48	51.840000	1,185,062.40	-64,254.08	1.96
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		57,650.000	Local 30.235180	1,743,058.15	32.950000	1,899,567.50	156,509.35	3.15
			Base 30.235180	1,743,058.15	32.950000	1,899,567.50	156,509.35	3.15
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		11,902.000	Local 68.248453	812,293.09	86.040000	1,024,048.08	211,754.99	1.70
			Base 68.248453	812,293.09	86.040000	1,024,048.08	211,754.99	1.70
81761R109	SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01							
		14,402.000	Local 39.658311	571,159.00	46.730000	673,005.46	101,846.46	1.12
			Base 39.658311	571,159.00	46.730000	673,005.46	101,846.46	1.12
858912108	STERICYCLE INC COMMON STOCK USD.01							
		14,880.000	Local 80.609147	1,199,464.10	71.620000	1,065,705.60	-133,758.50	1.77
			Base 80.609147	1,199,464.10	71.620000	1,065,705.60	-133,758.50	1.77
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		65,520.000	Local 28.291476	1,853,657.48	31.050000	2,034,396.00	180,738.52	3.37
			Base 28.291476	1,853,657.48	31.050000	2,034,396.00	180,738.52	3.37
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		3,500.000	Local 226.824894	793,887.13	255.650000	894,775.00	100,887.87	1.48
			Base 226.824894	793,887.13	255.650000	894,775.00	100,887.87	1.48
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
		18,191.000	Local 38.540115	701,083.24	39.890000	725,638.99	24,555.75	1.20
			Base 38.540115	701,083.24	39.890000	725,638.99	24,555.75	1.20
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		37,730.000	Local 41.983530	1,584,038.57	55.150000	2,080,809.50	496,770.93	3.45
			Base 41.983530	1,584,038.57	55.150000	2,080,809.50	496,770.93	3.45
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		15,456.000	Local 53.881206	832,787.92	83.990000	1,298,149.44	465,361.52	2.15
			Base 53.881206	832,787.92	83.990000	1,298,149.44	465,361.52	2.15

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		8,720.000	Local 234.318904	2,043,260.84	204.950000	1,787,164.00	-256,096.84	2.96
			Base 234.318904	2,043,260.84	204.950000	1,787,164.00	-256,096.84	2.96
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		26,770.000	Local 43.966213	1,176,975.51	40.290000	1,078,563.30	-98,412.21	1.79
			Base 43.966213	1,176,975.51	40.290000	1,078,563.30	-98,412.21	1.79
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		9,757.000	Local 66.146009	645,386.61	66.550000	649,328.35	3,941.74	1.08
			Base 66.146009	645,386.61	66.550000	649,328.35	3,941.74	1.08
N59465109	MYLAN NV COMMON STOCK EUR.01							
		35,380.000	Local 38.571581	1,364,662.52	31.370000	1,109,870.60	-254,791.92	1.84
			Base 38.571581	1,364,662.52	31.370000	1,109,870.60	-254,791.92	1.84
US DOLLAR Total		1,187,952.000	Local	52,560,766.32		58,540,192.70	5,979,426.38	96.99
			Base	52,560,766.32		58,540,192.70	5,979,426.38	96.99
EQUITY Total		1,187,952.000	Base	52,560,766.32		58,540,192.70	5,979,426.38	96.99

Holdings

CLEARBRIDGE VALUE EQUITY CIF
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,002,990.060	Base	54,375,801.40		60,355,227.78	5,979,426.38	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		144,025.97	0.00	144,025.97		0.00
		18,439.57	0.00	18,439.57	0.03	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-144,025.75	0.00	-144,025.75		0.00
		-18,438.40	0.00	-18,439.59	-0.03	-1.19
SUBTOTAL HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		1.17	0.00	-0.02	0.00	-1.19
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		1.17	0.00	-0.02	0.00	-1.19
INDONESIAN RUPIAH						
INDONESIA						
FFX CONTRACTS RECEIVABLE		2,792,087,490.00	0.00	2,792,087,490.00		0.00
		207,976.72	0.00	207,298.54	0.36	-678.18
PAYABLE FOR INVESTMENTS PURCHASED		-2,792,087,490.00	0.00	-2,792,087,490.00		0.00
		-207,745.26	0.00	-207,298.55	-0.36	446.71
SUBTOTAL INDONESIAN RUPIAH		0.00	0.00	0.00		0.00
		231.46	0.00	-0.01	0.00	-231.47
TOTAL CASH & CASH EQUIVALENTS INDONESIAN RUPIAH		0.00	0.00	0.00		0.00
		231.46	0.00	-0.01	0.00	-231.47
MALAYSIAN RINGGIT						
MALAYSIA						

Shares/Par Security ID Description Link Ref	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		-2,836,308.32	0.00	-2,836,308.32		0.00
		-671,713.05	0.00	-671,713.03	-1.17	0.02
FFX CONTRACTS RECEIVABLE		2,836,308.32	0.00	2,836,308.32		0.00
		672,509.38	0.00	671,713.04	1.17	-796.34
SUBTOTAL MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		796.33	0.00	0.01	0.00	-796.32
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		0.00	0.00	0.00		0.00
		796.33	0.00	0.01	0.00	-796.32
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		271,227.00	0.00	271,227.00		0.00
		8,924.35	0.00	8,944.30	0.02	19.95
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-395,342.00	0.00	-395,342.00		0.00
		-13,010.66	0.00	-13,037.26	-0.02	-26.60
RECEIVABLE FOR INVESTMENTS SOLD		395,342.00	0.00	395,342.00		0.00
		13,007.88	0.00	13,037.26	0.02	29.38
SUBTOTAL NEW TAIWAN DOLLAR		271,227.00	0.00	271,227.00		0.00
		8,921.57	0.00	8,944.30	0.02	22.73
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		271,227.00	0.00	271,227.00		0.00
		8,921.57	0.00	8,944.30	0.02	22.73
POLISH ZLOTY						
POLAND						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM		0.00	44.76	0.00		0.00
		0.00	12.28	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		22.59	0.00	22.59		0.00
		1.70	0.00	1.67	0.00	-0.03
FFX CONTRACTS RECEIVABLE		12,447,077.06	0.00	12,447,077.06		0.00
		918,660.36	0.00	921,835.00	1.60	3,174.64
PAYABLE FOR INVESTMENTS PURCHASED		-12,447,077.06	0.00	-12,447,077.06		0.00
		-917,756.84	0.00	-921,835.00	-1.60	-4,078.16
SUBTOTAL SOUTH AFRICAN RAND		22.59	0.00	22.59		0.00
		905.22	0.00	1.67	0.00	-903.55
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		22.59	0.00	22.59		0.00
		905.22	0.00	1.67	0.00	-903.55
THAILAND BAHT						
THAILAND						
PAYABLE FOR INVESTMENTS PURCHASED		-11,046,030.76	0.00	-11,046,030.76		0.00
		-331,613.06	0.00	-331,215.30	-0.57	397.76
FFX CONTRACTS RECEIVABLE		11,046,030.76	0.00	11,046,030.76		0.00
		331,583.19	0.00	331,215.30	0.57	-367.89
SUBTOTAL THAILAND BAHT		0.00	0.00	0.00		0.00
		-29.87	0.00	0.00	0.00	29.87

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS THAILAND BAHT		0.00	0.00	0.00		0.00
		-29.87	0.00	0.00	0.00	29.87
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		1,911.10	0.00	1,911.10		0.00
		1,911.10	0.00	1,911.10	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,480.20	0.00	-7,480.20		0.00
		-7,480.20	0.00	-7,480.20	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-5,445.47	0.00	-5,445.47		0.00
		-5,445.47	0.00	-5,445.47	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-2,178.21	0.00	-2,178.21		0.00
		-2,178.21	0.00	-2,178.21	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-16,336.46	0.00	-16,336.46		0.00
		-16,336.46	0.00	-16,336.46	-0.03	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,130,729.65	0.00	-2,130,729.65		0.00
		-2,130,729.65	0.00	-2,130,729.65	-3.70	0.00
CASH		-8,329,016.91	0.00	-8,329,016.91		0.00
		-8,329,016.91	0.00	-8,329,016.91	-14.45	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
FFX CONTRACTS RECEIVABLE		31,449.06	0.00	31,449.06		0.00
		31,449.06	0.00	31,449.06	0.05	0.00
12,179,107.970 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000 100.0000	12,179,107.97 12,179,107.97	1,752.18 1,752.18	12,179,107.97 12,179,107.97	 21.13	 0.00
SUBTOTAL UNITED STATES		1,721,281.23	1,752.18	1,721,281.23		0.00
		1,721,281.23	1,752.18	1,721,281.23	2.98	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,721,281.23	1,752.18	1,721,281.23		0.00
		1,721,281.23	1,752.18	1,721,281.23	2.98	0.00
TOTAL CASH & CASH EQUIVALENTS		1,732,107.11	1,764.46	1,730,227.18	3.00	-1,879.93
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
84,700.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	11.0500 3.4934	834,142.90 263,054.87	910.50 287.85	935,935.00 295,887.01	 0.51	101,792.10 32,832.14
U.S. DOLLAR						
BRAZIL						
48,900.000 PETROLEO BRASILEIRO SA 71654V101 ADR	9.6600 9.6600	449,720.45 449,720.45	0.00 0.00	472,374.00 472,374.00	 0.82	22,653.55 22,653.55
TOTAL PREFERRED SECURITIES		712,775.32	287.85	768,261.01	1.33	55,485.69
EQUITY						
BRAZIL REAL						
BRAZIL						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
47,300.000 BANCO DO BRASIL SA LB2328592	34.9500 11.0491	1,490,269.75 468,636.28	2,321.57 733.94	1,653,135.00 522,623.02	0.91	162,865.25 53,986.74
66,000.000 KROTON EDUCACIONAL SA LB2836941	19.9700 6.3133	1,062,286.18 334,341.56	0.00 0.00	1,318,020.00 416,679.58	0.72	255,733.82 82,338.02
23,900.000 FIBRIA CELULOSE SA LBB04M7D4	42.8600 13.5498	853,283.46 267,773.63	0.00 0.00	1,024,354.00 323,839.84	0.56	171,070.54 56,066.21
12,080.000 LOJAS RENNER SA LBB0CGYD8	36.0000 11.3811	361,727.05 114,220.82	847.83 266.28	434,880.00 137,483.20	0.24	73,152.95 23,262.38
0.000 EQUATORIAL ENERGIA SA LBB128R92	0.0000 0.0000	0.00 0.00	2,146.00 670.84	0.00 0.00	0.00	0.00 0.00
95,300.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	13.6900 4.3280	1,326,452.80 420,572.00	0.00 0.00	1,304,657.00 412,454.99	0.72	-21,795.80 -8,117.01
45,500.000 ESTACIO PARTICIPACOES SA LBB23PBF4	30.9700 9.7909	1,320,554.78 422,403.31	0.00 0.00	1,409,135.00 445,484.72	0.77	88,580.22 23,081.41
48,000.000 QUALICORP SA LBB4LHBQ4	37.5200 11.8616	1,624,466.84 513,645.87	0.00 0.00	1,800,960.00 569,356.50	0.99	176,493.16 55,710.63
28,900.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	27.6700 8.7476	766,722.25 240,286.37	0.00 0.00	799,663.00 252,805.91	0.44	32,940.75 12,519.54

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,200.000 FLEURY SA LBB4X4D21	29.4600 9.3135	431,494.91 136,767.09	0.00 0.00	477,252.00 150,878.71	0.26	45,757.09 14,111.62
SUBTOTAL BRAZIL		9,237,258.02 2,918,646.93	5,315.40 1,671.06	10,222,056.00 3,231,606.47	5.61	984,797.98 312,959.54
TOTAL EQUITY BRAZIL REAL		9,237,258.02 2,918,646.93	5,315.40 1,671.06	10,222,056.00 3,231,606.47	5.61	984,797.98 312,959.54
HONG KONG DOLLAR						
CHINA						
950,000.000 PETROCHINA CO LTD FH6226572	4.9500 0.6337	4,898,685.25 628,216.80	49,852.78 6,386.85	4,702,500.00 602,058.71	1.04	-196,185.25 -26,158.09
240,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823	22.0000 2.8166	4,327,254.18 554,109.82	0.00 0.00	5,280,000.00 675,995.75	1.17	952,745.82 121,885.93
380,000.000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457	4.6500 0.5953	1,725,050.19 221,129.05	0.00 0.00	1,767,000.00 226,228.12	0.39	41,949.81 5,099.07
158,000.000 AIR CHINA LTD FHB04KNF9	6.4900 0.8309	1,144,632.65 146,529.10	0.00 0.00	1,025,420.00 131,284.01	0.23	-119,212.65 -15,245.09
114,000.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1	18.3600 2.3506	2,120,649.63 271,735.25	0.00 0.00	2,093,040.00 267,970.86	0.46	-27,609.63 -3,764.39
1,441,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	6.4800 0.8296	9,087,916.77 1,164,903.36	0.00 0.00	9,337,680.00 1,195,498.48	2.07	249,763.23 30,595.12

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
314,000.000 LONKING HOLDINGS LTD FHB0MSW54	3.2900 0.4212	870,250.36 111,524.11	0.00 0.00	1,033,060.00 132,262.15	0.23	162,809.64 20,738.04
222,000.000 AGILE GROUP HOLDINGS LTD FHB0PR2F4	11.4000 1.4595	2,057,708.43 263,666.59	0.00 0.00	2,530,800.00 324,017.05	0.56	473,091.57 60,350.46
1,733,000.000 BANK OF CHINA LTD FHB154562	3.8500 0.4929	6,510,428.31 834,502.96	0.00 0.00	6,672,050.00 854,219.21	1.48	161,621.69 19,716.25
576,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	5.8000 0.7426	3,077,358.06 394,458.09	0.00 0.00	3,340,800.00 427,720.95	0.74	263,441.94 33,262.86
691,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1	9.7500 1.2483	7,008,613.46 897,730.32	0.00 0.00	6,737,250.00 862,566.74	1.50	-271,363.46 -35,163.58
130,000.000 TIANNENG POWER INTERNATIONAL L FHB1XDJC3	8.0700 1.0332	841,186.59 107,807.31	0.00 0.00	1,049,100.00 134,315.75	0.23	207,913.41 26,508.44
399,500.000 KWG PROPERTY HOLDING LTD FHB1YBF06	8.3500 1.0690	2,431,941.32 311,721.24	33,628.29 4,272.64	3,335,825.00 427,084.00	0.74	903,883.68 115,362.76
29,000.000 SUNNY OPTICAL TECHNOLOGY GROUP FHB1YBT01	124.2000 15.9013	2,846,194.28 364,325.90	0.00 0.00	3,601,800.00 461,136.65	0.80	755,605.72 96,810.75
527,000.000 CHINA RAILWAY GROUP LTD FHB297KM7	6.4600 0.8271	3,411,015.75 437,248.69	0.00 0.00	3,404,420.00 435,866.18	0.76	-6,595.75 -1,382.51

Asset and Accrual Detail - By Asset type

9/29/2017

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49,200.000 SINOPHARM GROUP CO LTD FHB3ZVDV1	34.4000 4.4042	1,706,086.26 218,800.75	0.00 0.00	1,692,480.00 216,687.36	0.38	-13,606.26 -2,113.39
252,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990	18.0800 2.3148	4,180,825.33 535,257.91	0.00 0.00	4,556,160.00 583,322.88	1.01	375,334.67 48,064.97
1,126,000.000 WEST CHINA CEMENT LTD FHB4N6NB0	1.2700 0.1626	1,328,791.09 170,262.22	0.00 0.00	1,430,020.00 183,084.74	0.32	101,228.91 12,822.52
382,000.000 CIFI HOLDINGS GROUP CO LTD FHB8Z00N0	4.3500 0.5569	1,575,159.24 201,822.64	13,600.00 1,741.55	1,661,700.00 212,746.62	0.37	86,540.76 10,923.98
350,000.000 CHINA CINDA ASSET MANAGEMENT C FHBGY6SV2	2.8800 0.3687	1,066,537.72 136,687.49	0.00 0.00	1,008,000.00 129,053.73	0.22	-58,537.72 -7,633.76
79,300.000 TENCENT HOLDINGS LTD FHBMMV2K9	336.2000 43.0435	23,569,195.07 3,019,881.67	0.00 0.00	26,660,660.00 3,413,350.92	5.92	3,091,464.93 393,469.25
SUBTOTAL CHINA		85,785,479.94 10,992,321.27	97,081.07 12,401.04	92,919,765.00 11,896,470.86	20.62	7,134,285.06 904,149.59
HONG KONG						
31,500.000 CHINA MOBILE LTD FH6073552	79.1500 10.1335	2,694,105.67 345,500.16	0.00 0.00	2,493,225.00 319,206.35	0.55	-200,880.67 -26,293.81
238,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488	20.8000 2.6630	4,632,264.66 593,092.35	0.00 0.00	4,950,400.00 633,797.23	1.10	318,135.34 40,704.88

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
94,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	25.4000 3.2519	2,438,742.75 312,696.04	23,800.00 3,047.32	2,387,600.00 305,683.23	0.53	-51,142.75 -7,012.81
82,000.000 CHINA GAS HOLDINGS LTD FH6460791	23.4000 2.9959	1,599,654.15 204,771.80	0.00 0.00	1,918,800.00 245,663.00	0.43	319,145.85 40,891.20
63,500.000 KINGBOARD CHEMICAL HOLDINGS LT FH6491317	41.3500 5.2940	2,089,557.69 267,698.85	0.00 0.00	2,625,725.00 336,170.25	0.58	536,167.31 68,471.40
109,000.000 NINE DRAGONS PAPER HOLDINGS LT FHB0WC2B8	15.3600 1.9665	1,255,989.46 160,902.05	0.00 0.00	1,674,240.00 214,352.11	0.37	418,250.54 53,450.06
SUBTOTAL HONG KONG		14,710,314.38	23,800.00	16,049,990.00		1,339,675.62
		1,884,661.25	3,047.32	2,054,872.17	3.56	170,210.92
TOTAL EQUITY HONG KONG DOLLAR		100,495,794.32	120,881.07	108,969,755.00		8,473,960.68
		12,876,982.52	15,448.36	13,951,343.03	24.18	1,074,360.51
HUNGARIAN FORINT						
HUNGARY						
10,470.000 OTP BANK PLC EM7320150	9,895.0000 37.6549	98,122,512.29 367,741.93	0.00 0.00	103,600,650.00 394,246.68	0.68	5,478,137.71 26,504.75
24,728.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	3,000.0000 11.4163	70,005,354.00 261,374.75	0.00 0.00	74,184,000.00 282,303.21	0.49	4,178,646.00 20,928.46
SUBTOTAL HUNGARY		168,127,866.29	0.00	177,784,650.00		9,656,783.71
		629,116.68	0.00	676,549.89	1.17	47,433.21
TOTAL EQUITY HUNGARIAN FORINT		168,127,866.29	0.00	177,784,650.00		9,656,783.71
		629,116.68	0.00	676,549.89	1.17	47,433.21
INDONESIAN RUPIAH						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDONESIA						
106,300.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	20,300.0000 1.5072	1,921,323,146.00 144,203.23	0.00 0.00	2,157,890,000.00 160,212.54	0.28	236,566,854.00 16,009.31
1,372,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,825.0000 0.1355	2,175,277,141.00 163,164.75	0.00 0.00	2,504,630,000.00 185,956.25	0.32	329,352,859.00 22,791.50
1,159,600.000 TELEKOMUNIKASI INDONESIA PERSE FLBD4T6W5	4,680.0000 0.3475	5,296,364,100.00 397,188.61	0.00 0.00	5,426,928,000.00 402,922.27	0.70	130,563,900.00 5,733.66
SUBTOTAL INDONESIA		9,392,964,387.00 704,556.59	0.00 0.00	10,089,448,000.00 749,091.06	1.30	696,483,613.00 44,534.47
TOTAL EQUITY INDONESIAN RUPIAH		9,392,964,387.00 704,556.59	0.00 0.00	10,089,448,000.00 749,091.06	1.30	696,483,613.00 44,534.47
MALAYSIAN RINGGIT						
MALAYSIA						
392,600.000 CIMB GROUP HOLDINGS BHD FN6075745	6.3000 1.4920	2,456,081.76 576,666.28	0.00 0.00	2,473,380.00 585,761.99	1.02	17,298.24 9,095.71
62,700.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	8.5000 2.0130	527,834.48 122,742.71	0.00 0.00	532,950.00 126,216.70	0.22	5,115.52 3,473.99
288,000.000 MALAYAN BANKING BHD FN6556322	9.5300 2.2570	2,768,673.82 643,440.62	66,240.00 15,682.41	2,744,640.00 650,003.55	1.13	-24,033.82 6,562.93
83,700.000 TENAGA NASIONAL BHD FN6904613	14.3200 3.3914	1,198,258.90 283,752.24	0.00 0.00	1,198,584.00 283,856.48	0.49	325.10 104.24

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
158,100.000 AIRASIA BHD FNB03J9L3	3.4500 0.8171	500,139.00 116,275.07	13,584.00 3,215.73	545,445.00 129,175.84	0.22	45,306.00 12,900.77
325,900.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	7.2900 1.7265	2,368,629.09 549,999.15	0.00 0.00	2,375,811.00 562,655.06	0.98	7,181.91 12,655.91
SUBTOTAL MALAYSIA		9,819,617.05	79,824.00	9,870,810.00		51,192.95
		2,292,876.07	18,898.14	2,337,669.62	4.06	44,793.55
TOTAL EQUITY MALAYSIAN RINGGIT		9,819,617.05	79,824.00	9,870,810.00		51,192.95
		2,292,876.07	18,898.14	2,337,669.62	4.06	44,793.55
MEXICAN PESO						
MEXICO						
20,430.000 GRUMA SAB DE CV LM2392545	267.4300 14.7269	5,206,326.03 284,959.21	0.00 0.00	5,463,594.90 300,871.18	0.52	257,268.87 15,911.97
90,700.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	125.3700 6.9039	10,780,384.59 594,386.52	0.00 0.00	11,371,059.00 626,185.50	1.09	590,674.41 31,798.98
5,325.000 INDUSTRIAS PENOLES SAB DE CV LM2448206	453.4000 24.9680	2,412,225.70 133,268.59	0.00 0.00	2,414,355.00 132,954.56	0.23	2,129.30 -314.03
18,000.000 ARCA CONTINENTAL SAB DE CV LM2823887	124.3100 6.8455	2,327,105.17 128,596.33	0.00 0.00	2,237,580.00 123,219.85	0.21	-89,525.17 -5,376.48
SUBTOTAL MEXICO		20,726,041.49	0.00	21,486,588.90		760,547.41
		1,141,210.65	0.00	1,183,231.09	2.05	42,020.44
TOTAL EQUITY MEXICAN PESO		20,726,041.49	0.00	21,486,588.90		760,547.41
		1,141,210.65	0.00	1,183,231.09	2.05	42,020.44
NEW TAIWAN DOLLAR						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TAIWAN						
43,000.000 MERRY ELECTRONICS CO LTD FA6129748	191.0000 6.2986	9,282,807.00 306,695.55	0.00 0.00	8,213,000.00 270,841.58	0.47	-1,069,807.00 -35,853.97
110,000.000 QUANTA COMPUTER INC FA6141016	69.8000 2.3018	7,846,473.00 256,306.15	0.00 0.00	7,678,000.00 253,198.79	0.44	-168,473.00 -3,107.36
0.000 HIGHWEALTH CONSTRUCTION CORP FA6154076	0.0000 0.0000	0.00 0.00	398,514.60 13,138.05	0.00 0.00	0.00	0.00 0.00
54,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	282.5000 9.3161	18,986,476.57 626,448.58	304,000.00 10,016.27	15,255,000.00 503,066.88	0.87	-3,731,476.57 -123,381.70
197,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	22.7500 0.7502	5,116,240.00 169,972.49	0.00 0.00	4,481,750.00 147,795.48	0.26	-634,490.00 -22,177.01
395,700.000 HON HAI PRECISION INDUSTRY CO FA6438560	105.0000 3.4626	42,194,265.92 1,382,009.25	0.00 0.00	41,548,500.00 1,370,152.36	2.38	-645,765.92 -11,856.89
3,000.000 LARGAN PRECISION CO LTD FA6451662	5,330.0000 175.7684	16,409,668.00 541,762.53	0.00 0.00	15,990,000.00 527,305.11	0.91	-419,668.00 -14,457.42
971,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	19.0000 0.6266	18,619,578.00 614,803.14	0.00 0.00	18,449,000.00 608,395.99	1.06	-170,578.00 -6,407.15

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,932.000 FLEXIUM INTERCONNECT INC FA6683413	116.0000 3.8254	9,777,118.00 319,799.61	0.00 0.00	9,968,112.00 328,720.22	0.57	190,994.00 8,920.61
319,000.000 E INK HOLDINGS INC FA6744280	42.5000 1.4015	11,424,463.00 377,143.85	152,007.11 5,012.77	13,557,500.00 447,088.12	0.78	2,133,037.00 69,944.27
86,200.000 FOXCONN TECHNOLOGY CO LTD FA6801775	87.5000 2.8855	7,713,445.00 251,646.80	0.00 0.00	7,542,500.00 248,730.38	0.43	-170,945.00 -2,916.42
303,000.000 WINBOND ELECTRONICS CORP FA6966511	26.4000 0.8706	6,233,256.00 205,689.81	0.00 0.00	7,999,200.00 263,791.06	0.46	1,765,944.00 58,101.25
64,000.000 HIWIN TECHNOLOGIES CORP FAB1YMYT3	267.5000 8.8214	18,268,239.00 607,060.65	0.00 0.00	17,120,000.00 564,569.32	0.98	-1,148,239.00 -42,491.33
186,000.000 PEGATRON CORP FAB4PLX11	78.7000 2.5953	16,054,545.00 524,368.35	0.00 0.00	14,638,200.00 482,726.56	0.84	-1,416,345.00 -41,641.79
13,000.000 AIRTAC INTERNATIONAL GROUP FAB52J816	418.0000 13.7845	5,175,772.00 170,765.62	0.00 0.00	5,434,000.00 179,198.00	0.31	258,228.00 8,432.38
36,838.000 PHARMAENGINE INC FAB6THYG7	155.0000 5.1115	6,242,982.00 203,362.61	0.00 0.00	5,709,890.00 188,296.07	0.33	-533,092.00 -15,066.54
SUBTOTAL TAIWAN		199,345,328.49	854,521.71	193,584,652.00		-5,760,676.49
		6,557,834.99	28,167.09	6,383,875.92	11.09	-173,959.07
TOTAL EQUITY NEW TAIWAN DOLLAR		199,345,328.49	854,521.71	193,584,652.00		-5,760,676.49
		6,557,834.99	28,167.09	6,383,875.92	11.09	-173,959.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
POLISH ZLOTY						
POLAND						
8,780.000 KGHM POLSKA MIEDZ SA	117.4000	963,343.75	906.39	1,030,772.00		67,428.25
EG5263256	32.2178	259,476.37	248.73	282,872.16	0.49	23,395.79
SOUTH AFRICAN RAND						
SOUTH AFRICA						
83,614.000 FIRSTRAND LTD	52.0300	4,364,223.21	0.00	4,350,436.42		-13,786.79
KS6606997	3.8534	320,442.72	0.00	322,194.88	0.56	1,752.16
6,634.000 NASPERS LTD	2,920.0000	18,291,002.73	0.00	19,371,280.00		1,080,277.27
KS6622697	216.2562	1,345,584.78	0.00	1,434,643.95	2.49	89,059.17
33,267.000 SAPPI LTD	92.0600	2,798,518.94	0.00	3,062,560.02		264,041.08
KS6777004	6.8180	205,910.28	0.00	226,814.29	0.39	20,904.01
23,442.000 STANDARD BANK GROUP LTD	157.8100	3,669,791.56	0.00	3,699,382.02		29,590.46
KSB030GJ4	11.6875	270,171.45	0.00	273,977.56	0.48	3,806.11
41,221.000 SANLAM LTD	67.6600	2,783,902.02	0.00	2,789,012.86		5,110.84
KSB0L6751	5.0109	204,319.20	0.00	206,555.29	0.36	2,236.09
47,867.000 IMPALA PLATINUM HOLDINGS LTD	31.0000	1,948,743.16	0.00	1,483,877.00		-464,866.16
KSB1FFT78	2.2959	142,100.92	0.00	109,896.46	0.19	-32,204.46
11,014.000 MONDI LTD	361.4800	3,953,283.92	0.00	3,981,340.72		28,056.80
KSB41LJ59	26.7713	299,494.41	0.00	294,859.52	0.51	-4,634.89

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,098.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	139.0000 10.2944	4,693,255.55 344,119.25	0.00 0.00	4,461,622.00 330,429.33	0.57	-231,633.55 -13,689.92
1,616.643 NOVUS HOLDINGS LTD KSBWDPM02	6.5300 0.4836	9,699.86 731.24	0.00 0.00	10,556.68 781.83	0.00	856.82 50.59
SUBTOTAL SOUTH AFRICA		42,512,420.95	0.00	43,210,067.72		697,646.77
		3,132,874.25	0.00	3,200,153.11	5.55	67,278.86
TOTAL EQUITY SOUTH AFRICAN RAND		42,512,420.95	0.00	43,210,067.72		697,646.77
		3,132,874.25	0.00	3,200,153.11	5.55	67,278.86
SOUTH KOREAN WON						
SOUTH KOREA						
1,921.000 KT&G CORP FK6175079	105,500.0000 92.1116	217,410,565.06 190,540.70	0.00 0.00	202,665,500.00 176,946.44	0.31	-14,745,065.06 -13,594.26
1,236.000 SK TELECOM CO LTD FK6224877	255,000.0000 222.6395	322,533,465.00 283,542.35	0.00 0.00	315,180,000.00 275,182.40	0.48	-7,353,465.00 -8,359.95
3,022.000 DAELIM INDUSTRIAL CO LTD FK6249585	80,100.0000 69.9350	257,091,278.00 226,377.93	0.00 0.00	242,062,200.00 211,343.54	0.37	-15,029,078.00 -15,034.39
5,434.000 HYUNDAI DEVELOPMENT CO-ENGINEE FK6402424	35,700.0000 31.1695	206,295,592.00 180,720.01	0.00 0.00	193,993,800.00 169,375.21	0.29	-12,301,792.00 -11,344.80
396.000 LOTTE CHEMICAL CORP FK6440028	378,000.0000 330.0303	142,050,743.68 124,599.22	0.00 0.00	149,688,000.00 130,691.99	0.23	7,637,256.32 6,092.77

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,239.000 SK HYNIX INC FK6450266	82,900.0000 72.3797	1,223,597,610.00 1,069,557.57	0.00 0.00	1,512,013,100.00 1,320,132.59	2.29	288,415,490.00 250,575.02
18,451.000 INDUSTRIAL BANK OF KOREA FK6462972	14,400.0000 12.5726	259,080,513.00 226,962.61	0.00 0.00	265,694,400.00 231,976.72	0.40	6,613,887.00 5,014.11
5,571.000 KOREAN AIR LINES CO LTD FK6496764	30,800.0000 26.8914	198,197,055.00 173,640.55	0.00 0.00	171,586,800.00 149,811.75	0.26	-26,610,255.00 -23,828.80
6,103.000 LG ELECTRONICS INC FK6520738	82,400.0000 71.9431	466,802,294.00 410,224.27	0.00 0.00	502,887,200.00 439,068.80	0.76	36,084,906.00 28,844.53
1,450.000 SAMSUNG ELECTRONICS CO LTD FK6771729	2,564,000.0000 2,238.6181	3,238,770,563.04 2,839,066.39	0.00 0.00	3,717,800,000.00 3,245,996.31	5.63	479,029,436.96 406,929.92
12,336.000 LG DISPLAY CO LTD FKB01VZN1	30,550.0000 26.6731	369,732,680.00 325,113.73	0.00 0.00	376,864,800.00 329,039.15	0.57	7,132,120.00 3,925.42
18,556.000 HANA FINANCIAL GROUP INC FKB0RNR7	47,350.0000 41.3411	800,512,145.37 700,173.32	0.00 0.00	878,626,600.00 767,125.37	1.33	78,114,454.63 66,952.05
446.000 CJ CHEILJEDANG CORP FKB2492F6	354,500.0000 309.5125	163,755,247.00 143,492.03	0.00 0.00	158,107,000.00 138,042.59	0.24	-5,648,247.00 -5,449.44
20,725.000 KB FINANCIAL GROUP INC FKB3DF0Y1	56,100.0000 48.9807	1,089,432,086.25 952,358.28	0.00 0.00	1,162,672,500.00 1,015,124.71	1.76	73,240,413.75 62,766.43

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,928.000 HANKOOK TIRE CO LTD FKB7T5KQ2	60,200.0000 52.5604	235,805,716.00 205,699.51	0.00 0.00	236,465,600.00 206,457.17	0.36	659,884.00 757.66
13,693.000 WOORI BANK FKBSP5RP5	17,850.0000 15.5848	222,443,349.00 195,056.87	0.00 0.00	244,420,050.00 213,402.17	0.37	21,976,701.00 18,345.30
SUBTOTAL SOUTH KOREA		9,413,510,902.40	0.00	10,330,727,550.00		917,216,647.60
		8,247,125.34	0.00	9,019,716.91	15.65	772,591.57
TOTAL EQUITY SOUTH KOREAN WON		9,413,510,902.40	0.00	10,330,727,550.00		917,216,647.60
		8,247,125.34	0.00	9,019,716.91	15.65	772,591.57
THAILAND BAHT						
THAILAND						
187,300.000 GFPT PCL FB6365373	19.9000 0.5967	3,574,430.42 106,595.39	0.00 0.00	3,727,270.00 111,762.22	0.19	152,839.58 5,166.83
32,100.000 PTT PCL FB6420392	408.0000 12.2339	12,983,689.48 384,298.59	0.00 0.00	13,096,800.00 392,707.64	0.68	113,110.52 8,409.05
215,800.000 SUPALAI PCL FB6554679	23.2000 0.6957	4,514,442.61 134,191.68	0.00 0.00	5,006,560.00 150,121.74	0.26	492,117.39 15,930.06
33,600.000 KASIKORNBANK PCL FB6888796	214.0000 6.4168	6,806,335.24 202,159.82	0.00 0.00	7,190,400.00 215,604.19	0.37	384,064.76 13,444.37
118,500.000 PTT GLOBAL CHEMICAL PCL FBB736PF7	77.0000 2.3088	8,444,924.89 251,065.78	0.00 0.00	9,124,500.00 273,598.20	0.47	679,575.11 22,532.42

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,650.000 SUPALAI PUBLIC CO WTS	19.2000	638,636.30	0.00	742,080.00		103,443.70
FBBF4R812 20-OCT-2018 (LOCAL)	0.5757	18,896.00	0.00	22,251.27	0.04	3,355.27
SUBTOTAL THAILAND		36,962,458.94	0.00	38,887,610.00		1,925,151.06
		1,097,207.26	0.00	1,166,045.26	2.01	68,838.00
TOTAL EQUITY THAILAND BAHT		36,962,458.94	0.00	38,887,610.00		1,925,151.06
		1,097,207.26	0.00	1,166,045.26	2.01	68,838.00
TURKISH LIRA						
TURKEY						
16,127.000 ARCELIK AS	22.7200	383,681.34	0.00	366,405.44		-17,275.90
ETB03MP10	6.3890	106,057.90	0.00	103,035.75	0.18	-3,022.15
58,366.000 TURKIYE GARANTI BANKASI AS	9.6800	603,986.13	0.00	564,982.88		-39,003.25
ETB03MYP7	2.7221	169,858.01	0.00	158,877.11	0.28	-10,980.90
102,433.000 TEKFEN HOLDING AS	11.7100	1,121,755.44	0.00	1,199,490.43		77,734.99
ETB29D249	3.2929	312,568.34	0.00	337,305.03	0.59	24,736.69
SUBTOTAL TURKEY		2,109,422.91	0.00	2,130,878.75		21,455.84
		588,484.25	0.00	599,217.89	1.05	10,733.64
TOTAL EQUITY TURKISH LIRA		2,109,422.91	0.00	2,130,878.75		21,455.84
		588,484.25	0.00	599,217.89	1.05	10,733.64
U.S. DOLLAR						
BERMUDA						
1,900.000 CREDICORP LTD	205.0200	367,132.47	0.00	389,538.00		22,405.53
G2519Y108	205.0200	367,132.47	0.00	389,538.00	0.68	22,405.53
BRAZIL						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,890.000 BANCO BRADESCO SA 059460303 ADR	11.0700 11.0700	167,092.24 167,092.24	72.52 72.52	186,972.30 186,972.30	 0.32	19,880.06 19,880.06
24,520.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	13.7000 13.7000	295,489.15 295,489.15	82.59 82.59	335,924.00 335,924.00	 0.58	40,434.85 40,434.85
58,300.000 VALE SA 91912E105 ADR	10.0700 10.0700	539,894.41 539,894.41	0.00 0.00	587,081.00 587,081.00	 1.02	47,186.59 47,186.59
SUBTOTAL BRAZIL		1,002,475.80	155.11	1,109,977.30		107,501.50
		1,002,475.80	155.11	1,109,977.30	1.92	107,501.50
CAYMAN ISLANDS						
13,500.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	172.7100 172.7100	1,990,242.99 1,990,242.99	0.00 0.00	2,331,585.00 2,331,585.00	 4.04	341,342.01 341,342.01
13,000.000 JD.COM INC 47215P106 ADR	38.2000 38.2000	568,212.22 568,212.22	0.00 0.00	496,600.00 496,600.00	 0.86	-71,612.22 -71,612.22
8,000.000 MOMO INC 60879B107 ADR	31.3400 31.3400	295,684.20 295,684.20	0.00 0.00	250,720.00 250,720.00	 0.43	-44,964.20 -44,964.20
1,844.000 NETEASE INC 64110W102 ADR	263.8100 263.8100	540,011.94 540,011.94	0.00 0.00	486,465.64 486,465.64	 0.84	-53,546.30 -53,546.30
SUBTOTAL CAYMAN ISLANDS		3,394,151.35	0.00	3,565,370.64		171,219.29
		3,394,151.35	0.00	3,565,370.64	6.17	171,219.29
CHILE						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,400.000 ENEL AMERICAS SA 29274F104 ADR	10.2200 10.2200	196,629.29 196,629.29	0.00 0.00	208,488.00 208,488.00	0.36	11,858.71 11,858.71
20,445.000 ENEL CHILE SA 29278D105 ADR	6.0000 6.0000	116,254.19 116,254.19	0.00 0.00	122,670.00 122,670.00	0.21	6,415.81 6,415.81
SUBTOTAL CHILE		312,883.48	0.00	331,158.00	0.57	18,274.52
		312,883.48	0.00	331,158.00		18,274.52
CHINA						
5,600.000 CHINA PETROLEUM & CHEMICAL COR 16941R108 ADR	75.7600 75.7600	421,217.16 421,217.16	6,045.80 6,045.80	424,256.00 424,256.00	0.74	3,038.84 3,038.84
INDIA						
8,700.000 HDFC BANK LTD 40415F101 ADR	96.3700 96.3700	790,850.09 790,850.09	0.00 0.00	838,419.00 838,419.00	1.45	47,568.91 47,568.91
58,850.000 ICICI BANK LTD 45104G104 ADR	8.5600 8.5600	514,213.84 514,213.84	0.00 0.00	503,756.00 503,756.00	0.87	-10,457.84 -10,457.84
11,300.000 INFOSYS LTD 456788108 ADR	14.5900 14.5900	174,763.33 174,763.33	0.00 0.00	164,867.00 164,867.00	0.29	-9,896.33 -9,896.33
26,200.000 TATA MOTORS LTD 876568502 ADR	31.2700 31.2700	881,577.95 881,577.95	0.00 0.00	819,274.00 819,274.00	1.42	-62,303.95 -62,303.95
25,800.000 VEDANTA LTD 92242Y100 ADR	19.3600 19.3600	487,999.32 487,999.32	0.00 0.00	499,488.00 499,488.00	0.87	11,488.68 11,488.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,557.000 STATE BANK OF INDIA NAB0337P0 GDR	38.8625 38.8625	230,117.05 230,117.05	0.00 0.00	215,958.91 215,958.91	 0.37	-14,158.14 -14,158.14
SUBTOTAL INDIA		3,079,521.58	0.00	3,041,762.91		-37,758.67
		3,079,521.58	0.00	3,041,762.91	5.27	-37,758.67
MEXICO						
40,300.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	17.7500 17.7500	708,464.40 708,464.40	0.00 0.00	715,325.00 715,325.00	 1.24	6,860.60 6,860.60
3,700.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	95.5300 95.5300	356,990.41 356,990.41	0.00 0.00	353,461.00 353,461.00	 0.61	-3,529.41 -3,529.41
SUBTOTAL MEXICO		1,065,454.81	0.00	1,068,786.00		3,331.19
		1,065,454.81	0.00	1,068,786.00	1.85	3,331.19
PERU						
11,700.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	12.7900 12.7900	156,192.09 156,192.09	0.00 0.00	149,643.00 149,643.00	 0.26	-6,549.09 -6,549.09
RUSSIA						
91,042.000 GAZPROM PJSC NA2016627 ADR	4.1900 4.1900	383,564.83 383,564.83	0.00 0.00	381,465.98 381,465.98	 0.66	-2,098.85 -2,098.85
SOUTH KOREA						
5,600.000 POSCO 693483109 ADR	69.4000 69.4000	373,305.22 373,305.22	0.00 0.00	388,640.00 388,640.00	 0.67	15,334.78 15,334.78
TAIWAN						



Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,400.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	37.5500 37.5500	1,410,073.85 1,410,073.85	0.00 0.00	1,517,020.00 1,517,020.00	 2.63	106,946.15 106,946.15
TOTAL EQUITY U.S. DOLLAR		<u>11,965,972.64</u>	<u>6,200.91</u>	<u>12,367,617.83</u>		<u>401,645.19</u>
		<u>11,965,972.64</u>	<u>6,200.91</u>	<u>12,367,617.83</u>	<u>21.42</u>	<u>401,645.19</u>
TOTAL EQUITY		<u>52,412,364.54</u>	<u>70,634.29</u>	<u>55,148,990.24</u>	<u>95.63</u>	<u>2,736,625.70</u>
TOTAL ASSETS - BASE:		<u>54,857,246.97</u>	<u>72,686.60</u>	<u>57,647,478.43</u>	<u>99.96</u>	<u>2,790,231.46</u>
NET ASSETS - BASE:				<u>57,720,165.03</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
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		7,242.29	0.00	7,242.29		0.00
		7,242.29	0.00	7,242.29	0.01	0.00
PAYABLE FOR TRUSTEE FEES		-5,081.80	0.00	-5,081.80		0.00
		-5,081.80	0.00	-5,081.80	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-4,011.10	0.00	-4,011.10		0.00
		-4,011.10	0.00	-4,011.10	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,281.73	0.00	-6,281.73		0.00
		-6,281.73	0.00	-6,281.73	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-279,833.50	0.00	-279,833.50		0.00
		-279,833.50	0.00	-279,833.50	-0.46	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-15,245.43	0.00	-15,245.43		0.00
		-15,245.43	0.00	-15,245.43	-0.02	0.00
1,617,104.980 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,617,104.98	683.87	1,617,104.98		0.00
996229704 FD 62	100.0000	1,617,104.98	683.87	1,617,104.98	2.64	0.00
SUBTOTAL UNITED STATES		1,313,893.71	683.87	1,313,893.71		0.00
		1,313,893.71	683.87	1,313,893.71	2.14	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,313,893.71	683.87	1,313,893.71		0.00
		1,313,893.71	683.87	1,313,893.71	2.14	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,313,893.71	683.87	1,313,893.71	2.14	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	104.6248 104.6248	199,648.54 199,648.54	2,799.78 2,799.78	209,249.68 209,249.68		9,601.14 9,601.14
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	104.0300 104.0300	19,851.64 19,851.64	135.30 135.30	20,805.99 20,805.99		954.35 954.35
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	100.7140 100.7140	54,977.51 54,977.51	145.08 145.08	55,392.72 55,392.72		415.21 415.21
SUBTOTAL AUSTRALIA		274,477.69	3,080.16	285,448.39		10,970.70
		274,477.69	3,080.16	285,448.39	0.46	10,970.70
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	109.2500 109.2500	90,793.68 90,793.68	638.77 638.77	98,325.00 98,325.00		7,531.32 7,531.32
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	107.7500 107.7500	96,012.82 96,012.82	1,979.01 1,979.01	102,362.50 102,362.50		6,349.68 6,349.68
SUBTOTAL BERMUDA		186,806.50	2,617.78	200,687.50		13,881.00
		186,806.50	2,617.78	200,687.50	0.33	13,881.00
CANADA						
20,826.740 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	106.3140 106.3140	20,826.74 20,826.74	325.89 325.89	22,141.74 22,141.74		1,315.00 1,315.00

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,359.837 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	102.2500 102.2500	27,359.84 27,359.84	43.84 43.84	27,975.43 27,975.43	0.05	615.59 615.59
50,000.000 BOMBARDIER INC 144A 097751AY7 5.750% 03/15/2022 DD 03/08/12	96.7500 96.7500	50,000.00 50,000.00	127.84 127.84	48,375.00 48,375.00	0.08	-1,625.00 -1,625.00
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	112.9126 112.9126	29,869.81 29,869.81	64.00 64.00	33,873.79 33,873.79	0.06	4,003.98 4,003.98
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	111.1000 111.1000	81,455.49 81,455.49	224.80 224.80	94,435.00 94,435.00	0.15	12,979.51 12,979.51
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	107.0690 107.0690	104,805.95 104,805.95	879.48 879.48	112,422.43 112,422.43	0.18	7,616.48 7,616.48
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	101.2790 101.2790	75,036.37 75,036.37	1,279.33 1,279.33	75,959.25 75,959.25	0.12	922.88 922.88
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	107.9910 107.9910	49,956.57 49,956.57	938.15 938.15	53,995.50 53,995.50	0.09	4,038.93 4,038.93
SUBTOTAL CANADA		439,310.77	3,883.33	469,178.14	0.77	29,867.37
		439,310.77	3,883.33	469,178.14		29,867.37
CAYMAN ISLANDS						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	101.7490 101.7490	10,000.00 10,000.00	142.19 142.19	10,174.90 10,174.90	0.02	174.90 174.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	94.2918 94.2918	74,826.44 74,826.44	1,219.06 1,219.06	70,718.87 70,718.87		-4,107.57 -4,107.57
90,000.000 VALE OVERSEAS LTD 91911TAM5 4.375% 01/11/2022 DD 01/11/12	104.2000 104.2000	90,243.86 90,243.86	878.36 878.36	93,780.00 93,780.00	0.12 0.15	3,536.14 3,536.14
SUBTOTAL CAYMAN ISLANDS		175,070.30	2,239.61	174,673.77		-396.53
		175,070.30	2,239.61	174,673.77	0.29	-396.53
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	99.6340 99.6340	226,000.61 226,000.61	1,389.51 1,389.51	229,158.20 229,158.20	0.37	3,157.59 3,157.59
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	95.9500 95.9500	194,264.25 194,264.25	425.00 425.00	191,900.00 191,900.00	0.31	-2,364.25 -2,364.25
SUBTOTAL CHILE		420,264.86	1,814.51	421,058.20		793.34
		420,264.86	1,814.51	421,058.20	0.68	793.34
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	100.7132 100.7132	49,874.83 49,874.83	716.64 716.64	50,356.60 50,356.60	0.08	481.77 481.77
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	106.7552 106.7552	50,001.70 50,001.70	97.41 97.41	53,377.58 53,377.58	0.09	3,375.88 3,375.88
GERMANY						

Shares/Par Security ID Description Link Ref	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 DEUTSCHE BANK AG 25152R2Y8 4.100% 01/13/2026 DD 01/13/16	102.8717 102.8717	189,751.29 189,751.29	1,696.20 1,696.20	195,456.23 195,456.23	 0.32	5,704.94 5,704.94
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	108.9021 108.9021	107,166.89 107,166.89	2,164.08 2,164.08	108,902.10 108,902.10	 0.18	1,735.21 1,735.21
IRELAND						
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	105.3176 105.3176	25,180.60 25,180.60	128.46 128.46	26,329.39 26,329.39	 0.04	1,148.79 1,148.79
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	109.8888 109.8888	36,544.90 36,544.90	89.44 89.44	38,461.09 38,461.09	 0.06	1,916.19 1,916.19
SUBTOTAL IRELAND		61,725.50	217.90	64,790.48		3,064.98
		61,725.50	217.90	64,790.48	0.10	3,064.98
LUXEMBOURG						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	103.8509 103.8509	24,928.43 24,928.43	42.24 42.24	25,962.73 25,962.73	 0.04	1,034.30 1,034.30
MEXICO						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	99.8300 99.8300	164,812.07 164,812.07	1,545.80 1,545.80	179,694.00 179,694.00	 0.29	14,881.93 14,881.93
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	105.5000 105.5000	41,052.80 41,052.80	387.18 387.18	42,200.00 42,200.00	 0.07	1,147.20 1,147.20

Shares/Par Security ID Description Link Ref	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	98.8500 98.8500	49,560.98 49,560.98	799.92 799.92	49,425.00 49,425.00	0.08	-135.98 -135.98
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	110.1250 110.1250	96,033.32 96,033.32	2,225.88 2,225.88	104,618.75 104,618.75	0.17	8,585.43 8,585.43
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	92.1696 92.1696	75,127.78 75,127.78	1,261.48 1,261.48	73,735.72 73,735.72	0.12	-1,392.06 -1,392.06
SUBTOTAL NETHERLANDS		261,774.88	4,674.46	269,979.47		8,204.59
		261,774.88	4,674.46	269,979.47	0.44	8,204.59
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU 87938WAP8 5.462% 02/16/2021 DD 02/16/11	109.6078 109.6078	68,162.98 68,162.98	483.08 483.08	76,725.49 76,725.49	0.13	8,562.51 8,562.51
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	108.7045 108.7045	59,878.89 59,878.89	1,371.16 1,371.16	59,787.49 59,787.49	0.10	-91.40 -91.40
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	122.1635 122.1635	29,907.21 29,907.21	148.75 148.75	30,540.87 30,540.87	0.05	633.66 633.66
SUBTOTAL UNITED KINGDOM		89,786.10	1,519.91	90,328.36		542.26
		89,786.10	1,519.91	90,328.36	0.15	542.26
UNITED STATES						
105,000.000 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	100.0610 100.0610	104,987.64 104,987.64	89.12 89.12	105,064.09 105,064.09	0.17	76.45 76.45

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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	109.0587 109.0587	94,783.70 94,783.70	692.61 692.61	103,605.78 103,605.78	0.17	8,822.08 8,822.08
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	104.1668 104.1668	89,261.43 89,261.43	143.52 143.52	88,541.82 88,541.82	0.14	-719.61 -719.61
105,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	103.1153 103.1153	104,560.55 104,560.55	1,209.60 1,209.60	108,271.11 108,271.11	0.18	3,710.56 3,710.56
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	102.5224 102.5224	24,937.21 24,937.21	344.55 344.55	25,630.60 25,630.60	0.04	693.39 693.39
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	100.4886 100.4886	44,943.43 44,943.43	44.00 44.00	45,219.86 45,219.86	0.07	276.43 276.43
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	104.3543 104.3543	34,885.47 34,885.47	463.91 463.91	36,524.01 36,524.01	0.06	1,638.54 1,638.54
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	106.4100 106.4100	20,000.00 20,000.00	513.18 513.18	21,282.00 21,282.00	0.03	1,282.00 1,282.00
66,589.260 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	105.0000 105.0000	66,589.26 66,589.26	579.72 579.72	69,918.72 69,918.72	0.11	3,329.46 3,329.46
190,000.000 AMERICAN AIRLINES 2017-2B CLAS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	100.0000 100.0000	190,000.00 190,000.00	0.00 0.00	190,000.00 190,000.00	0.31	0.00 0.00

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 AMERICAN AIRLINES 2017-1B CLAS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	104.6200 104.6200	157,556.16 157,556.16	989.84 989.84	162,161.00 162,161.00	 0.26	4,604.84 4,604.84
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	109.9193 109.9193	33,732.15 33,732.15	890.90 890.90	32,975.78 32,975.78	 0.05	-756.37 -756.37
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	112.1949 112.1949	77,189.51 77,189.51	1,844.10 1,844.10	84,146.18 84,146.18	 0.14	6,956.67 6,956.67
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	103.6638 103.6638	49,955.43 49,955.43	662.90 662.90	51,831.90 51,831.90	 0.08	1,876.47 1,876.47
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	106.8268 106.8268	69,744.51 69,744.51	1,291.57 1,291.57	74,778.79 74,778.79	 0.12	5,034.28 5,034.28
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	103.4512 103.4512	149,786.40 149,786.40	912.62 912.62	155,176.86 155,176.86	 0.25	5,390.46 5,390.46
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	104.2500 104.2500	15,000.00 15,000.00	281.14 281.14	15,637.50 15,637.50	 0.03	637.50 637.50
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	102.0391 102.0391	84,540.54 84,540.54	1,699.62 1,699.62	86,733.22 86,733.22	 0.14	2,192.68 2,192.68
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	108.9636 108.9636	86,986.25 86,986.25	1,062.34 1,062.34	92,619.03 92,619.03	 0.15	5,632.78 5,632.78

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 ATHENE GLOBAL FUNDING 144A 04685A2A8 2.875% 10/23/2018 DD 10/23/15	100.9484 100.9484	184,953.80 184,953.80	2,334.26 2,334.26	186,754.63 186,754.63	0.30	1,800.83 1,800.83
25,000.000 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	103.5660 103.5660	24,980.22 24,980.22	37.44 37.44	25,891.51 25,891.51	0.04	911.29 911.29
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	103.4791 103.4791	99,515.72 99,515.72	774.05 774.05	103,479.11 103,479.11	0.17	3,963.39 3,963.39
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.1427 100.1427	74,996.64 74,996.64	565.86 565.86	75,107.03 75,107.03	0.12	110.39 110.39
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	105.7235 105.7235	94,905.54 94,905.54	328.72 328.72	100,437.34 100,437.34	0.16	5,531.80 5,531.80
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	104.4700 104.4700	51,445.61 51,445.61	154.50 154.50	52,235.02 52,235.02	0.09	789.41 789.41
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	104.6852 104.6852	75,607.24 75,607.24	434.08 434.08	78,513.93 78,513.93	0.13	2,906.69 2,906.69
245,000.000 BANK 2017-BNK5 BNK5 A5 06541WAX0 3.390% 06/15/2060 DD 06/01/17	102.0415 102.0415	252,311.38 252,311.38	692.10 692.10	250,001.55 250,001.55	0.41	-2,309.83 -2,309.83
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	142.4770 142.4770	470,025.05 470,025.05	10,895.64 10,895.64	448,802.55 448,802.55	0.73	-21,222.50 -21,222.50

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	106.6534 106.6534	51,450.92 51,450.92	1,037.65 1,037.65	53,326.68 53,326.68	0.09	1,875.76 1,875.76
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	107.3266 107.3266	61,654.31 61,654.31	861.30 861.30	64,395.98 64,395.98	0.11	2,741.67 2,741.67
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	103.8457 103.8457	49,869.90 49,869.90	419.58 419.58	51,922.83 51,922.83	0.08	2,052.93 2,052.93
50,000.000 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	108.3786 108.3786	52,745.40 52,745.40	427.30 427.30	54,189.30 54,189.30	0.09	1,443.90 1,443.90
90,000.000 BLUE CUBE SPINCO INC 095370AB8 9.750% 10/15/2023 DD 04/15/16	121.5000 121.5000	90,000.00 90,000.00	4,045.99 4,045.99	109,350.00 109,350.00	0.18	19,350.00 19,350.00
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	99.7982 99.7982	95,515.02 95,515.02	562.57 562.57	99,798.20 99,798.20	0.16	4,283.18 4,283.18
150,000.000 BRIGHTHOUSE FINANCIAL INC 144A 10922NAA1 3.700% 06/22/2027 DD 06/22/17	98.1875 98.1875	149,878.53 149,878.53	1,526.42 1,526.42	147,281.32 147,281.32	0.24	-2,597.21 -2,597.21
85,094.220 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	107.2400 107.2400	85,094.22 85,094.22	120.23 120.23	91,255.04 91,255.04	0.15	6,160.82 6,160.82
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	103.0306 103.0306	39,775.33 39,775.33	200.19 200.19	41,212.23 41,212.23	0.07	1,436.90 1,436.90

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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	104.6897 104.6897	24,984.23 24,984.23	82.20 82.20	26,172.42 26,172.42	0.04	1,188.19 1,188.19
160,000.000 BROOKFIELD FINANCE LLC 11271RAA7 4.000% 04/01/2024 DD 03/10/17	103.5766 103.5766	159,620.00 159,620.00	3,578.20 3,578.20	165,722.64 165,722.64	0.27	6,102.64 6,102.64
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	102.9287 102.9287	99,944.19 99,944.19	1,241.90 1,241.90	102,928.71 102,928.71	0.17	2,984.52 2,984.52
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	107.4220 107.4220	59,846.75 59,846.75	192.60 192.60	64,453.20 64,453.20	0.11	4,606.45 4,606.45
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	101.1883 101.1883	187,438.10 187,438.10	3,328.58 3,328.58	192,257.74 192,257.74	0.31	4,819.64 4,819.64
220,000.000 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.9221 99.9221	219,989.20 219,989.20	337.20 337.20	219,828.64 219,828.64	0.36	-160.56 -160.56
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	97.3095 97.3095	308,805.65 308,805.65	681.00 681.00	291,928.50 291,928.50	0.48	-16,877.15 -16,877.15
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	104.1567 104.1567	329,404.03 329,404.03	968.40 968.40	333,301.38 333,301.38	0.54	3,897.35 3,897.35
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	104.8330 104.8330	180,096.41 180,096.41	563.70 563.70	183,457.73 183,457.73	0.30	3,361.32 3,361.32

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
151,865.530 CGGS COMMERCIAL RNDA AFX 144A 12532LAA3 2.757% 02/10/2033 DD 03/01/16	100.1682 100.1682	151,864.42 151,864.42	348.90 348.90	152,120.95 152,120.95	0.25	256.53 256.53
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	100.1475 100.1475	89,990.74 89,990.74	74.08 74.08	90,132.77 90,132.77	0.15	142.03 142.03
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	100.1359 100.1359	59,998.81 59,998.81	50.40 50.40	60,081.53 60,081.53	0.10	82.72 82.72
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	104.2292 104.2292	267,583.16 267,583.16	800.70 800.70	270,995.84 270,995.84	0.44	3,412.68 3,412.68
150,000.000 COMMERCIAL MORTGAGE PA CR28 A4 12593YBE2 3.762% 02/10/2049 DD 02/01/16	104.8160 104.8160	154,373.25 154,373.25	470.40 470.40	157,223.96 157,223.96	0.26	2,850.71 2,850.71
330,000.000 CSAIL 2017-C8 COMMERCIAL C8 A4 12595BAD3 3.392% 06/15/2050 DD 06/01/17	102.4746 102.4746	339,857.01 339,857.01	932.70 932.70	338,166.05 338,166.05	0.55	-1,690.96 -1,690.96
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	98.9640 98.9640	299,986.61 299,986.61	440.10 440.10	296,892.06 296,892.06	0.48	-3,094.55 -3,094.55
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	104.3013 104.3013	119,019.08 119,019.08	925.10 925.10	125,161.52 125,161.52	0.20	6,142.44 6,142.44
105,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	100.4410 100.4410	105,000.00 105,000.00	736.44 736.44	105,463.05 105,463.05	0.17	463.05 463.05

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09	146.9980 146.9980	265,325.03 265,325.03	6,934.74 6,934.74	279,296.20 279,296.20	0.46	13,971.17 13,971.17
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	100.9490 100.9490	100,000.00 100,000.00	1,012.60 1,012.60	100,949.00 100,949.00	0.16	949.00 949.00
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	108.0503 108.0503	53,452.06 53,452.06	504.24 504.24	54,025.17 54,025.17	0.09	573.11 573.11
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	100.3624 100.3624	174,992.09 174,992.09	161.76 161.76	175,634.13 175,634.13	0.29	642.04 642.04
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	100.0411 100.0411	49,986.80 49,986.80	40.00 40.00	50,020.56 50,020.56	0.08	33.76 33.76
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	100.1250 100.1250	149,983.59 149,983.59	121.92 121.92	150,187.47 150,187.47	0.25	203.88 203.88
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	104.3590 104.3590	50,789.38 50,789.38	552.12 552.12	52,179.51 52,179.51	0.09	1,390.13 1,390.13
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	104.0881 104.0881	34,935.19 34,935.19	244.85 244.85	36,430.83 36,430.83	0.06	1,495.64 1,495.64
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	104.6528 104.6528	70,198.83 70,198.83	1,241.80 1,241.80	73,256.97 73,256.97	0.12	3,058.14 3,058.14

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	99.6700 99.6700	60,460.56 60,460.56	154.72 154.72	59,802.00 59,802.00	0.10	-658.56 -658.56
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	112.2363 112.2363	63,164.53 63,164.53	165.06 165.06	67,341.78 67,341.78	0.11	4,177.25 4,177.25
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	100.8611 100.8611	49,964.73 49,964.73	612.81 612.81	50,430.55 50,430.55	0.08	465.82 465.82
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	104.6793 104.6793	184,835.49 184,835.49	2,607.36 2,607.36	193,656.79 193,656.79	0.32	8,821.30 8,821.30
54,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	101.2500 101.2500	55,093.49 55,093.49	472.32 472.32	54,675.00 54,675.00	0.09	-418.49 -418.49
130,558.490 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	99.5979 99.5979	130,524.09 130,524.09	59.40 59.40	130,033.48 130,033.48	0.21	-490.61 -490.61
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	100.7290 100.7290	50,000.00 50,000.00	881.97 881.97	50,364.49 50,364.49	0.08	364.49 364.49
50,000.000 CONOCOPHILLIPS CO 20826FAQ9 4.950% 03/15/2026 DD 03/08/16	112.7222 112.7222	49,981.91 49,981.91	110.08 110.08	56,361.11 56,361.11	0.09	6,379.20 6,379.20
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	98.4394 98.4394	62,778.65 62,778.65	484.53 484.53	63,985.61 63,985.61	0.10	1,206.96 1,206.96

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	106.4953 106.4953	140,693.96 140,693.96	472.50 472.50	133,119.08 133,119.08	 0.22	-7,574.88 -7,574.88
240,000.000 DBJPM 17-C6 MORTGAGE TRU C6 A5 23312JAF0 3.328% 06/10/2050 DD 06/01/17	101.6594 101.6594	247,161.34 247,161.34	665.70 665.70	243,982.44 243,982.44	 0.40	-3,178.90 -3,178.90
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	101.7316 101.7316	340,164.26 340,164.26	860.10 860.10	320,454.57 320,454.57	 0.52	-19,709.69 -19,709.69
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	134.8660 134.8660	456,788.90 456,788.90	6,299.00 6,299.00	424,827.90 424,827.90	 0.69	-31,961.00 -31,961.00
118,648.170 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	115.2400 115.2400	135,349.69 135,349.69	1,153.12 1,153.12	136,730.15 136,730.15	 0.22	1,380.46 1,380.46
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	103.2648 103.2648	75,000.00 75,000.00	1,191.57 1,191.57	77,448.62 77,448.62	 0.13	2,448.62 2,448.62
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	104.8125 104.8125	75,000.00 75,000.00	1,669.76 1,669.76	78,609.38 78,609.38	 0.13	3,609.38 3,609.38
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	104.1250 104.1250	55,092.18 55,092.18	1,689.90 1,689.90	57,268.75 57,268.75	 0.09	2,176.57 2,176.57
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	101.6525 101.6525	93,948.71 93,948.71	633.62 633.62	96,569.89 96,569.89	 0.16	2,621.18 2,621.18

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	101.2170 101.2170	200,000.00 200,000.00	1,406.96 1,406.96	202,434.00 202,434.00	0.33	2,434.00 2,434.00
70,000.000 ENERGY TRANSFER LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	106.0650 106.0650	73,593.32 73,593.32	571.72 571.72	74,245.51 74,245.51	0.12	652.19 652.19
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	112.6250 112.6250	101,238.73 101,238.73	3,284.99 3,284.99	106,993.75 106,993.75	0.17	5,755.02 5,755.02
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	115.1492 115.1492	44,372.75 44,372.75	900.33 900.33	46,059.67 46,059.67	0.08	1,686.92 1,686.92
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	105.8609 105.8609	50,725.83 50,725.83	261.38 261.38	52,930.43 52,930.43	0.09	2,204.60 2,204.60
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	103.6408 103.6408	44,881.54 44,881.54	217.88 217.88	46,638.36 46,638.36	0.08	1,756.82 1,756.82
300,000.000 CITIGROUP COMMERCIAL MOR P4 A4 29429EAD3 2.902% 07/10/2049 DD 07/01/16	98.8124 98.8124	312,715.79 312,715.79	725.40 725.40	296,437.11 296,437.11	0.48	-16,278.68 -16,278.68
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	99.4983 99.4983	65,117.79 65,117.79	631.90 631.90	64,673.88 64,673.88	0.11	-443.91 -443.91
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	104.8500 104.8500	40,000.00 40,000.00	537.46 537.46	41,940.00 41,940.00	0.07	1,940.00 1,940.00

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,174.250 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	101.2893 101.2893	45,174.25 45,174.25	163.82 163.82	45,756.68 45,756.68	 0.07	582.43 582.43
2,630.450 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	100.5812 100.5812	2,696.96 2,696.96	12.00 12.00	2,645.74 2,645.74	 0.00	-51.22 -51.22
3,115.400 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	102.2375 102.2375	3,189.92 3,189.92	11.70 11.70	3,185.11 3,185.11	 0.01	-4.81 -4.81
188,772.900 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	100.9158 100.9158	193,450.29 193,450.29	471.90 471.90	190,501.63 190,501.63	 0.31	-2,948.66 -2,948.66
65,248.060 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	107.5495 107.5495	69,606.48 69,606.48	244.73 244.73	70,173.93 70,173.93	 0.11	567.45 567.45
743,650.540 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	105.3243 105.3243	784,801.70 784,801.70	2,478.90 2,478.90	783,244.97 783,244.97	 1.28	-1,556.73 -1,556.73
81,147.196 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	100.9468 100.9468	84,237.92 84,237.92	202.80 202.80	81,915.51 81,915.51	 0.13	-2,322.41 -2,322.41
120,299.460 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	105.3243 105.3243	127,666.17 127,666.17	401.03 401.03	126,704.60 126,704.60	 0.21	-961.57 -961.57
383,055.546 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	103.2190 103.2190	397,116.84 397,116.84	1,117.20 1,117.20	395,385.94 395,385.94	 0.65	-1,730.90 -1,730.90

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,311,784.335 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	100.4671 100.4671	2,396,344.93 2,396,344.93	5,779.50 5,779.50	2,322,582.26 2,322,582.26	 3.79	-73,762.67 -73,762.67
265,578.760 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	100.4322 100.4322	262,004.08 262,004.08	663.97 663.97	266,726.65 266,726.65	 0.44	4,722.57 4,722.57
87,318.209 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	105.7173 105.7173	93,607.55 93,607.55	291.00 291.00	92,310.45 92,310.45	 0.15	-1,297.10 -1,297.10
195,107.332 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	100.9617 100.9617	196,781.47 196,781.47	487.80 487.80	196,983.68 196,983.68	 0.32	202.21 202.21
121,835.359 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	103.6529 103.6529	125,798.57 125,798.57	355.43 355.43	126,285.84 126,285.84	 0.21	487.27 487.27
152,885.319 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	103.6471 103.6471	158,406.08 158,406.08	445.87 445.87	158,461.24 158,461.24	 0.26	55.16 55.16
502,525.240 FHLMC POOL #Q4-0637 3132WDV76 3.500% 05/01/2046 DD 05/01/16	103.2658 103.2658	518,192.52 518,192.52	1,465.73 1,465.73	518,936.76 518,936.76	 0.85	744.24 744.24
5,760.007 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	113.8100 113.8100	6,358.79 6,358.79	28.80 28.80	6,555.46 6,555.46	 0.01	196.67 196.67
219,952.900 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	99.5738 99.5738	219,952.90 219,952.90	531.30 531.30	219,015.35 219,015.35	 0.36	-937.55 -937.55

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
8,626.480	FNMA POOL #0252438	113.5269	9,498.24	43.20	9,793.38		295.14
	31371HLT3 6.000% 05/01/2029 DD 04/01/99	113.5269	9,498.24	43.20	9,793.38	0.02	295.14
4,484.010	FNMA POOL #0254549	113.9718	4,954.87	22.50	5,110.51		155.64
	31371KWJ6 6.000% 12/01/2032 DD 11/01/02	113.9718	4,954.87	22.50	5,110.51	0.01	155.64
6,657.188	FNMA POOL #0256799	111.4125	7,241.50	30.60	7,416.94		175.44
	31371NGG4 5.500% 07/01/2037 DD 06/01/07	111.4125	7,241.50	30.60	7,416.94	0.01	175.44
2,072.900	FNMA POOL #0257123	111.4517	2,251.00	9.50	2,310.28		59.28
	31371NSL0 5.500% 03/01/2038 DD 02/01/08	111.4517	2,251.00	9.50	2,310.28	0.00	59.28
250,000.000	FHLMC MULTICLASS MTG KW02 A2	104.0658	257,137.98	699.90	260,164.48		3,026.50
	3137BWFV9 3.360% 12/25/2026 DD 03/01/17	104.0658	257,137.98	699.90	260,164.48	0.42	3,026.50
205,000.000	FHLMC MULTICLASS MTG K066 A2	102.1132	211,081.26	532.50	209,332.00		-1,749.26
	3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	102.1132	211,081.26	532.50	209,332.00	0.34	-1,749.26
94,079.780	FNMA POOL #0AH1566	109.2431	101,394.41	392.10	102,775.62		1,381.21
	3138A2W47 5.000% 12/01/2040 DD 12/01/10	109.2431	101,394.41	392.10	102,775.62	0.17	1,381.21
10,353.890	FNMA POOL #0AH6893	107.5115	10,990.63	38.77	11,131.62		140.99
	3138A8UT1 4.500% 03/01/2041 DD 03/01/11	107.5115	10,990.63	38.77	11,131.62	0.02	140.99
18,815.395	FNMA POOL #0AI4891	108.2100	20,008.32	70.60	20,360.14		351.82
	3138AJNH1 4.500% 06/01/2041 DD 06/01/11	108.2100	20,008.32	70.60	20,360.14	0.03	351.82

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
46,793.603 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	103.5045	47,838.56	136.50	48,433.47		594.91
	103.5045	47,838.56	136.50	48,433.47	0.08	594.91
128,262.970 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	105.7456	135,980.19	427.60	135,632.44		-347.75
	105.7456	135,980.19	427.60	135,632.44	0.22	-347.75
151,831.700 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	103.5674	157,737.96	442.80	157,248.13		-489.83
	103.5674	157,737.96	442.80	157,248.13	0.26	-489.83
178,079.647 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	103.7247	189,005.45	519.30	184,712.55		-4,292.90
	103.7247	189,005.45	519.30	184,712.55	0.30	-4,292.90
98,485.340 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	105.7379	101,444.73	328.20	104,136.36		2,691.63
	105.7379	101,444.73	328.20	104,136.36	0.17	2,691.63
64,723.040 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	103.4745	68,033.75	188.80	66,971.83		-1,061.92
	103.4745	68,033.75	188.80	66,971.83	0.11	-1,061.92
114,213.502 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	109.3121	125,834.64	475.87	124,849.15		-985.49
	109.3121	125,834.64	475.87	124,849.15	0.20	-985.49
412,861.390 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	100.8797	424,523.84	1,032.30	416,493.16		-8,030.68
	100.8797	424,523.84	1,032.30	416,493.16	0.68	-8,030.68
185,063.420 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	100.8797	187,037.53	462.60	186,691.45		-346.08
	100.8797	187,037.53	462.60	186,691.45	0.30	-346.08

Asset and Accrual Detail - By Asset type

9/29/2017

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
136,582.290	FNMA POOL #0AL7769	100.8643	139,841.38	341.40	137,762.75		-2,078.63
	3138EQT36 3.000% 12/01/2043 DD 11/01/15	100.8643	139,841.38	341.40	137,762.75	0.22	-2,078.63
119,963.400	FNMA POOL #0AL7855	100.8643	124,334.72	300.00	121,000.22		-3,334.50
	3138EQWR9 3.000% 10/01/2043 DD 12/01/15	100.8643	124,334.72	300.00	121,000.22	0.20	-3,334.50
446,788.310	FNMA POOL #0AL9106	107.4908	481,312.57	1,675.50	480,256.32		-1,056.25
	3138ERDL1 4.500% 02/01/2046 DD 09/01/16	107.4908	481,312.57	1,675.50	480,256.32	0.78	-1,056.25
709,173.940	FNMA POOL #0AL9107	107.3740	762,675.71	2,659.40	761,468.77		-1,206.94
	3138ERDM9 4.500% 03/01/2046 DD 09/01/16	107.3740	762,675.71	2,659.40	761,468.77	1.24	-1,206.94
125,274.440	FNMA POOL #0AR1183	100.8806	129,086.65	313.20	126,377.57		-2,709.08
	3138NXJ57 3.000% 01/01/2043 DD 12/01/12	100.8806	129,086.65	313.20	126,377.57	0.21	-2,709.08
179,352.030	FNMA POOL #0AR6379	100.8798	185,393.84	448.40	180,929.88		-4,463.96
	3138W4CR0 3.000% 02/01/2043 DD 02/01/13	100.8798	185,393.84	448.40	180,929.88	0.30	-4,463.96
555,646.060	FNMA POOL #0AS0024	103.3277	577,409.63	1,620.60	574,136.47		-3,273.16
	3138W9A26 3.500% 07/01/2043 DD 06/01/13	103.3277	577,409.63	1,620.60	574,136.47	0.94	-3,273.16
1,154,530.048	FNMA POOL #0AS6075	105.3164	1,236,871.97	3,848.40	1,215,908.98		-20,962.99
	3138WFXD3 4.000% 10/01/2045 DD 09/01/15	105.3164	1,236,871.97	3,848.40	1,215,908.98	1.98	-20,962.99
914,030.444	FNMA POOL #0AS7154	100.3992	952,538.91	2,285.10	917,679.09		-34,859.82
	3138WG5Q3 3.000% 05/01/2046 DD 04/01/16	100.3992	952,538.91	2,285.10	917,679.09	1.50	-34,859.82

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,127,264.420 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	103.1651 103.1651	2,241,486.39 2,241,486.39	6,204.60 6,204.60	2,194,593.55 2,194,593.55	 3.58	 -46,892.84
421,424.900 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	100.5613 100.5613	419,563.90 419,563.90	1,053.60 1,053.60	423,790.47 423,790.47	 0.69	 4,226.57
151,429.846 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	103.9001 103.9001	153,835.42 153,835.42	441.60 441.60	157,335.71 157,335.71	 0.26	 3,500.29
147,273.130 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	100.8549 100.8549	152,605.78 152,605.78	368.17 368.17	148,532.14 148,532.14	 0.24	 -4,073.64
171,264.126 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	103.4206 103.4206	176,781.50 176,781.50	499.50 499.50	177,122.38 177,122.38	 0.29	 340.88
431,162.372 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	103.4734 103.4734	448,107.53 448,107.53	1,257.60 1,257.60	446,138.43 446,138.43	 0.73	 -1,969.10
496,123.980 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	105.3514 105.3514	527,465.20 527,465.20	1,653.60 1,653.60	522,673.65 522,673.65	 0.85	 -4,791.55
14,638.824 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	111.9130 111.9130	15,956.43 15,956.43	67.20 67.20	16,382.75 16,382.75	 0.03	 426.32
18,192.447 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	111.7039 111.7039	19,829.80 19,829.80	83.40 83.40	20,321.66 20,321.66	 0.03	 491.86

Asset and Accrual Detail - By Asset type

9/29/2017

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
7,451.620	FNMA POOL #0702690	110.1330	8,032.28	30.90	8,206.69		174.41
31401AUP0	5.000% 07/01/2033 DD 07/01/03	110.1330	8,032.28	30.90	8,206.69	0.01	174.41
25,786.005	FNMA POOL #0725236	107.8548	27,378.11	96.70	27,811.45		433.34
31402CV58	4.500% 03/01/2034 DD 02/01/04	107.8548	27,378.11	96.70	27,811.45	0.05	433.34
3,583.128	FNMA POOL #0744313	102.2696	3,665.11	13.50	3,664.45		-0.66
31403B3W1	4.500% 09/01/2018 DD 09/01/03	102.2696	3,665.11	13.50	3,664.45	0.01	-0.66
68,999.369	FNMA POOL #0745870	110.1807	73,956.91	287.40	76,023.99		2,067.08
31403DT33	5.000% 10/01/2036 DD 09/01/06	110.1807	73,956.91	287.40	76,023.99	0.12	2,067.08
5,651.670	FNMA POOL #0774845	110.5658	6,163.97	25.87	6,248.81		84.84
31404PZJ3	5.500% 04/01/2034 DD 04/01/04	110.5658	6,163.97	25.87	6,248.81	0.01	84.84
11,190.510	FNMA POOL #0829186	109.5493	12,065.68	46.50	12,259.13		193.45
31407FF39	5.000% 07/01/2035 DD 07/01/05	109.5493	12,065.68	46.50	12,259.13	0.02	193.45
16,352.810	FNMA POOL #0843513	104.4260	17,215.71	68.17	17,076.58		-139.13
31407XDS7	5.000% 11/01/2020 DD 11/01/05	104.4260	17,215.71	68.17	17,076.58	0.03	-139.13
6,396.380	FNMA POOL #0850278	111.6089	6,975.74	29.33	7,138.93		163.19
31408FUB3	5.500% 12/01/2035 DD 12/01/05	111.6089	6,975.74	29.33	7,138.93	0.01	163.19
4,995.030	FNMA POOL #0879628	102.9298	5,318.51	22.87	5,141.37		-177.14
31409VHD8	5.500% 06/01/2021 DD 06/01/06	102.9298	5,318.51	22.87	5,141.37	0.01	-177.14

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
288,641.070 FNMA POOL #0BE2335 3140FMSZO 3.500% 02/01/2047 DD 02/01/17	103.1651 103.1651	294,813.15 294,813.15	841.80 841.80	297,776.72 297,776.72	 0.49	 2,963.57
400,532.730 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	103.4756 103.4756	411,214.15 411,214.15	1,168.20 1,168.20	414,453.71 414,453.71	 0.68	 3,239.56
2,643.154 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	110.8132 110.8132	2,943.71 2,943.71	14.40 14.40	2,928.96 2,928.96	 0.00	 -14.75
4,609.430 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	111.0204 111.0204	5,013.54 5,013.54	21.00 21.00	5,117.41 5,117.41	 0.01	 103.87
7,727.586 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	110.8296 110.8296	8,404.32 8,404.32	35.40 35.40	8,564.45 8,564.45	 0.01	 160.13
12,838.130 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	111.2231 111.2231	13,953.74 13,953.74	58.80 58.80	14,278.97 14,278.97	 0.02	 325.23
7,378.203 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	113.6068 113.6068	8,097.94 8,097.94	36.90 36.90	8,382.14 8,382.14	 0.01	 284.20
16,395.440 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	113.5129 113.5129	17,988.41 17,988.41	81.90 81.90	18,610.94 18,610.94	 0.03	 622.53
2,637.032 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	114.1083 114.1083	2,930.16 2,930.16	14.40 14.40	3,009.07 3,009.07	 0.00	 78.91

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,081.130 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	113.4935 113.4935	3,382.19 3,382.19	15.30 15.30	3,496.88 3,496.88	0.01	114.69 114.69
5,110.720 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	113.9067 113.9067	5,606.81 5,606.81	25.50 25.50	5,821.45 5,821.45	0.01	214.64 214.64
3,769.110 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	109.0318 109.0318	4,059.23 4,059.23	15.60 15.60	4,109.53 4,109.53	0.01	50.30 50.30
6,476.389 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	113.5037 113.5037	7,104.26 7,104.26	32.40 32.40	7,350.94 7,350.94	0.01	246.68 246.68
5,425.662 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	111.0976 111.0976	5,897.88 5,897.88	24.90 24.90	6,027.78 6,027.78	0.01	129.90 129.90
7,070.840 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	109.2487 109.2487	7,612.67 7,612.67	29.40 29.40	7,724.80 7,724.80	0.01	112.13 112.13
130,489.770 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	105.7454 105.7454	137,208.25 137,208.25	435.00 435.00	137,986.96 137,986.96	0.23	778.71 778.71
103,983.720 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	105.7014 105.7014	110,894.74 110,894.74	346.50 346.50	109,912.30 109,912.30	0.18	-982.44 -982.44
139,245.200 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	103.4861 103.4861	146,316.71 146,316.71	406.20 406.20	144,099.37 144,099.37	0.24	-2,217.34 -2,217.34

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,308.197 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	103.4661 103.4661	56,614.31 56,614.31	155.40 155.40	55,155.92 55,155.92	 0.09	-1,458.39 -1,458.39
72,479.371 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	100.8579 100.8579	72,630.94 72,630.94	181.20 181.20	73,101.16 73,101.16	 0.12	470.22 470.22
162,938.980 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	100.8807 100.8807	163,664.96 163,664.96	407.40 407.40	164,374.02 164,374.02	 0.27	709.06 709.06
7,592.900 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	107.6432 107.6432	8,057.77 8,057.77	28.50 28.50	8,173.24 8,173.24	 0.01	115.47 115.47
67,678.100 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	109.1133 109.1133	72,876.75 72,876.75	282.00 282.00	73,845.78 73,845.78	 0.12	969.03 969.03
85,935.450 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	105.7451 105.7451	90,862.51 90,862.51	286.50 286.50	90,872.54 90,872.54	 0.15	10.03 10.03
250,602.590 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	103.1651 103.1651	264,885.92 264,885.92	730.90 730.90	258,534.30 258,534.30	 0.42	-6,351.62 -6,351.62
255,064.150 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	107.8976 107.8976	275,709.65 275,709.65	956.40 956.40	275,208.08 275,208.08	 0.45	-501.57 -501.57
572,258.010 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	103.1651 103.1651	602,315.84 602,315.84	1,669.10 1,669.10	590,370.30 590,370.30	 0.96	-11,945.54 -11,945.54

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,095.390 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	108.1464 108.1464	47,863.51 47,863.51	169.20 169.20	48,769.05 48,769.05	0.08	905.54 905.54
115,190.994 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	108.2269 108.2269	122,271.24 122,271.24	432.00 432.00	124,667.68 124,667.68	0.20	2,396.44 2,396.44
51,387.030 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	105.7299 105.7299	53,693.70 53,693.70	171.30 171.30	54,331.45 54,331.45	0.09	637.75 637.75
108,331.263 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	105.7497 105.7497	113,192.27 113,192.27	361.10 361.10	114,560.01 114,560.01	0.19	1,367.74 1,367.74
58,079.929 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	105.7591 105.7591	60,685.29 60,685.29	193.50 193.50	61,424.80 61,424.80	0.10	739.51 739.51
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	101.8373 101.8373	40,125.98 40,125.98	600.08 600.08	40,734.94 40,734.94	0.07	608.96 608.96
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	101.9250 101.9250	135,000.00 135,000.00	1,010.84 1,010.84	137,598.75 137,598.75	0.22	2,598.75 2,598.75
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	103.9576 103.9576	80,000.00 80,000.00	1,091.68 1,091.68	83,166.09 83,166.09	0.14	3,166.09 3,166.09
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	104.6780 104.6780	15,000.00 15,000.00	285.10 285.10	15,701.70 15,701.70	0.03	701.70 701.70

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	97.0000 97.0000	63,767.38 63,767.38	2,351.95 2,351.95	58,200.00 58,200.00	 0.10	-5,567.38 -5,567.38
25,000.000 FRONTIER COMMUNICATIONS CORP 35906AAT5 8.875% 09/15/2020 DD 03/15/16	96.5700 96.5700	25,000.00 25,000.00	98.56 98.56	24,142.50 24,142.50	 0.04	-857.50 -857.50
73,897.021 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	101.6758 101.6758	73,066.53 73,066.53	184.80 184.80	75,135.42 75,135.42	 0.12	2,068.89 2,068.89
65,941.298 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	106.0710 106.0710	69,287.25 69,287.25	219.90 219.90	69,944.60 69,944.60	 0.11	657.35 657.35
69,341.380 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	105.9713 105.9713	72,170.66 72,170.66	231.00 231.00	73,481.94 73,481.94	 0.12	1,311.28 1,311.28
61,854.147 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	107.5316 107.5316	65,716.70 65,716.70	231.97 231.97	66,512.78 66,512.78	 0.11	796.08 796.08
50,336.900 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	106.7558 106.7558	54,171.18 54,171.18	188.70 188.70	53,737.54 53,737.54	 0.09	-433.64 -433.64
23,228.020 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	106.7558 106.7558	24,809.80 24,809.80	87.00 87.00	24,797.25 24,797.25	 0.04	-12.55 -12.55
86,302.470 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	106.7558 106.7558	94,116.00 94,116.00	323.70 323.70	92,132.85 92,132.85	 0.15	-1,983.15 -1,983.15

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,236.120 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	102.1649	81,707.18	203.10	82,994.79		1,287.61
	102.1649	81,707.18	203.10	82,994.79	0.14	1,287.61
161,950.586 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	104.6460	167,577.33	472.50	169,474.85		1,897.52
	104.6460	167,577.33	472.50	169,474.85	0.28	1,897.52
77,690.432 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	104.5222	80,344.01	226.50	81,203.73		859.72
	104.5222	80,344.01	226.50	81,203.73	0.13	859.72
4,239.288 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	100.6561	4,871.01	24.60	4,267.10		-603.91
	100.6561	4,871.01	24.60	4,267.10	0.01	-603.91
11,273.025 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	110.3615	12,878.14	61.13	12,441.08		-437.06
	110.3615	12,878.14	61.13	12,441.08	0.02	-437.06
90,052.030 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	105.7053	96,432.39	300.30	95,189.81		-1,242.58
	105.7053	96,432.39	300.30	95,189.81	0.16	-1,242.58
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	99.6720	240,000.00	371.36	239,212.80		-787.20
	99.6720	240,000.00	371.36	239,212.80	0.39	-787.20
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	103.2680	282,962.95	803.40	283,987.11		1,024.16
	103.2680	282,962.95	803.40	283,987.11	0.46	1,024.16
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	104.8964	309,612.49	933.60	314,689.14		5,076.65
	104.8964	309,612.49	933.60	314,689.14	0.51	5,076.65

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	103.8619 103.8619	138,564.33 138,564.33	304.56 304.56	150,599.69 150,599.69	0.25	12,035.36 12,035.36
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	118.7908 118.7908	49,966.63 49,966.63	1,650.21 1,650.21	59,395.39 59,395.39	0.10	9,428.76 9,428.76
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	101.9080 101.9080	39,917.60 39,917.60	584.90 584.90	40,763.21 40,763.21	0.07	845.61 845.61
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	102.7598 102.7598	101,477.39 101,477.39	900.14 900.14	102,759.84 102,759.84	0.17	1,282.45 1,282.45
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	100.5000 100.5000	89,009.55 89,009.55	2,112.12 2,112.12	90,450.00 90,450.00	0.15	1,440.45 1,440.45
115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	104.3357 104.3357	114,612.46 114,612.46	349.80 349.80	119,986.11 119,986.11	0.20	5,373.65 5,373.65
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	105.9250 105.9250	59,816.81 59,816.81	1,171.80 1,171.80	63,555.00 63,555.00	0.10	3,738.19 3,738.19
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	102.3728 102.3728	115,099.38 115,099.38	440.53 440.53	117,728.72 117,728.72	0.19	2,629.34 2,629.34
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	108.6221 108.6221	86,201.45 86,201.45	716.56 716.56	86,897.72 86,897.72	0.14	696.27 696.27

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	99.9117 99.9117	109,987.92 109,987.92	81.60 81.60	109,902.82 109,902.82	 0.18	-85.10 -85.10
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	104.0904 104.0904	100,303.37 100,303.37	166.72 166.72	104,090.41 104,090.41	 0.17	3,787.04 3,787.04
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	102.7556 102.7556	24,868.08 24,868.08	179.16 179.16	25,688.91 25,688.91	 0.04	820.83 820.83
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	105.9588 105.9588	61,075.47 61,075.47	860.48 860.48	63,575.28 63,575.28	 0.10	2,499.81 2,499.81
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	99.0049 99.0049	299,938.74 299,938.74	144.04 144.04	297,014.55 297,014.55	 0.48	-2,924.19 -2,924.19
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	107.2434 107.2434	73,446.09 73,446.09	508.06 508.06	80,432.57 80,432.57	 0.13	6,986.48 6,986.48
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	111.3067 111.3067	50,245.17 50,245.17	1,499.28 1,499.28	55,653.35 55,653.35	 0.09	5,408.18 5,408.18
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	107.2253 107.2253	37,154.16 37,154.16	138.60 138.60	37,528.85 37,528.85	 0.06	374.69 374.69
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	102.5390 102.5390	75,000.00 75,000.00	830.71 830.71	76,904.25 76,904.25	 0.13	1,904.25 1,904.25

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	105.2830 105.2830	34,944.45 34,944.45	102.00 102.00	36,849.04 36,849.04	0.06	1,904.59 1,904.59
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	99.6291 99.6291	89,833.50 89,833.50	0.00 0.00	89,666.16 89,666.16	0.15	-167.34 -167.34
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	113.6828 113.6828	43,653.07 43,653.07	824.74 824.74	45,473.11 45,473.11	0.07	1,820.04 1,820.04
38,463.620 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	99.9700 99.9700	38,456.59 38,456.59	24.96 24.96	38,452.06 38,452.06	0.06	-4.53 -4.53
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	100.5200 100.5200	75,436.22 75,436.22	313.10 313.10	75,389.98 75,389.98	0.12	-46.24 -46.24
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BJ5 6.250% 02/01/2022 DD 01/18/17	104.2500 104.2500	185,722.06 185,722.06	1,927.08 1,927.08	192,862.50 192,862.50	0.31	7,140.44 7,140.44
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	130.1990 130.1990	248,232.48 248,232.48	2,486.16 2,486.16	253,888.05 253,888.05	0.41	5,655.57 5,655.57
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	107.3520 107.3520	24,848.12 24,848.12	461.45 461.45	26,838.00 26,838.00	0.04	1,989.88 1,989.88
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	106.2886 106.2886	61,394.40 61,394.40	1,421.52 1,421.52	63,773.13 63,773.13	0.10	2,378.73 2,378.73

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	103.7928 103.7928	282,981.63 282,981.63	824.70 824.70	285,430.26 285,430.26	0.47	2,448.63 2,448.63
250,000.000 JP MORGAN CHASE COMMERC JP1 A5 46590KAE4 3.914% 01/15/2049 DD 12/01/15	106.2188 106.2188	257,290.56 257,290.56	815.40 815.40	265,546.90 265,546.90	0.43	8,256.34 8,256.34
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	102.0835 102.0835	203,446.95 203,446.95	2,883.00 2,883.00	209,271.23 209,271.23	0.34	5,824.28 5,824.28
15,000.000 JABIL INC 466313AG8 4.700% 09/15/2022 DD 08/03/12	106.3750 106.3750	14,999.92 14,999.92	31.36 31.36	15,956.25 15,956.25	0.03	956.33 956.33
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.3625 102.3625	104,393.36 104,393.36	261.90 261.90	102,362.45 102,362.45	0.17	-2,030.91 -2,030.91
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	105.1228 105.1228	332,578.43 332,578.43	950.40 950.40	315,368.40 315,368.40	0.51	-17,210.03 -17,210.03
60,000.000 JEFFERIES GROUP LLC 472319AK8 5.125% 04/13/2018 DD 04/13/11	101.7552 101.7552	61,021.92 61,021.92	1,435.23 1,435.23	61,053.13 61,053.13	0.10	31.21 31.21
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	107.2140 107.2140	110,000.00 110,000.00	1,095.76 1,095.76	117,935.40 117,935.40	0.19	7,935.40 7,935.40
15,553.780 KENTUCKY ST ASSET/LIABILITY CO 491189FC5 3.165% 04/01/2018 DD 08/26/10	100.7470 100.7470	15,609.60 15,609.60	246.06 246.06	15,669.97 15,669.97	0.03	60.37 60.37

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	108.9856	45,980.76	44.66	49,043.53		3,062.77
	108.9856	45,980.76	44.66	49,043.53	0.08	3,062.77
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	102.1170	24,995.50	32.16	25,529.24		533.74
	102.1170	24,995.50	32.16	25,529.24	0.04	533.74
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	105.1944	99,878.34	2,236.71	105,194.40		5,316.06
	105.1944	99,878.34	2,236.71	105,194.40	0.17	5,316.06
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	105.0715	39,814.90	874.50	42,028.60		2,213.70
	105.0715	39,814.90	874.50	42,028.60	0.07	2,213.70
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	95.7892	64,752.07	650.08	62,262.97		-2,489.10
	95.7892	64,752.07	650.08	62,262.97	0.10	-2,489.10
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	104.7455	14,857.08	249.93	15,711.83		854.75
	104.7455	14,857.08	249.93	15,711.83	0.03	854.75
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	100.6839	90,635.57	1,166.30	90,615.54		-20.03
	100.6839	90,635.57	1,166.30	90,615.54	0.15	-20.03
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	105.3045	76,330.81	249.90	78,978.35		2,647.54
	105.3045	76,330.81	249.90	78,978.35	0.13	2,647.54
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	144.6900	483,379.14	3,465.09	455,773.50		-27,605.64
	144.6900	483,379.14	3,465.09	455,773.50	0.74	-27,605.64

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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	129.5390 129.5390	67,936.74 67,936.74	785.80 785.80	71,246.45 71,246.45	0.12	3,309.71 3,309.71
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	99.3029 99.3029	109,798.94 109,798.94	1,411.16 1,411.16	109,233.20 109,233.20	0.18	-565.74 -565.74
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	108.3015 108.3015	46,781.14 46,781.14	458.88 458.88	48,735.68 48,735.68	0.08	1,954.54 1,954.54
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	119.2492 119.2492	93,321.98 93,321.98	754.91 754.91	107,324.25 107,324.25	0.18	14,002.27 14,002.27
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	104.2911 104.2911	49,615.26 49,615.26	77.76 77.76	52,145.56 52,145.56	0.09	2,530.30 2,530.30
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	101.2391 101.2391	175,000.00 175,000.00	2,466.03 2,466.03	177,168.39 177,168.39	0.29	2,168.39 2,168.39
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	139.4620 139.4620	112,969.61 112,969.61	2,148.36 2,148.36	118,542.70 118,542.70	0.19	5,573.09 5,573.09
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	106.7590 106.7590	148,495.15 148,495.15	2,501.82 2,501.82	154,800.55 154,800.55	0.25	6,305.40 6,305.40
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	104.6908 104.6908	100,377.63 100,377.63	277.84 277.84	104,690.79 104,690.79	0.17	4,313.16 4,313.16

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	103.8451 103.8451	81,270.31 81,270.31	1,288.46 1,288.46	83,076.07 83,076.07	0.14	1,805.76 1,805.76
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	100.0000 100.0000	70,140.41 70,140.41	761.82 761.82	70,000.00 70,000.00	0.11	-140.41 -140.41
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	95.9500 95.9500	49,864.28 49,864.28	113.28 113.28	47,975.00 47,975.00	0.08	-1,889.28 -1,889.28
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	101.5000 101.5000	44,666.06 44,666.06	1,145.67 1,145.67	45,675.00 45,675.00	0.07	1,008.94 1,008.94
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	107.0000 107.0000	30,000.00 30,000.00	363.18 363.18	32,100.00 32,100.00	0.05	2,100.00 2,100.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	128.7960 128.7960	241,362.14 241,362.14	3,890.14 3,890.14	251,152.20 251,152.20	0.41	9,790.06 9,790.06
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	148.3720 148.3720	494,017.12 494,017.12	5,290.58 5,290.58	467,371.80 467,371.80	0.76	-26,645.32 -26,645.32
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	108.2500 108.2500	55,000.00 55,000.00	618.68 618.68	59,537.50 59,537.50	0.10	4,537.50 4,537.50
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	106.4790 106.4790	49,399.74 49,399.74	640.54 640.54	53,239.50 53,239.50	0.09	3,839.76 3,839.76

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	104.8291 104.8291	80,605.30 80,605.30	1,980.45 1,980.45	83,863.29 83,863.29	0.14	3,257.99 3,257.99
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	99.5704 99.5704	264,970.54 264,970.54	436.25 436.25	263,861.53 263,861.53	0.43	-1,109.01 -1,109.01
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	101.4190 101.4190	333,324.34 333,324.34	6,728.01 6,728.01	319,469.85 319,469.85	0.52	-13,854.49 -13,854.49
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	106.1170 106.1170	44,565.22 44,565.22	556.46 556.46	47,752.64 47,752.64	0.08	3,187.42 3,187.42
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	101.9311 101.9311	44,563.74 44,563.74	573.72 573.72	45,869.00 45,869.00	0.07	1,305.26 1,305.26
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	99.7895 99.7895	14,995.30 14,995.30	69.65 69.65	14,968.43 14,968.43	0.02	-26.87 -26.87
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	104.2960 104.2960	180,000.00 180,000.00	528.30 528.30	187,732.80 187,732.80	0.31	7,732.80 7,732.80
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	108.1124 108.1124	14,984.48 14,984.48	151.56 151.56	16,216.86 16,216.86	0.03	1,232.38 1,232.38
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	108.2584 108.2584	75,000.00 75,000.00	1,641.99 1,641.99	81,193.79 81,193.79	0.13	6,193.79 6,193.79

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	98.2500 98.2500	85,627.61 85,627.61	2,284.14 2,284.14	83,512.50 83,512.50	 0.14	-2,115.11 -2,115.11
50,000.000 QUALCOMM INC 747525AT0 2.900% 05/20/2024 DD 05/26/17	100.3381 100.3381	49,862.40 49,862.40	507.00 507.00	50,169.06 50,169.06	 0.08	306.66 306.66
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	101.0113 101.0113	19,988.24 19,988.24	269.85 269.85	20,202.26 20,202.26	 0.03	214.02 214.02
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	106.7840 106.7840	61,420.77 61,420.77	1,274.25 1,274.25	64,070.42 64,070.42	 0.10	2,649.65 2,649.65
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	103.1915 103.1915	80,340.13 80,340.13	658.14 658.14	82,553.18 82,553.18	 0.13	2,213.05 2,213.05
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	96.4493 96.4493	49,813.42 49,813.42	88.96 88.96	48,224.63 48,224.63	 0.08	-1,588.79 -1,588.79
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	107.1839 107.1839	64,838.05 64,838.05	875.83 875.83	69,669.54 69,669.54	 0.11	4,831.49 4,831.49
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	102.9361 102.9361	119,980.80 119,980.80	1,342.94 1,342.94	123,523.30 123,523.30	 0.20	3,542.50 3,542.50
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	100.7186 100.7186	29,965.04 29,965.04	61.20 61.20	30,215.57 30,215.57	 0.05	250.53 250.53

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	103.6634 103.6634	49,973.35 49,973.35	653.96 653.96	51,831.69 51,831.69	0.08	1,858.34 1,858.34
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/11/2044 DD 10/15/14	100.6191 100.6191	80,000.00 80,000.00	103.04 103.04	80,495.30 80,495.30	0.13	495.30 495.30
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	100.7500 100.7500	88,176.00 88,176.00	1,381.20 1,381.20	85,637.50 85,637.50	0.14	-2,538.50 -2,538.50
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	99.5400 99.5400	99,975.27 99,975.27	44.16 44.16	99,539.96 99,539.96	0.16	-435.31 -435.31
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	110.3135 110.3135	15,000.00 15,000.00	70.20 70.20	16,547.02 16,547.02	0.03	1,547.02 1,547.02
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	125.6920 125.6920	422,942.11 422,942.11	7,875.33 7,875.33	395,929.80 395,929.80	0.65	-27,012.31 -27,012.31
90,000.000 SANTANDER HOLDINGS USA IN 144A 80282KAN6 4.400% 07/13/2027 DD 07/13/17	102.2487 102.2487	89,837.60 89,837.60	862.50 862.50	92,023.81 92,023.81	0.15	2,186.21 2,186.21
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	102.2932 102.2932	64,898.85 64,898.85	1,096.80 1,096.80	66,490.56 66,490.56	0.11	1,591.71 1,591.71
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	108.8124 108.8124	39,931.77 39,931.77	84.48 84.48	43,524.95 43,524.95	0.07	3,593.18 3,593.18

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
111,571.870 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	105.0000 105.0000	111,571.87 111,571.87	2,287.80 2,287.80	117,150.46 117,150.46	0.19	5,578.59 5,578.59
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	109.3750 109.3750	62,819.31 62,819.31	350.10 350.10	65,625.00 65,625.00	0.11	2,805.69 2,805.69
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	99.0000 99.0000	35,210.93 35,210.93	167.70 167.70	34,650.00 34,650.00	0.06	-560.93 -560.93
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	103.1848 103.1848	91,011.78 91,011.78	1,912.74 1,912.74	92,866.28 92,866.28	0.15	1,854.50 1,854.50
190,000.000 SUNTRUST BANKS INC 867914BM4 2.700% 01/27/2022 DD 12/01/16	100.7985 100.7985	189,658.20 189,658.20	923.94 923.94	191,517.20 191,517.20	0.31	1,859.00 1,859.00
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	105.2829 105.2829	49,961.12 49,961.12	859.02 859.02	52,641.44 52,641.44	0.09	2,680.32 2,680.32
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	104.0000 104.0000	10,000.00 10,000.00	130.20 130.20	10,400.00 10,400.00	0.02	400.00 400.00
70,000.000 ANDEAVOR 881609AZ4 5.375% 10/01/2022 DD 09/27/12	102.9765 102.9765	71,051.91 71,051.91	1,880.73 1,880.73	72,083.58 72,083.58	0.12	1,031.67 1,031.67
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	103.4110 103.4110	24,998.00 24,998.00	106.44 106.44	25,852.75 25,852.75	0.04	854.75 854.75

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 TIME WARNER CABLE LLC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	103.6199 103.6199	36,604.26 36,604.26	590.50 590.50	36,266.96 36,266.96	0.06	-337.30 -337.30
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	101.9778 101.9778	79,859.41 79,859.41	487.60 487.60	81,582.25 81,582.25	0.13	1,722.84 1,722.84
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	100.1211 100.1211	169,993.53 169,993.53	131.52 131.52	170,205.92 170,205.92	0.28	212.39 212.39
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	106.8750 106.8750	25,000.00 25,000.00	193.61 193.61	26,718.75 26,718.75	0.04	1,718.75 1,718.75
70,000.000 TRIMBLE INC 896239AA8 4.750% 12/01/2024 DD 11/24/14	107.4523 107.4523	69,556.75 69,556.75	1,108.68 1,108.68	75,216.60 75,216.60	0.12	5,659.85 5,659.85
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	105.6601 105.6601	50,291.81 50,291.81	791.56 791.56	52,830.05 52,830.05	0.09	2,538.24 2,538.24
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	105.1945 105.1945	70,822.32 70,822.32	356.71 356.71	73,636.12 73,636.12	0.12	2,813.80 2,813.80
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	106.8936 106.8936	41,621.98 41,621.98	417.61 417.61	42,757.42 42,757.42	0.07	1,135.44 1,135.44
23,097.830 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	117.5800 117.5800	22,137.47 22,137.47	726.39 726.39	27,158.43 27,158.43	0.04	5,020.96 5,020.96

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
36,913.230 US AIRWAYS 2012-2 CLASS A PASS 90345WAD6 4.625% 12/03/2026 DD 12/13/12	107.0000 107.0000	37,036.52 37,036.52	559.50 559.50	39,497.16 39,497.16	0.06	2,460.64 2,460.64
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	107.1250 107.1250	85,000.00 85,000.00	993.06 993.06	91,056.25 91,056.25	0.15	6,056.25 6,056.25
690,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	102.8984 102.8984	710,455.22 710,455.22	7,818.75 7,818.75	709,999.22 709,999.22	1.16	-456.00 -456.00
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	99.3203 99.3203	334,767.21 334,767.21	962.67 962.67	332,723.05 332,723.05	0.54	-2,044.16 -2,044.16
1,312,293.400 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	97.2408 97.2408	1,318,669.18 1,318,669.18	347.69 347.69	1,276,084.23 1,276,084.23	2.08	-42,584.95 -42,584.95
620,000.000 U S TREASURY NOTE 912828V72 1.875% 01/31/2022 DD 01/31/17	100.0508 100.0508	619,598.47 619,598.47	1,958.56 1,958.56	620,314.84 620,314.84	1.01	716.37 716.37
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	99.9688 99.9688	255,625.73 255,625.73	2,403.77 2,403.77	254,920.31 254,920.31	0.42	-705.42 -705.42
1,320,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	100.4141 100.4141	1,332,020.34 1,332,020.34	11,841.44 11,841.44	1,325,465.62 1,325,465.62	2.16	-6,554.72 -6,554.72
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	102.5473 102.5473	70,588.19 70,588.19	723.26 723.26	71,783.14 71,783.14	0.12	1,194.95 1,194.95

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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	128.1430 128.1430	423,026.51 423,026.51	6,889.34 6,889.34	403,650.45 403,650.45	 0.66	-19,376.06 -19,376.06
35,000.000 UNUM GROUP 91529YAH9 5.625% 09/15/2020 DD 09/15/10	108.9081 108.9081	36,986.59 36,986.59	87.52 87.52	38,117.85 38,117.85	 0.06	1,131.26 1,131.26
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	101.3376 101.3376	39,936.40 39,936.40	454.97 454.97	40,535.05 40,535.05	 0.07	598.65 598.65
226,793.210 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	99.4438 99.4438	226,769.88 226,769.88	176.00 176.00	225,531.76 225,531.76	 0.37	-1,238.12 -1,238.12
25,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MAY1 4.000% 04/30/2019 DD 04/17/12	102.5592 102.5592	24,945.24 24,945.24	419.75 419.75	25,639.80 25,639.80	 0.04	694.56 694.56
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	104.1484 104.1484	24,839.21 24,839.21	218.76 218.76	26,037.09 26,037.09	 0.04	1,197.88 1,197.88
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	101.7748 101.7748	99,229.48 99,229.48	1,955.70 1,955.70	101,774.84 101,774.84	 0.17	2,545.36 2,545.36
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	102.4590 102.4590	124,649.58 124,649.58	801.54 801.54	128,073.75 128,073.75	 0.21	3,424.17 3,424.17
75,000.000 VERISK ANALYTICS INC 92345YAD8 4.000% 06/15/2025 DD 05/15/15	104.2003 104.2003	74,675.40 74,675.40	882.90 882.90	78,150.23 78,150.23	 0.13	3,474.83 3,474.83

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	109.1508 109.1508	184,763.39 184,763.39	2,282.19 2,282.19	201,928.96 201,928.96	0.33	17,165.57 17,165.57
60,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	107.9881 107.9881	59,807.90 59,807.90	636.78 636.78	64,792.87 64,792.87	0.11	4,984.97 4,984.97
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	101.9892 101.9892	49,856.36 49,856.36	1,062.03 1,062.03	50,994.62 50,994.62	0.08	1,138.26 1,138.26
100,000.000 WASHINGTON PRIME GROUP LP 939648AE1 5.950% 08/15/2024 DD 08/04/17	101.9073 101.9073	98,496.00 98,496.00	943.62 943.62	101,907.34 101,907.34	0.17	3,411.34 3,411.34
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	101.1409 101.1409	49,835.60 49,835.60	130.20 130.20	50,570.46 50,570.46	0.08	734.86 734.86
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	105.8633 105.8633	94,565.02 94,565.02	505.71 505.71	100,570.16 100,570.16	0.16	6,005.14 6,005.14
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	105.3305 105.3305	143,608.85 143,608.85	475.80 475.80	136,929.65 136,929.65	0.22	-6,679.20 -6,679.20
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	104.3790 104.3790	154,331.50 154,331.50	458.10 458.10	156,568.52 156,568.52	0.26	2,237.02 2,237.02
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	105.5369 105.5369	180,135.64 180,135.64	559.80 559.80	184,689.61 184,689.61	0.30	4,553.97 4,553.97

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	103.9248 103.9248	123,511.54 123,511.54	361.80 361.80	124,709.78 124,709.78	0.20	1,198.24 1,198.24
225,000.000 WELLS FARGO COMMERCIAL NXS4 A4 94989XBC8 3.718% 12/15/2048 DD 12/01/15	104.6509 104.6509	231,544.38 231,544.38	697.20 697.20	235,464.62 235,464.62	0.38	3,920.24 3,920.24
150,000.000 WELLS FARGO COMMERCIAL M P2 A4 95000AAU1 3.809% 12/15/2048 DD 12/01/15	105.6853 105.6853	154,366.36 154,366.36	476.10 476.10	158,527.92 158,527.92	0.26	4,161.56 4,161.56
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	104.8127 104.8127	69,870.58 69,870.58	813.70 813.70	73,368.90 73,368.90	0.12	3,498.32 3,498.32
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	102.0566 102.0566	83,557.86 83,557.86	703.98 703.98	86,748.10 86,748.10	0.14	3,190.24 3,190.24
45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	80.0000 80.0000	45,711.02 45,711.02	1,608.78 1,608.78	36,000.00 36,000.00	0.06	-9,711.02 -9,711.02
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	101.2540 101.2540	200,000.00 200,000.00	2,374.08 2,374.08	202,508.00 202,508.00	0.33	2,508.00 2,508.00
91,249.780 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.0239 100.0239	91,243.17 91,243.17	62.40 62.40	91,271.63 91,271.63	0.15	28.46 28.46
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	103.3750 103.3750	35,000.00 35,000.00	446.10 446.10	36,181.25 36,181.25	0.06	1,181.25 1,181.25

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	104.7618 104.7618	24,993.49 24,993.49	637.59 637.59	26,190.44 26,190.44	0.04	1,196.95 1,196.95
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	100.4053 100.4053	24,994.81 24,994.81	30.56 30.56	25,101.32 25,101.32	0.04	106.51 106.51
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	108.5052 108.5052	72,015.37 72,015.37	255.00 255.00	75,953.62 75,953.62	0.12	3,938.25 3,938.25
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	104.7624 104.7624	303,436.06 303,436.06	843.30 843.30	309,048.96 309,048.96	0.50	5,612.90 5,612.90
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 VAR RT 03/25/2027 DD 05/01/17	103.1052 103.1052	246,948.75 246,948.75	644.70 644.70	247,452.38 247,452.38	0.40	503.63 503.63
65,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CAN9 VAR RT 10/15/2022 DD 10/15/16	106.5667 106.5667	64,907.20 64,907.20	1,318.61 1,318.61	69,268.34 69,268.34	0.11	4,361.14 4,361.14
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	106.5435 106.5435	50,482.71 50,482.71	166.50 166.50	53,271.74 53,271.74	0.09	2,789.03 2,789.03
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	100.0704 100.0704	137,417.28 137,417.28	80.28 80.28	140,098.49 140,098.49	0.23	2,681.21 2,681.21
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	107.1032 107.1032	157,746.77 157,746.77	568.20 568.20	149,944.51 149,944.51	0.24	-7,802.26 -7,802.26

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	108.1198	118,938.04	449.40	118,931.80		-6.24
	108.1198	118,938.04	449.40	118,931.80	0.19	-6.24
37,760.000 ISHARES IBOXX INVESTMENT GRA 464287242	121.2300	4,632,053.18	0.00	4,577,644.80		-54,408.38
	121.2300	4,632,053.18	0.00	4,577,644.80	7.47	-54,408.38
SUBTOTAL UNITED STATES		57,083,789.95	328,520.03	57,063,167.48		-20,622.47
		57,083,789.95	328,520.03	57,063,167.48	93.07	-20,622.47
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		59,647,704.74	355,313.14	59,729,786.52		82,081.78
		59,647,704.74	355,313.14	59,729,786.52	97.42	82,081.78
TOTAL FIXED INCOME SECURITIES		59,647,704.74	355,313.14	59,729,786.52	97.42	82,081.78
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	87.6159	203,962.54	1,173.08	214,658.96		10,696.42
	87.6159	203,962.54	1,173.08	214,658.96	0.35	10,696.42
TOTAL ASSETS - BASE:		61,165,560.99	357,170.09	61,258,339.19	99.91	92,778.20
NET ASSETS - BASE:				61,615,509.28		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
194,163.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	194,163.84	194,163.84	0	0.00
		194,163.84	194,163.84	0	0.00
COMMON STOCK					
18,025	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	878,178.00	1,136,124.34	2	0.00
9,175	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,709,027.25	580,924.14	4	0.00
13,150	CUSIP # 052769106 AUTODESK INC	1,476,219.00	901,831.30	3	0.00
7,125	CUSIP # 163072101 CHEESECAKE FACTORY	300,105.00	337,201.45	1	0.00
2,700	CUSIP # 192422103 COGNEX CORPORATION	297,756.00	215,850.69	1	0.00
8,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	465,912.00	323,858.49	1	0.00
23,475	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	2,566,052.25	1,790,898.47	6	0.00
21,875	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	708,750.00	558,572.12	2	0.00
6,875	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,238,256.25	1,076,127.63	3	0.00
47,650	CUSIP # 371901109 GENTEX CORP	943,470.00	746,627.85	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,800	CUSIP # 37253A103 GENTHERM INC	438,370.00	419,559.20	1	0.00
12,300	CUSIP # 37518B102 GIGAMON INC	518,445.00	424,251.91	1	0.00
5,175	CUSIP # 384109104 GRACO INC	640,095.75	366,882.79	1	0.00
12,725	CUSIP # 461202103 INTUIT INC	1,808,731.50	1,263,470.18	4	0.00
1,607	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,680,729.16	891,605.25	4	0.00
54,075	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,002,009.75	999,723.21	2	0.00
21,750	CUSIP # 501797104 L BRANDS INC	905,017.50	1,295,583.63	2	0.00
10,400	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,036,360.00	669,283.27	2	0.00
10,000	CUSIP # 562750109 MANHATTAN ASSOCIATES	415,700.00	438,308.45	1	0.00
1,750	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	136,605.00	59,607.88	0	0.00
10,425	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	935,956.50	527,472.69	2	0.00
15,050	CUSIP # 596278101 MIDDLEBY CORP	1,928,958.50	1,698,728.45	4	0.00
15,150	CUSIP # 62855J104 MYRIAD GENETICS INC	548,127.00	420,279.89	1	0.00
9,800	CUSIP # 655664100 NORDSTROM INC	462,070.00	414,278.90	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,800	CUSIP # 704326107 PAYCHEX INC	407,728.00	324,935.61	1	0.00
17,125	CUSIP # 727493108 PLANTRONICS INC	757,267.50	802,346.85	2	0.00
27,675	CUSIP # 729132100 PLEXUS CORP	1,552,014.00	1,158,246.12	4	0.00
10,950	CUSIP # 739276103 POWER INTEGRATIONS INC	801,540.00	587,899.47	2	0.00
8,975	CUSIP # 743713109 PROTO LABS INC	720,692.50	433,564.83	2	0.00
4,350	CUSIP # 751212101 RALPH LAUREN CORP	384,061.50	478,821.72	1	2,175.00
17,200	CUSIP # 75606N109 REALPAGE INC	686,280.00	376,776.45	2	0.00
27,950	CUSIP # 81616X103 SELECT COMFORT CORP	867,847.50	723,180.17	2	0.00
74,875	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	457,486.25	536,118.38	1	0.00
19,850	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	438,685.00	539,014.50	1	0.00
6,350	CUSIP # 87157D109 SYNAPTICS INC	248,793.00	467,559.36	1	0.00
19,925	CUSIP # 872275102 TCF FINANCIAL CORP	339,522.00	309,488.47	1	0.00
26,600	CUSIP # 872540109 TJX COMPANIES INC	1,961,218.00	1,464,753.36	4	0.00
5,300	CUSIP # 896945201 TRIPADVISOR INC	214,809.00	303,266.84	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,650	CUSIP # 90347A100 UBIQUITI NETWORKS INC	988,753.00	745,870.69	2	0.00
24,700	CUSIP # 904311107 UNDER ARMOUR INC CL A	407,056.00	430,570.18	1	0.00
10,225	CUSIP # 917047102 URBAN OUTFITTERS INC	244,377.50	315,842.49	1	0.00
8,650	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	865,519.00	621,727.97	2	0.00
10,550	CUSIP # 92552V100 VIASAT INC	678,576.00	690,978.31	2	0.00
11,625	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,378,027.50	772,482.04	3	6,975.00
		37,441,154.66	29,640,495.99	86	9,150.00
	FOREIGN STOCK				
49,050	CUSIP # 683715106 OPEN TEXT CORP	1,583,824.50	1,136,960.58	4	0.00
72,947	CUSIP # 903914208 ULTRA PETROLUEM CORP	632,450.49	974,348.37	1	0.00
33,549	CUSIP # 903914XX2 ULTRA PETROLUEM CORP BACKSTOP SHARES UNREGISTERED, LEGENDED	261,782.85	404,738.55	1	0.00
9,245	CUSIP # G47567105 IHS MARKIT LTD	407,519.60	328,962.82	1	0.00
24,081	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	798,766.77	932,736.87	2	15,171.03
16,475	CUSIP # H2906T109 GARMIN LTD	889,155.75	740,154.77	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,750	CUSIP # N22717107 CORE LABORATORIES NV	370,125.00	419,026.58	1	0.00
		4,943,624.96	4,936,928.54	11	15,171.03
	MUTUAL FUNDS - FIXED INCOME				
14,100	CUSIP # 021346101 ALTABA INC	933,984.00	617,736.87	2	0.00
		933,984.00	617,736.87	2	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
32,726.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	32,726.26	32,726.26	0	0.00
		32,726.26	32,726.26	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,261.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	25,261.31	25,261.31	0	0.00
		25,261.31	25,261.31	0	0.00
COMMON STOCK					
36,875	CUSIP # 002824100 ABBOTT LABORATORIES	1,967,650.00	1,768,237.30	3	0.00
21,550	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,214,829.00	2,230,154.05	5	0.00
17,025	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	2,388,437.25	2,113,165.94	3	0.00
4,288	CUSIP # 02079K305 ALPHABET INC	4,175,311.36	3,465,315.44	6	0.00
4,625	CUSIP # 075887109 BECTON DICKINSON AND CO	906,268.75	895,180.80	1	0.00
15,075	CUSIP # 256746108 DOLLAR TREE INC	1,308,811.50	1,236,595.26	2	0.00
21,075	CUSIP # 285512109 ELECTRONIC ARTS INC	2,488,114.50	1,665,420.73	4	0.00
31,250	CUSIP # 30303M102 FACEBOOK INC	5,339,687.50	3,757,316.80	8	0.00
14,150	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	1,537,822.00	1,292,144.83	2	5,094.00
34,400	CUSIP # 594918104 MICROSOFT CORPORATION	2,562,456.00	2,405,157.31	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48,460	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,677,415.00	2,209,639.58	4	0.00
23,450	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,501,503.50	1,052,607.29	2	0.00
1,600	CUSIP # 741503403 PRICELINE.COM INC	2,929,312.00	2,360,987.20	4	0.00
8,125	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	3,632,850.00	3,138,765.78	5	0.00
5,220	CUSIP # 774341101 ROCKWELL COLLINS INC	682,306.20	560,427.19	1	0.00
57,550	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	2,517,237.00	2,308,753.76	4	0.00
244,725	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,350,882.00	1,113,116.62	2	0.00
36,550	CUSIP # 92826C839 VISA INC CL A	3,846,522.00	2,942,831.58	6	0.00
9,300	CUSIP # 983134107 WYNN RESORTS LTD	1,384,956.00	999,964.55	2	0.00
51,825	CUSIP # 98978V103 ZOETIS INC	3,304,362.00	2,796,225.95	5	0.00
34,925	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	1,887,696.25	1,912,250.61	3	0.00
27,900	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	3,307,266.00	2,393,531.08	5	16,740.00
		54,911,695.81	44,617,789.65	80	21,834.00
FOREIGN STOCK					
31,825	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,496,495.75	2,824,905.51	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
124,400	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	5,463,026.00	3,045,466.47	8	0.00
27,650	CUSIP # 891160509 TORONTO-DOMINION BANK	1,555,865.50	1,519,706.74	2	0.00
5,625	CUSIP # G0177J108 ALLERGAN PLC	1,152,843.75	1,352,762.09	2	0.00
		13,668,231.00	8,742,840.81	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
58,279.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	58,279.42	58,279.42	0	0.00
		58,279.42	58,279.42	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,306.767	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	271,598.75	250,272.22	5	0.00
		271,598.75	250,272.22	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
37,541.35	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	378,190.36	371,890.43	7	0.00
165,173.55	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,841,814.08	1,770,688.65	34	0.00
384,887.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	384,887.32	384,887.32	7	0.00
		2,604,891.76	2,527,466.40	48	0.00
COMMON TRUST FUNDS - EQUITY					
6,568.72	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	266,982.34	198,586.94	5	0.00
11,042.48	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	510,658.38	390,628.95	9	0.00
10,641.74	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,055,872.38	876,348.45	19	0.00
31,638.42	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	662,157.30	533,304.12	12	0.00
7,352.61	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	87,438.71	61,884.72	2	0.00
		2,583,109.11	2,060,753.18	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,166.978	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	255,139.99	232,574.91	5	0.00
		255,139.99	232,574.91	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,630.09	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	97,013.22	94,399.23	2	0.00
114,082.3	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,272,106.74	1,221,853.72	25	0.00
259,230.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	259,230.37	259,230.37	5	0.00
		1,628,350.33	1,575,483.32	32	0.00
COMMON TRUST FUNDS - EQUITY					
8,031.87	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	326,451.34	242,236.03	6	0.00
14,028.96	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	648,767.85	500,331.35	13	0.00
13,391.8	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,328,733.06	1,108,320.62	26	0.00
40,376.36	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	845,032.76	682,477.91	16	0.00
9,072.41	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	107,890.91	77,355.35	2	0.00
		3,256,875.92	2,610,721.26	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
978.751	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	115,238.14	109,037.55	5	0.00
		115,238.14	109,037.55	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
32,980.76	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	367,761.23	354,535.95	16	0.00
119,377.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	119,377.53	119,377.53	5	0.00
		487,138.76	473,913.48	21	0.00
COMMON TRUST FUNDS - EQUITY					
4,240.74	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	172,362.76	132,636.97	7	0.00
7,448.8	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	344,469.01	272,735.39	15	0.00
7,116.37	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	706,085.52	593,867.76	30	0.00
21,270.26	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	445,163.12	364,128.66	19	0.00
4,855.42	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	57,741.63	43,097.66	2	0.00
		1,725,822.04	1,406,466.44	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
385.835	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	45,428.21	45,738.71	5	0.00
		45,428.21	45,738.71	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,500.86	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	72,489.67	71,252.66	8	0.00
49,122.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	49,122.31	49,122.31	5	0.00
		121,611.98	120,374.97	13	0.00
COMMON TRUST FUNDS - EQUITY					
1,820.87	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	74,008.35	58,537.62	8	0.00
3,265.15	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	150,996.54	127,214.47	16	0.00
3,101.3	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	307,710.68	267,566.58	34	0.00
9,263.35	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	193,871.72	163,269.53	21	0.00
2,296.94	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	27,315.67	21,403.71	3	0.00
		753,902.96	637,991.91	82	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,158.56	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	371,888.85	349,894.71	5	0.00
		371,888.85	349,894.71	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
66,606.85	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	742,718.40	711,200.60	10	0.00
376,908.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	376,908.21	376,908.21	5	0.00
		1,119,626.61	1,088,108.81	15	0.00
COMMON TRUST FUNDS - EQUITY					
14,658.95	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	595,805.69	451,483.61	8	0.00
25,973.09	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,201,122.95	933,568.37	16	0.00
24,875.76	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,468,170.42	2,056,147.67	33	0.00
73,828.52	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,545,149.64	1,251,521.26	21	0.00
18,779	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	223,323.62	161,275.12	3	0.00
		6,033,572.32	4,853,996.03	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,668.533	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	314,193.08	289,560.14	5	0.00
		314,193.08	289,560.14	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
62,463.2	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	629,252.28	610,323.30	10	0.00
237,666.86	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,650,171.11	2,543,522.45	42	0.00
625,730.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	625,730.21	625,730.21	10	0.00
		3,905,153.60	3,779,575.96	62	0.00
COMMON TRUST FUNDS - EQUITY					
5,631	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	228,869.18	156,317.82	4	0.00
9,059.09	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	418,936.71	298,629.79	7	0.00
8,723.45	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	865,539.84	718,424.28	14	0.00
25,759.05	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	539,108.56	407,160.52	8	0.00
5,326.56	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	63,344.52	40,841.96	1	0.00
		2,115,798.81	1,621,374.37	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,742.486	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	440,640.30	401,275.54	5	0.00
		440,640.30	401,275.54	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
43,508.14	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	438,299.61	426,006.27	5	0.00
236,493.85	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,637,091.13	2,523,627.28	30	0.00
447,282.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	447,282.24	447,282.24	5	0.00
		3,522,672.98	3,396,915.79	40	0.00
COMMON TRUST FUNDS - EQUITY					
12,339.13	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	501,517.77	366,583.96	6	0.00
21,059.98	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	973,916.67	731,130.42	11	0.00
20,226.14	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,006,835.59	1,666,622.46	23	0.00
59,632.84	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,248,049.69	1,007,576.96	14	0.00
14,856.16	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	176,672.43	125,039.82	2	0.00
		4,906,992.15	3,896,953.62	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,024.903	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	120,672.08	115,798.82	5	0.00
		120,672.08	115,798.82	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
23,822.85	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	239,990.63	237,832.38	10	0.00
91,609.29	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,021,515.13	998,914.57	42	0.00
244,401.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	244,401.93	244,401.93	10	0.00
		1,505,907.69	1,481,148.88	62	0.00
COMMON TRUST FUNDS - EQUITY					
2,177.75	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	88,513.56	72,528.52	4	0.00
3,501.01	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	161,903.86	136,306.65	7	0.00
3,379.04	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	335,268.01	296,842.24	14	0.00
9,961.43	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	208,481.76	180,612.27	9	0.00
2,039.41	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	24,253.07	19,376.41	1	0.00
		818,420.26	705,666.09	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,807.7	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	8,807.70	8,807.70	2	0.00
		8,807.70	8,807.70	2	0.00
COMMON STOCK					
9	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	411.30	356.18	0	0.00
7	CUSIP # 00206R102 AT&T INC	274.19	293.57	0	0.00
21	CUSIP # 002444107 AVX CORP	382.83	289.44	0	0.00
9	CUSIP # 002535300 AARON'S INC	392.67	250.48	0	0.25
5	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	403.80	272.90	0	0.00
2	CUSIP # 00817Y108 AETNA INC	318.02	244.59	0	0.00
5	CUSIP # 011659109 ALASKA AIR GROUP INC	381.35	359.66	0	0.00
3	CUSIP # 01748X102 ALLEGIANT TRAVEL	395.10	412.42	0	0.00
1	CUSIP # 02079K305 ALPHABET INC	973.72	755.73	0	0.00
6	CUSIP # 023608102 AMEREN CORPORATION	347.04	315.17	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	474 .90	464 .80	0	0 .00
29	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	414 .70	442 .40	0	0 .00
5	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	413 .75	413 .60	0	0 .00
1	CUSIP # 036752103 ANTHEM INC	189 .88	131 .36	0	0 .00
12	CUSIP # 038222105 APPLIED MATERIALS INC	625 .08	382 .26	0	0 .00
7	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	297 .57	319 .66	0	0 .00
4	CUSIP # 042735100 ARROW ELECTRONICS	321 .64	284 .44	0	0 .00
4	CUSIP # 049560105 ATMOS ENERGY CORP	335 .36	259 .16	0	0 .00
8	CUSIP # 05329W102 AUTONATION INC	379 .68	389 .13	0	0 .00
5	CUSIP # 053611109 AVERY DENNISON CORP	491 .70	355 .85	0	0 .00
8	CUSIP # 05379B107 AVISTA CORP	414 .16	317 .96	0	0 .00
15	CUSIP # 05566U108 BOFI HOLDING INC	427 .05	421 .48	0	0 .00
5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	313 .75	221 .77	0	0 .80
11	CUSIP # 075896100 BED BATH&BEYOND	258 .17	407 .23	0	1 .20

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	375 .65	337 .68	0	0 .00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	366 .64	297 .44	0	0 .00
10	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	387 .50	364 .63	0	0 .00
7	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	396 .55	346 .15	0	0 .00
7	CUSIP # 086516101 BEST BUY INC	398 .72	298 .62	0	2 .38
2	CUSIP # 09062X103 BIOGEN IDEC INC	626 .24	576 .26	0	0 .00
3	CUSIP # 126650100 CVS CAREMARK CORPORATION	243 .96	242 .76	0	0 .00
13	CUSIP # 129500104 CALERES INC	396 .76	410 .50	0	0 .70
4	CUSIP # 147528103 CASEYS GENERAL STORES INC	437 .80	464 .33	0	0 .00
7	CUSIP # 156782104 CERNER CORP	499 .24	344 .96	0	0 .00
7	CUSIP # 163072101 CHEESECAKE FACTORY	294 .84	332 .23	0	0 .00
2	CUSIP # 16359R103 CHEMED CORP	404 .10	221 .18	0	0 .00
37	CUSIP # 168615102 CHICOS FAS INC	331 .15	447 .77	0	0 .00
8	CUSIP # 171340102 CHURCH & DWIGHT CO INC	387 .60	361 .89	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 172755100 CIRRUS LOGIC INC	373 .24	258 .11	0	0 .00
4	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	290 .16	224 .98	0	0 .00
2	CUSIP # 192479103 COHERENT INC	470 .34	273 .42	0	0 .00
6	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	369 .48	343 .23	0	0 .00
15	CUSIP # 212485106 CONVERGYS CORPORATION	388 .35	371 .26	0	1 .50
9	CUSIP # 219350105 CORNING INC	269 .28	184 .04	0	0 .00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	492 .87	450 .65	0	0 .00
3	CUSIP # 233331107 DTE ENERGY CO	322 .08	250 .79	0	2 .48
5	CUSIP # 237194105 DARDEN RESTAURANTS INC	393 .90	379 .41	0	0 .00
21	CUSIP # 242370203 DEAN FOODS CO	228 .48	387 .21	0	0 .00
5	CUSIP # 247361702 DELTA AIR LINES INC	241 .10	248 .08	0	0 .00
32	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	350 .40	367 .58	0	4 .00
11	CUSIP # 253393102 DICKS SPORTING GOODS INC	297 .11	420 .66	0	0 .00
10	CUSIP # 25389M877 DIGITALGLOBE INC	352 .50	294 .05	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 254687106 DISNEY WALT	492 . 85	524 . 72	0	0 . 00
7	CUSIP # 256677105 DOLLAR GENERAL CORP	567 . 35	502 . 14	0	0 . 00
4	CUSIP # 258278100 DORMAN PRODUCTS INC	286 . 48	291 . 16	0	0 . 00
	CUSIP # 260543103 DOW CHEMICAL COMPANY	0 . 00	0 . 00	0	2 . 30
4	CUSIP # 26078J100 DOWDUPONT INC	276 . 92	229 . 50	0	0 . 00
5	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	442 . 35	442 . 54	0	2 . 90
7	CUSIP # 262037104 DRIL QUIP INC	309 . 05	408 . 20	0	0 . 00
3	CUSIP # 26441C204 DUKE ENERGY CORPORATION	251 . 76	233 . 11	0	0 . 00
6	CUSIP # 268948106 EAGLE BANCORP INC	402 . 30	323 . 93	0	0 . 00
5	CUSIP # 26969P108 EAGLE MATERIALS INC	533 . 50	499 . 28	0	0 . 00
6	CUSIP # 278768106 ECHOSTAR CORP A	343 . 38	307 . 51	0	0 . 00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	590 . 30	360 . 02	0	0 . 00
5	CUSIP # 29084Q100 EMCOR GROUP INC	346 . 90	353 . 02	0	0 . 00
11	CUSIP # 294628102 EQUITY COMMONWEALTH	334 . 40	333 . 66	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 29476L107 EQUITY RESIDENTIAL	263 . 72	253 . 22	0	2 . 02
3	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	361 . 71	292 . 02	0	0 . 00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	302 . 20	267 . 28	0	0 . 00
7	CUSIP # 302130109 EXPEDITORS INTL WASH INC	419 . 02	338 . 78	0	0 . 00
4	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	253 . 28	277 . 60	0	0 . 00
10	CUSIP # 302941109 FTI CONSULTING	354 . 80	414 . 04	0	0 . 00
8	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	399 . 76	296 . 73	0	0 . 00
8	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	361 . 60	356 . 67	0	1 . 33
9	CUSIP # 336433107 FIRST SOLAR INC	412 . 92	381 . 63	0	0 . 00
9	CUSIP # 344849104 FOOT LOCKER INC	316 . 98	501 . 09	0	0 . 00
5	CUSIP # 361448103 GATX CORP	307 . 80	305 . 49	0	0 . 00
14	CUSIP # 36237H101 G-III APPAREL GROUP	406 . 28	412 . 99	0	0 . 00
16	CUSIP # 36467W109 GAMESTOP CORP CL A	330 . 56	409 . 39	0	0 . 00
2	CUSIP # 369550108 GENERAL DYNAMICS CORP	411 . 16	289 . 95	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 37045V100 GENERAL MOTORS CO	323 .04	280 .20	0	0 .00
22	CUSIP # 371901109 GENTEX CORP	435 .60	370 .03	0	0 .00
11	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	326 .92	262 .06	0	0 .00
1	CUSIP # 384637104 GRAHAM HOLDINGS CO	585 .10	513 .64	0	0 .00
9	CUSIP # 404251100 HNI CORP	373 .23	442 .83	0	0 .00
9	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	370 .35	356 .79	0	0 .00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	277 .15	239 .65	0	1 .15
11	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	367 .07	362 .60	0	0 .00
7	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	262 .85	249 .54	0	0 .00
4	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	411 .16	311 .87	0	0 .00
4	CUSIP # 438516106 HONEYWELL INTERNATIONAL	566 .96	463 .07	0	0 .00
14	CUSIP # 440452100 HORMEL FOODS CORP	449 .96	466 .63	0	0 .00
19	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	351 .31	359 .95	0	3 .80
2	CUSIP # 44930G107 ICU MEDICAL INC	371 .70	232 .00	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 451107106 IDACORP INC	351 .72	320 .74	0	0 .00
4	CUSIP # 457187102 INGREDION INC	482 .56	498 .63	0	2 .40
5	CUSIP # 45867G101 INTERDIGITAL INC	368 .75	437 .35	0	0 .00
9	CUSIP # 460335201 INTL SPEEDWAY	324 .00	337 .77	0	0 .00
3	CUSIP # 466032109 J&J SNACK FOODS	393 .90	387 .98	0	1 .26
15	CUSIP # 477143101 JETBLUE AIRWAYS CORP	277 .95	337 .12	0	0 .00
21	CUSIP # 501044101 KROGER COMPANY	421 .26	606 .26	0	0 .00
3	CUSIP # 50189K103 LCI INDUSTRIES	347 .55	323 .33	0	0 .00
3	CUSIP # 513847103 LANCASTER COLONY CORP	360 .36	425 .64	0	0 .00
12	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	348 .24	365 .57	0	5 .40
14	CUSIP # 546347105 LOUISIANA PACIFIC	379 .12	271 .98	0	0 .00
42	CUSIP # 55272X102 MFA FINANCIAL INC	367 .92	295 .39	0	8 .40
31	CUSIP # 552848103 MGIC INVESTMENT CORP	388 .43	322 .18	0	0 .00
9	CUSIP # 556269108 STEVEN MADDEN LTD	389 .70	319 .37	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	431 . 50	383 . 43	0	0 . 00
3	CUSIP # 56418H100 MANPOWER INC	353 . 46	272 . 56	0	0 . 00
6	CUSIP # 571748102 MARSH & MCLENNAN COS INC	502 . 86	405 . 72	0	0 . 00
7	CUSIP # 577933104 MAXIMUS INC	451 . 50	390 . 69	0	0 . 00
6	CUSIP # 58502B106 MEDNAX INC	258 . 72	376 . 19	0	0 . 00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	247 . 51	204 . 16	0	0 . 00
4	CUSIP # 635017106 NATIONAL BEVERAGE	496 . 20	184 . 83	0	0 . 00
8	CUSIP # 654106103 NIKE INC CLASS B	414 . 80	438 . 02	0	1 . 44
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	575 . 44	375 . 39	0	0 . 00
4	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	440 . 44	262 . 50	0	0 . 00
26	CUSIP # 684060106 ORANGE SPON ADR	426 . 92	396 . 67	0	0 . 00
5	CUSIP # 690742101 OWENS CORNING	386 . 75	259 . 45	0	0 . 00
3	CUSIP # 693656100 PVH CORP	378 . 18	272 . 73	0	0 . 00
5	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	440 . 40	331 . 17	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 704326107 PAYCHEX INC	539 . 64	492 . 50	0	0 . 00
4	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	338 . 24	267 . 43	0	0 . 00
5	CUSIP # 739276103 POWER INTEGRATIONS INC	366 . 00	337 . 15	0	0 . 00
5	CUSIP # 74164M108 PRIMERICA INC	407 . 75	283 . 75	0	0 . 00
3	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	318 . 96	312 . 16	0	0 . 00
6	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	277 . 50	243 . 04	0	0 . 00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	427 . 98	435 . 24	0	0 . 00
3	CUSIP # 755111507 RAYTHEON COMPANY	559 . 74	397 . 93	0	0 . 00
9	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	453 . 06	363 . 27	0	0 . 00
10	CUSIP # 775711104 ROLLINS INC	461 . 40	296 . 38	0	0 . 00
8	CUSIP # 778296103 ROSS STORES INC	516 . 56	480 . 17	0	0 . 00
10	CUSIP # 783859101 S & T BANCORP INC	395 . 80	383 . 65	0	0 . 00
3	CUSIP # 800013104 SANDERSON FARMS INC	484 . 56	246 . 18	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 801056102 SANMINA CORPORATION	334 .35	223 .59	0	0 .00
5	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	486 .70	462 .71	0	0 .00
2	CUSIP # 816851109 SEMPRA ENERGY	228 .26	201 .82	0	1 .65
8	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	392 .32	353 .92	0	0 .00
12	CUSIP # 830566105 SKECHERS USA INC	301 .08	276 .92	0	0 .00
10	CUSIP # 830879102 SKYWEST INC	439 .00	369 .27	0	0 .80
4	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	407 .60	299 .57	0	0 .00
8	CUSIP # 835495102 SONOCO PRODUCTS	403 .60	425 .68	0	0 .00
8	CUSIP # 844741108 SOUTHWEST AIRLINES	447 .84	334 .33	0	0 .00
3	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	317 .76	361 .77	0	0 .00
7	CUSIP # 848577102 SPIRIT AIRLINES INC	233 .87	374 .20	0	0 .00
15	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	281 .55	292 .59	0	0 .00
25	CUSIP # 858155203 STEELCASE INC CL A	385 .00	419 .42	0	3 .19
19	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	303 .81	303 .56	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	353 . 54	337 . 54	0	1 . 10
14	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	309 . 40	381 . 72	0	0 . 00
10	CUSIP # 871829107 SYSCO CORPORATION	539 . 50	547 . 33	0	0 . 00
22	CUSIP # 872275102 TCF FINANCIAL CORP	374 . 88	414 . 02	0	0 . 00
9	CUSIP # 87612E106 TARGET CORPORATION	531 . 09	606 . 68	0	0 . 00
3	CUSIP # 878237106 TECH DATA CORPORATION	266 . 55	193 . 04	0	0 . 00
3	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	477 . 54	287 . 79	0	0 . 00
6	CUSIP # 882508104 TEXAS INSTRUMENTS INC	537 . 84	440 . 74	0	0 . 00
10	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	380 . 00	342 . 28	0	0 . 90
6	CUSIP # 891092108 TORO COMPANY	372 . 36	289 . 68	0	1 . 05
2	CUSIP # 89417E109 TRAVELERS COS INC	245 . 04	230 . 56	0	0 . 00
4	CUSIP # 902494103 TYSON FOODS INC CL A	281 . 80	233 . 80	0	0 . 00
5	CUSIP # 902973304 US BANCORP	267 . 95	256 . 56	0	1 . 50
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	452 . 12	365 . 00	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 904708104 UNIFIRST CORP	303 .00	252 .85	0	0 .00
4	CUSIP # 910047109 UNITED AIRLINES	243 .52	183 .99	0	0 .00
10	CUSIP # 911163103 UNITED NATURAL FOODS INC	415 .90	425 .49	0	0 .00
9	CUSIP # 911684108 US CELLULAR	318 .60	352 .58	0	0 .00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	587 .55	481 .47	0	0 .00
4	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	392 .64	301 .74	0	0 .00
19	CUSIP # 917047102 URBAN OUTFITTERS INC	454 .10	500 .95	0	0 .00
4	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	307 .72	217 .39	0	0 .00
11	CUSIP # 92343V104 VERIZON COMMUNICATIONS	544 .39	588 .40	0	0 .00
6	CUSIP # 928563402 VMWARE INC CL A	655 .14	501 .93	0	0 .00
4	CUSIP # 931142103 WAL-MART STORES INC	312 .56	272 .54	0	0 .00
7	CUSIP # 948849104 WEIS MARKETS INC	304 .50	329 .79	0	0 .00
12	CUSIP # 950755108 WERNER ENTERPRISES INC	438 .60	315 .40	0	0 .84
7	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	322 .00	330 .15	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 98389B100 XCEL ENERGY INC	283.92	231.05	0	2.16
		68,365.00	61,631.12	16	58.90
FOREIGN STOCK					
15	CUSIP # 054536107 AXA S.A. (ADR)	451.80	382.79	0	0.00
6	CUSIP # 063671101 BANK OF MONTREAL	454.26	359.12	0	0.00
12	CUSIP # 072730302 BAYER AG	410.64	319.71	0	0.00
4	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	249.80	338.80	0	1.46
5	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	414.25	305.79	0	0.00
12	CUSIP # 138006309 CANON INC SPONS ADR	411.84	361.18	0	0.00
10	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	509.10	404.54	0	0.00
23	CUSIP # 251566105 DEUTSCHE TELEKOM	429.18	392.76	0	0.00
79	CUSIP # 29265W207 ENEL SPA	473.21	344.68	0	0.00
15	CUSIP # 438128308 HONDA MOTORS LTD ADR	443.40	466.21	0	0.00
10	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	425.20	366.42	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	442 . 48	299 . 48	0	0 . 00
18	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	410 . 22	399 . 47	0	0 . 00
5	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	420 . 05	376 . 64	0	0 . 00
10	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	459 . 50	260 . 66	0	0 . 00
9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	411 . 48	364 . 86	0	0 . 00
21	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	409 . 29	423 . 25	0	0 . 00
10	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	481 . 50	432 . 35	0	0 . 00
8	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	484 . 64	444 . 90	0	0 . 00
9	CUSIP # 80105N105 SANOFI-AVENTIS ADR	448 . 11	368 . 05	0	0 . 00
38	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	447 . 26	385 . 68	0	0 . 00
18	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	408 . 24	420 . 21	0	0 . 00
25	CUSIP # 87969N204 TELSTRA CORP ADR	341 . 50	487 . 70	0	0 . 00
10	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	391 . 40	414 . 10	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 891160509 TORONTO-DOMINION BANK	450.16	353.39	0	0.00
8	CUSIP # 89151E109 TOTAL SA SPON ADR	428.16	406.76	0	5.00
4	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	476.68	450.69	0	0.00
3	CUSIP # G1151C101 ACCENTURE PLC	405.21	344.42	0	0.00
5	CUSIP # G29183103 EATON CORP PLC	383.95	340.20	0	0.00
5	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	495.25	425.06	0	0.00
		12,867.76	11,439.87	3	6.46
MUTUAL FUNDS - FIXED INCOME					
480	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	54,518.40	54,760.79	13	0.00
278	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	33,701.94	32,941.16	8	0.00
138	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	14,699.76	15,083.64	3	0.00
95	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	8,432.20	8,298.31	2	0.00
550	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	58,905.00	59,858.07	14	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
267	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	29,412.72	29,061.35	7	0.00
279	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	29,392.65	29,348.55	7	0.00
292	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	14,684.68	14,671.75	3	0.00
1,811	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	41,942.76	42,230.47	10	0.00
573	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	17,058.21	16,378.63	4	0.00
607	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,050.63	16,009.75	4	0.00
479	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	12,377.36	12,888.58	3	0.00
		332,176.31	331,531.05	77	0.00
MUTUAL FUNDS - EQUITY					
36	CUSIP # 78463V107 SPDR GOLD TRUST	4,376.88	4,396.76	1	0.00
103	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,487.71	3,712.75	1	0.00
		8,864.59	8,109.51	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
76,798.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	76,798.15	76,798.15	2	0.00
		76,798.15	76,798.15	2	0.00
COMMON STOCK					
148	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	6,763.60	5,834.94	0	0.00
131	CUSIP # 00206R102 AT&T INC	5,131.27	5,604.11	0	0.00
367	CUSIP # 002444107 AVX CORP	6,690.41	4,764.58	0	0.00
157	CUSIP # 002535300 AARON'S INC	6,849.91	3,943.27	0	4.32
88	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	7,106.88	4,807.86	0	0.00
36	CUSIP # 00817Y108 AETNA INC	5,724.36	4,410.59	0	0.00
72	CUSIP # 011659109 ALASKA AIR GROUP INC	5,491.44	4,719.65	0	0.00
45	CUSIP # 01748X102 ALLEGiant TRAVEL	5,926.50	6,581.97	0	0.00
8	CUSIP # 02079K305 ALPHABET INC	7,789.76	6,180.46	0	0.00
81	CUSIP # 023608102 AMEREN CORPORATION	4,685.04	4,245.67	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
143	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	6,791.07	6,546.57	0	0.00
506	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	7,235.80	7,645.55	0	0.00
80	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	6,620.00	6,646.37	0	0.00
33	CUSIP # 036752103 ANTHEM INC	6,266.04	4,518.34	0	0.00
182	CUSIP # 038222105 APPLIED MATERIALS INC	9,480.38	5,773.95	0	0.00
119	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	5,058.69	5,468.70	0	0.00
60	CUSIP # 042735100 ARROW ELECTRONICS	4,824.60	4,264.97	0	0.00
55	CUSIP # 049560105 ATMOS ENERGY CORP	4,611.20	3,520.19	0	0.00
103	CUSIP # 05329W102 AUTONATION INC	4,888.38	4,908.44	0	0.00
81	CUSIP # 053611109 AVERY DENNISON CORP	7,965.54	5,839.59	0	0.00
154	CUSIP # 05379B107 AVISTA CORP	7,972.58	6,107.06	0	0.00
230	CUSIP # 05566U108 BOFI HOLDING INC	6,548.10	6,470.00	0	0.00
105	CUSIP # 071813109 BAXTER INTERNATIONAL INC	6,588.75	4,657.03	0	16.80
146	CUSIP # 075896100 BED BATH&BEYOND	3,426.62	5,510.55	0	21.90

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
192	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	6,556.80	5,866.00	0	0.00
33	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,049.56	4,639.93	0	0.00
167	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	6,471.25	6,092.70	0	0.00
117	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	6,628.05	5,769.36	0	0.00
116	CUSIP # 086516101 BEST BUY INC	6,607.36	4,947.74	0	39.44
24	CUSIP # 09062X103 BIOGEN IDEC INC	7,514.88	6,935.64	0	0.00
70	CUSIP # 126650100 CVS CAREMARK CORPORATION	5,692.40	5,603.25	0	0.00
227	CUSIP # 129500104 CALERES INC	6,928.04	7,079.47	0	15.89
58	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,348.10	6,701.93	0	0.00
121	CUSIP # 156782104 CERNER CORP	8,629.72	5,943.52	0	0.00
121	CUSIP # 163072101 CHEESECAKE FACTORY	5,096.52	5,978.42	0	0.00
33	CUSIP # 16359R103 CHEMED CORP	6,667.65	4,463.82	0	0.00
647	CUSIP # 168615102 CHICOS FAS INC	5,790.65	7,990.79	0	0.00
131	CUSIP # 171340102 CHURCH & DWIGHT CO INC	6,346.95	6,013.48	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108	CUSIP # 172755100 CIRRUS LOGIC INC	5,758.56	3,841.06	0	0.00
92	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	6,673.68	5,183.40	0	0.00
32	CUSIP # 192479103 COHERENT INC	7,525.44	4,377.52	0	0.00
73	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	4,495.34	4,174.63	0	0.00
284	CUSIP # 212485106 CONVERGYS CORPORATION	7,352.76	7,010.50	0	28.40
202	CUSIP # 219350105 CORNING INC	6,043.84	4,184.91	0	0.00
42	CUSIP # 22160K105 COSTCO WHOLESALE CORP	6,900.18	6,270.76	0	0.00
53	CUSIP # 233331107 DTE ENERGY CO	5,690.08	4,595.67	0	43.73
78	CUSIP # 237194105 DARDEN RESTAURANTS INC	6,144.84	5,590.85	0	0.00
305	CUSIP # 242370203 DEAN FOODS CO	3,318.40	6,476.54	0	0.00
119	CUSIP # 247361702 DELTA AIR LINES INC	5,738.18	5,851.79	0	0.00
539	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	5,902.05	6,212.37	0	67.38
167	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,510.67	7,544.58	0	0.00
183	CUSIP # 25389M877 DIGITALGLOBE INC	6,450.75	5,399.19	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
63	CUSIP # 254687106 DISNEY WALT	6,209.91	6,669.65	0	0.00
102	CUSIP # 256677105 DOLLAR GENERAL CORP	8,267.10	7,460.09	0	0.00
73	CUSIP # 258278100 DORMAN PRODUCTS INC	5,228.26	5,307.42	0	0.00
	CUSIP # 260543103 DOW CHEMICAL COMPANY	0.00	0.00	0	39.56
86	CUSIP # 26078J100 DOWDUPONT INC	5,953.78	4,929.77	0	0.00
72	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	6,369.84	6,316.90	0	41.76
110	CUSIP # 262037104 DRIL QUIP INC	4,856.50	6,406.39	0	0.00
68	CUSIP # 26441C204 DUKE ENERGY CORPORATION	5,706.56	5,283.66	0	0.00
101	CUSIP # 268948106 EAGLE BANCORP INC	6,772.05	5,109.59	0	0.00
67	CUSIP # 26969P108 EAGLE MATERIALS INC	7,148.90	6,647.04	0	0.00
77	CUSIP # 278768106 ECHOSTAR CORP A	4,406.71	3,951.55	0	0.00
68	CUSIP # 285512109 ELECTRONIC ARTS INC	8,028.08	4,731.87	0	0.00
69	CUSIP # 29084Q100 EMCOR GROUP INC	4,787.22	4,791.65	0	0.00
140	CUSIP # 294628102 EQUITY COMMONWEALTH	4,256.00	4,243.71	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
88	CUSIP # 29476L107 EQUITY RESIDENTIAL	5,801.84	5,583.23	0	44.33
53	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,390.21	5,107.89	0	0.00
93	CUSIP # 30040W108 EVERSOURCE ENERGY	5,620.92	4,934.00	0	0.00
116	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,943.76	5,725.63	0	0.00
83	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	5,255.56	5,745.40	0	0.00
174	CUSIP # 302941109 FTI CONSULTING	6,173.52	7,355.78	0	0.00
111	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,546.67	4,114.95	0	0.00
150	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	6,780.00	6,626.82	0	28.50
111	CUSIP # 336433107 FIRST SOLAR INC	5,092.68	4,215.66	0	0.00
135	CUSIP # 344849104 FOOT LOCKER INC	4,754.70	8,092.10	0	0.00
99	CUSIP # 361448103 GATX CORP	6,094.44	6,045.29	0	0.00
274	CUSIP # 36237H101 G-III APPAREL GROUP	7,951.48	7,523.56	0	0.00
266	CUSIP # 36467W109 GAMESTOP CORP CL A	5,495.56	7,584.11	0	0.00
38	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,812.04	5,404.70	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
152	CUSIP # 37045V100 GENERAL MOTORS CO	6,137.76	5,337.22	0	0.00
307	CUSIP # 371901109 GENTEX CORP	6,078.60	5,331.13	0	0.00
203	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	6,033.16	5,053.98	0	0.00
10	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,851.00	5,182.27	0	0.00
130	CUSIP # 404251100 HNI CORP	5,391.10	6,880.94	0	0.00
117	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	4,814.55	4,596.42	0	0.00
114	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	6,319.02	5,457.61	0	26.22
128	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	4,271.36	4,212.07	0	0.00
129	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	4,843.95	5,363.40	0	0.00
70	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	7,195.30	5,733.41	0	0.00
57	CUSIP # 438516106 HONEYWELL INTERNATIONAL	8,079.18	6,601.93	0	0.00
205	CUSIP # 440452100 HORMEL FOODS CORP	6,588.70	7,372.36	0	0.00
234	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	4,326.66	4,439.83	0	46.80
39	CUSIP # 44930G107 ICU MEDICAL INC	7,248.15	4,210.90	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 451107106 IDACORP INC	4,660.29	4,252.12	0	0.00
54	CUSIP # 457187102 INGREDION INC	6,514.56	6,733.70	0	32.40
70	CUSIP # 45867G101 INTERDIGITAL INC	5,162.50	6,313.78	0	0.00
163	CUSIP # 460335201 INTL SPEEDWAY	5,868.00	6,099.53	0	0.00
44	CUSIP # 466032109 J&J SNACK FOODS	5,777.20	5,037.47	0	18.48
212	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,928.36	4,717.09	0	0.00
309	CUSIP # 501044101 KROGER COMPANY	6,198.54	9,379.04	0	0.00
60	CUSIP # 50189K103 LCI INDUSTRIES	6,951.00	6,412.02	0	0.00
51	CUSIP # 513847103 LANCASTER COLONY CORP	6,126.12	7,159.51	0	0.00
151	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	4,382.02	4,605.35	0	67.95
242	CUSIP # 546347105 LOUISIANA PACIFIC	6,553.36	4,688.31	0	0.00
743	CUSIP # 55272X102 MFA FINANCIAL INC	6,508.68	5,217.25	0	148.60
431	CUSIP # 552848103 MGIC INVESTMENT CORP	5,400.43	4,454.82	0	0.00
156	CUSIP # 556269108 STEVEN MADDEN LTD	6,754.80	5,545.76	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	7,508.10	6,514.43	0	0.00
43	CUSIP # 56418H100 MANPOWER INC	5,066.26	3,903.53	0	0.00
96	CUSIP # 571748102 MARSH & MCLENNAN COS INC	8,045.76	6,495.98	0	0.00
105	CUSIP # 577933104 MAXIMUS INC	6,772.50	5,842.66	0	0.00
64	CUSIP # 58502B106 MEDNAX INC	2,759.68	4,291.03	0	0.00
24	CUSIP # 608190104 MOHAWK INDUSTRIES INC	5,940.24	4,624.70	0	0.00
3	CUSIP # 62944T105 NVR INC	8,565.00	4,981.63	0	0.00
71	CUSIP # 635017106 NATIONAL BEVERAGE	8,807.55	3,278.84	0	0.00
127	CUSIP # 654106103 NIKE INC CLASS B	6,584.95	7,358.44	0	22.86
30	CUSIP # 666807102 NORTHROP GRUMMAN CORP	8,631.60	5,736.77	0	0.00
77	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	8,478.47	5,423.57	0	0.00
668	CUSIP # 684060106 ORANGE SPON ADR	10,968.56	10,187.41	0	0.00
71	CUSIP # 690742101 OWENS CORNING	5,491.85	3,678.54	0	0.00
42	CUSIP # 693656100 PVH CORP	5,294.52	3,821.49	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
76	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	6,694.08	5,021.83	0	0.00
121	CUSIP # 704326107 PAYCHEX INC	7,255.16	6,327.78	0	0.00
52	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	4,397.12	3,483.29	0	0.00
91	CUSIP # 739276103 POWER INTEGRATIONS INC	6,661.20	6,111.66	0	0.00
73	CUSIP # 74164M108 PRIMERICA INC	5,953.15	3,643.68	0	0.00
51	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	5,422.32	5,318.36	0	0.00
121	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	5,596.25	5,122.35	0	0.00
32	CUSIP # 74460D109 PUBLIC STORAGE INC	6,847.68	7,199.59	0	0.00
47	CUSIP # 755111507 RAYTHEON COMPANY	8,769.26	5,693.72	0	0.00
134	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,745.56	5,238.20	0	0.00
176	CUSIP # 775711104 ROLLINS INC	8,120.64	5,072.52	0	0.00
125	CUSIP # 778296103 ROSS STORES INC	8,071.25	6,861.22	0	0.00
174	CUSIP # 783859101 S & T BANCORP INC	6,886.92	6,607.74	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 800013104 SANDERSON FARMS INC	9,368.16	4,623.48	0	0.00
148	CUSIP # 801056102 SANMINA CORPORATION	5,498.20	3,405.64	0	0.00
70	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	6,813.80	6,618.71	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	4,505.00	4,019.99	0	0.00
49	CUSIP # 816851109 SEMPRA ENERGY	5,592.37	4,956.29	0	40.30
139	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	6,816.56	6,144.93	0	0.00
159	CUSIP # 830566105 SKECHERS USA INC	3,989.31	3,682.12	0	0.00
175	CUSIP # 830879102 SKYWEST INC	7,682.50	6,337.55	0	14.00
67	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	6,827.30	5,000.48	0	0.00
124	CUSIP # 835495102 SONOCO PRODUCTS	6,255.80	6,598.79	0	0.00
116	CUSIP # 844741108 SOUTHWEST AIRLINES	6,493.68	4,738.43	0	0.00
47	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	4,978.24	5,674.87	0	0.00
82	CUSIP # 848577102 SPIRIT AIRLINES INC	2,739.62	4,632.20	0	0.00
260	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,880.20	5,064.25	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
435	CUSIP # 858155203 STEELCASE INC CL A	6,699.00	7,287.70	0	55.46
376	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	6,012.24	6,024.60	0	0.00
392	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	6,299.44	6,008.46	0	19.60
237	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	5,237.70	6,590.74	0	0.00
137	CUSIP # 871829107 SYSCO CORPORATION	7,391.15	7,477.74	0	0.00
257	CUSIP # 872275102 TCF FINANCIAL CORP	4,379.28	4,912.27	0	0.00
129	CUSIP # 87612E106 TARGET CORPORATION	7,612.29	8,712.18	0	0.00
64	CUSIP # 878237106 TECH DATA CORPORATION	5,686.40	4,624.91	0	0.00
35	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	5,571.30	3,274.14	0	0.00
88	CUSIP # 882508104 TEXAS INSTRUMENTS INC	7,888.32	6,444.78	0	0.00
165	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	6,270.00	5,347.69	0	14.85
105	CUSIP # 891092108 TORO COMPANY	6,516.30	4,717.67	0	18.38
45	CUSIP # 89417E109 TRAVELERS COS INC	5,513.40	5,075.93	0	0.00
88	CUSIP # 902494103 TYSON FOODS INC CL A	6,199.60	5,357.64	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
106	CUSIP # 902973304 US BANCORP	5,680.54	5,439.25	0	31.80
25	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,651.50	5,513.72	0	0.00
42	CUSIP # 904708104 UNIFIRST CORP	6,363.00	4,711.87	0	0.00
77	CUSIP # 910047109 UNITED AIRLINES	4,687.76	3,576.80	0	0.00
166	CUSIP # 911163103 UNITED NATURAL FOODS INC	6,903.94	6,756.20	0	0.00
117	CUSIP # 911684108 US CELLULAR	4,141.80	4,708.50	0	0.00
43	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	8,421.55	6,906.37	0	0.00
61	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,987.76	4,708.84	0	0.00
239	CUSIP # 917047102 URBAN OUTFITTERS INC	5,712.10	6,027.60	0	0.00
82	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	6,308.26	4,634.75	0	0.00
146	CUSIP # 92343V104 VERIZON COMMUNICATIONS	7,225.54	7,853.18	0	0.00
77	CUSIP # 928563402 VMWARE INC CL A	8,407.63	6,056.17	0	0.00
77	CUSIP # 931142103 WAL-MART STORES INC	6,016.78	5,251.37	0	0.00
125	CUSIP # 948849104 WEIS MARKETS INC	5,437.50	5,961.95	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
229	CUSIP # 950755108 WERNER ENTERPRISES INC	8,369.95	5,872.98	0	16.03
133	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	6,118.00	6,238.90	0	0.00
123	CUSIP # 98389B100 XCEL ENERGY INC	5,820.36	4,723.80	0	44.28
		1,115,245.02	998,145.25	32	1,010.02
FOREIGN STOCK					
400	CUSIP # 054536107 AXA S.A. (ADR)	12,048.00	10,219.55	0	0.00
140	CUSIP # 063671101 BANK OF MONTREAL	10,599.40	8,269.55	0	0.00
324	CUSIP # 072730302 BAYER AG	11,087.28	8,646.90	0	0.00
81	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	5,058.45	7,056.97	0	59.00
140	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	11,599.00	8,372.96	0	0.00
332	CUSIP # 138006309 CANON INC SPONS ADR	11,394.24	10,043.43	0	0.00
236	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	12,014.76	9,289.95	0	0.00
590	CUSIP # 251566105 DEUTSCHE TELEKOM	11,009.40	10,149.64	0	0.00
1,973	CUSIP # 29265W207 ENEL SPA	11,818.27	8,534.24	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
384	CUSIP # 438128308 HONDA MOTORS LTD ADR	11,351.04	11,321.75	0	0.00
270	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	11,480.40	9,683.00	0	0.00
210	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	11,615.10	7,854.90	0	0.00
444	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	10,118.76	9,772.55	0	0.00
121	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,165.21	9,094.26	0	0.00
253	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	11,625.35	6,595.02	0	0.00
240	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	10,972.80	9,639.74	0	0.00
539	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	10,505.11	10,316.79	0	0.00
245	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	11,796.75	10,829.69	0	0.00
197	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	11,934.26	10,838.60	0	0.00
229	CUSIP # 80105N105 SANOFI-AVENTIS ADR	11,401.91	9,362.16	0	0.00
1,028	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	12,099.56	10,396.76	0	0.00
464	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	10,523.52	10,751.40	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
637	CUSIP # 87969N204 TELSTRA CORP ADR	8,701.42	12,879.86	0	0.00
247	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	9,667.58	10,239.75	0	0.00
207	CUSIP # 891160509 TORONTO-DOMINION BANK	11,647.89	8,725.10	0	0.00
206	CUSIP # 89151E109 TOTAL SA SPON ADR	11,025.12	10,469.08	0	128.73
96	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	11,440.32	11,190.63	0	0.00
87	CUSIP # G1151C101 ACCENTURE PLC	11,751.09	8,798.43	0	0.00
140	CUSIP # G29183103 EATON CORP PLC	10,750.60	9,520.77	0	0.00
125	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	12,381.25	10,538.51	0	0.00
		329,583.84	289,401.94	10	187.73
MUTUAL FUNDS - FIXED INCOME					
2,491	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	282,927.78	283,062.64	8	0.00
1,517	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	183,905.91	180,628.19	5	0.00
776	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	82,659.52	85,604.56	2	0.00
560	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	49,705.60	48,868.40	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,958	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	316,801.80	321,852.58	9	0.00
1,363	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	150,148.08	148,278.03	4	0.00
1,420	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	149,597.00	149,430.80	4	0.00
1,664	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	83,682.56	83,607.68	2	0.00
9,337	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	216,244.92	217,771.17	6	0.00
3,382	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	100,682.14	96,737.31	3	0.00
2,406	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	67,584.54	65,042.64	2	0.00
3,824	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	98,812.16	103,963.77	3	0.00
		1,782,752.01	1,784,847.77	51	0.00
MUTUAL FUNDS - EQUITY					
328	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	33,013.20	32,912.42	1	0.00
276	CUSIP # 78463V107 SPDR GOLD TRUST	33,556.08	33,708.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2.035	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	88,664.95	71,866.97	3	0.00
		155,234.23	138,487.70	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
254,145.65	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	254,145.65	254,145.65	4	0.00
		254,145.65	254,145.65	4	0.00
COMMON STOCK					
379	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	17,320.30	14,880.23	0	0.00
353	CUSIP # 00206R102 AT&T INC	13,827.01	14,870.48	0	0.00
933	CUSIP # 002444107 AVX CORP	17,008.59	12,114.35	0	0.00
392	CUSIP # 002535300 AARON'S INC	17,102.96	9,656.39	0	10.78
236	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	19,059.36	13,302.50	0	0.00
88	CUSIP # 00817Y108 AETNA INC	13,992.88	10,819.52	0	0.00
199	CUSIP # 011659109 ALASKA AIR GROUP INC	15,177.73	13,675.52	0	0.00
112	CUSIP # 01748X102 ALLEGiant TRAVEL	14,750.40	16,716.90	0	0.00
22	CUSIP # 02079K305 ALPHABET INC	21,421.84	16,978.90	0	0.00
209	CUSIP # 023608102 AMEREN CORPORATION	12,088.56	10,976.14	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
397	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	18,853.53	18,122.72	0	0.00
1,265	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	18,089.50	18,285.89	0	0.00
212	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	17,543.00	17,633.61	0	0.00
71	CUSIP # 036752103 ANTHEM INC	13,481.48	9,928.62	0	0.00
484	CUSIP # 038222105 APPLIED MATERIALS INC	25,211.56	15,575.01	0	0.00
322	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	13,688.22	14,600.30	0	0.00
146	CUSIP # 042735100 ARROW ELECTRONICS	11,739.86	10,351.69	0	0.00
138	CUSIP # 049560105 ATMOS ENERGY CORP	11,569.92	8,605.73	0	0.00
271	CUSIP # 05329W102 AUTONATION INC	12,861.66	12,779.85	0	0.00
205	CUSIP # 053611109 AVERY DENNISON CORP	20,159.70	14,155.87	0	0.00
359	CUSIP # 05379B107 AVISTA CORP	18,585.43	14,229.36	0	0.00
642	CUSIP # 05566U108 BOFI HOLDING INC	18,277.74	17,836.60	0	0.00
220	CUSIP # 071813109 BAXTER INTERNATIONAL INC	13,805.00	9,899.14	0	36.32
376	CUSIP # 075896100 BED BATH&BEYOND	8,824.72	14,068.37	0	56.40

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
472	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	16,118.80	14,363.09	0	0.00
79	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	14,482.28	11,029.86	0	0.00
427	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	16,546.25	15,499.09	0	0.00
317	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	17,958.05	15,581.46	0	0.00
316	CUSIP # 086516101 BEST BUY INC	17,999.36	13,599.53	0	107.44
74	CUSIP # 09062X103 BIOGEN IDEC INC	23,170.88	21,251.99	0	0.00
166	CUSIP # 126650100 CVS CAREMARK CORPORATION	13,499.12	13,273.25	0	0.00
549	CUSIP # 129500104 CALERES INC	16,755.48	16,823.30	0	38.43
169	CUSIP # 147528103 CASEYS GENERAL STORES INC	18,497.05	18,757.13	0	0.00
301	CUSIP # 156782104 CERNER CORP	21,467.32	14,969.27	0	0.00
303	CUSIP # 163072101 CHEESECAKE FACTORY	12,762.36	14,858.03	0	0.00
75	CUSIP # 16359R103 CHEMED CORP	15,153.75	10,408.64	0	0.00
1,618	CUSIP # 168615102 CHICOS FAS INC	14,481.10	20,216.74	0	0.00
349	CUSIP # 171340102 CHURCH & DWIGHT CO INC	16,909.05	15,473.39	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
289	CUSIP # 172755100 CIRRUS LOGIC INC	15,409.48	10,543.30	0	0.00
201	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	14,580.54	11,350.54	0	0.00
80	CUSIP # 192479103 COHERENT INC	18,813.60	11,234.37	0	0.00
197	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	12,131.26	11,240.99	0	0.00
641	CUSIP # 212485106 CONVERGYS CORPORATION	16,595.49	15,200.08	0	64.10
444	CUSIP # 219350105 CORNING INC	13,284.48	8,758.27	0	0.00
125	CUSIP # 22160K105 COSTCO WHOLESALE CORP	20,536.25	18,896.06	0	0.00
126	CUSIP # 233331107 DTE ENERGY CO	13,527.36	10,659.85	0	103.95
200	CUSIP # 237194105 DARDEN RESTAURANTS INC	15,756.00	14,465.52	0	0.00
896	CUSIP # 242370203 DEAN FOODS CO	9,748.48	17,702.72	0	0.00
248	CUSIP # 247361702 DELTA AIR LINES INC	11,958.56	12,102.99	0	0.00
1,382	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	15,132.90	15,891.12	0	172.75
454	CUSIP # 253393102 DICKS SPORTING GOODS INC	12,262.54	19,882.04	0	0.00
458	CUSIP # 25389M877 DIGITALGLOBE INC	16,144.50	13,582.91	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
188	CUSIP # 254687106 DISNEY WALT	18,531.16	19,930.91	0	0.00
277	CUSIP # 256677105 DOLLAR GENERAL CORP	22,450.85	19,804.54	0	0.00
184	CUSIP # 258278100 DORMAN PRODUCTS INC	13,178.08	13,444.95	0	0.00
	CUSIP # 260543103 DOW CHEMICAL COMPANY	0.00	0.00	0	97.52
211	CUSIP # 26078J100 DOWDUPONT INC	14,607.53	12,147.74	0	0.00
219	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	19,374.93	19,209.04	0	127.02
312	CUSIP # 262037104 DRIL QUIP INC	13,774.80	17,408.56	0	0.00
159	CUSIP # 26441C204 DUKE ENERGY CORPORATION	13,343.28	12,400.57	0	0.00
241	CUSIP # 268948106 EAGLE BANCORP INC	16,159.05	11,974.99	0	0.00
196	CUSIP # 26969P108 EAGLE MATERIALS INC	20,913.20	19,219.01	0	0.00
188	CUSIP # 278768106 ECHOSTAR CORP A	10,759.24	9,696.48	0	0.00
189	CUSIP # 285512109 ELECTRONIC ARTS INC	22,313.34	14,092.03	0	0.00
175	CUSIP # 29084Q100 EMCOR GROUP INC	12,141.50	12,023.08	0	0.00
362	CUSIP # 294628102 EQUITY COMMONWEALTH	11,004.80	10,999.26	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
202	CUSIP # 29476L107 EQUITY RESIDENTIAL	13,317.86	12,824.69	0	101.76
145	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	17,482.65	13,803.59	0	0.00
220	CUSIP # 30040W108 EVERSOURCE ENERGY	13,296.80	11,422.88	0	0.00
320	CUSIP # 302130109 EXPEDITORS INTL WASH INC	19,155.20	15,119.35	0	0.00
205	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	12,980.60	14,159.71	0	0.00
436	CUSIP # 302941109 FTI CONSULTING	15,469.28	18,293.66	0	0.00
256	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,792.32	9,509.34	0	0.00
345	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	15,594.00	15,062.03	0	65.55
287	CUSIP # 336433107 FIRST SOLAR INC	13,167.56	10,870.48	0	0.00
367	CUSIP # 344849104 FOOT LOCKER INC	12,925.74	21,615.29	0	0.00
237	CUSIP # 361448103 GATX CORP	14,589.72	14,445.41	0	0.00
611	CUSIP # 36237H101 G-III APPAREL GROUP	17,731.22	16,447.82	0	0.00
683	CUSIP # 36467W109 GAMESTOP CORP CL A	14,110.78	18,808.64	0	0.00
101	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,763.58	14,571.38	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
381	CUSIP # 37045V100 GENERAL MOTORS CO	15,384.78	13,340.74	0	0.00
954	CUSIP # 371901109 GENTEX CORP	18,889.20	16,484.21	0	0.00
460	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	13,671.20	11,755.61	0	0.00
25	CUSIP # 384637104 GRAHAM HOLDINGS CO	14,627.50	13,035.78	0	0.00
382	CUSIP # 404251100 HNI CORP	15,841.54	18,997.35	0	0.00
294	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	12,098.10	11,491.21	0	0.00
254	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	14,079.22	12,128.01	0	60.03
347	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	11,579.39	11,419.66	0	0.00
325	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	12,203.75	12,828.47	0	0.00
174	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	17,885.46	13,834.35	0	0.00
150	CUSIP # 438516106 HONEYWELL INTERNATIONAL	21,261.00	17,445.26	0	0.00
584	CUSIP # 440452100 HORMEL FOODS CORP	18,769.76	20,640.53	0	0.00
619	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	11,445.31	11,724.84	0	123.80
88	CUSIP # 44930G107 ICU MEDICAL INC	16,354.80	9,676.98	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
134	CUSIP # 451107106 IDACORP INC	11,782.62	10,767.26	0	0.00
152	CUSIP # 457187102 INGREDION INC	18,337.28	18,889.10	0	91.20
197	CUSIP # 45867G101 INTERDIGITAL INC	14,528.75	17,171.29	0	0.00
406	CUSIP # 460335201 INTL SPEEDWAY	14,616.00	15,182.76	0	0.00
114	CUSIP # 466032109 J&J SNACK FOODS	14,968.20	12,742.84	0	47.88
501	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,283.53	11,093.98	0	0.00
858	CUSIP # 501044101 KROGER COMPANY	17,211.48	25,863.77	0	0.00
149	CUSIP # 50189K103 LCI INDUSTRIES	17,261.65	15,766.10	0	0.00
148	CUSIP # 513847103 LANCASTER COLONY CORP	17,777.76	20,455.39	0	0.00
383	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	11,114.66	11,637.50	0	172.35
621	CUSIP # 546347105 LOUISIANA PACIFIC	16,816.68	12,253.36	0	0.00
1,816	CUSIP # 55272X102 MFA FINANCIAL INC	15,908.16	12,450.34	0	363.20
1,020	CUSIP # 552848103 MGIC INVESTMENT CORP	12,780.60	10,554.50	0	0.00
381	CUSIP # 556269108 STEVEN MADDEN LTD	16,497.30	13,536.55	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
209	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	18,036.70	15,537.89	0	0.00
102	CUSIP # 56418H100 MANPOWER INC	12,017.64	9,301.49	0	0.00
257	CUSIP # 571748102 MARSH & MCLENNAN COS INC	21,539.17	17,464.38	0	0.00
289	CUSIP # 577933104 MAXIMUS INC	18,640.50	16,077.03	0	0.00
189	CUSIP # 58502B106 MEDNAX INC	8,149.68	11,994.09	0	0.00
55	CUSIP # 608190104 MOHAWK INDUSTRIES INC	13,613.05	10,454.41	0	0.00
8	CUSIP # 62944T105 NVR INC	22,840.00	13,692.40	0	0.00
163	CUSIP # 635017106 NATIONAL BEVERAGE	20,220.15	7,688.55	0	0.00
339	CUSIP # 654106103 NIKE INC CLASS B	17,577.15	19,101.73	0	65.34
78	CUSIP # 666807102 NORTHROP GRUMMAN CORP	22,442.16	15,473.12	0	0.00
190	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	20,920.90	13,166.77	0	0.00
2,086	CUSIP # 684060106 ORANGE SPON ADR	34,252.12	31,867.30	1	0.00
171	CUSIP # 690742101 OWENS CORNING	13,226.85	8,958.95	0	0.00
100	CUSIP # 693656100 PVH CORP	12,606.00	9,169.81	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
208	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	18,320.64	13,678.92	0	0.00
351	CUSIP # 704326107 PAYCHEX INC	21,045.96	18,635.13	0	0.00
134	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	11,331.04	8,776.29	0	0.00
209	CUSIP # 739276103 POWER INTEGRATIONS INC	15,298.80	13,973.60	0	0.00
201	CUSIP # 74164M108 PRIMERICA INC	16,391.55	10,508.05	0	0.00
123	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	13,077.36	12,813.29	0	0.00
304	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	14,060.00	12,267.58	0	0.00
96	CUSIP # 74460D109 PUBLIC STORAGE INC	20,543.04	21,422.14	0	0.00
124	CUSIP # 755111507 RAYTHEON COMPANY	23,135.92	15,377.23	0	0.00
375	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	18,877.50	15,978.16	0	0.00
444	CUSIP # 775711104 ROLLINS INC	20,486.16	12,722.99	0	0.00
346	CUSIP # 778296103 ROSS STORES INC	22,341.22	19,663.94	0	0.00
425	CUSIP # 783859101 S & T BANCORP INC	16,821.50	15,957.76	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
132	CUSIP # 800013104 SANDERSON FARMS INC	21,320.64	11,008.34	0	0.00
400	CUSIP # 801056102 SANMINA CORPORATION	14,860.00	9,179.18	0	0.00
202	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	19,662.68	19,091.94	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	13,515.00	12,069.99	0	0.00
118	CUSIP # 816851109 SEMPRA ENERGY	13,467.34	11,997.05	0	97.06
349	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	17,114.96	15,373.00	0	0.00
387	CUSIP # 830566105 SKECHERS USA INC	9,709.83	9,250.63	0	0.00
434	CUSIP # 830879102 SKYWEST INC	19,052.60	15,606.50	0	34.72
187	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	19,055.30	14,225.72	0	0.00
346	CUSIP # 835495102 SONOCO PRODUCTS	17,455.70	18,364.99	0	0.00
322	CUSIP # 844741108 SOUTHWEST AIRLINES	18,025.56	13,528.86	0	0.00
145	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	15,358.40	17,476.11	0	0.00
218	CUSIP # 848577102 SPIRIT AIRLINES INC	7,283.38	12,290.89	0	0.00
667	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,519.59	13,110.14	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,088	CUSIP # 858155203 STEELCASE INC CL A	16,755.20	18,084.88	0	138.72
817	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	13,063.83	13,098.54	0	0.00
945	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	15,186.15	14,469.58	0	47.25
608	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	13,436.80	16,796.83	0	0.00
397	CUSIP # 871829107 SYSCO CORPORATION	21,418.15	21,551.38	0	0.00
679	CUSIP # 872275102 TCF FINANCIAL CORP	11,570.16	12,853.00	0	0.00
382	CUSIP # 87612E106 TARGET CORPORATION	22,541.82	25,113.65	0	0.00
151	CUSIP # 878237106 TECH DATA CORPORATION	13,416.35	10,252.93	0	0.00
90	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	14,326.20	8,145.81	0	0.00
260	CUSIP # 882508104 TEXAS INSTRUMENTS INC	23,306.40	19,255.52	0	0.00
437	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	16,606.00	13,869.70	0	39.33
261	CUSIP # 891092108 TORO COMPANY	16,197.66	11,027.75	0	45.68
105	CUSIP # 89417E109 TRAVELERS COS INC	12,864.60	11,579.63	0	0.00
213	CUSIP # 902494103 TYSON FOODS INC CL A	15,005.85	12,324.58	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
257	CUSIP # 902973304 US BANCORP	13,772.63	13,176.39	0	77.10
70	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	15,824.20	14,607.18	0	0.00
108	CUSIP # 904708104 UNIFIRST CORP	16,362.00	12,298.72	0	0.00
177	CUSIP # 910047109 UNITED AIRLINES	10,775.76	8,576.48	0	0.00
415	CUSIP # 911163103 UNITED NATURAL FOODS INC	17,259.85	16,345.98	0	0.00
298	CUSIP # 911684108 US CELLULAR	10,549.20	11,499.99	0	0.00
108	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	21,151.80	17,374.15	0	0.00
175	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	17,178.00	12,962.54	0	0.00
616	CUSIP # 917047102 URBAN OUTFITTERS INC	14,722.40	15,317.83	0	0.00
198	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	15,232.14	11,818.48	0	0.00
448	CUSIP # 92343V104 VERIZON COMMUNICATIONS	22,171.52	23,685.44	0	0.00
229	CUSIP # 928563402 VMWARE INC CL A	25,004.51	18,365.29	0	0.00
176	CUSIP # 931142103 WAL-MART STORES INC	13,752.64	12,067.81	0	0.00
313	CUSIP # 948849104 WEIS MARKETS INC	13,615.50	14,720.89	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
519	CUSIP # 950755108 WERNER ENTERPRISES INC	18,969.45	12,745.46	0	36.33
303	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	13,938.00	14,071.19	0	0.00
291	CUSIP # 98389B100 XCEL ENERGY INC	13,770.12	10,875.21	0	104.76
		2,876,986.62	2,573,381.54	47	2,526.77
FOREIGN STOCK					
1,209	CUSIP # 054536107 AXA S.A. (ADR)	36,415.08	30,812.92	1	0.00
454	CUSIP # 063671101 BANK OF MONTREAL	34,372.34	27,927.44	1	0.00
1,028	CUSIP # 072730302 BAYER AG	35,178.16	27,663.39	1	0.00
194	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	12,115.30	16,928.60	0	145.68
411	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	34,051.35	24,707.97	1	0.00
980	CUSIP # 138006309 CANON INC SPONS ADR	33,633.60	29,562.68	1	0.00
767	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	39,047.97	30,496.43	1	0.00
1,850	CUSIP # 251566105 DEUTSCHE TELEKOM	34,521.00	32,044.68	1	0.00
6,247	CUSIP # 29265W207 ENEL SPA	37,419.53	27,343.78	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,217	CUSIP # 438128308 HONDA MOTORS LTD ADR	35,974.52	36,167.24	1	0.00
797	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	33,888.44	28,527.59	1	0.00
664	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	36,725.84	25,148.85	1	0.00
1,409	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	32,111.11	30,861.32	1	0.00
382	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	32,091.82	28,453.69	1	0.00
797	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	36,622.15	21,150.14	1	0.00
707	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	32,324.04	29,135.18	1	0.00
1,668	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	32,509.32	32,353.46	1	0.00
777	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	37,412.55	32,368.47	1	0.00
627	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	37,983.66	34,184.81	1	0.00
696	CUSIP # 80105N105 SANOFI-AVENTIS ADR	34,653.84	28,778.66	1	0.00
3,048	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	35,874.96	30,473.18	1	0.00
1,460	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	33,112.80	33,885.82	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,017	CUSIP # 87969N204 TELSTRA CORP ADR	27,552.22	39,321.65	0	0.00
802	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	31,390.28	33,289.56	1	0.00
662	CUSIP # 891160509 TORONTO-DOMINION BANK	37,250.74	28,365.18	1	0.00
672	CUSIP # 89151E109 TOTAL SA SPON ADR	35,965.44	34,089.71	1	419.93
317	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	37,776.89	36,761.10	1	0.00
269	CUSIP # G1151C101 ACCENTURE PLC	36,333.83	27,935.57	1	0.00
428	CUSIP # G29183103 EATON CORP PLC	32,866.12	29,375.35	1	0.00
395	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	39,124.75	33,375.21	1	0.00
		1,026,299.65	901,489.63	17	565.61
MUTUAL FUNDS - FIXED INCOME					
1,763	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	200,241.54	199,985.64	3	0.00
948	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	114,926.04	112,269.13	2	0.00
536	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	57,094.72	58,342.82	1	0.00
1,606	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	172,002.60	173,849.19	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
781	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	86,034.96	84,719.15	1	0.00
814	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	85,754.90	85,544.06	1	0.00
1,705	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	85,744.45	85,667.72	1	0.00
6,173	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	142,966.68	144,007.17	2	0.00
5,856	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	174,333.12	167,580.95	3	0.00
4,136	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	116,180.24	108,849.81	2	0.00
10,879	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	281,113.36	298,120.62	5	0.00
		1,516,392.61	1,518,936.26	25	0.00
MUTUAL FUNDS - EQUITY					
565	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	56,867.25	56,054.42	1	0.00
726	CUSIP # 78463V107 SPDR GOLD TRUST	88,267.08	88,524.96	1	0.00
6,297	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	274,360.29	216,455.91	5	0.00
		419,494.62	361,035.29	7	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
130,091.4	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	130,091.40	130,091.40	3	0.00
		130,091.40	130,091.40	3	0.00
COMMON STOCK					
362	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	16,543.40	14,285.00	0	0.00
343	CUSIP # 00206R102 AT&T INC	13,435.31	14,557.44	0	0.00
897	CUSIP # 002444107 AVX CORP	16,352.31	11,923.05	0	0.00
377	CUSIP # 002535300 AARON'S INC	16,448.51	8,940.63	0	10.37
214	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	17,282.64	11,737.48	0	0.00
86	CUSIP # 00817Y108 AETNA INC	13,674.86	10,534.88	0	0.00
195	CUSIP # 011659109 ALASKA AIR GROUP INC	14,872.65	13,080.50	0	0.00
108	CUSIP # 01748X102 ALLEGIANT TRAVEL	14,223.60	15,841.28	0	0.00
21	CUSIP # 02079K305 ALPHABET INC	20,448.12	15,994.05	0	0.00
209	CUSIP # 023608102 AMEREN CORPORATION	12,088.56	10,964.11	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
389	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	18,473.61	17,718.98	0	0.00
1,210	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	17,303.00	17,943.63	0	0.00
206	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	17,046.50	17,054.70	0	0.00
69	CUSIP # 036752103 ANTHEM INC	13,101.72	9,471.24	0	0.00
471	CUSIP # 038222105 APPLIED MATERIALS INC	24,534.39	15,062.61	0	0.00
313	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	13,305.63	14,314.13	0	0.00
156	CUSIP # 042735100 ARROW ELECTRONICS	12,543.96	11,071.60	0	0.00
145	CUSIP # 049560105 ATMOS ENERGY CORP	12,156.80	8,871.07	0	0.00
270	CUSIP # 05329W102 AUTONATION INC	12,814.20	12,816.66	0	0.00
202	CUSIP # 053611109 AVERY DENNISON CORP	19,864.68	14,030.17	0	0.00
343	CUSIP # 05379B107 AVISTA CORP	17,757.11	13,601.66	0	0.00
615	CUSIP # 05566U108 BOFI HOLDING INC	17,509.05	17,196.93	0	0.00
216	CUSIP # 071813109 BAXTER INTERNATIONAL INC	13,554.00	9,626.22	0	34.56
373	CUSIP # 075896100 BED BATH&BEYOND	8,754.31	14,137.38	0	55.95

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
464	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	15,845.60	14,206.02	0	0.00
78	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	14,298.96	10,930.48	0	0.00
408	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	15,810.00	14,858.83	0	0.00
315	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	17,844.75	15,461.11	0	0.00
313	CUSIP # 086516101 BEST BUY INC	17,828.48	13,375.14	0	106.42
72	CUSIP # 09062X103 BIOGEN IDEC INC	22,544.64	20,752.05	0	0.00
166	CUSIP # 126650100 CVS CAREMARK CORPORATION	13,499.12	13,274.24	0	0.00
556	CUSIP # 129500104 CALERES INC	16,969.12	17,215.24	0	38.92
160	CUSIP # 147528103 CASEYS GENERAL STORES INC	17,512.00	17,319.65	0	0.00
294	CUSIP # 156782104 CERNER CORP	20,968.08	14,560.72	0	0.00
290	CUSIP # 163072101 CHEESECAKE FACTORY	12,214.80	14,115.87	0	0.00
71	CUSIP # 16359R103 CHEMED CORP	14,345.55	9,199.62	0	0.00
1,597	CUSIP # 168615102 CHICOS FAS INC	14,293.15	20,246.49	0	0.00
360	CUSIP # 171340102 CHURCH & DWIGHT CO INC	17,442.00	16,096.00	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
296	CUSIP # 172755100 CIRRUS LOGIC INC	15,782.72	10,424.51	0	0.00
195	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	14,145.30	10,987.70	0	0.00
80	CUSIP # 192479103 COHERENT INC	18,813.60	11,104.39	0	0.00
195	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	12,008.10	11,111.25	0	0.00
613	CUSIP # 212485106 CONVERGYS CORPORATION	15,870.57	14,622.23	0	61.30
431	CUSIP # 219350105 CORNING INC	12,895.52	8,370.47	0	0.00
117	CUSIP # 22160K105 COSTCO WHOLESALE CORP	19,221.93	17,736.20	0	0.00
128	CUSIP # 233331107 DTE ENERGY CO	13,742.08	10,750.08	0	105.60
197	CUSIP # 237194105 DARDEN RESTAURANTS INC	15,519.66	14,212.60	0	0.00
858	CUSIP # 242370203 DEAN FOODS CO	9,335.04	17,194.01	0	0.00
243	CUSIP # 247361702 DELTA AIR LINES INC	11,717.46	11,904.05	0	0.00
1,318	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	14,432.10	15,205.22	0	164.75
447	CUSIP # 253393102 DICKS SPORTING GOODS INC	12,073.47	19,402.85	0	0.00
449	CUSIP # 25389M877 DIGITALGLOBE INC	15,827.25	13,306.89	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
183	CUSIP # 254687106 DISNEY WALT	18,038.31	19,365.87	0	0.00
281	CUSIP # 256677105 DOLLAR GENERAL CORP	22,775.05	20,001.15	0	0.00
179	CUSIP # 258278100 DORMAN PRODUCTS INC	12,819.98	13,135.44	0	0.00
	CUSIP # 260543103 DOW CHEMICAL COMPANY	0.00	0.00	0	94.76
206	CUSIP # 26078J100 DOWDUPONT INC	14,261.38	11,866.06	0	0.00
213	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	18,844.11	18,563.69	0	123.54
299	CUSIP # 262037104 DRIL QUIP INC	13,200.85	16,996.02	0	0.00
159	CUSIP # 26441C204 DUKE ENERGY CORPORATION	13,343.28	12,399.39	0	0.00
246	CUSIP # 268948106 EAGLE BANCORP INC	16,494.30	12,130.56	0	0.00
185	CUSIP # 26969P108 EAGLE MATERIALS INC	19,739.50	18,345.33	0	0.00
201	CUSIP # 278768106 ECHOSTAR CORP A	11,503.23	10,345.49	0	0.00
185	CUSIP # 285512109 ELECTRONIC ARTS INC	21,841.10	13,533.81	0	0.00
182	CUSIP # 29084Q100 EMCOR GROUP INC	12,627.16	12,588.64	0	0.00
364	CUSIP # 294628102 EQUITY COMMONWEALTH	11,065.60	11,002.12	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210	CUSIP # 29476L107 EQUITY RESIDENTIAL	13,845.30	13,305.86	0	105.79
146	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	17,603.22	13,648.45	0	0.00
222	CUSIP # 30040W108 EVERSOURCE ENERGY	13,417.68	11,560.16	0	0.00
318	CUSIP # 302130109 EXPEDITORS INTL WASH INC	19,035.48	14,963.70	0	0.00
198	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	12,537.36	13,665.72	0	0.00
417	CUSIP # 302941109 FTI CONSULTING	14,795.16	17,683.36	0	0.00
254	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,692.38	9,413.84	0	0.00
330	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	14,916.00	14,502.41	0	62.70
293	CUSIP # 336433107 FIRST SOLAR INC	13,442.84	11,565.64	0	0.00
373	CUSIP # 344849104 FOOT LOCKER INC	13,137.06	21,489.76	0	0.00
241	CUSIP # 361448103 GATX CORP	14,835.96	14,725.90	0	0.00
588	CUSIP # 36237H101 G-III APPAREL GROUP	17,063.76	15,882.52	0	0.00
652	CUSIP # 36467W109 GAMESTOP CORP CL A	13,470.32	18,544.85	0	0.00
98	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,146.84	13,854.07	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
369	CUSIP # 37045V100 GENERAL MOTORS CO	14,900.22	12,926.83	0	0.00
939	CUSIP # 371901109 GENTEX CORP	18,592.20	16,061.04	0	0.00
440	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	13,076.80	11,022.32	0	0.00
25	CUSIP # 384637104 GRAHAM HOLDINGS CO	14,627.50	13,047.21	0	0.00
366	CUSIP # 404251100 HNI CORP	15,178.02	18,519.75	0	0.00
307	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	12,633.05	12,030.64	0	0.00
247	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	13,691.21	11,798.75	0	56.81
343	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	11,445.91	11,277.18	0	0.00
316	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	11,865.80	12,123.12	0	0.00
173	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	17,782.67	13,449.52	0	0.00
146	CUSIP # 438516106 HONEYWELL INTERNATIONAL	20,694.04	16,945.73	0	0.00
566	CUSIP # 440452100 HORMEL FOODS CORP	18,191.24	19,820.14	0	0.00
612	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	11,315.88	11,619.78	0	122.40
85	CUSIP # 44930G107 ICU MEDICAL INC	15,797.25	9,151.58	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
138	CUSIP # 451107106 IDACORP INC	12,134.34	11,081.48	0	0.00
149	CUSIP # 457187102 INGREDION INC	17,975.36	18,563.17	0	89.40
189	CUSIP # 45867G101 INTERDIGITAL INC	13,938.75	16,641.88	0	0.00
398	CUSIP # 460335201 INTL SPEEDWAY	14,328.00	14,899.58	0	0.00
108	CUSIP # 466032109 J&J SNACK FOODS	14,180.40	11,863.30	0	45.36
497	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,209.41	11,028.13	0	0.00
833	CUSIP # 501044101 KROGER COMPANY	16,709.98	25,805.27	0	0.00
147	CUSIP # 50189K103 LCI INDUSTRIES	17,029.95	15,665.98	0	0.00
139	CUSIP # 513847103 LANCASTER COLONY CORP	16,696.68	19,439.87	0	0.00
395	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	11,462.90	12,027.75	0	177.75
592	CUSIP # 546347105 LOUISIANA PACIFIC	16,031.36	11,583.55	0	0.00
1,818	CUSIP # 55272X102 MFA FINANCIAL INC	15,925.68	12,316.75	0	363.60
1,012	CUSIP # 552848103 MGIC INVESTMENT CORP	12,680.36	10,450.40	0	0.00
381	CUSIP # 556269108 STEVEN MADDEN LTD	16,497.30	13,532.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	17,260.00	14,898.62	0	0.00
111	CUSIP # 56418H100 MANPOWER INC	13,078.02	10,088.72	0	0.00
249	CUSIP # 571748102 MARSH & MCLENNAN COS INC	20,868.69	16,909.57	0	0.00
289	CUSIP # 577933104 MAXIMUS INC	18,640.50	16,049.35	0	0.00
165	CUSIP # 58502B106 MEDNAX INC	7,114.80	11,054.54	0	0.00
57	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,108.07	10,688.57	0	0.00
7	CUSIP # 62944T105 NVR INC	19,985.00	11,320.83	0	0.00
156	CUSIP # 635017106 NATIONAL BEVERAGE	19,351.80	7,390.55	0	0.00
329	CUSIP # 654106103 NIKE INC CLASS B	17,058.65	18,643.59	0	59.22
76	CUSIP # 666807102 NORTHROP GRUMMAN CORP	21,866.72	14,524.50	0	0.00
188	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	20,700.68	12,795.39	0	0.00
2,129	CUSIP # 684060106 ORANGE SPON ADR	34,958.18	32,520.73	1	0.00
169	CUSIP # 690742101 OWENS CORNING	13,072.15	8,803.44	0	0.00
99	CUSIP # 693656100 PVH CORP	12,479.94	9,021.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
212	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	18,672.96	13,950.66	0	0.00
333	CUSIP # 704326107 PAYCHEX INC	19,966.68	17,628.01	0	0.00
137	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	11,584.72	8,980.96	0	0.00
200	CUSIP # 739276103 POWER INTEGRATIONS INC	14,640.00	13,392.56	0	0.00
192	CUSIP # 74164M108 PRIMERICA INC	15,657.60	9,944.30	0	0.00
122	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	12,971.04	12,720.59	0	0.00
294	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	13,597.50	11,930.93	0	0.00
90	CUSIP # 74460D109 PUBLIC STORAGE INC	19,259.10	20,142.00	0	0.00
120	CUSIP # 755111507 RAYTHEON COMPANY	22,389.60	14,588.09	0	0.00
368	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	18,525.12	15,158.87	0	0.00
438	CUSIP # 775711104 ROLLINS INC	20,209.32	12,148.99	0	0.00
337	CUSIP # 778296103 ROSS STORES INC	21,760.09	18,722.85	0	0.00
425	CUSIP # 783859101 S & T BANCORP INC	16,821.50	16,036.63	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
126	CUSIP # 800013104 SANDERSON FARMS INC	20,351.52	10,072.89	0	0.00
362	CUSIP # 801056102 SANMINA CORPORATION	13,448.30	7,725.86	0	0.00
192	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	18,689.28	18,150.49	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	13,515.00	12,105.00	0	0.00
118	CUSIP # 816851109 SEMPRA ENERGY	13,467.34	11,976.19	0	97.06
341	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	16,722.64	15,059.24	0	0.00
416	CUSIP # 830566105 SKECHERS USA INC	10,437.44	9,915.30	0	0.00
429	CUSIP # 830879102 SKYWEST INC	18,833.10	15,469.48	0	34.32
183	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	18,647.70	13,787.18	0	0.00
339	CUSIP # 835495102 SONOCO PRODUCTS	17,102.55	18,045.48	0	0.00
315	CUSIP # 844741108 SOUTHWEST AIRLINES	17,633.70	12,785.78	0	0.00
143	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	15,146.56	17,144.86	0	0.00
215	CUSIP # 848577102 SPIRIT AIRLINES INC	7,183.15	12,144.10	0	0.00
636	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	11,937.72	12,422.14	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,041	CUSIP # 858155203 STEELCASE INC CL A	16,031.40	17,496.05	0	132.73
787	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	12,584.13	12,615.38	0	0.00
958	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	15,395.06	14,689.63	0	47.90
580	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	12,818.00	16,116.81	0	0.00
377	CUSIP # 871829107 SYSCO CORPORATION	20,339.15	20,533.37	0	0.00
671	CUSIP # 872275102 TCF FINANCIAL CORP	11,433.84	12,750.83	0	0.00
355	CUSIP # 87612E106 TARGET CORPORATION	20,948.55	23,855.65	0	0.00
144	CUSIP # 878237106 TECH DATA CORPORATION	12,794.40	9,528.94	0	0.00
90	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	14,326.20	8,073.66	0	0.00
243	CUSIP # 882508104 TEXAS INSTRUMENTS INC	21,782.52	17,831.47	0	0.00
403	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	15,314.00	12,828.57	0	36.27
259	CUSIP # 891092108 TORO COMPANY	16,073.54	10,669.87	0	45.33
108	CUSIP # 89417E109 TRAVELERS COS INC	13,232.16	11,878.45	0	0.00
212	CUSIP # 902494103 TYSON FOODS INC CL A	14,935.40	12,111.56	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
254	CUSIP # 902973304 US BANCORP	13,611.86	13,032.77	0	76.20
69	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	15,598.14	13,801.90	0	0.00
104	CUSIP # 904708104 UNIFIRST CORP	15,756.00	11,905.79	0	0.00
185	CUSIP # 910047109 UNITED AIRLINES	11,262.80	8,339.88	0	0.00
397	CUSIP # 911163103 UNITED NATURAL FOODS INC	16,511.23	16,183.33	0	0.00
306	CUSIP # 911684108 US CELLULAR	10,832.40	11,658.76	0	0.00
106	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	20,760.10	17,065.82	0	0.00
167	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	16,392.72	12,083.09	0	0.00
611	CUSIP # 917047102 URBAN OUTFITTERS INC	14,602.90	15,504.53	0	0.00
197	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	15,155.21	11,369.08	0	0.00
435	CUSIP # 92343V104 VERIZON COMMUNICATIONS	21,528.15	23,183.63	0	0.00
213	CUSIP # 928563402 VMWARE INC CL A	23,257.47	16,780.62	0	0.00
181	CUSIP # 931142103 WAL-MART STORES INC	14,143.34	12,376.00	0	0.00
299	CUSIP # 948849104 WEIS MARKETS INC	13,006.50	13,843.84	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
497	CUSIP # 950755108 WERNER ENTERPRISES INC	18,165.35	12,691.22	0	34.79
290	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	13,340.00	13,588.43	0	0.00
294	CUSIP # 98389B100 XCEL ENERGY INC	13,912.08	10,885.06	0	105.84
		2,814,534.47	2,510,625.72	55	2,489.64
FOREIGN STOCK					
1,243	CUSIP # 054536107 AXA S.A. (ADR)	37,439.16	31,721.67	1	0.00
458	CUSIP # 063671101 BANK OF MONTREAL	34,675.18	27,792.62	1	0.00
1,056	CUSIP # 072730302 BAYER AG	36,136.32	28,345.91	1	0.00
189	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	11,803.05	16,637.09	0	137.67
423	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	35,045.55	25,870.19	1	0.00
1,007	CUSIP # 138006309 CANON INC SPONS ADR	34,560.24	30,639.57	1	0.00
779	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	39,658.89	30,736.91	1	0.00
1,888	CUSIP # 251566105 DEUTSCHE TELEKOM	35,230.08	32,655.46	1	0.00
6,421	CUSIP # 29265W207 ENEL SPA	38,461.79	28,120.87	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,242	CUSIP # 438128308 HONDA MOTORS LTD ADR	36,713.52	36,914.26	1	0.00
819	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	34,823.88	29,281.69	1	0.00
682	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	37,721.42	25,620.63	1	0.00
1,468	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	33,455.72	31,757.14	1	0.00
393	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	33,015.93	29,355.62	1	0.00
813	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	37,357.35	21,446.84	1	0.00
727	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	33,238.44	28,650.77	1	0.00
1,702	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	33,171.98	32,602.55	1	0.00
793	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	38,182.95	33,717.40	1	0.00
650	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	39,377.00	35,508.42	1	0.00
715	CUSIP # 80105N105 SANOFI-AVENTIS ADR	35,599.85	29,432.73	1	0.00
3,133	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	36,875.41	31,619.34	1	0.00
1,490	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	33,793.20	34,486.46	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,059	CUSIP # 87969N204 TELSTRA CORP ADR	28,125.94	41,609.45	1	0.00
810	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	31,703.40	33,648.10	1	0.00
684	CUSIP # 891160509 TORONTO-DOMINION BANK	38,488.68	29,083.02	1	0.00
680	CUSIP # 89151E109 TOTAL SA SPON ADR	36,393.60	34,487.69	1	424.93
316	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	37,657.72	37,030.32	1	0.00
275	CUSIP # G1151C101 ACCENTURE PLC	37,144.25	28,019.27	1	0.00
437	CUSIP # G29183103 EATON CORP PLC	33,557.23	29,928.82	1	0.00
403	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	39,917.15	34,373.21	1	0.00
		1,049,324.88	921,094.02	20	562.60
	MUTUAL FUNDS - FIXED INCOME				
863	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	98,019.54	98,317.04	2	0.00
403	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	48,855.69	47,513.65	1	0.00
1,450	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	72,920.50	72,858.01	1	0.00
3,150	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	72,954.00	72,781.82	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,320	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	98,836.40	95,756.00	2	0.00
3,542	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	99,494.78	93,719.93	2	0.00
9,252	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	239,071.68	254,547.73	5	0.00
		730,152.59	735,494.18	14	0.00
MUTUAL FUNDS - EQUITY					
481	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	48,412.65	47,458.32	1	0.00
825	CUSIP # 78463V107 SPDR GOLD TRUST	100,303.50	101,234.38	2	0.00
5,951	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	259,285.07	211,445.20	5	0.00
		408,001.22	360,137.90	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,906.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	16,906.03	16,906.03	2	0.00
		16,906.03	16,906.03	2	0.00
COMMON STOCK					
55	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	2,513.50	2,131.99	0	0.00
51	CUSIP # 00206R102 AT&T INC	1,997.67	2,082.27	0	0.00
131	CUSIP # 002444107 AVX CORP	2,388.13	1,955.58	0	0.00
55	CUSIP # 002535300 AARON'S INC	2,399.65	1,615.15	0	1.46
33	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	2,665.08	2,034.51	0	0.00
13	CUSIP # 00817Y108 AETNA INC	2,067.13	1,654.81	0	0.00
29	CUSIP # 011659109 ALASKA AIR GROUP INC	2,211.83	2,281.03	0	0.00
16	CUSIP # 01748X102 ALLEGIANT TRAVEL	2,107.20	2,391.01	0	0.00
3	CUSIP # 02079K305 ALPHABET INC	2,921.16	2,402.57	0	0.00
31	CUSIP # 023608102 AMEREN CORPORATION	1,793.04	1,662.49	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	2,706.93	2,589.11	0	0.00
178	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	2,545.40	2,542.07	0	0.00
30	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,482.50	2,550.30	0	0.00
10	CUSIP # 036752103 ANTHEM INC	1,898.80	1,537.70	0	0.00
69	CUSIP # 038222105 APPLIED MATERIALS INC	3,594.21	2,444.63	0	0.00
46	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	1,955.46	2,041.57	0	0.00
21	CUSIP # 042735100 ARROW ELECTRONICS	1,688.61	1,526.06	0	0.00
20	CUSIP # 049560105 ATMOS ENERGY CORP	1,676.80	1,489.04	0	0.00
40	CUSIP # 05329W102 AUTONATION INC	1,898.40	1,858.06	0	0.00
30	CUSIP # 053611109 AVERY DENNISON CORP	2,950.20	2,364.74	0	0.00
51	CUSIP # 05379B107 AVISTA CORP	2,640.27	2,078.23	0	0.00
91	CUSIP # 05566U108 BOFI HOLDING INC	2,590.77	2,450.24	0	0.00
32	CUSIP # 071813109 BAXTER INTERNATIONAL INC	2,008.00	1,533.18	0	4.64
55	CUSIP # 075896100 BED BATH&BEYOND	1,290.85	1,967.61	0	7.80

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	2,253.90	2,070.99	0	0.00
11	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	2,016.52	1,777.05	0	0.00
61	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	2,363.75	2,193.72	0	0.00
46	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	2,605.90	2,318.38	0	0.00
46	CUSIP # 086516101 BEST BUY INC	2,620.16	2,064.38	0	14.96
11	CUSIP # 09062X103 BIOGEN IDEC INC	3,444.32	3,145.17	0	0.00
24	CUSIP # 126650100 CVS CAREMARK CORPORATION	1,951.68	1,912.26	0	0.00
77	CUSIP # 129500104 CALERES INC	2,350.04	2,307.19	0	5.18
25	CUSIP # 147528103 CASEYS GENERAL STORES INC	2,736.25	2,842.44	0	0.00
43	CUSIP # 156782104 CERNER CORP	3,066.76	2,301.77	0	0.00
43	CUSIP # 163072101 CHEESECAKE FACTORY	1,811.16	2,259.90	0	0.00
10	CUSIP # 16359R103 CHEMED CORP	2,020.50	1,592.17	0	0.00
228	CUSIP # 168615102 CHICOS FAS INC	2,040.60	2,678.54	0	0.00
51	CUSIP # 171340102 CHURCH & DWIGHT CO INC	2,470.95	2,426.90	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42	CUSIP # 172755100 CIRRUS LOGIC INC	2,239.44	2,206.69	0	0.00
29	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,103.66	1,700.37	0	0.00
12	CUSIP # 192479103 COHERENT INC	2,822.04	2,092.16	0	0.00
29	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	1,785.82	1,645.81	0	0.00
90	CUSIP # 212485106 CONVERGYS CORPORATION	2,330.10	2,203.23	0	9.00
64	CUSIP # 219350105 CORNING INC	1,914.88	1,544.11	0	0.00
18	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,957.22	2,846.48	0	0.00
18	CUSIP # 233331107 DTE ENERGY CO	1,932.48	1,751.01	0	14.03
29	CUSIP # 237194105 DARDEN RESTAURANTS INC	2,284.62	2,181.56	0	0.00
126	CUSIP # 242370203 DEAN FOODS CO	1,370.88	2,351.60	0	0.00
36	CUSIP # 247361702 DELTA AIR LINES INC	1,735.92	1,757.14	0	0.00
196	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	2,146.20	2,231.95	0	24.50
66	CUSIP # 253393102 DICKS SPORTING GOODS INC	1,782.66	3,096.51	0	0.00
64	CUSIP # 25389M877 DIGITALGLOBE INC	2,256.00	1,967.43	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 254687106 DISNEY WALT	2,661.39	2,876.78	0	0.00
40	CUSIP # 256677105 DOLLAR GENERAL CORP	3,242.00	2,932.92	0	0.00
26	CUSIP # 258278100 DORMAN PRODUCTS INC	1,862.12	1,913.49	0	0.00
	CUSIP # 260543103 DOW CHEMICAL COMPANY	0.00	0.00	0	13.34
30	CUSIP # 26078J100 DOWDUPONT INC	2,076.90	1,815.12	0	0.00
31	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	2,742.57	2,787.25	0	17.40
44	CUSIP # 262037104 DRIL QUIP INC	1,942.60	2,378.52	0	0.00
23	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,930.16	1,839.68	0	0.00
34	CUSIP # 268948106 EAGLE BANCORP INC	2,279.70	1,895.43	0	0.00
28	CUSIP # 26969P108 EAGLE MATERIALS INC	2,987.60	2,767.83	0	0.00
28	CUSIP # 278768106 ECHOSTAR CORP A	1,602.44	1,511.20	0	0.00
27	CUSIP # 285512109 ELECTRONIC ARTS INC	3,187.62	2,290.97	0	0.00
26	CUSIP # 29084Q100 EMCOR GROUP INC	1,803.88	1,763.97	0	0.00
53	CUSIP # 294628102 EQUITY COMMONWEALTH	1,611.20	1,624.44	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 29476L107 EQUITY RESIDENTIAL	1,911.97	1,846.63	0	14.61
21	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	2,531.97	2,293.11	0	0.00
31	CUSIP # 30040W108 EVERSOURCE ENERGY	1,873.64	1,768.62	0	0.00
46	CUSIP # 302130109 EXPEDITORS INTL WASH INC	2,753.56	2,449.57	0	0.00
30	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	1,899.60	1,994.97	0	0.00
61	CUSIP # 302941109 FTI CONSULTING	2,164.28	2,432.68	0	0.00
37	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	1,848.89	1,427.10	0	0.00
49	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	2,214.80	2,117.88	0	8.74
42	CUSIP # 336433107 FIRST SOLAR INC	1,926.96	1,370.77	0	0.00
53	CUSIP # 344849104 FOOT LOCKER INC	1,866.66	3,068.47	0	0.00
33	CUSIP # 361448103 GATX CORP	2,031.48	2,002.59	0	0.00
86	CUSIP # 36237H101 G-III APPAREL GROUP	2,495.72	2,271.91	0	0.00
99	CUSIP # 36467W109 GAMESTOP CORP CL A	2,045.34	2,417.47	0	0.00
14	CUSIP # 369550108 GENERAL DYNAMICS CORP	2,878.12	2,443.91	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 37045V100 GENERAL MOTORS CO	2,220.90	1,961.32	0	0.00
138	CUSIP # 371901109 GENTEX CORP	2,732.40	2,631.27	0	0.00
65	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	1,931.80	1,655.14	0	0.00
4	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,340.40	2,120.09	0	0.00
54	CUSIP # 404251100 HNI CORP	2,239.38	2,562.52	0	0.00
43	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	1,769.45	1,676.17	0	0.00
36	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	1,995.48	1,753.67	0	7.59
52	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	1,735.24	1,713.44	0	0.00
46	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	1,727.30	2,135.85	0	0.00
25	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	2,569.75	2,224.50	0	0.00
21	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,976.54	2,542.92	0	0.00
84	CUSIP # 440452100 HORMEL FOODS CORP	2,699.76	2,965.50	0	0.00
91	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	1,682.59	1,694.41	0	18.20
12	CUSIP # 44930G107 ICU MEDICAL INC	2,230.20	1,697.95	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 451107106 IDACORP INC	1,758.60	1,638.10	0	0.00
22	CUSIP # 457187102 INGREDION INC	2,654.08	2,694.02	0	13.20
28	CUSIP # 45867G101 INTERDIGITAL INC	2,065.00	2,413.77	0	0.00
57	CUSIP # 460335201 INTL SPEEDWAY	2,052.00	2,099.78	0	0.00
16	CUSIP # 466032109 J&J SNACK FOODS	2,100.80	1,954.99	0	6.72
73	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,352.69	1,577.94	0	0.00
123	CUSIP # 501044101 KROGER COMPANY	2,467.38	3,431.30	0	0.00
21	CUSIP # 50189K103 LCI INDUSTRIES	2,432.85	2,200.70	0	0.00
21	CUSIP # 513847103 LANCASTER COLONY CORP	2,522.52	2,827.20	0	0.00
56	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	1,625.12	1,679.49	0	25.20
89	CUSIP # 546347105 LOUISIANA PACIFIC	2,410.12	1,925.13	0	0.00
256	CUSIP # 55272X102 MFA FINANCIAL INC	2,242.56	1,961.39	0	51.20
149	CUSIP # 552848103 MGIC INVESTMENT CORP	1,866.97	1,573.08	0	0.00
54	CUSIP # 556269108 STEVEN MADDEN LTD	2,338.20	1,992.01	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	2,502.70	2,150.58	0	0.00
15	CUSIP # 56418H100 MANPOWER INC	1,767.30	1,440.77	0	0.00
37	CUSIP # 571748102 MARSH & MCLENNAN COS INC	3,100.97	2,621.40	0	0.00
42	CUSIP # 577933104 MAXIMUS INC	2,709.00	2,427.09	0	0.00
28	CUSIP # 58502B106 MEDNAX INC	1,207.36	1,744.92	0	0.00
8	CUSIP # 608190104 MOHAWK INDUSTRIES INC	1,980.08	1,654.99	0	0.00
1	CUSIP # 62944T105 NVR INC	2,855.00	1,641.22	0	0.00
23	CUSIP # 635017106 NATIONAL BEVERAGE	2,853.15	1,470.96	0	0.00
49	CUSIP # 654106103 NIKE INC CLASS B	2,540.65	2,650.96	0	8.10
11	CUSIP # 666807102 NORTHROP GRUMMAN CORP	3,164.92	2,479.67	0	0.00
28	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	3,083.08	2,265.46	0	0.00
314	CUSIP # 684060106 ORANGE SPON ADR	5,155.88	4,904.62	1	0.00
25	CUSIP # 690742101 OWENS CORNING	1,933.75	1,401.37	0	0.00
15	CUSIP # 693656100 PVH CORP	1,890.90	1,472.03	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	2,554.32	1,947.99	0	0.00
50	CUSIP # 704326107 PAYCHEX INC	2,998.00	2,884.55	0	0.00
20	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	1,691.20	1,561.19	0	0.00
29	CUSIP # 739276103 POWER INTEGRATIONS INC	2,122.80	1,960.14	0	0.00
28	CUSIP # 74164M108 PRIMERICA INC	2,283.40	1,928.83	0	0.00
18	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	1,913.76	1,908.94	0	0.00
44	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	2,035.00	1,937.06	0	0.00
14	CUSIP # 74460D109 PUBLIC STORAGE INC	2,995.86	3,081.24	0	0.00
18	CUSIP # 755111507 RAYTHEON COMPANY	3,358.44	2,664.53	0	0.00
55	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	2,768.70	2,412.67	0	0.00
64	CUSIP # 775711104 ROLLINS INC	2,952.96	2,103.64	0	0.00
50	CUSIP # 778296103 ROSS STORES INC	3,228.50	3,076.89	0	0.00
60	CUSIP # 783859101 S & T BANCORP INC	2,374.80	2,227.93	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 800013104 SANDERSON FARMS INC	3,068.88	1,899.15	0	0.00
56	CUSIP # 801056102 SANMINA CORPORATION	2,080.40	1,868.96	0	0.00
29	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	2,822.86	2,715.05	0	0.00
17	CUSIP # 816851109 SEMPRA ENERGY	1,940.21	1,779.12	0	13.98
49	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,402.96	2,149.91	0	0.00
57	CUSIP # 830566105 SKECHERS USA INC	1,430.13	1,402.62	0	0.00
61	CUSIP # 830879102 SKYWEST INC	2,677.90	2,216.67	0	4.88
27	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	2,751.30	2,351.14	0	0.00
51	CUSIP # 835495102 SONOCO PRODUCTS	2,572.95	2,691.27	0	0.00
46	CUSIP # 844741108 SOUTHWEST AIRLINES	2,575.08	2,137.07	0	0.00
21	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	2,224.32	2,600.11	0	0.00
32	CUSIP # 848577102 SPIRIT AIRLINES INC	1,069.12	1,727.80	0	0.00
95	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	1,783.15	1,924.24	0	0.00
153	CUSIP # 858155203 STEELCASE INC CL A	2,356.20	2,475.23	0	19.51

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	1,838.85	1,839.28	0	0.00
133	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	2,137.31	2,040.69	0	6.65
87	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,922.70	2,317.55	0	0.00
57	CUSIP # 871829107 SYSCO CORPORATION	3,075.15	3,045.74	0	0.00
105	CUSIP # 872275102 TCF FINANCIAL CORP	1,789.20	1,871.88	0	0.00
55	CUSIP # 87612E106 TARGET CORPORATION	3,245.55	3,398.22	0	0.00
21	CUSIP # 878237106 TECH DATA CORPORATION	1,865.85	1,802.18	0	0.00
13	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	2,069.34	1,476.38	0	0.00
37	CUSIP # 882508104 TEXAS INSTRUMENTS INC	3,316.68	2,829.08	0	0.00
62	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	2,356.00	2,223.52	0	5.58
38	CUSIP # 891092108 TORO COMPANY	2,358.28	2,029.67	0	6.65
15	CUSIP # 89417E109 TRAVELERS COS INC	1,837.80	1,756.25	0	0.00
30	CUSIP # 902494103 TYSON FOODS INC CL A	2,113.50	1,926.12	0	0.00
37	CUSIP # 902973304 US BANCORP	1,982.83	1,915.30	0	11.10

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	2,260.60	2,522.10	0	0.00
15	CUSIP # 904708104 UNIFIRST CORP	2,272.50	1,891.36	0	0.00
25	CUSIP # 910047109 UNITED AIRLINES	1,522.00	1,513.25	0	0.00
59	CUSIP # 911163103 UNITED NATURAL FOODS INC	2,453.81	2,400.38	0	0.00
44	CUSIP # 911684108 US CELLULAR	1,557.60	1,704.60	0	0.00
15	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,937.75	2,508.99	0	0.00
25	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	2,454.00	2,242.59	0	0.00
90	CUSIP # 917047102 URBAN OUTFITTERS INC	2,151.00	2,104.42	0	0.00
28	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	2,154.04	1,716.32	0	0.00
64	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3,167.36	3,218.59	0	0.00
33	CUSIP # 928563402 VMWARE INC CL A	3,603.27	2,836.88	0	0.00
25	CUSIP # 931142103 WAL-MART STORES INC	1,953.50	1,764.95	0	0.00
44	CUSIP # 948849104 WEIS MARKETS INC	1,914.00	2,309.40	0	0.00
73	CUSIP # 950755108 WERNER ENTERPRISES INC	2,668.15	1,941.32	0	5.11

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
43	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	1,978.00	2,043.13	0	0.00
42	CUSIP # 98389B100 XCEL ENERGY INC	1,987.44	1,783.06	0	14.40
		410,241.25	383,190.97	55	353.73
FOREIGN STOCK					
182	CUSIP # 054536107 AXA S.A. (ADR)	5,481.84	4,731.78	1	0.00
68	CUSIP # 063671101 BANK OF MONTREAL	5,148.28	4,709.40	1	0.00
156	CUSIP # 072730302 BAYER AG	5,338.32	4,359.78	1	0.00
28	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	1,748.60	2,436.91	0	18.94
62	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	5,136.70	4,211.19	1	0.00
147	CUSIP # 138006309 CANON INC SPONS ADR	5,045.04	4,420.66	1	0.00
115	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	5,854.65	4,752.66	1	0.00
278	CUSIP # 251566105 DEUTSCHE TELEKOM	5,187.48	4,821.68	1	0.00
939	CUSIP # 29265W207 ENEL SPA	5,624.61	4,288.16	1	0.00
183	CUSIP # 438128308 HONDA MOTORS LTD ADR	5,409.48	5,247.56	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	5,102.40	4,532.10	1	0.00
100	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	5,531.00	4,031.62	1	0.00
212	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	4,831.48	5,049.67	1	0.00
57	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	4,788.57	4,317.69	1	0.00
120	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	5,514.00	3,529.51	1	0.00
106	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	4,846.32	4,663.20	1	0.00
251	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	4,891.99	4,876.28	1	0.00
117	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,633.55	4,457.73	1	0.00
94	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	5,694.52	5,113.39	1	0.00
105	CUSIP # 80105N105 SANOFI-AVENTIS ADR	5,227.95	4,522.39	1	0.00
458	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	5,390.66	4,689.07	1	0.00
219	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	4,966.92	4,962.79	1	0.00
303	CUSIP # 87969N204 TELSTRA CORP ADR	4,138.98	5,488.87	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
121	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	4,735.94	5,073.25	1	0.00
99	CUSIP # 891160509 TORONTO-DOMINION BANK	5,570.73	4,745.62	1	0.00
101	CUSIP # 89151E109 TOTAL SA SPON ADR	5,405.52	5,131.42	1	63.11
48	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	5,720.16	5,336.93	1	0.00
41	CUSIP # G1151C101 ACCENTURE PLC	5,537.87	4,883.43	1	0.00
64	CUSIP # G29183103 EATON CORP PLC	4,914.56	4,554.22	1	0.00
59	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,843.95	5,066.81	1	0.00
		154,262.07	139,005.77	21	82.05
MUTUAL FUNDS - FIXED INCOME					
126	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	14,311.08	14,389.92	2	0.00
59	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	7,152.57	7,010.62	1	0.00
214	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	10,762.06	10,752.99	1	0.00
464	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	10,746.24	10,800.67	1	0.00
489	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	14,557.53	14,268.99	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
518	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	14,550.62	13,988.31	2	0.00
1,363	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	35,219.92	36,433.96	5	0.00
		107,300.02	107,645.46	14	0.00
MUTUAL FUNDS - EQUITY					
71	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	7,146.15	7,210.82	1	0.00
121	CUSIP # 78463V107 SPDR GOLD TRUST	14,711.18	14,403.86	2	0.00
876	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	38,167.32	33,817.66	5	0.00
		60,024.65	55,432.34	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,609.82	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,609.82	7,609.82	0	0.00
		7,609.82	7,609.82	0	0.00
COMMON STOCK					
640	CUSIP # 000361105 AAR CORP	24,179.20	21,332.53	0	0.00
4,164	CUSIP # 00130H105 AES CORPORATION	45,887.28	39,241.32	0	0.00
2,280	CUSIP # 00206R102 AT&T INC	89,307.60	86,450.16	1	0.00
3,127	CUSIP # 002444107 AVX CORP	57,005.21	36,979.85	1	0.00
2,861	CUSIP # 002535300 AARON'S INC	124,825.43	75,949.73	1	80.30
747	CUSIP # 012653101 ALBEMARLE CORP	101,823.57	65,560.29	1	243.84
668	CUSIP # 016255101 ALIGN TECHNOLOGY INC	124,428.36	64,605.62	1	0.00
2,493	CUSIP # 02005N100 ALLY FINANCIAL INC	60,480.18	47,914.96	1	0.00
1,049	CUSIP # 02916P103 AMERICAN RAILCAR INDUSTRIES INC	40,491.40	48,036.11	0	0.00
328	CUSIP # 031162100 AMGEN INC	61,155.60	49,345.87	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,435	CUSIP # 031652100 AMKOR TECHNOLOGY	46,789.25	47,241.62	0	0.00
598	CUSIP # 035290105 ANIXTER INTERNATIONAL INC	50,830.00	48,888.00	0	0.00
336	CUSIP # 036752103 ANTHEM INC	63,799.68	46,314.54	1	0.00
1,965	CUSIP # 038222105 APPLIED MATERIALS INC	102,356.85	62,722.59	1	0.00
763	CUSIP # 03937C105 ARCBEST CORP	25,522.35	22,146.14	0	0.00
1,069	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	45,443.19	38,112.69	0	0.00
665	CUSIP # 040413106 ARISTA NETWORKS INC	126,090.65	64,584.80	1	0.00
1,133	CUSIP # 04247X102 ARMSTRONG WORLD INDUSTRIES INC	58,066.25	47,785.19	1	0.00
598	CUSIP # 042735100 ARROW ELECTRONICS	48,085.18	42,621.73	0	0.00
3,430	CUSIP # 04351G101 ASCENA RETAIL GROUP INC	8,403.50	21,676.92	0	0.00
1,639	CUSIP # 050095108 ATWOOD OCEANICS INC	15,390.21	16,644.97	0	0.00
2,927	CUSIP # 06846N104 BILL BARRETT CORP	12,556.83	20,632.42	0	0.00
1,194	CUSIP # 075896100 BED BATH&BEYOND	28,023.18	48,840.10	0	183.00
1,008	CUSIP # 081437105 BEMIS COMPANY	45,934.56	44,894.41	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
649	CUSIP # 084423102 BERKLEY (W R) CORPORATION	43,314.26	43,219.51	0	92.68
1,303	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	73,814.95	64,366.90	1	0.00
1,427	CUSIP # 095229100 BLUCORA INC	36,103.10	21,044.11	0	0.00
83	CUSIP # 10922N103 BRIGHTHOUSE FINANCIAL INC	5,046.40	439.75	0	0.00
1,002	CUSIP # 124857202 CBS CORP CL B	58,116.00	64,409.56	1	184.14
1,532	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	53,865.12	48,778.88	1	0.00
2,239	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	52,258.26	41,474.78	1	0.00
4,230	CUSIP # 131347304 CALPINE CORP	62,392.50	48,728.76	1	0.00
1,486	CUSIP # 143658300 CARNIVAL CORP	95,951.02	77,326.98	1	0.00
1,593	CUSIP # 17275R102 CISCO SYSTEMS INC	53,572.59	48,370.80	1	0.00
2,252	CUSIP # 20854P109 CONSOL ENERGY INC	38,148.88	39,341.99	0	0.00
2,327	CUSIP # 217204106 COPART INC	79,978.99	64,875.12	1	0.00
3,965	CUSIP # 219350105 CORNING INC	118,632.80	96,031.03	1	0.00
1,658	CUSIP # 237266101 DARLING INTERNATIONAL INC	29,048.16	17,378.06	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,069	CUSIP # 253922108 DIME COMMUNITY BANCSHARES	22,983.50	21,893.90	0	0.00
899	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	57,967.52	65,429.22	1	0.00
629	CUSIP # 26441C204 DUKE ENERGY CORPORATION	52,785.68	48,920.23	1	0.00
1,259	CUSIP # 26885G109 ERA GROUP INC	14,088.21	21,505.01	0	0.00
641	CUSIP # 277432100 EASTMAN CHEMICAL CO	58,004.09	48,517.93	1	333.54
2,154	CUSIP # 278642103 EBAY INC	82,842.84	64,188.98	1	0.00
547	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	24,861.15	14,592.54	0	0.00
756	CUSIP # 292554102 ENCORE CAPITAL GROUP INC	33,490.80	22,170.77	0	0.00
1,347	CUSIP # 29364G103 ENTERGY CORPORATION	102,856.92	98,512.84	1	0.00
1,012	CUSIP # 297425100 ESTERLINE TECHNOLOGIES CORP	91,231.80	91,565.76	1	0.00
2,754	CUSIP # 30161N101 EXELON CORPORATION	103,743.18	96,912.70	1	0.00
922	CUSIP # 30227H106 EXTERRAN CORP	29,144.42	22,913.66	0	0.00
1,312	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	65,560.64	48,540.07	1	0.00
1,478	CUSIP # 336433107 FIRST SOLAR INC	67,810.64	49,437.92	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,453	CUSIP # 343498101 FLOWERS FOODS INC	46,140.93	48,961.39	0	0.00
909	CUSIP # 344849104 FOOT LOCKER INC	32,014.98	65,154.40	0	0.00
3,957	CUSIP # 345370860 FORD MOTOR COMPANY	47,365.29	49,896.99	0	0.00
1,644	CUSIP # 346233109 FORESTAR GROUP INC	25,893.00	22,120.02	0	0.00
965	CUSIP # 35906A306 FRONTIER COMMUNICATIONS CORP	11,377.35	52,182.36	0	0.00
2,256	CUSIP # 360271100 FULTON FINANCIAL CORP	42,300.00	28,840.02	0	248.16
1,515	CUSIP # 36116M106 FUTUREFUEL CORP	23,846.10	21,179.19	0	0.00
769	CUSIP # 361448103 GATX CORP	47,339.64	47,053.57	0	0.00
4,359	CUSIP # 36191G107 GNC HOLDINGS INC CL A	38,533.56	48,489.95	0	0.00
3,836	CUSIP # 36467W109 GAMESTOP CORP CL A	79,251.76	108,519.93	1	0.00
1,839	CUSIP # 37045V100 GENERAL MOTORS CO	74,258.82	64,585.68	1	0.00
346	CUSIP # 371532102 GENESCO INC	9,203.60	21,305.67	0	0.00
888	CUSIP # 377316104 GLATFELTER (P.H.)CO	17,271.60	16,208.70	0	0.00
82	CUSIP # 384637104 GRAHAM HOLDINGS CO	47,978.20	42,372.28	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,556	CUSIP # 391164100 GREAT PLAINS ENERGY INC	107,746.80	97,860.41	1	0.00
939	CUSIP # 397624107 GREIF BROS-CL A	54,969.06	49,026.97	1	402.36
1,505	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	54,285.35	64,755.04	1	0.00
1,155	CUSIP # 40650V100 HALYARD HEALTH INC	52,009.65	43,123.59	1	0.00
1,470	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	49,053.90	48,345.65	0	0.00
239	CUSIP # 43283X105 HILTON GRAND VACATIONS INC	9,232.57	591.97	0	0.00
805	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	55,907.25	64,881.72	1	0.00
680	CUSIP # 43785V102 HOMESTREET INC	18,360.00	21,501.53	0	0.00
2,622	CUSIP # 448947507 IDT CORP- CL B	36,917.76	50,488.65	0	0.00
3,845	CUSIP # 44967H101 ILG INC	102,776.85	69,709.09	1	0.00
549	CUSIP # 45168D104 IDEXX LABORATORIES INC	85,364.01	64,520.96	1	0.00
639	CUSIP # 45337C102 INCYTE CORP	74,596.86	65,194.20	1	0.00
1,039	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	41,663.90	26,898.87	0	342.87
292	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	42,363.36	48,667.58	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,157	CUSIP # 460335201 INTL SPEEDWAY	41,652.00	43,579.21	0	0.00
843	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	49,121.61	48,943.91	0	0.00
947	CUSIP # 482539103 KLX INC	50,124.71	44,158.61	0	0.00
923	CUSIP # 488152208 KELLY SERVICES CL A ORD	23,158.07	14,662.88	0	0.00
726	CUSIP # 497266106 KIRBY CORP	47,879.70	48,264.56	0	0.00
973	CUSIP # 500255104 KOHLS CORP	44,417.45	48,150.85	0	0.00
1,430	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	41,498.60	44,025.41	0	643.50
487	CUSIP # 521865204 LEAR CORPORATION	84,289.96	57,894.87	1	0.00
2,442	CUSIP # 53071M104 LIBERTY INTERACTIVE SERIES A	57,557.94	48,910.81	1	0.00
839	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	48,578.10	48,458.18	0	0.00
1,530	CUSIP # 554489104 MACK-CALI REALTY GROUP	36,276.30	43,851.33	0	0.00
963	CUSIP # 56585A102 MARATHON PETROLEUM CORP	54,005.04	44,669.98	1	0.00
897	CUSIP # 59156R108 METLIFE INC	46,599.15	48,050.80	0	0.00
154	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	96,428.64	64,920.97	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,336	CUSIP # 61945C103 MOSAIC CO/THE	72,024.24	95,971.29	1	0.00
627	CUSIP # 635906100 NATIONAL HEALTHCARE CORP	39,231.39	47,473.30	0	300.96
1,361	CUSIP # 64704V106 NEW MEDIA INVESTMENT GROUP	20,129.19	21,844.05	0	0.00
574	CUSIP # 655663102 NORDSON CORP	68,019.00	65,046.08	1	0.00
1,001	CUSIP # 655664100 NORDSTROM INC	47,197.15	47,604.55	0	0.00
762	CUSIP # 668074305 NORTHWESTERN CORP	43,388.28	43,163.00	0	0.00
592	CUSIP # 67066G104 NVIDIA CORP	105,831.84	60,340.14	1	0.00
1,596	CUSIP # 67103X102 OFG BANCORP	14,603.40	21,438.64	0	95.76
19,774	CUSIP # 676220106 OFFICE DEPOT INC	89,773.96	89,773.96	1	0.00
2,558	CUSIP # 680223104 OLD REPUBLIC INTL CORP	50,367.02	43,017.32	0	0.00
2,133	CUSIP # 68628V308 ORION MARINE GROUP INC	13,992.48	23,079.28	0	0.00
1,373	CUSIP # 690732102 OWENS & MINOR INC	40,091.60	49,931.88	0	0.00
2,725	CUSIP # 690768403 OWENS-ILLINOIS INC	68,561.00	49,115.68	1	0.00
478.466	CUSIP # 700517105 PARK HOTELS & RESORT IONC	13,186.52	1,860.83	0	205.74

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,498	CUSIP # 717081103 PFIZER INC	53,478.60	42,254.68	1	0.00
3,166	CUSIP # 724479100 PITNEY BOWES INC	44,355.66	50,589.52	0	0.00
593	CUSIP # 743606105 PROSPERITY BANCSHARES INC	38,977.89	42,758.85	0	206.04
621	CUSIP # 758750103 REGAL BELOIT CORP	49,059.00	43,731.56	0	161.46
341	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	47,579.73	42,266.88	0	0.00
2,019	CUSIP # 76973Q105 ROADRUNNER TRANSPORT SYSTEMS INC	19,241.07	21,829.04	0	0.00
595	CUSIP # 78409V104 S&P GLOBAL INC	93,004.45	64,324.49	1	0.00
374	CUSIP # 78486Q101 SVB FINANCIAL GROUP	69,971.66	64,363.42	1	0.00
520	CUSIP # 800013104 SANDERSON FARMS INC	83,990.40	50,106.16	1	0.00
536	CUSIP # 817070501 SENECA FOOD CORP CL A	18,492.00	15,494.91	0	0.00
571	CUSIP # 830879102 SKYWEST INC	25,066.90	8,110.52	0	45.68
839	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	85,494.10	62,955.96	1	0.00
928	CUSIP # 83545G102 SONIC AUTOMOTIVE INC	18,931.20	21,357.92	0	47.40
1,288	CUSIP # 844741108 SOUTHWEST AIRLINES	72,102.24	53,635.82	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,023	CUSIP # 84863T106 SPOK HOLDINGS INC	15,703.05	22,711.57	0	0.00
8,894	CUSIP # 85207U105 SPRINT CORP	69,195.32	76,454.60	1	0.00
1,374	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	21,970.26	15,937.41	0	0.00
1,160	CUSIP # 871829107 SYSCO CORPORATION	62,582.00	63,736.20	1	0.00
2,192	CUSIP # 872275102 TCF FINANCIAL CORP	37,351.68	43,028.52	0	0.00
3,623	CUSIP # 87265H109 TRI POINTE GROUP INC	50,033.63	41,989.85	0	0.00
666	CUSIP # 87612E106 TARGET CORPORATION	39,300.66	48,143.14	0	0.00
1,649	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	45,990.61	41,547.96	0	0.00
2,414	CUSIP # 887228104 TIME INC	32,589.00	43,391.65	0	0.00
1,157	CUSIP # 891092108 TORO COMPANY	71,803.42	65,205.05	1	202.48
1,108	CUSIP # 911684108 US CELLULAR	39,223.20	50,833.93	0	0.00
774	CUSIP # 913456109 UNIVERSAL CORPORATION	44,350.20	41,409.35	0	0.00
706	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	54,312.58	38,115.75	1	0.00
907	CUSIP # 92343V104 VERIZON COMMUNICATIONS	44,887.43	42,919.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,157	CUSIP # 928377100 VISTA OUTDOOR INC	26,541.58	44,243.68	0	0.00
699	CUSIP # 931142103 WAL-MART STORES INC	54,619.86	47,794.19	1	0.00
1,240	CUSIP # 938824109 WASHINGTON FEDERAL INC	41,726.00	28,763.28	0	0.00
470	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	80,717.80	64,274.37	1	0.00
715	CUSIP # 95082P105 WESCO INTERNATIONAL INC	41,648.75	48,333.92	0	0.00
2,231	CUSIP # 959802109 WESTERN UNION CO	42,835.20	48,934.97	0	0.00
328	CUSIP # 981419104 WORLD ACCEPTANCE CORP	27,187.92	11,818.05	0	0.00
2,100	CUSIP # 984121608 XEROX CORPORATION	69,909.00	56,826.00	1	525.00
1,209	CUSIP # 98978V103 ZOETIS INC	77,085.84	64,711.72	1	0.00
4,012	CUSIP # G5753U112 MAIDEN HOLDINGS LTD	31,895.40	71,734.56	0	601.80
1,119	CUSIP # N3167Y103 FERRARI NV	123,627.12	65,947.24	1	0.00
		7,717,328.83	6,932,635.23	74	5,146.71
FOREIGN STOCK					
2,082	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	80,011.26	79,138.70	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,645	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	103,873.40	83,313.19	1	0.00
15,387.815	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	106,791.44	74,310.31	1	0.00
2,369	CUSIP # 112585104 BROOKFIELD ASSET MANAGEMENT INC CL A	97,839.70	77,425.34	1	0.00
1,486	CUSIP # 16941M109 CHINA MOBILE LTD	75,147.02	78,610.89	1	2,792.99
6,715	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	94,211.45	79,091.49	1	0.00
2,318	CUSIP # 257559203 DOMTAR CORP	100,578.02	92,474.11	1	961.97
1,019	CUSIP # 344419106 FOMENTO ECONOMICO MEXICANO SAB	97,345.07	77,820.01	1	0.00
2,623	CUSIP # 438128308 HONDA MOTORS LTD ADR	77,535.88	77,667.21	1	0.00
5,540	CUSIP # 456837103 ING GROEP NV ADR	102,046.80	79,914.50	1	0.00
4,192	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	70,257.92	78,020.16	1	0.00
25,099	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	91,862.34	81,571.75	1	1,345.25
1,780	CUSIP # 559222401 MAGNA INTERNATIONAL INC	95,016.40	78,835.00	1	0.00
12,509	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	80,557.96	67,627.50	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,508	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	75,380.32	81,048.86	1	0.00
1,430	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	86,629.40	84,949.93	1	0.00
3,720	CUSIP # 78440P108 SK TELECOM CO LTD ADR	91,474.80	77,056.44	1	0.00
4,266	CUSIP # 85771P102 STATEOIL HYDRO ADR	85,703.94	78,715.32	1	0.00
10,007	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	77,153.97	72,597.15	1	0.00
2,316	CUSIP # 876568502 TATA MOTORS LTD- SPON ADR	72,421.32	82,354.65	1	0.00
8,589	CUSIP # 879382208 TELEFONICA SA SPONS ADR	92,675.31	80,360.41	1	0.00
1,537	CUSIP # 87971M103 TELUS CORPORATION	55,285.89	49,305.21	1	606.60
2,159	CUSIP # 881624209 TEVA PHARMACEUTICAL IND LTD SPONS ADR	37,998.40	80,551.86	0	0.00
1,542	CUSIP # 89151E109 TOTAL SA SPON ADR	82,527.84	79,513.28	1	984.21
2,327	CUSIP # G0129K104 AIRCATTLE LTD	51,868.83	49,448.52	0	0.00
785	CUSIP # G05384105 ASPEN INSURANCE HOLDINGS LTD	31,714.00	43,151.06	0	0.00
683	CUSIP # G16962105 BUNGE LTD	47,441.18	49,660.38	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200	CUSIP # G3223R108 EVEREST RE GROUP LTD	45,678.00	25,381.19	0	0.00
851	CUSIP # G47791101 INGERSOLL-RAND PLC	75,883.67	64,464.36	1	0.00
2,658	CUSIP # G6359F103 NABORS INDUSTRIES LTD	21,450.06	44,369.41	0	162.84
7,051	CUSIP # G65431101 NOBLE CORP PLC	32,434.60	44,649.04	0	0.00
166	CUSIP # G65772108 NORDIC AMERICAN OFFSHORE LTD	234.06	343.30	0	0.00
5,784	CUSIP # G65773106 NORDIC AMER TANKER SHIPPING LTD	30,886.56	48,987.65	0	0.00
2,229	CUSIP # G7665A101 ROWAN COMPANIES PLC CL A	28,642.65	43,531.92	0	0.00
3,320	CUSIP # G81075106 SHIP FINANCE INTL LTD	48,140.00	49,883.00	0	0.00
4,984	CUSIP # H42097107 UBS GROUP AG	85,475.60	81,569.15	1	0.00
923	CUSIP # H84989104 TE CONNECTIVITY LTD	76,664.38	63,405.48	1	0.00
5,303	CUSIP # Y75638109 SEASPAN CORP	37,598.27	72,647.31	0	0.00
		2,644,437.71	2,553,765.04	25	6,853.86



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
92,698.41	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	92,698.41	92,698.41	1	0.00
		92,698.41	92,698.41	1	0.00
COMMON STOCK					
1,751	CUSIP # 02209S103 ALTRIA GROUP INC	111,048.42	66,299.35	1	1,155.66
840	CUSIP # 025537101 AMERICAN ELECTRIC POWER	59,001.60	51,514.37	1	0.00
827	CUSIP # 037833100 APPLE INC	127,457.24	67,944.92	1	0.00
1,129	CUSIP # 053015103 AUTO DATA PROCESSING INC.	123,422.28	80,251.27	1	643.53
995	CUSIP # 071813109 BAXTER INTERNATIONAL INC	62,436.25	37,349.21	1	240.80
558	CUSIP # 075887109 BECTON DICKINSON AND CO	109,340.10	67,405.99	1	0.00
383	CUSIP # 09247X101 BLACKROCK INC	171,235.47	119,950.16	2	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	87,500.32	73,988.28	1	0.00
1,032	CUSIP # 166764100 CHEVRON CORP	121,260.00	123,514.51	1	0.00
1,915	CUSIP # 17275R102 CISCO SYSTEMS INC	64,401.45	61,087.93	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,440	CUSIP # 191216100 COCA-COLA CO	109,824.40	96,990.20	1	902.80
3,950	CUSIP # 20030N101 COMCAST CORP	151,996.00	113,325.81	2	0.00
1,707	CUSIP # 254687106 DISNEY WALT	168,258.99	129,604.19	2	0.00
2,553	CUSIP # 26078J100 DOWDUPONT INC	176,744.19	125,631.21	2	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	98,785.90	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	145,684.50	159,720.93	1	1,446.00
1,230	CUSIP # 372460105 GENUINE PARTS CO	117,649.50	102,068.76	1	830.25
680	CUSIP # 384802104 WW GRAINGER INC	122,230.00	155,379.06	1	0.00
1,901	CUSIP # 46625H100 JP MORGAN CHASE & CO	181,564.51	108,523.45	2	0.00
1,118	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	145,351.18	105,966.41	1	0.00
703	CUSIP # 494368103 KIMBERLY-CLARK CORP	82,729.04	74,426.26	1	681.91
1,378	CUSIP # 500754106 THE KRAFT HEINZ CO	106,863.90	74,219.77	1	0.00
740	CUSIP # 57636Q104 MASTERCARD INC	104,488.00	66,436.33	1	0.00
2,127	CUSIP # 58933Y105 MERCK & CO INC	136,191.81	113,409.01	1	999.69

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,996	CUSIP # 594918104 MICROSOFT CORPORATION	223,172.04	138,539.74	2	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	36,594.00	37,520.55	0	198.00
2,200	CUSIP # 654106103 NIKE INC CLASS B	114,070.00	111,775.62	1	396.00
2,199	CUSIP # 68389X105 ORACLE CORP	106,321.65	88,485.18	1	0.00
1,385	CUSIP # 713448108 PEPSICO INC	154,330.55	113,080.36	2	0.00
1,817	CUSIP # 717081103 PFIZER INC	64,866.90	52,721.28	1	0.00
1,265	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	140,427.65	106,938.41	1	1,353.55
784	CUSIP # 742718109 PROCTER & GAMBLE CO	71,328.32	62,228.44	1	0.00
500	CUSIP # 855244109 STARBUCKS CORP	26,855.00	28,213.40	0	0.00
1,876	CUSIP # 872540109 TJX COMPANIES INC	138,317.48	109,739.27	1	0.00
1,079	CUSIP # 911312106 UNITED PARCEL SERVICE INC	129,577.11	108,341.78	1	0.00
823	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	95,533.84	85,960.48	1	0.00
741	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	145,124.85	55,147.35	1	0.00
2,361	CUSIP # 92343V104 VERIZON COMMUNICATIONS	116,845.89	110,751.07	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,140	CUSIP # 949746101 WELLS FARGO & COMPANY	173,171.00	144,095.26	2	0.00
		4,622,001.33	3,644,417.19	47	8,848.19
	FOREIGN STOCK				
1,354	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	161,532.20	142,044.30	2	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	78,845.20	104,296.26	1	954.29
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	128,707.20	168,690.92	1	922.50
1,509	CUSIP # G1151C101 ACCENTURE PLC	203,820.63	123,989.75	2	0.00
1,548	CUSIP # G29183103 EATON CORP PLC	118,870.92	107,881.88	1	0.00
1,840	CUSIP # G5960L103 MEDTRONIC PLC	143,096.80	131,142.40	1	846.40
		834,872.95	778,045.51	8	2,723.19
	MUTUAL FUNDS - EQUITY				
1,708	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	305,561.20	230,245.03	3	0.00
3,572	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	265,113.84	190,031.70	3	0.00
11,030	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	707,795.10	572,961.21	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,094	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,085,477.88	952,376.94	11	0.00
10,514	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	296,705.08	392,041.61	3	0.00
5,880	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	561,775.20	445,235.99	6	0.00
1,748	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	200,897.64	184,234.95	2	0.00
5,833	CUSIP # 922042866 VANGUARD PACIFIC ETF	397,810.60	350,347.42	4	0.00
6,069	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	354,004.77	327,439.77	4	0.00
		4,175,141.31	3,644,914.62	42	0.00
COMMON TRUST FUNDS - FIXED INCOME					
146,491.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	146,491.67	146,491.67	1	0.00
		146,491.67	146,491.67	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
15,956.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	15,956.21	15,956.21	0	0.00
		15,956.21	15,956.21	0	0.00
U S GOVERNMENT OBLIGATIONS					
350,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	332,773.00	322,929.69	4	726.39
		332,773.00	322,929.69	4	726.39
COMMON STOCK					
777	CUSIP # 02209S103 ALTRIA GROUP INC	49,277.34	33,487.64	1	512.82
465	CUSIP # 025537101 AMERICAN ELECTRIC POWER	32,661.60	28,790.83	0	0.00
407	CUSIP # 037833100 APPLE INC	62,726.84	37,892.91	1	0.00
436	CUSIP # 053015103 AUTO DATA PROCESSING INC.	47,663.52	34,260.33	1	248.52
655	CUSIP # 071813109 BAXTER INTERNATIONAL INC	41,101.25	25,530.42	1	104.80
186	CUSIP # 075887109 BECTON DICKINSON AND CO	36,446.70	27,420.28	0	0.00
195	CUSIP # 09247X101 BLACKROCK INC	87,182.55	64,846.41	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
512	CUSIP # 126650100 CVS CAREMARK CORPORATION	41,635.84	36,586.10	1	0.00
447	CUSIP # 166764100 CHEVRON CORP	52,522.50	53,606.01	1	0.00
700	CUSIP # 17275R102 CISCO SYSTEMS INC	23,541.00	22,329.79	0	0.00
813	CUSIP # 191216100 COCA-COLA CO	36,593.13	32,346.03	0	300.81
2,168	CUSIP # 20030N101 COMCAST CORP	83,424.64	67,504.51	1	0.00
778	CUSIP # 254687106 DISNEY WALT	76,687.46	61,175.65	1	0.00
998	CUSIP # 26078J100 DOWDUPONT INC	69,091.54	50,732.39	1	0.00
453	CUSIP # 30231G102 EXXON MOBIL CORPORATION	37,136.94	43,442.80	0	0.00
2,382	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	57,596.76	67,228.83	1	571.68
475	CUSIP # 372460105 GENUINE PARTS CO	45,433.75	40,991.31	1	320.63
327	CUSIP # 384802104 WW GRAINGER INC	58,778.25	73,456.45	1	0.00
793	CUSIP # 458140100 INTEL CORPORATION	30,197.44	21,806.54	0	0.00
793	CUSIP # 46625H100 JP MORGAN CHASE & CO	75,739.43	47,477.55	1	0.00
605	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	78,656.05	58,383.51	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
301	CUSIP # 494368103 KIMBERLY-CLARK CORP	35,421.68	32,255.91	0	291.97
463	CUSIP # 500754106 THE KRAFT HEINZ CO	35,905.65	28,589.74	0	0.00
337	CUSIP # 57636Q104 MASTERCARD INC	47,584.40	32,583.04	1	0.00
1,052	CUSIP # 58933Y105 MERCK & CO INC	67,359.56	55,266.92	1	494.44
1,206	CUSIP # 594918104 MICROSOFT CORPORATION	89,834.94	63,015.47	1	0.00
787	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	31,999.42	33,601.43	0	173.14
526	CUSIP # 654106103 NIKE INC CLASS B	27,273.10	26,724.53	0	94.68
1,033	CUSIP # 68389X105 ORACLE CORP	49,945.55	40,444.63	1	0.00
581	CUSIP # 713448108 PEPSICO INC	64,740.83	51,033.81	1	0.00
891	CUSIP # 717081103 PFIZER INC	31,808.70	26,066.05	0	0.00
572	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	63,497.72	49,354.69	1	612.04
401	CUSIP # 742718109 PROCTER & GAMBLE CO	36,482.98	32,439.90	0	0.00
1,400	CUSIP # 855244109 STARBUCKS CORP	75,194.00	78,483.86	1	0.00
836	CUSIP # 872540109 TJX COMPANIES INC	61,638.28	52,806.83	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
500	CUSIP # 911312106 UNITED PARCEL SERVICE INC	60,045.00	53,184.86	1	0.00
422	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	48,985.76	44,023.18	1	0.00
310	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	60,713.50	22,945.70	1	0.00
621	CUSIP # 92343V104 VERIZON COMMUNICATIONS	30,733.29	30,102.69	0	0.00
1,162	CUSIP # 949746101 WELLS FARGO & COMPANY	64,084.30	55,338.22	1	0.00
		2,107,343.19	1,737,557.75	28	3,725.53
FOREIGN STOCK					
525	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	62,632.50	62,816.25	1	0.00
916	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	37,189.60	46,065.47	0	450.12
687	CUSIP # 806857108 SCHLUMBERGER LTD	47,925.12	60,069.44	1	343.50
757	CUSIP # G1151C101 ACCENTURE PLC	102,247.99	67,404.38	1	0.00
776	CUSIP # G29183103 EATON CORP PLC	59,589.04	44,481.99	1	0.00
960	CUSIP # G5960L103 MEDTRONIC PLC	74,659.20	68,061.88	1	441.60
		384,243.45	348,899.41	5	1,235.22
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,022.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	209,592.38	205,054.71	3	509.37
11,678.572	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	124,960.72	128,027.28	2	368.71
2,870	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	307,377.00	303,111.01	4	0.00
11,306	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,245,468.96	1,223,208.36	17	0.00
4,363	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	459,642.05	459,923.92	6	0.00
11,572	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	351,557.36	331,735.87	5	0.00
		2,698,598.47	2,651,061.15	36	878.08
MUTUAL FUNDS - EQUITY					
767	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	137,216.30	107,374.37	2	0.00
1,680	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	124,689.60	96,038.24	2	0.00
5,096	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	327,010.32	271,674.62	4	0.00
9,647	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	521,130.94	451,147.19	7	0.00
4,603	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	129,896.66	162,965.75	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,939	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	280,792.06	228,758.72	4	0.00
871	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	100,104.03	87,725.01	1	0.00
2,423	CUSIP # 922042866 VANGUARD PACIFIC ETF	165,248.60	143,434.61	2	0.00
2,815	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	164,198.95	133,035.78	2	0.00
		1,950,287.46	1,682,154.29	26	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
44,600.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,600.67	44,600.67	1	0.00
		44,600.67	44,600.67	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
113,313.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	113,313.28	113,313.28	1	0.00
		113,313.28	113,313.28	1	0.00
U S GOVERNMENT OBLIGATIONS					
100,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	95,078.00	92,265.63	1	207.54
		95,078.00	92,265.63	1	207.54
COMMON STOCK					
1,367	CUSIP # 02209S103 ALTRIA GROUP INC	86,695.14	49,766.47	1	902.22
985	CUSIP # 025537101 AMERICAN ELECTRIC POWER	69,186.40	60,509.86	1	0.00
971	CUSIP # 037833100 APPLE INC	149,650.52	86,506.63	1	0.00
957	CUSIP # 053015103 AUTO DATA PROCESSING INC.	104,619.24	74,618.16	1	545.49
1,545	CUSIP # 071813109 BAXTER INTERNATIONAL INC	96,948.75	62,405.11	1	247.20
556	CUSIP # 075887109 BECTON DICKINSON AND CO	108,948.20	68,787.30	1	0.00
343	CUSIP # 09247X101 BLACKROCK INC	153,351.87	110,406.60	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
902	CUSIP # 126650100 CVS CAREMARK CORPORATION	73,350.64	63,885.81	1	0.00
788	CUSIP # 166764100 CHEVRON CORP	92,590.00	88,213.03	1	0.00
2,288	CUSIP # 17275R102 CISCO SYSTEMS INC	76,945.44	72,971.07	1	0.00
2,224	CUSIP # 191216100 COCA-COLA CO	100,102.24	86,433.94	1	822.88
3,816	CUSIP # 20030N101 COMCAST CORP	146,839.68	112,696.99	1	0.00
1,529	CUSIP # 254687106 DISNEY WALT	150,713.53	128,303.78	1	0.00
1,442	CUSIP # 26078J100 DOWDUPONT INC	99,829.66	70,032.22	1	0.00
797	CUSIP # 30231G102 EXXON MOBIL CORPORATION	65,338.06	78,607.94	1	0.00
4,193	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	101,386.74	111,891.90	1	1,006.32
1,438	CUSIP # 372460105 GENUINE PARTS CO	137,544.70	122,768.30	1	970.65
724	CUSIP # 384802104 WW GRAINGER INC	130,139.00	156,691.02	1	0.00
1,395	CUSIP # 458140100 INTEL CORPORATION	53,121.60	34,972.00	0	0.00
1,437	CUSIP # 46625H100 JP MORGAN CHASE & CO	137,247.87	80,090.28	1	0.00
1,065	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	138,460.65	101,190.40	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
627	CUSIP # 494368103 KIMBERLY-CLARK CORP	73,785.36	67,242.82	1	608.19
1,070	CUSIP # 500754106 THE KRAFT HEINZ CO	82,978.50	60,955.10	1	0.00
795	CUSIP # 57636Q104 MASTERCARD INC	112,254.00	56,988.30	1	0.00
1,852	CUSIP # 58933Y105 MERCK & CO INC	118,583.56	96,621.36	1	870.44
2,589	CUSIP # 594918104 MICROSOFT CORPORATION	192,854.61	106,111.37	2	0.00
1,655	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	67,292.30	69,808.20	1	364.10
2,125	CUSIP # 654106103 NIKE INC CLASS B	110,181.25	107,965.09	1	382.50
2,382	CUSIP # 68389X105 ORACLE CORP	115,169.70	93,314.83	1	0.00
1,270	CUSIP # 713448108 PEPSICO INC	141,516.10	105,243.56	1	0.00
1,568	CUSIP # 717081103 PFIZER INC	55,977.60	44,618.54	0	0.00
1,351	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	149,974.51	115,986.06	1	1,445.57
1,094	CUSIP # 742718109 PROCTER & GAMBLE CO	99,532.12	86,432.50	1	0.00
2,350	CUSIP # 855244109 STARBUCKS CORP	126,218.50	131,740.77	1	0.00
1,472	CUSIP # 872540109 TJX COMPANIES INC	108,530.56	82,700.69	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,080	CUSIP # 911312106 UNITED PARCEL SERVICE INC	129,697.20	108,432.14	1	0.00
743	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	86,247.44	78,657.95	1	0.00
740	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	144,929.00	66,882.80	1	0.00
1,791	CUSIP # 92343V104 VERIZON COMMUNICATIONS	88,636.59	84,574.68	1	0.00
2,424	CUSIP # 949746101 WELLS FARGO & COMPANY	133,683.60	112,387.99	1	0.00
		4,411,052.43	3,498,413.56	38	8,165.56
FOREIGN STOCK					
1,303	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	155,447.90	135,808.22	1	0.00
1,612	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	65,447.20	87,495.58	1	792.13
1,365	CUSIP # 806857108 SCHLUMBERGER LTD	95,222.40	117,910.28	1	682.50
1,332	CUSIP # G1151C101 ACCENTURE PLC	179,913.24	109,284.22	2	0.00
1,366	CUSIP # G29183103 EATON CORP PLC	104,895.14	78,232.00	1	0.00
1,690	CUSIP # G5960L103 MEDTRONIC PLC	131,431.30	119,589.13	1	777.40
		732,357.18	648,319.43	6	2,252.03
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	214,836.54	215,437.92	2	522.11
15,264.579	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	163,331.00	167,375.14	1	0.00
2,241	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	240,011.10	238,288.96	2	0.00
8,647	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	952,553.52	942,349.85	8	0.00
2,951	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	310,887.85	311,522.48	3	0.00
7,826	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	237,753.88	224,198.94	2	0.00
		2,119,373.89	2,099,173.29	18	522.11
MUTUAL FUNDS - EQUITY					
1,525	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	272,822.50	215,218.06	2	0.00
3,600	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	267,192.00	194,019.00	2	0.00
9,101	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	584,011.17	474,268.64	5	0.00
21,996	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,188,223.92	1,046,838.86	10	0.00
9,884	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	278,926.48	353,399.06	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,112	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	583,940.48	498,865.76	5	0.00
1,511	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	173,659.23	160,521.89	2	0.00
5,852	CUSIP # 922042866 VANGUARD PACIFIC ETF	399,106.40	349,541.42	3	0.00
5,024	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	293,049.92	277,199.97	3	0.00
		4,040,932.10	3,569,872.66	35	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
44,075.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,075.70	44,075.70	0	0.00
		44,075.70	44,075.70	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,465.87	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,465.87	8,465.87	0	0.00
		8,465.87	8,465.87	0	0.00
U S GOVERNMENT OBLIGATIONS					
150,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	142,617.00	138,398.44	6	311.31
		142,617.00	138,398.44	6	311.31
COMMON STOCK					
126	CUSIP # 02209S103 ALTRIA GROUP INC	7,990.92	4,733.81	0	83.16
149	CUSIP # 025537101 AMERICAN ELECTRIC POWER	10,465.76	9,290.84	0	0.00
121	CUSIP # 037833100 APPLE INC	18,648.52	11,813.57	1	0.00
109	CUSIP # 053015103 AUTO DATA PROCESSING INC.	11,915.88	10,251.46	1	62.13
213	CUSIP # 071813109 BAXTER INTERNATIONAL INC	13,365.75	8,771.23	1	34.08
48	CUSIP # 075887109 BECTON DICKINSON AND CO	9,405.60	5,346.91	0	0.00
32	CUSIP # 09247X101 BLACKROCK INC	14,306.88	10,143.54	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
234	CUSIP # 126650100 CVS CAREMARK CORPORATION	19,028.88	17,716.74	1	0.00
75	CUSIP # 166764100 CHEVRON CORP	8,812.50	9,022.63	0	0.00
200	CUSIP # 17275R102 CISCO SYSTEMS INC	6,726.00	6,379.94	0	0.00
454	CUSIP # 191216100 COCA-COLA CO	20,434.54	18,454.34	1	167.98
534	CUSIP # 20030N101 COMCAST CORP	20,548.32	17,051.26	1	0.00
128	CUSIP # 254687106 DISNEY WALT	12,616.96	10,457.92	1	0.00
165	CUSIP # 26078J100 DOWDUPONT INC	11,422.95	8,043.26	0	0.00
74	CUSIP # 30231G102 EXXON MOBIL CORPORATION	6,066.52	7,282.19	0	0.00
383	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	9,260.94	10,138.18	0	91.92
76	CUSIP # 372460105 GENUINE PARTS CO	7,269.40	6,392.81	0	51.30
67	CUSIP # 384802104 WW GRAINGER INC	12,043.25	15,177.77	1	0.00
129	CUSIP # 458140100 INTEL CORPORATION	4,912.32	3,251.74	0	0.00
162	CUSIP # 46625H100 JP MORGAN CHASE & CO	15,472.62	8,774.12	1	0.00
144	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	18,721.44	14,544.61	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 494368103 KIMBERLY-CLARK CORP	6,472.40	5,800.61	0	53.35
99	CUSIP # 500754106 THE KRAFT HEINZ CO	7,677.45	5,374.87	0	0.00
114	CUSIP # 57636Q104 MASTERCARD INC	16,096.80	9,542.98	1	0.00
161	CUSIP # 58933Y105 MERCK & CO INC	10,308.83	7,916.50	0	75.67
239	CUSIP # 594918104 MICROSOFT CORPORATION	17,803.11	8,729.14	1	0.00
128	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	5,204.48	5,336.26	0	28.16
144	CUSIP # 654106103 NIKE INC CLASS B	7,466.40	7,316.22	0	25.92
181	CUSIP # 713448108 PEPSICO INC	20,168.83	16,463.75	1	0.00
143	CUSIP # 717081103 PFIZER INC	5,105.10	4,069.17	0	0.00
211	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	23,423.11	18,292.93	1	225.77
99	CUSIP # 742718109 PROCTER & GAMBLE CO	9,007.02	8,132.86	0	0.00
175	CUSIP # 855244109 STARBUCKS CORP	9,399.25	9,810.48	0	0.00
128	CUSIP # 872540109 TJX COMPANIES INC	9,437.44	6,668.79	0	0.00
79	CUSIP # 911312106 UNITED PARCEL SERVICE INC	9,487.11	7,840.29	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
107	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	12,420.56	11,776.49	1	0.00
70	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	13,709.50	5,142.13	1	0.00
179	CUSIP # 92343V104 VERIZON COMMUNICATIONS	8,858.71	8,666.27	0	0.00
229	CUSIP # 949746101 WELLS FARGO & COMPANY	12,629.35	10,527.79	1	0.00
		464,111.40	370,446.40	19	899.44
FOREIGN STOCK					
184	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	21,951.20	19,086.80	1	0.00
143	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	5,805.80	7,843.72	0	70.27
114	CUSIP # 806857108 SCHLUMBERGER LTD	7,952.64	10,273.98	0	57.00
121	CUSIP # G1151C101 ACCENTURE PLC	16,343.47	10,100.01	1	0.00
258	CUSIP # G5960L103 MEDTRONIC PLC	20,064.66	19,065.55	1	118.68
		72,117.77	66,370.06	3	245.95
MUTUAL FUNDS - FIXED INCOME					
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	135,634.13	136,013.75	6	329.63

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,919.651	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	74,040.27	75,171.46	3	218.46
1,336	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	143,085.60	141,554.62	6	0.00
4,928	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	542,868.48	534,330.17	23	0.00
2,043	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	215,230.05	215,052.39	9	0.00
4,637	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	140,872.06	132,744.83	6	0.00
		1,251,730.59	1,234,867.22	53	548.09
MUTUAL FUNDS - EQUITY					
140	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	25,046.00	19,022.93	1	0.00
336	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	24,937.92	19,339.12	1	0.00
1,315	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	84,383.55	68,580.54	4	0.00
2,084	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	112,577.68	95,667.25	5	0.00
749	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	21,136.78	27,253.27	1	0.00
672	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	64,202.88	51,947.79	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
254	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	29,192.22	23,620.73	1	0.00
582	CUSIP # 922042866 VANGUARD PACIFIC ETF	39,692.40	34,550.53	2	0.00
557	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	32,489.81	30,463.54	1	0.00
		433,659.24	370,445.70	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,453.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,453.78	8,453.78	0	0.00
		8,453.78	8,453.78	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,539,424.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,539,424.55	2,539,424.55	5	0.00
		2,539,424.55	2,539,424.55	5	0.00
INSURANCE POLICIES/ANNUITIES					
3,755,078.626	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	46,025,998.72	43,980,091.13	95	0.00
		46,025,998.72	43,980,091.13	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5149
HBS METLIFE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
857,471.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	857,471.56	857,471.56	4	0.00
		857,471.56	857,471.56	4	0.00
INSURANCE POLICIES/ANNUITIES					
178,723.803	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	19,222,817.36	18,569,665.00	96	0.00
		19,222,817.36	18,569,665.00	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
180,914.06	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	180,914.06	180,914.06	5	0.00
		180,914.06	180,914.06	5	0.00
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	199,664.00	200,713.23	5	944.29
200,000	CUSIP # 912828P95 UNITED STATES TREASURY NOTES 1% 03/15/2019	198,796.00	200,953.64	5	88.40
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	199,806.00	199,982.64	5	294.84
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	199,266.00	199,512.28	5	523.10
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	200,062.00	200,845.45	5	463.32
		997,594.00	1,002,007.24	26	2,313.95
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	199,972.00	199,949.78	5	933.33
200,000	CUSIP # 0258M0EE5 AMERICAN EXPRESS CREDIT CO DOMESTIC MED TERM NOTE 2.2% 03/03/2020	201,046.00	201,767.42	5	342.22

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	313,251.00	298,575.66	8	1,208.33
100,000	CUSIP # 037833BS8 APPLE INC SR UNSECURED 2.25% 02/23/2021	100,805.00	101,434.66	3	237.50
100,000	CUSIP # 11271RAA7 BROOKFIELD FINANCE LLC 4% 04/01/2024	103,577.00	102,379.77	3	2,000.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	100,001.00	100,011.35	3	280.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	99,991.00	99,898.43	3	727.22
100,000	CUSIP # 30231GAJ1 EXXON MOBIL CORPORATION 2.397% 03/06/2022	100,826.00	101,322.48	3	166.46
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	200,014.00	199,892.92	5	1,101.44
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	205,072.00	205,355.91	5	4,268.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	200,470.00	200,441.80	5	910.42
100,000	CUSIP # 458140AR1 INTEL CORPORATION 3.1% 07/29/2022	104,013.00	103,325.96	3	533.89
100,000	CUSIP # 46625HKC3 JP MORGAN CHASE & CO 3.125% 01/23/2025	100,733.00	100,034.01	3	590.28

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 494368BE2 KIMBERLY-CLARK CORP SR UNSECURED 3.625% 08/01/2020	104,482.00	105,453.87	3	604.17
100,000	CUSIP # 57636QAB0 MASTERCARD INC 3.375% 04/01/2024	104,390.00	103,981.66	3	1,687.50
		2,238,643.00	2,223,825.68	59	15,591.65
MUTUAL FUNDS - FIXED INCOME					
2,011	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	228,409.38	227,514.68	6	0.00
		228,409.38	227,514.68	6	0.00
COMMON TRUST FUNDS - FIXED INCOME					
138,273.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	138,273.95	138,273.95	4	0.00
		138,273.95	138,273.95	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
368,483.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	368,483.48	368,483.48	5	0.00
		368,483.48	368,483.48	5	0.00
COMMON TRUST FUNDS - EQUITY					
77,168.56	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,656,656.81	6,402,906.78	95	0.00
		7,656,656.81	6,402,906.78	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
41,968.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	41,968.96	41,968.96	5	0.00
		41,968.96	41,968.96	5	0.00
COMMON TRUST FUNDS - EQUITY					
26,492.47	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	814,744.12	643,177.43	95	0.00
		814,744.12	643,177.43	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
74,338.59	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	74,338.59	74,338.59	0	0.00
1,142,951.96	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	1,142,951.96	1,142,951.96	3	0.00
		1,217,290.55	1,217,290.55	4	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
3,000,000	CUSIP # 06538CAR2 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 01/25/2018	2,986,802.50	2,986,802.50	9	329.93
2,000,000	CUSIP # 2284K0XX8 CROWN POINT CAPITAL CO A1/P1 10/31/2017	1,993,702.50	1,993,702.50	6	4,128.36
2,000,000	CUSIP # 3454G0Y69 FORD MOTOR CREDIT CORP A2/P2 11/06/2017	1,992,695.83	1,992,695.83	6	4,489.01
3,000,000	CUSIP # 59157UAN0 METLIFE SHORT TERM FUND A1/P1 01/22/2018	2,988,010.00	2,988,010.00	9	307.43
2,000,000	CUSIP # 63873JYL8 NATIXIS NY SA A1/P1 11/20/2017	1,991,119.17	1,991,119.17	6	5,198.53
2,000,000	CUSIP # 83369BXQ4 SOCIETE GENERALE INC A1/P1 10/24/2017	1,993,709.17	1,993,709.17	6	4,718.11
		13,946,039.17	13,946,039.17	40	19,171.37
GUARANTEED CONTRACTS					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,144,241.79	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,144,241.79	5,144,241.79	15	0.00
		5,144,241.79	5,144,241.79	15	0.00
U S GOVERNMENT OBLIGATIONS					
2,500,000	CUSIP # 912828F54 UNITED STATES TREASURY NOTES .875% 10/15/2017	2,499,850.00	2,499,971.96	7	10,100.75
2,500,000	CUSIP # 912828UE8 UNITED STATES TREASURY NOTES .75% 12/31/2017	2,497,550.00	2,498,541.68	7	4,738.45
2,000,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	1,998,060.00	1,998,530.99	6	2,948.37
2,000,000	CUSIP # 912828UR9 UNITED STATES TREASURY NOTES .75% 02/28/2018	1,996,260.00	1,996,841.01	6	1,284.53
		8,991,720.00	8,993,885.64	26	19,072.10
COMMON TRUST FUNDS - FIXED INCOME					
5,038,598.4	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	5,038,598.40	5,038,598.40	15	0.00
		5,038,598.40	5,038,598.40	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,842.82	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3,842.82	3,842.82	0	0.00
		3,842.82	3,842.82	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,553	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	79,637.84	79,332.43	5	0.00
870	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	105,470.10	106,416.85	7	0.00
1,219	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	129,847.88	129,620.19	9	0.00
760	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	88,479.20	86,722.24	6	0.00
492	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	60,766.92	61,150.68	4	0.00
3,698	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	70,151.06	66,574.14	5	0.00
5,134	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	252,952.18	251,715.29	17	0.00
999	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	87,921.99	88,593.82	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		875,227.17	870,125.64	59	0.00
MUTUAL FUNDS - EQUITY					
1,498	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	42,453.32	38,514.83	3	0.00
172	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	30,622.88	29,138.52	2	0.00
943	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	60,512.31	59,010.05	4	0.00
1,689	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	91,239.78	89,184.29	6	0.00
1,486	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	61,297.50	54,126.01	4	0.00
519	CUSIP # 921946406 VANGUARD HIGH DVD YIELD	42,075.33	41,303.82	3	0.00
438	CUSIP # 922042866 VANGUARD PACIFIC ETF	29,871.60	29,597.12	2	0.00
995	CUSIP # 922908736 VANGUARD GROWTH ETF	132,086.25	129,823.44	9	0.00
840	CUSIP # 922908744 VANGUARD VALUE ETF	83,848.80	75,338.44	6	0.00
218	CUSIP # 922908751 VANGUARD SMALL CAP ETF	30,807.76	29,216.60	2	0.00
		604,815.53	575,253.12	40	0.00
COMMON TRUST FUNDS - FIXED INCOME					
12,108.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,108.38	12,108.38	1	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2017 through 09/30/2017
Account Number XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		12,108.38	12,108.38	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,818.16	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2,818.16	2,818.16	0	0.00
		2,818.16	2,818.16	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,954	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	100,201.12	99,841.74	7	0.00
1,095	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	132,746.85	133,308.46	9	0.00
1,533	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	163,295.16	162,927.56	12	0.00
956	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	111,297.52	109,082.96	8	0.00
619	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	76,452.69	76,935.51	5	0.00
4,651	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	88,229.47	83,685.82	6	0.00
6,457	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	318,136.39	316,484.21	23	0.00
1,254	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	110,364.54	111,207.22	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,100,723.74	1,093,473.48	78	0.00
MUTUAL FUNDS - EQUITY					
707	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	20,036.38	18,171.16	1	0.00
82	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	14,599.28	13,891.62	1	0.00
445	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	28,555.65	27,846.81	2	0.00
797	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	43,053.94	42,084.60	3	0.00
701	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	28,916.25	25,444.79	2	0.00
245	CUSIP # 921946406 VANGUARD HIGH DVD YIELD	19,862.15	19,497.92	1	0.00
207	CUSIP # 922042866 VANGUARD PACIFIC ETF	14,117.40	13,987.60	1	0.00
469	CUSIP # 922908736 VANGUARD GROWTH ETF	62,259.75	61,193.52	4	0.00
396	CUSIP # 922908744 VANGUARD VALUE ETF	39,528.72	36,111.46	3	0.00
103	CUSIP # 922908751 VANGUARD SMALL CAP ETF	14,555.96	13,804.17	1	0.00
		285,485.48	272,033.65	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
24,665.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	24,665.44	24,665.44	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		24,665.44	24,665.44	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
136,645.89	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	136,645.89	136,645.89	2	0.00
		136,645.89	136,645.89	2	0.00
MUTUAL FUNDS - EQUITY					
21,632	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	613,050.88	556,429.09	7	0.00
2,482	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	441,895.28	420,475.62	5	0.00
13,655	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	876,241.35	854,751.85	10	0.00
24,392	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,317,655.84	1,288,393.84	15	0.00
21,372	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	881,595.00	776,728.17	10	0.00
7,527	CUSIP # 921946406 VANGUARD HIGH DVD YIELD	610,213.89	599,170.79	7	0.00
6,406	CUSIP # 922042866 VANGUARD PACIFIC ETF	436,889.20	432,955.92	5	0.00
14,495	CUSIP # 922908736 VANGUARD GROWTH ETF	1,924,211.25	1,891,835.42	22	0.00
12,223	CUSIP # 922908744 VANGUARD VALUE ETF	1,220,099.86	1,100,207.39	14	0.00
3,144	CUSIP # 922908751 VANGUARD SMALL CAP ETF	444,310.08	421,362.34	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		8,766,162.63	8,342,310.43	98	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
168,802.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	168,802.20	168,802.20	2	0.00
		168,802.20	168,802.20	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,296.68	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6,296.68	6,296.68	0	0.00
		6,296.68	6,296.68	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,359	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	69,689.52	69,475.54	1	0.00
768	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	93,104.64	94,426.26	2	0.00
1,088	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	115,893.76	115,782.09	2	0.00
668	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	77,768.56	76,272.30	1	0.00
438	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	54,097.38	54,439.02	1	0.00
3,265	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	61,937.05	59,183.23	1	0.00
4,552	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	224,277.04	223,256.14	4	0.00
880	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	77,448.80	78,040.76	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		774,216.75	770,875.34	15	0.00
	MUTUAL FUNDS - EQUITY				
10,918	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	309,416.12	281,907.42	6	0.00
1,226	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	218,277.04	207,696.66	4	0.00
6,892	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	442,259.64	431,292.48	8	0.00
12,311	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	665,040.22	650,084.12	13	0.00
10,787	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	444,963.75	396,001.48	8	0.00
3,798	CUSIP # 921946406 VANGUARD HIGH DVD YIELD	307,903.86	302,263.91	6	0.00
3,233	CUSIP # 922042866 VANGUARD PACIFIC ETF	220,490.60	218,475.24	4	0.00
7,316	CUSIP # 922908736 VANGUARD GROWTH ETF	971,199.00	954,574.40	18	0.00
6,169	CUSIP # 922908744 VANGUARD VALUE ETF	615,789.58	556,916.81	12	0.00
1,558	CUSIP # 922908751 VANGUARD SMALL CAP ETF	220,176.56	208,804.87	4	0.00
		4,415,516.37	4,208,017.39	83	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
111,758.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	111,758.02	111,758.02	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		111,758.02	111,758.02	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,320.21	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6,320.21	6,320.21	0	0.00
		6,320.21	6,320.21	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,170	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	213,837.60	213,067.43	3	0.00
2,344	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	284,163.12	285,559.17	4	0.00
3,315	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	353,113.80	352,307.08	5	0.00
2,039	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	237,380.38	232,642.63	3	0.00
1,339	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	165,379.89	166,424.31	2	0.00
10,003	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	189,756.91	181,882.48	3	0.00
13,933	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	686,478.91	682,968.45	10	0.00
2,689	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	236,658.89	238,463.01	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,366,769.50	2,353,314.56	34	0.00
MUTUAL FUNDS - EQUITY					
11,024	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	312,420.16	285,210.53	4	0.00
1,248	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	222,193.92	211,423.68	3	0.00
6,912	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	443,543.04	432,547.38	6	0.00
12,300	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	664,446.00	649,511.73	10	0.00
10,818	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	446,242.50	397,370.35	6	0.00
3,810	CUSIP # 921946406 VANGUARD HIGH DVD YIELD	308,876.70	303,219.61	4	0.00
3,240	CUSIP # 922042866 VANGUARD PACIFIC ETF	220,968.00	218,951.19	3	0.00
7,397	CUSIP # 922908736 VANGUARD GROWTH ETF	981,951.75	965,147.44	14	0.00
6,209	CUSIP # 922908744 VANGUARD VALUE ETF	619,782.38	566,508.42	9	0.00
1,586	CUSIP # 922908751 VANGUARD SMALL CAP ETF	224,133.52	212,557.47	3	0.00
		4,444,557.97	4,242,447.80	64	0.00
COMMON TRUST FUNDS - FIXED INCOME					
154,153.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	154,153.26	154,153.26	2	0.00
		154,153.26	154,153.26	2	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		2,863.56	0.00	2,863.56		0.00
			2,863.56	0.00	2,863.56	0.17	0.00
	PAYABLE FOR TRUSTEE FEES		-108.26	0.00	-108.26		0.00
			-108.26	0.00	-108.26	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-338.32	0.00	-338.32		0.00
			-338.32	0.00	-338.32	-0.02	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,485.39	0.00	-4,485.39		0.00
			-4,485.39	0.00	-4,485.39	-0.27	0.00
	PAYABLE FOR CUSTODIAN FEES		-1,224.60	0.00	-1,224.60		0.00
			-1,224.60	0.00	-1,224.60	-0.07	0.00
	98,713.830 BLACKROCK LIQ TREAS TR INSTL	100.0000	98,713.83	43.45	98,713.83		0.00
	996229704 FD 62	100.0000	98,713.83	43.45	98,713.83	6.01	0.00
	SUBTOTAL UNITED STATES		95,420.82	43.45	95,420.82		0.00
			95,420.82	43.45	95,420.82	5.81	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		95,420.82	43.45	95,420.82		0.00
			95,420.82	43.45	95,420.82	5.81	0.00
	TOTAL CASH & CASH EQUIVALENTS		95,420.82	43.45	95,420.82	5.81	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA						
5,000.000 BANK OF NOVA SCOTIA/THE 064159JX5 2.150% 07/14/2020 DD 07/14/17	100.2715	4,999.30	23.21	5,013.58		14.28
	100.2715	4,999.30	23.21	5,013.58	0.31	14.28
5,000.000 BROOKFIELD ASSET MANAGEMENT IN 112585AH7 4.000% 01/15/2025 DD 01/15/15	102.7931	5,000.00	42.72	5,139.66		139.66
	102.7931	5,000.00	42.72	5,139.66	0.31	139.66
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	103.1765	4,996.70	70.15	5,158.82		162.12
	103.1765	4,996.70	70.15	5,158.82	0.31	162.12
SUBTOTAL CANADA		14,996.00	136.08	15,312.06		316.06
		14,996.00	136.08	15,312.06	0.93	316.06
MEXICO						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	107.4500	10,565.78	43.42	10,745.00		179.22
	107.4500	10,565.78	43.42	10,745.00	0.65	179.22
UNITED KINGDOM						
15,000.000 BP CAPITAL MARKETS PLC 05565QCH9 VAR RT 09/26/2018 DD 09/26/13	100.5148	14,923.70	4.08	15,077.22		153.52
	100.5148	14,923.70	4.08	15,077.22	0.92	153.52
UNITED STATES						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	98.6401	4,985.20	64.54	4,932.00		-53.20
	98.6401	4,985.20	64.54	4,932.00	0.30	-53.20
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	102.5387	10,361.95	129.08	10,253.87		-108.08
	102.5387	10,361.95	129.08	10,253.87	0.62	-108.08

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	101.2474 101.2474	4,999.91 4,999.91	12.00 12.00	5,062.37 5,062.37	0.31	62.46 62.46
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	112.9568 112.9568	9,976.50 9,976.50	81.72 81.72	11,295.68 11,295.68	0.69	1,319.18 1,319.18
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	120.1440 120.1440	16,325.59 16,325.59	406.14 406.14	16,820.16 16,820.16	1.02	494.57 494.57
5,000.000 APPLE INC 037833BS8 2.250% 02/23/2021 DD 02/23/16	100.8046 100.8046	5,077.28 5,077.28	12.00 12.00	5,040.23 5,040.23	0.31	-37.05 -37.05
10,000.000 AUTOZONE INC 053332AL6 4.000% 11/15/2020 DD 11/15/10	104.7526 104.7526	10,479.61 10,479.61	151.92 151.92	10,475.26 10,475.26	0.64	-4.35 -4.35
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	102.4343 102.4343	15,193.76 15,193.76	110.56 110.56	15,365.15 15,365.15	0.94	171.39 171.39
25,000.000 BANK 2017-BNK5 BNK5 A5 06541WAX0 3.390% 06/15/2060 DD 06/01/17	102.0415 102.0415	25,746.22 25,746.22	70.50 70.50	25,510.36 25,510.36	1.55	-235.86 -235.86
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	114.6219 114.6219	11,419.40 11,419.40	374.50 374.50	11,462.19 11,462.19	0.70	42.79 42.79
20,000.000 CD 2017-CD4 MORTGAGE TR CD4 AM 12515DAT1 3.747% 05/10/2050 DD 05/01/17	103.2084 103.2084	20,595.88 20,595.88	62.40 62.40	20,641.67 20,641.67	1.26	45.79 45.79

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	100.0443 100.0443	9,996.54 9,996.54	9.44 9.44	10,004.43 10,004.43	 0.61	7.89 7.89
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	102.8166 102.8166	25,999.52 25,999.52	65.40 65.40	25,704.16 25,704.16	 1.56	-295.36 -295.36
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	99.6221 99.6221	19,998.36 19,998.36	21.92 21.92	19,924.41 19,924.41	 1.21	-73.95 -73.95
15,000.000 CABELA'S CREDIT CARD MAST 2 A1 126802DH7 2.250% 07/17/2023 DD 07/15/15	100.4056 100.4056	14,805.91 14,805.91	15.04 15.04	15,060.84 15,060.84	 0.92	254.93 254.93
15,000.000 CAPITAL ONE MULTI-ASSET A5 A5 14041NFG1 1.660% 06/17/2024 DD 08/25/16	98.5035 98.5035	14,995.55 14,995.55	11.04 11.04	14,775.53 14,775.53	 0.90	-220.02 -220.02
15,000.000 CAPITAL ONE MULTI-ASSET A6 A6 14041NFG1 1.820% 09/15/2022 DD 12/08/16	99.9596 99.9596	14,997.83 14,997.83	12.16 12.16	14,993.95 14,993.95	 0.91	-3.88 -3.88
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	100.8900 100.8900	9,998.47 9,998.47	11.84 11.84	10,089.00 10,089.00	 0.61	90.53 90.53
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	106.0671 106.0671	7,296.87 7,296.87	38.50 38.50	7,424.70 7,424.70	 0.45	127.83 127.83
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	103.8734 103.8734	20,368.81 20,368.81	172.13 172.13	20,774.69 20,774.69	 1.26	405.88 405.88

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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	102.4679 102.4679	15,448.49 15,448.49	40.50 40.50	15,370.19 15,370.19	0.94	-78.30 -78.30
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	102.8572 102.8572	15,438.42 15,438.42	65.42 65.42	15,428.58 15,428.58	0.94	-9.84 -9.84
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	108.2212 108.2212	16,013.94 16,013.94	204.10 204.10	16,233.17 16,233.17	0.99	219.23 219.23
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	101.1272 101.1272	9,935.37 9,935.37	134.91 134.91	10,112.72 10,112.72	0.62	177.35 177.35
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	89.2657 89.2657	6,244.35 6,244.35	8.70 8.70	6,178.08 6,178.08	0.38	-66.27 -66.27
25,000.000 FNMA GTD REMIC P/T 15-M1 A2 3136AMKZ1 2.532% 09/25/2024 DD 01/01/15	99.5117 99.5117	25,136.17 25,136.17	52.77 52.77	24,877.94 24,877.94	1.51	-258.23 -258.23
15,000.000 FNMA GTD REMIC P/T 16-M5 A2 3136AR5S3 2.464% 04/25/2026 DD 05/01/16	97.3445 97.3445	15,427.51 15,427.51	30.90 30.90	14,601.68 14,601.68	0.89	-825.83 -825.83
30,000.000 FNMA GTD REMIC P/T 16-M4 A2 3136ARXR4 2.576% 03/25/2026 DD 04/01/16	98.3399 98.3399	30,051.31 30,051.31	64.49 64.49	29,501.98 29,501.98	1.80	-549.33 -549.33
15,489.540 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	102.0516 102.0516	16,003.03 16,003.03	38.70 38.70	15,807.32 15,807.32	0.96	-195.71 -195.71

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,797.850 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	97.9092	4,786.23	8.48	4,697.54		-88.69
	97.9092	4,786.23	8.48	4,697.54	0.29	-88.69
14,887.540 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	100.3577	15,032.59	31.20	14,940.80		-91.79
	100.3577	15,032.59	31.20	14,940.80	0.91	-91.79
2,941.710 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	101.0127	3,008.55	7.40	2,971.50		-37.05
	101.0127	3,008.55	7.40	2,971.50	0.18	-37.05
7,000.000 FHLMC MULTICLASS MTG K056 A2 3137BQYS0 2.525% 05/25/2026 DD 08/01/16	98.2604	6,907.98	14.70	6,878.23		-29.75
	98.2604	6,907.98	14.70	6,878.23	0.42	-29.75
14,530.726 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	105.3456	15,541.96	48.40	15,307.48		-234.48
	105.3456	15,541.96	48.40	15,307.48	0.93	-234.48
20,064.840 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	103.1651	20,737.06	58.50	20,699.90		-37.16
	103.1651	20,737.06	58.50	20,699.90	1.26	-37.16
20,454.460 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	103.1651	21,127.16	59.70	21,101.86		-25.30
	103.1651	21,127.16	59.70	21,101.86	1.28	-25.30
4,965.750 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	120.7839	6,055.40	33.00	5,997.83		-57.57
	120.7839	6,055.40	33.00	5,997.83	0.37	-57.57
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	100.2197	10,999.70	11.84	11,024.17		24.47
	100.2197	10,999.70	11.84	11,024.17	0.67	24.47

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	103.9576 103.9576	15,418.60 15,418.60	205.92 205.92	15,593.64 15,593.64	0.95	175.04 175.04
14,000.000 SYNCHRONY CREDIT CARD MAST 2 A 36159JCV1 2.220% 01/15/2022 DD 02/02/12	100.6049 100.6049	14,101.76 14,101.76	13.76 13.76	14,084.68 14,084.68	0.86	-17.08 -17.08
9,287.490 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	104.8285 104.8285	9,635.24 9,635.24	31.80 31.80	9,735.94 9,735.94	0.59	100.70 100.70
5,570.924 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	116.2640 116.2640	6,002.19 6,002.19	34.80 34.80	6,476.98 6,476.98	0.39	474.79 474.79
8,752.328 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	115.8248 115.8248	9,289.43 9,289.43	51.07 51.07	10,137.36 10,137.36	0.62	847.93 847.93
4,158.011 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	117.7116 117.7116	4,457.59 4,457.59	24.23 24.23	4,894.46 4,894.46	0.30	436.87 436.87
4,332.420 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	105.9297 105.9297	4,663.71 4,663.71	23.40 23.40	4,589.32 4,589.32	0.28	-74.39 -74.39
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	96.5923 96.5923	9,692.23 9,692.23	21.60 21.60	9,659.23 9,659.23	0.59	-33.00 -33.00
20,000.000 GS MORTGAGE SECURITIES GS6 A3 36253PAC6 3.433% 05/10/2050 DD 05/01/17	102.6280 102.6280	20,595.28 20,595.28	57.30 57.30	20,525.60 20,525.60	1.25	-69.68 -69.68

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	103.5282 103.5282	10,144.60 10,144.60	131.10 131.10	10,352.82 10,352.82	0.63	208.22 208.22
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	101.7780 101.7780	4,991.00 4,991.00	10.50 10.50	5,088.90 5,088.90	0.31	97.90 97.90
10,000.000 GOLDMAN SACHS GROUP INC/THE 38145GAG5 2.350% 11/15/2021 DD 09/27/16	99.1446 99.1446	9,798.91 9,798.91	88.77 88.77	9,914.46 9,914.46	0.60	115.55 115.55
19,250.787 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	98.3592 98.3592	19,268.84 19,268.84	32.10 32.10	18,934.92 18,934.92	1.15	-333.92 -333.92
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	103.3139 103.3139	10,069.33 10,069.33	133.56 133.56	10,331.39 10,331.39	0.63	262.06 262.06
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	107.3053 107.3053	10,663.13 10,663.13	105.24 105.24	10,730.53 10,730.53	0.65	67.40 67.40
15,000.000 HOME DEPOT INC/THE 437076BG6 2.625% 06/01/2022 DD 06/02/15	101.5894 101.5894	15,054.00 15,054.00	131.12 131.12	15,238.41 15,238.41	0.93	184.41 184.41
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	99.5340 99.5340	14,999.12 14,999.12	14.88 14.88	14,930.10 14,930.10	0.91	-69.02 -69.02
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	116.4438 116.4438	30,209.02 30,209.02	719.91 719.91	34,933.15 34,933.15	2.13	4,724.13 4,724.13

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	106.7076 106.7076	10,648.02 10,648.02	276.17 276.17	10,670.76 10,670.76	0.65	22.74 22.74
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	105.1228 105.1228	10,426.71 10,426.71	31.80 31.80	10,512.28 10,512.28	0.64	85.57 85.57
7,000.000 JOHN DEERE OWNER TRUST 20 B A4 47788BAE4 2.110% 07/15/2024 DD 07/18/17	99.8756 99.8756	6,999.82 6,999.82	6.56 6.56	6,991.29 6,991.29	0.43	-8.53 -8.53
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	106.5428 106.5428	15,394.17 15,394.17	243.80 243.80	15,981.42 15,981.42	0.97	587.25 587.25
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	102.8056 102.8056	5,010.95 5,010.95	78.50 78.50	5,140.28 5,140.28	0.31	129.33 129.33
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	103.1790 103.1790	18,897.47 18,897.47	158.86 158.86	20,635.80 20,635.80	1.26	1,738.33 1,738.33
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	105.1612 105.1612	20,958.61 20,958.61	80.58 80.58	21,032.23 21,032.23	1.28	73.62 73.62
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	106.9214 106.9214	26,140.36 26,140.36	426.38 426.38	26,730.35 26,730.35	1.63	589.99 589.99
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	99.9893 99.9893	4,986.52 4,986.52	8.82 8.82	4,999.46 4,999.46	0.30	12.94 12.94

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	100.3771 100.3771	4,995.80 4,995.80	5.28 5.28	5,018.86 5,018.86	0.31	23.06 23.06
12,823.960 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	106.4781 106.4781	13,932.07 13,932.07	283.59 283.59	13,654.70 13,654.70	0.83	-277.37 -277.37
5,497.560 SBA GTD PARTN CTFS 2008-20A 1 83162CRN5 5.170% 01/01/2028 DD 01/16/08	108.2985 108.2985	5,667.74 5,667.74	70.82 70.82	5,953.78 5,953.78	0.36	286.04 286.04
7,990.350 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	101.3258 101.3258	8,272.19 8,272.19	39.60 39.60	8,096.29 8,096.29	0.49	-175.90 -175.90
15,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	110.4356 110.4356	16,489.91 16,489.91	123.49 123.49	16,565.34 16,565.34	1.01	75.43 75.43
94,300.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	102.8633 102.8633	95,222.82 95,222.82	1,068.56 1,068.56	97,000.07 97,000.07	5.90	1,777.25 1,777.25
144,300.000 U S TREASURY NOTE 912828P46 1.625% 02/15/2026 DD 02/15/16	95.0781 95.0781	137,191.33 137,191.33	299.48 299.48	137,197.73 137,197.73	8.35	6.40 6.40
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	100.3903 100.3903	10,112.72 10,112.72	58.24 58.24	10,039.03 10,039.03	0.61	-73.69 -73.69
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	93.9075 93.9075	13,897.70 13,897.70	50.96 50.96	14,086.13 14,086.13	0.86	188.43 188.43

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	107.9881 107.9881	10,613.22 10,613.22	106.02 106.02	10,798.81 10,798.81	0.66	185.59 185.59
20,000.000 WFRBS COMMERCIAL MORTGA C11 A5 92937EAZ7 3.071% 03/15/2045 DD 02/01/13	102.3490 102.3490	20,386.26 20,386.26	51.30 51.30	20,469.80 20,469.80	1.25	83.54 83.54
15,000.000 WFRBS COMMERCIAL MORTG C12 ASB 92937FAE1 2.838% 03/15/2048 DD 03/01/13	101.5946 101.5946	15,556.88 15,556.88	35.40 35.40	15,239.19 15,239.19	0.93	-317.69 -317.69
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	105.0297 105.0297	5,258.15 5,258.15	47.40 47.40	5,251.48 5,251.48	0.32	-6.67 -6.67
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	101.7132 101.7132	15,000.00 15,000.00	86.76 86.76	15,256.98 15,256.98	0.93	256.98 256.98
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.2267 100.2267	9,944.97 9,944.97	4.06 4.06	10,022.67 10,022.67	0.61	77.70 77.70
10,000.000 CATERPILLAR FINANCIAL SERVICES 14912L6Q9 VAR RT 02/23/2018 DD 02/25/16	100.2661 100.2661	10,015.30 10,015.30	21.82 21.82	10,026.61 10,026.61	0.61	11.31 11.31
5,410.460 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	101.8527 101.8527	5,598.17 5,598.17	23.40 23.40	5,510.70 5,510.70	0.34	-87.47 -87.47
15,000.000 CITIGROUP INC 172967LE9 VAR RT 01/10/2020 DD 01/10/17	100.7457 100.7457	15,002.70 15,002.70	72.42 72.42	15,111.86 15,111.86	0.92	109.16 109.16

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,554.100 FNMA GTD REMIC P/T 14-M1 ASQ2 3136AHUV0 VAR RT 11/25/2018 DD 01/01/14	100.3383	13,661.58	26.21	13,599.95		-61.63
	100.3383	13,661.58	26.21	13,599.95	0.83	-61.63
0.010 FNMA GTD REMIC P/T 17-M1 A1 3136AUZX2 VAR RT 09/25/2026 DD 01/01/17	99.4382	0.01	0.03	0.01		0.00
	99.4382	0.01	0.03	0.01	0.00	0.00
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	101.4933	30,295.35	76.50	30,447.99		152.64
	101.4933	30,295.35	76.50	30,447.99	1.85	152.64
30,000.000 FNMA GTD REMIC P/T 17-M10 AV2 3136AXVB8 VAR RT 07/25/2024 DD 08/01/17	100.4409	30,267.04	66.16	30,132.26		-134.78
	100.4409	30,267.04	66.16	30,132.26	1.83	-134.78
14,462.930 GNMA II POOL #0AH1154 36182HH74 VAR RT 10/20/2065 DD 11/01/15	108.9114	15,921.66	56.40	15,751.78		-169.88
	108.9114	15,921.66	56.40	15,751.78	0.96	-169.88
10,137.540 GNMA II POOL #0AT2417 36194AVJ3 VAR RT 07/20/2066 DD 08/01/16	109.9506	11,514.24	38.70	11,146.28		-367.96
	109.9506	11,514.24	38.70	11,146.28	0.68	-367.96
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	103.2537	10,836.02	43.58	10,325.37		-510.65
	103.2537	10,836.02	43.58	10,325.37	0.63	-510.65
10,000.000 JP MORGAN CHASE COMMERC LDP2 E 46625YNM1 VAR RT 07/15/2042 DD 06/01/05	100.5091	9,959.38	41.40	10,050.91		91.53
	100.5091	9,959.38	41.40	10,050.91	0.61	91.53
20,000.000 METLIFE INC 59156RBK3 VAR RT 12/15/2017 DD 09/15/14	100.0880	20,019.59	16.96	20,017.60		-1.99
	100.0880	20,019.59	16.96	20,017.60	1.22	-1.99

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	101.1462 101.1462	15,006.44 15,006.44	71.52 71.52	15,171.93 15,171.93	0.92	165.49 165.49
22,824.880 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.1710 100.1710	22,628.50 22,628.50	72.51 72.51	22,863.91 22,863.91	1.39	235.41 235.41
11,856.810 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	97.2416 97.2416	11,461.32 11,461.32	6.82 6.82	11,529.75 11,529.75	0.70	68.43 68.43
5,900.000 U S TREASURY NOTE 912828M23 VAR RT 10/31/2017 DD 10/31/15	100.0134 100.0134	5,900.78 5,900.78	12.25 12.25	5,900.79 5,900.79	0.36	0.01 0.01
2,204.320 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	103.2722 103.2722	2,264.59 2,264.59	7.41 7.41	2,276.45 2,276.45	0.14	11.86 11.86
15,957.180 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	99.7070 99.7070	15,248.64 15,248.64	75.60 75.60	15,910.43 15,910.43	0.97	661.79 661.79
SUBTOTAL UNITED STATES		1,494,174.06	8,949.72	1,506,612.82		12,438.76
		1,494,174.06	8,949.72	1,506,612.82	91.73	12,438.76
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,534,659.54	9,133.30	1,547,747.10		13,087.56
		1,534,659.54	9,133.30	1,547,747.10	94.23	13,087.56
TOTAL FIXED INCOME SECURITIES		1,534,659.54	9,133.30	1,547,747.10	94.23	13,087.56
TOTAL ASSETS - BASE:		1,630,080.36	9,176.75	1,643,167.92	100.04	13,087.56
NET ASSETS - BASE:				1,652,344.67		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		3,016.36	0.00	3,016.36		0.00
		3,016.36	0.00	3,016.36	0.16	0.00
PAYABLE FOR TRUSTEE FEES		-124.74	0.00	-124.74		0.00
		-124.74	0.00	-124.74	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-311.83	0.00	-311.83		0.00
		-311.83	0.00	-311.83	-0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,485.39	0.00	-4,485.39		0.00
		-4,485.39	0.00	-4,485.39	-0.24	0.00
PAYABLE FOR CUSTODIAN FEES		-1,319.50	0.00	-1,319.50		0.00
		-1,319.50	0.00	-1,319.50	-0.07	0.00
98,070.800 BLACKROCK LIQ TREAS TR INSTL	100.0000	98,070.80	49.00	98,070.80		0.00
996229704 FD 62	100.0000	98,070.80	49.00	98,070.80	5.19	0.00
SUBTOTAL UNITED STATES		94,845.70	49.00	94,845.70		0.00
		94,845.70	49.00	94,845.70	5.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		94,845.70	49.00	94,845.70		0.00
		94,845.70	49.00	94,845.70	5.01	0.00
TOTAL CASH & CASH EQUIVALENTS		94,845.70	49.00	94,845.70	5.01	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA						
5,000.000 BANK OF NOVA SCOTIA/THE 064159JX5 2.150% 07/14/2020 DD 07/14/17	100.2715 100.2715	4,999.30 4,999.30	23.21 23.21	5,013.58 5,013.58	 0.27	14.28 14.28
10,000.000 ROYAL BANK OF CANADA 78010USN8 2.150% 03/15/2019 DD 03/11/14	100.5426 100.5426	10,053.60 10,053.60	9.60 9.60	10,054.26 10,054.26	 0.53	0.66 0.66
SUBTOTAL CANADA		15,052.90	32.81	15,067.84		14.94
		15,052.90	32.81	15,067.84	0.80	14.94
LUXEMBOURG						
5,000.000 ALLERGAN FUNDING SCS 00507UAM3 2.350% 03/12/2018 DD 03/12/15	100.2913 100.2913	4,997.55 4,997.55	6.27 6.27	5,014.57 5,014.57	 0.27	17.02 17.02
UNITED STATES						
10,000.000 AT&T INC 00206RCR1 2.800% 02/17/2021 DD 02/09/16	101.1908 101.1908	10,004.70 10,004.70	34.65 34.65	10,119.08 10,119.08	 0.54	114.38 114.38
10,000.000 ABBVIE INC 00287YAN9 1.800% 05/14/2018 DD 05/14/15	100.1390 100.1390	9,998.51 9,998.51	68.40 68.40	10,013.90 10,013.90	 0.53	15.39 15.39
15,000.000 ALLY MASTER OWNER TRUST 3 A2 02005AGM4 2.040% 06/15/2022 DD 06/28/17	99.8020 99.8020	14,998.59 14,998.59	13.60 13.60	14,970.31 14,970.31	 0.79	-28.28 -28.28
15,000.000 ALLY AUTO RECEIVABLES TRU 3 A2 02007EAB4 1.530% 03/16/2020 DD 05/24/17	99.9851 99.9851	14,999.16 14,999.16	19.20 19.20	14,997.76 14,997.76	 0.79	-1.40 -1.40

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	99.6610 99.6610	9,999.06 9,999.06	8.64 8.64	9,966.10 9,966.10	0.53	-32.96 -32.96
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	101.0202 101.0202	10,023.22 10,023.22	94.33 94.33	10,102.02 10,102.02	0.53	78.80 78.80
15,000.000 AMERICAN EXPRESS CREDIT AC 1 A 02587AAJ3 1.930% 09/15/2022 DD 02/21/17	100.1357 100.1357	15,015.78 15,015.78	12.80 12.80	15,020.35 15,020.35	0.79	4.57 4.57
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DZ9 1.875% 11/05/2018 DD 11/05/15	100.0977 100.0977	9,999.10 9,999.10	75.70 75.70	10,009.77 10,009.77	0.53	10.67 10.67
2,342.130 AMERICREDIT AUTOMOBILE REC 3 C 03065BAE1 2.380% 06/10/2019 DD 06/20/13	100.0362 100.0362	2,343.14 2,343.14	3.45 3.45	2,342.98 2,342.98	0.12	-0.16 -0.16
4,113.270 AMERICREDIT AUTOMOBILE R 3 A2A 03065DAB3 1.370% 11/08/2019 DD 08/11/16	99.9621 99.9621	4,113.02 4,113.02	3.68 3.68	4,111.71 4,111.71	0.22	-1.31 -1.31
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	100.9215 100.9215	21,934.32 21,934.32	40.48 40.48	22,202.73 22,202.73	1.17	268.41 268.41
25,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AG1 1.900% 02/01/2019 DD 01/25/16	100.2583 100.2583	25,057.54 25,057.54	79.24 79.24	25,064.58 25,064.58	1.33	7.04 7.04
10,000.000 APPLE INC 037833CS7 1.800% 05/11/2020 DD 05/11/17	100.0450 100.0450	10,006.97 10,006.97	70.24 70.24	10,004.50 10,004.50	0.53	-2.47 -2.47

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BA CREDIT CARD TRUST A2 A 05522RCU0 1.360% 09/15/2020 DD 04/29/15	99.9534 99.9534	15,059.33 15,059.33	9.12 9.12	14,993.02 14,993.02	 0.79	-66.31 -66.31
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RCW6 1.950% 08/15/2022 DD 03/30/17	100.1439 100.1439	19,994.25 19,994.25	17.28 17.28	20,028.79 20,028.79	 1.06	34.54 34.54
10,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14	100.9000 100.9000	10,106.11 10,106.11	132.54 132.54	10,090.00 10,090.00	 0.53	-16.11 -16.11
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	99.5502 99.5502	9,836.56 9,836.56	84.25 84.25	9,955.02 9,955.02	 0.53	118.46 118.46
22,000.000 BARCLAYS DRYROCK ISSUANCE 3 A 06742LAE3 2.410% 07/15/2022 DD 09/18/14	101.0583 101.0583	22,246.16 22,246.16	23.52 23.52	22,232.82 22,232.82	 1.18	-13.34 -13.34
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	100.4414 100.4414	15,069.08 15,069.08	14.72 14.72	15,066.20 15,066.20	 0.80	-2.88 -2.88
15,000.000 BARCLAYS DRYROCK ISSUANCE 4 A 06742LAL7 1.720% 08/16/2021 DD 11/04/15	100.0998 100.0998	14,990.88 14,990.88	11.52 11.52	15,014.97 15,014.97	 0.79	24.09 24.09
1,868.630 BEAR STEARNS COMMERCIA PW18 A4 07401DBC4 5.700% 06/11/2050 DD 12/01/07	99.9576 99.9576	1,945.34 1,945.34	9.00 9.00	1,867.84 1,867.84	 0.10	-77.50 -77.50
9,085.560 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	99.6568 99.6568	9,085.37 9,085.37	14.90 14.90	9,054.38 9,054.38	 0.48	-30.99 -30.99

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,805.980 CD 2017-CD5 MORTGAGE TR CD5 A1 12515HAW5 2.028% 08/15/2050 DD 08/01/17	99.6739	19,805.81	33.60	19,741.40		-64.41
	99.6739	19,805.81	33.60	19,741.40	1.04	-64.41
17,344.279 COMM 2014-UBS4 MORTGAG UBS4 A1 12591QAL6 1.309% 08/10/2047 DD 07/01/14	99.7249	17,213.90	18.90	17,296.56		82.66
	99.7249	17,213.90	18.90	17,296.56	0.91	82.66
26,429.060 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.0304	26,367.09	18.88	26,437.09		70.00
	100.0304	26,367.09	18.88	26,437.09	1.40	70.00
10,934.940 COMM 2015-CCRE27 MORTG CR27 A1 12635QBC3 1.577% 10/10/2048 DD 10/01/15	99.3849	10,866.84	14.40	10,867.68		0.84
	99.3849	10,866.84	14.40	10,867.68	0.57	0.84
10,000.000 CNH EQUIPMENT TRUST 2016- C A3 12635YAD5 1.440% 12/15/2021 DD 09/21/16	99.3484	9,997.99	12.00	9,934.84		-63.15
	99.3484	9,997.99	12.00	9,934.84	0.53	-63.15
10,000.000 CNH EQUIPMENT TRUST 2017- A A3 12636WAD8 2.070% 05/16/2022 DD 03/22/17	100.2349	9,999.74	24.36	10,023.49		23.75
	100.2349	9,999.74	24.36	10,023.49	0.53	23.75
10,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	101.7239	10,234.30	55.65	10,172.39		-61.91
	101.7239	10,234.30	55.65	10,172.39	0.54	-61.91
40,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	100.4018	40,183.36	40.16	40,160.72		-22.64
	100.4018	40,183.36	40.16	40,160.72	2.12	-22.64
15,000.000 CABELA'S CREDIT CARD MAST 1 A1 126802DN4 1.780% 06/15/2022 DD 06/29/16	99.8359	14,987.95	11.84	14,975.38		-12.57
	99.8359	14,987.95	11.84	14,975.38	0.79	-12.57

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.6368 99.6368	13,005.41 13,005.41	6.49 6.49	12,952.78 12,952.78	0.68	-52.63 -52.63
15,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	100.9653 100.9653	14,983.56 14,983.56	33.30 33.30	15,144.80 15,144.80	0.80	161.24 161.24
15,000.000 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.8776 99.8776	14,998.07 14,998.07	7.04 7.04	14,981.64 14,981.64	0.79	-16.43 -16.43
15,000.000 CAPITAL ONE MULTI-ASSET A7 A7 14041NFA4 1.450% 08/16/2021 DD 10/27/15	99.8101 99.8101	15,036.63 15,036.63	9.60 9.60	14,971.51 14,971.51	0.79	-65.12 -65.12
10,000.000 CAPITAL ONE MULTI-ASSET A3 A3 14041NFE6 1.340% 04/15/2022 DD 07/26/16	99.2785 99.2785	9,999.73 9,999.73	5.92 5.92	9,927.85 9,927.85	0.52	-71.88 -71.88
15,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFF3 1.330% 06/15/2022 DD 08/25/16	99.1832 99.1832	14,996.38 14,996.38	8.80 8.80	14,877.48 14,877.48	0.79	-118.90 -118.90
15,000.000 CAPITAL ONE MULTI-ASSET A1 A1 14041NFK2 2.000% 01/17/2023 DD 03/27/17	100.2880 100.2880	14,996.71 14,996.71	13.28 13.28	15,043.19 15,043.19	0.80	46.48 46.48
10,179.460 CARMAX AUTO OWNER TRUST 2 4 A2 14312QAB2 1.210% 11/15/2019 DD 10/26/16	99.8900 99.8900	10,178.90 10,178.90	5.44 5.44	10,168.26 10,168.26	0.54	-10.64 -10.64
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	102.0177 102.0177	25,537.71 25,537.71	627.66 627.66	25,504.41 25,504.41	1.35	-33.30 -33.30



Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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	99.5898 99.5898	13,940.31 13,940.31	9.76 9.76	13,942.57 13,942.57	0.74	2.26 2.26
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	100.2869 100.2869	9,997.40 9,997.40	37.14 37.14	10,028.69 10,028.69	0.53	31.29 31.29
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	102.7592 102.7592	12,394.15 12,394.15	67.86 67.86	12,331.11 12,331.11	0.65	-63.04 -63.04
19,000.000 CITIBANK CREDIT CARD ISS A3 A3 17305EGB5 1.920% 04/07/2022 DD 04/11/17	100.0625 100.0625	18,988.68 18,988.68	172.35 172.35	19,011.88 19,011.88	1.01	23.20 23.20
20,000.000 CITIGROUP COMMERCIAL M GC21 A2 17322MAT3 2.904% 05/10/2047 DD 05/01/14	101.3016 101.3016	20,334.08 20,334.08	48.30 48.30	20,260.32 20,260.32	1.07	-73.76 -73.76
15,000.000 COMCAST CORP 20030NAR2 5.875% 02/15/2018 DD 11/17/06	101.6003 101.6003	15,246.29 15,246.29	113.79 113.79	15,240.05 15,240.05	0.81	-6.24 -6.24
5,652.000 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.5354 99.5354	5,635.24 5,635.24	6.60 6.60	5,625.74 5,625.74	0.30	-9.50 -9.50
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	100.2922 100.2922	14,976.47 14,976.47	120.12 120.12	15,043.83 15,043.83	0.80	67.36 67.36
5,000.000 JOHN DEERE CAPITAL CORP 24422ETS8 1.950% 06/22/2020 DD 06/22/17	100.1010 100.1010	4,996.95 4,996.95	26.65 26.65	5,005.05 5,005.05	0.26	8.10 8.10

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14	100.8109 100.8109	20,198.30 20,198.30	119.97 119.97	20,162.17 20,162.17	1.07	-36.13 -36.13
10,000.000 ECOLAB INC 278865AQ3 1.550% 01/12/2018 DD 01/15/15	99.9510 99.9510	9,990.28 9,990.28	34.32 34.32	9,995.10 9,995.10	0.53	4.82 4.82
12,443.830 FNMA GTD REMIC P/T 14-M5 ASQ2 3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	100.2199 100.2199	12,554.70 12,554.70	21.00 21.00	12,471.19 12,471.19	0.66	-83.51 -83.51
40,000.000 FHLMC MULTICLASS MTG K008 A2 3137A1N90 3.531% 06/25/2020 DD 09/01/10	103.6352 103.6352	41,612.37 41,612.37	117.60 117.60	41,454.09 41,454.09	2.19	-158.28 -158.28
14,554.830 FHLMC MULTICLASS MTG K704 A2 3137AH6Q6 2.412% 08/25/2018 DD 11/01/11	100.3229 100.3229	14,695.63 14,695.63	29.40 29.40	14,601.83 14,601.83	0.77	-93.80 -93.80
20,000.000 FHLMC MULTICLASS MTG K707 A2 3137ANMN2 2.220% 12/25/2018 DD 04/01/12	100.4155 100.4155	20,148.67 20,148.67	36.90 36.90	20,083.09 20,083.09	1.06	-65.58 -65.58
13,620.060 FHLMC MULTICLASS MTG K035 A1 M 3137B5KM4 2.615% 03/25/2023 DD 12/01/13	101.3118 101.3118	14,065.01 14,065.01	29.70 29.70	13,798.73 13,798.73	0.73	-266.28 -266.28
12,249.300 FHLMC MULTICLASS MTG K724 A1 3137BTTZ4 2.776% 03/25/2023 DD 01/01/17	102.0297 102.0297	12,469.15 12,469.15	28.41 28.41	12,497.92 12,497.92	0.66	28.77 28.77
13,131.388 FNMA POOL #0464111 31381LR82 4.180% 12/01/2019 DD 12/01/09	104.4900 104.4900	13,809.66 13,809.66	45.74 45.74	13,720.98 13,720.98	0.73	-88.68 -88.68

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,812.580 FNMA POOL #0FN0004 3138NJAE8 3.615% 12/01/2020 DD 03/01/11	104.4989 104.4989	15,705.27 15,705.27	44.62 44.62	15,478.98 15,478.98	0.82	-226.29 -226.29
14,000.000 FIFTH THIRD AUTO TRUST 20 3 A4 31679MAE6 1.470% 05/17/2021 DD 10/29/14	99.9662 99.9662	14,046.51 14,046.51	9.12 9.12	13,995.27 13,995.27	0.74	-51.24 -51.24
18,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	99.9032 99.9032	17,999.74 17,999.74	14.08 14.08	17,982.57 17,982.57	0.95	-17.17 -17.17
6,667.758 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	116.2640 116.2640	7,183.68 7,183.68	41.70 41.70	7,752.20 7,752.20	0.41	568.52 568.52
10,485.374 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	115.8248 115.8248	11,129.59 11,129.59	61.20 61.20	12,144.66 12,144.66	0.64	1,015.07 1,015.07
4,975.863 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	117.7116 117.7116	5,333.77 5,333.77	29.03 29.03	5,857.17 5,857.17	0.31	523.40 523.40
5,120.130 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	105.9297 105.9297	5,511.83 5,511.83	27.67 27.67	5,423.74 5,423.74	0.29	-88.09 -88.09
4,297.453 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	106.3315 106.3315	4,561.24 4,561.24	16.13 16.13	4,569.55 4,569.55	0.24	8.31 8.31
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAY2 3.200% 07/13/2020 DD 07/13/15	102.4106 102.4106	10,204.21 10,204.21	69.65 69.65	10,241.06 10,241.06	0.54	36.85 36.85



Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	103.5282 103.5282	10,144.60 10,144.60	131.10 131.10	10,352.82 10,352.82	0.55	208.22 208.22
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBS4 3.450% 01/14/2022 DD 01/17/17	102.1381 102.1381	5,041.06 5,041.06	36.94 36.94	5,106.90 5,106.90	0.27	65.84 65.84
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	101.1091 101.1091	10,093.44 10,093.44	39.03 39.03	10,110.91 10,110.91	0.53	17.47 17.47
10,130.170 HONDA AUTO RECEIVABLES 20 4 A2 43814RAB2 1.040% 04/18/2019 DD 10/25/16	99.8568 99.8568	10,129.88 10,129.88	3.77 3.77	10,115.67 10,115.67	0.53	-14.21 -14.21
15,000.000 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	99.8083 99.8083	14,997.40 14,997.40	11.84 11.84	14,971.25 14,971.25	0.79	-26.15 -26.15
20,000.000 JPMORGAN CHASE & CO 46625HNX4 2.550% 10/29/2020 DD 10/29/15	101.1324 101.1324	20,228.02 20,228.02	215.34 215.34	20,226.48 20,226.48	1.07	-1.54 -1.54
0.080 JP MORGAN CHASE COMMERCIAL C8 A2 46638UAB2 1.797% 10/15/2045 DD 10/01/12	99.9432 99.9432	0.08 0.08	0.00 0.00	0.08 0.08	0.00	0.00 0.00
15,000.000 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	100.0017 100.0017	15,037.22 15,037.22	11.04 11.04	15,000.26 15,000.26	0.79	-36.96 -36.96
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	105.6883 105.6883	10,520.92 10,520.92	200.40 200.40	10,568.83 10,568.83	0.56	47.91 47.91



Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.9942 99.9942	15,152.79 15,152.79	11.68 11.68	14,999.14 14,999.14	 0.79	-153.65 -153.65
8,642.190 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	98.5602 98.5602	8,642.14 8,642.14	10.20 10.20	8,517.76 8,517.76	 0.45	-124.38 -124.38
8,709.130 MORGAN STANLEY CAPITAL UB12 A1 61691EAW5 1.779% 12/15/2049 DD 12/01/16	99.4067 99.4067	8,709.11 8,709.11	12.90 12.90	8,657.45 8,657.45	 0.46	-51.66 -51.66
19,228.980 MORGAN STANLEY BANK OF C33 A1 61767CAQ1 2.031% 05/15/2050 DD 05/01/17	99.8021 99.8021	19,228.84 19,228.84	32.53 32.53	19,190.93 19,190.93	 1.01	-37.91 -37.91
20,000.000 NISSAN MASTER OWNER TRUST A A2 65474VAJ0 1.440% 01/15/2020 DD 01/30/15	99.9825 99.9825	20,008.18 20,008.18	12.80 12.80	19,996.51 19,996.51	 1.06	-11.67 -11.67
9,828.480 NISSAN AUTO LEASE TRUST B A2A 65477XAB0 1.260% 12/17/2018 DD 09/21/16	99.9181 99.9181	9,827.59 9,827.59	10.34 10.34	9,820.43 9,820.43	 0.52	-7.16 -7.16
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	100.2334 100.2334	4,996.20 4,996.20	11.52 11.52	5,011.67 5,011.67	 0.26	15.47 15.47
15,000.000 PEPSICO INC 713448DB1 1.000% 10/13/2017 DD 10/14/15	99.9944 99.9944	14,997.07 14,997.07	69.96 69.96	14,999.15 14,999.15	 0.79	2.08 2.08
15,000.000 PRECISION CASTPARTS CORP 740189AL9 2.250% 06/15/2020 DD 06/10/15	100.8488 100.8488	15,050.85 15,050.85	99.66 99.66	15,127.32 15,127.32	 0.80	76.47 76.47

Shares/Par Security ID Description Link Ref	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 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	103.0268 103.0268	20,570.15 20,570.15	362.54 362.54	20,605.35 20,605.35	1.09	35.20 35.20
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	100.5353 100.5353	10,062.65 10,062.65	36.59 36.59	10,053.53 10,053.53	0.53	-9.12 -9.12
20,000.000 SOUTHERN CO/THE 842587CL9 2.150% 09/01/2019 DD 08/22/14	100.2331 100.2331	20,095.94 20,095.94	35.79 35.79	20,046.62 20,046.62	1.06	-49.32 -49.32
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	100.1111 100.1111	9,997.31 9,997.31	9.12 9.12	10,011.11 10,011.11	0.53	13.80 13.80
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	99.4450 99.4450	14,996.58 14,996.58	10.08 10.08	14,916.75 14,916.75	0.79	-79.83 -79.83
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	100.6985 100.6985	5,030.63 5,030.63	22.05 22.05	5,034.93 5,034.93	0.27	4.30 4.30
10,000.000 TOYOTA AUTO RECEIVABLES A A2A 89238MAB4 1.420% 09/16/2019 DD 03/15/17	99.9601 99.9601	9,999.04 9,999.04	6.24 6.24	9,996.01 9,996.01	0.53	-3.03 -3.03
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	102.6247 102.6247	10,260.62 10,260.62	219.84 219.84	10,262.47 10,262.47	0.54	1.85 1.85
175,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	98.0469 98.0469	171,754.95 171,754.95	168.59 168.59	171,582.03 171,582.03	9.07	-172.92 -172.92



Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
36,000.000 U S TREASURY NOTE 912828P95 1.000% 03/15/2019 DD 03/15/16	99.3984 99.3984	35,833.02 35,833.02	15.91 15.91	35,783.44 35,783.44	1.89	-49.58 -49.58
46,600.000 U S TREASURY NOTE 912828X96 1.500% 05/15/2020 DD 05/15/17	99.8008 99.8008	46,641.51 46,641.51	264.02 264.02	46,507.16 46,507.16	2.46	-134.35 -134.35
15,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	100.9477 100.9477	15,179.58 15,179.58	203.15 203.15	15,142.15 15,142.15	0.80	-37.43 -37.43
15,000.000 VERIZON COMMUNICATIONS INC 92343VDW1 3.125% 03/16/2022 DD 03/16/17	102.4707 102.4707	15,353.65 15,353.65	19.50 19.50	15,370.60 15,370.60	0.81	16.95 16.95
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	101.0210 101.0210	9,992.70 9,992.70	65.25 65.25	10,102.10 10,102.10	0.53	109.40 109.40
4,262.650 WFRBS COMMERCIAL MORTGA C21 A1 92939FAQ2 1.413% 08/15/2047 DD 08/01/14	99.6565 99.6565	4,233.36 4,233.36	4.97 4.97	4,248.01 4,248.01	0.22	14.65 14.65
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	101.4503 101.4503	10,308.98 10,308.98	24.00 24.00	10,145.03 10,145.03	0.54	-163.95 -163.95
15,000.000 WELLS FARGO & CO 949746RS2 2.500% 03/04/2021 DD 03/04/16	100.6859 100.6859	15,017.33 15,017.33	28.08 28.08	15,102.88 15,102.88	0.80	85.55 85.55
10,000.000 WELLS FARGO COMMERCIAL C28 A2 94989JAX4 2.855% 05/15/2048 DD 05/01/15	101.6465 101.6465	10,209.56 10,209.56	23.70 23.70	10,164.65 10,164.65	0.54	-44.91 -44.91



Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	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 WORLD OMNI AUTO RECEIVABLE A B 98161JAF4 2.040% 01/18/2022 DD 03/04/15	100.2298 100.2298	14,983.32 14,983.32	13.60 13.60	15,034.47 15,034.47	0.79	51.15 51.15
10,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	99.7977 99.7977	9,997.42 9,997.42	8.64 8.64	9,979.77 9,979.77	0.53	-17.65 -17.65
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	100.0104 100.0104	15,144.57 15,144.57	11.84 11.84	15,001.56 15,001.56	0.79	-143.01 -143.01
15,000.000 XTO ENERGY INC 98385XAT3 6.500% 12/15/2018 DD 08/07/08	105.5748 105.5748	15,864.88 15,864.88	287.10 287.10	15,836.23 15,836.23	0.84	-28.65 -28.65
11,906.170 CENTEX HOME EQUITY LOAN C AF4 152314FM7 VAR RT 06/25/2031 DD 08/01/02	100.5196 100.5196	11,898.73 11,898.73	49.30 49.30	11,968.03 11,968.03	0.63	69.30 69.30
14,897.270 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	98.6018 98.6018	14,954.57 14,954.57	21.60 21.60	14,688.97 14,688.97	0.78	-265.60 -265.60
13,554.100 FNMA GTD REMIC P/T 14-M1 ASQ2 3136AHUV0 VAR RT 11/25/2018 DD 01/01/14	100.3383 100.3383	13,661.58 13,661.58	26.21 26.21	13,599.95 13,599.95	0.72	-61.63 -61.63
5,592.620 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	102.9574 102.9574	6,067.86 6,067.86	21.90 21.90	5,758.01 5,758.01	0.30	-309.85 -309.85
3,508.950 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	101.7100 101.7100	3,728.03 3,728.03	12.83 12.83	3,568.95 3,568.95	0.19	-159.08 -159.08

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,000.000 GENERAL ELECTRIC CO 36966THX3 VAR RT 04/15/2020 DD 04/04/13	101.4902 101.4902	18,011.58 18,011.58	81.90 81.90	18,268.24 18,268.24	0.97	256.66 256.66
32,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVW1 VAR RT 04/23/2021 DD 04/25/16	102.2204 102.2204	32,677.62 32,677.62	161.66 161.66	32,710.52 32,710.52	1.73	32.90 32.90
22,824.890 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.1710 100.1710	22,587.41 22,587.41	72.51 72.51	22,863.92 22,863.92	1.21	276.51 276.51
2,000.000 PACCAR FINANCIAL CORP 69371RL79 VAR RT 12/06/2018 DD 12/06/13	100.5827 100.5827	2,000.00 2,000.00	2.66 2.66	2,011.65 2,011.65	0.11	11.65 11.65
8,369.530 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	97.2416 97.2416	8,089.83 8,089.83	4.82 4.82	8,138.66 8,138.66	0.43	48.83 48.83
SUBTOTAL UNITED STATES		1,775,955.80	6,384.43	1,776,407.15		451.35
		1,775,955.80	6,384.43	1,776,407.15	93.91	451.35
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,796,006.25	6,423.51	1,796,489.56		483.31
		1,796,006.25	6,423.51	1,796,489.56	94.98	483.31
TOTAL FIXED INCOME SECURITIES		1,796,006.25	6,423.51	1,796,489.56	94.98	483.31
TOTAL ASSETS - BASE:		1,890,851.95	6,472.51	1,891,335.26	99.99	483.31
NET ASSETS - BASE:				1,897,807.77		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
60,278.97	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	60,278.97	60,278.97	3	0.00
		60,278.97	60,278.97	3	0.00
COMMON STOCK					
543	CUSIP # 002121101 A10 NETWORKS INC	4,105.08	4,353.05	0	0.00
131	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	10,579.56	8,052.04	1	0.00
26	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	3,931.72	3,676.26	0	0.00
80	CUSIP # 011642105 ALARM.COM HOLDINGS INC	3,614.40	2,420.38	0	0.00
112	CUSIP # 012653101 ALBEMARLE CORP	15,266.72	12,345.22	1	35.84
13	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,421.51	1,635.66	0	0.00
146	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	2,087.80	2,287.81	0	0.00
12	CUSIP # 030506109 AMERICAN WOODMARK CORP	1,155.00	1,159.10	0	0.00
27	CUSIP # 031100100 AMETEK INC	1,783.08	1,706.67	0	0.00
27	CUSIP # 031162100 AMGEN INC	5,034.15	3,956.69	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
178	CUSIP # 032095101 AMPHENOL CORP CL A	15,065.92	12,572.89	1	33.82
115	CUSIP # 037598109 APOGEE ENTERPRISES INC	5,549.90	6,507.92	0	0.00
73	CUSIP # 037833100 APPLE INC	11,250.76	11,708.53	1	0.00
31	CUSIP # 03783C100 APPFOLIO INC-A	1,486.45	831.00	0	0.00
193	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	12,699.40	11,835.55	1	0.00
514	CUSIP # 038222105 APPLIED MATERIALS INC	26,774.26	16,528.27	1	0.00
253	CUSIP # 03823U102 APPLIED OPTOELECTRONICS INC	16,361.51	15,061.55	1	0.00
54	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	2,295.54	2,428.81	0	0.00
65	CUSIP # 040413106 ARISTA NETWORKS INC	12,324.65	8,019.86	1	0.00
24	CUSIP # 046224101 ASTEC INDUSTRIES INC	1,344.24	1,380.86	0	0.00
243	CUSIP # 053611109 AVERY DENNISON CORP	23,896.62	20,211.44	1	0.00
104	CUSIP # 054540208 AXCELIS TECHNOLOGIES INC	2,844.40	2,256.20	0	0.00
19	CUSIP # 05722G100 BAKER HUGHES, A GE COMPANY	695.78	1,014.78	0	0.00
15	CUSIP # 067806109 BARNES GROUP INC	1,056.60	888.28	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21	CUSIP # 068323104 BARRACUDA NETWORKS INC	508.83	503.18	0	0.00
117	CUSIP # 071813109 BAXTER INTERNATIONAL INC	7,341.75	6,340.85	0	14.56
275	CUSIP # 086516101 BEST BUY INC	15,664.00	16,098.74	1	93.50
588	CUSIP # 08915P101 BIG 5 SPORTING GOODS CORP	4,498.20	9,575.35	0	0.00
308	CUSIP # 089302103 BIG LOTS INC	16,499.56	15,622.98	1	0.00
168	CUSIP # 099724106 BORG WARNER CORP	8,606.64	7,835.76	0	0.00
62	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,808.54	1,401.05	0	0.00
207	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	6,588.81	5,148.14	0	0.00
50	CUSIP # 10316T104 BOX INC - CLASS A	966.00	797.26	0	0.00
42	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	3,620.82	3,262.67	0	0.00
28	CUSIP # 109696104 BRINKS CO	2,359.00	2,220.40	0	0.00
269	CUSIP # 114340102 BROOKS AUTOMATION INC	8,166.84	6,476.19	0	0.00
474	CUSIP # 122017106 BURLINGTON STORES INC	45,248.04	42,858.13	2	0.00
77	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	6,154.61	5,097.48	0	15.40

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
174	CUSIP # 141337105 CARBONITE INC	3,828.00	3,175.93	0	0.00
112	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	3,152.80	3,175.87	0	0.00
50	CUSIP # 146229109 CARTERS INC	4,937.50	4,396.46	0	0.00
75	CUSIP # 14964U108 CAVIUM INC	4,945.50	4,807.00	0	0.00
109	CUSIP # 150870103 CELANESE CORP SERIES A	11,365.43	9,501.52	1	0.00
381	CUSIP # 159179100 CHANNELADVISOR CORP	4,381.50	4,746.78	0	0.00
832	CUSIP # 168615102 CHICOS FAS INC	7,446.40	11,281.80	0	0.00
320	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	37,808.00	28,352.70	2	128.00
178	CUSIP # 171340102 CHURCH & DWIGHT CO INC	8,624.10	8,923.07	0	0.00
11	CUSIP # 171798101 CIMAREX ENERGY CO	1,250.37	1,479.89	0	0.88
382	CUSIP # 172755100 CIRRUS LOGIC INC	20,368.24	20,522.32	1	0.00
135	CUSIP # 172908105 CINTAS CORP	19,477.80	14,405.68	1	0.00
38	CUSIP # 192479103 COHERENT INC	8,936.46	6,569.18	0	0.00
327	CUSIP # 194014106 COLFAX CORP	13,616.28	13,085.74	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 204166102 COMMVault SYSTEMS INC	1,155.20	1,151.35	0	0.00
17	CUSIP # 20605P101 CONCHO RESOURCES INC	2,239.24	2,335.87	0	0.00
461	CUSIP # 21240D107 CONTROL4 CORP	13,581.06	6,548.12	1	0.00
107	CUSIP # 212485106 CONVERGYS CORPORATION	2,770.23	2,683.91	0	10.70
35	CUSIP # 216648402 COOPER COMPANIES, INC	8,298.85	7,412.39	0	0.00
60	CUSIP # 217204106 COPART INC	2,062.20	1,731.27	0	0.00
408	CUSIP # 219350105 CORNING INC	12,207.36	9,933.67	1	0.00
25	CUSIP # 22164K101 COTIVITI HOLDINGS INC	899.50	1,017.12	0	0.00
199	CUSIP # 224399105 CRANE CO	15,918.01	14,342.31	1	0.00
180	CUSIP # 231021106 CUMMINS INC	30,245.40	28,754.36	1	0.00
630	CUSIP # 23331A109 D R HORTON INC	25,155.90	20,427.96	1	0.00
17	CUSIP # 243537107 DECKERS OUTDOOR CORP	1,162.97	1,091.57	0	0.00
7	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	685.72	763.63	0	0.00
361	CUSIP # 253393102 DICKS SPORTING GOODS INC	9,750.61	19,354.44	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
81	CUSIP # 257651109 DONALDSON CO INC	3,721.14	3,723.96	0	0.00
41	CUSIP # 258278100 DORMAN PRODUCTS INC	2,936.42	3,194.79	0	0.00
42	CUSIP # 267475101 DYCOM INDUSTRIES INC	3,606.96	4,366.49	0	0.00
45	CUSIP # 278642103 EBAY INC	1,730.70	1,425.20	0	0.00
6	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	655.86	540.14	0	0.00
200	CUSIP # 285229100 ELECTRO SCIENTIFIC INDS INC	2,784.00	2,170.47	0	0.00
46	CUSIP # 29265N108 ENERGEN CORP	2,515.28	2,468.69	0	0.00
123	CUSIP # 29275Y102 ENERSYS	8,507.91	9,667.81	0	0.00
212	CUSIP # 29362U104 ENTEGRIS INC	6,116.20	5,270.15	0	0.00
143	CUSIP # 294429105 EQUIFAX INC	15,156.57	16,759.40	1	0.00
10	CUSIP # 300614500 EXA CORP	241.80	160.10	0	0.00
53	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,172.58	2,718.49	0	0.00
435	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	27,544.20	32,062.20	1	0.00
334	CUSIP # 30226D106 EXTREME NETWORKS INC	3,971.26	3,183.17	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
260	CUSIP # 302491303 FMC CORPORATION	23,220.60	16,041.60	1	42.90
22	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	3,962.42	3,600.76	0	0.00
51	CUSIP # 313855108 FEDERAL SIGNAL CORP	1,085.28	961.35	0	0.00
78	CUSIP # 31428X106 FEDEX CORPORATION	17,595.24	15,188.91	1	39.00
22	CUSIP # 315616102 F5 NETWORKS INC	2,652.32	3,075.96	0	0.00
49	CUSIP # 33829M101 FIVE BELOW INC	2,689.12	2,409.54	0	0.00
70	CUSIP # 338307101 FIVE9 INC	1,673.00	1,551.18	0	0.00
8	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	1,238.16	1,313.40	0	0.00
156	CUSIP # 344849104 FOOT LOCKER INC	5,494.32	11,111.74	0	0.00
394	CUSIP # 346375108 FORMFACTOR INC	6,638.90	5,142.08	0	0.00
36	CUSIP # 34959J108 FORTIVE CORP	2,548.44	2,412.00	0	0.00
183	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	12,303.09	10,352.82	1	0.00
377	CUSIP # 351793104 FRANCESCAS HOLDINGS CORP	2,774.72	6,291.79	0	0.00
63	CUSIP # 37253A103 GENTHERM INC	2,340.45	2,423.90	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
226	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	7,039.90	9,215.00	0	0.00
10	CUSIP # 37518B102 GIGAMON INC	421.50	463.47	0	0.00
31	CUSIP # 377322102 GLAUKOS CORP	1,023.00	1,294.64	0	0.00
77	CUSIP # 384109104 GRACO INC	9,524.13	8,603.11	0	0.00
78	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	7,083.96	5,458.44	0	0.00
12	CUSIP # 400110102 GRUBHUB INC	631.92	432.44	0	0.00
139	CUSIP # 401617105 GUESS? INC	2,367.17	2,218.44	0	0.00
702	CUSIP # 40434L105 HP INC	14,011.92	13,124.88	1	93.16
138	CUSIP # 404609109 HACKETT GROUP INC	2,096.22	2,677.09	0	0.00
123	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	5,061.45	4,490.20	0	0.00
42	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	1,577.10	2,076.35	0	0.00
115	CUSIP # 427866108 HERSHEY CO	12,554.55	12,360.03	1	0.00
17	CUSIP # 42805E306 HESKA CORP	1,497.53	1,692.31	0	0.00
59	CUSIP # 437076102 HOME DEPOT INC	9,650.04	7,900.59	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 443573100 HUBSPOT INC	4,874.90	3,540.93	0	0.00
25	CUSIP # 44980X109 IPG PHOTONICS INC	4,626.50	4,234.05	0	0.00
42	CUSIP # 45167R104 IDEX CORP	5,101.74	4,000.63	0	0.00
44	CUSIP # 45168D104 IDEX LABORATORIES INC	6,841.56	5,804.62	0	0.00
228	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	33,734.88	27,987.35	2	177.84
68	CUSIP # 45321L100 IMPERVA INC	2,951.20	3,008.73	0	0.00
233	CUSIP # 45329R109 INC RESEARCH HOLDINGS INC-A	12,185.90	11,064.05	1	0.00
164	CUSIP # 457187102 INGREDION INC	19,784.96	20,299.16	1	98.40
36	CUSIP # 45772F107 INPHI CORP	1,428.84	1,463.21	0	0.00
58	CUSIP # 45778Q107 INSPERITY INC	5,104.00	4,966.50	0	0.00
38	CUSIP # 45780L104 INOGEN INC	3,613.80	3,108.15	0	0.00
70	CUSIP # 45781U103 INSTRUCTURE INC	2,320.50	1,857.66	0	0.00
190	CUSIP # 458140100 INTEL CORPORATION	7,235.20	6,774.89	0	0.00
55	CUSIP # 461202103 INTUIT INC	7,817.70	5,988.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # 462726100 I ROBOT CORP	3,005.34	2,279.82	0	0.00
84	CUSIP # 465741106 ITRON INC	6,505.80	5,244.10	0	0.00
213	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,946.89	4,487.94	0	0.00
11	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	1,112.10	968.50	0	0.00
150	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	19,501.50	18,216.49	1	0.00
237	CUSIP # 482480100 KLA-TENCOR CORP	25,122.00	19,650.24	1	0.00
69	CUSIP # 482564101 KMG CHEMICALS INC	3,786.72	3,366.85	0	0.00
37	CUSIP # 48282T104 KADANT INC	3,646.35	3,209.75	0	0.00
11	CUSIP # 483007704 KAISER ALUMINUM CORP	1,134.54	1,034.11	0	0.00
64	CUSIP # 489170100 KENNAMETAL INC	2,581.76	2,452.68	0	0.00
120	CUSIP # 50105F105 KRONOS WORLDWIDE INC	2,739.60	2,551.20	0	0.00
114	CUSIP # 50187A107 LHC GROUP LLC	8,084.88	7,166.65	0	0.00
131	CUSIP # 501889208 LKQ CORP	4,714.69	4,506.86	0	0.00
41	CUSIP # 50189K103 LCI INDUSTRIES	4,749.85	4,029.70	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,844.35	13,579.20	1	0.00
45	CUSIP # 518439104 LAUDER ESTEE COMPANIES	4,852.80	4,835.70	0	0.00
58	CUSIP # 525558201 LEMAITRE VASCULAR INC	2,170.36	1,420.74	0	0.00
129	CUSIP # 526107107 LENNOX INTERNATIONAL INC	23,087.13	20,259.21	1	65.79
81	CUSIP # 533900106 LINCOLN ELECTRIC HOLDINGS, INC	7,426.08	7,209.63	0	28.35
11	CUSIP # 537008104 LITTELFUSE INC	2,154.68	1,842.10	0	0.00
19	CUSIP # 54142L109 LOGMEIN INC	2,090.95	1,905.34	0	0.00
42	CUSIP # 55003T107 LUMBER LIQUIDATORS HOLDINGS INC	1,637.16	1,590.12	0	0.00
282	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	15,326.70	12,474.45	1	0.00
157	CUSIP # 55306N104 MKS INSTRUMENTS INC	14,828.65	10,762.49	1	0.00
433	CUSIP # 55345K103 MRC GLOBAL INC	7,573.17	7,636.50	0	0.00
76	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	5,743.32	6,611.01	0	0.00
99	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	4,416.39	4,754.17	0	0.00
49	CUSIP # 556269108 STEVEN MADDEN LTD	2,121.70	2,057.05	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
538	CUSIP # 574599106 MASCO CORPORATION	20,987.38	19,199.05	1	0.00
56	CUSIP # 574795100 MASIMO CORPORATION	4,847.36	3,858.70	0	0.00
199	CUSIP # 576485205 MATADOR RESOURCES CO	5,402.85	4,781.35	0	0.00
285	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	13,597.35	13,003.98	1	0.00
78	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	3,303.30	3,228.00	0	0.00
122	CUSIP # 591520200 METHODE ELECTRONICS INC	5,166.70	5,430.40	0	0.00
6	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	3,756.96	3,208.98	0	0.00
77	CUSIP # 594918104 MICROSOFT CORPORATION	5,735.73	5,537.59	0	0.00
504	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	45,249.12	37,059.73	2	0.00
80	CUSIP # 60255W105 MINDBODY INC	2,068.00	2,110.95	0	0.00
23	CUSIP # 608190104 MOHAWK INDUSTRIES INC	5,692.73	4,980.32	0	0.00
65	CUSIP # 626755102 MURPHY USA INC	4,485.00	4,713.57	0	0.00
4	CUSIP # 62944T105 NVR INC	11,420.00	8,514.00	1	0.00
32	CUSIP # 62945V109 NV5 GLOBAL INC	1,748.80	1,215.30	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
64	CUSIP # 63935N107 NAVIGANT CONSULTING INC	1,082.88	1,430.15	0	0.00
24	CUSIP # 64111Q104 NETGEAR INC	1,142.40	1,201.85	0	0.00
44	CUSIP # 64829B100 NEW RELIC INC	2,191.20	1,743.58	0	0.00
71	CUSIP # 655663102 NORDSON CORP	8,413.50	7,999.71	0	0.00
168	CUSIP # 655664100 NORDSTROM INC	7,921.20	8,651.07	0	0.00
155	CUSIP # 67011P100 NOW INC	2,140.55	2,503.46	0	0.00
308	CUSIP # 67018T105 NU SKIN ENTERPRISES	18,935.84	17,405.72	1	0.00
205	CUSIP # 670346105 NUCOR CORPORATION	11,488.20	12,365.97	1	77.39
140	CUSIP # 67066G104 NVIDIA CORP	25,027.80	14,463.04	1	0.00
145	CUSIP # 67069D108 NUTRISYSTEM INC	8,105.50	7,728.25	0	0.00
58	CUSIP # 670704105 NUVASIVE INC	3,216.68	3,337.57	0	0.00
45	CUSIP # 67072V103 NXSTAGE MEDICAL INC	1,242.00	1,203.58	0	0.00
452	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	20,972.80	15,837.05	1	0.00
125	CUSIP # 68554V108 ORASURE TECHNOLOGIES INC	2,812.50	2,068.08	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 688239201 OSHKOSH CORPORATION	9,904.80	8,830.79	0	0.00
212	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	16,148.04	14,180.11	1	0.00
23	CUSIP # 703343103 PATRICK INDUSTRIES INC	1,934.30	1,685.35	0	0.00
64	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	1,340.16	1,644.10	0	0.00
30	CUSIP # 70432V102 PAYCOM SOFTWARE INC	2,248.80	1,537.90	0	0.00
61	CUSIP # 70438V106 PAYLOCITY HOLDING CORP	2,978.02	2,465.23	0	0.00
35	CUSIP # 713448108 PEPSICO INC	3,900.05	3,791.96	0	0.00
9	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	1,327.86	1,623.40	0	0.36
174	CUSIP # 73278L105 POOL CORPORATION	18,821.58	19,291.76	1	0.00
30	CUSIP # 739276103 POWER INTEGRATIONS INC	2,196.00	1,975.03	0	0.00
170	CUSIP # 74051N102 PREMIER INC-CLASS A	5,536.90	5,358.18	0	0.00
52	CUSIP # 743424103 PROOFPOINT INC	4,535.44	3,987.80	0	0.00
629	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	10,057.71	7,031.04	0	0.00
16	CUSIP # 74736L109 Q2 HOLDINGS INC	666.40	601.60	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 747525103 QUALCOMM INC	3,006.72	3,823.69	0	0.00
204	CUSIP # 749660106 RPC INC	5,057.16	4,138.66	0	0.00
108	CUSIP # 749685103 RPM INTERNATIONAL INC	5,544.72	5,561.14	0	0.00
27	CUSIP # 75606N109 REALPAGE INC	1,077.30	1,011.90	0	0.00
15	CUSIP # 756577102 RED HAT INC	1,662.90	1,533.90	0	0.00
45	CUSIP # 76680R206 RINGCENTRAL INC CL A	1,878.75	1,519.20	0	0.00
183	CUSIP # 773903109 ROCKWELL AUTOMATION	32,612.43	28,991.61	2	0.00
30	CUSIP # 776696106 ROPER INDUSTRIES INC	7,302.00	6,781.28	0	0.00
273	CUSIP # 777780107 ROSETTA STONE INC	2,787.33	3,234.20	0	0.00
328	CUSIP # 778296103 ROSS STORES INC	21,178.96	19,849.10	1	0.00
74	CUSIP # 78409V104 S&P GLOBAL INC	11,566.94	10,690.38	1	0.00
365	CUSIP # 78470V108 SRC ENERGY INC	3,529.55	2,665.74	0	0.00
17	CUSIP # 78709Y105 SAIA INC	1,065.05	911.75	0	0.00
98	CUSIP # 806407102 HENRY SCHEIN INC	8,035.02	8,714.03	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
237	CUSIP # 816850101 SEMTECH CORP	8,899.35	7,842.34	0	0.00
43	CUSIP # 81762P102 SERVICENOW INC	5,053.79	4,242.29	0	0.00
11	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	3,938.44	3,862.62	0	0.00
95	CUSIP # 826919102 SILICON LABORATORIES INC	7,590.50	6,491.74	0	0.00
96	CUSIP # 830566105 SKECHERS USA INC	2,408.64	2,512.88	0	0.00
285	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	29,041.50	28,889.26	1	0.00
182	CUSIP # 831865209 SMITH (AO) CORP	10,816.26	8,283.19	1	0.00
197	CUSIP # 835495102 SONOCO PRODUCTS	9,938.65	10,298.36	0	0.00
90	CUSIP # 84265V105 SOUTHERN COPPER CORP	3,578.40	3,198.04	0	0.00
153	CUSIP # 844741108 SOUTHWEST AIRLINES	8,564.94	8,366.83	0	0.00
38	CUSIP # 848577102 SPIRIT AIRLINES INC	1,269.58	2,173.64	0	0.00
31	CUSIP # 852234103 SQUARE INC-A	893.11	796.39	0	0.00
27	CUSIP # 853666105 STANDARD MOTOR PRODUCTS INC	1,302.75	1,337.14	0	0.00
273	CUSIP # 854502101 STANLEY BLACK & DECKER INC	41,214.81	33,903.89	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 863667101 STRYKER CORP	4,544.64	3,914.29	0	13.60
45	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	749.25	1,143.00	0	0.00
73	CUSIP # 871237103 SYKES ENTERPRISES INC	2,128.68	2,450.91	0	0.00
55	CUSIP # 872540109 TJX COMPANIES INC	4,055.15	4,293.82	0	0.00
11	CUSIP # 87336U105 TABLEAU SOFTWARE INC-CL A	823.79	794.09	0	0.00
166	CUSIP # 87612E106 TARGET CORPORATION	9,795.66	9,376.62	0	0.00
20	CUSIP # 879369106 TELEFLEX INC	4,839.40	3,616.98	0	0.00
299	CUSIP # 880770102 TERADYNE INC	11,149.71	9,725.98	1	0.00
430	CUSIP # 882508104 TEXAS INSTRUMENTS INC	38,545.20	31,813.75	2	0.00
100	CUSIP # 88870R102 TIVITY HEALTH INC	4,080.00	3,742.90	0	0.00
65	CUSIP # 89055F103 TOPBUILD CORP	4,236.05	3,542.42	0	0.00
25	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	1,637.50	1,713.50	0	3.25
12	CUSIP # 89531P105 TREX CO INC	1,080.84	952.91	0	0.00
27	CUSIP # 89785L107 TRUECAR INC	426.33	307.06	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 90214J101 2U INC	224 . 16	152 . 76	0	0 . 00
72	CUSIP # 903293405 USG CORP	2,350 . 80	2,380 . 87	0	0 . 00
36	CUSIP # 90346E103 US SILICA HOLDINGS INC	1,118 . 52	1,436 . 16	0	2 . 25
25	CUSIP # 90347A100 UBIQUITI NETWORKS INC	1,400 . 50	1,336 . 95	0	0 . 00
9	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	2,034 . 54	2,139 . 58	0	0 . 00
862	CUSIP # 90385V107 ULTRA CLEAN HOLDINGS INC	26,394 . 44	14,306 . 92	1	0 . 00
40	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	3,077 . 20	2,400 . 28	0	0 . 00
14	CUSIP # 920253101 VALMONT INDUSTRIES INC	2,213 . 40	2,134 . 50	0	5 . 25
160	CUSIP # 921659108 VANDA PHARMACEUTICALS INC	2,864 . 00	2,442 . 95	0	0 . 00
102	CUSIP # 922280102 VARONIS SYSTEMS INC	4,273 . 80	3,047 . 17	0	0 . 00
58	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	3,271 . 78	2,553 . 18	0	0 . 00
130	CUSIP # 92839U206 VISTEON CORP	16,090 . 10	12,735 . 15	1	0 . 00
224	CUSIP # 928563402 VMWARE INC CL A	24,458 . 56	19,750 . 87	1	0 . 00
12	CUSIP # 92927K102 WABCO HOLDINGS INC	1,776 . 00	1,721 . 28	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66	CUSIP # 931142103 WAL-MART STORES INC	5,157.24	4,772.83	0	0.00
42	CUSIP # 941848103 WATERS CORPORATION	7,539.84	7,293.83	0	0.00
25	CUSIP # 98138H101 WORKDAY INC CL A	2,634.75	2,556.19	0	0.00
90	CUSIP # 98139A105 WORKIVA INC	1,876.50	1,547.98	0	0.00
39	CUSIP # 983919101 XILINX INC	2,762.37	2,270.66	0	0.00
81	CUSIP # 985817105 YELP INC	3,507.30	2,999.59	0	0.00
12	CUSIP # 98936J101 ZENDESK INC	349.32	286.47	0	0.00
		1,922,905.05	1,727,909.90	91	980.24
FOREIGN STOCK					
157	CUSIP # 575385109 MASONITE INTERNATIONAL CORP	10,864.40	12,579.98	1	0.00
23	CUSIP # G037AX101 AMBARELLA INC	1,127.23	1,298.50	0	0.00
49	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	1,722.35	1,760.60	0	0.00
31	CUSIP # G1151C101 ACCENTURE PLC	4,187.17	3,727.29	0	0.00
154	CUSIP # G29183103 EATON CORP PLC	11,825.66	11,952.66	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
327	CUSIP # G3323L100 FABRINET	12,118.62	13,183.09	1	0.00
285	CUSIP # G47791101 INGERSOLL-RAND PLC	25,413.45	21,973.17	1	0.00
813	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	14,552.70	12,677.34	1	0.00
60	CUSIP # H2906T109 GARMIN LTD	3,238.20	3,050.43	0	0.00
38	CUSIP # M84116108 SILICOM LTD	2,223.38	1,533.50	0	0.00
157	CUSIP # Y09827109 BROADCOM LTD	38,078.78	35,054.94	2	0.00
		125,351.94	118,791.50	6	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-7,509.74	0.00	-7,509.74		0.00
		-7,509.74	0.00	-7,509.74	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-12,686.88	0.00	-12,686.88		0.00
		-12,686.88	0.00	-12,686.88	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: P-SOLVE LNG CR SMA#1		10,541.27	0.00	10,541.27		0.00
		10,541.27	0.00	10,541.27	0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-298,721.35	0.00	-298,721.35		0.00
		-298,721.35	0.00	-298,721.35	-0.24	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,887.12	0.00	-12,887.12		0.00
		-12,887.12	0.00	-12,887.12	-0.01	0.00
1,780,160.240 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000002: P-SOLVE LONG CREDIT	100.0000 100.0000	1,780,160.24 1,780,160.24	941.37 941.37	1,780,160.24 1,780,160.24		0.00 0.00
					1.41	
148,778.010 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000 100.0000	148,778.01 148,778.01	22.98 22.98	148,778.01 148,778.01		0.00 0.00
					0.12	
SUBTOTAL UNITED STATES		1,607,674.43	964.35	1,607,674.43		0.00
		1,607,674.43	964.35	1,607,674.43	1.27	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,607,674.43	964.35	1,607,674.43		0.00
		1,607,674.43	964.35	1,607,674.43	1.27	0.00

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,607,674.43	964.35	1,607,674.43	1.27	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
355,000.000 BHP BILLITON FINANCE USA LTD 055451AV0 5.000% 09/30/2043 DD 09/30/13 HB5F20000302: P-SOLVE LNG CR SMA#1	117.9695 117.9695	409,715.73 409,715.73	8,958.33 8,958.33	418,791.85 418,791.85	0.33	9,076.12 9,076.12
363,000.000 WESTPAC BANKING CORP 961214DF7 VAR RT 11/23/2031 DD 11/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.7409 102.7409	369,639.29 369,639.29	5,606.94 5,606.94	372,949.35 372,949.35	0.30	3,310.06 3,310.06
SUBTOTAL AUSTRALIA		779,355.02	14,565.27	791,741.20		12,386.18
		779,355.02	14,565.27	791,741.20	0.63	12,386.18
CANADA						
55,000.000 BURLINGTON RESOURCES FINANCE C 12201PAB2 7.200% 08/15/2031 DD 08/24/01 HB5F20000302: P-SOLVE LNG CR SMA#1	132.7800 132.7800	68,261.86 68,261.86	511.05 511.05	73,029.01 73,029.01	0.06	4,767.15 4,767.15
200,000.000 CONOCO FUNDING CO 20825UAC8 7.250% 10/15/2031 DD 10/11/01 HB5F20000302: P-SOLVE LNG CR SMA#1	134.9344 134.9344	215,554.98 215,554.98	6,686.42 6,686.42	269,868.80 269,868.80	0.21	54,313.82 54,313.82
250,000.000 MANULIFE FINANCIAL CORP 56501RAE6 VAR RT 02/24/2032 DD 02/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0003 101.0003	251,326.78 251,326.78	1,064.32 1,064.32	252,500.74 252,500.74	0.20	1,173.96 1,173.96
SUBTOTAL CANADA		535,143.62	8,261.79	595,398.55		60,254.93
		535,143.62	8,261.79	595,398.55	0.47	60,254.93
CAYMAN ISLANDS						
145,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	94.2918 94.2918	137,060.57 137,060.57	2,356.40 2,356.40	136,723.16 136,723.16	0.11	-337.41 -337.41

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
COLOMBIA						
295,000.000 COLOMBIA GOVERNMENT INTERNATIO	102.8750	295,888.80	4,364.11	303,481.25		7,592.45
195325CU7 5.000% 06/15/2045 DD 01/28/15	102.8750	295,888.80	4,364.11	303,481.25	0.24	7,592.45
HB5F20000302: P-SOLVE LNG CR SMA#1						
FRANCE						
360,000.000 ELECTRICITE DE FRANCE SA 144A	110.5527	403,447.11	8,316.35	397,989.60		-5,457.51
268317AQ7 4.950% 10/13/2045 DD 10/13/15	110.5527	403,447.11	8,316.35	397,989.60	0.32	-5,457.51
HB5F20000302: P-SOLVE LNG CR SMA#1						
IRELAND						
389,000.000 GE CAPITAL INTERNATIONAL FUNDI	108.7398	380,881.89	6,514.20	422,997.72		42,115.83
36164QNA2 4.418% 11/15/2035 DD 05/15/16	108.7398	380,881.89	6,514.20	422,997.72	0.33	42,115.83
HB5F20000302: P-SOLVE LNG CR SMA#1						
MEXICO						
87,000.000 PETROLEOS MEXICANOS	93.2500	81,529.11	1,249.18	81,127.50		-401.61
71654QBE1 5.500% 06/27/2044 DD 06/26/12	93.2500	81,529.11	1,249.18	81,127.50	0.06	-401.61
HB5F20000302: P-SOLVE LNG CR SMA#1						
221,000.000 PETROLEOS MEXICANOS	106.3900	226,540.61	414.40	235,121.90		8,581.29
71654QCC4 6.750% 09/21/2047 DD 09/21/16	106.3900	226,540.61	414.40	235,121.90	0.19	8,581.29
HB5F20000302: P-SOLVE LNG CR SMA#1						
430,000.000 MEXICO GOVERNMENT INTERNATIONA	103.0500	430,269.95	1,304.99	443,115.00		12,845.05
91086QBB3 4.750% 03/08/2044 DD 03/08/12	103.0500	430,269.95	1,304.99	443,115.00	0.35	12,845.05
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL MEXICO		738,339.67	2,968.57	759,364.40		21,024.73
		738,339.67	2,968.57	759,364.40	0.60	21,024.73
NETHERLANDS						
115,000.000 ENEL FINANCE INTERNATIONA 144A	105.8405	114,818.44	1,923.12	121,716.53		6,898.09
29278GAC2 4.750% 05/25/2047 DD 05/25/17	105.8405	114,818.44	1,923.12	121,716.53	0.10	6,898.09
HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
265,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	110.4553 110.4553	287,341.66 287,341.66	588.96 588.96	292,706.48 292,706.48	0.23	5,364.82 5,364.82
370,000.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.2262 107.2262	377,811.66 377,811.66	6,309.53 6,309.53	396,736.97 396,736.97	0.31	18,925.31 18,925.31
90,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.3392 96.3392	85,046.53 85,046.53	178.22 178.22	86,705.28 86,705.28	0.07	1,658.75 1,658.75
190,000.000 SIEMENS FINANCIERINGSMAAT 144A 82620KAT0 4.200% 03/16/2047 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	108.0395 108.0395	187,739.54 187,739.54	332.55 332.55	205,275.06 205,275.06	0.16	17,535.52 17,535.52
110,000.000 SIEMENS FINANCIERINGSMAAT 144A 82620KAU7 3.400% 03/16/2027 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8907 102.8907	109,894.87 109,894.87	155.85 155.85	113,179.77 113,179.77	0.09	3,284.90 3,284.90
SUBTOTAL NETHERLANDS		1,162,652.70	9,488.23	1,216,320.09		53,667.39
		1,162,652.70	9,488.23	1,216,320.09	0.96	53,667.39
PHILIPPINES						
65,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CA3 3.700% 03/01/2041 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.8869 99.8869	60,987.78 60,987.78	200.40 200.40	64,926.49 64,926.49	0.05	3,938.71 3,938.71
100,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CB1 3.700% 02/02/2042 DD 02/02/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6894 99.6894	99,902.58 99,902.58	606.90 606.90	99,689.40 99,689.40	0.08	-213.18 -213.18
SUBTOTAL PHILIPPINES		160,890.36	807.30	164,615.89		3,725.53
		160,890.36	807.30	164,615.89	0.13	3,725.53
SAUDI ARABIA						

Shares/Par Security ID Description Link Ref	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 SAUDI GOVERNMENT INTERNAT 144A 80413TAE9 3.625% 03/04/2028 DD 10/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.8310	93,889.45	0.00	93,889.45		0.00
	98.8310	93,889.45	0.00	93,889.45	0.07	0.00
SPAIN						
265,000.000 SANTANDER ISSUANCES SAU 80281TAE8 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.6423	265,838.65	5,053.95	285,252.13		19,413.48
	107.6423	265,838.65	5,053.95	285,252.13	0.23	19,413.48
270,000.000 TELEFONICA EMISIONES SAU 87938WAU7 5.213% 03/08/2047 DD 03/08/17 HB5F20000302: P-SOLVE LNG CR SMA#1	110.0535	277,461.56	899.30	297,144.45		19,682.89
	110.0535	277,461.56	899.30	297,144.45	0.24	19,682.89
SUBTOTAL SPAIN		543,300.21	5,953.25	582,396.58		39,096.37
		543,300.21	5,953.25	582,396.58	0.47	39,096.37
UNITED KINGDOM						
345,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16 HB5F20000302: P-SOLVE LNG CR SMA#1	103.0408	349,674.35	4,413.53	355,490.68		5,816.33
	103.0408	349,674.35	4,413.53	355,490.68	0.28	5,816.33
UNITED STATES						
145,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	91.7821	132,905.22	1,853.74	133,084.00		178.78
	91.7821	132,905.22	1,853.74	133,084.00	0.11	178.78
225,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7287	221,328.89	3,838.18	222,139.56		810.67
	98.7287	221,328.89	3,838.18	222,139.56	0.18	810.67
210,000.000 AT&T INC 00206RDR0 5.250% 03/01/2037 DD 02/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	105.2377	213,804.95	918.67	220,999.22		7,194.27
	105.2377	213,804.95	918.67	220,999.22	0.17	7,194.27

Asset and Accrual Detail - By Asset type

9/29/2017

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
280,000.000	AT&T INC	101.0646	280,379.13	2,068.59	282,980.84		2,601.71
	00206REN8 4.900% 08/14/2037 DD 08/07/17	101.0646	280,379.13	2,068.59	282,980.84	0.22	2,601.71
	HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000	AT&T INC	101.0855	119,719.75	957.60	121,302.61		1,582.86
	00206REQ1 5.300% 08/14/2058 DD 08/07/17	101.0855	119,719.75	957.60	121,302.61	0.10	1,582.86
	HB5F20000302: P-SOLVE LNG CR SMA#1						
245,000.000	ABBVIE INC	104.9858	241,747.97	4,024.97	257,215.27		15,467.30
	00287YAV1 4.300% 05/14/2036 DD 05/12/16	104.9858	241,747.97	4,024.97	257,215.27	0.20	15,467.30
	HB5F20000302: P-SOLVE LNG CR SMA#1						
380,000.000	ALABAMA POWER CO	107.5794	394,647.62	4,045.47	408,801.89		14,154.27
	010392FP8 4.300% 01/02/2046 DD 01/13/16	107.5794	394,647.62	4,045.47	408,801.89	0.32	14,154.27
	HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000	ALLSTATE CORP/THE	106.3320	314,649.80	3,836.25	329,629.20		14,979.40
	020002BC4 4.200% 12/15/2046 DD 12/08/16	106.3320	314,649.80	3,836.25	329,629.20	0.26	14,979.40
	HB5F20000302: P-SOLVE LNG CR SMA#1						
240,000.000	AMAZON.COM INC 144A	101.7677	241,863.40	1,019.11	244,242.36		2,378.96
	023135BD7 3.875% 08/22/2037 DD 08/22/17	101.7677	241,863.40	1,019.11	244,242.36	0.19	2,378.96
	HB5F20000302: P-SOLVE LNG CR SMA#1						
60,000.000	ANHEUSER-BUSCH INBEV FINANCE I	110.2533	66,177.69	469.88	66,151.98		-25.71
	035242AM8 4.700% 02/01/2036 DD 01/25/16	110.2533	66,177.69	469.88	66,151.98	0.05	-25.71
	HB5F20000302: P-SOLVE LNG CR SMA#1						
370,000.000	ANHEUSER-BUSCH INBEV FINANCE I	112.9568	420,898.25	3,021.74	417,940.03		-2,958.22
	035242AN6 4.900% 02/01/2046 DD 01/25/16	112.9568	420,898.25	3,021.74	417,940.03	0.33	-2,958.22
	HB5F20000302: P-SOLVE LNG CR SMA#1						
315,000.000	APPLE INC	108.6638	329,861.34	5,295.13	342,290.85		12,429.51
	037833BH2 4.375% 05/13/2045 DD 05/13/15	108.6638	329,861.34	5,295.13	342,290.85	0.27	12,429.51
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
290,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	111.8625 111.8625	318,671.81 318,671.81	5,751.90 5,751.90	324,401.32 324,401.32	0.26	5,729.51 5,729.51
165,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.8192 101.8192	165,298.65 165,298.65	1,559.52 1,559.52	168,001.60 168,001.60	0.13	2,702.95 2,702.95
200,000.000 BRIGHTHOUSE FINANCIAL INC 144A 10922NAD5 4.700% 06/22/2047 DD 06/22/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6863 97.6863	198,183.18 198,183.18	2,588.08 2,588.08	195,372.59 195,372.59	0.15	-2,810.59 -2,810.59
230,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: P-SOLVE LNG CR SMA#1	105.6369 105.6369	241,955.01 241,955.01	2,794.33 2,794.33	242,964.87 242,964.87	0.19	1,009.86 1,009.86
240,000.000 CSX CORP 126408HG1 4.250% 11/01/2066 DD 10/18/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.5739 95.5739	237,611.49 237,611.49	4,250.02 4,250.02	229,377.30 229,377.30	0.18	-8,234.19 -8,234.19
305,000.000 CVS HEALTH CORP 126650CN8 5.125% 07/20/2045 DD 07/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	115.0054 115.0054	344,079.43 344,079.43	3,109.46 3,109.46	350,766.36 350,766.36	0.28	6,686.93 6,686.93
139,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	153.4600 153.4600	200,018.14 200,018.14	5,218.63 5,218.63	213,309.40 213,309.40	0.17	13,291.26 13,291.26
305,000.000 CAPITAL ONE FINANCIAL CORP 14040HBN4 3.750% 03/09/2027 DD 03/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0992 101.0992	306,801.13 306,801.13	698.93 698.93	308,352.66 308,352.66	0.24	1,551.53 1,551.53
135,000.000 CHARTER COMMUNICATIONS OP 144A 161175BE3 3.750% 02/15/2028 DD 07/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.8547 97.8547	133,385.30 133,385.30	1,200.35 1,200.35	132,103.85 132,103.85	0.10	-1,281.45 -1,281.45

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	107.5317 107.5317	458,916.20 458,916.20	4,059.53 4,059.53	483,892.52 483,892.52	0.38	24,976.32 24,976.32
305,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.7650 110.7650	319,895.44 319,895.44	4,575.60 4,575.60	337,833.30 337,833.30	0.27	17,937.86 17,937.86
240,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAF8 4.750% 05/15/2047 DD 05/01/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.1661 102.1661	246,742.95 246,742.95	4,766.20 4,766.20	245,198.69 245,198.69	0.19	-1,544.26 -1,544.26
35,000.000 DTE ENERGY CO 233331AY3 2.850% 10/01/2026 DD 10/05/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.8830 95.8830	34,967.02 34,967.02	496.02 496.02	33,559.07 33,559.07	0.03	-1,407.95 -1,407.95
305,000.000 DTE ELECTRIC CO 23338VAF3 3.700% 06/01/2046 DD 05/17/16 HB5F20000302: P-SOLVE LNG CR SMA#1	98.2601 98.2601	303,858.76 303,858.76	3,761.76 3,761.76	299,693.31 299,693.31	0.24	-4,165.45 -4,165.45
180,000.000 WALT DISNEY CO/THE 25468PDB9 4.125% 06/01/2044 DD 06/02/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.8397 104.8397	183,792.51 183,792.51	2,474.72 2,474.72	188,711.53 188,711.53	0.15	4,919.02 4,919.02
305,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	108.9866 108.9866	319,815.60 319,815.60	6,743.95 6,743.95	332,409.24 332,409.24	0.26	12,593.64 12,593.64
150,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6839 97.6839	148,346.94 148,346.94	345.00 345.00	146,525.90 146,525.90	0.12	-1,821.04 -1,821.04
205,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0176 100.0176	204,831.90 204,831.90	0.00 0.00	205,036.14 205,036.14	0.16	204.24 204.24

Shares/Par Security ID Description Link Ref	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 ENERGY TRANSFER LP 29273RAJ8 7.500% 07/01/2038 DD 03/28/08 HB5F20000302: P-SOLVE LNG CR SMA#1	122.7579	106,009.55	1,688.42	110,482.07	0.09	4,472.52
320,000.000 ENERGY TRANSFER LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	107.0710	350,772.48	9,519.84	342,627.28	0.27	-8,145.20
235,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	111.4258	240,617.00	1,541.81	261,850.74	0.21	21,233.74
150,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9363	163,863.31	2,473.14	152,904.51	0.12	-10,958.80
210,000.000 FEDEX CORP 31428XBN5 4.400% 01/15/2047 DD 01/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	103.9527	209,922.98	1,961.86	218,300.62	0.17	8,377.64
215,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0416	198,301.20	2,168.70	210,789.43	0.17	12,488.23
230,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	120.4603	267,938.18	7,762.59	277,058.71	0.22	9,120.53
60,000.000 GENERAL MOTORS CO 37045VAP5 5.150% 04/01/2038 DD 08/07/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5290	59,963.85	465.15	61,517.42	0.05	1,553.57
150,000.000 GILEAD SCIENCES INC 375558BK8 4.150% 03/01/2047 DD 09/20/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.4426	150,301.16	518.70	153,663.93	0.12	3,362.77

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
370,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6054	365,155.79	164.44	372,240.09	0.29	7,084.30
160,000.000 GOLDMAN SACHS GROUP INC/THE 38141GCU6 6.125% 02/15/2033 DD 02/13/03 HB5F20000302: P-SOLVE LNG CR SMA#1	125.5844	200,095.74	1,264.82	200,935.08	0.16	839.34
210,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: P-SOLVE LNG CR SMA#1	124.6783	252,894.35	5,141.01	261,824.46	0.21	8,930.11
120,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	122.2177	142,084.94	338.72	146,661.21	0.12	4,576.27
205,000.000 HIGHWOODS REALTY LP 431282AP7 3.875% 03/01/2027 DD 02/23/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.8839	205,104.31	662.10	206,811.98	0.16	1,707.67
290,000.000 HOME DEPOT INC/THE 437076BH4 4.250% 04/01/2046 DD 06/02/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.6604	305,118.46	6,163.68	312,215.24	0.25	7,096.78
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	101.2300	155,112.15	2,635.10	156,906.50	0.12	1,794.35
80,000.000 INTERNATIONAL PAPER CO 460146CS0 4.350% 08/15/2048 DD 08/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.5747	79,594.50	507.68	80,459.76	0.06	865.26
535,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.2869	562,216.40	4,431.12	563,285.01	0.45	1,068.61

Asset and Accrual Detail - By Asset type

9/29/2017

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
225,000.000	JOHNSON & JOHNSON	113.5101	248,610.26	3,170.07	255,397.73		6,787.47
	478160BJ2 4.375% 12/05/2033 DD 12/05/13	113.5101	248,610.26	3,170.07	255,397.73	0.20	6,787.47
	HB5F20000302: P-SOLVE LNG CR SMA#1						
85,000.000	KIMBERLY-CLARK CORP	102.1397	85,539.96	1,356.72	86,818.75		1,278.79
	494368BW2 3.900% 05/04/2047 DD 05/04/17	102.1397	85,539.96	1,356.72	86,818.75	0.07	1,278.79
	HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000	KIMCO REALTY CORP	99.4639	119,113.92	760.60	119,356.70		242.78
	49446RAT6 4.450% 09/01/2047 DD 08/10/17	99.4639	119,113.92	760.60	119,356.70	0.09	242.78
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	KINDER MORGAN ENERGY PARTNERS	113.9663	208,737.67	1,002.00	210,837.63		2,099.96
	494550BD7 6.500% 09/01/2039 DD 09/16/09	113.9663	208,737.67	1,002.00	210,837.63	0.17	2,099.96
	HB5F20000302: P-SOLVE LNG CR SMA#1						
290,000.000	KROGER CO/THE	94.7130	282,491.23	2,156.79	274,667.61		-7,823.62
	501044DG3 4.450% 02/01/2047 DD 01/24/17	94.7130	282,491.23	2,156.79	274,667.61	0.22	-7,823.62
	HB5F20000302: P-SOLVE LNG CR SMA#1						
245,000.000	LINCOLN NATIONAL CORP	133.6351	322,511.37	5,049.64	327,406.04		4,894.67
	534187BA6 7.000% 06/15/2040 DD 06/18/10	133.6351	322,511.37	5,049.64	327,406.04	0.26	4,894.67
	HB5F20000302: P-SOLVE LNG CR SMA#1						
300,000.000	LOWE'S COS INC	102.7096	301,986.26	4,998.89	308,128.69		6,142.43
	548661DQ7 4.050% 05/03/2047 DD 05/03/17	102.7096	301,986.26	4,998.89	308,128.69	0.24	6,142.43
	HB5F20000302: P-SOLVE LNG CR SMA#1						
270,000.000	MPLX LP	101.8177	270,334.50	928.20	274,907.87		4,573.37
	55336VAK6 4.125% 03/01/2027 DD 02/10/17	101.8177	270,334.50	928.20	274,907.87	0.22	4,573.37
	HB5F20000302: P-SOLVE LNG CR SMA#1						
110,000.000	MARATHON PETROLEUM CORP	109.8782	109,727.97	1,895.08	120,866.02		11,138.05
	56585AAM4 5.850% 12/15/2045 DD 12/14/15	109.8782	109,727.97	1,895.08	120,866.02	0.10	11,138.05
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

9/29/2017

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
35,000.000	MACY'S RETAIL HOLDINGS INC 577778CB7 6.650% 07/15/2024 DD 07/20/04 HB5F20000302: P-SOLVE LNG CR SMA#1	109.5367	39,484.69	494.58	38,337.86	0.03	-1,146.83
280,000.000	MEDTRONIC INC 585055BT2 4.375% 03/15/2035 DD 03/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.0794	309,209.70	544.48	308,222.42	0.24	-987.28
330,000.000	MICROSOFT CORP 594918BT0 3.700% 08/08/2046 DD 08/08/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.8441	323,224.37	1,808.17	332,785.45	0.26	9,561.08
345,000.000	MICROSOFT CORP 594918BZ6 4.100% 02/06/2037 DD 02/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	108.3717	349,250.01	2,167.22	373,882.35	0.30	24,632.34
265,000.000	MIDAMERICAN ENERGY CO 595620AL9 4.800% 09/15/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	116.3021	309,636.40	565.28	308,200.59	0.24	-1,435.81
140,000.000	MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	102.0818	130,830.65	2,985.23	142,914.48	0.11	12,083.83
135,000.000	MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6361	142,677.48	618.90	135,858.68	0.11	-6,818.80
130,000.000	NEW JERSEY ST TRANSPRTN TRUST 646136XR7 6.561% 12/15/2040 DD 01/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	127.7300	163,871.56	2,511.40	166,049.00	0.13	2,177.44
120,000.000	NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 HB5F20000302: P-SOLVE LNG CR SMA#1	125.4870	157,050.11	1,101.67	150,584.40	0.12	-6,465.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,000.000 NEWELL BRANDS INC 651229AY2 5.500% 04/01/2046 DD 03/30/16 HB5F20000302: P-SOLVE LNG CR SMA#1	118.2820 118.2820	286,200.57 286,200.57	6,609.47 6,609.47	283,876.82 283,876.82	0.22	-2,323.75 -2,323.75
265,000.000 NIKE INC 654106AG8 3.375% 11/01/2046 DD 10/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.0564 93.0564	249,005.26 249,005.26	3,727.43 3,727.43	246,599.42 246,599.42	0.20	-2,405.84 -2,405.84
75,000.000 NORTHWESTERN MUTUAL LIFE 144A 668138AA8 3.850% 09/30/2047 DD 09/26/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.8672 98.8672	74,840.30 74,840.30	40.10 40.10	74,150.41 74,150.41	0.06	-689.89 -689.89
75,000.000 NOVARTIS CAPITAL CORP 66989HAK4 4.000% 11/20/2045 DD 11/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.7277 105.7277	76,797.82 76,797.82	1,096.24 1,096.24	79,295.80 79,295.80	0.06	2,497.98 2,497.98
155,000.000 OKLAHOMA GAS & ELECTRIC CO 678858BR1 4.150% 04/01/2047 DD 03/31/17 HB5F20000302: P-SOLVE LNG CR SMA#1	105.8908 105.8908	157,365.77 157,365.77	3,232.80 3,232.80	164,130.68 164,130.68	0.13	6,764.91 6,764.91
305,000.000 PPL ELECTRIC UTILITIES CORP 69351UAU7 3.950% 06/01/2047 DD 05/11/17 HB5F20000302: P-SOLVE LNG CR SMA#1	103.2573 103.2573	312,487.33 312,487.33	4,690.43 4,690.43	314,934.87 314,934.87	0.25	2,447.54 2,447.54
275,000.000 PEPSICO INC 713448DD7 4.450% 04/14/2046 DD 10/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.9097 110.9097	293,150.70 293,150.70	5,676.93 5,676.93	305,001.61 305,001.61	0.24	11,850.91 11,850.91
175,000.000 PFIZER INC 717081ED1 4.125% 12/15/2046 DD 11/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	106.7853 106.7853	180,720.42 180,720.42	2,130.08 2,130.08	186,874.30 186,874.30	0.15	6,153.88 6,153.88
335,000.000 POTOMAC ELECTRIC POWER CO 737679DE7 4.150% 03/15/2043 DD 03/18/13 HB5F20000302: P-SOLVE LNG CR SMA#1	104.7356 104.7356	349,822.92 349,822.92	617.92 617.92	350,864.20 350,864.20	0.28	1,041.28 1,041.28

Asset and Accrual Detail - By Asset type

9/29/2017

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
255,000.000	PROGRESSIVE CORP/THE	105.2704	259,616.36	5,113.63	268,439.64		8,823.28
	743315AS2 4.125% 04/15/2047 DD 04/06/17	105.2704	259,616.36	5,113.63	268,439.64	0.21	8,823.28
	HB5F20000302: P-SOLVE LNG CR SMA#1						
185,000.000	PROTECTIVE LIFE CORP	148.3185	264,405.53	7,207.78	274,389.25		9,983.72
	743674AY9 8.450% 10/15/2039 DD 10/09/09	148.3185	264,405.53	7,207.78	274,389.25	0.22	9,983.72
	HB5F20000302: P-SOLVE LNG CR SMA#1						
300,000.000	SABINE PASS LIQUEFACTION LLC	106.6580	319,733.30	666.72	319,973.95		240.65
	785592AS5 5.000% 03/15/2027 DD 03/15/17	106.6580	319,733.30	666.72	319,973.95	0.25	240.65
	HB5F20000302: P-SOLVE LNG CR SMA#1						
245,000.000	SOUTHERN CALIFORNIA EDISON CO	115.1756	294,798.22	4,533.18	282,180.23		-12,617.99
	842400FZ1 4.650% 10/01/2043 DD 10/02/13	115.1756	294,798.22	4,533.18	282,180.23	0.22	-12,617.99
	HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000	SOUTHWESTERN PUBLIC SERVICE CO	110.6203	333,659.32	1,800.00	342,922.96		9,263.64
	845743BN2 4.500% 08/15/2041 DD 08/10/11	110.6203	333,659.32	1,800.00	342,922.96	0.27	9,263.64
	HB5F20000302: P-SOLVE LNG CR SMA#1						
155,000.000	TARGET CORP	94.0906	139,833.88	2,588.85	145,840.43		6,006.55
	87612EBF2 3.625% 04/15/2046 DD 04/11/16	94.0906	139,833.88	2,588.85	145,840.43	0.12	6,006.55
	HB5F20000302: P-SOLVE LNG CR SMA#1						
150,000.000	TIME WARNER INC	120.6239	183,205.14	3,708.57	180,935.84		-2,269.30
	887317AD7 6.500% 11/15/2036 DD 11/13/06	120.6239	183,205.14	3,708.57	180,935.84	0.14	-2,269.30
	HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000	TIME WARNER CABLE LLC	117.4549	145,050.27	3,274.89	140,945.90		-4,104.37
	88732JAJ7 6.550% 05/01/2037 DD 04/09/07	117.4549	145,050.27	3,274.89	140,945.90	0.11	-4,104.37
	HB5F20000302: P-SOLVE LNG CR SMA#1						
275,000.000	21ST CENTURY FOX AMERICA INC	124.3020	312,027.19	5,020.02	341,830.58		29,803.39
	90131HBF1 6.200% 12/15/2034 DD 12/03/04	124.3020	312,027.19	5,020.02	341,830.58	0.27	29,803.39
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
840,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8984	879,977.38	9,518.48	864,346.88	0.68	-15,630.50
50,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.3203	50,126.62	143.68	49,660.16	0.04	-466.46
90,000.000 UNITED TECHNOLOGIES CORP 913017CJ6 3.750% 11/01/2046 DD 11/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.4344	88,340.32	1,406.56	86,790.95	0.07	-1,549.37
75,000.000 UNITED TECHNOLOGIES CORP 913017CP2 4.050% 05/04/2047 DD 05/04/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.3633	75,153.98	1,241.74	76,022.51	0.06	868.53
376,000.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	115.4856	405,490.78	3,796.46	434,225.87	0.34	28,735.09
660,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0639	654,226.05	12,099.78	660,421.51	0.52	6,195.46
305,000.000 VERIZON COMMUNICATIONS INC 92343VDU5 5.250% 03/16/2037 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	109.6636	310,772.35	667.20	334,473.99	0.26	23,701.64
75,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.4590	75,185.71	480.94	76,844.25	0.06	1,658.54
134,000.000 VIRGINIA ELECTRIC & POWER CO 927804FE9 6.350% 11/30/2037 DD 12/04/07 HB5F20000302: P-SOLVE LNG CR SMA#1	132.7111	173,056.18	2,905.34	177,832.91	0.14	4,776.73

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0939 100.0939	442,199.61 442,199.61	7,317.13 7,317.13	450,422.75 450,422.75	0.36	8,223.14 8,223.14
240,000.000 BANK OF AMERICA CORP 06051GGM5 VAR RT 04/24/2038 DD 04/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	105.6996 105.6996	249,479.73 249,479.73	4,450.12 4,450.12	253,679.08 253,679.08	0.20	4,199.35 4,199.35
305,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.6591 102.6591	303,682.64 303,682.64	2,677.01 2,677.01	313,110.25 313,110.25	0.25	9,427.61 9,427.61
5,000,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: P-SOLVE LONG CREDIT	44.2509 44.2509	2,012,137.24 2,012,137.24	0.00 0.00	2,212,546.10 2,212,546.10	1.75	200,408.86 200,408.86
4,309,324.777 DELAWARE EXTND DRTN BND-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.6400 6.6400	28,134,846.87 28,134,846.87	19,700.75 19,700.75	28,613,916.52 28,613,916.52	22.65	479,069.65 479,069.65
72,136.000 ISHARES 10+ YEAR CREDIT BOND 464289511 HB5F20000002: P-SOLVE LONG CREDIT	62.0550 62.0550	4,133,098.14 4,133,098.14	0.00 0.00	4,476,399.48 4,476,399.48	3.54	343,301.34 343,301.34
2,338,299.890 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	12.1700 12.1700	28,708,338.72 28,708,338.72	117,252.37 117,252.37	28,457,109.66 28,457,109.66	22.52	-251,229.06 -251,229.06
2,664,152.226 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.5700 10.5700	27,542,173.53 27,542,173.53	79,925.33 79,925.33	28,160,089.03 28,160,089.03	22.29	617,915.50 617,915.50
36,074.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	94.1700 94.1700	3,234,762.67 3,234,762.67	0.00 0.00	3,397,088.58 3,397,088.58	2.69	162,325.91 162,325.91

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES		116,940,278.75	494,585.06	118,908,211.14		1,967,932.39
		116,940,278.75	494,585.06	118,908,211.14	94.07	1,967,932.39
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		122,520,802.50	562,594.06	124,728,619.71		2,207,817.21
		122,520,802.50	562,594.06	124,728,619.71	98.68	2,207,817.21
TOTAL FIXED INCOME SECURITIES		122,520,802.50	562,594.06	124,728,619.71	98.68	2,207,817.21
TOTAL ASSETS - BASE:		124,128,476.93	563,558.41	126,336,294.14	99.95	2,207,817.21
NET ASSETS - BASE:				126,899,852.55		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-4,398.77	0.00	-4,398.77		0.00
		-4,398.77	0.00	-4,398.77	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-2,056.98	0.00	-2,056.98		0.00
		-2,056.98	0.00	-2,056.98	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-3,652.54	0.00	-3,652.54		0.00
		-3,652.54	0.00	-3,652.54	-0.01	0.00
406,458.990 BLACKROCK LIQ TREAS TR INSTL	100.0000	406,458.99	520.71	406,458.99		0.00
996229704 FD 62	100.0000	406,458.99	520.71	406,458.99	0.56	0.00
3,080,000.000 U S TREASURY BILL	99.8194	3,075,070.92	0.00	3,074,438.04		-632.88
912796LB3 0.000% 12/07/2017 DD 12/08/16	99.8194	3,075,070.92	0.00	3,074,438.04	4.24	-632.88
SUBTOTAL UNITED STATES		3,471,421.62	520.71	3,470,788.74		-632.88
		3,471,421.62	520.71	3,470,788.74	4.78	-632.88
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,471,421.62	520.71	3,470,788.74		-632.88
		3,471,421.62	520.71	3,470,788.74	4.78	-632.88
TOTAL CASH & CASH EQUIVALENTS		3,471,421.62	520.71	3,470,788.74	4.78	-632.88
FIXED INCOME SECURITIES						
U.S. DOLLAR						
GLOBAL FUNDS GEOGRAPHIC FOCUS						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
311,433.710 T ROWE PR DYN GLBL BND-I 77956H468	9.9100 9.9100	3,111,103.08 3,111,103.08	2,007.21 2,007.21	3,086,308.07 3,086,308.07	 4.25	-24,795.01 -24,795.01
UNITED STATES						
1,940,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	81.1722 81.1722	1,661,682.47 1,661,682.47	0.00 0.00	1,574,740.80 1,574,740.80	 2.17	-86,941.67 -86,941.67
262,010.712 EATON VANCE FLOAT RATE-I 277911491	8.9900 8.9900	2,345,318.95 2,345,318.95	7,602.79 7,602.79	2,355,476.30 2,355,476.30	 3.25	10,157.35 10,157.35
199,262.466 FIDELITY TOTAL BOND FUND-TB 31617K881	10.7100 10.7100	2,129,884.74 2,129,884.74	4,246.60 4,246.60	2,134,101.01 2,134,101.01	 2.94	4,216.27 4,216.27
190,691.747 TCW CORE FXD INCM-I 87234N401	11.0100 11.0100	2,139,686.56 2,139,686.56	4,004.65 4,004.65	2,099,516.13 2,099,516.13	 2.89	-40,170.43 -40,170.43
47,247.000 VANGUARD TOTAL BOND MARKET 921937835	81.9600 81.9600	3,945,060.50 3,945,060.50	0.00 0.00	3,872,364.12 3,872,364.12	 5.34	-72,696.38 -72,696.38
SUBTOTAL UNITED STATES		12,221,633.22	15,854.04	12,036,198.36		-185,434.86
		12,221,633.22	15,854.04	12,036,198.36	16.59	-185,434.86
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		15,332,736.30	17,861.25	15,122,506.43		-210,229.87
		15,332,736.30	17,861.25	15,122,506.43	20.84	-210,229.87
TOTAL FIXED INCOME SECURITIES		15,332,736.30	17,861.25	15,122,506.43	20.84	-210,229.87
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						

Asset and Accrual Detail - By Asset type

9/29/2017

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
84,672.564	HARDING LOEVNER INST EMG M-I	21.5600	1,420,976.90	0.00	1,825,540.48		404,563.58
412295701		21.5600	1,420,976.90	0.00	1,825,540.48	2.52	404,563.58
EUROPE ALL INC UK GEOGRAPHIC FOCUS							
25,798.000	ISHARES MSCI EUROZONE ETF	43.3200	1,042,877.04	0.00	1,117,569.36		74,692.32
464286608		43.3200	1,042,877.04	0.00	1,117,569.36	1.54	74,692.32
GLOBAL FUNDS GEOGRAPHIC FOCUS							
122,658.989	DODGE & COX INTL STCK	46.6600	4,899,953.52	0.00	5,723,268.43		823,314.91
256206103		46.6600	4,899,953.52	0.00	5,723,268.43	7.89	823,314.91
149,385.000	ISHARES CORE INTL STOCK ETF	60.9800	7,813,685.44	0.00	9,109,497.30		1,295,811.86
46432F834		60.9800	7,813,685.44	0.00	9,109,497.30	12.55	1,295,811.86
42,602.000	ISHARES CUR HDG MSCI ACWI-X	26.0800	1,020,743.92	0.00	1,111,060.16		90,316.24
46435G847		26.0800	1,020,743.92	0.00	1,111,060.16	1.53	90,316.24
379,344.892	LAZARD INTER STRAT EQ-INST	14.9900	5,463,080.38	0.00	5,686,379.93		223,299.55
52106N590		14.9900	5,463,080.38	0.00	5,686,379.93	7.84	223,299.55
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS			19,197,463.26	0.00	21,630,205.82		2,432,742.56
			19,197,463.26	0.00	21,630,205.82	29.81	2,432,742.56
UNITED STATES							
17,083.000	ISHARES CORE S&P SMALL-CAP E	74.2200	1,164,258.09	0.00	1,267,900.26		103,642.17
464287804		74.2200	1,164,258.09	0.00	1,267,900.26	1.75	103,642.17

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
172,655.938 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.4600 9.4600	1,647,114.14 1,647,114.14	6,320.46 6,320.46	1,633,325.17 1,633,325.17	 2.25	-13,788.97 -13,788.97
315,402.377 BOSTON PART ALL CAP VAL-INST 749255139	26.3900 26.3900	7,197,526.45 7,197,526.45	0.00 0.00	8,323,468.73 8,323,468.73	 11.47	1,125,942.28 1,125,942.28
203,572.000 SCHWAB US BROAD MARKET ETF 808524102	60.9100 60.9100	9,733,109.21 9,733,109.21	0.00 0.00	12,399,570.52 12,399,570.52	 17.09	2,666,461.31 2,666,461.31
21,855.000 VANGUARD TOTAL STOCK MKT ETF 922908769	129.5200 129.5200	2,497,653.88 2,497,653.88	0.00 0.00	2,830,659.60 2,830,659.60	 3.90	333,005.72 333,005.72
141,113.394 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	20.8100 20.8100	2,546,183.97 2,546,183.97	0.00 0.00	2,936,569.73 2,936,569.73	 4.05	390,385.76 390,385.76
SUBTOTAL UNITED STATES		24,785,845.74	6,320.46	29,391,494.01		4,605,648.27
		24,785,845.74	6,320.46	29,391,494.01	40.51	4,605,648.27
TOTAL EQUITY U.S. DOLLAR		46,447,162.94	6,320.46	53,964,809.67		7,517,646.73
		46,447,162.94	6,320.46	53,964,809.67	74.38	7,517,646.73
TOTAL EQUITY		46,447,162.94	6,320.46	53,964,809.67	74.38	7,517,646.73
TOTAL ASSETS - BASE:		65,251,320.86	24,702.42	72,558,104.84	100.00	7,306,783.98
NET ASSETS - BASE:				72,582,807.26		



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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:	1.274860	
AUD	AUSTRALIAN DOLLAR								
		30,728.930	Local	1.000000	30,728.93	1.000000	30,728.93	0.00	1.30
			Base	0.786969	24,182.71	0.784400	24,103.77	-78.94	0.02
AUSTRALIAN DOLLAR Total									
		30,728.930	Local		30,728.93		30,728.93	0.00	1.30
			Base		24,182.71		24,103.77	-78.94	0.02
CANADIAN DOLLAR							Exchange Rate:	1.247750	
CAD	CANADIAN DOLLAR								
		4,673.970	Local	1.000000	4,673.97	1.000000	4,673.97	0.00	0.16
			Base	0.805617	3,765.43	0.801443	3,745.92	-19.51	0.00
CANADIAN DOLLAR Total									
		4,673.970	Local		4,673.97		4,673.97	0.00	0.16
			Base		3,765.43		3,745.92	-19.51	0.00
CZECH KORUNA							Exchange Rate:	21.982850	
CZK	CZECH KORUNA								
		49,101.090	Local	1.000000	49,101.09	1.000000	49,101.09	0.00	1.91
			Base	0.044091	2,164.94	0.045490	2,233.61	68.67	0.00
CZECH KORUNA Total									
		49,101.090	Local		49,101.09		49,101.09	0.00	1.91
			Base		2,164.94		2,233.61	68.67	0.00
DANISH KRONE							Exchange Rate:	6.296250	
DKK	DANISH KRONE								
		13,606.110	Local	1.000000	13,606.11	1.000000	13,606.11	0.00	0.22
			Base	0.154344	2,100.02	0.158825	2,160.99	60.97	0.00

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
DANISH KRONE Total								
		13,606.110	Local	13,606.11		13,606.11	0.00	0.22
			Base	2,100.02		2,160.99	60.97	0.00
EURO CURRENCY							Exchange Rate:	0.846095
INTERNATIONAL								
EUR	EURO CURRENCY							
		8,416.880	Local	1.000000	8,416.88	1.000000	8,416.88	0.00
			Base	1.193120	10,042.35	1.181900	9,947.91	-94.44
INTERNATIONAL Total								
		8,416.880	Local	8,416.88		8,416.88	0.00	0.06
			Base	10,042.35		9,947.91	-94.44	0.01
EURO CURRENCY Total								
		8,416.880	Local	8,416.88		8,416.88	0.00	0.06
			Base	10,042.35		9,947.91	-94.44	0.01
HONG KONG DOLLAR							Exchange Rate:	7.811600
HKD	HONG KONG DOLLAR							
		199,683.320	Local	1.000000	199,683.32	1.000000	199,683.32	0.00
			Base	0.128040	25,567.43	0.128015	25,562.41	-5.02
HONG KONG DOLLAR Total								
		199,683.320	Local	199,683.32		199,683.32	0.00	0.47
			Base	25,567.43		25,562.41	-5.02	0.02
HUNGARIAN FORINT							Exchange Rate:	263.727900
HUF	HUNGARIAN FORINT							
		570,784.000	Local	1.000000	570,784.00	1.000000	570,784.00	0.00
			Base	0.003576	2,041.37	0.003792	2,164.29	122.92
HUNGARIAN FORINT Total								
		570,784.000	Local	570,784.00		570,784.00	0.00	1.71

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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		2,041.37		2,164.29	122.92	0.00

JAPANESE YEN Exchange Rate: 112.525000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		219,769.000 Local	1.000000	219,769.00	1.000000	219,769.00	0.00	0.02
		Base	0.009022	1,982.85	0.008887	1,953.07	-29.78	0.00

JAPANESE YEN Total		Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		219,769.000 Local	219,769.00	219,769.00	0.00	0.02
		Base	1,982.85	1,953.07	-29.78	0.00

MEXICAN PESO Exchange Rate: 18.210000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		37,999.930 Local	1.000000	37,999.93	1.000000	37,999.93	0.00	0.35
		Base	0.054771	2,081.29	0.054915	2,086.76	5.47	0.00

MEXICAN PESO Total		Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		37,999.930 Local	37,999.93	37,999.93	0.00	0.35
		Base	2,081.29	2,086.76	5.47	0.00

NEW ISRAELI SHEQEL Exchange Rate: 3.534800

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,235.580 Local	1.000000	7,235.58	1.000000	7,235.58	0.00	1.60
		Base	0.277848	2,010.39	0.282901	2,046.96	36.57	0.00

NEW ISRAELI SHEQEL Total		Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,235.580 Local	7,235.58	7,235.58	0.00	1.60
		Base	2,010.39	2,046.96	36.57	0.00

NORWEGIAN KRONE Exchange Rate: 7.964500

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		17,346.080 Local	1.000000	17,346.08	1.000000	17,346.08	0.00	0.40
		Base	0.121804	2,112.82	0.125557	2,177.92	65.10	0.00

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
NORWEGIAN KRONE Total								
		17,346.080	Local	17,346.08		17,346.08	0.00	0.40
			Base	2,112.82		2,177.92	65.10	0.00
							Exchange Rate:	3.649000
POLISH ZLOTY								
PLN	POLISH ZLOTY							
		7,729.010	Local	7,729.01	1.000000	7,729.01	0.00	1.90
			Base	2,082.92	0.274048	2,118.12	35.20	0.00
POLISH ZLOTY Total								
		7,729.010	Local	7,729.01		7,729.01	0.00	1.90
			Base	2,082.92		2,118.12	35.20	0.00
							Exchange Rate:	0.746269
POUND STERLING								
GBP	POUND STERLING							
		13,921.590	Local	13,921.59	1.000000	13,921.59	0.00	0.16
			Base	18,776.68	1.339999	18,654.92	-121.76	0.02
POUND STERLING Total								
		13,921.590	Local	13,921.59		13,921.59	0.00	0.16
			Base	18,776.68		18,654.92	-121.76	0.02
							Exchange Rate:	1.356450
SINGAPORE DOLLAR								
SGD	SINGAPORE DOLLAR							
		7,359.250	Local	7,359.25	1.000000	7,359.25	0.00	0.76
			Base	5,401.68	0.737218	5,425.38	23.70	0.01
SINGAPORE DOLLAR Total								
		7,359.250	Local	7,359.25		7,359.25	0.00	0.76
			Base	5,401.68		5,425.38	23.70	0.01
							Exchange Rate:	13.538750
SOUTH AFRICAN RAND								
ZAR	SOUTH AFRICAN RAND							

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	83,568.950	Local		1.000000	83,568.95	1.000000	83,568.95	0.00	0.55
		Base		0.075278	6,290.94	0.073862	6,172.58	-118.36	0.01
SOUTH AFRICAN RAND Total									
	83,568.950	Local			83,568.95		83,568.95	0.00	0.55
		Base			6,290.94		6,172.58	-118.36	0.01
								Exchange Rate:	8.144900
SWEDISH KRONA									
SEK	SWEDISH KRONA								
	17,657.310	Local		1.000000	17,657.31	1.000000	17,657.31	0.00	0.13
		Base		0.114436	2,020.64	0.122776	2,167.90	147.26	0.00
SWEDISH KRONA Total									
	17,657.310	Local			17,657.31		17,657.31	0.00	0.13
		Base			2,020.64		2,167.90	147.26	0.00
								Exchange Rate:	0.968350
SWISS FRANC									
CHF	SWISS FRANC								
	1,925.310	Local		1.000000	1,925.31	1.000000	1,925.31	0.00	0.07
		Base		1.033470	1,989.75	1.032684	1,988.24	-1.51	0.00
SWISS FRANC Total									
	1,925.310	Local			1,925.31		1,925.31	0.00	0.07
		Base			1,989.75		1,988.24	-1.51	0.00
								Exchange Rate:	3.562950
TURKISH LIRA									
TRY	TURKISH LIRA								
	7,118.940	Local		1.000000	7,118.94	1.000000	7,118.94	0.00	1.46
		Base		0.279035	1,986.43	0.280666	1,998.05	11.62	0.00
TURKISH LIRA Total									
	7,118.940	Local			7,118.94		7,118.94	0.00	1.46
		Base			1,986.43		1,998.05	11.62	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

1,298,625.250	Base			116,600.64		116,708.80	108.16	0.11
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				1.0001365	31 Dec 2030		
		1,220,623.110	Local	100.000000	1,220,623.11	100.000000	1,220,623.11	0.00
			Base	100.000000	1,220,623.11	100.000000	1,220,623.11	0.00

US DOLLAR Total

1,220,623.110	Local			1,220,623.11		1,220,623.11	0.00	3.05
	Base			1,220,623.11		1,220,623.11	0.00	1.14

CASH EQUIVALENT Total

1,220,623.110	Base			1,220,623.11		1,220,623.11	0.00	1.14
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EQUITY

AUSTRALIAN DOLLAR Exchange Rate: 1.274860

606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	126,258.70	29.600000	120,886.40	-5,372.30
			Base	22.923800	93,620.80	23.218236	94,823.27	1,202.47

606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local	15.377685	128,926.51	15.210000	127,520.64	-1,405.87
			Base	11.402550	95,598.98	11.930722	100,027.17	4,428.19

607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local	33.986985	127,961.00	31.920000	120,178.80	-7,782.20
			Base	25.201344	94,883.06	25.038043	94,268.23	-614.83

608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local	4.452225	137,653.89	3.490000	107,903.82	-29,750.07
			Base	3.301324	102,070.33	2.737555	84,639.74	-17,430.59

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
614469005	BHP BILLITON LIMITED COMMON STOCK							
		12,875.000	Local 22.841415	294,083.22	25.780000	331,917.50	37,834.28	14.09
			Base 16.936905	218,062.65	20.221828	260,356.04	42,293.39	0.24
618549901	CSL LTD COMMON STOCK							
		991.000	Local 134.397164	133,187.59	133.960000	132,754.36	-433.23	5.64
			Base 99.655469	98,758.57	105.078205	104,132.50	5,373.93	0.10
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local 85.042498	131,390.66	75.250000	116,261.25	-15,129.41	4.94
			Base 63.058997	97,426.15	59.026089	91,195.31	-6,230.84	0.09
622010007	RIO TINTO LTD COMMON STOCK							
		2,333.000	Local 57.588778	134,354.62	66.530000	155,214.49	20,859.87	6.59
			Base 42.702070	99,623.93	52.186122	121,750.22	22,126.29	0.11
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000	Local 32.906445	127,446.66	31.500000	121,999.50	-5,447.16	5.18
			Base 24.400124	94,501.68	24.708595	95,696.39	1,194.71	0.09
670995901	AMP LTD COMMON STOCK							
		24,792.000	Local 5.386128	133,532.88	4.830000	119,745.36	-13,787.52	5.08
			Base 3.993813	99,014.61	3.788651	93,928.24	-5,086.37	0.09
694883000	WESFARMERS LTD COMMON STOCK							
		7,217.000	Local 43.821900	316,262.65	41.330000	298,278.61	-17,984.04	12.67
			Base 32.493931	234,508.70	32.419246	233,969.70	-539.00	0.22
698123908	WOOLWORTHS LTD COMMON STOCK							
		8,418.000	Local 26.413200	222,346.32	25.210000	212,217.78	-10,128.54	9.01
			Base 19.585384	164,869.76	19.774720	166,463.60	1,593.84	0.16
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		1,421.000	Local 95.627790	135,887.09	90.920000	129,197.32	-6,689.77	5.49
			Base 70.907987	100,760.25	71.317635	101,342.36	582.11	0.09
BLZH0Z901	SCENTRE GROUP REIT							
		29,866.000	Local 4.322160	129,085.63	3.930000	117,373.38	-11,712.25	4.98
			Base 3.204881	95,716.97	3.082691	92,067.66	-3,649.31	0.09

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000	Local 27.643816	133,381.41	23.370000	112,760.25	-20,621.16	4.79
			Base 20.497884	98,902.29	18.331425	88,449.12	-10,453.17	0.08
AUSTRALIAN DOLLAR Total								
		145,307.000	Local	2,411,758.83		2,324,209.46	-87,549.37	98.70
			Base	1,788,318.73		1,823,109.55	34,790.82	1.70
BRAZILIAN REAL							Exchange Rate:	3.167150
219628005	VALE SA COMMON STOCK							
		14,600.000	Local 26.677277	389,488.24	31.870000	465,302.00	75,813.76	10.49
			Base 8.131952	118,726.50	10.062675	146,915.05	28,188.55	0.14
225712900	VALE SA PEF PREFERENCE							
		8,700.000	Local 24.673195	214,656.80	29.540000	256,998.00	42,341.20	5.79
			Base 7.754111	67,460.77	9.326997	81,144.88	13,684.11	0.08
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK							
		36,700.000	Local 14.315214	525,368.37	15.810000	580,227.00	54,858.63	13.08
			Base 4.498881	165,108.93	4.991870	183,201.62	18,092.69	0.17
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		45,500.000	Local 13.951634	634,799.35	15.300000	696,150.00	61,350.65	15.70
			Base 4.384618	199,500.10	4.830842	219,803.29	20,303.19	0.21
284097904	CCR SA COMMON STOCK							
		17,400.000	Local 17.574921	305,803.63	17.710000	308,154.00	2,350.37	6.95
			Base 5.523318	96,105.73	5.591778	97,296.94	1,191.21	0.09
B037HR904	ITAU UNIBANCO HOLDING S PEF PREFERENCE							
		8,400.000	Local 39.061276	328,114.72	43.350000	364,140.00	36,025.28	8.21
			Base 12.275893	103,117.50	13.687385	114,974.03	11,856.53	0.11
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK							
		5,300.000	Local 72.642953	385,007.65	75.310000	399,143.00	14,135.35	9.00
			Base 22.829696	120,997.39	23.778476	126,025.92	5,028.53	0.12
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,100.000	Local 56.101354	398,319.61	61.250000	434,875.00	36,555.39	9.81
			Base 17.631124	125,180.98	19.339153	137,307.99	12,127.01	0.13
B2QY96901	HYPERMARCAS SA COMMON STOCK	11,500.000	Local 30.071706	345,824.62	32.200000	370,300.00	24,475.38	8.35
			Base 9.450717	108,683.24	10.166869	116,919.00	8,235.76	0.11
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local 18.977567	504,803.28	21.040000	559,664.00	54,860.72	12.62
			Base 5.964131	158,645.89	6.643197	176,709.03	18,063.14	0.16
BRAZILIAN REAL Total		181,800.000	Local	4,032,186.27		4,434,953.00	402,766.73	100.00
			Base	1,263,527.03		1,400,297.75	136,770.72	1.31
CANADIAN DOLLAR							Exchange Rate:	1.247750
008916959	AGRIUM INC COMMON STOCK	1,100.000	Local 124.696527	137,166.18	133.720000	147,092.00	9,925.82	4.97
			Base 90.615891	99,677.48	107.168904	117,885.79	18,208.31	0.11
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	3,000.000	Local 62.727680	188,183.04	56.900000	170,700.00	-17,483.04	5.77
			Base 45.583663	136,750.99	45.602084	136,806.25	55.26	0.13
063671952	BANK OF MONTREAL COMMON STOCK	1,500.000	Local 95.865573	143,798.36	94.430000	141,645.00	-2,153.36	4.79
			Base 69.664687	104,497.03	75.680224	113,520.34	9,023.31	0.11
064149958	BANK OF NOVA SCOTIA COMMON STOCK	2,000.000	Local 75.847425	151,694.85	80.200000	160,400.00	8,705.15	5.42
			Base 55.117670	110,235.34	64.275696	128,551.39	18,316.05	0.12
067901959	BARRICK GOLD CORP COMMON STOCK	6,000.000	Local 21.978518	131,871.11	20.080000	120,480.00	-11,391.11	4.07
			Base 15.971600	95,829.60	16.092967	96,557.80	728.20	0.09
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	2,700.000	Local 51.689759	139,562.35	51.520000	139,104.00	-458.35	4.70

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	37.562500	101,418.75	41.290323	111,483.87	10,065.12	0.10
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,300.000 Local	101.240169	131,612.22	103.380000	134,394.00	2,781.78	4.54
		Base	73.570362	95,641.47	82.853136	107,709.08	12,067.61	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	41.790000	129,549.00	893.55	4.38
		Base	30.158971	93,492.81	33.492286	103,826.09	10,333.28	0.10
29250N956	ENBRIDGE INC COMMON STOCK							
		3,500.000 Local	56.796111	198,786.39	52.120000	182,420.00	-16,366.39	6.17
		Base	41.273243	144,456.35	41.771188	146,199.16	1,742.81	0.14
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	44.780000	134,340.00	507.94	4.54
		Base	32.418200	97,254.60	35.888599	107,665.80	10,411.20	0.10
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,500.000 Local	89.882347	134,823.52	96.660000	144,990.00	10,166.48	4.90
		Base	65.316727	97,975.09	77.467441	116,201.16	18,226.07	0.11
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.496622	180,542.23	68.100000	156,630.00	-23,912.23	5.29
		Base	57.042817	131,198.48	54.578241	125,529.95	-5,668.53	0.12
59162N950	METRO INC COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	42.910000	124,439.00	-10,600.99	4.21
		Base	33.838759	98,132.40	34.389902	99,730.72	1,598.32	0.09
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		3,200.000 Local	43.123809	137,996.19	43.780000	140,096.00	2,099.81	4.74
		Base	31.337700	100,280.64	35.087157	112,278.90	11,998.26	0.10
73755L958	POTASH CORP OF SASKATCHEWAN COMMON STOCK							
		6,000.000 Local	22.391393	134,348.36	24.020000	144,120.00	9,771.64	4.87
		Base	16.271632	97,629.79	19.250651	115,503.91	17,874.12	0.11
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK							
		2,700.000 Local	62.336522	168,308.61	64.340000	173,718.00	5,409.39	5.87

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	45.299415	122,308.42	51.564817	139,225.01	16,916.59	0.13
780087953	ROYAL BANK OF CANADA COMMON STOCK								
	1,500.000	Local		93.263940	139,895.91	96.540000	144,810.00	4,914.09	4.89
		Base		67.774100	101,661.15	77.371268	116,056.90	14,395.75	0.11
867224958	SUNCOR ENERGY INC COMMON STOCK								
	4,300.000	Local		42.140956	181,206.11	43.730000	188,039.00	6,832.89	6.36
		Base		30.623470	131,680.92	35.047085	150,702.46	19,021.54	0.14
891160954	TORONTO DOMINION BANK COMMON STOCK								
	2,100.000	Local		63.789500	133,957.95	70.250000	147,525.00	13,567.05	4.99
		Base		46.355281	97,346.09	56.301342	118,232.82	20,886.73	0.11
89353D958	TRANSCANADA CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	61.670000	129,507.00	-3,888.37	4.38
		Base		46.160600	96,937.26	49.424965	103,792.43	6,855.17	0.10
CANADIAN DOLLAR Total									
	55,800.000	Local			2,964,676.25		2,953,998.00	-10,678.25	99.84
		Base			2,154,404.66		2,367,459.83	213,055.17	2.21
CHILEAN PESO								Exchange Rate:	640.050000
219602901	EMPRESAS COPEC SA COMMON STOCK								
	8,617.000	Local		7,634.670535	65,787,956.00	8,344.000000	71,900,248.00	6,112,292.00	35.22
		Base		11.308445	97,444.87	13.036482	112,335.36	14,890.49	0.10
229935903	ENEL GENERACION CHILE SA COMMON STOCK								
	122,865.000	Local		534.670223	65,692,257.00	559.900000	68,792,113.50	3,099,856.50	33.70
		Base		0.791951	97,303.12	0.874775	107,479.28	10,176.16	0.10
229945902	ENEL AMERICAS SA COMMON STOCK								
	484,217.000	Local		134.929121	65,334,974.00	131.000000	63,432,427.00	-1,902,547.00	31.08
		Base		0.199857	96,773.92	0.204672	99,105.42	2,331.50	0.09
CHILEAN PESO Total									
	615,699.000	Local			196,815,187.00		204,124,788.50	7,309,601.50	100.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		Base		291,521.91		318,920.06	27,398.15	0.30

CZECH KORUNA

Exchange Rate: 21.982850

562403907	CEZ AS COMMON STOCK CZK100.								
		5,712.000	Local	429.157722	2,451,348.91	441.300000	2,520,705.60	69,356.69	98.09
			Base	17.550023	100,245.73	20.074740	114,666.92	14,421.19	0.11

CZECH KORUNA Total

		5,712.000	Local		2,451,348.91		2,520,705.60	69,356.69	98.09
			Base		100,245.73		114,666.92	14,421.19	0.11

DANISH KRONE

Exchange Rate: 6.296250

458882909	DANSKE BANK A/S COMMON STOCK DKK10.								
		2,697.000	Local	253.267023	683,061.16	251.800000	679,104.60	-3,956.56	11.21
			Base	37.358324	100,755.40	39.992059	107,858.58	7,103.18	0.10

569879901	TDC A/S COMMON STOCK DKK1.								
		18,393.000	Local	36.773233	676,370.07	36.890000	678,517.77	2,147.70	11.20
			Base	5.424261	99,768.43	5.859043	107,765.38	7,996.95	0.10

596465906	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK1.								
		1,142.000	Local	590.092837	673,886.02	565.000000	645,230.00	-28,656.02	10.65
			Base	87.042040	99,402.01	89.735954	102,478.46	3,076.45	0.10

ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
		3,411.000	Local	283.680026	967,632.57	301.000000	1,026,711.00	59,078.43	16.94
			Base	41.844415	142,731.30	47.806234	163,067.06	20,335.76	0.15

B44XTX902	PANDORA A/S COMMON STOCK DKK1.0								
		939.000	Local	723.497348	679,364.01	621.500000	583,588.50	-95,775.51	9.63
			Base	106.719968	100,210.05	98.709549	92,688.27	-7,521.78	0.09

B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
		1,456.000	Local	456.697672	664,951.81	540.000000	786,240.00	121,288.19	12.97
			Base	67.365501	98,084.17	85.765337	124,874.33	26,790.16	0.12

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

As of: September 29, 2017

View Date: October 2, 2017

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		2,307.000	Local 294.871808	680,269.26	323.100000	745,391.70	65,122.44	12.30
			Base 43.495267	100,343.58	51.316260	118,386.61	18,043.03	0.11
BYT16L900	DONG ENERGY A/S COMMON STOCK DKK10.0	2,501.000	Local 270.535382	676,608.99	360.400000	901,360.40	224,751.41	14.87
			Base 39.905506	99,803.67	57.240421	143,158.29	43,354.62	0.13
DANISH KRONE Total		32,846.000	Local	5,702,143.89		6,046,143.97	344,000.08	99.78
			Base	841,098.61		960,276.98	119,178.37	0.90
EURO CURRENCY							Exchange Rate:	0.846095
AUSTRIA								
465145001	OMV AG COMMON STOCK	2,114.000	Local 41.905047	88,587.27	49.290000	104,199.06	15,611.79	0.69
			Base 45.961466	97,162.54	58.255870	123,152.91	25,990.37	0.11
AUSTRIA Total		2,114.000	Local	88,587.27		104,199.06	15,611.79	0.69
			Base	97,162.54		123,152.91	25,990.37	0.11
BELGIUM								
482110004	SOLVAY SA COMMON STOCK EUR15.0	795.000	Local 122.993107	97,779.52	126.400000	100,488.00	2,708.48	0.67
			Base 134.898881	107,244.61	149.392208	118,766.81	11,522.20	0.11
559699905	UCB SA COMMON STOCK	1,246.000	Local 73.658539	91,778.54	60.230000	75,046.58	-16,731.96	0.50
			Base 80.788708	100,662.73	71.185860	88,697.58	-11,965.15	0.08
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	2,492.000	Local 108.276292	269,824.52	101.300000	252,439.60	-17,384.92	1.67
			Base 118.757472	295,943.62	119.726508	298,358.46	2,414.84	0.28
B00D9P907	PROXIMUS COMMON STOCK	3,573.000	Local 28.618402	102,253.55	29.155000	104,170.82	1,917.27	0.69
			Base 31.388671	112,151.72	34.458306	123,119.53	10,967.81	0.11

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Holdings

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FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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BELGIUM Total								
		8,106.000	Local	561,636.13		532,145.00	-29,491.13	3.53
			Base	616,002.68		628,942.38	12,939.70	0.59
FINLAND								
557955903	FORTUM OYJ COMMON STOCK EUR3.4							
		6,648.000	Local	13.862774	16.890000	112,284.72	20,125.00	0.74
			Base	15.204695	19.962297	132,709.35	31,628.54	0.12
570151902	ELISA OYJ COMMON STOCK							
		2,840.000	Local	32.300423	36.420000	103,432.80	11,699.60	0.69
			Base	35.427113	43.044812	122,247.27	21,634.27	0.11
590294906	NOKIA OYJ COMMON STOCK							
		26,008.000	Local	5.486178	5.080000	132,120.64	-10,563.87	0.88
			Base	6.017241	6.004054	156,153.43	-342.98	0.15
B06YV4907	NESTE OYJ COMMON STOCK							
		2,392.000	Local	38.081990	36.950000	88,384.40	-2,707.72	0.59
			Base	41.768336	43.671219	104,461.56	4,551.70	0.10
FINLAND Total								
		37,888.000	Local	417,669.55		436,222.56	18,553.01	2.89
			Base	458,100.08		515,571.61	57,471.53	0.48
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		1,216.000	Local	74.535625	80.410000	97,778.56	7,143.24	0.65
			Base	81.750699	95.036609	115,564.52	16,155.67	0.11
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.							
		5,157.000	Local	18.757268	19.550000	100,819.35	4,088.12	0.67
			Base	20.572977	23.106152	119,158.43	13,063.59	0.11
405780909	L OREAL COMMON STOCK EUR.2							
		746.000	Local	186.294263	179.900000	134,205.40	-4,770.12	0.89
			Base	204.327601	212.623878	158,617.41	6,189.02	0.15
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		398.000	Local 234.630905	93,383.10	233.450000	92,913.10	-470.00	0.62
			Base 257.343241	102,422.61	275.914643	109,814.03	7,391.42	0.10
416343002	CAPGEMINI SE COMMON STOCK EUR8.0	969.000	Local 94.581176	91,649.16	99.160000	96,086.04	4,436.88	0.64
			Base 103.736667	100,520.83	117.197241	113,564.13	13,043.30	0.11
455440909	ICADE REIT	1,625.000	Local 69.587163	113,079.14	75.470000	122,638.75	9,559.61	0.81
			Base 76.323225	124,025.24	89.198021	144,946.78	20,921.54	0.14
458836004	MICHELIN (CGDE) COMMON STOCK EUR2.	759.000	Local 119.972767	91,059.33	123.500000	93,736.50	2,677.17	0.62
			Base 131.586166	99,873.90	145.964697	110,787.20	10,913.30	0.10
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55	785.000	Local 118.198879	92,786.12	117.050000	91,884.25	-901.87	0.61
			Base 129.640561	101,767.84	138.341439	108,598.03	6,830.19	0.10
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	1,256.000	Local 72.818543	91,460.09	73.630000	92,479.28	1,019.19	0.61
			Base 79.867396	100,313.45	87.023325	109,301.30	8,987.85	0.10
483477907	VIVENDI COMMON STOCK EUR5.5	5,056.000	Local 18.154490	91,789.10	21.420000	108,299.52	16,510.42	0.72
			Base 19.911849	100,674.31	25.316306	127,999.24	27,324.93	0.12
517617908	ORANGE COMMON STOCK EUR4.	14,879.000	Local 14.559224	216,626.69	13.860000	206,222.94	-10,403.75	1.37
			Base 15.968561	237,596.22	16.381139	243,734.97	6,138.75	0.23
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	1,100.000	Local 84.025491	92,428.04	85.590000	94,149.00	1,720.96	0.62
			Base 92.159182	101,375.10	101.158853	111,274.74	9,899.64	0.10
550507909	KERING COMMON STOCK EUR4.	319.000	Local 290.597085	92,700.47	337.050000	107,518.95	14,818.48	0.71
			Base 318.726959	101,673.90	398.359522	127,076.69	25,402.79	0.12
564156909	CARREFOUR SA COMMON STOCK EUR2.5							

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Holdings

QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



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	4,195.000	Local		21.655528	90,844.94	17.095000	71,713.53	-19,131.41	0.48
		Base		23.751790	99,638.76	20.204587	84,758.25	-14,880.51	0.08
565478906	ATOS SE COMMON STOCK EUR1.0								
	744.000	Local		124.025793	92,275.19	131.250000	97,650.00	5,374.81	0.65
		Base		136.031532	101,207.46	155.124425	115,412.57	14,205.11	0.11
567173901	SANOFI COMMON STOCK EUR2.								
	4,637.000	Local		89.468915	414,867.36	84.010000	389,554.37	-25,312.99	2.58
		Base		98.129534	455,026.65	99.291451	460,414.46	5,387.81	0.43
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04								
	6,010.000	Local		14.791181	88,895.00	16.370000	98,383.70	9,488.70	0.65
		Base		16.222972	97,500.06	19.347709	116,279.73	18,779.67	0.11
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25								
	1,798.000	Local		51.711457	92,977.20	49.535000	89,063.93	-3,913.27	0.59
		Base		56.717141	101,977.42	58.545435	105,264.69	3,287.27	0.10
708842901	AXA SA COMMON STOCK EUR2.29								
	3,646.000	Local		25.661999	93,563.65	25.590000	93,301.14	-262.51	0.62
		Base		28.146089	102,620.64	30.244831	110,272.65	7,652.01	0.10
721247906	ESSILOR INTERNATIONAL COMMON STOCK EUR.18								
	929.000	Local		119.910603	111,396.95	104.750000	97,312.75	-14,084.20	0.65
		Base		131.517987	122,180.21	123.804065	115,013.98	-7,166.23	0.11
730968906	BNP PARIBAS COMMON STOCK EUR2.								
	1,575.000	Local		66.153663	104,192.02	68.250000	107,493.75	3,301.73	0.71
		Base		72.557359	114,277.84	80.664701	127,046.90	12,769.06	0.12
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0								
	1,794.000	Local		51.125897	91,719.86	50.420000	90,453.48	-1,266.38	0.60
		Base		56.074900	100,598.37	59.591417	106,907.00	6,308.63	0.10
758255905	KLEPIERRE REIT EUR1.4								
	4,660.000	Local		36.423773	169,734.78	33.210000	154,758.60	-14,976.18	1.03
		Base		39.949605	186,165.16	39.250912	182,909.25	-3,255.91	0.17
774246904	GECINA SA REIT EUR7.5								

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,030.000	Local		134.478592	138,512.95	137.200000	141,316.00	2,803.05	0.94
		Base		147.496165	151,921.05	162.156732	167,021.43	15,100.38	0.16
774563902	FONCIERE DES REGIONS REIT EUR3.0								
	1,087.000	Local		84.675483	92,042.25	87.890000	95,536.43	3,494.18	0.63
		Base		92.872098	100,951.97	103.877224	112,914.54	11,962.57	0.11
775943905	ILIAD SA COMMON STOCK								
	399.000	Local		228.661805	91,236.06	224.850000	89,715.15	-1,520.91	0.59
		Base		250.796341	100,067.74	265.750300	106,034.37	5,966.63	0.10
B058TZ909	SAFRAN SA COMMON STOCK EUR.2								
	1,174.000	Local		77.902990	91,458.11	86.440000	101,480.56	10,022.45	0.67
		Base		85.444020	100,311.28	102.163469	119,939.91	19,628.63	0.11
B0C2CQ902	ENGIE COMMON STOCK EUR1.0								
	11,592.000	Local		13.733376	159,197.29	14.370000	166,577.04	7,379.75	1.10
		Base		15.062771	174,607.64	16.983908	196,877.47	22,269.83	0.18
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.								
	1,498.000	Local		60.779720	91,048.02	61.080000	91,497.84	449.82	0.61
		Base		66.663218	99,861.50	72.190475	108,141.33	8,279.83	0.10
B15C55900	TOTAL SA COMMON STOCK EUR2.5								
	24,738.000	Local		47.109422	1,165,392.89	45.445000	1,124,218.41	-41,174.48	7.46
		Base		51.669629	1,278,203.28	53.711463	1,328,714.16	50,510.88	1.24
B1XH02900	VINCI SA COMMON STOCK EUR2.5								
	1,163.000	Local		79.195993	92,104.94	80.400000	93,505.20	1,400.26	0.62
		Base		86.862193	101,020.73	95.024790	110,513.83	9,493.10	0.10
B1Y9TB906	DANONE COMMON STOCK EUR.25								
	1,867.000	Local		65.491452	122,272.54	66.370000	123,912.79	1,640.25	0.82
		Base		71.831044	134,108.56	78.442728	146,452.57	12,344.01	0.14
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5								
	1,219.000	Local		113.108294	137,879.01	112.850000	137,564.15	-314.86	0.91
		Base		124.057211	151,225.74	133.377458	162,587.12	11,361.38	0.15

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QS INVESTORS GLOBAL DBI CIF

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		110,020.000	Local	4,924,914.32		4,893,740.46	-31,173.86	32.45
			Base	5,401,647.54		5,783,913.68	382,266.14	5.40
GERMANY								
403197908	ADIDAS AG COMMON STOCK	496.000	Local	185.343125	191.400000	94,934.40	3,004.21	0.63
			Base	203.284395	226.215732	112,203.00	11,373.94	0.10
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	1,664.000	Local	78.318858	68.250000	113,568.00	-16,754.58	0.75
			Base	85.900150	80.664701	134,226.06	-8,711.79	0.13
459858908	CONTINENTAL AG COMMON STOCK	451.000	Local	203.950421	214.750000	96,852.25	4,870.61	0.64
			Base	223.692882	253.813106	114,469.71	13,584.22	0.11
461785909	DEUTSCHE POST AG REG COMMON STOCK	2,823.000	Local	32.802869	37.665000	106,328.30	13,725.80	0.71
			Base	35.978197	44.516278	125,669.46	24,103.01	0.12
474184900	MERCK KGAA COMMON STOCK	840.000	Local	109.311833	94.120000	79,060.80	-12,761.14	0.52
			Base	119.893250	111.240464	93,441.99	-7,268.34	0.09
476896907	RWE AG COMMON STOCK	5,939.000	Local	15.318490	19.220000	114,147.58	23,171.07	0.76
			Base	16.801323	22.716125	134,911.07	35,128.01	0.13
484628904	SAP SE COMMON STOCK	3,374.000	Local	92.919241	92.690000	312,736.06	-773.46	2.07
			Base	101.913853	109.550346	369,622.87	25,765.53	0.35
494290901	E.ON SE COMMON STOCK	18,541.000	Local	7.138984	9.576000	177,548.62	45,184.72	1.18
			Base	7.830040	11.317878	209,844.78	64,668.01	0.20
500246905	HENKEL AG + CO KGAA COMMON STOCK	846.000	Local	109.226040	102.950000	87,095.70	-5,309.53	0.58
			Base	119.799149	121.676644	102,938.44	1,588.36	0.10

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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506921907	BAYER AG REG COMMON STOCK								
	3,541.000	Local	113.811805	403,007.60	115.300000	408,277.30	5,269.70	2.71	
		Base	124.828822	442,018.86	136.273114	482,543.10	40,524.24	0.45	
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE								
	729.000	Local	126.221687	92,015.61	115.150000	83,944.35	-8,071.26	0.56	
		Base	138.439986	100,922.75	136.095828	99,213.86	-1,708.89	0.09	
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	1,044.000	Local	88.348132	92,235.45	86.970000	90,796.68	-1,438.77	0.60	
		Base	96.900259	101,163.87	102.789876	107,312.63	6,148.76	0.10	
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	1,086.000	Local	83.999512	91,223.47	82.770000	89,888.22	-1,335.25	0.60	
		Base	92.130691	100,053.93	97.825894	106,238.92	6,184.99	0.10	
523148906	ALLIANZ SE REG COMMON STOCK								
	516.000	Local	172.400019	88,958.41	189.950000	98,014.20	9,055.79	0.65	
		Base	189.088391	97,569.61	224.501977	115,843.02	18,273.41	0.11	
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	511.000	Local	179.374618	91,660.43	180.900000	92,439.90	779.47	0.61	
		Base	196.738141	100,533.19	213.805778	109,254.75	8,721.56	0.10	
549716900	VOLKSWAGEN AG PREF PREFERENCE								
	629.000	Local	144.284579	90,755.00	138.000000	86,802.00	-3,953.00	0.58	
		Base	158.251367	99,540.11	163.102252	102,591.32	3,051.21	0.10	
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK								
	1,542.000	Local	67.782244	104,520.22	67.470000	104,038.74	-481.48	0.69	
		Base	74.343586	114,637.81	79.742818	122,963.43	8,325.62	0.11	
572797900	SIEMENS AG REG COMMON STOCK NPV								
	1,364.000	Local	131.983776	180,025.87	119.200000	162,588.80	-17,437.07	1.08	
		Base	144.759846	197,452.43	140.882525	192,163.76	-5,288.67	0.18	
574081907	LINDE AG COMMON STOCK								
	797.000	Local	168.716939	134,467.40	176.450000	140,630.65	6,163.25	0.93	
		Base	185.048795	147,483.89	208.546322	166,211.42	18,727.53	0.16	

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Holdings

QS INVESTORS GLOBAL DBI CIF

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK							
		5,444.000	Local 17.177103	93,512.15	14.630000	79,645.72	-13,866.43	0.53
			Base 18.839851	102,564.15	17.291203	94,133.31	-8,430.84	0.09
575602909	BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0							
		1,035.000	Local 87.345159	90,402.24	85.830000	88,834.05	-1,568.19	0.59
			Base 95.800193	99,153.20	101.442509	104,993.00	5,839.80	0.10
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		21,260.000	Local 16.511308	351,030.40	15.785000	335,589.10	-15,441.30	2.23
			Base 18.109607	385,010.25	18.656297	396,632.88	11,622.63	0.37
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		5,863.000	Local 18.664078	109,427.49	21.270000	124,706.01	15,278.52	0.83
			Base 20.470766	120,020.10	25.139021	147,390.08	27,369.98	0.14
ACI0054Q2	BASF SE COMMON STOCK							
		3,026.000	Local 90.152555	272,801.63	90.040000	272,461.04	-340.59	1.81
			Base 98.879349	299,208.91	106.418310	322,021.81	22,812.90	0.30
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		7,290.000	Local 32.266602	235,223.53	35.920000	261,856.80	26,633.27	1.74
			Base 35.390019	257,993.24	42.453862	309,488.65	51,495.41	0.29
BBJPFY900	VONOVIA SE COMMON STOCK							
		9,070.000	Local 33.978352	308,183.65	36.000000	326,520.00	18,336.35	2.17
			Base 37.267466	338,015.92	42.548414	385,914.11	47,898.19	0.36
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000	Local 28.887148	93,189.94	26.630000	85,908.38	-7,281.56	0.57
			Base 31.683431	102,210.75	31.474007	101,535.15	-675.60	0.09
GERMANY Total		102,947.000	Local	4,050,554.50		4,115,213.65	64,659.15	27.29
			Base	4,442,649.40		4,863,772.58	421,123.18	4.54
ITALY								
407683002	INTESA SANPAOLO COMMON STOCK EUR.52							
		33,885.000	Local 2.757929	93,452.42	2.992000	101,383.92	7,931.50	0.67

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		Base	3.024897	102,498.64	3.536246	119,825.69	17,327.05	0.11
714456902	ENEL SPA COMMON STOCK EUR1.							
		56,032.000 Local	4.500564	252,175.59	5.095000	285,483.04	33,307.45	1.89
		Base	4.936220	276,586.26	6.021782	337,412.51	60,826.25	0.32
714505906	ENI SPA COMMON STOCK							
		29,338.000 Local	14.287941	419,179.61	14.000000	410,732.00	-8,447.61	2.72
		Base	15.671018	459,756.32	16.546605	485,444.31	25,687.99	0.45
725147904	SNAM SPA COMMON STOCK							
		32,109.000 Local	4.145095	133,094.87	4.076000	130,876.28	-2,218.59	0.87
		Base	4.546342	145,978.49	4.817426	154,682.72	8,704.23	0.14
753851906	TENARIS SA COMMON STOCK USD1.							
		7,437.000 Local	13.982498	103,987.84	12.000000	89,244.00	-14,743.84	0.59
		Base	15.336008	114,053.89	14.182805	105,477.52	-8,576.37	0.10
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000 Local	0.862855	102,475.29	0.792500	94,119.68	-8,355.61	0.62
		Base	0.946380	112,394.93	0.936656	111,240.09	-1,154.84	0.10
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		19,530.000 Local	4.755490	92,874.72	4.942000	96,517.26	3,642.54	0.64
		Base	5.215823	101,865.02	5.840952	114,073.79	12,208.77	0.11
BYMXPS901	UNICREDIT SPA COMMON STOCK							
		3,857.000 Local	16.264361	62,731.64	18.020000	69,503.14	6,771.50	0.46
		Base	18.325875	70,682.90	21.297845	82,145.79	11,462.89	0.08
ITALY Total		300,951.000 Local		1,259,971.98		1,277,859.32	17,887.34	8.47
		Base		1,383,816.45		1,510,302.42	126,485.97	1.41
NETHERLANDS (THE)								
414881904	RELX NV COMMON STOCK EUR.07							
		5,056.000 Local	17.968803	90,850.27	18.010000	91,058.56	208.29	0.60
		Base	19.708188	99,644.60	21.286026	107,622.15	7,977.55	0.10
545831901	AKZO NOBEL COMMON STOCK EUR2.							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		1,146.000	Local 80.031003	91,715.53	78.120000	89,525.52	-2,190.01	0.59
			Base 87.778028	100,593.62	92.330057	105,810.25	5,216.63	0.10
580942902	VOPAK COMMON STOCK EUR.5	2,162.000	Local 41.599394	89,937.89	37.105000	80,221.01	-9,716.88	0.53
			Base 45.626230	98,643.91	43.854414	94,813.24	-3,830.67	0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local 2.728752	99,719.53	2.905000	106,160.32	6,440.79	0.70
			Base 2.992897	109,372.41	3.433421	125,470.92	16,098.51	0.12
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	2,844.000	Local 32.659617	92,883.95	34.930000	99,340.92	6,456.97	0.66
			Base 35.821076	101,875.14	41.283780	117,411.07	15,535.93	0.11
779255900	HEINEKEN NV COMMON STOCK EUR1.6	1,090.000	Local 83.254514	90,747.42	83.650000	91,178.50	431.08	0.60
			Base 91.313578	99,531.80	98.865967	107,763.90	8,232.10	0.10
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	1,456.000	Local 122.860749	178,885.25	144.050000	209,736.80	30,851.55	1.39
			Base 134.753709	196,201.40	170.252749	247,888.00	51,686.60	0.23
ACI0V4RB9	ARCELORMITTAL COMMON STOCK	4,192.000	Local 20.588271	86,306.03	21.825000	91,490.40	5,184.37	0.61
			Base 22.581221	94,660.48	25.794976	108,132.54	13,472.06	0.10
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5	1,366.000	Local 67.003382	91,526.62	69.260000	94,609.16	3,082.54	0.63
			Base 73.489327	100,386.42	81.858420	111,818.60	11,432.18	0.10
B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16	5,502.000	Local 48.198969	265,190.73	50.040000	275,320.08	10,129.35	1.83
			Base 52.864644	290,861.27	59.142295	325,400.91	34,539.64	0.30
B1YY4B908	UNIBAIL RODAMCO SE REIT EUR5.0	2,010.000	Local 229.771721	461,841.16	205.750000	413,557.50	-48,283.66	2.74
			Base 252.013692	506,547.52	243.176003	488,783.77	-17,763.75	0.46
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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		4,807.000	Local Base	19.011693 20.852030	91,389.21 100,235.71	15.820000 18.697664	76,046.74 89,879.67	-15,342.47 -10,356.04	0.50 0.08
BZ5739900	ING GROEP NV COMMON STOCK EUR.01	6,006.000	Local Base	15.439114 16.933625	92,727.32 101,703.35	15.600000 18.437646	93,693.60 110,736.50	966.28 9,033.15	0.62 0.10
NETHERLANDS (THE) Total		74,181.000	Local Base		1,823,720.91 2,000,257.63		1,811,939.11 2,141,531.52	-11,781.80 141,273.89	12.02 2.00
PORTUGAL									
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.	29,485.000	Local Base	3.199680 3.509410	94,342.57 103,474.96	3.185000 3.764353	93,909.73 110,991.95	-432.84 7,516.99	0.62 0.10
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.	7,992.000	Local Base	13.972832 15.325405	111,670.87 122,480.64	14.995000 17.722596	119,840.04 141,638.99	8,169.17 19,158.35	0.79 0.13
PORTUGAL Total		37,477.000	Local Base		206,013.44 225,955.60		213,749.77 252,630.94	7,736.33 26,675.34	1.42 0.24
SPAIN									
527178909	ENDESA SA COMMON STOCK EUR1.2	4,149.000	Local Base	22.321342 24.482056	92,611.25 101,576.05	19.075000 22.544750	79,142.18 93,538.17	-13,469.07 -8,037.88	0.52 0.09
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	12,206.000	Local Base	7.640048 8.379607	93,254.42 102,281.48	7.561000 8.936349	92,289.57 109,077.08	-964.85 6,795.60	0.61 0.10
565042900	GAS NATURAL SDG SA COMMON STOCK EUR1.	4,372.000	Local Base	20.927011 22.952752	91,492.89 100,349.43	18.730000 22.136994	81,887.56 96,782.94	-9,605.33 -3,566.49	0.54 0.09
566935904	REPSOL SA COMMON STOCK EUR1.	14,259.000	Local Base	14.461040 15.860873	206,199.97 226,160.19	15.590000 18.425827	222,297.81 262,733.87	16,097.84 36,573.68	1.47 0.25

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5	22,687.000	Local 6.141856	139,340.28	5.907000	134,012.11	-5,328.17	0.89
			Base 6.736389	152,828.46	6.981486	158,388.96	5,560.50	0.15
573252905	TELEFONICA SA COMMON STOCK EUR1.	37,614.000	Local 10.392957	390,920.68	9.192000	345,747.89	-45,172.79	2.29
			Base 11.398998	428,761.92	10.864028	408,639.56	-20,122.36	0.38
738307909	ENAGAS SA COMMON STOCK EUR1.5	3,934.000	Local 24.866614	97,825.26	23.825000	93,727.55	-4,097.71	0.62
			Base 27.273709	107,294.77	28.158776	110,776.63	3,481.86	0.10
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	2,562.000	Local 36.139980	92,590.63	31.885000	81,689.37	-10,901.26	0.54
			Base 39.638341	101,553.43	37.684894	96,548.70	-5,004.73	0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75	39,233.000	Local 6.789026	266,353.85	6.572000	257,839.28	-8,514.57	1.71
			Base 7.446205	292,136.98	7.767449	304,740.34	12,603.36	0.28
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01	2,022.000	Local 50.505757	102,122.64	54.990000	111,189.78	9,067.14	0.74
			Base 55.394728	112,008.14	64.992702	131,415.24	19,407.10	0.12
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5	5,051.000	Local 18.829758	95,109.11	17.780000	89,806.78	-5,302.33	0.60
			Base 20.652485	104,315.70	21.014189	106,142.67	1,826.97	0.10
SPAIN Total		148,089.000	Local	1,667,820.98		1,589,629.88	-78,191.10	10.54
			Base	1,829,266.55		1,878,784.16	49,517.61	1.75
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125	1,176.000	Local 80.129022	94,231.73	81.800000	96,196.80	1,965.07	0.64
			Base 87.885536	103,353.39	96.679451	113,695.03	10,341.64	0.11
UNITED KINGDOM Total		1,176.000	Local	94,231.73		96,196.80	1,965.07	0.64

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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As of: September 29, 2017

View Date: October 2, 2017

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		Base		103,353.39		113,695.03	10,341.64	0.11
EURO CURRENCY Total								
	822,949.000	Local		15,095,120.81		15,070,895.61	-24,225.20	99.94
		Base		16,558,211.86		17,812,297.23	1,254,085.37	16.63
HONG KONG DOLLAR							Exchange Rate:	7.811600
607355906	CHINA MOBILE LTD COMMON STOCK							
	29,500.000	Local	83.731864	2,470,090.00	79.150000	2,334,925.00	-135,165.00	5.48
		Base	10.756713	317,323.02	10.132367	298,904.83	-18,418.19	0.28
609701909	CLP HOLDINGS LTD COMMON STOCK							
	23,500.000	Local	82.121863	1,929,863.77	80.050000	1,881,175.00	-48,688.77	4.42
		Base	10.549882	247,922.22	10.247581	240,818.14	-7,104.08	0.22
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
	86,000.000	Local	11.154775	959,310.62	13.080000	1,124,880.00	165,569.38	2.64
		Base	1.433011	123,238.97	1.674433	144,001.23	20,762.26	0.13
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
	50,000.000	Local	22.435325	1,121,766.24	25.400000	1,270,000.00	148,233.76	2.98
		Base	2.882180	144,109.02	3.251575	162,578.73	18,469.71	0.15
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
	42,000.000	Local	20.532329	862,357.80	23.900000	1,003,800.00	141,442.20	2.36
		Base	2.637710	110,783.81	3.059552	128,501.20	17,717.39	0.12
619393903	I CABLE COMMUNICATIONS LTD COMMON STOCK							
	3,050.000	Local	0.265003	808.26	0.260000	793.00	-15.26	0.00
		Base	0.033984	103.65	0.033284	101.52	-2.13	0.00
619615008	CITIC LTD COMMON STOCK							
	79,000.000	Local	11.316810	894,028.01	11.540000	911,660.00	17,631.99	2.14
		Base	1.453827	114,852.36	1.477290	116,705.92	1,853.56	0.11
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0							
	164,000.000	Local	5.288327	867,285.64	4.950000	811,800.00	-55,485.64	1.91
		Base	0.679371	111,416.87	0.633673	103,922.37	-7,494.50	0.10

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK NPV	5,300.000	Local 191.401398	1,014,427.41	210.000000	1,113,000.00	98,572.59	2.61
			Base 24.588606	130,319.61	26.883097	142,480.41	12,160.80	0.13
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	220,000.000	Local 6.159699	1,355,133.68	5.850000	1,287,000.00	-68,133.68	3.02
			Base 0.791313	174,088.84	0.748886	164,754.98	-9,333.86	0.15
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	15,000.000	Local 41.858061	627,870.92	56.600000	849,000.00	221,129.08	1.99
			Base 5.377345	80,660.18	7.245635	108,684.52	28,024.34	0.10
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK	21,500.000	Local 70.887209	1,524,075.00	67.650000	1,454,475.00	-69,600.00	3.42
			Base 9.106609	195,792.09	8.660198	186,194.25	-9,597.84	0.17
643557002	WHARF HOLDINGS LTD COMMON STOCK	11,000.000	Local 65.753608	723,289.69	69.600000	765,600.00	42,310.31	1.80
			Base 8.447115	92,918.26	8.909826	98,008.09	5,089.83	0.09
643655004	HONG KONG + CHINA GAS COMMON STOCK	119,900.000	Local 14.219560	1,704,925.22	14.680000	1,760,132.00	55,206.78	4.13
			Base 1.826733	219,025.23	1.879256	225,322.85	6,297.62	0.21
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	32,000.000	Local 20.882905	668,252.97	23.400000	748,800.00	80,547.03	1.76
			Base 2.673388	85,548.43	2.995545	95,857.44	10,309.01	0.09
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,000.000	Local 32.401041	777,624.98	37.950000	910,800.00	133,175.02	2.14
			Base 4.162438	99,898.51	4.858160	116,595.83	16,697.32	0.11
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	78,000.000	Local 13.862858	1,081,302.96	14.100000	1,099,800.00	18,497.04	2.58
			Base 1.780908	138,910.86	1.805008	140,790.62	1,879.76	0.13
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local 118.987404	832,911.83	126.900000	888,300.00	55,388.17	2.09
			Base 15.285857	107,001.00	16.245071	113,715.50	6,714.50	0.11

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 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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View Date: October 2, 2017

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691316004	GUANGDONG INVESTMENT LTD COMMON STOCK		66,000.000	Local	11.478082	757,553.42	11.140000	735,240.00	-22,313.42	1.73
				Base	1.474545	97,319.99	1.426084	94,121.56	-3,198.43	0.09
B00G0S903	CNOOC LTD COMMON STOCK		175,000.000	Local	8.853941	1,549,439.62	10.080000	1,764,000.00	214,560.38	4.14
				Base	1.137432	199,050.59	1.290389	225,818.01	26,767.42	0.21
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025		122,000.000	Local	6.267988	764,694.56	8.260000	1,007,720.00	243,025.44	2.37
				Base	0.805225	98,237.39	1.057402	129,003.02	30,765.63	0.12
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0		17,500.000	Local	43.218098	756,316.71	59.950000	1,049,125.00	292,808.29	2.46
				Base	5.552064	97,161.12	7.674484	134,303.47	37,142.35	0.13
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1		130,000.000	Local	5.869243	763,001.56	6.290000	817,700.00	54,698.44	1.92
				Base	0.753999	98,019.89	0.805213	104,677.66	6,657.77	0.10
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0		42,500.000	Local	18.328865	778,976.77	18.360000	780,300.00	1,323.23	1.83
				Base	2.354639	100,072.17	2.350351	99,889.91	-182.26	0.09
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0		122,000.000	Local	6.259860	763,702.97	6.480000	790,560.00	26,857.03	1.86
				Base	0.804180	98,110.00	0.829536	101,203.34	3,093.34	0.09
B0PB4M906	LINK REIT REIT		17,500.000	Local	56.211412	983,699.71	63.300000	1,107,750.00	124,050.29	2.60
				Base	7.221265	126,372.14	8.103334	141,808.34	15,436.20	0.13
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0		205,000.000	Local	3.705837	759,696.66	3.850000	789,250.00	29,553.34	1.85
				Base	0.476075	97,595.33	0.492857	101,035.64	3,440.31	0.09
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0		152,000.000	Local	5.007885	761,198.52	5.800000	881,600.00	120,401.48	2.07
				Base	0.643344	97,788.26	0.742486	112,857.80	15,069.54	0.11

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 QS INVESTORS LLC
 FUND: HBQ2



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B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
	65,000.000	Local		7.194339	467,632.04	12.420000	807,300.00	339,667.96	1.90
		Base		0.924229	60,074.90	1.589943	103,346.31	43,271.41	0.10
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
	24,400.000	Local		34.053634	830,908.68	34.400000	839,360.00	8,451.32	1.97
		Base		4.374740	106,743.66	4.403707	107,450.46	706.80	0.10
B4TX8S909	AIA GROUP LTD COMMON STOCK								
	23,800.000	Local		55.086735	1,311,064.29	57.600000	1,370,880.00	59,815.71	3.22
		Base		7.076782	168,427.42	7.373649	175,492.86	7,065.44	0.16
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005								
	77,000.000	Local		9.920299	763,863.03	9.500000	731,500.00	-32,363.03	1.72
		Base		1.274423	98,130.56	1.216140	93,642.79	-4,487.77	0.09
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
	22,000.000	Local		27.793785	611,463.26	35.750000	786,500.00	175,036.74	1.85
		Base		3.558105	78,278.32	4.576527	100,683.60	22,405.28	0.09
B6WY99909	CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005								
	57,000.000	Local		13.881862	791,266.14	13.640000	777,480.00	-13,786.14	1.83
		Base		1.780434	101,484.71	1.746121	99,528.91	-1,955.80	0.09
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01								
	30,000.000	Local		14.202362	426,070.85	27.250000	817,500.00	391,429.15	1.92
		Base		1.821540	54,646.19	3.488402	104,652.06	50,005.87	0.10
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
	110,000.000	Local		6.860807	754,688.77	8.300000	913,000.00	158,311.23	2.14
		Base		0.881382	96,951.98	1.062522	116,877.46	19,925.48	0.11
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
	7,400.000	Local		243.583569	1,802,518.41	336.200000	2,487,880.00	685,361.59	5.84
		Base		31.292250	231,562.65	43.038558	318,485.33	86,922.68	0.30
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01								
	126,000.000	Local		3.805994	479,555.27	3.900000	491,400.00	11,844.73	1.15
		Base		0.488142	61,505.89	0.499258	62,906.45	1,400.56	0.06

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	8,000.000	Local 98.154546	785,236.37	99.850000	798,800.00	13,563.63	1.88
			Base 12.609540	100,876.32	12.782273	102,258.18	1,381.86	0.10
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	11,000.000	Local 68.043564	748,479.20	67.200000	739,200.00	-9,279.20	1.74
			Base 8.741296	96,154.26	8.602591	94,628.50	-1,525.76	0.09
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local 56.088312	757,192.21	64.650000	872,775.00	115,582.79	2.05
			Base 7.205451	97,273.59	8.276153	111,728.07	14,454.48	0.10
HONG KONG DOLLAR Total		2,635,350.000	Local	38,583,544.02		42,372,760.00	3,789,215.98	99.53
			Base	4,955,750.26		5,424,338.16	468,587.90	5.06
HUNGARIAN FORINT							Exchange Rate:	263.727900
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.	5,022.000	Local 6,735.867384	33,827,526.00	6,550.000000	32,894,100.00	-933,426.00	98.29
			Base 23.643544	118,737.88	24.836204	124,727.42	5,989.54	0.12
HUNGARIAN FORINT Total		5,022.000	Local	33,827,526.00		32,894,100.00	-933,426.00	98.29
			Base	118,737.88		124,727.42	5,989.54	0.12
INDONESIAN RUPIAH							Exchange Rate:	13,469.000000
B7311V900	KALBE FARMA TBK PT COMMON STOCK IDR10.	1,169,700.000	Local 1,567.081450	1,833,015,172.00	1,665.000000	1,947,550,500.00	114,535,328.00	42.20
			Base 0.117981	138,002.27	0.123617	144,595.03	6,592.76	0.14
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.	146,400.000	Local 8,771.161762	1,284,098,082.00	7,900.000000	1,156,560,000.00	-127,538,082.00	25.06
			Base 0.658002	96,331.44	0.586532	85,868.29	-10,463.15	0.08
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.	322,800.000	Local 4,357.364424	1,406,557,236.00	4,680.000000	1,510,704,000.00	104,146,764.00	32.74

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 FUND: HBQ2



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		Base	0.326884	105,518.17	0.347465	112,161.56	6,643.39	0.10
INDONESIAN RUPIAH Total								
	1,638,900.000	Local		4,523,670,490.00		4,614,814,500.00	91,144,010.00	100.00
		Base		339,851.88		342,624.88	2,773.00	0.32
JAPANESE YEN							Exchange Rate:	112.525000
601090004	AJINOMOTO CO INC COMMON STOCK							
	5,200.000	Local	2,219.109038	11,539,367.00	2,196.000000	11,419,200.00	-120,167.00	0.81
		Base	19.621637	102,032.51	19.515663	101,481.45	-551.06	0.09
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
	3,600.000	Local	4,378.188056	15,761,477.00	4,556.000000	16,401,600.00	640,123.00	1.16
		Base	38.712481	139,364.93	40.488780	145,759.61	6,394.68	0.14
605460005	ASAHI KASEI CORP COMMON STOCK							
	10,000.000	Local	1,107.053300	11,070,533.00	1,385.000000	13,850,000.00	2,779,467.00	0.98
		Base	9.788702	97,887.02	12.308376	123,083.76	25,196.74	0.11
612927905	NTT DOCOMO INC COMMON STOCK							
	11,800.000	Local	2,708.853729	31,964,474.00	2,570.500000	30,331,900.00	-1,632,574.00	2.15
		Base	23.952020	282,633.84	22.843812	269,556.99	-13,076.85	0.25
613210004	BRIDGESTONE CORP COMMON STOCK							
	2,400.000	Local	4,786.392083	11,487,341.00	5,106.000000	12,254,400.00	767,059.00	0.87
		Base	42.321871	101,572.49	45.376583	108,903.80	7,331.31	0.10
617232004	CANON INC COMMON STOCK							
	4,900.000	Local	3,795.896939	18,599,895.00	3,845.000000	18,840,500.00	240,605.00	1.33
		Base	33.563792	164,462.58	34.170184	167,433.90	2,971.32	0.16
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK							
	600.000	Local	19,019.505000	11,411,703.00	19,730.000000	11,838,000.00	426,297.00	0.84
		Base	168.172817	100,903.69	175.338814	105,203.29	4,299.60	0.10
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK							
	9,300.000	Local	1,483.241290	13,794,144.00	1,397.000000	12,992,100.00	-802,044.00	0.92
		Base	13.115003	121,969.53	12.415019	115,459.68	-6,509.85	0.11

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK		9,100.000	Local	1,226.612967	11,162,178.00	1,195.000000	10,874,500.00	-287,678.00	0.77
				Base	10.845864	98,697.36	10.619862	96,640.75	-2,056.61	0.09
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK		2,800.000	Local	4,112.055000	11,513,754.00	4,670.000000	13,076,000.00	1,562,246.00	0.93
				Base	36.359300	101,806.04	41.501888	116,205.29	14,399.25	0.11
624899902	KDDI CORP COMMON STOCK		16,700.000	Local	3,016.507485	50,375,675.00	2,967.000000	49,548,900.00	-826,775.00	3.51
				Base	26.672333	445,427.96	26.367474	440,336.81	-5,091.15	0.41
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK		700.000	Local	16,623.307143	11,636,315.00	20,500.000000	14,350,000.00	2,713,685.00	1.02
				Base	146.985343	102,889.74	182.181737	127,527.22	24,637.48	0.12
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK		1,000.000	Local	11,230.613000	11,230,613.00	11,395.000000	11,395,000.00	164,387.00	0.81
				Base	99.302470	99,302.47	101.266385	101,266.39	1,963.92	0.09
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK		3,300.000	Local	3,528.763636	11,644,920.00	3,885.000000	12,820,500.00	1,175,580.00	0.91
				Base	31.201767	102,965.83	34.525661	113,934.68	10,968.85	0.11
629854902	EAST JAPAN RAILWAY CO COMMON STOCK		1,100.000	Local	10,315.155455	11,346,671.00	10,385.000000	11,423,500.00	76,829.00	0.81
				Base	91.207882	100,328.67	92.290602	101,519.66	1,190.99	0.09
630720001	EISAI CO LTD COMMON STOCK		2,300.000	Local	5,961.979565	13,712,553.00	5,776.000000	13,284,800.00	-427,753.00	0.94
				Base	52.716561	121,248.09	51.330815	118,060.88	-3,187.21	0.11
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK		1,000.000	Local	6,503.250000	6,503,250.00	5,930.000000	5,930,000.00	-573,250.00	0.42
				Base	57.502540	57,502.54	52.699400	52,699.40	-4,803.14	0.05
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK		22,500.000	Local	734.667156	16,530,011.00	730.700000	16,440,750.00	-89,261.00	1.16
				Base	6.496018	146,160.40	6.493668	146,107.53	-52.87	0.14

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
635640006	SUBARU CORP COMMON STOCK	2,600.000	4,258.128077	11,071,133.00	4,060.000000	10,556,000.00	-515,133.00	0.75
			37.650896	97,892.33	36.080871	93,810.26	-4,082.07	0.09
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK	2,800.000	4,270.133929	11,956,375.00	4,367.000000	12,227,600.00	271,225.00	0.87
			37.757054	105,719.75	38.809154	108,665.63	2,945.88	0.10
635693005	FANUC CORP COMMON STOCK	500.000	23,271.630000	11,635,815.00	22,790.000000	11,395,000.00	-240,815.00	0.81
			205.770640	102,885.32	202.532770	101,266.39	-1,618.93	0.09
635694003	FUJITSU LTD COMMON STOCK	15,000.000	792.796200	11,891,943.00	835.900000	12,538,500.00	646,557.00	0.89
			7.010002	105,150.03	7.428571	111,428.57	6,278.54	0.10
642910004	HITACHI LTD COMMON STOCK	20,000.000	635.817750	12,716,355.00	792.900000	15,858,000.00	3,141,645.00	1.12
			5.621980	112,439.59	7.046434	140,928.68	28,489.09	0.13
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	2,800.000	4,017.007500	11,247,621.00	4,061.000000	11,370,800.00	123,179.00	0.81
			35.518879	99,452.86	36.089758	101,051.32	1,598.46	0.09
643514003	HONDA MOTOR CO LTD COMMON STOCK	3,400.000	3,262.630588	11,092,944.00	3,332.000000	11,328,800.00	235,856.00	0.80
			28.848585	98,085.19	29.611198	100,678.07	2,592.88	0.09
644150005	HOYA CORP COMMON STOCK	3,400.000	5,668.832941	19,274,032.00	6,075.000000	20,655,000.00	1,380,968.00	1.46
			50.124524	170,423.38	53.988003	183,559.21	13,135.83	0.17
646780007	ITOCHU CORP COMMON STOCK	6,800.000	1,641.320294	11,160,978.00	1,843.000000	12,532,400.00	1,371,422.00	0.89
			14.512757	98,686.75	16.378583	111,374.36	12,687.61	0.10
647453901	JAPAN TOBACCO INC COMMON STOCK	7,500.000	3,781.890000	28,364,175.00	3,688.000000	27,660,000.00	-704,175.00	1.96
			33.439940	250,799.55	32.774939	245,812.04	-4,987.51	0.23

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
648004000	AEON CO LTD COMMON STOCK	8,200.000	Local 1,704.351707	13,975,684.00	1,662.500000	13,632,500.00	-343,184.00	0.97
			Base 15.070089	123,574.73	14.774495	121,150.86	-2,423.87	0.11
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK	9,700.000	Local 1,531.765464	14,858,125.00	1,439.500000	13,963,150.00	-894,975.00	0.99
			Base 13.544060	131,377.38	12.792713	124,089.31	-7,288.07	0.12
648380004	KAO CORP COMMON STOCK	4,200.000	Local 6,447.221905	27,078,332.00	6,620.000000	27,804,000.00	725,668.00	1.97
			Base 57.007136	239,429.97	58.831371	247,091.76	7,661.79	0.23
649099009	KEYENCE CORP COMMON STOCK	300.000	Local 47,613.796667	14,284,139.00	59,750.000000	17,925,000.00	3,640,861.00	1.27
			Base 421.007100	126,302.13	530.993113	159,297.93	32,995.80	0.15
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	8,600.000	Local 2,226.112558	19,144,568.00	2,648.000000	22,772,800.00	3,628,232.00	1.61
			Base 19.683563	169,278.64	23.532548	202,379.92	33,101.28	0.19
649658002	KOMATSU LTD COMMON STOCK	3,800.000	Local 2,883.441053	10,957,076.00	3,201.000000	12,163,800.00	1,206,724.00	0.86
			Base 25.495742	96,883.82	28.447012	108,098.64	11,214.82	0.10
649750007	KUBOTA CORP COMMON STOCK	6,300.000	Local 1,790.895079	11,282,639.00	2,045.500000	12,886,650.00	1,604,011.00	0.91
			Base 15.835316	99,762.49	18.178183	114,522.55	14,760.06	0.11
649766003	KURARAY CO LTD COMMON STOCK	6,200.000	Local 1,840.920000	11,413,704.00	2,104.000000	13,044,800.00	1,631,096.00	0.92
			Base 16.277642	100,921.38	18.698067	115,928.02	15,006.64	0.11
649926003	KYOCERA CORP COMMON STOCK	1,700.000	Local 6,602.299412	11,223,909.00	6,982.000000	11,869,400.00	645,491.00	0.84
			Base 58.378347	99,243.19	62.048434	105,482.34	6,239.15	0.10
649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK	5,700.000	Local 1,991.995439	11,354,374.00	1,914.000000	10,909,800.00	-444,574.00	0.77
			Base 17.613470	100,396.78	17.009553	96,954.45	-3,442.33	0.09

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK		8,900.000	1,270.635056	11,308,652.00	1,195.000000	10,635,500.00	-673,152.00	0.75
		Local		11.235112	99,992.50	10.619862	94,516.77	-5,475.73	0.09
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK		2,300.000	4,872.435217	11,206,601.00	4,402.000000	10,124,600.00	-1,082,001.00	0.72
		Local		43.082674	99,090.15	39.120196	89,976.45	-9,113.70	0.08
651880007	LION CORP COMMON STOCK		1,600.000	2,131.065000	3,409,704.00	2,054.000000	3,286,400.00	-123,304.00	0.23
		Local		18.843144	30,149.03	18.253721	29,205.95	-943.08	0.03
654379908	JFE HOLDINGS INC COMMON STOCK		5,900.000	1,889.944576	11,150,673.00	2,197.500000	12,965,250.00	1,814,577.00	0.92
		Local		16.711124	98,595.63	19.528994	115,221.06	16,625.43	0.11
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK		2,700.000	4,243.120370	11,456,425.00	4,320.000000	11,664,000.00	207,575.00	0.83
		Local		37.518196	101,299.13	38.391469	103,656.97	2,357.84	0.10
657270005	PANASONIC CORP COMMON STOCK		8,300.000	1,377.188193	11,430,662.00	1,630.500000	13,533,150.00	2,102,488.00	0.96
		Local		12.177269	101,071.33	14.490113	120,267.94	19,196.61	0.11
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK		53,700.000	210.004953	11,277,266.00	197.100000	10,584,270.00	-692,996.00	0.75
		Local		1.856890	99,714.98	1.751611	94,061.50	-5,653.48	0.09
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK		5,300.000	2,279.639245	12,082,088.00	1,956.500000	10,369,450.00	-1,712,638.00	0.73
		Local		20.156853	106,831.32	17.387247	92,152.41	-14,678.91	0.09
659678007	MITSUBISHI CORP COMMON STOCK		4,500.000	2,463.731333	11,086,791.00	2,615.500000	11,769,750.00	682,959.00	0.83
		Local		21.784618	98,030.78	23.243724	104,596.76	6,565.98	0.10
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK		6,900.000	1,665.332319	11,490,793.00	1,758.000000	12,130,200.00	639,407.00	0.86
		Local		14.725075	101,603.02	15.623195	107,800.04	6,197.02	0.10

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
659730006	MITSUI + CO LTD COMMON STOCK		6,900.000	1,617.808551	11,162,879.00	1,663.000000	11,474,700.00	311,821.00	0.81
				14.304864	98,703.56	14.778938	101,974.67	3,271.11	0.10
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK		4,400.000	2,605.302045	11,463,329.00	2,440.000000	10,736,000.00	-727,329.00	0.76
				23.036405	101,360.18	21.684070	95,409.91	-5,950.27	0.09
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK		800.000	16,103.047500	12,882,438.00	16,540.000000	13,232,000.00	349,562.00	0.94
				142.385138	113,908.11	146.989558	117,591.65	3,683.54	0.11
663955003	NINTENDO CO LTD COMMON STOCK		500.000	28,824.406000	14,412,203.00	41,560.000000	20,780,000.00	6,367,797.00	1.47
				254.868960	127,434.48	369.340147	184,670.07	57,235.59	0.17
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK		2,600.000	4,432.215000	11,523,759.00	3,825.000000	9,945,000.00	-1,578,759.00	0.70
				39.190192	101,894.50	33.992446	88,380.36	-13,514.14	0.08
664068004	NIDEC CORP COMMON STOCK		1,100.000	10,585.290000	11,643,819.00	13,820.000000	15,202,000.00	3,558,181.00	1.08
				93.596445	102,956.09	122.817152	135,098.87	32,142.78	0.13
664076007	NH FOODS LTD COMMON STOCK		1,000.000	3,251.625000	3,251,625.00	3,095.000000	3,095,000.00	-156,625.00	0.22
				28.751270	28,751.27	27.504999	27,505.00	-1,246.27	0.03
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK		5,800.000	4,982.490000	28,898,442.00	5,157.000000	29,910,600.00	1,012,158.00	2.12
				44.055793	255,523.60	45.829816	265,812.93	10,289.33	0.25
664180007	NITTO DENKO CORP COMMON STOCK		1,400.000	9,242.619286	12,939,667.00	9,382.000000	13,134,800.00	195,133.00	0.93
				81.724386	114,414.14	83.377027	116,727.84	2,313.70	0.11
664256005	NIPPON STEEL + SUMITOMO META COMMON STOCK		6,400.000	2,520.259531	16,129,661.00	2,583.500000	16,534,400.00	404,739.00	1.17
				22.284447	142,620.46	22.959342	146,939.79	4,319.33	0.14

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
664310000	NOMURA HOLDINGS INC COMMON STOCK	16,300.000	Local 709.054356	11,557,586.00	630.000000	10,269,000.00	-1,288,586.00	0.73
			Base 6.269547	102,193.61	5.598756	91,259.72	-10,933.89	0.09
665880001	OLYMPUS CORP COMMON STOCK	2,900.000	Local 4,252.125172	12,331,163.00	3,810.000000	11,049,000.00	-1,282,163.00	0.78
			Base 37.597817	109,033.67	33.859142	98,191.51	-10,842.16	0.09
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	4,800.000	Local 2,392.195417	11,482,538.00	2,549.500000	12,237,600.00	755,062.00	0.87
			Base 21.152088	101,530.02	22.657187	108,754.50	7,224.48	0.10
666114004	ORIX CORP COMMON STOCK	6,400.000	Local 1,757.878438	11,250,422.00	1,814.500000	11,612,800.00	362,378.00	0.82
			Base 15.543380	99,477.63	16.125305	103,201.96	3,724.33	0.10
666176003	OSAKA GAS CO LTD COMMON STOCK	5,400.000	Local 2,098.548704	11,332,163.00	2,092.000000	11,296,800.00	-35,363.00	0.80
			Base 18.555628	100,200.39	18.591424	100,393.69	193.30	0.09
677062903	SOFTBANK GROUP CORP COMMON STOCK	10,100.000	Local 8,621.367921	87,075,816.00	9,084.000000	91,748,400.00	4,672,584.00	6.50
			Base 76.791686	775,596.03	80.728727	815,360.14	39,764.11	0.76
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	7,100.000	Local 1,616.808028	11,479,337.00	1,773.000000	12,588,300.00	1,108,963.00	0.89
			Base 14.296017	101,501.72	15.756499	111,871.14	10,369.42	0.10
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	2,500.000	Local 9,951.973600	24,879,934.00	10,060.000000	25,150,000.00	270,066.00	1.78
			Base 87.996584	219,991.46	89.402355	223,505.89	3,514.43	0.21
680468006	SHIONOGI + CO LTD COMMON STOCK	2,800.000	Local 6,082.039643	17,029,711.00	6,151.000000	17,222,800.00	193,089.00	1.22
			Base 53.778146	150,578.81	54.663408	153,057.54	2,478.73	0.14
680526001	SHISEIDO CO LTD COMMON STOCK	2,600.000	Local 3,166.582308	8,233,114.00	4,502.000000	11,705,200.00	3,472,086.00	0.83
			Base 27.999315	72,798.22	40.008887	104,023.11	31,224.89	0.10

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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682150008	SONY CORP COMMON STOCK		2,900.000	Local	3,990.994483				
				Base	35.288869	11,573,884.00	4,186.000000	12,139,400.00	565,516.00
					102,337.72	37.200622	107,881.80	5,544.08	0.10
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK		17,000.000	Local	655.327529				
				Base	5.794487	11,140,568.00	703.000000	11,951,000.00	810,432.00
					98,506.28	6.247501	106,207.51	7,701.23	0.10
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK		3,500.000	Local	2,979.489143				
				Base	26.345011	10,428,212.00	3,614.000000	12,649,000.00	2,220,788.00
					92,207.54	32.117307	112,410.58	20,203.04	0.10
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK		4,000.000	Local	3,172.585500				
				Base	28.052395	12,690,342.00	3,405.000000	13,620,000.00	929,658.00
					112,209.58	30.259942	121,039.77	8,830.19	0.11
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK		5,900.000	Local	5,498.747966				
				Base	48.620610	32,442,613.00	6,214.000000	36,662,600.00	4,219,987.00
					286,861.60	55.223284	325,817.37	38,955.77	0.30
688380906	SYSMEX CORP COMMON STOCK		1,600.000	Local	7,283.640000				
				Base	64.402850	11,653,824.00	7,180.000000	11,488,000.00	-165,824.00
					103,044.56	63.808043	102,092.87	-951.69	0.10
688507003	TERUMO CORP COMMON STOCK		3,400.000	Local	4,162.080000				
				Base	36.801626	14,151,072.00	4,425.000000	15,045,000.00	893,928.00
					125,125.53	39.324595	133,703.62	8,578.09	0.12
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK		7,300.000	Local	1,568.783973				
				Base	13.871382	11,452,123.00	1,431.000000	10,446,300.00	-1,005,823.00
					101,261.09	12.717174	92,835.37	-8,425.72	0.09
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK		25,200.000	Local	450.225000				
				Base	3.980945	11,345,670.00	454.000000	11,440,800.00	95,130.00
					100,319.82	4.034659	101,673.41	1,353.59	0.09
689544005	TOKYO GAS CO LTD COMMON STOCK		5,800.000	Local	2,689.844310				
				Base	23.783936	15,601,097.00	2,758.000000	15,996,400.00	395,303.00
					137,946.83	24.510109	142,158.63	4,211.80	0.13

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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689567006	TOKYO ELECTRON LTD COMMON STOCK	800.000	15,102.547500	12,082,038.00	17,280.000000	13,824,000.00	1,741,962.00	0.98
			133.538600	106,830.88	153.565874	122,852.70	16,021.82	0.11
689714004	TORAY INDUSTRIES INC COMMON STOCK	12,400.000	999.599516	12,395,034.00	1,091.500000	13,534,600.00	1,139,566.00	0.96
			8.838583	109,598.43	9.700067	120,280.83	10,682.40	0.11
690064001	TOYOTA MOTOR CORP COMMON STOCK	3,500.000	6,238.117429	21,833,411.00	6,710.000000	23,485,000.00	1,651,589.00	1.66
			55.158206	193,053.72	59.631193	208,709.18	15,655.46	0.19
691148001	UNICHARM CORP COMMON STOCK	4,100.000	2,815.907317	11,545,220.00	2,576.000000	10,561,600.00	-983,620.00	0.75
			24.898602	102,084.27	22.892691	93,860.03	-8,224.24	0.09
698511003	YAKULT HONSHA CO LTD COMMON STOCK	600.000	6,633.315000	3,979,989.00	8,110.000000	4,866,000.00	886,011.00	0.34
			58.652600	35,191.56	72.072873	43,243.72	8,052.16	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK	18,200.000	1,445.222253	26,303,045.00	1,431.500000	26,053,300.00	-249,745.00	1.84
			12.778834	232,574.78	12.721617	231,533.44	-1,041.34	0.22
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	2,200.000	5,242.620000	11,533,764.00	5,010.000000	11,022,000.00	-511,764.00	0.78
			46.355895	101,982.97	44.523439	97,951.57	-4,031.40	0.09
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK	4,000.000	2,784.391500	11,137,566.00	2,826.000000	11,304,000.00	166,434.00	0.80
			24.619935	98,479.74	25.114419	100,457.68	1,977.94	0.09
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK	5,900.000	4,867.432542	28,717,852.00	4,345.000000	25,635,500.00	-3,082,352.00	1.82
			43.038441	253,926.80	38.613641	227,820.48	-26,106.32	0.21
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK	5,400.000	2,563.781296	13,844,419.00	2,538.000000	13,705,200.00	-139,219.00	0.97
			22.669272	122,414.07	22.554988	121,796.93	-617.14	0.11

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK		13,200.000	Local	917.958788	12,117,056.00	1,072.000000	14,150,400.00	2,033,344.00	1.00
				Base	8.116705	107,140.51	9.526772	125,753.39	18,612.88	0.12
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK		3,000.000	Local	3,779.889000	11,339,667.00	3,623.000000	10,869,000.00	-470,667.00	0.77
				Base	33.422247	100,266.74	32.197289	96,591.87	-3,674.87	0.09
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK		3,300.000	Local	5,088.543030	16,792,192.00	4,471.000000	14,754,300.00	-2,037,892.00	1.04
				Base	44.993527	148,478.64	39.733393	131,120.20	-17,358.44	0.12
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK		1,200.000	Local	9,654.825000	11,585,790.00	8,920.000000	10,704,000.00	-881,790.00	0.76
				Base	85.369158	102,442.99	79.271273	95,125.53	-7,317.46	0.09
JAPANESE YEN Total			574,100.000	Local		1,361,814,504.00		1,412,060,020.00	50,245,516.00	99.98
				Base		12,046,993.42		12,548,856.02	501,862.60	11.72
MALAYSIAN RINGGIT								Exchange Rate:	4.222500	
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.		22,800.000	Local	19.056263	434,482.79	17.900000	408,120.00	-26,362.79	24.57
				Base	4.393375	100,168.94	4.239195	96,653.64	-3,515.30	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.		30,800.000	Local	13.937820	429,284.87	14.320000	441,056.00	11,771.13	26.55
				Base	3.213331	98,970.58	3.391356	104,453.76	5,483.18	0.10
B29TTR903	SIME DARBY BERHAD COMMON STOCK MYR.5		45,900.000	Local	9.349908	429,160.77	9.020000	414,018.00	-15,142.77	24.92
				Base	2.155598	98,941.96	2.136175	98,050.44	-891.52	0.09
B83X6P906	IHH HEALTHCARE BHD COMMON STOCK MYR1.0		69,200.000	Local	6.189130	428,287.79	5.750000	397,900.00	-30,387.79	23.95
				Base	1.426889	98,740.70	1.361753	94,233.27	-4,507.43	0.09

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MALAYSIAN RINGGIT Total								
		168,700.000	Local	1,721,216.22		1,661,094.00	-60,122.22	100.00
			Base	396,822.18		393,391.11	-3,431.07	0.37
							Exchange Rate:	18.210000
MEXICAN PESO								
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		13,000.000	Local	169.120192	2,198,562.49	173.880000	2,260,440.00	61,877.51
			Base	8.881710	115,462.23	9.548600	124,131.80	8,669.57
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local	16.577831	1,770,512.32	16.540000	1,766,472.00	-4,040.32
			Base	0.870620	92,982.26	0.908292	97,005.60	4,023.34
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		196,800.000	Local	14.292877	2,812,838.22	16.170000	3,182,256.00	369,417.78
			Base	0.750621	147,722.24	0.887974	174,753.21	27,030.97
B671GT907	FIBRA UNO ADMINISTRACION SA REIT							
		56,700.000	Local	32.394990	1,836,795.95	30.720000	1,741,824.00	-94,971.95
			Base	1.701292	96,463.28	1.686985	95,652.06	-811.22
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		43,300.000	Local	42.823813	1,854,271.09	41.700000	1,805,610.00	-48,661.09
			Base	2.248985	97,381.03	2.289951	99,154.86	1,773.83
MEXICAN PESO Total								
		416,600.000	Local	10,472,980.07		10,756,602.00	283,621.93	99.65
			Base	550,011.04		590,697.53	40,686.49	0.55
							Exchange Rate:	3.534800
NEW ISRAELI SHEQEL								
664713906	NICE LTD COMMON STOCK ILS1.0							
		1,583.000	Local	257.128503	407,034.42	281.800000	446,089.40	39,054.98
			Base	71.267202	112,815.98	79.721625	126,199.33	13,383.35
NEW ISRAELI SHEQEL Total								
		1,583.000	Local	407,034.42		446,089.40	39,054.98	98.40

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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		112,815.98		126,199.33	13,383.35	0.12
NEW TAIWAN DOLLAR							Exchange Rate:	30.324000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		131,000.000	Local 23.919122	3,133,405.00	24.350000	3,189,850.00	56,445.00	9.85
			Base 0.790793	103,593.91	0.802994	105,192.26	1,598.35	0.10
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		29,000.000	Local 105.084000	3,047,436.00	104.500000	3,030,500.00	-16,936.00	9.36
			Base 3.474196	100,751.68	3.446115	99,937.34	-814.34	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	Local 112.590000	3,039,930.00	108.000000	2,916,000.00	-123,930.00	9.00
			Base 3.722353	100,503.52	3.561535	96,161.46	-4,342.06	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		32,000.000	Local 88.570813	2,834,266.00	91.800000	2,937,600.00	103,334.00	9.07
			Base 2.928251	93,704.04	3.027305	96,873.76	3,169.72	0.09
634871909	FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0							
		32,000.000	Local 89.271375	2,856,684.00	92.200000	2,950,400.00	93,716.00	9.11
			Base 2.951413	94,445.20	3.040496	97,295.87	2,850.67	0.09
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		30,000.000	Local 104.083200	3,122,496.00	105.000000	3,150,000.00	27,504.00	9.72
			Base 3.441108	103,233.25	3.462604	103,878.12	644.87	0.10
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		41,000.000	Local 70.456317	2,888,709.00	74.700000	3,062,700.00	173,991.00	9.45
			Base 2.329365	95,503.98	2.463395	100,999.21	5,495.23	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		53,000.000	Local 56.144887	2,975,679.00	63.500000	3,365,500.00	389,821.00	10.39
			Base 1.856213	98,379.31	2.094051	110,984.70	12,605.39	0.10
670498906	PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.							
		11,000.000	Local 264.211182	2,906,323.00	255.500000	2,810,500.00	-95,823.00	8.68
			Base 8.735120	96,086.32	8.425669	92,682.36	-3,403.96	0.09

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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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	15.37
			Base 6.733322	154,866.40	7.139559	164,209.87	9,343.47	0.15
NEW TAIWAN DOLLAR Total								
		409,000.000	Local	31,489,172.00		32,392,550.00	903,378.00	100.00
			Base	1,041,067.61		1,068,214.95	27,147.34	1.00
NORWEGIAN KRONE							Exchange Rate:	7.964500
473249902	TELENOR ASA COMMON STOCK NOK6.							
		7,188.000	Local 137.143392	985,786.70	168.400000	1,210,459.20	224,672.50	27.63
			Base 15.796109	113,542.43	21.143826	151,981.82	38,439.39	0.14
713360907	STATOIL ASA COMMON STOCK NOK2.5							
		7,395.000	Local 142.471199	1,053,574.52	159.300000	1,178,023.50	124,448.98	26.89
			Base 16.409762	121,350.19	20.001256	147,909.28	26,559.09	0.14
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		2,680.000	Local 321.236022	860,912.54	356.700000	955,956.00	95,043.46	21.82
			Base 36.999806	99,159.48	44.786239	120,027.12	20,867.64	0.11
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098							
		17,597.000	Local 46.041380	810,190.16	57.900000	1,018,866.30	208,676.14	23.26
			Base 5.303023	93,317.30	7.269760	127,925.96	34,608.66	0.12
NORWEGIAN KRONE Total								
		34,860.000	Local	3,710,463.92		4,363,305.00	652,841.08	99.60
			Base	427,369.40		547,844.18	120,474.78	0.51
PHILIPPINE PESO							Exchange Rate:	50.799500
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		139,800.000	Local 36.174187	5,057,151.34	43.500000	6,081,300.00	1,024,148.66	37.87
			Base 0.724643	101,305.11	0.856308	119,711.81	18,406.70	0.11
646645903	JG SUMMIT HOLDINGS INC COMMON STOCK PHP1.							
		58,960.000	Local 85.768275	5,056,897.52	75.000000	4,422,000.00	-634,897.52	27.54

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Books Open

Prepared by State Street

Holdings

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QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		Base	1.718114	101,300.03	1.476392	87,048.10	-14,251.93	0.08
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000 Local	31.466405	5,072,384.55	34.450000	5,553,340.00	480,955.45	34.59
		Base	0.630337	101,610.27	0.678156	109,318.79	7,708.52	0.10
PHILIPPINE PESO Total								
		359,960.000 Local		15,186,433.41		16,056,640.00	870,206.59	100.00
		Base		304,215.41		316,078.70	11,863.29	0.30
POLISH ZLOTY								
							Exchange Rate:	3.649000
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		3,276.000 Local	117.094319	383,600.99	121.700000	398,689.20	15,088.21	98.10
		Base	30.368752	99,488.03	33.351603	109,259.85	9,771.82	0.10
POLISH ZLOTY Total								
		3,276.000 Local		383,600.99		398,689.20	15,088.21	98.10
		Base		99,488.03		109,259.85	9,771.82	0.10
POUND STERLING								
							Exchange Rate:	0.746269
005665906	BHP BILLITON PLC COMMON STOCK USD.5							
		17,732.000 Local	11.167371	198,019.83	13.145000	233,087.14	35,067.31	2.71
		Base	14.414849	255,604.11	17.614292	312,336.62	56,732.51	0.29
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		12,874.000 Local	5.899954	75,956.01	6.145000	79,110.73	3,154.72	0.92
		Base	7.615664	98,044.06	8.234296	106,008.33	7,964.27	0.10
014119903	SKY PLC COMMON STOCK GBP.5							
		7,691.000 Local	9.980709	76,761.63	9.150000	70,372.65	-6,388.98	0.82
		Base	12.883105	99,083.96	12.260994	94,299.31	-4,784.65	0.09
018270009	CRH PLC COMMON STOCK EUR.32							
		3,531.000 Local	29.259187	103,314.19	28.370000	100,174.47	-3,139.72	1.17
		Base	37.767777	133,358.02	38.015783	134,233.73	875.71	0.13

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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021623004	AVIVA PLC COMMON STOCK GBP.25								
	14,618.000	Local	5.330007	77,914.04	5.145000	75,209.61	-2,704.43	0.88	
		Base	6.879976	100,571.49	6.894297	100,780.83	209.34	0.09	
023740905	DIAGEO PLC COMMON STOCK GBP.2893518								
	4,278.000	Local	22.717342	97,184.79	24.530000	104,939.34	7,754.55	1.22	
		Base	29.323558	125,446.18	32.870185	140,618.65	15,172.47	0.13	
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025								
	12,006.000	Local	6.390473	76,724.02	6.315000	75,817.89	-906.13	0.88	
		Base	8.248826	99,035.41	8.462096	101,595.93	2,560.52	0.09	
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
	5,689.000	Local	51.055150	290,452.75	46.720000	265,790.08	-24,662.67	3.09	
		Base	66.774377	379,879.43	62.604771	356,158.54	-23,720.89	0.33	
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
	2,036.000	Local	36.322534	73,952.68	31.840000	64,826.24	-9,126.44	0.75	
		Base	46.885147	95,458.16	42.665580	86,867.12	-8,591.04	0.08	
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
	23,523.000	Local	6.658419	156,625.98	7.371000	173,388.03	16,762.05	2.02	
		Base	8.594691	202,172.91	9.877135	232,339.85	30,166.94	0.22	
067760009	PEARSON PLC COMMON STOCK GBP.25								
	8,107.000	Local	7.201557	58,383.02	6.120000	49,614.84	-8,768.18	0.58	
		Base	9.215833	74,712.76	8.200796	66,483.86	-8,228.90	0.06	
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
	3,205.000	Local	23.957888	76,785.03	25.820000	82,753.10	5,968.07	0.96	
		Base	30.924855	99,114.16	34.598784	110,889.10	11,774.94	0.10	
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05								
	4,407.000	Local	17.603746	77,579.71	17.865000	78,731.06	1,151.35	0.92	
		Base	22.722927	100,139.94	23.939089	105,499.57	5,359.63	0.10	
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
	9,970.000	Local	29.089537	290,022.68	34.730000	346,258.10	56,235.42	4.03	
		Base	37.548791	374,361.45	46.538179	463,985.64	89,624.19	0.43	

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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079087003	SSE PLC COMMON STOCK GBP.5	14,371.000	Local 14.092091	202,517.44	13.970000	200,762.87	-1,754.57	2.34
			Base 18.190079	261,409.63	18.719791	269,022.12	7,612.49	0.25
079805909	BP PLC COMMON STOCK USD.25	133,683.000	Local 4.459587	596,170.97	4.773000	638,068.96	41,897.99	7.43
			Base 5.756438	769,537.84	6.395817	855,012.01	85,474.17	0.80
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	111,013.000	Local 0.699319	77,633.48	0.677300	75,189.10	-2,444.38	0.88
			Base 0.902681	100,209.34	0.907582	100,753.35	544.01	0.09
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	38,299.000	Local 1.979515	75,813.44	1.955000	74,874.55	-938.89	0.87
			Base 2.555159	97,860.03	2.619699	100,331.85	2,471.82	0.09
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	6,961.000	Local 15.941065	110,965.75	14.885000	103,614.49	-7,351.26	1.21
			Base 20.576736	143,234.66	19.945891	138,843.35	-4,391.31	0.13
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	2,272.000	Local 46.743464	106,201.15	49.550000	112,577.60	6,376.45	1.31
			Base 60.336492	137,084.51	66.396969	150,853.91	13,769.40	0.14
309135903	BT GROUP PLC COMMON STOCK GBP.05	81,298.000	Local 3.057965	248,606.40	2.839000	230,805.02	-17,801.38	2.69
			Base 3.947222	320,901.29	3.804258	309,278.58	-11,622.71	0.29
312152903	CARNIVAL PLC COMMON STOCK USD1.66	1,595.000	Local 48.671643	77,631.27	47.430000	75,650.85	-1,980.42	0.88
			Base 62.825386	100,206.49	63.556171	101,372.09	1,165.60	0.09
313486904	BARCLAYS PLC COMMON STOCK GBP.25	36,476.000	Local 2.125453	77,528.01	1.933500	70,526.35	-7,001.66	0.82
			Base 2.743535	100,073.20	2.590889	94,505.27	-5,567.93	0.09
320898901	NEXT PLC COMMON STOCK GBP.1	1,416.000	Local 43.280904	61,285.76	52.600000	74,481.60	13,195.84	0.87
			Base 55.386582	78,427.40	70.483968	99,805.30	21,377.90	0.09

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Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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View Date: October 2, 2017

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331952903	KINGFISHER PLC COMMON STOCK GBP.157143								
	22,463.000	Local		3.319307	74,561.59	2.985000	67,052.06	-7,509.53	0.78
		Base		4.284563	96,244.14	3.999898	89,849.72	-6,394.42	0.08
339864902	ITV PLC COMMON STOCK GBP.1								
	36,131.000	Local		2.086115	75,373.41	1.747000	63,120.86	-12,252.55	0.73
		Base		2.692758	97,292.04	2.340979	84,581.91	-12,710.13	0.08
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095								
	244,907.000	Local		2.038781	499,311.75	2.088000	511,365.82	12,054.07	5.95
		Base		2.631660	644,511.90	2.797919	685,229.88	40,717.98	0.64
B01C3S908	RANDGOLD RESOURCES LTD COMMON STOCK USD.05								
	1,150.000	Local		65.807261	75,678.35	73.150000	84,122.50	8,444.15	0.98
		Base		84.944052	97,685.66	98.020955	112,724.10	15,038.44	0.11
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728								
	80,787.000	Local		2.001561	161,700.08	1.870000	151,071.69	-10,628.39	1.76
		Base		2.583616	208,722.56	2.505799	202,435.97	-6,286.59	0.19
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07								
	28,910.000	Local		20.347018	588,232.30	22.485000	650,041.35	61,809.05	7.57
		Base		26.263943	759,290.60	30.129886	871,055.01	111,764.41	0.81
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07								
	24,329.000	Local		20.765972	505,215.33	22.945000	558,228.91	53,013.58	6.50
		Base		26.804729	652,132.25	30.746286	748,026.40	95,894.15	0.70
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286								
	3,178.000	Local		24.113386	76,632.34	22.670000	72,045.26	-4,587.08	0.84
		Base		31.125573	98,917.07	30.377786	96,540.60	-2,376.47	0.09
B09LSH907	INMARSAT PLC COMMON STOCK EUR.0005								
	9,273.000	Local		8.299400	76,960.34	6.435000	59,671.76	-17,288.58	0.69
		Base		10.712871	99,340.45	8.622896	79,960.12	-19,380.33	0.07
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311								
	2,865.000	Local		40.259934	115,344.71	43.190000	123,739.35	8,394.64	1.44
		Base		51.967546	148,887.02	57.874573	165,810.65	16,923.63	0.15

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 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
	4,546.000	Local	16.771315	76,242.40	14.990000	68,144.54	-8,097.86	0.79	
		Base	21.648425	98,413.74	20.086591	91,313.64	-7,100.10	0.09	
B1CRLC906	MONDI PLC COMMON STOCK EUR.2								
	3,757.000	Local	20.227250	75,993.78	20.050000	75,327.85	-665.93	0.88	
		Base	26.109348	98,092.82	26.866988	100,939.27	2,846.45	0.09	
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789								
	3,358.000	Local	23.713335	79,629.38	21.730000	72,969.34	-6,660.04	0.85	
		Base	30.609187	102,785.65	29.118187	97,778.87	-5,006.78	0.09	
B1KJJ4906	WHITBREAD PLC COMMON STOCK GBP.767974								
	1,904.000	Local	40.681675	77,457.91	37.660000	71,704.64	-5,753.27	0.83	
		Base	52.511933	99,982.72	50.464377	96,084.17	-3,898.55	0.09	
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
	12,341.000	Local	10.056553	124,107.92	13.395000	165,307.70	41,199.78	1.92	
		Base	12.981005	160,198.58	17.949292	221,512.22	61,313.64	0.21	
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
	1,192.000	Local	71.933708	85,744.98	68.130000	81,210.96	-4,534.02	0.95	
		Base	92.852072	110,679.67	91.294158	108,822.64	-1,857.03	0.10	
B2B0DG904	RELX PLC COMMON STOCK GBP.144397								
	4,836.000	Local	15.967587	77,219.25	16.370000	79,165.32	1,946.07	0.92	
		Base	20.610970	99,674.65	21.935790	106,081.48	6,406.83	0.10	
B2QKY0906	SHIRE PLC COMMON STOCK GBP.05								
	2,077.000	Local	46.955108	97,525.76	37.880000	78,676.76	-18,849.00	0.92	
		Base	60.609682	125,886.31	50.759177	105,426.81	-20,459.50	0.10	
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05								
	8,299.000	Local	9.997642	82,970.43	8.545000	70,914.96	-12,055.47	0.83	
		Base	12.904962	107,098.28	11.450295	95,026.00	-12,072.28	0.09	
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	98,177.000	Local	2.773424	272,286.46	3.420000	335,765.34	63,478.88	3.91	
		Base	3.579937	351,467.52	4.582798	449,925.35	98,457.83	0.42	

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B63H84900	ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	9,307.000	Local 8.145850	75,813.43	8.870000	82,553.09	6,739.66	0.96
			Base 10.514669	97,860.02	11.885795	110,621.09	12,761.07	0.10
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	22,933.000	Local 7.033131	161,290.80	6.985000	160,187.01	-1,103.79	1.86
			Base 9.078370	208,194.26	9.359896	214,650.49	6,456.23	0.20
B8KF9B904	WPP PLC COMMON STOCK GBP.1	5,536.000	Local 17.008681	94,160.06	13.850000	76,673.60	-17,486.46	0.89
			Base 21.954816	121,541.86	18.558991	102,742.58	-18,799.28	0.10
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105	5,976.000	Local 16.459147	98,359.86	15.830000	94,600.08	-3,759.78	1.10
			Base 21.245475	126,962.96	21.212190	126,764.05	-198.91	0.12
BD8QVH905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.1980952	1,782.000	Local 43.736291	77,938.07	39.480000	70,353.36	-7,584.71	0.82
			Base 56.454832	100,602.51	52.903176	94,273.46	-6,329.05	0.09
BD8YWM906	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	7,894.000	Local 24.196652	191,008.37	23.870000	188,429.78	-2,578.59	2.19
			Base 32.145237	253,754.50	31.985785	252,495.79	-1,258.71	0.24
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1139535	58,463.000	Local 10.744850	628,176.17	9.246000	540,548.90	-87,627.27	6.29
			Base 13.964367	816,398.78	12.389634	724,335.19	-92,063.59	0.68
BFNWV4909	FERGUSON PLC COMMON STOCK GBP.1080303	1,537.000	Local 50.273500	77,270.37	48.960000	75,251.52	-2,018.85	0.88
			Base 64.893064	99,740.64	65.606370	100,836.99	1,096.35	0.09
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	22,427.000	Local 4.094320	91,823.32	3.925000	88,025.98	-3,797.34	1.02
			Base 5.284951	118,525.60	5.259498	117,954.76	-570.84	0.11
BYYK2V904	WORLDPAY GROUP PLC COMMON STOCK GBP.03	34,563.000	Local 3.108439	107,436.99	4.070000	140,671.41	33,234.42	1.64
			Base 4.012375	138,679.73	5.453797	188,499.60	49,819.87	0.18

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



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BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714							
		2,005.000	Local 38.056264	76,302.81	37.930000	76,049.65	-253.16	0.89
			Base 49.123047	98,491.71	50.826177	101,906.48	3,414.77	0.10
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245							
		2,546.000	Local 31.003028	78,933.71	34.200000	87,073.20	8,139.49	1.01
			Base 40.018727	101,887.68	45.827979	116,678.03	14,790.35	0.11
POUND STERLING Total		1,326,500.000	Local	8,420,732.46		8,576,689.22	155,956.76	99.84
			Base	10,885,870.31		11,492,758.23	606,887.92	10.73
SINGAPORE DOLLAR							Exchange Rate:	1.356450
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		7,200.000	Local 20.468404	147,372.51	20.820000	149,904.00	2,531.49	15.45
			Base 14.571371	104,913.87	15.348889	110,512.00	5,598.13	0.10
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000	Local 3.637102	146,211.49	3.580000	143,916.00	-2,295.49	14.84
			Base 2.589237	104,087.34	2.639242	106,097.53	2,010.19	0.10
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		6,200.000	Local 23.340987	144,714.12	23.500000	145,700.00	985.88	15.02
			Base 16.616350	103,021.37	17.324634	107,412.73	4,391.36	0.10
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK NPV							
		91,500.000	Local 3.763384	344,349.63	3.680000	336,720.00	-7,629.63	34.71
			Base 2.679137	245,141.05	2.712964	248,236.20	3,095.15	0.23
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		16,700.000	Local 10.189162	170,159.00	11.160000	186,372.00	16,213.00	19.21
			Base 7.253621	121,135.47	8.227358	137,396.88	16,261.41	0.13
SINGAPORE DOLLAR Total		161,800.000	Local	952,806.75		962,612.00	9,805.25	99.24
			Base	678,299.10		709,655.34	31,356.24	0.66

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Holdings

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 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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SOUTH AFRICAN RAND								Exchange Rate: 13.538750
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		12,031.000	Local 119.198439	1,434,076.42	124.380000	1,496,415.78	62,339.36	9.89
			Base 8.722869	104,944.84	9.186963	110,528.36	5,583.52	0.10
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,190.000	Local 2,566.127126	3,053,691.28	2,920.000000	3,474,800.00	421,108.72	22.96
			Base 187.787622	223,467.27	215.677223	256,655.90	33,188.63	0.24
677745903	SASOL LTD COMMON STOCK							
		3,159.000	Local 411.978262	1,301,439.33	371.000000	1,171,989.00	-129,450.33	7.74
			Base 30.148316	95,238.53	27.402825	86,565.52	-8,673.01	0.08
ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		71,358.000	Local 25.770289	1,838,916.27	24.300000	1,733,999.40	-104,916.87	11.46
			Base 1.885854	134,570.77	1.794848	128,076.77	-6,494.00	0.12
ACI0J34P9	RESILIENT REIT LTD REIT							
		11,130.000	Local 118.661969	1,320,707.72	133.080000	1,481,180.40	160,472.68	9.79
			Base 8.683610	96,648.58	9.829563	109,403.04	12,754.46	0.10
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		5,804.000	Local 274.794493	1,594,907.24	303.590000	1,762,036.36	167,129.12	11.64
			Base 20.109294	116,714.34	22.423784	130,147.64	13,433.30	0.12
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		45,690.000	Local 29.158897	1,332,270.00	23.700000	1,082,853.00	-249,417.00	7.15
			Base 2.133830	97,494.70	1.750531	79,981.76	-17,512.94	0.07
BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000	Local 10.923002	1,620,787.86	10.690000	1,586,214.27	-34,573.59	10.48
			Base 0.799339	118,608.26	0.789585	117,161.06	-1,447.20	0.11
BWDPM0906	NOVUS HOLDINGS LTD COMMON STOCK							
		411.000	Local 5.199221	2,136.88	6.530000	2,683.83	546.95	0.02
			Base 0.380462	156.37	0.482319	198.23	41.86	0.00
BZ56LK907	STEINHOFF INTERNATIONAL H NV COMMON STOCK EUR.5							
		20,994.000	Local 66.974841	1,406,069.81	60.030000	1,260,269.82	-145,799.99	8.33

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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		Base	5.329994	111,897.90	4.433940	93,086.13	-18,811.77	0.09
SOUTH AFRICAN RAND Total								
	320,150.000	Local		14,905,002.81		15,052,441.86	147,439.05	99.45
		Base		1,099,741.56		1,111,804.41	12,062.85	1.04
SOUTH KOREAN WON								
							Exchange Rate:	1,145.350000
617507900	KT+G CORP COMMON STOCK KRW5000.							
	1,076.000	Local	103,582.797398	111,455,090.00	105,500.000000	113,518,000.00	2,062,910.00	4.73
		Base	91.544675	98,502.07	92.111582	99,112.06	609.99	0.09
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
	407.000	Local	276,220.786241	112,421,860.00	392,000.000000	159,544,000.00	47,122,140.00	6.65
		Base	244.119115	99,356.48	342.253460	139,297.16	39,940.68	0.13
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
	2,324.000	Local	48,839.036145	113,501,920.00	50,300.000000	116,897,200.00	3,395,280.00	4.87
		Base	43.163090	100,311.02	43.916707	102,062.43	1,751.41	0.10
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							
	741.000	Local	152,121.592443	112,722,100.00	150,500.000000	111,520,500.00	-1,201,600.00	4.65
		Base	134.442416	99,621.83	131.400882	97,368.05	-2,253.78	0.09
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0							
	3,189.000	Local	35,278.196927	112,502,170.00	31,650.000000	100,931,850.00	-11,570,320.00	4.21
		Base	31.178257	99,427.46	27.633474	88,123.15	-11,304.31	0.08
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.							
	3,143.000	Local	44,685.717467	140,447,210.00	39,000.000000	122,577,000.00	-17,870,210.00	5.11
		Base	39.492459	124,124.80	34.050727	107,021.43	-17,103.37	0.10
653703009	LG CORP COMMON STOCK KRW5000.							
	1,846.000	Local	69,455.514626	128,214,880.00	80,600.000000	148,787,600.00	20,572,720.00	6.20
		Base	61.383575	113,314.08	70.371502	129,905.79	16,591.71	0.12
669323008	POSCO COMMON STOCK KRW5000.							
	458.000	Local	255,704.388646	117,112,610.00	317,000.000000	145,186,000.00	28,073,390.00	6.05
		Base	225.987096	103,502.09	276.771293	126,761.25	23,259.16	0.12

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr	% Fund
					Unit Price					
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW5000.0	121.000	Local 2,277,820.743802	275,616,310.00	2,564,000.00000		310,244,000.00	34,627,690.00	12.93	
			Base 2,013.098347	243,584.90	2,238.617017		270,872.66	27,287.76	0.25	
698833902	YUHAN CORP COMMON STOCK KRW5000.0	548.000	Local 236,752.187956	129,740,199.00	206,500.000000		113,162,000.00	-16,578,199.00	4.72	
			Base 209.237464	114,662.13	180.294233		98,801.24	-15,860.89	0.09	
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	336.000	Local 243,694.794643	81,881,451.00	337,500.000000		113,400,000.00	31,518,549.00	4.73	
			Base 216.829613	72,854.75	294.669752		99,009.04	26,154.29	0.09	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0	1,813.000	Local 91,673.276338	166,203,650.00	142,000.000000		257,446,000.00	91,242,350.00	10.73	
			Base 81.019244	146,887.89	123.979570		224,774.96	77,887.07	0.21	
B15SK5908	AMOREPACIFIC CORP COMMON STOCK KRW500.0	429.000	Local 319,255.198135	136,960,480.00	259,500.000000		111,325,500.00	-25,634,980.00	4.64	
			Base 284.060140	121,861.80	226.568298		97,197.80	-24,664.00	0.09	
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.	799.000	Local 171,136.795995	136,738,300.00	199,000.000000		159,001,000.00	22,262,700.00	6.63	
			Base 151.247722	120,846.93	173.746017		138,823.07	17,976.14	0.13	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0	494.000	Local 249,839.370445	123,420,649.00	288,000.000000		142,272,000.00	18,851,351.00	5.93	
			Base 220.803684	109,077.02	251.451521		124,217.05	15,140.03	0.12	
B3L2NF908	MEDY TOX INC COMMON STOCK KRW500.	136.000	Local 588,470.382353	80,031,972.00	494,500.000000		67,252,000.00	-12,779,972.00	2.80	
			Base 523.596765	71,209.16	431.745755		58,717.42	-12,491.74	0.05	
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.	232.000	Local 426,841.198276	99,027,158.00	454,500.000000		105,444,000.00	6,416,842.00	4.40	
			Base 379.785733	88,110.29	396.821932		92,062.69	3,952.40	0.09	
SOUTH KOREAN WON Total										
		18,092.000	Local	2,177,998,009.00			2,398,508,650.00	220,510,641.00	100.00	
			Base	1,927,254.70			2,094,127.25	166,872.55	1.96	

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QS INVESTORS LLC

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View Date: October 2, 2017

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SWEDISH KRONA

Exchange Rate: 8.144900

484652904	SWEDBANK AB A SHARES COMMON STOCK SEK22.0	4,155.000	Local 212.441295 Base 24.034811	882,693.58 99,864.64	225.200000 27.649204	935,706.00 114,882.44	53,012.42 15,017.80	6.67 0.11
538003906	NORDEA BANK AB COMMON STOCK SEK1.0	7,940.000	Local 112.406175 Base 12.717213	892,505.03 100,974.67	110.400000 13.554494	876,576.00 107,622.68	-15,929.03 6,648.01	6.25 0.10
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK	4,025.000	Local 215.007451 Base 24.325138	865,404.99 97,908.68	211.000000 25.905782	849,275.00 104,270.77	-16,129.99 6,362.09	6.06 0.10
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0	51,098.000	Local 58.425520 Base 6.610044	2,985,427.23 337,760.04	46.770000 5.742244	2,389,853.46 293,417.16	-595,573.77 -44,342.88	17.05 0.27
597838903	TELIA CO AB COMMON STOCK SEK3.2	23,944.000	Local 36.798792 Base 4.163277	881,110.28 99,685.51	38.360000 4.709696	918,491.84 112,768.95	37,381.56 13,083.44	6.55 0.11
ACI0CQYQ0	ASSA ABLOY AB B COMMON STOCK SEK1.0	4,490.000	Local 192.229441 Base 21.748118	863,110.19 97,649.05	186.000000 22.836376	835,140.00 102,535.33	-27,970.19 4,886.28	5.96 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	537.500000 65.992216	953,525.00 117,070.19	85,454.18 18,859.91	6.80 0.11
B1QH83908	VOLVO AB B SHS COMMON STOCK SEK1.2	5,979.000	Local 146.027100 Base 16.520958	873,096.03 98,778.81	157.000000 19.275866	938,703.00 115,250.40	65,606.97 16,471.59	6.70 0.11
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2	6,075.000	Local 142.301799 Base 16.099491	864,483.43 97,804.41	140.500000 17.250058	853,537.50 104,794.10	-10,945.93 6,989.69	6.09 0.10
B1XCBX901	BOLIDEN AB COMMON STOCK SEK2.11							

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Holdings

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View Date: October 2, 2017

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		3,488.000	Local 237.668231	828,986.79	275.700000	961,641.60	132,654.81	6.86
			Base 26.888893	93,788.46	33.849403	118,066.72	24,278.26	0.11
B1XF901	HEXAGON AB B SHS COMMON STOCK EUR.22	4,182.000	Local 393.373668	1,645,088.68	403.700000	1,688,273.40	43,184.72	12.04
			Base 44.504821	186,119.16	49.564758	207,279.82	21,160.66	0.19
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25	9,612.000	Local 92.679833	890,838.55	93.200000	895,838.40	4,999.85	6.39
			Base 10.485448	100,786.13	11.442743	109,987.65	9,201.52	0.10
BXC8BS904	ATLAS COPCO AB A SHS COMMON STOCK SEK.64	2,624.000	Local 332.891421	873,507.09	344.900000	905,017.60	31,510.51	6.46
			Base 37.662088	98,825.32	42.345517	111,114.64	12,289.32	0.10
SWEDISH KRONA Total		129,386.000	Local	14,214,322.69		14,001,578.80	-212,743.89	99.87
			Base	1,608,155.16		1,719,060.85	110,905.69	1.61
SWISS FRANC							Exchange Rate:	0.968350
480808906	SIKA AG BR COMMON STOCK CHF.6	18.000	Local 6,410.147778	115,382.66	7,205.000000	129,690.00	14,307.34	4.99
			Base 6,485.378333	116,736.81	7,440.491558	133,928.85	17,192.04	0.13
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0	265.000	Local 444.322415	117,745.44	496.200000	131,493.00	13,747.56	5.06
			Base 449.537057	119,127.32	512.418031	135,790.78	16,663.46	0.13
598061901	GIVAUDAN REG COMMON STOCK CHF10.0	70.000	Local 1,957.464000	137,022.48	2,107.000000	147,490.00	10,467.52	5.68
			Base 1,980.437000	138,630.59	2,175.866164	152,310.63	13,680.04	0.14
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	359.000	Local 276.125738	99,129.14	295.400000	106,048.60	6,919.46	4.08
			Base 279.366379	100,292.53	305.054990	109,514.74	9,222.21	0.10
710306903	NOVARTIS AG REG COMMON STOCK CHF.5	3,400.000	Local 77.034615	261,917.69	82.900000	281,860.00	19,942.31	10.85

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	77.938703	264,991.59	85.609542	291,072.44	26,080.85	0.27
710889908	ABB LTD REG COMMON STOCK CHF.12							
		5,434.000 Local	24.394873	132,561.74	23.940000	130,089.96	-2,471.78	5.01
		Base	24.681174	134,117.50	24.722466	134,341.88	224.38	0.13
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		1,130.000 Local	267.108000	301,832.04	247.200000	279,336.00	-22,496.04	10.75
		Base	270.242814	305,374.38	255.279599	288,465.95	-16,908.43	0.27
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000 Local	74.552157	97,812.43	75.400000	98,924.80	1,112.37	3.81
		Base	75.427111	98,960.37	77.864409	102,158.10	3,197.73	0.10
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,557.000 Local	56.724096	201,767.61	56.600000	201,326.20	-441.41	7.75
		Base	57.389817	204,135.58	58.449941	207,906.44	3,770.86	0.19
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		5,191.000 Local	78.264300	406,269.98	81.100000	420,990.10	14,720.12	16.21
		Base	79.182820	411,038.02	83.750710	434,749.94	23,711.92	0.41
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	402.800000	98,283.20	-797.42	3.78
		Base	410.833770	100,243.44	415.965302	101,495.53	1,252.09	0.09
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		1,134.000 Local	89.129506	101,072.86	87.700000	99,451.80	-1,621.06	3.83
		Base	90.175547	102,259.07	90.566427	102,702.33	443.26	0.10
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		2,064.000 Local	84.938377	175,312.81	88.500000	182,664.00	7,351.19	7.03
		Base	85.935228	177,370.31	91.392575	188,634.27	11,263.96	0.18
ACI09N1W4	UBS GROUP AG REG COMMON STOCK CHF.1							
		5,751.000 Local	17.325159	99,636.99	16.550000	95,179.05	-4,457.94	3.66
		Base	17.528489	100,806.34	17.090928	98,289.93	-2,516.41	0.09
B0R80X901	DUFREY AG REG COMMON STOCK CHF5.0							
		603.000 Local	159.357413	96,092.52	153.800000	92,741.40	-3,351.12	3.57

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Holdings

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 FUND: HBQ2



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View Date: October 2, 2017

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		Base	161.227662	97,220.28	158.826870	95,772.60	-1,447.68	0.09
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		219.000 Local	459.650274	100,663.41	458.100000	100,323.90	-339.51	3.86
		Base	465.044795	101,844.81	473.072753	103,602.93	1,758.12	0.10
SWISS FRANC Total								
		30,751.000 Local		2,543,300.42		2,595,892.01	52,591.59	99.93
		Base		2,573,148.94		2,680,737.34	107,588.40	2.50
THAILAND BAHT							Exchange Rate:	33.350000
642038905	PTT PCL COMMON STOCK THB10. L							
		14,200.000 Local	389.319369	5,528,335.04	408.000000	5,793,600.00	265,264.96	54.49
		Base	11.227668	159,432.88	12.233883	173,721.14	14,288.26	0.16
BLZGSL904	BANGKOK DUSIT MED SERVICE COMMON STOCK THB.1 L							
		236,000.000 Local	19.215763	4,534,920.12	20.500000	4,838,000.00	303,079.88	45.51
		Base	0.566519	133,698.52	0.614693	145,067.47	11,368.95	0.14
THAILAND BAHT Total								
		250,200.000 Local		10,063,255.16		10,631,600.00	568,344.84	100.00
		Base		293,131.40		318,788.61	25,657.21	0.30
TURKISH LIRA							Exchange Rate:	3.562950
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		3,961.000 Local	87.897263	348,161.06	121.600000	481,657.60	133,496.54	98.54
		Base	24.712802	97,887.41	34.129022	135,185.06	37,297.65	0.13
TURKISH LIRA Total								
		3,961.000 Local		348,161.06		481,657.60	133,496.54	98.54
		Base		97,887.41		135,185.06	37,297.65	0.13
UAE DIRHAM							Exchange Rate:	3.672600
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		20,430.000 Local	17.714160	361,900.29	17.300000	353,439.00	-8,461.29	30.93

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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		Base		4.822804	98,529.89	4.710559	96,236.73	-2,293.16	0.09
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0								
	92,944.000	Local		8.676936	806,469.14	8.490000	789,094.56	-17,374.58	69.07
		Base		2.362357	219,566.88	2.311714	214,859.92	-4,706.96	0.20
UAE DIRHAM Total									
	113,374.000	Local			1,168,369.43		1,142,533.56	-25,835.87	100.00
		Base			318,096.77		311,096.65	-7,000.12	0.29
US DOLLAR								Exchange Rate:	1.000000
00206R102	AT+T INC COMMON STOCK USD1.0								
	34,100.000	Local		37.481986	1,278,135.72	39.170000	1,335,697.00	57,561.28	3.34
		Base		37.481986	1,278,135.72	39.170000	1,335,697.00	57,561.28	1.25
002824100	ABBOTT LABORATORIES COMMON STOCK								
	3,700.000	Local		43.980300	162,727.11	53.360000	197,432.00	34,704.89	0.49
		Base		43.980300	162,727.11	53.360000	197,432.00	34,704.89	0.18
00287Y109	ABBVIE INC COMMON STOCK USD.01								
	2,200.000	Local		66.784100	146,925.02	88.860000	195,492.00	48,566.98	0.49
		Base		66.784100	146,925.02	88.860000	195,492.00	48,566.98	0.18
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
	700.000	Local		135.075000	94,552.50	149.180000	104,426.00	9,873.50	0.26
		Base		135.075000	94,552.50	149.180000	104,426.00	9,873.50	0.10
00817Y108	AETNA INC COMMON STOCK USD.01								
	800.000	Local		139.135000	111,308.00	159.010000	127,208.00	15,900.00	0.32
		Base		139.135000	111,308.00	159.010000	127,208.00	15,900.00	0.12
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	700.000	Local		144.660000	101,262.00	151.220000	105,854.00	4,592.00	0.26
		Base		144.660000	101,262.00	151.220000	105,854.00	4,592.00	0.10
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	900.000	Local		111.845000	100,660.50	136.310000	122,679.00	22,018.50	0.31
		Base		111.845000	100,660.50	136.310000	122,679.00	22,018.50	0.11

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01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,400.000	Local 115.370700	161,518.98	172.710000	241,794.00	80,275.02	0.60
			Base 115.370700	161,518.98	172.710000	241,794.00	80,275.02	0.23
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000	Local 926.812500	185,362.50	959.110000	191,822.00	6,459.50	0.48
			Base 926.812500	185,362.50	959.110000	191,822.00	6,459.50	0.18
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000	Local 948.222500	189,644.50	973.720000	194,744.00	5,099.50	0.49
			Base 948.222500	189,644.50	973.720000	194,744.00	5,099.50	0.18
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		6,300.000	Local 65.682063	413,797.00	63.420000	399,546.00	-14,251.00	1.00
			Base 65.682063	413,797.00	63.420000	399,546.00	-14,251.00	0.37
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		400.000	Local 937.830000	375,132.00	961.350000	384,540.00	9,408.00	0.96
			Base 937.830000	375,132.00	961.350000	384,540.00	9,408.00	0.36
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,800.000	Local 67.996100	122,392.98	70.240000	126,432.00	4,039.02	0.32
			Base 67.996100	122,392.98	70.240000	126,432.00	4,039.02	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		2,000.000	Local 78.831300	157,662.60	90.460000	180,920.00	23,257.40	0.45
			Base 78.831300	157,662.60	90.460000	180,920.00	23,257.40	0.17
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		1,600.000	Local 62.976300	100,762.08	61.390000	98,224.00	-2,538.08	0.25
			Base 62.976300	100,762.08	61.390000	98,224.00	-2,538.08	0.09
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,500.000	Local 126.990300	190,485.45	136.680000	205,020.00	14,534.55	0.51
			Base 126.990300	190,485.45	136.680000	205,020.00	14,534.55	0.19
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		800.000	Local 128.828800	103,063.04	148.510000	118,808.00	15,744.96	0.30
			Base 128.828800	103,063.04	148.510000	118,808.00	15,744.96	0.11

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
031162100	AMGEN INC COMMON STOCK USD.0001							
		1,000.000	Local 163.750600	163,750.60	186.450000	186,450.00	22,699.40	0.47
			Base 163.750600	163,750.60	186.450000	186,450.00	22,699.40	0.17
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1							
		1,800.000	Local 52.011700	93,621.06	48.850000	87,930.00	-5,691.06	0.22
			Base 52.011700	93,621.06	48.850000	87,930.00	-5,691.06	0.08
036752103	ANTHEM INC COMMON STOCK USD.01							
		500.000	Local 180.898000	90,449.00	189.880000	94,940.00	4,491.00	0.24
			Base 180.898000	90,449.00	189.880000	94,940.00	4,491.00	0.09
037411105	APACHE CORP COMMON STOCK USD.625							
		2,000.000	Local 46.958700	93,917.40	45.800000	91,600.00	-2,317.40	0.23
			Base 46.958700	93,917.40	45.800000	91,600.00	-2,317.40	0.09
037833100	APPLE INC COMMON STOCK USD.00001							
		5,800.000	Local 146.175600	847,818.48	154.120000	893,896.00	46,077.52	2.23
			Base 146.175600	847,818.48	154.120000	893,896.00	46,077.52	0.83
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		2,900.000	Local 41.554800	120,508.92	52.090000	151,061.00	30,552.08	0.38
			Base 41.554800	120,508.92	52.090000	151,061.00	30,552.08	0.14
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000	Local 41.996700	54,595.71	42.510000	55,263.00	667.29	0.14
			Base 41.996700	54,595.71	42.510000	55,263.00	667.29	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		900.000	Local 98.701700	88,831.53	109.320000	98,388.00	9,556.47	0.25
			Base 98.701700	88,831.53	109.320000	98,388.00	9,556.47	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		600.000	Local 188.796700	113,278.02	178.420000	107,052.00	-6,226.02	0.27
			Base 188.796700	113,278.02	178.420000	107,052.00	-6,226.02	0.10
056752108	BAIDU INC SPON ADR ADR USD.00005							
		500.000	Local 176.736000	88,368.00	247.690000	123,845.00	35,477.00	0.31
			Base 176.736000	88,368.00	247.690000	123,845.00	35,477.00	0.12

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 QS INVESTORS LLC
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View Date: October 2, 2017

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05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
	1,700.000	Local		57.994100	98,589.97	36.620000	62,254.00	-36,335.97	0.16
		Base		57.994100	98,589.97	36.620000	62,254.00	-36,335.97	0.06
058498106	BALL CORP COMMON STOCK								
	2,600.000	Local		40.169600	104,440.96	41.300000	107,380.00	2,939.04	0.27
		Base		40.169600	104,440.96	41.300000	107,380.00	2,939.04	0.10
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	8,300.000	Local		23.949200	198,778.36	25.340000	210,322.00	11,543.64	0.53
		Base		23.949200	198,778.36	25.340000	210,322.00	11,543.64	0.20
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	2,200.000	Local		47.707600	104,956.72	53.020000	116,644.00	11,687.28	0.29
		Base		47.707600	104,956.72	53.020000	116,644.00	11,687.28	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	1,800.000	Local		55.691900	100,245.42	62.750000	112,950.00	12,704.58	0.28
		Base		55.691900	100,245.42	62.750000	112,950.00	12,704.58	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	500.000	Local		183.741000	91,870.50	195.950000	97,975.00	6,104.50	0.24
		Base		183.741000	91,870.50	195.950000	97,975.00	6,104.50	0.09
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	1,700.000	Local		167.443200	284,653.44	183.320000	311,644.00	26,990.56	0.78
		Base		167.443200	284,653.44	183.320000	311,644.00	26,990.56	0.29
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	400.000	Local		270.438200	108,175.28	313.120000	125,248.00	17,072.72	0.31
		Base		270.438200	108,175.28	313.120000	125,248.00	17,072.72	0.12
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	300.000	Local		384.663300	115,398.99	447.090000	134,127.00	18,728.01	0.34
		Base		384.663300	115,398.99	447.090000	134,127.00	18,728.01	0.13
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	500.000	Local		183.370000	91,685.00	254.210000	127,105.00	35,420.00	0.32
		Base		183.370000	91,685.00	254.210000	127,105.00	35,420.00	0.12

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View Date: October 2, 2017

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101121101	BOSTON PROPERTIES INC REIT USD.01	900.000	123.807900	111,427.11	122.880000	110,592.00	-835.11	0.28
			123.807900	111,427.11	122.880000	110,592.00	-835.11	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	3,700.000	26.437400	97,818.38	29.170000	107,929.00	10,110.62	0.27
			26.437400	97,818.38	29.170000	107,929.00	10,110.62	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	2,100.000	55.210500	115,942.05	63.740000	133,854.00	17,911.95	0.33
			55.210500	115,942.05	63.740000	133,854.00	17,911.95	0.12
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	2,000.000	63.028300	126,056.60	58.000000	116,000.00	-10,056.60	0.29
			63.028300	126,056.60	58.000000	116,000.00	-10,056.60	0.11
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	1,100.000	35.722400	39,294.64	37.880000	41,668.00	2,373.36	0.10
			35.722400	39,294.64	37.880000	41,668.00	2,373.36	0.04
125509109	CIGNA CORP COMMON STOCK USD.25	600.000	158.116700	94,870.02	186.940000	112,164.00	17,293.98	0.28
			158.116700	94,870.02	186.940000	112,164.00	17,293.98	0.10
12572Q105	CME GROUP INC COMMON STOCK USD.01	900.000	118.230400	106,407.36	135.680000	122,112.00	15,704.64	0.31
			118.230400	106,407.36	135.680000	122,112.00	15,704.64	0.11
126408103	CSX CORP COMMON STOCK USD1.0	1,200.000	51.465800	61,758.96	54.260000	65,112.00	3,353.04	0.16
			51.465800	61,758.96	54.260000	65,112.00	3,353.04	0.06
126650100	CVS HEALTH CORP COMMON STOCK USD.01	4,800.000	80.241300	385,158.24	81.320000	390,336.00	5,177.76	0.98
			80.241300	385,158.24	81.320000	390,336.00	5,177.76	0.36
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	1,600.000	82.620000	132,192.00	84.660000	135,456.00	3,264.00	0.34
			82.620000	132,192.00	84.660000	135,456.00	3,264.00	0.13

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View Date: October 2, 2017

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14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		1,400.000	Local 73.593300	103,030.62	66.920000	93,688.00	-9,342.62	0.23
			Base 73.593300	103,030.62	66.920000	93,688.00	-9,342.62	0.09
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		1,000.000	Local 99.958500	99,958.50	124.710000	124,710.00	24,751.50	0.31
			Base 99.958500	99,958.50	124.710000	124,710.00	24,751.50	0.12
150870103	CELANESE CORP SERIES A COMMON STOCK USD.0001							
		1,100.000	Local 84.938200	93,432.02	104.270000	114,697.00	21,264.98	0.29
			Base 84.938200	93,432.02	104.270000	114,697.00	21,264.98	0.11
151020104	CELGENE CORP COMMON STOCK USD.01							
		1,200.000	Local 124.009200	148,811.04	145.820000	174,984.00	26,172.96	0.44
			Base 124.009200	148,811.04	145.820000	174,984.00	26,172.96	0.16
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		3,900.000	Local 23.954100	93,420.99	18.900000	73,710.00	-19,710.99	0.18
			Base 23.954100	93,420.99	18.900000	73,710.00	-19,710.99	0.07
156782104	CERNER CORP COMMON STOCK USD.01							
		1,500.000	Local 64.399700	96,599.55	71.320000	106,980.00	10,380.45	0.27
			Base 64.399700	96,599.55	71.320000	106,980.00	10,380.45	0.10
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		900.000	Local 343.477800	309,130.02	363.420000	327,078.00	17,947.98	0.82
			Base 343.477800	309,130.02	363.420000	327,078.00	17,947.98	0.31
166764100	CHEVRON CORP COMMON STOCK USD.75							
		3,000.000	Local 105.448700	316,346.10	117.500000	352,500.00	36,153.90	0.88
			Base 105.448700	316,346.10	117.500000	352,500.00	36,153.90	0.33
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		6,000.000	Local 34.254800	205,528.80	33.630000	201,780.00	-3,748.80	0.50
			Base 34.254800	205,528.80	33.630000	201,780.00	-3,748.80	0.19
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,200.000	Local 60.737400	133,622.28	72.740000	160,028.00	26,405.72	0.40
			Base 60.737400	133,622.28	72.740000	160,028.00	26,405.72	0.15

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191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	6,000.000	Local		43.511500	261,069.00	45.010000	270,060.00	8,991.00	0.67
		Base		43.511500	261,069.00	45.010000	270,060.00	8,991.00	0.25
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	1,800.000	Local		71.748900	129,148.02	72.850000	131,130.00	1,981.98	0.33
		Base		71.748900	129,148.02	72.850000	131,130.00	1,981.98	0.12
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	13,900.000	Local		38.405900	533,842.01	38.480000	534,872.00	1,029.99	1.34
		Base		38.405900	533,842.01	38.480000	534,872.00	1,029.99	0.50
204448104	CIA DE MINAS BUENAVENTUR ADR ADR								
	7,300.000	Local		11.746100	85,746.53	12.790000	93,367.00	7,620.47	0.23
		Base		11.746100	85,746.53	12.790000	93,367.00	7,620.47	0.09
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
	800.000	Local		128.457800	102,766.24	131.720000	105,376.00	2,609.76	0.26
		Base		128.457800	102,766.24	131.720000	105,376.00	2,609.76	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
	2,700.000	Local		46.215900	124,782.93	50.050000	135,135.00	10,352.07	0.34
		Base		46.215900	124,782.93	50.050000	135,135.00	10,352.07	0.13
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
	1,300.000	Local		78.983100	102,678.03	80.680000	104,884.00	2,205.97	0.26
		Base		78.983100	102,678.03	80.680000	104,884.00	2,205.97	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
	300.000	Local		175.428300	52,628.49	199.450000	59,835.00	7,206.51	0.15
		Base		175.428300	52,628.49	199.450000	59,835.00	7,206.51	0.06
219350105	CORNING INC COMMON STOCK USD.5								
	3,400.000	Local		28.790800	97,888.72	29.920000	101,728.00	3,839.28	0.25
		Base		28.790800	97,888.72	29.920000	101,728.00	3,839.28	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	2,000.000	Local		181.939500	363,879.00	164.290000	328,580.00	-35,299.00	0.82
		Base		181.939500	363,879.00	164.290000	328,580.00	-35,299.00	0.31

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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22822V101	CROWN CASTLE INTL CORP REIT USD.01	1,500.000	Local 93.991300 Base 93.991300	140,986.95 140,986.95	99.980000 99.980000	149,970.00 149,970.00	8,983.05 8,983.05	0.37 0.14
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	1,900.000	Local 51.911800 Base 51.911800	98,632.42 98,632.42	52.740000 52.740000	100,206.00 100,206.00	1,573.58 1,573.58	0.25 0.09
231021106	CUMMINS INC COMMON STOCK USD2.5	600.000	Local 158.768300 Base 158.768300	95,260.98 95,260.98	168.030000 168.030000	100,818.00 100,818.00	5,557.02 5,557.02	0.25 0.09
233331107	DTE ENERGY COMPANY COMMON STOCK	900.000	Local 103.964400 Base 103.964400	93,567.96 93,567.96	107.360000 107.360000	96,624.00 96,624.00	3,056.04 3,056.04	0.24 0.09
235851102	DANAHER CORP COMMON STOCK USD.01	1,300.000	Local 82.960800 Base 82.960800	107,849.04 107,849.04	85.780000 85.780000	111,514.00 111,514.00	3,664.96 3,664.96	0.28 0.10
244199105	DEERE + CO COMMON STOCK USD1.0	900.000	Local 111.030000 Base 111.030000	99,927.00 99,927.00	125.590000 125.590000	113,031.00 113,031.00	13,104.00 13,104.00	0.28 0.11
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01	1,600.000	Local 64.647400 Base 64.647400	103,435.84 103,435.84	59.810000 59.810000	95,696.00 95,696.00	-7,739.84 -7,739.84	0.24 0.09
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1	2,500.000	Local 37.261600 Base 37.261600	93,154.00 93,154.00	36.710000 36.710000	91,775.00 91,775.00	-1,379.00 -1,379.00	0.23 0.09
253868103	DIGITAL REALTY TRUST INC REIT USD.01	900.000	Local 111.394700 Base 111.394700	100,255.23 100,255.23	118.330000 118.330000	106,497.00 106,497.00	6,241.77 6,241.77	0.27 0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	7,100.000	Local 105.122676 Base 105.122676	746,371.00 746,371.00	98.570000 98.570000	699,847.00 699,847.00	-46,524.00 -46,524.00	1.75 0.65

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As of: September 29, 2017

View Date: October 2, 2017

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254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		1,900.000	Local 61.321900	116,511.61	64.480000	122,512.00	6,000.39	0.31
			Base 61.321900	116,511.61	64.480000	122,512.00	6,000.39	0.11
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		1,600.000	Local 60.639400	97,023.04	54.230000	86,768.00	-10,255.04	0.22
			Base 60.639400	97,023.04	54.230000	86,768.00	-10,255.04	0.08
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		1,300.000	Local 74.081500	96,305.95	81.050000	105,365.00	9,059.05	0.26
			Base 74.081500	96,305.95	81.050000	105,365.00	9,059.05	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		1,200.000	Local 82.260800	98,712.96	86.820000	104,184.00	5,471.04	0.26
			Base 82.260800	98,712.96	86.820000	104,184.00	5,471.04	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000	Local 76.967800	153,935.60	76.930000	153,860.00	-75.60	0.38
			Base 76.967800	153,935.60	76.930000	153,860.00	-75.60	0.14
26078J100	DOWDUPONT INC COMMON STOCK USD.01							
		7,089.000	Local 61.579532	436,537.30	69.230000	490,771.47	54,234.17	1.23
			Base 61.579532	436,537.30	69.230000	490,771.47	54,234.17	0.46
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		1,900.000	Local 82.347600	156,460.44	83.920000	159,448.00	2,987.56	0.40
			Base 82.347600	156,460.44	83.920000	159,448.00	2,987.56	0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000	Local 89.855400	116,812.02	96.740000	125,762.00	8,949.98	0.31
			Base 89.855400	116,812.02	96.740000	125,762.00	8,949.98	0.12
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000	Local 78.295400	93,954.48	90.490000	108,588.00	14,633.52	0.27
			Base 78.295400	93,954.48	90.490000	108,588.00	14,633.52	0.10
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000	Local 125.691300	100,553.04	128.610000	102,888.00	2,334.96	0.26
			Base 125.691300	100,553.04	128.610000	102,888.00	2,334.96	0.10

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View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	77.170000	100,321.00	-2,200.77	0.25
			Base 78.862900	102,521.77	77.170000	100,321.00	-2,200.77	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		1,700.000	Local 58.619100	99,652.47	62.840000	106,828.00	7,175.53	0.27
			Base 58.619100	99,652.47	62.840000	106,828.00	7,175.53	0.10
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		1,300.000	Local 76.571500	99,542.95	76.360000	99,268.00	-274.95	0.25
			Base 76.571500	99,542.95	76.360000	99,268.00	-274.95	0.09
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 422.193300	126,657.99	446.300000	133,890.00	7,232.01	0.33
			Base 422.193300	126,657.99	446.300000	133,890.00	7,232.01	0.13
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,500.000	Local 64.030300	96,045.45	65.930000	98,895.00	2,849.55	0.25
			Base 64.030300	96,045.45	65.930000	98,895.00	2,849.55	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		400.000	Local 248.155000	99,262.00	254.030000	101,612.00	2,350.00	0.25
			Base 248.155000	99,262.00	254.030000	101,612.00	2,350.00	0.09
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,700.000	Local 59.325900	100,854.03	60.440000	102,748.00	1,893.97	0.26
			Base 59.325900	100,854.03	60.440000	102,748.00	1,893.97	0.10
30161N101	EXELON CORP COMMON STOCK							
		3,500.000	Local 34.218600	119,765.10	37.670000	131,845.00	12,079.90	0.33
			Base 34.218600	119,765.10	37.670000	131,845.00	12,079.90	0.12
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01							
		1,600.000	Local 62.640600	100,224.96	63.320000	101,312.00	1,087.04	0.25
			Base 62.640600	100,224.96	63.320000	101,312.00	1,087.04	0.09
30231G102	EXXON MOBIL CORP COMMON STOCK							
		6,600.000	Local 81.732300	539,433.18	81.980000	541,068.00	1,634.82	1.35
			Base 81.732300	539,433.18	81.980000	541,068.00	1,634.82	0.51

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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30303M102	FACEBOOK INC A COMMON STOCK USD.000006							
		1,500.000	Local 149.805300	224,707.95	170.870000	256,305.00	31,597.05	0.64
			Base 149.805300	224,707.95	170.870000	256,305.00	31,597.05	0.24
31428X106	FEDEX CORP COMMON STOCK USD.1							
		500.000	Local 190.131500	95,065.75	225.580000	112,790.00	17,724.25	0.28
			Base 190.131500	95,065.75	225.580000	112,790.00	17,724.25	0.11
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		9,100.000	Local 11.002600	100,123.66	11.970000	108,927.00	8,803.34	0.27
			Base 11.002600	100,123.66	11.970000	108,927.00	8,803.34	0.10
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		7,800.000	Local 11.700400	91,263.12	14.040000	109,512.00	18,248.88	0.27
			Base 11.700400	91,263.12	14.040000	109,512.00	18,248.88	0.10
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		500.000	Local 194.728000	97,364.00	205.580000	102,790.00	5,426.00	0.26
			Base 194.728000	97,364.00	205.580000	102,790.00	5,426.00	0.10
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000	Local 29.160900	227,455.02	24.180000	188,604.00	-38,851.02	0.47
			Base 29.160900	227,455.02	24.180000	188,604.00	-38,851.02	0.18
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,800.000	Local 56.612200	101,901.96	51.760000	93,168.00	-8,733.96	0.23
			Base 56.612200	101,901.96	51.760000	93,168.00	-8,733.96	0.09
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		3,000.000	Local 33.058500	99,175.50	40.380000	121,140.00	21,964.50	0.30
			Base 33.058500	99,175.50	40.380000	121,140.00	21,964.50	0.11
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,700.000	Local 67.515900	114,777.03	81.020000	137,734.00	22,956.97	0.34
			Base 67.515900	114,777.03	81.020000	137,734.00	22,956.97	0.13
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000	Local 227.222500	181,778.00	237.190000	189,752.00	7,974.00	0.47
			Base 227.222500	181,778.00	237.190000	189,752.00	7,974.00	0.18

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		1,200.000	Local 82.586700	99,104.04	79.590000	95,508.00	-3,596.04	0.24
			Base 82.586700	99,104.04	79.590000	95,508.00	-3,596.04	0.09
40414L109	HCP INC REIT USD1.0							
		3,200.000	Local 29.784700	95,311.04	27.830000	89,056.00	-6,255.04	0.22
			Base 29.784700	95,311.04	27.830000	89,056.00	-6,255.04	0.08
40434L105	HP INC COMMON STOCK USD.01							
		5,200.000	Local 18.764300	97,574.36	19.960000	103,792.00	6,217.64	0.26
			Base 18.764300	97,574.36	19.960000	103,792.00	6,217.64	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,000.000	Local 44.368000	133,104.00	46.030000	138,090.00	4,986.00	0.35
			Base 44.368000	133,104.00	46.030000	138,090.00	4,986.00	0.13
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01							
		5,300.000	Local 14.546379	77,095.81	14.710000	77,963.00	867.19	0.19
			Base 14.546379	77,095.81	14.710000	77,963.00	867.19	0.07
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		82,930.000	Local 2.335767	193,705.17	2.117269	175,585.12	-18,120.05	0.44
			Base 2.335767	193,705.17	2.117269	175,585.12	-18,120.05	0.16
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,100.000	Local 154.987100	170,485.81	163.560000	179,916.00	9,430.19	0.45
			Base 154.987100	170,485.81	163.560000	179,916.00	9,430.19	0.17
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		700.000	Local 130.975700	91,682.99	141.740000	99,218.00	7,535.01	0.25
			Base 130.975700	91,682.99	141.740000	99,218.00	7,535.01	0.09
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		5,400.000	Local 18.068600	97,570.44	18.490000	99,846.00	2,275.56	0.25
			Base 18.068600	97,570.44	18.490000	99,846.00	2,275.56	0.09
444859102	HUMANA INC COMMON STOCK USD.166							
		400.000	Local 226.327500	90,531.00	243.630000	97,452.00	6,921.00	0.24
			Base 226.327500	90,531.00	243.630000	97,452.00	6,921.00	0.09

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Holdings

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 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
	700.000	Local		137.871400	96,509.98	147.960000	103,572.00	7,062.02	0.26
		Base		137.871400	96,509.98	147.960000	103,572.00	7,062.02	0.10
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
	3,694.000	Local		48.100950	177,684.91	53.153231	196,348.04	18,663.13	0.49
		Base		48.100950	177,684.91	53.153231	196,348.04	18,663.13	0.18
458140100	INTEL CORP COMMON STOCK USD.001								
	5,500.000	Local		36.874600	202,810.30	38.080000	209,440.00	6,629.70	0.52
		Base		36.874600	202,810.30	38.080000	209,440.00	6,629.70	0.20
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	1,600.000	Local		60.624400	96,999.04	68.700000	109,920.00	12,920.96	0.27
		Base		60.624400	96,999.04	68.700000	109,920.00	12,920.96	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	600.000	Local		158.695000	95,217.00	145.080000	87,048.00	-8,169.00	0.22
		Base		158.695000	95,217.00	145.080000	87,048.00	-8,169.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	700.000	Local		139.655700	97,758.99	142.910000	100,037.00	2,278.01	0.25
		Base		139.655700	97,758.99	142.910000	100,037.00	2,278.01	0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	1,800.000	Local		53.164400	95,695.92	56.820000	102,276.00	6,580.08	0.26
		Base		53.164400	95,695.92	56.820000	102,276.00	6,580.08	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
	4,100.000	Local		23.990500	98,361.05	20.790000	85,239.00	-13,122.05	0.21
		Base		23.990500	98,361.05	20.790000	85,239.00	-13,122.05	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	100.000	Local		845.847600	84,584.76	1,045.880000	104,588.00	20,003.24	0.26
		Base		845.847600	84,584.76	1,045.880000	104,588.00	20,003.24	0.10
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
	2,400.000	Local		87.363500	209,672.40	95.510000	229,224.00	19,551.60	0.57
		Base		87.363500	209,672.40	95.510000	229,224.00	19,551.60	0.21

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Holdings

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FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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47215P106	JD.COM INC ADR ADR USD.00002		2,800.000	35.027700	98,077.56	38.200000	106,960.00	8,882.44	0.27
		Local		35.027700	98,077.56	38.200000	106,960.00	8,882.44	0.10
		Base							
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		2,500.000	123.380100	308,450.25	130.010000	325,025.00	16,574.75	0.81
		Local		123.380100	308,450.25	130.010000	325,025.00	16,574.75	0.30
		Base							
485173900	SURGUTNEFTEGAS OJSC COMMON STOCK RUB1.0		192,600.000	0.462990	89,171.87	0.510858	98,391.25	9,219.38	0.25
		Local		0.462990	89,171.87	0.510858	98,391.25	9,219.38	0.09
		Base							
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25		1,100.000	127.178600	139,896.46	117.680000	129,448.00	-10,448.46	0.32
		Local		127.178600	139,896.46	117.680000	129,448.00	-10,448.46	0.12
		Base							
49456B101	KINDER MORGAN INC COMMON STOCK USD.01		4,800.000	20.133100	96,638.88	19.180000	92,064.00	-4,574.88	0.23
		Local		20.133100	96,638.88	19.180000	92,064.00	-4,574.88	0.09
		Base							
500588900	SURGUTNEFTEGAS PREFERENCE PREFERENCE		192,400.000	0.475756	91,535.51	0.513638	98,823.95	7,288.44	0.25
		Local		0.475756	91,535.51	0.513638	98,823.95	7,288.44	0.09
		Base							
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01		1,100.000	88.450000	97,295.00	77.550000	85,305.00	-11,990.00	0.21
		Local		88.450000	97,295.00	77.550000	85,305.00	-11,990.00	0.08
		Base							
501044101	KROGER CO COMMON STOCK USD1.0		5,200.000	29.511500	153,459.80	20.060000	104,312.00	-49,147.80	0.26
		Local		29.511500	153,459.80	20.060000	104,312.00	-49,147.80	0.10
		Base							
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01		1,700.000	58.238200	99,004.94	53.290000	90,593.00	-8,411.94	0.23
		Local		58.238200	99,004.94	53.290000	90,593.00	-8,411.94	0.08
		Base							
532457108	ELI LILLY + CO COMMON STOCK		1,300.000	82.045400	106,659.02	85.540000	111,202.00	4,542.98	0.28
		Local		82.045400	106,659.02	85.540000	111,202.00	4,542.98	0.10
		Base							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		400.000	Local 269.462500	107,785.00	310.290000	124,116.00	16,331.00	0.31
			Base 269.462500	107,785.00	310.290000	124,116.00	16,331.00	0.12
545220907	TATNEFT PJSC COMMON STOCK RUB1.0							
		15,140.000	Local 6.382201	96,626.53	7.104760	107,566.07	10,939.54	0.27
			Base 6.382201	96,626.53	7.104760	107,566.07	10,939.54	0.10
548661107	LOWE S COS INC COMMON STOCK USD.5							
		1,200.000	Local 85.340400	102,408.48	79.940000	95,928.00	-6,480.48	0.24
			Base 85.340400	102,408.48	79.940000	95,928.00	-6,480.48	0.09
56585A102	MARATHON PETROLEUM CORP COMMON STOCK							
		1,900.000	Local 50.180500	95,342.95	56.080000	106,552.00	11,209.05	0.27
			Base 50.180500	95,342.95	56.080000	106,552.00	11,209.05	0.10
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		1,000.000	Local 97.114000	97,114.00	110.260000	110,260.00	13,146.00	0.28
			Base 97.114000	97,114.00	110.260000	110,260.00	13,146.00	0.10
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		400.000	Local 241.967500	96,787.00	206.230000	82,492.00	-14,295.00	0.21
			Base 241.967500	96,787.00	206.230000	82,492.00	-14,295.00	0.08
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		800.000	Local 117.237500	93,790.00	141.200000	112,960.00	19,170.00	0.28
			Base 117.237500	93,790.00	141.200000	112,960.00	19,170.00	0.11
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		800.000	Local 142.602500	114,082.00	156.680000	125,344.00	11,262.00	0.31
			Base 142.602500	114,082.00	156.680000	125,344.00	11,262.00	0.12
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		700.000	Local 140.712900	98,499.03	153.610000	107,527.00	9,027.97	0.27
			Base 140.712900	98,499.03	153.610000	107,527.00	9,027.97	0.10
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		2,800.000	Local 63.749700	178,499.16	64.030000	179,284.00	784.84	0.45
			Base 63.749700	178,499.16	64.030000	179,284.00	784.84	0.17

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Holdings

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As of: September 29, 2017

View Date: October 2, 2017

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59156R108	METLIFE INC COMMON STOCK USD.01							
		1,900.000	Local 47.618011	90,474.22	51.950000	98,705.00	8,230.78	0.25
			Base 47.618011	90,474.22	51.950000	98,705.00	8,230.78	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		4,600.000	Local 68.758900	316,290.94	74.490000	342,654.00	26,363.06	0.86
			Base 68.758900	316,290.94	74.490000	342,654.00	26,363.06	0.32
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01							
		1,000.000	Local 91.382000	91,382.00	81.640000	81,640.00	-9,742.00	0.20
			Base 91.382000	91,382.00	81.640000	81,640.00	-9,742.00	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,800.000	Local 44.978200	125,938.96	40.660000	113,848.00	-12,090.96	0.28
			Base 44.978200	125,938.96	40.660000	113,848.00	-12,090.96	0.11
61166W101	MONSANTO CO COMMON STOCK USD.01							
		1,200.000	Local 116.260400	139,512.48	119.820000	143,784.00	4,271.52	0.36
			Base 116.260400	139,512.48	119.820000	143,784.00	4,271.52	0.13
615369105	MOODY S CORP COMMON STOCK USD.01							
		800.000	Local 118.807500	95,046.00	139.210000	111,368.00	16,322.00	0.28
			Base 118.807500	95,046.00	139.210000	111,368.00	16,322.00	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,200.000	Local 43.636900	139,638.08	48.170000	154,144.00	14,505.92	0.39
			Base 43.636900	139,638.08	48.170000	154,144.00	14,505.92	0.14
64110L106	NETFLIX INC COMMON STOCK USD.001							
		700.000	Local 155.855700	109,098.99	181.350000	126,945.00	17,846.01	0.32
			Base 155.855700	109,098.99	181.350000	126,945.00	17,846.01	0.12
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000	Local 7.716474	99,542.51	7.200000	92,880.00	-6,662.51	0.23
			Base 7.716474	99,542.51	7.200000	92,880.00	-6,662.51	0.09
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6							
		3,000.000	Local 32.503700	97,511.10	37.510000	112,530.00	15,018.90	0.28
			Base 32.503700	97,511.10	37.510000	112,530.00	15,018.90	0.11

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	146.550000	219,825.00	18,982.95	0.55
			Base 133.894700	200,842.05	146.550000	219,825.00	18,982.95	0.21
654106103	NIKE INC CL B COMMON STOCK USD1.0	1,800.000	Local 54.341100	97,813.98	51.850000	93,330.00	-4,483.98	0.23
			Base 54.341100	97,813.98	51.850000	93,330.00	-4,483.98	0.09
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	1,100.000	Local 90.821800	99,903.98	91.930000	101,123.00	1,219.02	0.25
			Base 90.821800	99,903.98	91.930000	101,123.00	1,219.02	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	400.000	Local 245.477500	98,191.00	287.720000	115,088.00	16,897.00	0.29
			Base 245.477500	98,191.00	287.720000	115,088.00	16,897.00	0.11
670346105	NUCOR CORP COMMON STOCK USD.4	1,700.000	Local 60.581500	102,988.55	56.040000	95,268.00	-7,720.55	0.24
			Base 60.581500	102,988.55	56.040000	95,268.00	-7,720.55	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001	600.000	Local 103.776000	62,265.60	178.770000	107,262.00	44,996.40	0.27
			Base 103.776000	62,265.60	178.770000	107,262.00	44,996.40	0.10
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	400.000	Local 248.430000	99,372.00	215.370000	86,148.00	-13,224.00	0.22
			Base 248.430000	99,372.00	215.370000	86,148.00	-13,224.00	0.08
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	1,800.000	Local 58.382200	105,087.96	64.210000	115,578.00	10,490.04	0.29
			Base 58.382200	105,087.96	64.210000	115,578.00	10,490.04	0.11
681919106	OMNICOM GROUP COMMON STOCK USD.15	1,600.000	Local 83.176300	133,082.08	74.070000	118,512.00	-14,570.08	0.30
			Base 83.176300	133,082.08	74.070000	118,512.00	-14,570.08	0.11
682680103	ONEOK INC COMMON STOCK USD.01	5,400.000	Local 56.530000	305,262.00	55.410000	299,214.00	-6,048.00	0.75
			Base 56.530000	305,262.00	55.410000	299,214.00	-6,048.00	0.28

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QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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68389X105	ORACLE CORP COMMON STOCK USD.01							
		2,300.000	Local 45.426100	104,480.03	48.350000	111,205.00	6,724.97	0.28
			Base 45.426100	104,480.03	48.350000	111,205.00	6,724.97	0.10
69331C108	P G + E CORP COMMON STOCK							
		1,800.000	Local 66.741700	120,135.06	68.090000	122,562.00	2,426.94	0.31
			Base 66.741700	120,135.06	68.090000	122,562.00	2,426.94	0.11
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		800.000	Local 123.450600	98,760.48	134.770000	107,816.00	9,055.52	0.27
			Base 123.450600	98,760.48	134.770000	107,816.00	9,055.52	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		1,100.000	Local 109.580900	120,538.99	108.660000	119,526.00	-1,012.99	0.30
			Base 109.580900	120,538.99	108.660000	119,526.00	-1,012.99	0.11
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000	Local 38.120800	99,114.08	37.950000	98,670.00	-444.08	0.25
			Base 38.120800	99,114.08	37.950000	98,670.00	-444.08	0.09
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,400.000	Local 67.054300	93,876.02	72.340000	101,276.00	7,399.98	0.25
			Base 67.054300	93,876.02	72.340000	101,276.00	7,399.98	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		2,000.000	Local 49.238000	98,476.00	64.030000	128,060.00	29,584.00	0.32
			Base 49.238000	98,476.00	64.030000	128,060.00	29,584.00	0.12
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,000.000	Local 112.317300	224,634.60	111.430000	222,860.00	-1,774.60	0.56
			Base 112.317300	224,634.60	111.430000	222,860.00	-1,774.60	0.21
717081103	PFIZER INC COMMON STOCK USD.05							
		5,600.000	Local 33.405000	187,068.00	35.700000	199,920.00	12,852.00	0.50
			Base 33.405000	187,068.00	35.700000	199,920.00	12,852.00	0.19
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		2,400.000	Local 110.667300	265,601.52	111.010000	266,424.00	822.48	0.67
			Base 110.667300	265,601.52	111.010000	266,424.00	822.48	0.25

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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View Date: October 2, 2017

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718546104	PHILLIPS 66 COMMON STOCK							
		1,200.000	Local 79.032400	94,838.88	91.610000	109,932.00	15,093.12	0.27
			Base 79.032400	94,838.88	91.610000	109,932.00	15,093.12	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		600.000	Local 165.576700	99,346.02	147.540000	88,524.00	-10,822.02	0.22
			Base 165.576700	99,346.02	147.540000	88,524.00	-10,822.02	0.08
74005P104	PRAXAIR INC COMMON STOCK USD.01							
		900.000	Local 125.808900	113,228.01	139.740000	125,766.00	12,537.99	0.31
			Base 125.808900	113,228.01	139.740000	125,766.00	12,537.99	0.12
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		1,400.000	Local 71.915700	100,681.98	90.650000	126,910.00	26,228.02	0.32
			Base 71.915700	100,681.98	90.650000	126,910.00	26,228.02	0.12
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008							
		100.000	Local 1,875.470000	187,547.00	1,830.820000	183,082.00	-4,465.00	0.46
			Base 1,875.470000	187,547.00	1,830.820000	183,082.00	-4,465.00	0.17
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		3,500.000	Local 87.026400	304,592.40	90.980000	318,430.00	13,837.60	0.80
			Base 87.026400	304,592.40	90.980000	318,430.00	13,837.60	0.30
74340W103	PROLOGIS INC REIT USD.01							
		2,300.000	Local 53.563700	123,196.51	63.460000	145,958.00	22,761.49	0.36
			Base 53.563700	123,196.51	63.460000	145,958.00	22,761.49	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		900.000	Local 110.258900	99,233.01	106.320000	95,688.00	-3,545.01	0.24
			Base 110.258900	99,233.01	106.320000	95,688.00	-3,545.01	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		2,600.000	Local 43.672300	113,547.98	46.250000	120,250.00	6,702.02	0.30
			Base 43.672300	113,547.98	46.250000	120,250.00	6,702.02	0.11
74460D109	PUBLIC STORAGE REIT USD.1							
		600.000	Local 203.458300	122,074.98	213.990000	128,394.00	6,319.02	0.32
			Base 203.458300	122,074.98	213.990000	128,394.00	6,319.02	0.12

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Holdings

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QS INVESTORS LLC

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	51.840000	98,496.00	-5,808.49	0.25
			Base 54.897100	104,304.49	51.840000	98,496.00	-5,808.49	0.09
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							
		600.000	Local 157.195400	94,317.24	186.580000	111,948.00	17,630.76	0.28
			Base 157.195400	94,317.24	186.580000	111,948.00	17,630.76	0.10
756109104	REALTY INCOME CORP REIT USD1.0							
		1,700.000	Local 55.555900	94,445.03	57.190000	97,223.00	2,777.97	0.24
			Base 55.555900	94,445.03	57.190000	97,223.00	2,777.97	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01							
		1,800.000	Local 64.614700	116,306.46	64.570000	116,226.00	-80.46	0.29
			Base 64.614700	116,306.46	64.570000	116,226.00	-80.46	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		700.000	Local 136.534300	95,574.01	156.310000	109,417.00	13,842.99	0.27
			Base 136.534300	95,574.01	156.310000	109,417.00	13,842.99	0.10
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		800.000	Local 128.210000	102,568.00	144.050000	115,240.00	12,672.00	0.29
			Base 128.210000	102,568.00	144.050000	115,240.00	12,672.00	0.11
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		1,100.000	Local 86.560000	95,216.00	93.420000	102,762.00	7,546.00	0.26
			Base 86.560000	95,216.00	93.420000	102,762.00	7,546.00	0.10
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		1,200.000	Local 88.233800	105,880.56	81.990000	98,388.00	-7,492.56	0.25
			Base 88.233800	105,880.56	81.990000	98,388.00	-7,492.56	0.09
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		2,700.000	Local 70.918500	191,479.95	69.760000	188,352.00	-3,127.95	0.47
			Base 70.918500	191,479.95	69.760000	188,352.00	-3,127.95	0.18
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		3,500.000	Local 40.490600	141,717.10	43.740000	153,090.00	11,372.90	0.38
			Base 40.490600	141,717.10	43.740000	153,090.00	11,372.90	0.14

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Holdings

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 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
816851109	SEMPRA ENERGY COMMON STOCK	900.000	Local 111.435600	100,292.04	114.130000	102,717.00	2,424.96	0.26	
			Base 111.435600	100,292.04	114.130000	102,717.00	2,424.96	0.10	
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	300.000	Local 336.946700	101,084.01	358.040000	107,412.00	6,327.99	0.27	
			Base 336.946700	101,084.01	358.040000	107,412.00	6,327.99	0.10	
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	1,300.000	Local 164.665400	214,065.02	161.010000	209,313.00	-4,752.02	0.52	
			Base 164.665400	214,065.02	161.010000	209,313.00	-4,752.02	0.20	
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,200.000	Local 49.595800	158,706.56	49.140000	157,248.00	-1,458.56	0.39	
			Base 49.595800	158,706.56	49.140000	157,248.00	-1,458.56	0.15	
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,700.000	Local 60.520900	102,885.53	53.710000	91,307.00	-11,578.53	0.23	
			Base 60.520900	102,885.53	53.710000	91,307.00	-11,578.53	0.09	
857477103	STATE STREET CORP COMMON STOCK USD1.0	1,200.000	Local 84.229200	101,075.04	95.540000	114,648.00	13,572.96	0.29	
			Base 84.229200	101,075.04	95.540000	114,648.00	13,572.96	0.11	
863667101	STRYKER CORP COMMON STOCK USD.1	700.000	Local 135.409100	94,786.37	142.020000	99,414.00	4,627.63	0.25	
			Base 135.409100	94,786.37	142.020000	99,414.00	4,627.63	0.09	
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	3,400.000	Local 28.799200	97,917.28	31.050000	105,570.00	7,652.72	0.26	
			Base 28.799200	97,917.28	31.050000	105,570.00	7,652.72	0.10	
871829107	SYSCO CORP COMMON STOCK USD1.0	2,900.000	Local 54.108300	156,914.07	53.950000	156,455.00	-459.07	0.39	
			Base 54.108300	156,914.07	53.950000	156,455.00	-459.07	0.15	
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	1,300.000	Local 78.715400	102,330.02	73.730000	95,849.00	-6,481.02	0.24	
			Base 78.715400	102,330.02	73.730000	95,849.00	-6,481.02	0.09	

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QS INVESTORS LLC

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	1,600.000	Local		65.546900	104,875.04	61.660000	98,656.00	-6,219.04	0.25
		Base		65.546900	104,875.04	61.660000	98,656.00	-6,219.04	0.09
88160R101	TESLA INC COMMON STOCK USD.001								
	200.000	Local		296.789700	59,357.94	341.100000	68,220.00	8,862.06	0.17
		Base		296.789700	59,357.94	341.100000	68,220.00	8,862.06	0.06
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	3,100.000	Local		30.850700	95,637.17	17.600000	54,560.00	-41,077.17	0.14
		Base		30.850700	95,637.17	17.600000	54,560.00	-41,077.17	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	1,900.000	Local		79.762700	151,549.13	89.640000	170,316.00	18,766.87	0.43
		Base		79.762700	151,549.13	89.640000	170,316.00	18,766.87	0.16
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	700.000	Local		168.388600	117,872.02	189.200000	132,440.00	14,567.98	0.33
		Base		168.388600	117,872.02	189.200000	132,440.00	14,567.98	0.12
88579Y101	3M CO COMMON STOCK USD.01								
	500.000	Local		198.076000	99,038.00	209.900000	104,950.00	5,912.00	0.26
		Base		198.076000	99,038.00	209.900000	104,950.00	5,912.00	0.10
887317303	TIME WARNER INC COMMON STOCK USD.01								
	2,100.000	Local		98.511000	206,873.10	102.450000	215,145.00	8,271.90	0.54
		Base		98.511000	206,873.10	102.450000	215,145.00	8,271.90	0.20
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
	4,000.000	Local		28.856300	115,425.20	26.380000	105,520.00	-9,905.20	0.26
		Base		28.856300	115,425.20	26.380000	105,520.00	-9,905.20	0.10
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
	3,300.000	Local		28.279800	93,323.34	25.790000	85,107.00	-8,216.34	0.21
		Base		28.279800	93,323.34	25.790000	85,107.00	-8,216.34	0.08
902973304	US BANCORP COMMON STOCK USD.01								
	1,900.000	Local		52.557100	99,858.49	53.590000	101,821.00	1,962.51	0.25
		Base		52.557100	99,858.49	53.590000	101,821.00	1,962.51	0.10

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Holdings

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View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		900.000	Local 111.116700	100,005.03	115.970000	104,373.00	4,367.97	0.26
			Base 111.116700	100,005.03	115.970000	104,373.00	4,367.97	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000	Local 107.153500	96,438.15	120.090000	108,081.00	11,642.85	0.27
			Base 107.153500	96,438.15	120.090000	108,081.00	11,642.85	0.10
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		800.000	Local 120.488800	96,391.04	116.080000	92,864.00	-3,527.04	0.23
			Base 120.488800	96,391.04	116.080000	92,864.00	-3,527.04	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,600.000	Local 173.496300	277,594.08	195.850000	313,360.00	35,765.92	0.78
			Base 173.496300	277,594.08	195.850000	313,360.00	35,765.92	0.29
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000	Local 64.724000	97,086.00	76.930000	115,395.00	18,309.00	0.29
			Base 64.724000	97,086.00	76.930000	115,395.00	18,309.00	0.11
92276F100	VENTAS INC REIT USD.25							
		1,800.000	Local 61.946100	111,502.98	65.130000	117,234.00	5,731.02	0.29
			Base 61.946100	111,502.98	65.130000	117,234.00	5,731.02	0.11
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		22,300.000	Local 46.073767	1,027,445.00	49.490000	1,103,627.00	76,182.00	2.76
			Base 46.073767	1,027,445.00	49.490000	1,103,627.00	76,182.00	1.03
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		2,300.000	Local 37.980200	87,354.46	27.840000	64,032.00	-23,322.46	0.16
			Base 37.980200	87,354.46	27.840000	64,032.00	-23,322.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		1,100.000	Local 92.633200	101,896.52	105.240000	115,764.00	13,867.48	0.29
			Base 92.633200	101,896.52	105.240000	115,764.00	13,867.48	0.11
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000	Local 75.654118	83,219.53	76.880000	84,568.00	1,348.47	0.21
			Base 75.654118	83,219.53	76.880000	84,568.00	1,348.47	0.08

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	800.000	Local	128.427500	102,742.00	119.600000	95,680.00	-7,062.00	0.24	
		Base	128.427500	102,742.00	119.600000	95,680.00	-7,062.00	0.09	
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	1,800.000	Local	61.003200	109,805.76	62.780000	113,004.00	3,198.24	0.28	
		Base	61.003200	109,805.76	62.780000	113,004.00	3,198.24	0.11	
931142103	WAL MART STORES INC COMMON STOCK USD.1								
	6,600.000	Local	76.171600	502,732.56	78.140000	515,724.00	12,991.44	1.29	
		Base	76.171600	502,732.56	78.140000	515,724.00	12,991.44	0.48	
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
	4,100.000	Local	85.978100	352,510.21	77.220000	316,602.00	-35,908.21	0.79	
		Base	85.978100	352,510.21	77.220000	316,602.00	-35,908.21	0.30	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	3,600.000	Local	55.405100	199,458.36	55.150000	198,540.00	-918.36	0.50	
		Base	55.405100	199,458.36	55.150000	198,540.00	-918.36	0.19	
95040Q104	WELLTOWER INC REIT USD1.0								
	1,700.000	Local	69.388800	117,960.96	70.280000	119,476.00	1,515.04	0.30	
		Base	69.388800	117,960.96	70.280000	119,476.00	1,515.04	0.11	
962166104	WEYERHAEUSER CO REIT USD1.25								
	3,700.000	Local	32.993500	122,075.95	34.030000	125,911.00	3,835.05	0.31	
		Base	32.993500	122,075.95	34.030000	125,911.00	3,835.05	0.12	
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	3,300.000	Local	30.396200	100,307.46	30.010000	99,033.00	-1,274.46	0.25	
		Base	30.396200	100,307.46	30.010000	99,033.00	-1,274.46	0.09	
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	2,200.000	Local	44.825500	98,616.10	47.320000	104,104.00	5,487.90	0.26	
		Base	44.825500	98,616.10	47.320000	104,104.00	5,487.90	0.10	
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	3,500.000	Local	39.610000	138,635.00	39.970000	139,895.00	1,260.00	0.35	
		Base	39.610000	138,635.00	39.970000	139,895.00	1,260.00	0.13	

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	117.090000	93,672.00	-943.12	0.23
			Base 118.268900	94,615.12	117.090000	93,672.00	-943.12	0.09
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		837.000	Local 119.371362	99,913.83	117.300000	98,180.10	-1,733.73	0.25
			Base 119.371362	99,913.83	117.300000	98,180.10	-1,733.73	0.09
B17KP4901	ROSNEFT OIL CO PJSC COMMON STOCK RUB.01							
		17,830.000	Local 5.385505	96,023.56	5.544649	98,861.09	2,837.53	0.25
			Base 5.385505	96,023.56	5.544649	98,861.09	2,837.53	0.09
B2QKYZ909	MAGNIT PJSC SPON GDR REGS GDR							
		2,845.000	Local 34.320654	97,642.26	40.950000	116,502.75	18,860.49	0.29
			Base 34.320654	97,642.26	40.950000	116,502.75	18,860.49	0.11
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		33,850.000	Local 2.858485	96,759.72	3.346074	113,264.60	16,504.88	0.28
			Base 2.858485	96,759.72	3.346074	113,264.60	16,504.88	0.11
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		400.000	Local 245.740000	98,296.00	204.950000	81,980.00	-16,316.00	0.20
			Base 245.740000	98,296.00	204.950000	81,980.00	-16,316.00	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		800.000	Local 120.705000	96,564.00	135.070000	108,056.00	11,492.00	0.27
			Base 120.705000	96,564.00	135.070000	108,056.00	11,492.00	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		1,300.000	Local 75.926200	98,704.06	76.790000	99,827.00	1,122.94	0.25
			Base 75.926200	98,704.06	76.790000	99,827.00	1,122.94	0.09
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		2,400.000	Local 41.686800	100,048.32	40.290000	96,696.00	-3,352.32	0.24
			Base 41.686800	100,048.32	40.290000	96,696.00	-3,352.32	0.09
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01							
		2,800.000	Local 34.025000	95,270.00	32.700000	91,560.00	-3,710.00	0.23
			Base 34.025000	95,270.00	32.700000	91,560.00	-3,710.00	0.09

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,400.000	Local 84.125600	201,901.44	77.770000	186,648.00	-15,253.44	0.47
			Base 84.125600	201,901.44	77.770000	186,648.00	-15,253.44	0.17
H1467J104	CHUBB LTD COMMON STOCK							
		700.000	Local 137.678600	96,375.02	142.550000	99,785.00	3,409.98	0.25
			Base 137.678600	96,375.02	142.550000	99,785.00	3,409.98	0.09
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		2,100.000	Local 105.139800	220,793.58	114.020000	239,442.00	18,648.42	0.60
			Base 105.139800	220,793.58	114.020000	239,442.00	18,648.42	0.22
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		1,300.000	Local 81.150000	105,495.00	99.050000	128,765.00	23,270.00	0.32
			Base 81.150000	105,495.00	99.050000	128,765.00	23,270.00	0.12
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		1,200.000	Local 106.585000	127,902.00	113.090000	135,708.00	7,806.00	0.34
			Base 106.585000	127,902.00	113.090000	135,708.00	7,806.00	0.13
Y09827109	BROADCOM LTD COMMON STOCK							
		600.000	Local 224.073300	134,443.98	242.540000	145,524.00	11,080.02	0.36
			Base 224.073300	134,443.98	242.540000	145,524.00	11,080.02	0.14
US DOLLAR Total								
		1,105,815.000	Local	37,181,376.07		38,800,609.44	1,619,233.37	96.95
			Base	37,181,376.07		38,800,609.44	1,619,233.37	36.23
EQUITY Total								
		11,567,493.000	Base	100,053,413.04		105,763,083.63	5,709,670.59	98.75

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		14,086,741.360	Base	101,390,636.79		107,100,415.54	5,709,778.75	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

US DOLLAR	Exchange Rate:	1.000000
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ADI0X2788	SGX NIFTY 50	OCT17 XSIM 20171026					26 Oct 2017			
73.000	146.000	Local	1,431,238.00	1,446,143.15	9,803.000000	-14,905.15		-16,073.15	1,168.00	
		Base	1,431,238.00		9,803.000000	-14,905.15		-16,073.15	1,168.00	0.00

US DOLLAR Total										
73.000	146.000	Local	1,431,238.00	1,446,143.15		-14,905.15		-16,073.15	1,168.00	
		Base				-14,905.15		-16,073.15	1,168.00	0.00

FUTURES LONG Total										
73.000	146.000	Base				-14,905.15		-16,073.15	1,168.00	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
73.000	146.000 Base					-14,905.15	-16,073.15	1,168.00	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
CASH & CASH EQUIVALENTS						
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		8,886.10	0.00	8,886.10		0.00
		7,105.19	0.00	7,105.19	0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-8,886.10	0.00	-8,886.10		0.00
		-7,124.20	0.00	-7,105.19	-0.01	19.01
SUBTOTAL CANADIAN DOLLAR		0.00	0.00	0.00		0.00
		-19.01	0.00	0.00	0.00	19.01
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		0.00	0.00	0.00	0.00	0.00
		-19.01	0.00	0.00	0.00	19.01
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
PAYABLE FOR INVESTMENTS PURCHASED		-30,297.07	0.00	-30,297.07		0.00
		-36,050.70	0.00	-35,817.19	-0.04	233.51
DIVIDENDS RECEIVABLE RECLAIM		0.00	277.88	0.00		0.00
		0.00	328.51	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT		-30,297.07	277.88	-30,297.07		0.00
		-36,050.70	328.51	-35,817.19	-0.04	233.51
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		-30,297.07	277.88	-30,297.07		0.00
		-36,050.70	328.51	-35,817.19	-0.04	233.51
NEW ZEALAND DOLLAR						
NEW ZEALAND						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		-24.24	0.00	-24.24		0.00
			-17.52	0.00	-17.52	0.00	0.00
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,276.87	0.00		0.00
			0.00	160.40	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		0.06	0.00	0.06		0.00
			0.01	0.00	0.00	0.00	-0.01
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,839.87	0.00	-2,839.87		0.00
			-2,839.87	0.00	-2,839.87	0.00	0.00
	CASH		108,948.80	0.00	108,948.80		0.00
			108,948.80	0.00	108,948.80	0.13	0.00
	PAYABLE FOR TRUSTEE FEES		-3,669.06	0.00	-3,669.06		0.00
			-3,669.06	0.00	-3,669.06	0.00	0.00
	FFX CONTRACTS RECEIVABLE		7,124.20	0.00	7,124.20		0.00
			7,124.20	0.00	7,124.20	0.01	0.00

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MSC PAYABLE - CLASS C2		-138,314.57	0.00	-138,314.57		0.00
		-138,314.57	0.00	-138,314.57	-0.16	0.00
REBATE RECEIVABLE		15,683.09	0.00	15,683.09		0.00
		15,683.09	0.00	15,683.09	0.02	0.00
PAYABLE FOR CUSTODIAN FEES		-5,755.18	0.00	-5,755.18		0.00
		-5,755.18	0.00	-5,755.18	-0.01	0.00
1,942,306.880 DREYFUS TREAS & AGY CSH CSH MG	100.0000	1,942,306.88	1,813.73	1,942,306.88		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	1,942,306.88	1,813.73	1,942,306.88	2.31	0.00
SUBTOTAL UNITED STATES		1,923,484.29	1,813.73	1,923,484.29		0.00
		1,923,484.29	1,813.73	1,923,484.29	2.30	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,923,484.29	1,813.73	1,923,484.29		0.00
		1,923,484.29	1,813.73	1,923,484.29	2.30	0.00
TOTAL CASH & CASH EQUIVALENTS		1,887,397.07	2,302.64	1,887,649.58	2.26	252.51
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP	100.2500	104,439.81	3,090.96	123,407.75		18,967.94
909218AB5 6.625% 05/15/2021 DD 05/18/11	100.2500	104,439.81	3,090.96	123,407.75	0.15	18,967.94
EQUITY						
CANADIAN DOLLAR						
CANADA						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,728.000 CANADIAN WESTERN BANK NC2188281	33.7100 26.9540	207,280.97 191,006.67	0.00 0.00	665,030.88 531,748.19	0.63	457,749.91 340,741.52
2,185.000 E-L FINANCIAL CORP LTD NC2306388	843.0000 674.0495	790,226.94 742,869.62	0.00 0.00	1,841,955.00 1,472,798.14	1.75	1,051,728.06 729,928.52
32,571.000 PASON SYSTEMS INC NC2569563	18.7800 15.0162	548,866.85 422,054.68	0.00 0.00	611,683.38 489,092.38	0.58	62,816.53 67,037.70
20,491.000 GENWORTH MI CANADA INC NCB3NWXJQ9	37.0300 29.6086	410,599.87 394,035.25	0.00 0.00	758,781.73 606,709.89	0.72	348,181.86 212,674.64
3,667.000 IMVESCOR RESTAURANT GROUP INC NCB54TVPO	3.7100 2.9665	13,278.10 10,639.61	11.84 9.47	13,604.57 10,878.00	0.01	326.47 238.39
10,621.000 TMX GROUP LTD NCB8KH5G1	70.5000 56.3707	431,337.69 320,372.15	0.00 0.00	748,780.50 598,713.07	0.71	317,442.81 278,340.92
6,605.000 ALAMOS GOLD INC NEW NCBZ3DNP9 CL A	8.4300 6.7405	23,765.54 16,934.51	0.00 0.00	55,680.15 44,520.97	0.05	31,914.61 27,586.46
SUBTOTAL CANADA		2,425,355.96	11.84	4,695,516.21		2,270,160.25
		2,097,912.49	9.47	3,754,460.64	4.45	1,656,548.15
TOTAL EQUITY CANADIAN DOLLAR		2,425,355.96	11.84	4,695,516.21		2,270,160.25
		2,097,912.49	9.47	3,754,460.64	4.45	1,656,548.15

EURO CURRENCY UNIT

AUSTRIA

Asset and Accrual Detail - By Asset type

9/29/2017

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
1,820.000	MAYR MELNHOF KARTON AG	121.4000	172,392.88	0.00	220,948.00		48,555.12
	EA4563642	143.5191	197,426.49	0.00	261,204.73	0.31	63,778.24
BELGIUM							
3,738.000	UMICORE SA	69.9900	151,092.99	0.00	261,622.62		110,529.63
	EB4005006	82.7422	184,107.28	0.00	309,290.26	0.37	125,182.98
FINLAND							
5,221.000	NOKIAN RENKAAT OYJ	37.6300	118,443.71	0.00	196,466.23		78,022.52
	SFB07G375	44.4862	140,378.90	0.00	232,262.38	0.28	91,883.48
FRANCE							
17,651.000	ROTHSCHILD & CO	32.0000	300,601.74	0.00	564,832.00		264,230.26
	EF4672301	37.8304	384,495.65	0.00	667,744.39	0.80	283,248.74
ITALY							
3,338.000	RECORDATI SPA	39.0000	46,613.53	0.00	130,182.00		83,568.47
	EIB07DRZ3	46.1058	60,604.47	0.00	153,901.16	0.18	93,296.69
TOTAL EQUITY EURO CURRENCY UNIT			789,144.85	0.00	1,374,050.85		584,906.00
			967,012.79	0.00	1,624,402.92	1.94	657,390.13
HONG KONG DOLLAR							
HONG KONG							
19,428.000	FIRST PACIFIC CO LTD/HONG KONG	6.2300	94,766.79	0.00	121,036.44		26,269.65
	FH6339870	0.7976	12,205.61	0.00	15,496.23	0.02	3,290.62

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
352,540.000 VALUE PARTNERS GROUP LTD	7.0500	2,025,785.95	0.00	2,485,407.00		459,621.05
FHB28XTQ3	0.9026	260,954.73	0.00	318,205.41	0.38	57,250.68
SUBTOTAL HONG KONG		2,120,552.74	0.00	2,606,443.44		485,890.70
		273,160.34	0.00	333,701.64	0.40	60,541.30
TOTAL EQUITY HONG KONG DOLLAR		2,120,552.74	0.00	2,606,443.44		485,890.70
		273,160.34	0.00	333,701.64	0.40	60,541.30
MEXICAN PESO						
MEXICO						
176,971.000 BOLSA MEXICANA DE VALORES SAB	30.3900	4,402,954.98	0.00	5,378,148.69		975,193.71
LMB39VVF7	1.6735	290,256.57	0.00	296,165.80	0.35	5,909.23
NORWEGIAN KRONE						
NORWAY						
16,449.000 TGS NOPEC GEOPHYSICAL CO ASA	189.5000	2,550,347.46	0.00	3,117,085.50		566,738.04
SNB15SLC1	23.8056	317,223.36	0.00	391,578.90	0.47	74,355.54
POUND STERLING						
GLOBAL FUNDS GEOGRAPHIC FOCUS						
2,627.000 RIT CAPITAL PARTNERS PLC	19.4200	31,102.55	0.00	51,016.34		19,913.79
EX0736630	26.0548	49,446.78	0.00	68,446.07	0.08	18,999.29
UNITED KINGDOM						
23,812.000 CLARKSON PLC	28.6100	464,213.08	0.00	681,261.32		217,048.24
EX0201833	38.3846	620,161.79	0.00	914,014.25	1.09	293,852.46
93,923.000 ASHMORE GROUP PLC	3.3920	256,315.17	0.00	318,586.82		62,271.65
EXB132NW7	4.5509	381,726.90	0.00	427,432.01	0.51	45,705.11

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED KINGDOM						
		720,528.25	0.00	999,848.14		279,319.89
		1,001,888.69	0.00	1,341,446.26	1.60	339,557.57
TOTAL EQUITY POUND STERLING						
		751,630.80	0.00	1,050,864.48		299,233.68
		1,051,335.47	0.00	1,409,892.33	1.68	358,556.86
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,020.000 CORONATION FUND MANAGERS LTD	67.3000	420,325.94	0.00	1,010,846.00		590,520.06
KS6622713	4.9843	47,962.87	0.00	74,863.62	0.09	26,900.75
SWISS FRANC						
SWITZERLAND						
7.000 EDMOND DE ROTHSCHILD SUISSE SA	17,450.0000	100,600.80	0.00	122,150.00		21,549.20
ES4079996	18,034.3117	107,201.05	0.00	126,240.18	0.15	19,039.13
2,285.000 VONTOBEL HOLDING AG	62.2500	55,719.26	0.00	142,241.25		86,521.99
ES7123106	64.3344	57,716.32	0.00	147,004.19	0.18	89,287.87
SUBTOTAL SWITZERLAND						
		156,320.06	0.00	264,391.25		108,071.19
		164,917.37	0.00	273,244.37	0.33	108,327.00
TOTAL EQUITY SWISS FRANC						
		156,320.06	0.00	264,391.25		108,071.19
		164,917.37	0.00	273,244.37	0.33	108,327.00
U.S. DOLLAR						
BERMUDA						
9,430.000 ASSURED GUARANTY LTD	37.7500	133,623.59	0.00	355,982.50		222,358.91
G0585R106	37.7500	133,623.59	0.00	355,982.50	0.42	222,358.91
70.000 WHITE MOUNTAINS INSURANCE GROU	857.0000	33,818.34	0.00	59,990.00		26,171.66
G9618E107	857.0000	33,818.34	0.00	59,990.00	0.07	26,171.66

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BERMUDA		167,441.93	0.00	415,972.50		248,530.57
		167,441.93	0.00	415,972.50	0.49	248,530.57
CANADA						
2,002.000 AGNICO EAGLE MINES LTD 008474108	45.2100 45.2100	51,952.88 51,952.88	0.00 0.00	90,510.42 90,510.42		38,557.54 38,557.54
2,422.000 FRANCO-NEVADA CORP 351858105	77.4800 77.4800	95,406.08 95,406.08	0.00 0.00	187,656.56 187,656.56		92,250.48 92,250.48
22,594.000 RITCHIE BROS AUCTIONEERS INC 767744105	31.6200 31.6200	156,697.25 156,697.25	0.00 0.00	714,422.28 714,422.28		557,725.03 557,725.03
SUBTOTAL CANADA		304,056.21	0.00	992,589.26		688,533.05
		304,056.21	0.00	992,589.26	1.18	688,533.05
CAYMAN ISLANDS						
3,148.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	48.0300 48.0300	136,200.09 136,200.09	0.00 0.00	151,198.44 151,198.44		14,998.35 14,998.35
7,113.000 FRESH DEL MONTE PRODUCE INC G36738105	45.4600 45.4600	208,322.56 208,322.56	0.00 0.00	323,356.98 323,356.98		115,034.42 115,034.42
SUBTOTAL CAYMAN ISLANDS		344,522.65	0.00	474,555.42		130,032.77
		344,522.65	0.00	474,555.42	0.57	130,032.77
CHILE						
3,789.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	26.9300 26.9300	70,559.04 70,559.04	0.00 0.00	102,037.77 102,037.77		31,478.73 31,478.73
LEBANON						

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,934.000 BLOM BANK SAL 093688109 GDR	11.5000 11.5000	66,204.28 66,204.28	0.00 0.00	91,241.00 91,241.00	0.11	25,036.72 25,036.72
LUXEMBOURG						
1,012.000 TRINSEO SA L9340P101	67.1000 67.1000	52,988.49 52,988.49	0.00 0.00	67,905.20 67,905.20	0.08	14,916.71 14,916.71
SOUTH AFRICA						
45,150.000 GOLD FIELDS LTD 38059T106 ADR	4.3100 4.3100	155,017.88 155,017.88	0.00 0.00	194,596.50 194,596.50	0.23	39,578.62 39,578.62
UNITED KINGDOM						
17,293.000 FERROGLOBE PLC G33856108	13.1600 13.1600	149,574.24 149,574.24	0.00 0.00	227,575.88 227,575.88	0.27	78,001.64 78,001.64
1,384.000 ROWAN COS PLC G7665A101	12.8500 12.8500	26,686.29 26,686.29	0.00 0.00	17,784.40 17,784.40	0.02	-8,901.89 -8,901.89
SUBTOTAL UNITED KINGDOM		176,260.53	0.00	245,360.28		69,099.75
		176,260.53	0.00	245,360.28	0.29	69,099.75
UNITED STATES						
15,517.000 ABM INDUSTRIES INC 000957100	41.7100 41.7100	223,484.14 223,484.14	0.00 0.00	647,214.07 647,214.07	0.77	423,729.93 423,729.93
6,323.000 ATN INTERNATIONAL INC 00215F107	52.7000 52.7000	180,903.80 180,903.80	1,074.91 1,074.91	333,222.10 333,222.10	0.40	152,318.30 152,318.30

Asset and Accrual Detail - By Asset type

9/29/2017

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
28,515.000	AVX CORP	18.2300	287,481.53	0.00	519,828.45		232,346.92
	002444107	18.2300	287,481.53	0.00	519,828.45	0.62	232,346.92
1,109.000	AARON'S INC	43.6300	27,711.00	29.10	48,385.67		20,674.67
	002535300	43.6300	27,711.00	29.10	48,385.67	0.06	20,674.67
1,313.000	ACETO CORP	11.2300	22,527.90	0.00	14,744.99		-7,782.91
	004446100	11.2300	22,527.90	0.00	14,744.99	0.02	-7,782.91
4,463.000	ADTRAN INC	24.0000	74,816.72	0.00	107,112.00		32,295.28
	00738A106	24.0000	74,816.72	0.00	107,112.00	0.13	32,295.28
1,017.000	ALAMO GROUP INC	107.3700	31,710.73	0.00	109,195.29		77,484.56
	011311107	107.3700	31,710.73	0.00	109,195.29	0.13	77,484.56
8,569.000	ALBEMARLE CORP	136.3100	236,932.28	2,372.48	1,168,040.39		931,108.11
	012653101	136.3100	236,932.28	2,372.48	1,168,040.39	1.39	931,108.11
1,583.000	ALLEGHANY CORP	554.0100	347,945.71	0.00	876,997.83		529,052.12
	017175100	554.0100	347,945.71	0.00	876,997.83	1.04	529,052.12
7,382.000	ALLEGHENY TECHNOLOGIES INC	23.9000	110,376.94	0.00	176,429.80		66,052.86
	01741R102	23.9000	110,376.94	0.00	176,429.80	0.21	66,052.86
2,346.000	ALLEGIANT TRAVEL CO	131.7000	322,646.39	0.00	308,968.20		-13,678.19
	01748X102	131.7000	322,646.39	0.00	308,968.20	0.37	-13,678.19

Asset and Accrual Detail - By Asset type

9/29/2017

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
5,025.000	ALLETE INC	77.2900	195,123.29	0.00	388,382.25		193,258.96
	018522300	77.2900	195,123.29	0.00	388,382.25	0.46	193,258.96
13,143.000	ALLIANCEBERNSTEIN HOLDING LP	24.3000	178,684.81	0.00	319,374.90		140,690.09
	01881G106	24.3000	178,684.81	0.00	319,374.90	0.38	140,690.09
37,989.000	AMERICAN EAGLE OUTFITTERS INC	14.3000	404,055.70	0.00	543,242.70		139,187.00
	02553E106	14.3000	404,055.70	0.00	543,242.70	0.65	139,187.00
3,413.000	AMERICAN FINANCIAL GROUP INC/O	103.4500	106,075.72	0.00	353,074.85		246,999.13
	025932104	103.4500	106,075.72	0.00	353,074.85	0.42	246,999.13
7,120.000	AMERICAN RAILCAR INDUSTRIES IN	38.6000	77,116.16	0.00	274,832.00		197,715.84
	02916P103	38.6000	77,116.16	0.00	274,832.00	0.33	197,715.84
10,946.000	AMES NATIONAL CORP	29.8500	192,545.79	0.00	326,738.10		134,192.31
	031001100	29.8500	192,545.79	0.00	326,738.10	0.39	134,192.31
4,138.000	AMPCO-PITTSBURGH CORP	17.4000	104,051.59	0.00	72,001.20		-32,050.39
	032037103	17.4000	104,051.59	0.00	72,001.20	0.09	-32,050.39
4,606.000	ANALOGIC CORP	83.7500	200,384.62	460.60	385,752.50		185,367.88
	032657207	83.7500	200,384.62	460.60	385,752.50	0.46	185,367.88
5,115.000	APOGEE ENTERPRISES INC	48.2600	216,064.20	0.00	246,849.90		30,785.70
	037598109	48.2600	216,064.20	0.00	246,849.90	0.29	30,785.70

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,956.000 APOLLO GLOBAL MANAGEMENT LLC 037612306	30.1000 30.1000	136,204.29 136,204.29	0.00 0.00	269,575.60 269,575.60	 0.32	133,371.31 133,371.31
1,517.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105	65.8000 65.8000	38,128.09 38,128.09	0.00 0.00	99,818.60 99,818.60	 0.12	61,690.51 61,690.51
3,504.000 APTARGROUP INC 038336103	86.3100 86.3100	83,569.53 83,569.53	0.00 0.00	302,430.24 302,430.24	 0.36	218,860.71 218,860.71
15,275.000 AQUA AMERICA INC 03836W103	33.1900 33.1900	221,127.04 221,127.04	0.00 0.00	506,977.25 506,977.25	 0.60	285,850.21 285,850.21
13,431.000 ARES MANAGEMENT LP 04014Y101	18.6500 18.6500	175,556.51 175,556.51	0.00 0.00	250,488.15 250,488.15	 0.30	74,931.64 74,931.64
1,092.000 ASH GROVE CEMENT CO 043693100	510.0000 510.0000	124,932.54 124,932.54	0.00 0.00	556,920.00 556,920.00	 0.66	431,987.46 431,987.46
14,982.000 ASSOCIATED BANC-CORP 045487105	24.2500 24.2500	237,801.63 237,801.63	0.00 0.00	363,313.50 363,313.50	 0.43	125,511.87 125,511.87
6,202.000 ASSOCIATED CAPITAL GROUP INC 045528106	35.7000 35.7000	108,422.92 108,422.92	0.00 0.00	221,411.40 221,411.40	 0.26	112,988.48 112,988.48
292.000 ATRION CORP 049904105	672.0000 672.0000	101,792.65 101,792.65	0.00 0.00	196,224.00 196,224.00	 0.23	94,431.35 94,431.35

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,538.000 BOK FINANCIAL CORP 05561Q201	89.0800 89.0800	390,990.12 390,990.12	0.00 0.00	938,725.04 938,725.04	1.12	547,734.92 547,734.92
10,784.000 BALCHEM CORP 057665200	81.2900 81.2900	146,795.96 146,795.96	0.00 0.00	876,631.36 876,631.36	1.04	729,835.40 729,835.40
8,443.000 BALDWIN & LYONS INC 057755209	22.5500 22.5500	144,830.99 144,830.99	0.00 0.00	190,389.65 190,389.65	0.23	45,558.66 45,558.66
9,825.000 BANK OF HAWAII CORP 062540109	83.3600 83.3600	233,673.95 233,673.95	0.00 0.00	819,012.00 819,012.00	0.98	585,338.05 585,338.05
2,522.000 BASSETT FURNITURE INDUSTRIES I 070203104	37.7000 37.7000	80,041.31 80,041.31	0.00 0.00	95,079.40 95,079.40	0.11	15,038.09 15,038.09
587.000 BEL FUSE INC 077347201	25.1300 25.1300	19,798.28 19,798.28	0.00 0.00	14,751.31 14,751.31	0.02	-5,046.97 -5,046.97
1,092.000 BIG LOTS INC 089302103	53.5700 53.5700	56,781.30 56,781.30	0.00 0.00	58,498.44 58,498.44	0.07	1,717.14 1,717.14
5,257.000 BOARDWALK PIPELINE PARTNERS LP 096627104	14.7000 14.7000	50,900.72 50,900.72	0.00 0.00	77,277.90 77,277.90	0.09	26,377.18 26,377.18
34.000 JG BOSWELL CO 101205102	686.0000 686.0000	20,500.24 20,500.24	0.00 0.00	23,324.00 23,324.00	0.03	2,823.76 2,823.76

Asset and Accrual Detail - By Asset type

9/29/2017

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
1,161.000	BRINKER INTERNATIONAL INC	31.8600	57,477.71	0.00	36,989.46		-20,488.25
	109641100	31.8600	57,477.71	0.00	36,989.46	0.04	-20,488.25
5,323.000	BUCKLE INC/THE	16.8500	62,676.57	0.00	89,692.55		27,015.98
	118440106	16.8500	62,676.57	0.00	89,692.55	0.11	27,015.98
9,534.000	CBL & ASSOCIATES PROPERTIES IN	8.3900	77,760.40	2,526.51	79,990.26		2,229.86
	124830100	8.3900	77,760.40	2,526.51	79,990.26	0.10	2,229.86
9,855.000	CNB FINANCIAL CORP/PA	27.3200	181,565.42	0.00	269,238.60		87,673.18
	126128107	27.3200	181,565.42	0.00	269,238.60	0.32	87,673.18
11,033.000	CABOT CORP	55.8000	313,569.29	0.00	615,641.40		302,072.11
	127055101	55.8000	313,569.29	0.00	615,641.40	0.73	302,072.11
1,750.000	CALERES INC	30.5200	47,427.83	116.83	53,410.00		5,982.17
	129500104	30.5200	47,427.83	116.83	53,410.00	0.06	5,982.17
8,851.000	CAMDEN NATIONAL CORP	43.6400	211,313.52	0.00	386,257.64		174,944.12
	133034108	43.6400	211,313.52	0.00	386,257.64	0.46	174,944.12
983.000	CAPELLA EDUCATION CO	70.1500	54,446.83	384.17	68,957.45		14,510.62
	139594105	70.1500	54,446.83	384.17	68,957.45	0.08	14,510.62
3,484.000	CARBO CERAMICS INC	8.6300	38,042.22	0.00	30,066.92		-7,975.30
	140781105	8.6300	38,042.22	0.00	30,066.92	0.04	-7,975.30

Asset and Accrual Detail - By Asset type

9/29/2017

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
4,223.000	CARPENTER TECHNOLOGY CORP	48.0300	92,159.78	0.00	202,830.69		110,670.91
	144285103	48.0300	92,159.78	0.00	202,830.69	0.24	110,670.91
5,186.000	CATO CORP/THE	13.2300	62,649.39	0.00	68,610.78		5,961.39
	149205106	13.2300	62,649.39	0.00	68,610.78	0.08	5,961.39
8,303.000	CHASE CORP	111.4000	151,880.04	0.00	924,954.20		773,074.16
	16150R104	111.4000	151,880.04	0.00	924,954.20	1.10	773,074.16
3,712.000	CHEESECAKE FACTORY INC/THE	42.1200	162,705.55	0.00	156,349.44		-6,356.11
	163072101	42.1200	162,705.55	0.00	156,349.44	0.19	-6,356.11
657.000	CHEMED CORP	202.0500	24,855.32	0.00	132,746.85		107,891.53
	16359R103	202.0500	24,855.32	0.00	132,746.85	0.16	107,891.53
1,220.000	CHILDREN'S PLACE INC/THE	118.1500	68,898.32	422.80	144,143.00		75,244.68
	168905107	118.1500	68,898.32	422.80	144,143.00	0.17	75,244.68
4,402.000	CITY HOLDING CO	71.9100	141,887.63	0.00	316,547.82		174,660.19
	177835105	71.9100	141,887.63	0.00	316,547.82	0.38	174,660.19
1,146.000	CODORUS VALLEY BANCORP INC	30.7100	21,456.53	0.00	35,193.66		13,737.13
	192025104	30.7100	21,456.53	0.00	35,193.66	0.04	13,737.13
10,178.000	COHEN & STEERS INC	39.4900	167,399.59	0.00	401,929.22		234,529.63
	19247A100	39.4900	167,399.59	0.00	401,929.22	0.48	234,529.63

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
485.000 COLONY NORTHSTAR INC 19625W104	12.5600 12.5600	5,910.70 5,910.70	130.95 130.95	6,091.60 6,091.60	0.01	180.90 180.90
8,092.000 COMFORT SYSTEMS USA INC 199908104	35.7000 35.7000	92,374.24 92,374.24	0.00 0.00	288,884.40 288,884.40	0.34	196,510.16 196,510.16
7,447.000 COMPASS MINERALS INTERNATIONAL 20451N101	64.9000 64.9000	488,280.89 488,280.89	0.00 0.00	483,310.30 483,310.30	0.58	-4,970.59 -4,970.59
6,181.000 CONVERGYS CORP 212485106	25.8900 25.8900	131,667.65 131,667.65	546.90 546.90	160,026.09 160,026.09	0.19	28,358.44 28,358.44
1,533.000 COOPER TIRE & RUBBER CO 216831107	37.4000 37.4000	55,401.78 55,401.78	0.00 0.00	57,334.20 57,334.20	0.07	1,932.42 1,932.42
19,554.000 DSW INC 23334L102	21.4800 21.4800	396,777.15 396,777.15	0.00 0.00	420,019.92 420,019.92	0.50	23,242.77 23,242.77
4,916.000 DELTIC TIMBER CORP 247850100	88.4300 88.4300	161,286.55 161,286.55	0.00 0.00	434,721.88 434,721.88	0.52	273,435.33 273,435.33
985.000 DELUXE CORP 248019101	72.9600 72.9600	52,672.11 52,672.11	0.00 0.00	71,865.60 71,865.60	0.09	19,193.49 19,193.49
5,055.000 DIAMOND OFFSHORE DRILLING INC 25271C102	14.5000 14.5000	98,129.76 98,129.76	0.00 0.00	73,297.50 73,297.50	0.09	-24,832.26 -24,832.26

Asset and Accrual Detail - By Asset type

9/29/2017

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
25,028.000	DIEBOLD NIXDORF INC	22.8500	720,518.89	0.00	571,889.80		-148,629.09
	253651103	22.8500	720,518.89	0.00	571,889.80	0.68	-148,629.09
3,578.000	DILLARD'S INC	56.0700	182,814.63	357.80	200,618.46		17,803.83
	254067101	56.0700	182,814.63	357.80	200,618.46	0.24	17,803.83
3,567.000	DOMTAR CORP	43.3900	125,328.58	1,480.31	154,772.13		29,443.55
	257559203	43.3900	125,328.58	1,480.31	154,772.13	0.18	29,443.55
7,917.000	DORCHESTER MINERALS LP	15.0500	77,619.14	0.00	119,150.85		41,531.71
	25820R105	15.0500	77,619.14	0.00	119,150.85	0.14	41,531.71
1,642.000	EBIX INC	65.2500	29,716.02	0.00	107,140.50		77,424.48
	278715206	65.2500	29,716.02	0.00	107,140.50	0.13	77,424.48
1,806.000	EMCOR GROUP INC	69.3800	57,772.68	0.00	125,300.28		67,527.60
	29084Q100	69.3800	57,772.68	0.00	125,300.28	0.15	67,527.60
2,468.000	EMPLOYERS HOLDINGS INC	45.4500	51,906.27	0.00	112,170.60		60,264.33
	292218104	45.4500	51,906.27	0.00	112,170.60	0.13	60,264.33
4,393.000	ENERSYS	69.1700	296,840.46	0.00	303,863.81		7,023.35
	29275Y102	69.1700	296,840.46	0.00	303,863.81	0.36	7,023.35
5,755.000	ENNIS INC	19.6500	99,255.86	0.00	113,085.75		13,829.89
	293389102	19.6500	99,255.86	0.00	113,085.75	0.13	13,829.89

Asset and Accrual Detail - By Asset type

9/29/2017

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
4,258.000	ENSIGN GROUP INC/THE	22.5900	88,781.49	180.97	96,188.22		7,406.73
	29358P101	22.5900	88,781.49	180.97	96,188.22	0.11	7,406.73
11,181.000	ERIE INDEMNITY CO	120.5700	435,269.97	0.00	1,348,093.17		912,823.20
	29530P102	120.5700	435,269.97	0.00	1,348,093.17	1.61	912,823.20
23,078.000	ETHAN ALLEN INTERIORS INC	32.4000	359,501.37	0.00	747,727.20		388,225.83
	297602104	32.4000	359,501.37	0.00	747,727.20	0.89	388,225.83
12,778.000	EXPEDITORS INTERNATIONAL OF WA	59.8600	295,949.20	0.00	764,891.08		468,941.88
	302130109	59.8600	295,949.20	0.00	764,891.08	0.91	468,941.88
1,994.000	EXPONENT INC	73.9000	68,585.24	0.00	147,356.60		78,771.36
	30214U102	73.9000	68,585.24	0.00	147,356.60	0.18	78,771.36
1,479.000	FAIR ISAAC CORP	140.5000	40,041.34	0.00	207,799.50		167,758.16
	303250104	140.5000	40,041.34	0.00	207,799.50	0.25	167,758.16
15.000	FARMERS & MERCHANTS BANK OF LO	7,800.0000	67,847.91	0.00	117,000.00		49,152.09
	308243104	7,800.0000	67,847.91	0.00	117,000.00	0.14	49,152.09
5,812.000	FEDERAL SIGNAL CORP	21.2800	77,281.57	0.00	123,679.36		46,397.79
	313855108	21.2800	77,281.57	0.00	123,679.36	0.15	46,397.79
22,859.000	FEDERATED INVESTORS INC	29.7000	381,376.42	0.00	678,912.30		297,535.88
	314211103	29.7000	381,376.42	0.00	678,912.30	0.81	297,535.88

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
8,255.000	FIFTH STREET FINANCE CORP	5.4700	52,105.78	0.00	45,154.85		-6,950.93
	31678A103	5.4700	52,105.78	0.00	45,154.85	0.05	-6,950.93
2,576.000	FIRST AMERICAN FINANCIAL CORP	49.9700	34,643.84	0.00	128,722.72		94,078.88
	31847R102	49.9700	34,643.84	0.00	128,722.72	0.15	94,078.88
2,280.000	FIRST CITIZENS BANCSHARES INC/	373.8900	398,369.93	591.60	852,469.20		454,099.27
	31946M103	373.8900	398,369.93	591.60	852,469.20	1.02	454,099.27
95.000	FIRST NATIONAL BANK ALASKA	1,709.5000	134,961.12	0.00	162,402.50		27,441.38
	32112J106	1,709.5000	134,961.12	0.00	162,402.50	0.19	27,441.38
3,548.000	FLEXSTEEL INDUSTRIES INC	50.7000	117,199.23	671.88	179,883.60		62,684.37
	339382103	50.7000	117,199.23	671.88	179,883.60	0.21	62,684.37
10,186.000	FLOWERS FOODS INC	18.8100	95,591.87	0.00	191,598.66		96,006.79
	343498101	18.8100	95,591.87	0.00	191,598.66	0.23	96,006.79
1,180.000	FORRESTER RESEARCH INC	41.8500	32,164.45	0.00	49,383.00		17,218.55
	346563109	41.8500	32,164.45	0.00	49,383.00	0.06	17,218.55
20,739.000	FRANKLIN ELECTRIC CO INC	44.8500	253,193.39	0.00	930,144.15		676,950.76
	353514102	44.8500	253,193.39	0.00	930,144.15	1.11	676,950.76
7,098.000	FUTUREFUEL CORP	15.7400	79,184.91	0.00	111,722.52		32,537.61
	36116M106	15.7400	79,184.91	0.00	111,722.52	0.13	32,537.61

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,182.000 GAMCO INVESTORS INC 361438104	29.7600 29.7600	158,803.85 158,803.85	0.00 0.00	243,496.32 243,496.32	0.29	84,692.47 84,692.47
5,490.000 ARTHUR J GALLAGHER & CO 363576109	61.5500 61.5500	154,216.37 154,216.37	0.00 0.00	337,909.50 337,909.50	0.40	183,693.13 183,693.13
2,481.000 GAMESTOP CORP 36467W109	20.6600 20.6600	41,031.91 41,031.91	0.00 0.00	51,257.46 51,257.46	0.06	10,225.55 10,225.55
8,922.000 GANNETT CO INC 36473H104	9.0000 9.0000	72,788.68 72,788.68	0.00 0.00	80,298.00 80,298.00	0.10	7,509.32 7,509.32
41,440.000 GENTEX CORP 371901109	19.8000 19.8000	359,757.67 359,757.67	0.00 0.00	820,512.00 820,512.00	0.98	460,754.33 460,754.33
14,465.000 GORMAN-RUPP CO/THE 383082104	32.5700 32.5700	143,402.00 143,402.00	0.00 0.00	471,125.05 471,125.05	0.56	327,723.05 327,723.05
1,479.000 GREENBRIER COS INC/THE 393657101	48.1500 48.1500	36,230.34 36,230.34	0.00 0.00	71,213.85 71,213.85	0.08	34,983.51 34,983.51
14,363.000 GREIF INC 397624107	58.5400 58.5400	502,604.31 502,604.31	5,218.50 5,218.50	840,810.02 840,810.02	1.00	338,205.71 338,205.71
1,673.000 HCI GROUP INC 40416E103	38.2500 38.2500	60,612.36 60,612.36	0.00 0.00	63,992.25 63,992.25	0.08	3,379.89 3,379.89

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,680.000 HNI CORP 404251100	41.4700 41.4700	403,174.70 403,174.70	0.00 0.00	650,249.60 650,249.60	 0.77	247,074.90 247,074.90
1,649.000 HSN INC 404303109	39.0500 39.0500	60,293.22 60,293.22	0.00 0.00	64,393.45 64,393.45	 0.08	4,100.23 4,100.23
9,012.000 HAYNES INTERNATIONAL INC 420877201	35.9100 35.9100	266,134.92 266,134.92	0.00 0.00	323,620.92 323,620.92	 0.39	57,486.00 57,486.00
8,551.000 HEICO CORP 422806109	89.8100 89.8100	120,464.78 120,464.78	0.00 0.00	767,965.31 767,965.31	 0.91	647,500.53 647,500.53
14,913.000 HEIDRICK & STRUGGLES INTERNATI 422819102	21.1500 21.1500	274,367.37 274,367.37	0.00 0.00	315,409.95 315,409.95	 0.38	41,042.58 41,042.58
5,903.000 HELMERICH & PAYNE INC 423452101	52.1100 52.1100	76,962.80 76,962.80	0.00 0.00	307,605.33 307,605.33	 0.37	230,642.53 230,642.53
23.000 HERSHEY CREAMERY CO 427848106	3,200.0000 3,200.0000	44,632.54 44,632.54	0.00 0.00	73,600.00 73,600.00	 0.09	28,967.46 28,967.46
9,509.000 HILL-ROM HOLDINGS INC 431475102	74.0000 74.0000	320,057.18 320,057.18	0.00 0.00	703,666.00 703,666.00	 0.84	383,608.82 383,608.82
768.000 HILLENBRAND INC 431571108	38.8500 38.8500	28,746.72 28,746.72	0.00 0.00	29,836.80 29,836.80	 0.04	1,090.08 1,090.08

Asset and Accrual Detail - By Asset type

9/29/2017

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
552.000	HORACE MANN EDUCATORS CORP	39.3500	16,800.35	0.00	21,721.20		4,920.85
440327104		39.3500	16,800.35	0.00	21,721.20	0.03	4,920.85
5,130.000	HOULIHAN LOKEY INC	39.1300	125,939.45	0.00	200,736.90		74,797.45
441593100		39.1300	125,939.45	0.00	200,736.90	0.24	74,797.45
13,957.000	HOUSTON WIRE & CABLE CO	5.2500	143,260.80	0.00	73,274.25		-69,986.55
44244K109		5.2500	143,260.80	0.00	73,274.25	0.09	-69,986.55
7,372.000	HUBBELL INC	116.0200	356,854.63	0.00	855,299.44		498,444.81
443510607		116.0200	356,854.63	0.00	855,299.44	1.02	498,444.81
325.000	INFINITY PROPERTY & CASUALTY C	94.2000	8,703.50	0.00	30,615.00		21,911.50
45665Q103		94.2000	8,703.50	0.00	30,615.00	0.04	21,911.50
898.000	INNOSPEC INC	61.6500	39,899.24	0.00	55,361.70		15,462.46
45768S105		61.6500	39,899.24	0.00	55,361.70	0.07	15,462.46
835.000	INSPERITY INC	88.0000	56,412.98	0.00	73,480.00		17,067.02
45778Q107		88.0000	56,412.98	0.00	73,480.00	0.09	17,067.02
13,354.000	KBR INC	17.8800	173,145.77	924.16	238,769.52		65,623.75
48242W106		17.8800	173,145.77	924.16	238,769.52	0.28	65,623.75
18,988.000	KKR & CO LP	20.3300	217,351.90	0.00	386,026.04		168,674.14
48248M102		20.3300	217,351.90	0.00	386,026.04	0.46	168,674.14

Asset and Accrual Detail - By Asset type

9/29/2017

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
723.000	KADANT INC	98.5500	28,961.55	0.00	71,251.65		42,290.10
48282T104		98.5500	28,961.55	0.00	71,251.65	0.08	42,290.10
38,249.000	KIMBALL INTERNATIONAL INC	19.7700	353,902.86	2,554.09	756,182.73		402,279.87
494274103		19.7700	353,902.86	2,554.09	756,182.73	0.90	402,279.87
7,718.000	KINGSTONE COS INC	16.3000	98,872.83	0.00	125,803.40		26,930.57
496719105		16.3000	98,872.83	0.00	125,803.40	0.15	26,930.57
11,793.000	KORN/FERRY INTERNATIONAL	39.4300	267,005.98	1,125.00	464,997.99		197,992.01
500643200		39.4300	267,005.98	1,125.00	464,997.99	0.55	197,992.01
528.000	LCI INDUSTRIES	115.8500	58,362.15	0.00	61,168.80		2,806.65
50189K103		115.8500	58,362.15	0.00	61,168.80	0.07	2,806.65
30,331.000	LSI INDUSTRIES INC	6.6100	214,211.54	0.00	200,487.91		-13,723.63
50216C108		6.6100	214,211.54	0.00	200,487.91	0.24	-13,723.63
2,961.000	LA-Z-BOY INC	26.9000	60,842.41	0.00	79,650.90		18,808.49
505336107		26.9000	60,842.41	0.00	79,650.90	0.09	18,808.49
3,825.000	LANCASTER COLONY CORP	120.1200	321,085.17	0.00	459,459.00		138,373.83
513847103		120.1200	321,085.17	0.00	459,459.00	0.55	138,373.83
13,707.000	LANDAUER INC	67.3000	345,180.62	3,288.45	922,481.10		577,300.48
51476K103		67.3000	345,180.62	3,288.45	922,481.10	1.10	577,300.48

Asset and Accrual Detail - By Asset type

9/29/2017

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
827.000	LANDMARK BANCORP INC/MANHATTAN	28.2500	23,154.71	0.00	23,362.75		208.04
51504L107		28.2500	23,154.71	0.00	23,362.75	0.03	208.04
4,300.000	LEUCADIA NATIONAL CORP	25.2500	93,051.59	0.00	108,575.00		15,523.41
527288104		25.2500	93,051.59	0.00	108,575.00	0.13	15,523.41
11,118.000	LEXINGTON REALTY TRUST	10.2200	46,081.53	1,945.65	113,625.96		67,544.43
529043101		10.2200	46,081.53	1,945.65	113,625.96	0.14	67,544.43
15,357.000	LIBERTY TAX INC	14.4000	167,096.32	0.00	221,140.80		54,044.48
53128T102		14.4000	167,096.32	0.00	221,140.80	0.26	54,044.48
4,985.000	LINCOLN ELECTRIC HOLDINGS INC	91.6800	96,786.53	1,744.75	457,024.80		360,238.27
533900106		91.6800	96,786.53	1,744.75	457,024.80	0.54	360,238.27
5,058.000	LINDSAY CORP	91.9000	148,964.66	0.00	464,830.20		315,865.54
535555106		91.9000	148,964.66	0.00	464,830.20	0.55	315,865.54
10,421.000	MKS INSTRUMENTS INC	94.4500	346,044.39	0.00	984,263.45		638,219.06
55306N104		94.4500	346,044.39	0.00	984,263.45	1.17	638,219.06
5,199.000	MSA SAFETY INC	79.5100	161,986.16	0.00	413,372.49		251,386.33
553498106		79.5100	161,986.16	0.00	413,372.49	0.49	251,386.33
14,415.000	MVC CAPITAL INC	10.0100	156,059.18	0.00	144,294.15		-11,765.03
553829102		10.0100	156,059.18	0.00	144,294.15	0.17	-11,765.03

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,216.000 STEVEN MADDEN LTD 556269108	43.3000 43.3000	71,173.73 71,173.73	0.00 0.00	225,852.80 225,852.80	0.27	154,679.07 154,679.07
11,861.000 MANPOWERGROUP INC 56418H100	117.8200 117.8200	485,964.90 485,964.90	0.00 0.00	1,397,463.02 1,397,463.02	1.66	911,498.12 911,498.12
1,668.000 MAXIMUS INC 577933104	64.5000 64.5000	28,113.83 28,113.83	0.00 0.00	107,586.00 107,586.00	0.13	79,472.17 79,472.17
9,723.000 MCGRATH RENTCORP 580589109	43.7500 43.7500	231,540.70 231,540.70	0.00 0.00	425,381.25 425,381.25	0.51	193,840.55 193,840.55
3,671.000 MERCURY GENERAL CORP 589400100	56.6900 56.6900	138,619.77 138,619.77	0.00 0.00	208,108.99 208,108.99	0.25	69,489.22 69,489.22
8,417.000 MEREDITH CORP 589433101	55.5000 55.5000	289,383.16 289,383.16	0.00 0.00	467,143.50 467,143.50	0.56	177,760.34 177,760.34
4,509.000 MERIDIAN BIOSCIENCE INC 589584101	14.3000 14.3000	57,835.37 57,835.37	0.00 0.00	64,478.70 64,478.70	0.08	6,643.33 6,643.33
20,429.000 METHODE ELECTRONICS INC 591520200	42.3500 42.3500	220,111.23 220,111.23	0.00 0.00	865,168.15 865,168.15	1.03	645,056.92 645,056.92
6,951.000 MIDWESTONE FINANCIAL GROUP INC 598511103	33.7600 33.7600	198,741.45 198,741.45	0.00 0.00	234,665.76 234,665.76	0.28	35,924.31 35,924.31

Asset and Accrual Detail - By Asset type

9/29/2017

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
7,975.000	HERMAN MILLER INC	35.9000	255,012.88	1,137.06	286,302.50		31,289.62
600544100		35.9000	255,012.88	1,137.06	286,302.50	0.34	31,289.62
15,103.000	MILLER INDUSTRIES INC/TN	27.9500	247,073.69	0.00	422,128.85		175,055.16
600551204		27.9500	247,073.69	0.00	422,128.85	0.50	175,055.16
7,802.000	MOELIS & CO	43.0500	211,513.03	0.00	335,876.10		124,363.07
60786M105		43.0500	211,513.03	0.00	335,876.10	0.40	124,363.07
956.000	MORNINGSTAR INC	84.9900	61,811.90	0.00	81,250.44		19,438.54
617700109		84.9900	61,811.90	0.00	81,250.44	0.10	19,438.54
2,337.000	MOVADO GROUP INC	28.0000	55,646.78	0.00	65,436.00		9,789.22
624580106		28.0000	55,646.78	0.00	65,436.00	0.08	9,789.22
3,064.000	PAUL MUELLER CO	34.0000	92,931.12	0.00	104,176.00		11,244.88
624752101		34.0000	92,931.12	0.00	104,176.00	0.12	11,244.88
11,759.000	MUELLER INDUSTRIES INC	34.9500	177,106.04	0.00	410,977.05		233,871.01
624756102		34.9500	177,106.04	0.00	410,977.05	0.49	233,871.01
6,113.000	NATIONAL BANKSHARES INC	44.9500	186,070.99	0.00	274,779.35		88,708.36
634865109		44.9500	186,070.99	0.00	274,779.35	0.33	88,708.36
8,416.000	NATIONAL INSTRUMENTS CORP	42.1700	255,783.75	0.00	354,902.72		99,118.97
636518102		42.1700	255,783.75	0.00	354,902.72	0.42	99,118.97

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250.000 NATIONAL WESTERN LIFE GROUP IN 638517102	349.0000 349.0000	45,409.88 45,409.88	0.00 0.00	87,250.00 87,250.00	 0.10	41,840.12 41,840.12
1,190.000 NEENAH PAPER INC 640079109	85.5500 85.5500	64,619.74 64,619.74	0.00 0.00	101,804.50 101,804.50	 0.12	37,184.76 37,184.76
1,328.000 NELNET INC 64031N108	50.5000 50.5000	54,066.75 54,066.75	0.00 0.00	67,064.00 67,064.00	 0.08	12,997.25 12,997.25
6,289.000 NEW YORK REIT INC 64976L109	7.8500 7.8500	53,722.09 53,722.09	0.00 0.00	49,368.65 49,368.65	 0.06	-4,353.44 -4,353.44
6,156.000 NORDSON CORP 655663102	118.5000 118.5000	154,427.45 154,427.45	0.00 0.00	729,486.00 729,486.00	 0.87	575,058.55 575,058.55
7,353.000 NORTHRIM BANCORP INC 666762109	34.9500 34.9500	192,091.62 192,091.62	0.00 0.00	256,987.35 256,987.35	 0.31	64,895.73 64,895.73
1,002.000 NU SKIN ENTERPRISES INC 67018T105	61.4800 61.4800	32,777.76 32,777.76	0.00 0.00	61,602.96 61,602.96	 0.07	28,825.20 28,825.20
2,112.000 OCEANEERING INTERNATIONAL INC 675232102	26.2700 26.2700	59,093.29 59,093.29	0.00 0.00	55,482.24 55,482.24	 0.07	-3,611.05 -3,611.05
18,715.000 OCH-ZIFF CAPITAL MANAGEMENT GR 67551U105	3.2200 3.2200	54,802.53 54,802.53	0.00 0.00	60,262.30 60,262.30	 0.07	5,459.77 5,459.77

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,875.000 OLD REPUBLIC INTERNATIONAL COR 680223104	19.6900 19.6900	204,978.71 204,978.71	0.00 0.00	351,958.75 351,958.75	 0.42	146,980.04 146,980.04
3,440.000 OPPENHEIMER HOLDINGS INC 683797104	17.3500 17.3500	59,959.70 59,959.70	0.00 0.00	59,684.00 59,684.00	 0.07	-275.70 -275.70
2,359.000 PBF ENERGY INC 69318G106	27.6100 27.6100	56,821.28 56,821.28	0.00 0.00	65,131.99 65,131.99	 0.08	8,310.71 8,310.71
15,522.000 PC CONNECTION INC 69318J100	28.1900 28.1900	406,869.16 406,869.16	0.00 0.00	437,565.18 437,565.18	 0.52	30,696.02 30,696.02
408.000 PATTERSON COS INC 703395103	38.6500 38.6500	18,225.89 18,225.89	0.00 0.00	15,769.20 15,769.20	 0.02	-2,456.69 -2,456.69
16,807.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	33.7400 33.7400	319,979.64 319,979.64	0.00 0.00	567,068.18 567,068.18	 0.68	247,088.54 247,088.54
24,021.000 PERMIAN BASIN ROYALTY TRUST 714236106	8.7100 8.7100	152,531.13 152,531.13	966.27 966.27	209,222.91 209,222.91	 0.25	56,691.78 56,691.78
3,576.000 PITNEY BOWES INC 724479100	14.0100 14.0100	57,747.72 57,747.72	0.00 0.00	50,099.76 50,099.76	 0.06	-7,647.96 -7,647.96
383.000 POPE RESOURCES A DELAWARE LP 732857107	70.1500 70.1500	26,806.64 26,806.64	0.00 0.00	26,867.45 26,867.45	 0.03	60.81 60.81

Asset and Accrual Detail - By Asset type

9/29/2017

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
7,122.000	PREFORMED LINE PRODUCTS CO	67.3000	143,361.09	1,424.40	479,310.60		335,949.51
	740444104	67.3000	143,361.09	1,424.40	479,310.60	0.57	335,949.51
322.000	PRICESMART INC	89.2500	26,931.49	0.00	28,738.50		1,807.01
	741511109	89.2500	26,931.49	0.00	28,738.50	0.03	1,807.01
5,838.000	PROASSURANCE CORP	54.6500	266,109.52	1,809.78	319,046.70		52,937.18
	74267C106	54.6500	266,109.52	1,809.78	319,046.70	0.38	52,937.18
11,316.000	QUAKER CHEMICAL CORP	147.9500	415,818.02	0.00	1,674,202.20		1,258,384.18
	747316107	147.9500	415,818.02	0.00	1,674,202.20	1.99	1,258,384.18
4,291.000	RLI CORP	57.3600	60,496.92	0.00	246,131.76		185,634.84
	749607107	57.3600	60,496.92	0.00	246,131.76	0.29	185,634.84
16,970.000	RAVEN INDUSTRIES INC	32.4000	132,168.57	0.00	549,828.00		417,659.43
	754212108	32.4000	132,168.57	0.00	549,828.00	0.65	417,659.43
2,115.000	REINSURANCE GROUP OF AMERICA I	139.5300	56,949.22	0.00	295,105.95		238,156.73
	759351604	139.5300	56,949.22	0.00	295,105.95	0.35	238,156.73
837.000	RELIANCE STEEL & ALUMINUM CO	76.1700	29,437.87	0.00	63,754.29		34,316.42
	759509102	76.1700	29,437.87	0.00	63,754.29	0.08	34,316.42
2,626.000	RESOLUTE FOREST PRODUCTS INC	5.0500	31,580.80	0.00	13,261.30		-18,319.50
	76117W109	5.0500	31,580.80	0.00	13,261.30	0.02	-18,319.50

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
153.000 RESOURCES CONNECTION INC 76122Q105	13.9000 13.9000	1,654.91 1,654.91	0.00 0.00	2,126.70 2,126.70	0.00	471.79 471.79
6,361.000 ROBERT HALF INTERNATIONAL INC 770323103	50.3400 50.3400	232,906.42 232,906.42	0.00 0.00	320,212.74 320,212.74	0.38	87,306.32 87,306.32
552.000 ROYAL GOLD INC 780287108	86.0400 86.0400	25,007.67 25,007.67	0.00 0.00	47,494.08 47,494.08	0.06	22,486.41 22,486.41
9,052.000 SEACOR MARINE HOLDINGS INC 78413P101	15.6400 15.6400	132,911.78 132,911.78	0.00 0.00	141,573.28 141,573.28	0.17	8,661.50 8,661.50
11,909.000 SJW GROUP 784305104	56.6000 56.6000	225,963.89 225,963.89	0.00 0.00	674,049.40 674,049.40	0.80	448,085.51 448,085.51
255.000 SABINE ROYALTY TRUST 785688102	41.1000 41.1000	9,023.02 9,023.02	0.00 0.00	10,480.50 10,480.50	0.01	1,457.48 1,457.48
6,449.000 SAGA COMMUNICATIONS INC 786598300	45.6000 45.6000	211,606.68 211,606.68	1,845.60 1,845.60	294,074.40 294,074.40	0.35	82,467.72 82,467.72
12,854.000 SAN JUAN BASIN ROYALTY TRUST 798241105	7.8400 7.8400	61,701.91 61,701.91	2,785.19 2,785.19	100,775.36 100,775.36	0.12	39,073.45 39,073.45
5,089.000 SCHNITZER STEEL INDUSTRIES INC 806882106	28.1500 28.1500	76,917.85 76,917.85	0.00 0.00	143,255.35 143,255.35	0.17	66,337.50 66,337.50

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,112.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	41.4600 41.4600	28,064.44 28,064.44	0.00 0.00	46,103.52 46,103.52	0.05	18,039.08 18,039.08
13,993.000 SEACOR HOLDINGS INC 811904101	46.1100 46.1100	317,748.04 317,748.04	0.00 0.00	645,217.23 645,217.23	0.77	327,469.19 327,469.19
773.000 SELECTIVE INSURANCE GROUP INC 816300107	53.8500 53.8500	22,076.76 22,076.76	0.00 0.00	41,626.05 41,626.05	0.05	19,549.29 19,549.29
999.000 SERITAGE GROWTH PROPERTIES 81752R100	46.0700 46.0700	43,738.44 43,738.44	249.75 249.75	46,023.93 46,023.93	0.05	2,285.49 2,285.49
17,867.000 SHOE CARNIVAL INC 824889109	22.3800 22.3800	361,281.96 361,281.96	1,340.03 1,340.03	399,863.46 399,863.46	0.48	38,581.50 38,581.50
12,756.000 AO SMITH CORP 831865209	59.4300 59.4300	145,384.04 145,384.04	0.00 0.00	758,089.08 758,089.08	0.90	612,705.04 612,705.04
9,940.000 SONOCO PRODUCTS CO 835495102	50.4500 50.4500	243,890.90 243,890.90	0.00 0.00	501,473.00 501,473.00	0.60	257,582.10 257,582.10
601.000 SOUTHERN MISSOURI BANCORP INC 843380106	36.4900 36.4900	12,003.47 12,003.47	0.00 0.00	21,930.49 21,930.49	0.03	9,927.02 9,927.02
2,959.000 STANDARD MOTOR PRODUCTS INC 853666105	48.2500 48.2500	55,286.68 55,286.68	0.00 0.00	142,771.75 142,771.75	0.17	87,485.07 87,485.07

Asset and Accrual Detail - By Asset type

9/29/2017

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
1,417.000	STANDEX INTERNATIONAL CORP	106.2000	42,209.73	0.00	150,485.40		108,275.67
	854231107	106.2000	42,209.73	0.00	150,485.40	0.18	108,275.67
19,669.000	STAR GAS PARTNERS LP	11.3500	190,278.77	0.00	223,243.15		32,964.38
	85512C105	11.3500	190,278.77	0.00	223,243.15	0.27	32,964.38
15,460.000	LS STARRETT CO/THE	8.9000	205,818.61	0.00	137,594.00		-68,224.61
	855668109	8.9000	205,818.61	0.00	137,594.00	0.16	-68,224.61
5,674.000	STATE AUTO FINANCIAL CORP	26.2300	79,026.07	0.00	148,829.02		69,802.95
	855707105	26.2300	79,026.07	0.00	148,829.02	0.18	69,802.95
3,233.000	STRATTEC SECURITY CORP	40.9000	112,811.46	0.00	132,229.70		19,418.24
	863111100	40.9000	112,811.46	0.00	132,229.70	0.16	19,418.24
5,138.000	SUN HYDRAULICS CORP	54.0000	44,253.72	0.00	277,452.00		233,198.28
	866942105	54.0000	44,253.72	0.00	277,452.00	0.33	233,198.28
6,871.000	SYSTEMAX INC	26.4300	79,438.53	0.00	181,600.53		102,162.00
	871851101	26.4300	79,438.53	0.00	181,600.53	0.22	102,162.00
7,486.000	TESSCO TECHNOLOGIES INC	12.4500	104,989.45	0.00	93,200.70		-11,788.75
	872386107	12.4500	104,989.45	0.00	93,200.70	0.11	-11,788.75
4,661.000	TELEFLEX INC	241.9700	220,380.32	0.00	1,127,822.17		907,441.85
	879369106	241.9700	220,380.32	0.00	1,127,822.17	1.34	907,441.85

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,059.000 TELEPHONE & DATA SYSTEMS INC 879433829	27.8900 27.8900	337,878.76 337,878.76	0.00 0.00	447,885.51 447,885.51	 0.53	110,006.75 110,006.75
15,520.000 TENNANT CO 880345103	66.2000 66.2000	334,036.66 334,036.66	0.00 0.00	1,027,424.00 1,027,424.00	 1.22	693,387.34 693,387.34
655.000 TETRA TECH INC 88162G103	46.5500 46.5500	28,665.23 28,665.23	0.00 0.00	30,490.25 30,490.25	 0.04	1,825.02 1,825.02
33.000 TETON ADVISORS INC 88165Y200	39.5000 39.5000	92.79 92.79	0.00 0.00	1,303.50 1,303.50	 0.00	1,210.71 1,210.71
8,585.000 THOR INDUSTRIES INC 885160101	125.9100 125.9100	329,570.95 329,570.95	0.00 0.00	1,080,937.35 1,080,937.35	 1.29	751,366.40 751,366.40
1,845.000 TIMBERLAND BANCORP INC/WA 887098101	31.3400 31.3400	30,045.60 30,045.60	0.00 0.00	57,822.30 57,822.30	 0.07	27,776.70 27,776.70
787.000 TIMKEN CO/THE 887389104	48.5500 48.5500	27,263.58 27,263.58	0.00 0.00	38,208.85 38,208.85	 0.05	10,945.27 10,945.27
19,592.000 TOOTSIE ROLL INDUSTRIES INC 890516107	38.0000 38.0000	404,307.03 404,307.03	1,763.28 1,763.28	744,496.00 744,496.00	 0.89	340,188.97 340,188.97
19,087.000 TRINITY INDUSTRIES INC 896522109	31.9000 31.9000	163,753.59 163,753.59	0.00 0.00	608,875.30 608,875.30	 0.73	445,121.71 445,121.71

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,968.000 TRUSTCO BANK CORP NY 898349105	8.9000 8.9000	248,581.50 248,581.50	2,894.39 2,894.39	453,615.20 453,615.20	0.54	205,033.70 205,033.70
495.000 US PHYSICAL THERAPY INC 90337L108	61.4500 61.4500	14,013.19 14,013.19	0.00 0.00	30,417.75 30,417.75	0.04	16,404.56 16,404.56
678.000 UNIFIRST CORP/MA 904708104	151.5000 151.5000	28,284.66 28,284.66	0.00 0.00	102,717.00 102,717.00	0.12	74,432.34 74,432.34
812.000 UNITED FIRE GROUP INC 910340108	45.8200 45.8200	12,976.49 12,976.49	0.00 0.00	37,205.84 37,205.84	0.04	24,229.35 24,229.35
1,878.000 UNITY BANCORP INC 913290102	19.8000 19.8000	21,749.25 21,749.25	0.00 0.00	37,184.40 37,184.40	0.04	15,435.15 15,435.15
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	23.0000 23.0000	35,914.99 35,914.99	371.84 371.84	64,032.00 64,032.00	0.08	28,117.01 28,117.01
414.000 VALMONT INDUSTRIES INC 920253101	158.1000 158.1000	44,460.60 44,460.60	155.25 155.25	65,453.40 65,453.40	0.08	20,992.80 20,992.80
18,359.000 VILLAGE SUPER MARKET INC 927107409	24.7400 24.7400	457,191.21 457,191.21	0.00 0.00	454,201.66 454,201.66	0.54	-2,989.55 -2,989.55
34,088.000 VISHAY INTERTECHNOLOGY INC 928298108	18.8000 18.8000	434,236.70 434,236.70	0.00 0.00	640,854.40 640,854.40	0.76	206,617.70 206,617.70

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
526.000 WD-40 CO 929236107	111.9000 111.9000	22,985.31 22,985.31	0.00 0.00	58,859.40 58,859.40	0.07	35,874.09 35,874.09
24,242.000 WABASH NATIONAL CORP 929566107	22.8200 22.8200	400,511.54 400,511.54	0.00 0.00	553,202.44 553,202.44	0.66	152,690.90 152,690.90
2,922.000 WADDELL & REED FINANCIAL INC 930059100	20.0700 20.0700	32,058.29 32,058.29	0.00 0.00	58,644.54 58,644.54	0.07	26,586.25 26,586.25
6,338.000 WERNER ENTERPRISES INC 950755108	36.5500 36.5500	168,312.27 168,312.27	443.66 443.66	231,653.90 231,653.90	0.28	63,341.63 63,341.63
2,614.000 WESTWOOD HOLDINGS GROUP INC 961765104	67.2700 67.2700	102,271.20 102,271.20	1,402.44 1,402.44	175,843.78 175,843.78	0.21	73,572.58 73,572.58
8,558.000 WEYCO GROUP INC 962149100	28.3800 28.3800	233,002.59 233,002.59	0.00 0.00	242,876.04 242,876.04	0.29	9,873.45 9,873.45
14,875.000 WOODWARD INC 980745103	77.6100 77.6100	186,879.25 186,879.25	0.00 0.00	1,154,448.75 1,154,448.75	1.37	967,569.50 967,569.50
11,370.000 WORTHINGTON INDUSTRIES INC 981811102	46.0000 46.0000	408,372.03 408,372.03	0.00 0.00	523,020.00 523,020.00	0.62	114,647.97 114,647.97
1,779.000 XPERI CORP 98421B100	25.3000 25.3000	52,069.50 52,069.50	0.00 0.00	45,008.70 45,008.70	0.05	-7,060.80 -7,060.80

Asset and Accrual Detail - By Asset type

9/29/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,058.000 YORK WATER CO/THE 987184108	33.9000 33.9000	109,642.33 109,642.33	810.29 810.29	171,466.20 171,466.20	0.20	61,823.87 61,823.87
SUBTOTAL UNITED STATES		<u>35,635,003.35</u>	<u>47,547.64</u>	<u>71,207,153.56</u>		<u>35,572,150.21</u>
		35,635,003.35	47,547.64	71,207,153.56	84.82	35,572,150.21
TOTAL EQUITY U.S. DOLLAR		<u>36,972,054.36</u>	<u>47,547.64</u>	<u>73,791,411.49</u>		<u>36,819,357.13</u>
		36,972,054.36	47,547.64	73,791,411.49	87.89	36,819,357.13
TOTAL EQUITY		<u>42,181,835.62</u>	<u>47,557.11</u>	<u>81,949,721.71</u>	<u>97.60</u>	<u>39,767,886.09</u>
TOTAL ASSETS - BASE:		<u>44,173,672.50</u>	<u>52,950.71</u>	<u>83,960,779.04</u>	<u>100.01</u>	<u>39,787,106.54</u>
NET ASSETS - BASE:				<u>84,013,729.75</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,187,857.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,187,857.57	2,187,857.57	2	176.37
		2,187,857.57	2,187,857.57	2	176.37
COMMON STOCK					
171,269	CUSIP # 46435G672 ISHARES INTL AGGREGATE BOND	8,855,292.38	8,916,579.72	8	0.00
		8,855,292.38	8,916,579.72	8	0.00
MUTUAL FUNDS - FIXED INCOME					
213,940	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	22,912,974.00	23,209,395.22	21	0.00
115,590	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	12,733,394.40	12,798,255.30	12	0.00
53,370	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,622,529.50	5,613,031.84	5	0.00
25,610	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,163,091.10	3,186,195.89	3	0.00
34,600	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	3,819,667.00	3,817,940.46	4	0.00
82,475	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,200,854.75	3,098,016.39	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61,627	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	3,824,263.49	3,709,819.13	4	0.00
151,955	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	7,641,816.95	7,633,261.88	7	0.00
30,925	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	3,140,124.50	3,122,249.17	3	0.00
75,065	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	7,641,617.00	7,635,611.80	7	0.00
		73,700,332.69	73,823,777.08	68	0.00
MUTUAL FUNDS - EQUITY					
27,495	CUSIP # 464286608 ISHARES EMU INDEX FUND	1,191,083.40	942,484.61	1	0.00
9,385	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	2,373,748.05	2,268,389.22	2	0.00
108,955	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	8,086,640.10	7,824,161.23	7	0.00
92,205	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	5,916,794.85	5,054,088.15	5	0.00
	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	0.00	0.00	0	26,833.47
10,470	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	3,416,675.10	3,284,962.50	3	16,177.33
3,115	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	213,315.20	213,284.05	0	0.00
52,070	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,268,689.90	2,099,509.65	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		23,466,946.60	21,686,879.41	22	43,010.80
	COMMON TRUST FUNDS - FIXED INCOME				
629,684.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	629,684.34	629,684.34	1	0.00
		629,684.34	629,684.34	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,478,426.29	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	7,478,426.29	7,478,426.29	2	86.73
		7,478,426.29	7,478,426.29	2	86.73
COMMON STOCK					
441,095	CUSIP # 46435G672 ISHARES INTL AGGREGATE BOND	22,806,375.88	22,963,872.73	8	0.00
		22,806,375.88	22,963,872.73	8	0.00
MUTUAL FUNDS - FIXED INCOME					
554,750	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	59,413,725.00	60,049,916.21	20	0.00
294,460	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	32,437,713.60	32,573,814.37	11	0.00
138,975	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	14,641,016.25	14,623,040.06	5	0.00
65,220	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	8,055,322.20	8,115,994.18	3	0.00
16,110	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,778,463.45	1,777,659.57	1	0.00
209,810	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	8,142,726.10	7,910,196.12	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
156,372	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	9,703,664.46	9,300,679.99	3	0.00
70,745	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	3,557,766.05	3,553,783.11	1	0.00
80,525	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	8,176,508.50	8,132,323.89	3	0.00
34,950	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,557,910.00	3,555,114.00	1	0.00
		149,464,815.61	149,592,521.50	49	0.00
MUTUAL FUNDS - EQUITY					
143,135	CUSIP # 464286608 ISHARES EMU INDEX FUND	6,200,608.20	4,906,438.78	2	0.00
48,865	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	12,359,424.45	11,810,851.29	4	0.00
562,865	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	41,775,840.30	40,416,250.66	14	0.00
480,015	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	30,802,562.55	26,287,893.25	10	0.00
	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	0.00	0.00	0	139,698.22
54,500	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	17,784,985.00	17,093,743.30	6	84,224.74
16,105	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,102,870.40	1,102,709.35	0	0.00
271,065	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	11,810,302.05	10,804,461.87	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,980	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	736,234.80	735,929.17	0	0.00
		122,572,827.75	113,158,277.67	41	223,922.96
COMMON TRUST FUNDS - FIXED INCOME					
1,267,717.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,267,717.91	1,267,717.91	0	0.00
		1,267,717.91	1,267,717.91	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,510,342.1	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	6,510,342.10	6,510,342.10	3	74.63
		6,510,342.10	6,510,342.10	3	74.63
COMMON STOCK					
134,810	CUSIP # 46435G672 ISHARES INTL AGGREGATE BOND	6,970,216.24	7,018,243.53	4	0.00
		6,970,216.24	7,018,243.53	4	0.00
MUTUAL FUNDS - FIXED INCOME					
170,250	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,233,775.00	18,455,869.24	9	0.00
89,600	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,870,336.00	9,921,033.52	5	0.00
42,290	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	4,455,251.50	4,449,119.96	2	0.00
17,390	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,147,838.90	2,163,274.26	1	0.00
13,825	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,526,210.88	1,525,521.01	1	0.00
63,845	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,477,824.45	2,396,716.33	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,946	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,602,959.03	2,425,857.75	1	0.00
60,720	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	3,053,608.80	3,050,190.26	2	0.00
24,505	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	2,488,237.70	2,472,994.44	1	0.00
29,995	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,053,491.00	3,051,091.40	2	0.00
		49,909,533.26	49,911,668.17	25	0.00
MUTUAL FUNDS - EQUITY					
155,055	CUSIP # 464286608 ISHARES EMU INDEX FUND	6,716,982.60	5,348,796.71	3	0.00
56,725	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	14,347,454.25	13,758,986.94	7	0.00
613,520	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	45,535,454.40	44,020,620.96	23	0.00
520,005	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	33,368,720.85	28,836,583.49	17	0.00
	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	0.00	0.00	0	151,334.08
59,040	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	19,266,523.20	18,515,818.83	10	91,240.46
17,550	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,201,824.00	1,201,648.50	1	0.00
293,645	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	12,794,112.65	11,621,609.90	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,720	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	804,507.20	804,173.22	0	0.00
		134,035,579.15	124,108,238.55	68	242,574.54
COMMON TRUST FUNDS - FIXED INCOME					
1,436,316.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,436,316.75	1,436,316.75	1	0.00
		1,436,316.75	1,436,316.75	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,627,279.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,627,279.85	3,627,279.85	4	84.68
		3,627,279.85	3,627,279.85	4	84.68
COMMON STOCK					
18,080	CUSIP # 46435G672 ISHARES INTL AGGREGATE BOND	934,808.32	941,322.55	1	0.00
		934,808.32	941,322.55	1	0.00
MUTUAL FUNDS - FIXED INCOME					
22,490	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,408,679.00	2,428,654.98	3	0.00
12,160	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,339,545.60	1,339,845.50	2	0.00
5,740	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	604,709.00	605,267.38	1	0.00
2,695	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	332,859.45	335,251.53	0	0.00
6,095	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	672,857.53	672,553.39	1	0.00
12,740	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	494,439.40	474,302.56	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,457	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	400,689.14	389,930.89	0	0.00
26,780	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,346,766.20	1,345,258.49	2	0.00
3,325	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	337,620.50	335,440.63	0	0.00
13,230	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,346,814.00	1,345,755.60	2	0.00
		9,284,979.82	9,272,260.95	10	0.00
MUTUAL FUNDS - EQUITY					
85,615	CUSIP # 464286608 ISHARES EMU INDEX FUND	3,708,841.80	2,965,848.91	4	0.00
32,795	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	8,294,839.35	7,969,147.00	9	0.00
345,125	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	25,615,177.50	24,761,374.82	29	0.00
298,595	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	19,160,841.15	16,942,609.07	22	0.00
	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	0.00	0.00	0	85,346.10
33,790	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	11,026,690.70	10,612,914.37	12	50,735.71
9,875	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	676,240.00	676,141.25	1	0.00
166,440	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	7,251,790.80	6,584,074.07	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,960	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	457,609.60	457,419.63	1	0.00
		76,192,030.90	70,969,529.12	86	136,081.81
COMMON TRUST FUNDS - FIXED INCOME					
444,033.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	444,033.44	444,033.44	1	0.00
		444,033.44	444,033.44	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
937,204.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	937,204.81	937,204.81	8	13.44
		937,204.81	937,204.81	8	13.44
COMMON STOCK					
1,670	CUSIP # 46435G672 ISHARES INTL AGGREGATE BOND	86,345.68	86,947.38	1	0.00
		86,345.68	86,947.38	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,080	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	222,768.00	224,346.99	2	0.00
1,125	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	123,930.00	123,733.57	1	0.00
530	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	55,835.50	55,888.32	0	0.00
395	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	48,786.45	49,137.05	0	0.00
565	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	62,373.18	62,344.98	1	0.00
1,255	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	48,706.55	47,384.56	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
595	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	36,922.73	35,513.15	0	0.00
2,475	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	124,467.75	124,328.41	1	0.00
405	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	41,123.70	40,858.18	0	0.00
1,225	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	124,705.00	124,607.00	1	0.00
		889,618.86	888,142.21	8	0.00
MUTUAL FUNDS - EQUITY					
10,640	CUSIP # 464286608 ISHARES EMU INDEX FUND	460,924.80	372,964.22	4	0.00
4,365	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	1,104,039.45	1,063,409.34	10	0.00
45,285	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,361,052.70	3,252,260.81	30	0.00
39,695	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	2,547,228.15	2,288,530.18	22	0.00
	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	0.00	0.00	0	10,728.45
4,495	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	1,466,853.35	1,414,818.21	13	6,466.60
1,260	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	86,284.80	86,272.20	1	0.00
22,265	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	970,086.05	889,149.07	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
660	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	60,891.60	60,866.32	1	0.00
		10,057,360.90	9,428,270.35	88	17,195.05
COMMON TRUST FUNDS - FIXED INCOME					
46,376.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	46,376.11	46,376.11	0	0.00
		46,376.11	46,376.11	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,940.06	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	14,940.06	14,940.06	2	1.94
		14,940.06	14,940.06	2	1.94
MUTUAL FUNDS - EQUITY					
440	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	111,289.20	106,349.63	14	0.00
535	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	39,707.70	39,658.11	5	0.00
4,605	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	295,502.85	267,579.56	37	0.00
465	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	31,843.20	31,677.47	4	0.00
2,160	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	55,857.60	53,712.29	7	0.00
405	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	23,935.50	23,829.23	3	0.00
735	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	32,023.95	30,326.10	4	0.00
930	CUSIP # 922042866 VANGUARD PACIFIC ETF	63,426.00	63,054.00	8	0.00
335	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	30,907.10	31,439.72	4	281.40
720	CUSIP # 922908736 VANGUARD GROWTH ETF	95,580.00	95,126.40	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		780,073.10	742,752.51	97	281.40
	COMMON TRUST FUNDS - FIXED INCOME				
4,213.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,213.89	4,213.89	1	0.00
		4,213.89	4,213.89	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
887.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	887.57	887.57	3	0.00
		887.57	887.57	3	0.00
MUTUAL FUNDS - FIXED INCOME					
83	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	8,312.45	8,308.67	24	0.00
75	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	8,279.63	8,273.46	24	0.00
82	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	8,347.60	8,346.33	24	0.00
182	CUSIP # 78464A680 SPDR BBG BARC 1-3 MONTH TBILL	8,326.50	8,324.93	24	0.00
		33,266.18	33,253.39	96	0.00
COMMON TRUST FUNDS - FIXED INCOME					
645.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	645.34	645.34	2	0.00
		645.34	645.34	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
633.62	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	633.62	633.62	2	0.00
		633.62	633.62	2	0.00
MUTUAL FUNDS - FIXED INCOME					
60	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	6,575.40	6,512.22	16	0.00
23	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	2,788.29	2,787.14	7	0.00
31	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	2,751.56	2,736.74	7	0.00
106	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	11,701.87	11,701.71	29	0.00
59	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,289.79	2,285.20	6	0.00
95	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,200.20	2,210.85	5	0.00
77	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,292.29	2,276.46	6	0.00
17	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	868.19	800.87	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,875.40	1,886.13	5	0.00
		33,342.99	33,197.32	83	0.00
MUTUAL FUNDS - EQUITY					
105	CUSIP # 00162Q866 ALERIAN MLP ETF	1,178.10	1,322.49	3	0.00
52	CUSIP # 464288448 ISHARES INTL SELECT DIVIDEND ETF	1,755.52	1,601.46	4	0.00
17	CUSIP # 46429B663 ISHARES CORE HIGH DIVIDEND E	1,461.15	1,435.19	4	0.00
17	CUSIP # 922908553 VANGUARD REIT ETF	1,412.53	1,428.40	4	0.00
		5,807.30	5,787.54	15	0.00
COMMON TRUST FUNDS - FIXED INCOME					
253.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	253.53	253.53	1	0.00
		253.53	253.53	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,263.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,263.21	4,263.21	2	0.00
		4,263.21	4,263.21	2	0.00
MUTUAL FUNDS - FIXED INCOME					
522	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	52,278.30	52,253.39	24	0.00
473	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	52,216.84	52,177.89	24	0.00
513	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	52,223.40	52,213.50	24	0.00
1,142	CUSIP # 78464A680 SPDR BBG BARC 1-3 MONTH TBILL	52,246.50	52,235.94	24	0.00
		208,965.04	208,880.72	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
767.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	767.40	767.40	0	0.00
		767.40	767.40	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,107.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,107.89	2,107.89	3	0.00
		2,107.89	2,107.89	3	0.00
MUTUAL FUNDS - FIXED INCOME					
46	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	5,738.96	5,632.95	7	0.00
23	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,449.96	2,468.58	3	0.00
178	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	19,063.80	19,353.75	24	0.00
138	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	15,202.08	15,233.89	19	0.00
29	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,055.15	3,040.17	4	0.00
113	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	4,385.53	4,272.23	5	0.00
124	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,694.82	7,458.40	10	0.00
43	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	4,366.22	4,349.53	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		61,956.52	61,809.50	77	0.00
MUTUAL FUNDS - EQUITY					
9	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	2,276.37	2,175.34	3	0.00
11	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	816.42	815.40	1	0.00
94	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	6,031.98	5,422.39	7	0.00
9	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	616.32	613.11	1	0.00
45	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,163.70	1,119.00	1	0.00
8	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	472.80	470.70	1	0.00
15	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	653.55	618.90	1	0.00
19	CUSIP # 922042866 VANGUARD PACIFIC ETF	1,295.80	1,288.20	2	0.00
7	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	645.82	656.95	1	5.88
15	CUSIP # 922908736 VANGUARD GROWTH ETF	1,991.25	1,981.80	2	0.00
		15,964.01	15,161.79	20	5.88
COMMON TRUST FUNDS - FIXED INCOME					
593.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	593.68	593.68	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		593.68	593.68	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
106.04	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	106.04	106.04	3	0.00
		106.04	106.04	3	0.00
MUTUAL FUNDS - FIXED INCOME					
3	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	374.28	372.57	9	0.00
1	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	106.52	105.11	3	0.00
11	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,178.10	1,172.63	29	0.00
8	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	881.28	872.56	21	0.00
2	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	210.70	210.43	5	0.00
7	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	271.67	270.96	7	0.00
7	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	434.39	415.62	11	0.00
3	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	304.62	304.04	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,761.56	3,723.92	91	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
250.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	250.25	250.25	6	0.00
		250.25	250.25	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,598.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	10,598.21	10,598.21	4	0.00
		10,598.21	10,598.21	4	0.00
MUTUAL FUNDS - FIXED INCOME					
36	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	4,491.36	4,417.99	2	0.00
18	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,917.36	1,935.72	1	0.00
146	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	15,636.60	15,817.71	6	0.00
113	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	12,448.08	12,472.60	5	0.00
25	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,633.75	2,623.44	1	0.00
89	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,454.09	3,368.14	1	0.00
96	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,957.28	5,682.70	2	0.00
34	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	3,452.36	3,440.68	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		49,990.88	49,758.98	19	0.00
MUTUAL FUNDS - EQUITY					
116	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	29,339.88	28,026.16	11	0.00
141	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	10,465.02	10,451.94	4	0.00
1,206	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	77,389.02	70,777.45	29	0.00
122	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	8,354.56	8,311.08	3	0.00
572	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	14,791.92	14,223.81	6	0.00
106	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	6,264.60	6,236.79	2	0.00
193	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	8,409.01	7,952.17	3	0.00
240	CUSIP # 922042866 VANGUARD PACIFIC ETF	16,368.00	16,272.00	6	0.00
87	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	8,026.62	8,164.94	3	73.08
189	CUSIP # 922908736 VANGUARD GROWTH ETF	25,089.75	24,970.94	10	0.00
		204,498.38	195,387.28	78	73.08
COMMON TRUST FUNDS - FIXED INCOME					
2,831.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,831.67	2,831.67	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,831.67	2,831.67	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,408.96	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,408.96	1,408.96	2	0.00
		1,408.96	1,408.96	2	0.00
MUTUAL FUNDS - FIXED INCOME					
26	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	3,243.76	3,215.20	5	0.00
13	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,384.76	1,388.72	2	0.00
100	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	10,710.00	10,674.59	18	0.00
78	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,592.48	8,515.07	14	0.00
17	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,790.95	1,787.89	3	0.00
63	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,445.03	2,436.44	4	0.00
68	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,219.74	4,051.08	7	0.00
24	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	2,436.96	2,430.01	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		34,823.68	34,499.00	58	0.00
MUTUAL FUNDS - EQUITY					
13	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	3,288.09	3,142.15	6	0.00
16	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,187.52	1,186.03	2	0.00
138	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	8,855.46	8,159.38	15	0.00
14	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	958.72	953.73	2	0.00
67	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,732.62	1,666.07	3	0.00
12	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	709.20	706.05	1	0.00
22	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	958.54	906.62	2	0.00
28	CUSIP # 922042866 VANGUARD PACIFIC ETF	1,909.60	1,898.40	3	0.00
10	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	922.60	938.50	2	8.40
22	CUSIP # 922908736 VANGUARD GROWTH ETF	2,920.50	2,906.64	5	0.00
		23,442.85	22,463.57	39	8.40
COMMON TRUST FUNDS - FIXED INCOME					
300.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	300.89	300.89	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		300.89	300.89	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,957.68	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,957.68	5,957.68	3	0.00
		5,957.68	5,957.68	3	0.00
MUTUAL FUNDS - FIXED INCOME					
48	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	5,988.48	5,876.31	3	0.00
25	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,663.00	2,677.92	2	0.00
194	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	20,777.40	21,026.12	12	0.00
151	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	16,634.16	16,632.08	10	0.00
33	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,476.55	3,462.25	2	0.00
119	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	4,618.39	4,512.86	3	0.00
133	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	8,253.32	8,017.67	5	0.00
46	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	4,670.84	4,654.83	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		67,082.14	66,860.04	38	0.00
MUTUAL FUNDS - EQUITY					
58	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	14,669.94	14,018.81	8	0.00
70	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	5,195.40	5,188.92	3	0.00
603	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	38,694.51	35,077.15	22	0.00
61	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	4,177.28	4,155.54	2	0.00
290	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	7,499.40	7,211.38	4	0.00
53	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	3,132.30	3,118.39	2	0.00
96	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,182.72	3,960.96	2	0.00
122	CUSIP # 922042866 VANGUARD PACIFIC ETF	8,320.40	8,271.60	5	0.00
44	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	4,059.44	4,129.40	2	36.96
94	CUSIP # 922908736 VANGUARD GROWTH ETF	12,478.50	12,419.28	7	0.00
		102,409.89	97,551.43	59	36.96
COMMON TRUST FUNDS - FIXED INCOME					
1,231.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,231.13	1,231.13	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,231.13	1,231.13	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
832,905.09	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	832,905.09	832,905.09	2	299.85
		832,905.09	832,905.09	2	299.85
COMMON STOCK					
51,735	CUSIP # 46435G672 ISHARES INTL AGGREGATE BOND	2,674,906.44	2,693,554.16	6	0.00
		2,674,906.44	2,693,554.16	6	0.00
MUTUAL FUNDS - FIXED INCOME					
65,830	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	7,050,393.00	7,126,949.20	16	0.00
35,565	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	3,917,840.40	3,928,827.97	9	0.00
16,785	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,768,299.75	1,767,280.55	4	0.00
7,300	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	901,623.00	908,102.48	2	0.00
30,910	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	3,412,309.45	3,410,759.15	8	0.00
23,490	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	911,646.90	883,893.74	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,964	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	1,176,811.02	1,146,784.33	3	0.00
135,885	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	6,833,656.65	6,825,964.16	16	0.00
9,015	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	915,383.10	910,603.68	2	0.00
67,075	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	6,828,235.00	6,822,792.48	16	0.00
		33,716,198.27	33,731,957.74	77	0.00
MUTUAL FUNDS - EQUITY					
8,640	CUSIP # 464286608 ISHARES EMU INDEX FUND	374,284.80	296,165.37	1	0.00
2,445	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	618,413.85	590,965.55	1	0.00
29,975	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,224,744.50	2,153,828.54	5	0.00
25,910	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,662,644.70	1,452,437.73	4	0.00
	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	0.00	0.00	0	7,555.59
2,730	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	890,880.90	856,537.50	2	4,219.55
13,570	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	591,244.90	548,363.70	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		6,362,213.65	5,898,298.39	15	11,775.14
	COMMON TRUST FUNDS - FIXED INCOME				
176,277.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	176,277.39	176,277.39	0	0.00
		176,277.39	176,277.39	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
63.08	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	63.08	63.08	0	0.00
		63.08	63.08	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,269	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	104,542.62	99,656.52	3	0.00
		104,542.62	99,656.52	3	0.00
MUTUAL FUNDS - EQUITY					
817	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	31,013.32	29,261.07	1	0.00
		31,013.32	29,261.07	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,812.24	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	132,468.09	131,137.32	4	0.00
834,541	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	834,541.00	834,541.00	28	0.00
123,025.23	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,239,352.23	1,205,271.85	41	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
46,958.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	46,958.12	46,958.12	2	0.00
		2,253,319.44	2,217,908.29	74	0.00
COMMON TRUST FUNDS - EQUITY					
3,369.33	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	296,160.06	224,328.72	10	0.00
7,534.37	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	194,578.12	147,614.02	6	0.00
4,468.15	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	87,331.96	77,464.58	3	0.00
10,498.66	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	61,837.11	58,515.75	2	0.00
		639,907.25	507,923.07	21	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
178.12	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	178.12	178.12	0	0.00
		178.12	178.12	0	0.00
MUTUAL FUNDS - FIXED INCOME					
32,024	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,024,127.52	1,051,029.38	9	0.00
		1,024,127.52	1,051,029.38	9	0.00
MUTUAL FUNDS - EQUITY					
8,027	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	304,704.92	286,719.43	3	0.00
		304,704.92	286,719.43	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
80,312.7	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,561,728.64	1,532,733.78	13	0.00
494,618	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	494,618.00	494,618.00	4	0.00
72,912.72	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	734,520.41	717,511.73	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
262,108.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	262,108.19	262,108.19	2	0.00
		3,052,975.24	3,006,971.70	26	0.00
COMMON TRUST FUNDS - EQUITY					
39,708.18	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,490,301.37	2,574,405.15	29	0.00
88,781.63	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,292,821.11	1,868,285.65	19	0.00
52,677.16	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	1,029,598.32	892,305.64	9	0.00
123,572.63	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	727,842.79	758,653.83	6	0.00
		7,540,563.59	6,093,650.27	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
79.61	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	79.61	79.61	0	0.00
		79.61	79.61	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,402	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	236,715.96	226,133.33	8	0.00
		236,715.96	226,133.33	8	0.00
MUTUAL FUNDS - EQUITY					
2,512	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	95,355.52	89,004.97	3	0.00
		95,355.52	89,004.97	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,830.26	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	366,165.70	362,325.11	12	0.00
75,688.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	75,688.79	75,688.79	2	0.00
		441,854.49	438,013.90	14	0.00
COMMON TRUST FUNDS - EQUITY					
12,423.84	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,092,040.63	844,615.44	35	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,779.05	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	717,405.08	552,759.15	23	0.00
16,486.82	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	322,242.17	287,812.55	10	0.00
38,667.41	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	227,751.04	218,557.27	7	0.00
		2,359,438.92	1,903,744.41	75	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
85.39	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	85.39	85.39	0	0.00
		85.39	85.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,846	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	282,895.08	292,552.16	5	0.00
		282,895.08	292,552.16	5	0.00
MUTUAL FUNDS - EQUITY					
5,188	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	196,936.48	189,205.94	3	0.00
		196,936.48	189,205.94	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
22,668.11	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	440,795.00	433,463.73	7	0.00
147,756.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	147,756.58	147,756.58	2	0.00
		588,551.58	581,220.31	10	0.00
COMMON TRUST FUNDS - EQUITY					
25,902.49	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,276,797.79	1,680,515.72	38	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57,917.46	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,495,741.57	1,245,959.49	25	0.00
34,368.04	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	671,738.50	589,984.76	11	0.00
80,643.61	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	474,990.86	527,777.02	8	0.00
		4,919,268.72	4,044,236.99	82	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,294.44	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	8,294.44	8,294.44	0	0.00
1,876,508.67	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,876,508.67	1,876,508.67	46	1,516.22
		1,884,803.11	1,884,803.11	46	1,516.22
MUTUAL FUNDS - FIXED INCOME					
18,629	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,869,979.02	1,883,382.65	46	0.00
		1,869,979.02	1,883,382.65	46	0.00
COMMON TRUST FUNDS - FIXED INCOME					
110,587.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,587.34	110,587.34	3	0.00
		110,587.34	110,587.34	3	0.00
COMMON TRUST FUNDS - EQUITY					
1,368.1	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	120,254.35	75,215.73	3	0.00
3,136.52	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	81,001.88	60,314.92	2	0.00
		201,256.23	135,530.65	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
661,113.94	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	661,113.94	661,113.94	5	0.00
		661,113.94	661,113.94	5	0.00
COMMON STOCK					
6,820	CUSIP # 031100100 AMETEK INC	450,392.80	333,876.51	3	0.00
6,727	CUSIP # 032095101 AMPHENOL CORP CL A	569,373.28	454,749.91	4	1,278.13
8,614	CUSIP # 05605H100 BWX TECHNOLOGIES INC	482,556.28	343,243.78	4	0.00
711	CUSIP # 09073M104 BIO-TECHNE CORP	85,952.79	73,582.46	1	0.00
3,554	CUSIP # 127055101 CABOT CORPORATION	198,313.20	181,983.64	1	0.00
1,866	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	201,565.32	179,676.99	1	0.00
6,745	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	352,493.70	363,668.82	3	0.00
9,072	CUSIP # 184496107 CLEAN HARBORS INC	514,382.40	504,223.57	4	0.00
19,050	CUSIP # 217204106 COPART INC	654,748.50	530,106.26	5	0.00
7,614	CUSIP # 22282E102 COVANTA HOLDING CORP	113,067.90	119,749.19	1	1,903.50

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,834	CUSIP # 256746108 DOLLAR TREE INC	419,687.88	372,034.31	3	0.00
20,311	CUSIP # 29362U104 ENTEGRIS INC	585,972.35	365,013.05	4	0.00
6,176	CUSIP # 302491303 FMC CORPORATION	551,578.56	358,918.39	4	1,019.04
4,698	CUSIP # 371559105 GENESEE & WYOMING INC CL A	347,698.98	329,594.89	3	0.00
2,921	CUSIP # 384109104 GRACO INC	361,298.49	243,612.57	3	0.00
16,297	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	283,078.89	166,737.19	2	0.00
6,730	CUSIP # 422806208 HEICO CORP CL A	512,826.00	367,131.19	4	0.00
3,168	CUSIP # 45167R104 IDEX CORP	384,816.96	287,514.37	3	0.00
4,522	CUSIP # 457187102 INGREDION INC	545,534.08	566,492.65	4	2,713.20
11,180	CUSIP # 48238T109 KAR AUCTION SERVICES INC	533,733.20	482,479.11	4	3,577.60
9,080	CUSIP # 501889208 LKQ CORP	326,789.20	281,543.56	2	0.00
5,760	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	229,939.20	215,318.47	2	0.00
164	CUSIP # 570535104 MARKEL CORP	175,148.72	149,394.21	1	0.00
2,790	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	298,195.20	270,244.97	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,787	CUSIP # 774341101 ROCKWELL COLLINS INC	233,578.77	166,539.47	2	0.00
5,011	CUSIP # 806407102 HENRY SCHEIN INC	410,851.89	391,004.57	3	0.00
5,301	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	247,715.73	213,001.59	2	0.00
4,365	CUSIP # 871607107 SYNOPSIS INC	351,513.45	258,925.69	3	0.00
4,189	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	204,423.20	185,300.42	1	0.00
7,298	CUSIP # 902681105 UGI CORPORATION	341,984.28	334,897.92	2	1,824.50
896	CUSIP # 920253101 VALMONT INDUSTRIES INC	141,657.60	129,654.60	1	336.00
5,230	CUSIP # 980745103 WOODWARD INC	405,900.30	362,678.53	3	0.00
		11,516,769.10	9,582,892.85	84	12,651.97
FOREIGN STOCK					
9,559	CUSIP # 94106B101 WASTE CONNECTIONS INC	668,747.64	503,167.28	5	0.00
6,671	CUSIP # G1991C105 CARDTRONICS PLC - A	153,499.71	368,826.92	1	0.00
3,426	CUSIP # G4388N106 HELEN OF TROY	331,979.40	291,790.71	2	0.00
3,461	CUSIP # G84720104 STERIS PLC	305,952.40	238,148.53	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,122	CUSIP # N22717107 CORE LABORATORIES NV	110,741.40	137,067.56	1	0.00
		1,570,920.55	1,539,001.00	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
10,389.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,389.48	10,389.48	0	0.00
		10,389.48	10,389.48	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
45,962	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	45,962.00	45,962.00	2	0.00
		45,962.00	45,962.00	2	0.00
INSURANCE POLICIES/ANNUITIES					
189,212.666	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,319,179.65	2,211,098.06	98	0.00
		2,319,179.65	2,211,098.06	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
46,063.29	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	46,063.29	46,063.29	0	0.00
		46,063.29	46,063.29	0	0.00
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,692,532.74	1,683,462.20	11	0.00
38,902	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,960,223.60	3,958,670.02	25	0.00
26,000	CUSIP # 73935B862 POWERSHARES VAR RATE IG PORT	655,720.00	656,762.50	4	0.00
		6,308,476.34	6,298,894.72	39	0.00
MUTUAL FUNDS - EQUITY					
12,847	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	372,691.47	369,753.36	2	0.00
82,253	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	4,938,470.12	4,901,760.61	31	0.00
15,831	CUSIP # 808524508 SCHWAB US MID CAP ETF	793,291.41	787,019.17	5	0.00
3,091	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	208,240.67	204,601.94	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,702	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	207,260.82	206,760.19	1	0.00
16,698	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	558,882.06	554,465.44	3	0.00
629	CUSIP # 922908553 VANGUARD REIT ETF	52,263.61	56,880.60	0	0.00
		7,131,100.16	7,081,241.31	44	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
2,625,541.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,625,541.13	2,625,541.13	16	0.00
		2,625,541.13	2,625,541.13	16	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
62,153.22	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	62,153.22	62,153.22	0	0.00
		62,153.22	62,153.22	0	0.00
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,422,650.28	1,415,026.40	7	0.00
33,906	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,451,630.80	3,450,277.06	16	0.00
26,000	CUSIP # 73935B862 POWERSHARES VAR RATE IG PORT	655,720.00	656,762.50	3	0.00
		5,530,001.08	5,522,065.96	26	0.00
MUTUAL FUNDS - EQUITY					
35,234	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,022,138.34	1,014,080.32	5	0.00
106,868	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	6,416,354.72	6,368,659.53	30	0.00
42,230	CUSIP # 808524508 SCHWAB US MID CAP ETF	2,116,145.30	2,099,413.77	10	0.00
12,075	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	813,492.75	799,278.06	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,279	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	464,977.89	463,854.76	2	0.00
45,797	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,532,825.59	1,520,712.28	7	0.00
5,840	CUSIP # 922908553 VANGUARD REIT ETF	485,245.60	498,768.47	2	0.00
		12,851,180.19	12,764,767.19	60	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,053,590.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,053,590.13	3,053,590.13	14	0.00
		3,053,590.13	3,053,590.13	14	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,975.66	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	34,975.66	34,975.66	0	0.00
		34,975.66	34,975.66	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	367,449.15	365,481.50	3	0.00
20,358	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,072,444.40	2,071,632.58	17	0.00
		2,439,893.55	2,437,114.08	19	0.00
MUTUAL FUNDS - EQUITY					
32,169	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	933,222.69	925,865.64	7	0.00
55,102	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,308,324.08	3,283,732.06	26	0.00
37,276	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,867,900.36	1,853,131.61	15	0.00
13,544	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	912,459.28	896,515.28	7	0.00
16,895	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	454,644.45	453,546.28	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,813	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,399,481.11	1,388,421.57	11	0.00
2,113	CUSIP # 922908553 VANGUARD REIT ETF	175,569.17	189,190.66	1	0.00
		9,051,601.14	8,990,403.10	72	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,010,385.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,010,385.69	1,010,385.69	8	0.00
		1,010,385.69	1,010,385.69	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,831.57	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	24,831.57	24,831.57	0	0.00
		24,831.57	24,831.57	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	168,588.39	167,686.70	2	0.00
8,361	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	851,149.80	850,817.86	11	0.00
		1,019,738.19	1,018,504.56	13	0.00
MUTUAL FUNDS - EQUITY					
24,898	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	722,290.98	716,596.81	9	0.00
32,613	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,958,084.52	1,943,529.34	25	0.00
23,948	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,200,034.28	1,190,546.08	15	0.00
9,912	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	667,771.44	656,103.03	9	0.00
14,811	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	398,564.01	397,601.30	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,362	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,083,156.14	1,074,596.39	14	0.00
4,016	CUSIP # 922908553 VANGUARD REIT ETF	333,689.44	341,350.43	4	0.00
		6,363,590.81	6,320,323.38	82	0.00
COMMON TRUST FUNDS - FIXED INCOME					
379,056.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	379,056.99	379,056.99	5	0.00
		379,056.99	379,056.99	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,144.61	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11,144.61	11,144.61	0	0.00
		11,144.61	11,144.61	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	836,746.44	832,263.20	19	0.00
14,473	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,473,351.40	1,472,774.98	34	0.00
		2,310,097.84	2,305,038.18	54	0.00
MUTUAL FUNDS - EQUITY					
3,670	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	106,466.70	105,627.37	2	0.00
13,914	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	835,396.56	829,186.74	19	0.00
4,345	CUSIP # 808524508 SCHWAB US MID CAP ETF	217,727.95	216,006.46	5	0.00
4,771	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	159,685.37	158,423.44	4	0.00
		1,319,276.58	1,309,244.01	31	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
662,185.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	662,185.65	662,185.65	15	0.00
		662,185.65	662,185.65	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3.01	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3.01	3.01	0	0.00
		3.01	3.01	0	0.00
MUTUAL FUNDS - FIXED INCOME					
14,727	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,380,950.79	1,358,743.09	10	0.00
19,214	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,626,657.24	1,634,245.13	12	0.00
38,122	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,042,898.04	3,058,082.80	22	0.00
60,482	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,301,712.38	3,220,152.27	23	0.00
31,322	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,653,175.16	1,661,064.75	12	0.00
		11,005,393.61	10,932,288.04	78	0.00
MUTUAL FUNDS - EQUITY					
20,166	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	875,406.06	728,248.39	6	0.00
5,209	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	226,956.13	192,716.90	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,208	CUSIP # 922908736 VANGUARD GROWTH ETF	691,362.00	558,406.78	5	0.00
7,467	CUSIP # 922908744 VANGUARD VALUE ETF	745,355.94	616,063.78	5	0.00
1,593	CUSIP # 922908751 VANGUARD SMALL CAP ETF	225,122.76	188,144.72	2	0.00
		2,764,202.89	2,283,580.57	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
401.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	401.60	401.60	0	0.00
		401.60	401.60	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.87	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.87	4.87	0	0.00
		4.87	4.87	0	0.00
MUTUAL FUNDS - FIXED INCOME					
17,921	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,680,452.17	1,659,063.22	7	0.00
23,542	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,993,065.72	2,006,198.00	9	0.00
46,780	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,733,979.60	3,751,997.06	16	0.00
74,001	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,039,714.59	3,948,704.68	18	0.00
38,593	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,036,938.54	2,045,400.04	9	0.00
		13,484,150.62	13,411,363.00	59	0.00
MUTUAL FUNDS - EQUITY					
65,895	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,860,501.95	2,359,039.52	12	0.00
17,551	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	764,697.07	608,883.79	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,845	CUSIP # 922908736 VANGUARD GROWTH ETF	2,236,173.75	1,785,546.72	10	0.00
24,626	CUSIP # 922908744 VANGUARD VALUE ETF	2,458,167.32	2,056,128.25	11	0.00
5,042	CUSIP # 922908751 VANGUARD SMALL CAP ETF	712,535.44	590,101.82	3	0.00
		9,032,075.53	7,399,700.10	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
538.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	538.90	538.90	0	0.00
		538.90	538.90	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9.13	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9.13	9.13	0	0.00
		9.13	9.13	0	0.00
MUTUAL FUNDS - FIXED INCOME					
40,693	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,815,782.61	3,765,119.63	5	0.00
53,092	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	4,494,768.72	4,509,316.91	6	0.00
104,848	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	8,368,967.36	8,405,161.01	11	0.00
167,840	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	9,162,385.60	8,917,560.87	12	0.00
86,541	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	4,567,633.98	4,552,795.11	6	0.00
		30,409,538.27	30,149,953.53	39	0.00
MUTUAL FUNDS - EQUITY					
334,409	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	14,516,694.69	12,306,709.19	19	0.00
88,198	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,842,786.86	3,267,429.05	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
85,782	CUSIP # 922908736 VANGUARD GROWTH ETF	11,387,560.50	8,693,174.75	15	0.00
124,569	CUSIP # 922908744 VANGUARD VALUE ETF	12,434,477.58	10,069,968.19	16	0.00
25,868	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,655,665.76	2,960,855.48	5	0.00
		45,837,185.39	37,298,136.66	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
878.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	878.71	878.71	0	0.00
		878.71	878.71	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.35	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.35	4.35	0	0.00
		4.35	4.35	0	0.00
MUTUAL FUNDS - FIXED INCOME					
18,150	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,701,925.50	1,682,011.28	4	0.00
25,386	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,149,178.76	2,139,754.40	4	0.00
48,865	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,900,404.30	3,915,253.61	8	0.00
78,432	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,281,602.88	4,163,639.38	9	0.00
39,477	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,083,596.06	2,067,442.76	4	0.00
		14,116,707.50	13,968,101.43	29	0.00
MUTUAL FUNDS - EQUITY					
241,827	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	10,497,710.07	9,031,292.10	22	0.00
64,482	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,809,480.74	2,375,303.65	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
62,278	CUSIP # 922908736 VANGUARD GROWTH ETF	8,267,404.50	6,284,237.39	17	0.00
90,261	CUSIP # 922908744 VANGUARD VALUE ETF	9,009,853.02	7,230,284.07	19	0.00
18,423	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,603,538.36	2,113,283.21	5	0.00
		33,187,986.69	27,034,400.42	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,963.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,963.47	6,963.47	0	0.00
		6,963.47	6,963.47	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.51	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.51	4.51	0	0.00
		4.51	4.51	0	0.00
MUTUAL FUNDS - FIXED INCOME					
13,554	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,270,958.58	1,258,422.16	2	0.00
18,197	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,540,558.02	1,548,133.44	3	0.00
35,859	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,862,265.38	2,875,463.23	5	0.00
57,397	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,133,302.23	3,052,899.85	6	0.00
30,113	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,589,364.14	1,590,550.79	3	0.00
		10,396,448.35	10,325,469.47	20	0.00
MUTUAL FUNDS - EQUITY					
304,883	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	13,234,971.03	11,201,832.28	25	0.00
81,191	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,537,491.87	2,897,773.01	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78,347	CUSIP # 922908736 VANGUARD GROWTH ETF	10,400,564.25	7,858,686.61	20	0.00
113,956	CUSIP # 922908744 VANGUARD VALUE ETF	11,375,087.92	9,235,585.47	21	0.00
22,959	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,244,565.88	2,639,216.28	6	0.00
		41,792,680.95	33,833,093.65	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
634,074.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	634,074.87	634,074.87	1	0.00
		634,074.87	634,074.87	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1.98	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	1.98	1.98	0	0.00
		1.98	1.98	0	0.00
MUTUAL FUNDS - EQUITY					
68,378	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,968,288.98	2,577,079.58	31	0.00
17,823	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	776,548.11	652,530.66	8	0.00
17,533	CUSIP # 922908736 VANGUARD GROWTH ETF	2,327,505.75	1,743,391.99	24	0.00
25,427	CUSIP # 922908744 VANGUARD VALUE ETF	2,538,123.14	2,050,102.50	27	0.00
5,183	CUSIP # 922908751 VANGUARD SMALL CAP ETF	732,461.56	590,941.72	8	0.00
		9,342,927.54	7,614,046.45	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
176.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	176.31	176.31	0	0.00
		176.31	176.31	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.45	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.45	4.45	0	0.00
		4.45	4.45	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,188	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	392,708.76	384,117.17	12	0.00
5,486	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	464,444.76	465,160.79	14	0.00
10,873	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	867,882.86	870,817.05	27	0.00
17,285	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	943,588.15	930,452.41	29	0.00
8,972	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	473,542.16	475,510.49	15	0.00
		3,142,166.69	3,126,057.91	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
78.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	78.19	78.19	0	0.00
		78.19	78.19	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,100,357.41	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,100,357.41	3,100,357.41	5	0.00
		3,100,357.41	3,100,357.41	5	0.00
COMMON STOCK					
5,969	CUSIP # 00817Y108 AETNA INC	949,130.69	723,250.00	2	0.00
2,529	CUSIP # 02079K107 ALPHABET INC CL C	2,425,589.19	2,452,664.52	4	0.00
30,022	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,484,320.50	2,448,825.10	4	0.00
4,843	CUSIP # 036752103 ANTHEM INC	919,588.84	684,243.74	1	0.00
28,981	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	1,536,572.62	1,403,060.05	2	0.00
44,151	CUSIP # 12504L109 CBRE GROUP INC	1,672,439.88	1,397,582.24	3	0.00
42,034	CUSIP # 126650100 CVS CAREMARK CORPORATION	3,418,204.88	3,352,630.99	6	0.00
22,967	CUSIP # 14149Y108 CARDINAL HEALTH INC	1,536,951.64	1,697,748.20	2	10,619.94
20,619	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	1,431,989.55	1,646,863.60	2	0.00
18,651	CUSIP # 57636Q104 MASTERCARD INC	2,633,521.20	1,962,344.45	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,806	CUSIP # 58155Q103 MCKESSON CORPORATION	2,735,179.66	2,592,425.40	4	6,054.04
6,790	CUSIP # 615369105 MOODYS CORP	945,235.90	701,582.56	2	0.00
121,536	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	4,342,481.28	4,417,315.32	7	0.00
13,404	CUSIP # 665859104 NORTHERN TRUST CORPORATION	1,232,229.72	1,182,078.74	2	5,629.68
7,823	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	1,684,839.51	1,607,966.74	3	0.00
118,351	CUSIP # 68389X105 ORACLE CORP	5,722,270.85	4,546,761.38	9	0.00
5,885	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	1,029,992.70	836,718.12	2	0.00
37,874	CUSIP # 74736K101 QORVO INC	2,676,934.32	2,220,162.87	4	0.00
7,029	CUSIP # 78409V104 S&P GLOBAL INC	1,098,702.99	842,430.17	2	0.00
45,175	CUSIP # 78573M104 SABRE CORP	817,667.50	1,121,320.30	1	0.00
17,417	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	1,774,792.30	1,680,366.94	3	0.00
24,836	CUSIP # 857477103 STATE STREET CORP	2,372,831.44	1,958,862.51	4	10,431.12
4,483	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	520,386.64	510,225.72	1	0.00
21,863	CUSIP # 92826C839 VISA INC CL A	2,300,862.12	1,736,298.25	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

07/01/2017 through 09/30/2017
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 09/30/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		48,262,715.92	43,723,727.91	78	32,734.78
	FOREIGN STOCK				
13,904	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	1,319,599.86	1,275,532.76	2	0.00
437,301	CUSIP # 013321864 GKN PLC ORD	2,026,745.83	1,802,048.90	3	0.00
66,331	CUSIP # 085744142 WPP PLC SEDOL B8KF9B4	1,230,577.36	1,219,284.45	2	0.00
17,673	CUSIP # 45857P707 INTERCONTINENTAL HOTELS GROUP ADR	934,724.97	836,330.82	2	5,743.73
25,136	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,440,544.16	1,641,207.36	2	0.00
5,705	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,302,964.95	1,229,305.98	2	0.00
27,200	CUSIP # H8431B109 SWISS RE AG ORD	2,395,640.00	2,586,300.84	4	0.00
		10,650,797.13	10,590,011.11	17	5,743.73
	COMMON TRUST FUNDS - FIXED INCOME				
85,301.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	85,301.21	85,301.21	0	0.00
		85,301.21	85,301.21	0	0.00



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

313385UL8	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/18 0.00000				0.01	19 Mar 2018			
		970,000.000	Local	99.449333	964,658.53	99.463300	964,794.01	135.48	1.95
			Base	99.449333	964,658.53	99.463300	964,794.01	135.48	1.95

7839989D1	SSC GOVERNMENT MM GVMXX				0.9177195	31 Dec 2030			
		9,560,549.470	Local	100.000000	9,560,549.47	100.000000	9,560,549.47	0.00	19.34
			Base	100.000000	9,560,549.47	100.000000	9,560,549.47	0.00	19.34

US DOLLAR Total		10,530,549.470	Local		10,525,208.00		10,525,343.48	135.48	21.29
			Base		10,525,208.00		10,525,343.48	135.48	21.29

CASH EQUIVALENT Total

		10,530,549.470	Base		10,525,208.00		10,525,343.48	135.48	21.29
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RAR3	AT+T INC SR UNSECURED 02/19 5.8				5.8	15 Feb 2019			
		10,000.000	Local	105.256300	10,525.63	105.201390	10,520.14	-5.49	0.02
			Base	105.256300	10,525.63	105.201390	10,520.14	-5.49	0.02

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045			
		40,000.000	Local	92.505725	37,002.29	91.782069	36,712.83	-289.46	0.07
			Base	92.505725	37,002.29	91.782069	36,712.83	-289.46	0.07

00206REM0	AT+T INC SR UNSECURED 08/27 3.9				3.9	14 Aug 2027			
		50,000.000	Local	99.829180	49,914.59	100.194664	50,097.33	182.74	0.10
			Base	99.829180	49,914.59	100.194664	50,097.33	182.74	0.10

00206REN8	AT+T INC SR UNSECURED 08/37 4.9				4.9	14 Aug 2037			
		10,000.000	Local	99.822800	9,982.28	101.064584	10,106.46	124.18	0.02
			Base	99.822800	9,982.28	101.064584	10,106.46	124.18	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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		99.309400	9,930.94	102.610090	10,261.01	330.07	0.02
		Base		99.309400	9,930.94	102.610090	10,261.01	330.07	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	30,000.000	Local		107.749833	32,324.95	110.446208	33,133.86	808.91	0.07
		Base		107.749833	32,324.95	110.446208	33,133.86	808.91	0.07
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	10,000.000	Local		99.322700	9,932.27	111.693194	11,169.32	1,237.05	0.02
		Base		99.322700	9,932.27	111.693194	11,169.32	1,237.05	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	10,000.000	Local		102.212000	10,221.20	103.677619	10,367.76	146.56	0.02
		Base		102.212000	10,221.20	103.677619	10,367.76	146.56	0.02
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	20,000.000	Local		102.987850	20,597.57	103.850936	20,770.19	172.62	0.04
		Base		102.987850	20,597.57	103.850936	20,770.19	172.62	0.04
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875	15 Aug 2047		
	10,000.000	Local		99.682800	9,968.28	101.080561	10,108.06	139.78	0.02
		Base		99.682800	9,968.28	101.080561	10,108.06	139.78	0.02
01F0224B8	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.5	16 Nov 2032		
	600,000.000	Local		100.851563	605,109.38	100.563346	603,380.08	-1,729.30	1.22
	Original Face:	600,000.000	Base	100.851563	605,109.38	100.563346	603,380.08	-1,729.30	1.22
01F0304A3	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	17 Oct 2032		
	100,000.000	Local		103.073660	103,073.66	102.750000	102,750.00	-323.66	0.21
	Original Face:	100,000.000	Base	103.073660	103,073.66	102.750000	102,750.00	-323.66	0.21
01F0304B1	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	16 Nov 2032		
	600,000.000	Local		102.646485	615,878.91	102.634198	615,805.19	-73.72	1.25
	Original Face:	600,000.000	Base	102.646485	615,878.91	102.634198	615,805.19	-73.72	1.25
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.0	12 Oct 2047		
	1,100,000.000	Local		100.758523	1,108,343.75	100.328120	1,103,609.32	-4,734.43	2.23
	Original Face:	1,100,000.000	Base	100.758523	1,108,343.75	100.328120	1,103,609.32	-4,734.43	2.23

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	12 Oct 2047		
		1,000,000.000	Local 103.218425	1,032,184.25	103.089840	1,030,898.40	-1,285.85	2.09
Original Face:		1,000,000.000	Base 103.218425	1,032,184.25	103.089840	1,030,898.40	-1,285.85	2.09
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	12 Oct 2047		
		1,100,000.000	Local 105.284008	1,158,124.09	105.289060	1,158,179.66	55.57	2.34
Original Face:		1,100,000.000	Base 105.284008	1,158,124.09	105.289060	1,158,179.66	55.57	2.34
01F0426A6	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	12 Oct 2047		
		200,000.000	Local 107.347655	214,695.31	107.343750	214,687.50	-7.81	0.43
Original Face:		200,000.000	Base 107.347655	214,695.31	107.343750	214,687.50	-7.81	0.43
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	12 Oct 2047		
		100,000.000	Local 109.046880	109,046.88	109.078480	109,078.48	31.60	0.22
Original Face:		100,000.000	Base 109.046880	109,046.88	109.078480	109,078.48	31.60	0.22
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.85	09 Aug 2022		
		10,000.000	Local 102.593100	10,259.31	102.116214	10,211.62	-47.69	0.02
			Base 102.593100	10,259.31	102.116214	10,211.62	-47.69	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.95	05 Dec 2044		
		10,000.000	Local 117.624800	11,762.48	115.483307	11,548.33	-214.15	0.02
			Base 117.624800	11,762.48	115.483307	11,548.33	-214.15	0.02
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625				3.625	05 Dec 2024		
		30,000.000	Local 100.958200	30,287.46	103.227541	30,968.26	680.80	0.06
			Base 100.958200	30,287.46	103.227541	30,968.26	680.80	0.06
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025		
		20,000.000	Local 103.833900	20,766.78	103.270675	20,654.14	-112.64	0.04
			Base 103.833900	20,766.78	103.270675	20,654.14	-112.64	0.04
02R0306A6	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY				3.0	12 Oct 2047		
		300,000.000	Local 100.734377	302,203.13	100.363280	301,089.84	-1,113.29	0.61
Original Face:		300,000.000	Base 100.734377	302,203.13	100.363280	301,089.84	-1,113.29	0.61
02R0326A2	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY				3.5	12 Oct 2047		
		800,000.000	Local 103.251465	826,011.72	103.136760	825,094.08	-917.64	1.67
Original Face:		800,000.000	Base 103.251465	826,011.72	103.136760	825,094.08	-917.64	1.67

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Books Open

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02R0406A5	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	12 Oct 2047			
		700,000.000	Local 105.332590	737,328.13	105.289060	737,023.42	-304.71		1.49
Original Face:		700,000.000	Base 105.332590	737,328.13	105.289060	737,023.42	-304.71		1.49
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044			
		60,000.000	Local 92.768917	55,661.35	95.173385	57,104.03	1,442.68		0.12
			Base 92.768917	55,661.35	95.173385	57,104.03	1,442.68		0.12
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375				5.375	15 Jan 2020			
		10,000.000	Local 108.070300	10,807.03	107.606914	10,760.69	-46.34		0.02
			Base 108.070300	10,807.03	107.606914	10,760.69	-46.34		0.02
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.65	01 Feb 2021			
		30,000.000	Local 101.962967	30,588.89	101.624064	30,487.22	-101.67		0.06
			Base 101.962967	30,588.89	101.624064	30,487.22	-101.67		0.06
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046			
		40,000.000	Local 113.943000	45,577.20	112.956765	45,182.71	-394.49		0.09
			Base 113.943000	45,577.20	112.956765	45,182.71	-394.49		0.09
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65				3.65	01 Feb 2026			
		70,000.000	Local 104.037729	72,826.41	103.451240	72,415.87	-410.54		0.15
			Base 104.037729	72,826.41	103.451240	72,415.87	-410.54		0.15
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.75	15 Apr 2043			
		40,000.000	Local 103.013000	41,205.20	100.106056	40,042.42	-1,162.78		0.08
			Base 103.013000	41,205.20	100.106056	40,042.42	-1,162.78		0.08
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044			
		30,000.000	Local 92.844933	27,853.48	93.908160	28,172.45	318.97		0.06
			Base 92.844933	27,853.48	93.908160	28,172.45	318.97		0.06
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.45	04 Aug 2026			
		60,000.000	Local 96.602933	57,961.76	96.485537	57,891.32	-70.44		0.12
			Base 96.602933	57,961.76	96.485537	57,891.32	-70.44		0.12
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.85	04 Aug 2046			
		10,000.000	Local 99.100000	9,910.00	101.084485	10,108.45	198.45		0.02
			Base 99.100000	9,910.00	101.084485	10,108.45	198.45		0.02

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Books Open

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	60,000.000	Local		117.052833	70,231.70	117.969536	70,781.72	550.02	0.14
		Base		117.052833	70,231.70	117.969536	70,781.72	550.02	0.14
05565QDB1	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	70,000.000	Local		99.646300	69,752.41	99.964488	69,975.14	222.73	0.14
		Base		99.646300	69,752.41	99.964488	69,975.14	222.73	0.14
05565QDGO	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	20,000.000	Local		100.000000	20,000.00	102.440593	20,488.12	488.12	0.04
		Base		100.000000	20,000.00	102.440593	20,488.12	488.12	0.04
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	90,000.000	Local		102.133322	91,919.99	102.445157	92,200.64	280.65	0.19
		Base		102.133322	91,919.99	102.445157	92,200.64	280.65	0.19
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	40,000.000	Local		114.449325	45,779.73	115.913184	46,365.27	585.54	0.09
		Base		114.449325	45,779.73	115.913184	46,365.27	585.54	0.09
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	200,000.000	Local		104.192545	208,385.09	104.618416	209,236.83	851.74	0.42
		Base		104.192545	208,385.09	104.618416	209,236.83	851.74	0.42
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local		102.630900	10,263.09	105.723516	10,572.35	309.26	0.02
		Base		102.630900	10,263.09	105.723516	10,572.35	309.26	0.02
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	110,000.000	Local		100.065418	110,071.96	100.970812	111,067.89	995.93	0.22
		Base		100.065418	110,071.96	100.970812	111,067.89	995.93	0.22
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	20,000.000	Local		108.150150	21,630.03	114.417000	22,883.40	1,253.37	0.05
		Base		108.150150	21,630.03	114.417000	22,883.40	1,253.37	0.05
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	30,000.000	Local		114.535533	34,360.66	122.200056	36,660.02	2,299.36	0.07
		Base		114.535533	34,360.66	122.200056	36,660.02	2,299.36	0.07

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1					3.55887	25 Aug 2034		
	186,393.890	Local		101.306786	188,829.66	102.198410	190,491.59	1,661.93	0.39
Original Face:	3,490,000.000	Base		101.306786	188,829.66	102.198410	190,491.59	1,661.93	0.39
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	5,000.000	Local		106.053800	5,302.69	102.145011	5,107.25	-195.44	0.01
		Base		106.053800	5,302.69	102.145011	5,107.25	-195.44	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	10,000.000	Local		109.488700	10,948.87	105.707870	10,570.79	-378.08	0.02
		Base		109.488700	10,948.87	105.707870	10,570.79	-378.08	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	100.932963	20,186.59	186.59	0.04
		Base		100.000000	20,000.00	100.932963	20,186.59	186.59	0.04
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349	10 May 2050		
	54,000.000	Local		102.965148	55,601.18	103.042600	55,643.00	41.82	0.11
Original Face:	54,000.000	Base		102.965148	55,601.18	103.042600	55,643.00	41.82	0.11
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.80074	10 Oct 2048		
	57,000.000	Local		103.222404	58,836.77	103.684080	59,099.93	263.16	0.12
Original Face:	57,000.000	Base		103.222404	58,836.77	103.684080	59,099.93	263.16	0.12
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	50,000.000	Local		105.512000	52,756.00	104.301267	52,150.63	-605.37	0.11
		Base		105.512000	52,756.00	104.301267	52,150.63	-605.37	0.11
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	20,000.000	Local		116.210800	23,242.16	115.005363	23,001.07	-241.09	0.05
		Base		116.210800	23,242.16	115.005363	23,001.07	-241.09	0.05
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	10,000.000	Local		100.000000	10,000.00	99.918529	9,991.85	-8.15	0.02
		Base		100.000000	10,000.00	99.918529	9,991.85	-8.15	0.02
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	20,000.000	Local		104.084100	20,816.82	105.511666	21,102.33	285.51	0.04
		Base		104.084100	20,816.82	105.511666	21,102.33	285.51	0.04

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View Date: October 2, 2017

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151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	10,000.000	Local		105.557600	10,555.76	105.735231	10,573.52	17.76	0.02
		Base		105.557600	10,555.76	105.735231	10,573.52	17.76	0.02
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	50,000.000	Local		99.760840	49,880.42	99.838639	49,919.32	38.90	0.10
		Base		99.760840	49,880.42	99.838639	49,919.32	38.90	0.10
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	10,000.000	Local		100.661000	10,066.10	101.872376	10,187.24	121.14	0.02
		Base		100.661000	10,066.10	101.872376	10,187.24	121.14	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	40,000.000	Local		101.345875	40,538.35	104.442521	41,777.01	1,238.66	0.08
		Base		101.345875	40,538.35	104.442521	41,777.01	1,238.66	0.08
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local		110.078371	38,527.43	110.706119	38,747.14	219.71	0.08
		Base		110.078371	38,527.43	110.706119	38,747.14	219.71	0.08
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	300,000.000	Local		105.004737	315,014.21	105.553652	316,660.96	1,646.75	0.64
		Base		105.004737	315,014.21	105.553652	316,660.96	1,646.75	0.64
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	200,000.000	Local		108.602510	217,205.02	111.800000	223,600.00	6,394.98	0.45
		Base		108.602510	217,205.02	111.800000	223,600.00	6,394.98	0.45
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local		132.326100	13,232.61	136.941258	13,694.13	461.52	0.03
		Base		132.326100	13,232.61	136.941258	13,694.13	461.52	0.03
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local		124.015700	12,401.57	122.676555	12,267.66	-133.91	0.02
		Base		124.015700	12,401.57	122.676555	12,267.66	-133.91	0.02
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local		99.397300	9,939.73	104.477102	10,447.71	507.98	0.02
		Base		99.397300	9,939.73	104.477102	10,447.71	507.98	0.02

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View Date: October 2, 2017

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21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023		
		250,000.000	Local 108.401832	271,004.58	107.458534	268,646.34	-2,358.24	0.54
			Base 108.401832	271,004.58	107.458534	268,646.34	-2,358.24	0.54
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS				3.0	23 Oct 2047		
		1,400,000.000	Local 101.688058	1,423,632.81	101.390620	1,419,468.68	-4,164.13	2.87
Original Face:		1,400,000.000	Base 101.688058	1,423,632.81	101.390620	1,419,468.68	-4,164.13	2.87
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	23 Oct 2047		
		800,000.000	Local 103.937500	831,500.00	103.937500	831,500.00	0.00	1.68
Original Face:		800,000.000	Base 103.937500	831,500.00	103.937500	831,500.00	0.00	1.68
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS				4.0	23 Oct 2047		
		300,000.000	Local 105.274740	315,824.22	105.308590	315,925.77	101.55	0.64
Original Face:		300,000.000	Base 105.274740	315,824.22	105.308590	315,925.77	101.55	0.64
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1				1.71722	25 Feb 2032		
		234,323.560	Local 96.255771	225,549.95	96.194640	225,406.70	-143.25	0.46
Original Face:		16,100,000.000	Base 96.255771	225,549.95	96.194640	225,406.70	-143.25	0.46
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821				6.821	10 Feb 2024		
		9,685.580	Local 114.477915	11,087.85	115.240000	11,161.66	73.81	0.02
Original Face:		20,000.000	Base 114.477915	11,087.85	115.240000	11,161.66	73.81	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
		20,000.000	Local 96.239200	19,247.84	105.378235	21,075.65	1,827.81	0.04
			Base 96.239200	19,247.84	105.378235	21,075.65	1,827.81	0.04
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.85	15 Dec 2025		
		130,000.000	Local 113.736315	147,857.21	115.279984	149,863.98	2,006.77	0.30
			Base 113.736315	147,857.21	115.279984	149,863.98	2,006.77	0.30
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875				2.875	11 May 2022		
		10,000.000	Local 103.865000	10,386.50	102.512108	10,251.21	-135.29	0.02
			Base 103.865000	10,386.50	102.512108	10,251.21	-135.29	0.02
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65				2.65	01 Sep 2026		
		10,000.000	Local 97.844900	9,784.49	95.631179	9,563.12	-221.37	0.02
			Base 97.844900	9,784.49	95.631179	9,563.12	-221.37	0.02

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26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	10,000.000	Local		95.105900	9,510.59	96.330557	9,633.06	122.47	0.02
		Base		95.105900	9,510.59	96.330557	9,633.06	122.47	0.02
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.4	15 Aug 2022		
	30,000.000	Local		99.798633	29,939.59	99.289478	29,786.84	-152.75	0.06
		Base		99.798633	29,939.59	99.289478	29,786.84	-152.75	0.06
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.15	15 Aug 2027		
	50,000.000	Local		99.722480	49,861.24	99.135533	49,567.77	-293.47	0.10
		Base		99.722480	49,861.24	99.135533	49,567.77	-293.47	0.10
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	10,000.000	Local		107.647400	10,764.74	106.037256	10,603.73	-161.01	0.02
		Base		107.647400	10,764.74	106.037256	10,603.73	-161.01	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	20,000.000	Local		101.795000	20,359.00	100.691974	20,138.39	-220.61	0.04
		Base		101.795000	20,359.00	100.691974	20,138.39	-220.61	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	10,000.000	Local		103.878500	10,387.85	100.384287	10,038.43	-349.42	0.02
		Base		103.878500	10,387.85	100.384287	10,038.43	-349.42	0.02
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	110,000.000	Local		98.582436	108,440.68	97.750000	107,525.00	-915.68	0.22
		Base		98.582436	108,440.68	97.750000	107,525.00	-915.68	0.22
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778	10 Sep 2058		
	80,000.000	Local		105.612250	84,489.80	105.236180	84,188.94	-300.86	0.17
	Original Face:	80,000.000	Base	105.612250	84,489.80	105.236180	84,188.94	-300.86	0.17
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	20,000.000	Local		103.165150	20,633.03	101.713692	20,342.74	-290.29	0.04
		Base		103.165150	20,633.03	101.713692	20,342.74	-290.29	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	10,000.000	Local		106.874100	10,687.41	108.050033	10,805.00	117.59	0.02
		Base		106.874100	10,687.41	108.050033	10,805.00	117.59	0.02

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3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.0	01 Jul 2047		
		196,870.390	Local 105.622196	207,938.83	105.324333	207,352.43	-586.40	0.42
Original Face:		200,000.000	Base 105.622196	207,938.83	105.324333	207,352.43	-586.40	0.42
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 99.981478	89,983.33	99.653300	89,687.97	-295.36	0.18
			Base 99.981478	89,983.33	99.653300	89,687.97	-295.36	0.18
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.0	01 Jan 2047		
		96,197.110	Local 99.855048	96,057.67	100.645821	96,818.37	760.70	0.20
Original Face:		100,000.000	Base 99.855048	96,057.67	100.645821	96,818.37	760.70	0.20
3136A5LM6	FANNIE MAE FNR 2012 35 SC				5.26278	25 Apr 2042		
		31,629.210	Local 19.774632	6,254.56	20.083870	6,352.37	97.81	0.01
Original Face:		100,000.000	Base 19.774632	6,254.56	20.083870	6,352.37	97.81	0.01
3136AETS6	FANNIE MAE FNR 2013 54 BS				4.91278	25 Jun 2043		
		203,218.320	Local 21.106704	42,892.69	20.951600	42,577.49	-315.20	0.09
Original Face:		300,000.000	Base 21.106704	42,892.69	20.951600	42,577.49	-315.20	0.09
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				4.71278	25 Dec 2043		
		148,768.410	Local 20.092935	29,891.94	20.106110	29,911.54	19.60	0.06
Original Face:		200,000.000	Base 20.092935	29,891.94	20.106110	29,911.54	19.60	0.06
3136AX4N2	FANNIE MAE FNR 2017 76 SB				4.86556	25 Oct 2057		
		100,000.000	Local 18.695390	18,695.39	18.694000	18,694.00	-1.39	0.04
Original Face:		100,000.000	Base 18.695390	18,695.39	18.694000	18,694.00	-1.39	0.04
3137AJYN8	FREDDIE MAC FHR 3973 SA				5.25556	15 Dec 2041		
		118,862.890	Local 19.211219	22,835.01	20.028770	23,806.77	971.76	0.05
Original Face:		300,000.000	Base 19.211219	22,835.01	20.028770	23,806.77	971.76	0.05
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.0	01 May 2047		
		98,223.370	Local 105.989471	104,106.43	105.899490	104,018.05	-88.38	0.21
Original Face:		100,000.000	Base 105.989471	104,106.43	105.899490	104,018.05	-88.38	0.21

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3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.0	01 Jan 2047		
	96,680.870	Local		99.729160	96,419.02	100.562492	97,224.69	805.67	0.20
Original Face:	100,000.000	Base		99.729160	96,419.02	100.562492	97,224.69	805.67	0.20
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.0	01 Aug 2056		
	192,155.170	Local		105.495470	202,715.00	105.819158	203,336.98	621.98	0.41
Original Face:	200,000.000	Base		105.495470	202,715.00	105.819158	203,336.98	621.98	0.41
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	196,161.290	Local		103.690443	203,400.51	102.995465	202,037.23	-1,363.28	0.41
Original Face:	200,000.000	Base		103.690443	203,400.51	102.995465	202,037.23	-1,363.28	0.41
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.0	01 Aug 2047		
	597,382.910	Local		105.716595	631,532.87	105.339041	629,277.43	-2,255.44	1.27
Original Face:	600,000.000	Base		105.716595	631,532.87	105.339041	629,277.43	-2,255.44	1.27
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	20,000.000	Local		127.543950	25,508.79	133.032797	26,606.56	1,097.77	0.05
		Base		127.543950	25,508.79	133.032797	26,606.56	1,097.77	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	120,000.000	Local		101.306650	121,567.98	101.553854	121,864.62	296.64	0.25
		Base		101.306650	121,567.98	101.553854	121,864.62	296.64	0.25
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	10,000.000	Local		100.669800	10,066.98	98.041594	9,804.16	-262.82	0.02
		Base		100.669800	10,066.98	98.041594	9,804.16	-262.82	0.02
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.0	20 Aug 2047		
	99,778.480	Local		105.697381	105,463.24	105.800623	105,566.25	103.01	0.21
Original Face:	100,000.000	Base		105.697381	105,463.24	105.800623	105,566.25	103.01	0.21
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.6605	10 Nov 2047		
	149,000.000	Local		101.459463	151,174.60	100.921830	150,373.53	-801.07	0.30
Original Face:	149,000.000	Base		101.459463	151,174.60	100.921830	150,373.53	-801.07	0.30
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764	10 Jul 2048		
	80,000.000	Local		106.026413	84,821.13	105.181620	84,145.30	-675.83	0.17
Original Face:	80,000.000	Base		106.026413	84,821.13	105.181620	84,145.30	-675.83	0.17

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044			
		20,000.000	Local	111.840850	22,368.17	111.941333	22,388.27	20.10	0.05
			Base	111.840850	22,368.17	111.941333	22,388.27	20.10	0.05
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039			
		120,000.000	Local	145.814700	174,977.64	146.410562	175,692.67	715.03	0.36
			Base	145.814700	174,977.64	146.410562	175,692.67	715.03	0.36
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.65	17 Oct 2021			
		20,000.000	Local	111.033650	22,206.73	109.506624	21,901.32	-305.41	0.04
			Base	111.033650	22,206.73	109.506624	21,901.32	-305.41	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		10,000.000	Local	114.464200	11,446.42	114.284080	11,428.41	-18.01	0.02
			Base	114.464200	11,446.42	114.284080	11,428.41	-18.01	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022			
		10,000.000	Local	100.846800	10,084.68	101.643087	10,164.31	79.63	0.02
			Base	100.846800	10,084.68	101.643087	10,164.31	79.63	0.02
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024			
		10,000.000	Local	102.486800	10,248.68	105.613381	10,561.34	312.66	0.02
			Base	102.486800	10,248.68	105.613381	10,561.34	312.66	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
		10,000.000	Local	107.370100	10,737.01	111.975365	11,197.54	460.53	0.02
			Base	107.370100	10,737.01	111.975365	11,197.54	460.53	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.65	01 Mar 2026			
		10,000.000	Local	104.064200	10,406.42	104.335747	10,433.57	27.15	0.02
			Base	104.064200	10,406.42	104.335747	10,433.57	27.15	0.02
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85				1.85	20 Sep 2019			
		30,000.000	Local	99.965533	29,989.66	100.078904	30,023.67	34.01	0.06
			Base	99.965533	29,989.66	100.078904	30,023.67	34.01	0.06
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375				5.375	15 Mar 2020			
		40,000.000	Local	107.790350	43,116.14	107.426939	42,970.78	-145.36	0.09
			Base	107.790350	43,116.14	107.426939	42,970.78	-145.36	0.09

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View Date: October 2, 2017

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38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	30,000.000	Local		104.343667	31,303.10	104.254453	31,276.34	-26.76	0.06
		Base		104.343667	31,303.10	104.254453	31,276.34	-26.76	0.06
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691	05 Jun 2028		
	40,000.000	Local		101.199275	40,479.71	100.778242	40,311.30	-168.41	0.08
		Base		101.199275	40,479.71	100.778242	40,311.30	-168.41	0.08
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local		98.543000	78,834.40	100.270942	80,216.75	1,382.35	0.16
		Base		98.543000	78,834.40	100.270942	80,216.75	1,382.35	0.16
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	100,000.000	Local		109.313690	109,313.69	114.477731	114,477.73	5,164.04	0.23
		Base		109.313690	109,313.69	114.477731	114,477.73	5,164.04	0.23
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.5	20 Apr 2043		
	106,909.270	Local		14.382710	15,376.45	14.829380	15,853.98	477.53	0.03
	Original Face: 200,000.000	Base		14.382710	15,376.45	14.829380	15,853.98	477.53	0.03
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	44,000.000	Local		111.874795	49,224.91	113.114471	49,770.37	545.46	0.10
		Base		111.874795	49,224.91	113.114471	49,770.37	545.46	0.10
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	30,000.000	Local		101.729333	30,518.80	102.680896	30,804.27	285.47	0.06
		Base		101.729333	30,518.80	102.680896	30,804.27	285.47	0.06
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					1.60611	20 Jun 2035		
	92,354.230	Local		97.012005	89,594.69	98.719750	91,171.86	1,577.17	0.18
	Original Face: 1,220,000.000	Base		97.012005	89,594.69	98.719750	91,171.86	1,577.17	0.18
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local		110.759500	11,075.95	114.529043	11,452.90	376.95	0.02
		Base		110.759500	11,075.95	114.529043	11,452.90	376.95	0.02
437690AN0	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 2 M1					2.10722	25 Jun 2034		
	127,928.720	Local		98.421504	125,909.37	98.188700	125,611.55	-297.82	0.25
	Original Face: 211,000.000	Base		98.421504	125,909.37	98.188700	125,611.55	-297.82	0.25

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View Date: October 2, 2017

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444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	20,000.000	Local		100.655900	20,131.18	104.477283	20,895.46	764.28	0.04
		Base		100.655900	20,131.18	104.477283	20,895.46	764.28	0.04
45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1					1.39444	25 Jul 2037		
	78,065.400	Local		95.008967	74,169.13	94.579640	73,833.97	-335.16	0.15
Original Face:	710,000.000	Base		95.008967	74,169.13	94.579640	73,833.97	-335.16	0.15
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	30,000.000	Local		117.788867	35,336.66	122.554349	36,766.30	1,429.64	0.07
		Base		117.788867	35,336.66	122.554349	36,766.30	1,429.64	0.07
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.25	15 Oct 2020		
	30,000.000	Local		106.392067	31,917.62	105.873990	31,762.20	-155.42	0.06
		Base		106.392067	31,917.62	105.873990	31,762.20	-155.42	0.06
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125	15 Dec 2026		
	30,000.000	Local		105.337700	31,601.31	104.268162	31,280.45	-320.86	0.06
		Base		105.337700	31,601.31	104.268162	31,280.45	-320.86	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	20,000.000	Local		110.230050	22,046.01	113.862466	22,772.49	726.48	0.05
		Base		110.230050	22,046.01	113.862466	22,772.49	726.48	0.05
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625	01 Dec 2027		
	80,000.000	Local		99.869238	79,895.39	100.288421	80,230.74	335.35	0.16
		Base		99.869238	79,895.39	100.288421	80,230.74	335.35	0.16
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.2274	15 Oct 2048		
	80,000.000	Local		100.894263	80,715.41	101.505780	81,204.62	489.21	0.16
Original Face:	80,000.000	Base		100.894263	80,715.41	101.505780	81,204.62	489.21	0.16
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	10,000.000	Local		106.933600	10,693.36	103.520010	10,352.00	-341.36	0.02
		Base		106.933600	10,693.36	103.520010	10,352.00	-341.36	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	30,000.000	Local		98.897800	29,669.34	103.914510	31,174.35	1,505.01	0.06
		Base		98.897800	29,669.34	103.914510	31,174.35	1,505.01	0.06

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492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		128.502383	77,101.43	127.138571	76,283.14	-818.29	0.15
		Base		128.502383	77,101.43	127.138571	76,283.14	-818.29	0.15
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.25	01 Sep 2024		
	30,000.000	Local		102.608833	30,782.65	103.776321	31,132.90	350.25	0.06
		Base		102.608833	30,782.65	103.776321	31,132.90	350.25	0.06
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	10,000.000	Local		104.942500	10,494.25	103.557293	10,355.73	-138.52	0.02
		Base		104.942500	10,494.25	103.557293	10,355.73	-138.52	0.02
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	10,000.000	Local		95.438800	9,543.88	95.789192	9,578.92	35.04	0.02
		Base		95.438800	9,543.88	95.789192	9,578.92	35.04	0.02
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	10,000.000	Local		106.205700	10,620.57	102.996204	10,299.62	-320.95	0.02
		Base		106.205700	10,620.57	102.996204	10,299.62	-320.95	0.02
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	10,000.000	Local		99.966100	9,996.61	100.577681	10,057.77	61.16	0.02
		Base		99.966100	9,996.61	100.577681	10,057.77	61.16	0.02
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	20,000.000	Local		105.570250	21,114.05	103.214562	20,642.91	-471.14	0.04
		Base		105.570250	21,114.05	103.214562	20,642.91	-471.14	0.04
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		105.931600	10,593.16	104.389796	10,438.98	-154.18	0.02
		Base		105.931600	10,593.16	104.389796	10,438.98	-154.18	0.02
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	10,000.000	Local		105.141700	10,514.17	104.188212	10,418.82	-95.35	0.02
		Base		105.141700	10,514.17	104.188212	10,418.82	-95.35	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.5	01 Mar 2027		
	30,000.000	Local		100.102167	30,030.65	102.790257	30,837.08	806.43	0.06
		Base		100.102167	30,030.65	102.790257	30,837.08	806.43	0.06

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585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	10,000.000	Local		105.914100	10,591.41	104.291115	10,429.11	-162.30	0.02
		Base		105.914100	10,591.41	104.291115	10,429.11	-162.30	0.02
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	10,000.000	Local		112.802400	11,280.24	113.744305	11,374.43	94.19	0.02
		Base		112.802400	11,280.24	113.744305	11,374.43	94.19	0.02
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	30,000.000	Local		100.429567	30,128.87	102.788109	30,836.43	707.56	0.06
		Base		100.429567	30,128.87	102.788109	30,836.43	707.56	0.06
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					1.62722	25 Aug 2036		
	150,000.000	Local		94.040213	141,060.32	97.899560	146,849.34	5,789.02	0.30
	Original Face: 150,000.000	Base		94.040213	141,060.32	97.899560	146,849.34	5,789.02	0.30
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	20,000.000	Local		111.519000	22,303.80	115.250000	23,050.00	746.20	0.05
		Base		111.519000	22,303.80	115.250000	23,050.00	746.20	0.05
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	10,000.000	Local		97.564900	9,756.49	100.969767	10,096.98	340.49	0.02
		Base		97.564900	9,756.49	100.969767	10,096.98	340.49	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	40,000.000	Local		98.714625	39,485.85	96.655986	38,662.39	-823.46	0.08
		Base		98.714625	39,485.85	96.655986	38,662.39	-823.46	0.08
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	40,000.000	Local		98.988550	39,595.42	100.844077	40,337.63	742.21	0.08
		Base		98.988550	39,595.42	100.844077	40,337.63	742.21	0.08
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	20,000.000	Local		99.333950	19,866.79	102.191951	20,438.39	571.60	0.04
		Base		99.333950	19,866.79	102.191951	20,438.39	571.60	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	30,000.000	Local		99.664867	29,899.46	103.540300	31,062.09	1,162.63	0.06
		Base		99.664867	29,899.46	103.540300	31,062.09	1,162.63	0.06

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61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1				2.10722	25 Nov 2034		
		145,596.170	Local 92.562325	134,767.20	99.574260	144,976.31	10,209.11	0.29
Original Face:		150,000.000	Base 92.562325	134,767.20	99.574260	144,976.31	10,209.11	0.29
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4				3.244	15 Mar 2045		
		70,000.000	Local 103.994857	72,796.40	103.108930	72,176.25	-620.15	0.15
Original Face:		70,000.000	Base 103.994857	72,796.40	103.108930	72,176.25	-620.15	0.15
64032JAD8	NELNET STUDENT LOAN TRUST NSLT 2008 4 A4				2.79444	25 Apr 2024		
		94,572.050	Local 100.728725	95,261.22	100.823530	95,350.88	89.66	0.19
Original Face:		120,000.000	Base 100.728725	95,261.22	100.823530	95,350.88	89.66	0.19
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2				4.2	01 Apr 2026		
		20,000.000	Local 107.655700	21,531.14	105.303923	21,060.78	-470.36	0.04
			Base 107.655700	21,531.14	105.303923	21,060.78	-470.36	0.04
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15				4.15	15 Dec 2021		
		110,000.000	Local 105.791573	116,370.73	105.343507	115,877.86	-492.87	0.23
			Base 105.791573	116,370.73	105.343507	115,877.86	-492.87	0.23
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047		
		10,000.000	Local 99.643700	9,964.37	101.942766	10,194.28	229.91	0.02
			Base 99.643700	9,964.37	101.942766	10,194.28	229.91	0.02
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.85	15 Jan 2028		
		20,000.000	Local 99.691200	19,938.24	100.197318	20,039.46	101.22	0.04
			Base 99.691200	19,938.24	100.197318	20,039.46	101.22	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.4	15 Apr 2046		
		10,000.000	Local 99.000100	9,900.01	106.279619	10,627.96	727.95	0.02
			Base 99.000100	9,900.01	106.279619	10,627.96	727.95	0.02
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.1	15 Feb 2047		
		10,000.000	Local 100.016800	10,001.68	102.707022	10,270.70	269.02	0.02
			Base 100.016800	10,001.68	102.707022	10,270.70	269.02	0.02
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.0	15 Feb 2027		
		20,000.000	Local 100.231450	20,046.29	98.450828	19,690.17	-356.12	0.04
			Base 100.231450	20,046.29	98.450828	19,690.17	-356.12	0.04

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
		30,000.000	Local 129.956333	38,986.90	130.232926	39,069.88	82.98		0.08
			Base 129.956333	38,986.90	130.232926	39,069.88	82.98		0.08
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.55	14 Mar 2037			
		40,000.000	Local 134.462475	53,784.99	134.500000	53,800.00	15.01		0.11
Original Face:		40,000.000	Base 134.462475	53,784.99	134.500000	53,800.00	15.01		0.11
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625				5.625	23 Jan 2046			
		110,000.000	Local 94.703964	104,174.36	93.000000	102,300.00	-1,874.36		0.21
			Base 94.703964	104,174.36	93.000000	102,300.00	-1,874.36		0.21
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.5	22 Aug 2022			
		10,000.000	Local 101.824700	10,182.47	100.011018	10,001.10	-181.37		0.02
			Base 101.824700	10,182.47	100.011018	10,001.10	-181.37		0.02
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.1	18 Jun 2050			
		60,000.000	Local 105.310733	63,186.44	105.500000	63,300.00	113.56		0.13
Original Face:		60,000.000	Base 105.310733	63,186.44	105.500000	63,300.00	113.56		0.13
76112BC65	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2005 EFC4 M3				1.71722	25 Sep 2035			
		144,000.000	Local 97.611285	140,560.25	99.789440	143,696.79	3,136.54		0.29
Original Face:		144,000.000	Base 97.611285	140,560.25	99.789440	143,696.79	3,136.54		0.29
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		10,000.000	Local 124.351800	12,435.18	122.360093	12,236.01	-199.17		0.02
			Base 124.351800	12,435.18	122.360093	12,236.01	-199.17		0.02
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.65	15 Jun 2039			
		230,000.000	Local 94.797457	218,034.15	95.195570	218,949.81	915.66		0.44
Original Face:		230,000.000	Base 94.797457	218,034.15	95.195570	218,949.81	915.66		0.44
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375	25 Mar 2020			
		30,000.000	Local 106.429833	31,928.95	106.104925	31,831.48	-97.47		0.06
			Base 106.429833	31,928.95	106.104925	31,831.48	-97.47		0.06
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046			
		40,000.000	Local 98.524050	39,409.62	101.138550	40,455.42	1,045.80		0.08
			Base 98.524050	39,409.62	101.138550	40,455.42	1,045.80		0.08

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View Date: October 2, 2017

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822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875	10 May 2026		
	120,000.000	Local		99.774667	119,729.60	99.500974	119,401.17	-328.43	0.24
		Base		99.774667	119,729.60	99.500974	119,401.17	-328.43	0.24
83162CYT4	SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1					2.98	01 Jul 2037		
	120,000.000	Local		100.000000	120,000.00	101.290300	121,548.36	1,548.36	0.25
Original Face:	120,000.000	Base		100.000000	120,000.00	101.290300	121,548.36	1,548.36	0.25
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	127,521.060	Local		100.000000	127,521.06	101.620000	129,586.90	2,065.84	0.26
Original Face:	130,000.000	Base		100.000000	127,521.06	101.620000	129,586.90	2,065.84	0.26
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	280,000.000	Local		96.126529	269,154.28	105.832666	296,331.46	27,177.18	0.60
		Base		96.126529	269,154.28	105.832666	296,331.46	27,177.18	0.60
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	130,000.000	Local		107.740508	140,062.66	107.604000	139,885.20	-177.46	0.28
		Base		107.740508	140,062.66	107.604000	139,885.20	-177.46	0.28
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local		96.728000	9,672.80	93.059772	9,305.98	-366.82	0.02
		Base		96.728000	9,672.80	93.059772	9,305.98	-366.82	0.02
887317AK1	TIME WARNER INC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	20,000.000	Local		108.309050	21,661.81	107.673389	21,534.68	-127.13	0.04
		Base		108.309050	21,661.81	107.673389	21,534.68	-127.13	0.04
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local		104.589000	20,917.80	103.835206	20,767.04	-150.76	0.04
		Base		104.589000	20,917.80	103.835206	20,767.04	-150.76	0.04
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	20,000.000	Local		109.139450	21,827.89	109.736386	21,947.28	119.39	0.04
		Base		109.139450	21,827.89	109.736386	21,947.28	119.39	0.04
90332UAA1	US AIRWAYS 1998 1A PASS PASS THRU CE 07/19 6.85					6.85	30 Jul 2019		
	1,707.480	Local		101.921545	1,740.29	102.000000	1,741.63	1.34	0.00
Original Face:	40,000.000	Base		101.921545	1,740.29	102.000000	1,741.63	1.34	0.00

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View Date: October 2, 2017

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	350,000.000	Local		100.212583	350,744.04	103.050000	360,675.00	9,930.96	0.73
		Base		100.212583	350,744.04	103.050000	360,675.00	9,930.96	0.73
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125	15 Jan 2021		
	10,000.000	Local		104.920200	10,492.02	103.611349	10,361.13	-130.89	0.02
		Base		104.920200	10,492.02	103.611349	10,361.13	-130.89	0.02
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
	360,000.000	Local		112.355475	404,479.71	117.218750	421,987.50	17,507.79	0.85
		Base		112.355475	404,479.71	117.218750	421,987.50	17,507.79	0.85
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375	15 Feb 2044		
	147,047.600	Local		112.316121	165,158.16	110.329148	162,236.36	-2,921.80	0.33
	Original Face: 140,000.000	Base		112.316121	165,158.16	110.329148	162,236.36	-2,921.80	0.33
912810RM2	US TREASURY N/B 05/45 3					3.0	15 May 2045		
	1,110,000.000	Local		102.658295	1,139,507.08	102.968750	1,142,953.13	3,446.05	2.31
		Base		102.658295	1,139,507.08	102.968750	1,142,953.13	3,446.05	2.31
912810RV2	US TREASURY N/B 02/47 3					3.0	15 Feb 2047		
	240,000.000	Local		102.688513	246,452.43	102.863281	246,871.87	419.44	0.50
		Base		102.688513	246,452.43	102.863281	246,871.87	419.44	0.50
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	360,000.000	Local		103.563808	372,829.71	102.898438	370,434.38	-2,395.33	0.75
		Base		103.563808	372,829.71	102.898438	370,434.38	-2,395.33	0.75
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		
	230,000.000	Local		98.923778	227,524.69	97.828125	225,004.69	-2,520.00	0.46
		Base		98.923778	227,524.69	97.828125	225,004.69	-2,520.00	0.46
9128282L3	TSY INFL IX N/B 07/27 0.375					0.375	15 Jul 2027		
	310,220.100	Local		99.160506	307,615.82	99.041832	307,247.67	-368.15	0.62
	Original Face: 310,000.000	Base		99.160506	307,615.82	99.041832	307,247.67	-368.15	0.62
9128282N9	US TREASURY N/B 07/24 2.125					2.125	31 Jul 2024		
	170,000.000	Local		99.993659	169,989.22	99.855469	169,754.30	-234.92	0.34
		Base		99.993659	169,989.22	99.855469	169,754.30	-234.92	0.34

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9128282U3	US TREASURY N/B 08/24 1.875					1.875	31 Aug 2024		
	350,000.000	Local		99.575051	348,512.68	98.218750	343,765.63	-4,747.05	0.70
		Base		99.575051	348,512.68	98.218750	343,765.63	-4,747.05	0.70
9128282Y5	US TREASURY N/B 09/24 2.125					2.125	30 Sep 2024		
	440,000.000	Local		99.967545	439,857.20	99.734375	438,831.25	-1,025.95	0.89
		Base		99.967545	439,857.20	99.734375	438,831.25	-1,025.95	0.89
912828J76	US TREASURY N/B 03/22 1.75					1.75	31 Mar 2022		
	1,130,000.000	Local		98.923219	1,117,832.37	99.433594	1,123,599.61	5,767.24	2.27
		Base		98.923219	1,117,832.37	99.433594	1,123,599.61	5,767.24	2.27
912828Q78	US TREASURY N/B 04/21 1.375					1.375	30 Apr 2021		
	270,000.000	Local		98.933911	267,121.56	98.734375	266,582.81	-538.75	0.54
		Base		98.933911	267,121.56	98.734375	266,582.81	-538.75	0.54
912828S27	US TREASURY N/B 06/21 1.125					1.125	30 Jun 2021		
	1,755,000.000	Local		97.596035	1,712,810.41	97.687500	1,714,415.63	1,605.22	3.47
		Base		97.596035	1,712,810.41	97.687500	1,714,415.63	1,605.22	3.47
912828S50	TSY INFL IX N/B 07/26 0.125					0.125	15 Jul 2026		
	81,699.200	Local		98.335369	80,339.21	97.240772	79,444.93	-894.28	0.16
Original Face:	80,000.000	Base		98.335369	80,339.21	97.240772	79,444.93	-894.28	0.16
912828W55	US TREASURY N/B 02/22 1.875					1.875	28 Feb 2022		
	10,000.000	Local		100.034600	10,003.46	100.031250	10,003.13	-0.33	0.02
		Base		100.034600	10,003.46	100.031250	10,003.13	-0.33	0.02
912828X47	US TREASURY N/B 04/22 1.875					1.875	30 Apr 2022		
	30,000.000	Local		100.085867	30,025.76	99.910156	29,973.05	-52.71	0.06
		Base		100.085867	30,025.76	99.910156	29,973.05	-52.71	0.06
912828XW5	US TREASURY N/B 06/22 1.75					1.75	30 Jun 2022		
	310,000.000	Local		99.647097	308,906.00	99.269531	307,735.55	-1,170.45	0.62
		Base		99.647097	308,906.00	99.269531	307,735.55	-1,170.45	0.62
912828XX3	US TREASURY N/B 06/24 2					2.0	30 Jun 2024		
	410,000.000	Local		99.649034	408,561.04	99.101562	406,316.40	-2,244.64	0.82
		Base		99.649034	408,561.04	99.101562	406,316.40	-2,244.64	0.82

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91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	30,000.000	Local	106.134567	31,840.37	106.121049	31,836.31	-4.06	0.06	
		Base	106.134567	31,840.37	106.121049	31,836.31	-4.06	0.06	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	140,000.000	Local	101.260657	141,764.92	114.620000	160,468.00	18,703.08	0.32	
		Base	101.260657	141,764.92	114.620000	160,468.00	18,703.08	0.32	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	30,000.000	Local	87.176300	26,152.89	88.573987	26,572.20	419.31	0.05	
		Base	87.176300	26,152.89	88.573987	26,572.20	419.31	0.05	
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	10,000.000	Local	99.981000	9,998.10	99.237411	9,923.74	-74.36	0.02	
		Base	99.981000	9,998.10	99.237411	9,923.74	-74.36	0.02	
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.15	15 Sep 2023		
	20,000.000	Local	111.732850	22,346.57	112.096755	22,419.35	72.78	0.05	
		Base	111.732850	22,346.57	112.096755	22,419.35	72.78	0.05	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	30,000.000	Local	104.119833	31,235.95	109.663604	32,899.08	1,663.13	0.07	
		Base	104.119833	31,235.95	109.663604	32,899.08	1,663.13	0.07	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	10,000.000	Local	101.658400	10,165.84	111.016101	11,101.61	935.77	0.02	
		Base	101.658400	10,165.84	111.016101	11,101.61	935.77	0.02	
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125	16 Mar 2027		
	20,000.000	Local	100.158950	20,031.79	104.341352	20,868.27	836.48	0.04	
		Base	100.158950	20,031.79	104.341352	20,868.27	836.48	0.04	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	50,000.000	Local	103.045520	51,522.76	102.450627	51,225.31	-297.45	0.10	
		Base	103.045520	51,522.76	102.450627	51,225.31	-297.45	0.10	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	10,000.000	Local	111.210800	11,121.08	110.664206	11,066.42	-54.66	0.02	
		Base	111.210800	11,121.08	110.664206	11,066.42	-54.66	0.02	

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92925CBA9	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR19 A1A1					1.50444	25 Dec 2045		
	83,035.050	Local		97.710581	81,134.03	96.706420	80,300.22	-833.81	0.16
Original Face:	780,000.000	Base		97.710581	81,134.03	96.706420	80,300.22	-833.81	0.16
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	60,000.000	Local		100.098967	60,059.38	100.250000	60,150.00	90.62	0.12
		Base		100.098967	60,059.38	100.250000	60,150.00	90.62	0.12
931142CM3	WAL MART STORES INC SR UNSECURED 04/38 6.2					6.2	15 Apr 2038		
	10,000.000	Local		138.082700	13,808.27	135.879998	13,588.00	-220.27	0.03
		Base		138.082700	13,808.27	135.879998	13,588.00	-220.27	0.03
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	10,000.000	Local		117.893200	11,789.32	116.563747	11,656.37	-132.95	0.02
		Base		117.893200	11,789.32	116.563747	11,656.37	-132.95	0.02
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	10,000.000	Local		102.210600	10,221.06	99.665461	9,966.55	-254.51	0.02
		Base		102.210600	10,221.06	99.665461	9,966.55	-254.51	0.02
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local		102.515917	61,509.55	102.462212	61,477.33	-32.22	0.12
		Base		102.515917	61,509.55	102.462212	61,477.33	-32.22	0.12
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	150,000.000	Local		105.865413	158,798.12	105.762345	158,643.52	-154.60	0.32
		Base		105.865413	158,798.12	105.762345	158,643.52	-154.60	0.32
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local		100.207800	50,103.90	103.830902	51,915.45	1,811.55	0.11
		Base		100.207800	50,103.90	103.830902	51,915.45	1,811.55	0.11
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	80,000.000	Local		105.070650	84,056.52	109.786427	87,829.14	3,772.62	0.18
		Base		105.070650	84,056.52	109.786427	87,829.14	3,772.62	0.18
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405	15 Dec 2047		
	120,000.000	Local		102.667633	123,201.16	102.743150	123,291.78	90.62	0.25
Original Face:	120,000.000	Base		102.667633	123,201.16	102.743150	123,291.78	90.62	0.25

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5				3.148	15 May 2048			
		60,000.000	Local	98.758317	59,254.99	101.185620	60,711.37	1,456.38	0.12
Original Face:		60,000.000	Base	98.758317	59,254.99	101.185620	60,711.37	1,456.38	0.12
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4				2.931	15 Jul 2048			
		100,000.000	Local	98.181070	98,181.07	98.769870	98,769.87	588.80	0.20
Original Face:		100,000.000	Base	98.181070	98,181.07	98.769870	98,769.87	588.80	0.20
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375	17 Oct 2023			
		400,000.000	Local	111.545203	446,180.81	112.596000	450,384.00	4,203.19	0.91
			Base	111.545203	446,180.81	112.596000	450,384.00	4,203.19	0.91
US DOLLAR Total									
		28,725,987.780	Local		28,883,170.69		29,005,167.21	121,996.52	58.68
Original Face:		36,995,000.000	Base		28,883,170.69		29,005,167.21	121,996.52	58.68
FIXED INCOME Total									
		28,725,987.780	Base		28,883,170.69		29,005,167.21	121,996.52	58.68
Original Face:		36,995,000.000							

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

OPTIONS PURCHASED - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI0WQS00	US 10YR FUT OPTN NOV17C 127 OCT17 127 CALL					27 Oct 2017				
6,000.000		6.000	Local 0.270030	1,620.18	0.093750		562.50	-1,057.68	0.00	
			Base 0.270030	1,620.18	0.093750		562.50	-1,057.68	0.00	
ADI0X7P46	US 10YR FUT OPTN NOV17C 126.5 OCT17 126.5 CALL					27 Oct 2017				
5,000.000		5.000	Local 0.345550	1,727.75	0.171875		859.38	-868.37	0.00	
			Base 0.345550	1,727.75	0.171875		859.38	-868.37	0.00	
ADI0XPND8	US BOND FUTR OPTN NOV17C 157 OCT17 157 CALL					27 Oct 2017				
1,000.000		1.000	Local 0.501800	501.80	0.171875		171.88	-329.92	0.00	
			Base 0.501800	501.80	0.171875		171.88	-329.92	0.00	
ADI0XPNR7	US 5YR FUTR OPTN NOV17C 118.5 OCT17 118.5 CALL					27 Oct 2017				
2,000.000		2.000	Local 0.158050	316.10	0.046875		93.75	-222.35	0.00	
			Base 0.158050	316.10	0.046875		93.75	-222.35	0.00	
ADI0XV2C0	US 5YR FUTR OPTN NOV17C 118 OCT17 118 CALL					27 Oct 2017				
2,000.000		2.000	Local 0.173675	347.35	0.125000		250.00	-97.35	0.00	
			Base 0.173675	347.35	0.125000		250.00	-97.35	0.00	
ADI0XWT70	US 5YR FUTR OPTN NOV17C 117.7 OCT17 117.75 CALL					27 Oct 2017				
3,000.000		3.000	Local 0.283050	849.15	0.195313		585.94	-263.21	0.00	
			Base 0.283050	849.15	0.195313		585.94	-263.21	0.00	
ADI0XZ0W9	US LONG BND W2 OP OCT17C 155.5 OCT17 155.5 CALL					13 Oct 2017				
1,000.000		1.000	Local 0.861180	861.18	0.171875		171.88	-689.30	0.00	
			Base 0.861180	861.18	0.171875		171.88	-689.30	0.00	
ADI0XZ1N8	US LONG BND W2 OP OCT17C 155 OCT17 155 CALL					13 Oct 2017				
1,000.000		1.000	Local 0.783050	783.05	0.234375		234.38	-548.67	0.00	
			Base 0.783050	783.05	0.234375		234.38	-548.67	0.00	
ADI0XZWQ7	US 5YR NOTE W5 OP SEP17C 118 SEP17 118 CALL					29 Sep 2017				
4,000.000		4.000	Local 0.040863	163.45	0.001000		4.00	-159.45	0.00	
			Base 0.040863	163.45	0.001000		4.00	-159.45	0.00	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AD10Y0K78	US BOND FUTR OPTN NOV17C 153 OCT17 153 CALL					27 Oct 2017		
2,000.000		2.000	Local 1.048675	2,097.35	1.156250	2,312.50	215.15	0.00
			Base 1.048675	2,097.35	1.156250	2,312.50	215.15	0.00
AD10Y17L0	US 10YR FUT OPTN NOV17C 125.7 OCT17 125.75 CALL					27 Oct 2017		
2,000.000		2.000	Local 0.392425	784.85	0.343750	687.50	-97.35	0.00
			Base 0.392425	784.85	0.343750	687.50	-97.35	0.00
US DOLLAR Total								
29,000.000		29.000	Local	10,052.21		5,933.71	-4,118.50	0.01
			Base	10,052.21		5,933.71	-4,118.50	0.01
OPTIONS PURCHASED - CALLS Total								
29,000.000		29.000	Base	10,052.21		5,933.71	-4,118.50	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI0SZXV1	IMM EUR FUT OPT MAR18P 98.25 MAR18 98.25 PUT					19 Mar 2018		
7,500.000		3.000	Local 0.021300	159.75	0.022500	168.75	9.00	0.00
			Base 0.021300	159.75	0.022500	168.75	9.00	0.00

ADI0WPBS9	US 10YR FUT OPTN NOV17P 125 OCT17 125 PUT					27 Oct 2017		
5,000.000		5.000	Local 0.242426	1,212.13	0.390625	1,953.13	741.00	0.00
			Base 0.242426	1,212.13	0.390625	1,953.13	741.00	0.00

ADI0XCCL1	US 10YR FUT OPTN NOV17P 126 OCT17 126 PUT					27 Oct 2017		
1,000.000		1.000	Local 0.355960	355.96	0.953125	953.13	597.17	0.00
			Base 0.355960	355.96	0.953125	953.13	597.17	0.00

ADI0XMTW7	US 5YR FUTR OPTN NOV17P 114.2 OCT17 114.25 PUT					27 Oct 2017		
25,000.000		25.000	Local 0.009613	240.33	0.001000	25.00	-215.33	0.00
			Base 0.009613	240.33	0.001000	25.00	-215.33	0.00

ADI0XNQX6	US 5YR FUTR OPTN NOV17P 117.2 OCT17 117.25 PUT					27 Oct 2017		
1,000.000		1.000	Local 0.134610	134.61	0.195313	195.31	60.70	0.00
			Base 0.134610	134.61	0.195313	195.31	60.70	0.00

ADI0XPP04	US 5YR FUTR OPTN NOV17P 118 OCT17 118 PUT					27 Oct 2017		
3,000.000		3.000	Local 0.309093	927.28	0.625000	1,875.00	947.72	0.00
			Base 0.309093	927.28	0.625000	1,875.00	947.72	0.00

ADI0XZXK9	US 5YR FUTR OPTN NOV17P 114.5 OCT17 114.5 PUT					27 Oct 2017		
21,000.000		21.000	Local 0.009613	201.87	0.001000	21.00	-180.87	0.00
			Base 0.009613	201.87	0.001000	21.00	-180.87	0.00

US DOLLAR Total								
63,500.000		59.000	Local	3,231.93		5,191.32	1,959.39	0.01
			Base	3,231.93		5,191.32	1,959.39	0.01

OPTIONS PURCHASED - PUTS Total								
63,500.000		59.000	Base	3,231.93		5,191.32	1,959.39	0.01

Holdings

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



STATE STREET

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI0WLTW0	US 10YR FUT OPTN NOV17C 128 OCT17 128 CALL					27 Oct 2017				
-2,000.000		-2.000	Local	0.262375	-524.75	0.046875	-93.75	431.00	0.00	
			Base	0.262375	-524.75	0.046875	-93.75	431.00	0.00	
ADI0WV9H3	US 10YR FUT OPTN DEC17C 128.5 NOV17 128.5 CALL					24 Nov 2017				
-2,000.000		-2.000	Local	0.418625	-837.25	0.093750	-187.50	649.75	0.00	
			Base	0.418625	-837.25	0.093750	-187.50	649.75	0.00	
ADI0WXP65	US 10YR FUT OPTN NOV17C 129 OCT17 129 CALL					27 Oct 2017				
-1,000.000		-1.000	Local	0.248200	-248.20	0.031250	-31.25	216.95	0.00	
			Base	0.248200	-248.20	0.031250	-31.25	216.95	0.00	
ADI0WYJ45	US 10YR FUT OPTN DEC17C 129 NOV17 129 CALL					24 Nov 2017				
-7,000.000		-7.000	Local	0.213269	-1,492.88	0.078125	-546.88	946.00	0.00	
			Base	0.213269	-1,492.88	0.078125	-546.88	946.00	0.00	
ADI0WZ5X3	US 5YR FUTR OPTN DEC17C 119 NOV17 119 CALL					24 Nov 2017				
-4,000.000		-4.000	Local	0.123200	-492.80	0.070313	-281.25	211.55	0.00	
			Base	0.123200	-492.80	0.070313	-281.25	211.55	0.00	
ADI0X0H73	US BOND FUTR OPTN NOV17C 158 OCT17 158 CALL					27 Oct 2017				
-1,000.000		-1.000	Local	0.607580	-607.58	0.109375	-109.38	498.20	0.00	
			Base	0.607580	-607.58	0.109375	-109.38	498.20	0.00	
ADI0X4YQ4	US BOND FUTR OPTN NOV17C 159 OCT17 159 CALL					27 Oct 2017				
-1,000.000		-1.000	Local	0.699880	-699.88	0.078125	-78.13	621.75	0.00	
			Base	0.699880	-699.88	0.078125	-78.13	621.75	0.00	
ADI0X5BW3	US 10YR FUT OPTN NOV17C 129.5 OCT17 129.5 CALL					27 Oct 2017				
-3,000.000		-3.000	Local	0.216950	-650.85	0.031250	-93.75	557.10	0.00	
			Base	0.216950	-650.85	0.031250	-93.75	557.10	0.00	
ADI0XK5R8	US BOND FUTR OPTN NOV17C 160 OCT17 160 CALL					27 Oct 2017				
-5,000.000		-5.000	Local	0.273200	-1,366.00	0.062500	-312.50	1,053.50	0.00	
			Base	0.273200	-1,366.00	0.062500	-312.50	1,053.50	0.00	

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Fund
AD10XKSR3	US BOND FUTR OPTN DEC17C 160 NOV17 160 CALL					24 Nov 2017			
-2,000.000		-2.000	Local 0.341950	-683.90	0.187500		-375.00	308.90	0.00
			Base 0.341950	-683.90	0.187500		-375.00	308.90	0.00
AD10XPNG1	US 5YR FUTR OPTN DEC17C 119.2 NOV17 119.25 CALL					24 Nov 2017			
-5,000.000		-5.000	Local 0.187264	-936.32	0.054688		-273.44	662.88	0.00
			Base 0.187264	-936.32	0.054688		-273.44	662.88	0.00
AD10XVWD5	US BOND FUTR OPTN DEC17C 161 NOV17 161 CALL					24 Nov 2017			
-2,000.000		-2.000	Local 0.279450	-558.90	0.156250		-312.50	246.40	0.00
			Base 0.279450	-558.90	0.156250		-312.50	246.40	0.00
AD10XZ0T6	US LONG BND W2 OP OCT17C 157.5 OCT17 157.5 CALL					13 Oct 2017			
-2,000.000		-2.000	Local 0.326325	-652.65	0.062500		-125.00	527.65	0.00
			Base 0.326325	-652.65	0.062500		-125.00	527.65	0.00
AD10XZ0V1	US LONG BND W2 OP OCT17C 157 OCT17 157 CALL					13 Oct 2017			
-2,000.000		-2.000	Local 0.263825	-527.65	0.078125		-156.25	371.40	0.00
			Base 0.263825	-527.65	0.078125		-156.25	371.40	0.00
AD10Y0GL2	US BOND FUTR OPTN NOV17C 154.5 OCT17 154.5 CALL					27 Oct 2017			
-2,000.000		-2.000	Local 0.529450	-1,058.90	0.578125		-1,156.25	-97.35	0.00
			Base 0.529450	-1,058.90	0.578125		-1,156.25	-97.35	0.00
AD10Y16T4	US 10YR FUT OPTN NOV17C 126.7 OCT17 126.75 CALL					27 Oct 2017			
-4,000.000		-4.000	Local 0.138825	-555.30	0.125000		-500.00	55.30	0.00
			Base 0.138825	-555.30	0.125000		-500.00	55.30	0.00
US DOLLAR Total									
-45,000.000		-45.000	Local	-11,893.81			-4,632.83	7,260.98	0.01
			Base	-11,893.81			-4,632.83	7,260.98	0.01
OPTIONS WRITTEN - CALLS Total									
-45,000.000		-45.000	Base	-11,893.81			-4,632.83	7,260.98	0.01

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0W3LJ7	US 10YR FUT OPTN DEC17P 124 NOV17 124 PUT					24 Nov 2017			
-2,000.000		-2.000	Local	0.356125	-712.25	0.281250	-562.50	149.75	0.00
			Base	0.356125	-712.25	0.281250	-562.50	149.75	0.00
ADI0WH6J3	US 10YR FUT OPTN NOV17P 125.5 OCT17 125.5 PUT					27 Oct 2017			
-2,000.000		-2.000	Local	0.170075	-340.15	0.640625	-1,281.25	-941.10	0.00
			Base	0.170075	-340.15	0.640625	-1,281.25	-941.10	0.00
ADI0WMQQ4	US 10YR FUT OPTN NOV17P 123.5 OCT17 123.5 PUT					27 Oct 2017			
-2,000.000		-2.000	Local	0.184250	-368.50	0.062500	-125.00	243.50	0.00
			Base	0.184250	-368.50	0.062500	-125.00	243.50	0.00
ADI0WZ216	IMM EUR FUT OPT MAR18P 98.125 MAR18 98.125 PUT					19 Mar 2018			
-7,500.000		-3.000	Local	0.003700	-27.75	0.005000	-37.50	-9.75	0.00
			Base	0.003700	-27.75	0.005000	-37.50	-9.75	0.00
ADI0WZ4R7	US 5YR FUTR OPTN DEC17P 117 NOV17 117 PUT					24 Nov 2017			
-2,000.000		-2.000	Local	0.170075	-340.15	0.226563	-453.13	-112.98	0.00
			Base	0.170075	-340.15	0.226563	-453.13	-112.98	0.00
ADI0X0GC3	US BOND FUTR OPTN NOV17P 150 OCT17 150 PUT					27 Oct 2017			
-1,000.000		-1.000	Local	0.388830	-388.83	0.312500	-312.50	76.33	0.00
			Base	0.388830	-388.83	0.312500	-312.50	76.33	0.00
ADI0XFYM8	US BOND FUTR OPTN NOV17P 153 OCT17 153 PUT					27 Oct 2017			
-1,000.000		-1.000	Local	0.591950	-591.95	1.343750	-1,343.75	-751.80	0.00
			Base	0.591950	-591.95	1.343750	-1,343.75	-751.80	0.00
ADI0XQT08	US 5YR FUTR OPTN NOV17P 117.7 OCT17 117.75 PUT					27 Oct 2017			
-1,000.000		-1.000	Local	0.232580	-232.58	0.445313	-445.31	-212.73	0.00
			Base	0.232580	-232.58	0.445313	-445.31	-212.73	0.00
ADI0XQT16	US 5YR FUTR OPTN NOV17P 117.5 OCT17 117.5 PUT					27 Oct 2017			
-2,000.000		-2.000	Local	0.170075	-340.15	0.304688	-609.38	-269.23	0.00
			Base	0.170075	-340.15	0.304688	-609.38	-269.23	0.00

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund
ADI0Y0HK3	US BOND FUTR OPTN NOV17P 150.5 OCT17 150.5 PUT					27 Oct 2017			
-2,000.000		-2.000	Local	0.388825	-777.65	0.421875	-843.75	-66.10	0.00
			Base	0.388825	-777.65	0.421875	-843.75	-66.10	0.00
US DOLLAR Total									
-22,500.000		-18.000	Local		-4,119.96		-6,014.07	-1,894.11	0.01
			Base		-4,119.96		-6,014.07	-1,894.11	0.01
OPTIONS WRITTEN - PUTS Total									
-22,500.000		-18.000	Base		-4,119.96		-6,014.07	-1,894.11	0.01
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
99S0WCS92	SWS024745 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2022			
	4,160,000.000	Local	101.840821	4,236,578.15	102.119328	4,248,164.04	11,585.89	8.59	
		Base	101.840821	4,236,578.15	102.119328	4,248,164.04	11,585.89	8.59	
99S0WCSA9	SWS024745 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2022			
	-4,160,000.000	Local	100.000000	-4,160,000.00	100.000000	-4,160,000.00	0.00	8.42	
		Base	100.000000	-4,160,000.00	100.000000	-4,160,000.00	0.00	8.42	
99S0XGTU4	BWS025841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.33278	15 Nov 2043			
	716,000.000	Local	101.685221	728,066.18	100.961324	722,883.08	-5,183.10	1.46	
		Base	101.685221	728,066.18	100.961324	722,883.08	-5,183.10	1.46	
99S0XGTV2	BWS025841 IRS USD P F 2.47440 2 CCPVANILLA				2.4744	15 Nov 2043			
	-716,000.000	Local	100.000000	-716,000.00	100.000000	-716,000.00	0.00	1.45	
		Base	100.000000	-716,000.00	100.000000	-716,000.00	0.00	1.45	
US DOLLAR Total									
		Local		88,644.33		95,047.12	6,402.79	19.92	
		Base		88,644.33		95,047.12	6,402.79	19.92	
SWAPS FIXED INCOME Total									
		0.000	Base		88,644.33		95,047.12	6,402.79	19.92

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
25,000.000	39,256,562.250	Base		39,494,293.39		39,626,035.94	131,742.55	99.94
Original Face:	36,995,000.000							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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

										Exchange Rate:	1.000000
US DOLLAR											
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018				
2.000	500,000.000	Local	490,675.00	491,281.50	98.135000	-606.50		-456.50	-150.00		
		Base	490,675.00		98.135000	-606.50		-456.50	-150.00	0.00	
ADI0W8HR3	US 5YR NOTE (CBT) DEC17 XCBT 20171229						29 Dec 2017				
66.000	6,600,000.000	Local	7,755,000.00	7,802,337.94	117.500000	-47,337.94		-36,509.78	-10,828.16		
		Base	7,755,000.00		117.500000	-47,337.94		-36,509.78	-10,828.16	0.02	
ADI0W8VW6	US ULTRA BOND CBT DEC17 XCBT 20171219						19 Dec 2017				
9.000	900,000.000	Local	1,486,125.00	1,507,865.19	165.125000	-21,740.19		-25,396.44	3,656.25		
		Base	1,486,125.00		165.125000	-21,740.19		-25,396.44	3,656.25	0.01	
ADI0WGV57	US 2YR NOTE (CBT) DEC17 XCBT 20171229						29 Dec 2017				
16.000	3,200,000.000	Local	3,451,250.02	3,460,270.77	107.851563	-9,020.75		-7,020.75	-2,000.00		
		Base	3,451,250.02		107.851563	-9,020.75		-7,020.75	-2,000.00	0.00	
ADI0WJ6K6	US 10YR ULTRA FUT DEC17 XCBT 20171219						19 Dec 2017				
1.000	100,000.000	Local	134,328.13	135,815.75	134.328125	-1,487.62		-1,315.75	-171.87		
		Base	134,328.13		134.328125	-1,487.62		-1,315.75	-171.87	0.00	
US DOLLAR Total											
94.000	11,300,000.000	Local	13,317,378.15	13,397,571.15		-80,193.00		-70,699.22	-9,493.78		
		Base				-80,193.00		-70,699.22	-9,493.78	0.03	
FUTURES LONG Total											
94.000	11,300,000.000	Base				-80,193.00		-70,699.22	-9,493.78	0.03	

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

99Z380497	90DAY EUR FUTR DEC17 XCME 20171218						18 Dec 2017			
-39.000	-9,750,000.000	Local	-9,605,700.00	-9,609,920.90	98.520000	4,220.90		4,220.90	0.00	
		Base	-9,605,700.00		98.520000	4,220.90		4,220.90	0.00	0.00

99ZD71148	90DAY EUR FUTR JUN18 XCME 20180618						18 Jun 2018			
-2.000	-500,000.000	Local	-491,500.00	-492,218.50	98.300000	718.50		643.50	75.00	
		Base	-491,500.00		98.300000	718.50		643.50	75.00	0.00

99ZE42485	90DAY EUR FUTR SEP18 XCME 20180917						17 Sep 2018			
-2.000	-500,000.000	Local	-491,100.00	-491,893.50	98.220000	793.50		668.50	125.00	
		Base	-491,100.00		98.220000	793.50		668.50	125.00	0.00

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
-9.000	-2,250,000.000	Local	-2,203,762.50	-2,198,858.25	97.945000	-4,904.25		-5,804.25	900.00	
		Base	-2,203,762.50		97.945000	-4,904.25		-5,804.25	900.00	0.00

ADI0W0Y67	US 10YR NOTE (CBT)DEC17 XCBT 20171219						19 Dec 2017			
-46.000	-4,600,000.000	Local	-5,764,375.00	-5,824,380.64	125.312500	60,005.64		49,224.39	10,781.25	
		Base	-5,764,375.00		125.312500	60,005.64		49,224.39	10,781.25	0.02

ADI0W3PS3	US LONG BOND(CBT) DEC17 XCBT 20171219						19 Dec 2017			
-11.000	-1,100,000.000	Local	-1,680,937.50	-1,712,393.53	152.812500	31,456.03		31,799.78	-343.75	
		Base	-1,680,937.50		152.812500	31,456.03		31,799.78	-343.75	0.00

US DOLLAR Total										
-109.000	-18,700,000.000	Local	-20,237,375.00	-20,329,665.32		92,290.32		80,752.82	11,537.50	
		Base				92,290.32		80,752.82	11,537.50	0.02

FUTURES SHORT Total										
-109.000	-18,700,000.000	Base				92,290.32		80,752.82	11,537.50	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-15.000	-7,400,000.000	Base			12,097.32		10,053.60	2,043.72	0.06



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 17.311000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		75,110.050	Local	1.000000	75,110.05	1.000000	75,110.05	0.00	0.71
			Base	0.064956	4,878.86	0.057767	4,338.86	-540.00	0.00
ARGENTINE PESO Total		75,110.050	Local		75,110.05		75,110.05	0.00	0.71
			Base		4,878.86		4,338.86	-540.00	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.274860

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,986.000	Local	1.000000	15,986.00	1.000000	15,986.00	0.00	94.13
			Base	0.807000	12,900.70	0.784400	12,539.42	-361.28	0.00
AUSTRALIAN DOLLAR Total		15,986.000	Local		15,986.00		15,986.00	0.00	94.13
			Base		12,900.70		12,539.42	-361.28	0.00

EURO CURRENCY

Exchange Rate: 0.846095

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		769,647.800	Local	1.000000	769,647.80	1.000000	769,647.80	0.00	20.06
			Base	1.184846	911,913.99	1.181900	909,647.03	-2,266.96	0.15
INTERNATIONAL Total		769,647.800	Local		769,647.80		769,647.80	0.00	20.06
			Base		911,913.99		909,647.03	-2,266.96	0.15
EURO CURRENCY Total		769,647.800	Local		769,647.80		769,647.80	0.00	20.06
			Base		911,913.99		909,647.03	-2,266.96	0.15

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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							Exchange Rate:	112.525000
JPY	JAPANESE YEN							
		-3,120,449.000	Local 1.000000	-3,120,449.00	1.000000	-3,120,449.00	0.00	0.72
			Base 0.009278	-28,950.67	0.008887	-27,731.16	1,219.51	0.00
JAPANESE YEN Total								
		-3,120,449.000	Local	-3,120,449.00		-3,120,449.00	0.00	0.72
			Base	-28,950.67		-27,731.16	1,219.51	0.00
MEXICAN PESO							Exchange Rate:	18.210000
MXN	MEXICAN PESO (NEW)							
		21,508,323.620	Local 1.000000	21,508,323.62	1.000000	21,508,323.62	0.00	14.18
			Base 0.056573	1,216,790.61	0.054915	1,181,127.05	-35,663.56	0.19
MEXICAN PESO Total								
		21,508,323.620	Local	21,508,323.62		21,508,323.62	0.00	14.18
			Base	1,216,790.61		1,181,127.05	-35,663.56	0.19
POUND STERLING							Exchange Rate:	0.746269
GBP	POUND STERLING							
		57,478.950	Local 1.000000	57,478.95	1.000000	57,478.95	0.00	100.00
			Base 1.296692	74,532.48	1.339999	77,021.76	2,489.28	0.01
POUND STERLING Total								
		57,478.950	Local	57,478.95		57,478.95	0.00	100.00
			Base	74,532.48		77,021.76	2,489.28	0.01
RUSSIAN RUBLE							Exchange Rate:	57.560000
RUB	RUSSIAN RUBLE							
		990.660	Local 1.000000	990.66	1.000000	990.66	0.00	0.00
			Base 0.016161	16.01	0.017373	17.21	1.20	0.00

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

990.660	Local			990.66		990.66	0.00	0.00
	Base			16.01		17.21	1.20	0.00

CASH Total

19,307,088.080	Base			2,192,081.98		2,156,960.17	-35,121.81	0.36
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.9177195	31 Dec 2030		
51,867,741.230	Local		100.000000	51,867,741.23	100.000000	51,867,741.23	0.00	8.77
	Base		100.000000	51,867,741.23	100.000000	51,867,741.23	0.00	8.40

US DOLLAR Total

51,867,741.230	Local			51,867,741.23		51,867,741.23	0.00	8.77
	Base			51,867,741.23		51,867,741.23	0.00	8.40

CASH EQUIVALENT Total

51,867,741.230	Base			51,867,741.23		51,867,741.23	0.00	8.40
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EQUITY

JAPANESE YEN Exchange Rate: 112.525000

930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY							
6,045.000	Local		1.000000	6,045.00	1.000000	6,045.00	0.00	0.00
	Base		0.008920	53.92	0.008887	53.72	-0.20	0.00

JAPANESE YEN Total

6,045.000	Local			6,045.00		6,045.00	0.00	0.00
	Base			53.92		53.72	-0.20	0.00

US DOLLAR Exchange Rate: 1.000000

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		4,575.000	Local 27.345408	125,105.24	27.780000	127,093.50	1,988.26	0.02
			Base 27.345408	125,105.24	27.780000	127,093.50	1,988.26	0.02
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		5,957.000	Local 24.800000	147,733.60	26.400000	157,264.80	9,531.20	0.03
			Base 24.800000	147,733.60	26.400000	157,264.80	9,531.20	0.03
US DOLLAR Total		10,532.000	Local	272,838.84		284,358.30	11,519.46	0.05
			Base	272,838.84		284,358.30	11,519.46	0.05
EQUITY Total		16,577.000	Base	272,892.76		284,412.02	11,519.26	0.05

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 17.311000

ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
		9,830,000.000	Local 108.940455	10,708,846.74	102.950560	10,120,040.05	-588,806.69	96.02
			Base 7.022421	690,304.01	5.947118	584,601.70	-105,702.31	0.09
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				26.25	21 Jun 2020		
		330,000.000	Local 104.819506	345,904.37	104.308900	344,219.37	-1,685.00	3.27
			Base 6.068655	20,026.56	6.025585	19,884.43	-142.13	0.00

ARGENTINE PESO Total

		10,160,000.000	Local	11,054,751.11		10,464,259.42	-590,491.69	99.29
			Base	710,330.57		604,486.13	-105,844.44	0.10

BRAZILIAN REAL

Exchange Rate: 3.167150

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		10,485,000.000	Local 95.922658	10,057,490.68	103.509119	10,852,931.13	795,440.45	60.04
			Base 29.969897	3,142,343.71	32.682102	3,426,718.38	284,374.67	0.56

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,023,000.000	Local 93.688925	6,579,773.19	102.830283	7,221,770.78	641,997.59	39.96
			Base 27.947561	1,962,757.20	32.467765	2,280,211.16	317,453.96	0.37
BRAZILIAN REAL Total								
		17,508,000.000	Local	16,637,263.87		18,074,701.91	1,437,438.04	100.00
			Base	5,105,100.91		5,706,929.54	601,828.63	0.92
MEXICAN PESO							Exchange Rate:	18.210000
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
		21,353,000.000	Local	22,014,972.19	99.136000	21,168,510.08	-846,462.11	13.96
			Base	1,578,049.53	5.444042	1,162,466.23	-415,583.30	0.19
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
		89,526,300.000	Local	97,704,725.63	105.935000	94,839,685.91	-2,865,039.72	62.54
			Base	5,911,258.59	5.817408	5,208,110.15	-703,148.44	0.84
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047		
		12,940,000.000	Local	14,206,793.18	109.112000	14,119,092.80	-87,700.38	9.31
			Base	809,115.19	5.991873	775,348.31	-33,766.88	0.13
MEXICAN PESO Total								
		123,819,300.000	Local	133,926,491.00		130,127,288.79	-3,799,202.21	85.82
			Base	8,298,423.31		7,145,924.69	-1,152,498.62	1.16
RUSSIAN RUBLE							Exchange Rate:	57.560000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.15	03 Feb 2027		
		41,890,000.000	Local	40,897,988.25	104.752000	43,880,612.80	2,982,624.55	29.23
			Base	639,324.25	1.819875	762,345.60	123,021.35	0.12
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
		109,443,000.000	Local	99,937,591.18	97.073400	106,240,041.16	6,302,449.98	70.77
			Base	1,595,542.70	1.686473	1,845,726.91	250,184.21	0.30
RUSSIAN RUBLE Total								
		151,333,000.000	Local	140,835,579.43		150,120,653.96	9,285,074.53	100.00

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Books Open

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Holdings

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



STATE STREET

As of: September 29, 2017

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		2,234,866.95		2,608,072.51	373,205.56	0.42
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	99.780150	319,296.48	106.169100	339,741.12	20,444.64	0.06
		Base	99.780150	319,296.48	106.169100	339,741.12	20,444.64	0.06
00130HBW4	AES CORP/VA SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	210,000.000	Local	97.401952	204,544.10	105.125000	220,762.50	16,218.40	0.04
		Base	97.401952	204,544.10	105.125000	220,762.50	16,218.40	0.04
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5				5.5	01 Feb 2018		
	30,000.000	Local	101.112633	30,333.79	101.269660	30,380.90	47.11	0.01
		Base	101.112633	30,333.79	101.269660	30,380.90	47.11	0.00
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
	30,000.000	Local	105.741867	31,722.56	106.488040	31,946.41	223.85	0.01
		Base	105.741867	31,722.56	106.488040	31,946.41	223.85	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	490,000.000	Local	99.945151	489,731.24	98.640092	483,336.45	-6,394.79	0.08
		Base	99.945151	489,731.24	98.640092	483,336.45	-6,394.79	0.08
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
	344,000.000	Local	100.265250	344,912.46	92.244112	317,319.75	-27,592.71	0.05
		Base	100.265250	344,912.46	92.244112	317,319.75	-27,592.71	0.05
00206RDQ2	AT+T INC SR UNSECURED 03/27 4.25				4.25	01 Mar 2027		
	90,000.000	Local	99.327911	89,395.12	102.927902	92,635.11	3,239.99	0.02
		Base	99.327911	89,395.12	102.927902	92,635.11	3,239.99	0.02
00206REM0	AT+T INC SR UNSECURED 08/27 3.9				3.9	14 Aug 2027		
	250,000.000	Local	99.829176	249,572.94	100.194664	250,486.66	913.72	0.04
		Base	99.829176	249,572.94	100.194664	250,486.66	913.72	0.04
00206REN8	AT+T INC SR UNSECURED 08/37 4.9				4.9	14 Aug 2037		
	100,000.000	Local	99.822810	99,822.81	101.064584	101,064.58	1,241.77	0.02
		Base	99.822810	99,822.81	101.064584	101,064.58	1,241.77	0.02

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WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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		
	380,000.000	Local		99.620739	378,558.81	102.610090	389,918.34	11,359.53	0.07
		Base		99.620739	378,558.81	102.610090	389,918.34	11,359.53	0.06
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	220,000.000	Local		100.035373	220,077.82	110.446208	242,981.66	22,903.84	0.04
		Base		100.035373	220,077.82	110.446208	242,981.66	22,903.84	0.04
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local		99.504438	79,603.55	101.410964	81,128.77	1,525.22	0.01
		Base		99.504438	79,603.55	101.410964	81,128.77	1,525.22	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	369,075.510	Local		99.641342	367,751.79	67.200000	248,018.74	-119,733.05	0.04
		Base		99.641342	367,751.79	67.200000	248,018.74	-119,733.05	0.04
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local		99.964675	119,957.61	100.732657	120,879.19	921.58	0.02
		Base		99.964675	119,957.61	100.732657	120,879.19	921.58	0.02
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		
	80,000.000	Local		100.286513	80,229.21	102.522390	82,017.91	1,788.70	0.01
		Base		100.286513	80,229.21	102.522390	82,017.91	1,788.70	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	340,000.000	Local		101.176962	344,001.67	103.850936	353,093.18	9,091.51	0.06
		Base		101.176962	344,001.67	103.850936	353,093.18	9,091.51	0.06
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	640,000.000	Local		99.924436	639,516.39	102.327007	654,892.84	15,376.45	0.11
		Base		99.924436	639,516.39	102.327007	654,892.84	15,376.45	0.11
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.8	15 Jun 2023		
	90,000.000	Local		99.956422	89,960.78	100.615049	90,553.54	592.76	0.02
		Base		99.956422	89,960.78	100.615049	90,553.54	592.76	0.01
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					1.50444	15 Jun 2032		
	1,303,187.490	Local		85.029517	1,108,094.03	88.719610	1,156,182.86	48,088.83	0.20
Original Face:	2,710,000.000	Base		85.029517	1,108,094.03	88.719610	1,156,182.86	48,088.83	0.19

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View Date: October 2, 2017

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01310TAS8	ALBERTSONS LLC 2017 1 TERM B 4					25 Aug 2021			
		282,618.510	Local	100.422067	283,811.35	96.109400	271,622.95	-12,188.40	0.05
			Base	100.422067	283,811.35	96.109400	271,622.95	-12,188.40	0.04
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		204,163.310	Local	98.556362	201,215.93	95.892900	195,778.12	-5,437.81	0.03
			Base	98.556362	201,215.93	95.892900	195,778.12	-5,437.81	0.03
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.75	30 Sep 2024			
		210,000.000	Local	111.000000	233,100.00	110.750000	232,575.00	-525.00	0.04
			Base	111.000000	233,100.00	110.750000	232,575.00	-525.00	0.04
01F0224B8	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	16 Nov 2032			
		1,900,000.000	Local	100.843750	1,916,031.25	100.563346	1,910,703.57	-5,327.68	0.32
		Original Face: 1,900,000.000	Base	100.843750	1,916,031.25	100.563346	1,910,703.57	-5,327.68	0.31
01F0304A3	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	17 Oct 2032			
		700,000.000	Local	103.080404	721,562.83	102.750000	719,250.00	-2,312.83	0.12
		Original Face: 700,000.000	Base	103.080404	721,562.83	102.750000	719,250.00	-2,312.83	0.12
01F0304B1	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	16 Nov 2032			
		4,100,000.000	Local	102.640625	4,208,265.63	102.634198	4,208,002.12	-263.51	0.71
		Original Face: 4,100,000.000	Base	102.640625	4,208,265.63	102.634198	4,208,002.12	-263.51	0.68
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	12 Oct 2047			
		6,100,000.000	Local	100.750000	6,145,750.00	100.328120	6,120,015.32	-25,734.68	1.03
		Original Face: 6,100,000.000	Base	100.750000	6,145,750.00	100.328120	6,120,015.32	-25,734.68	0.99
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	12 Oct 2047			
		5,000,000.000	Local	103.177322	5,158,866.09	103.089840	5,154,492.00	-4,374.09	0.87
		Original Face: 5,000,000.000	Base	103.177322	5,158,866.09	103.089840	5,154,492.00	-4,374.09	0.84
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021			
		240,000.000	Local	101.334596	243,203.03	108.386602	260,127.84	16,924.81	0.04
			Base	101.334596	243,203.03	108.386602	260,127.84	16,924.81	0.04
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044			
		30,000.000	Local	113.098967	33,929.69	120.497223	36,149.17	2,219.48	0.01
			Base	113.098967	33,929.69	120.497223	36,149.17	2,219.48	0.01

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View Date: October 2, 2017

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023135BA3	AMAZON.COM INC SR UNSECURED 144A 08/27 3.15					3.15	22 Aug 2027		
	440,000.000	Local		99.822711	439,219.93	100.714078	443,141.94	3,922.01	0.07
		Base		99.822711	439,219.93	100.714078	443,141.94	3,922.01	0.07
023135BD7	AMAZON.COM INC SR UNSECURED 144A 08/37 3.875					3.875	22 Aug 2037		
	110,000.000	Local		99.751927	109,727.12	101.767650	111,944.42	2,217.30	0.02
		Base		99.751927	109,727.12	101.767650	111,944.42	2,217.30	0.02
023135BG0	AMAZON.COM INC SR UNSECURED 144A 08/47 4.05					4.05	22 Aug 2047		
	140,000.000	Local		99.262421	138,967.39	101.912144	142,677.00	3,709.61	0.02
		Base		99.262421	138,967.39	101.912144	142,677.00	3,709.61	0.02
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local		109.686600	10,968.66	117.003454	11,700.35	731.69	0.00
		Base		109.686600	10,968.66	117.003454	11,700.35	731.69	0.00
02376CAW5	AMERICAN AIRLS INC TERM LOAN B						26 Jun 2020		
	514,734.180	Local		100.061601	515,051.26	100.034100	514,909.70	-141.56	0.09
		Base		100.061601	515,051.26	100.034100	514,909.70	-141.56	0.08
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625	15 Oct 2022		
	90,000.000	Local		101.048878	90,943.99	103.250000	92,925.00	1,981.01	0.02
		Base		101.048878	90,943.99	103.250000	92,925.00	1,981.01	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					1.79444	25 Jun 2045		
	1,140,906.020	Local		95.942587	1,094,614.75	98.446710	1,123,184.44	28,569.69	0.19
	Original Face: 13,440,000.000	Base		95.942587	1,094,614.75	98.446710	1,123,184.44	28,569.69	0.18
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	220,000.000	Local		99.945377	219,879.83	103.270675	227,195.49	7,315.66	0.04
		Base		99.945377	219,879.83	103.270675	227,195.49	7,315.66	0.04
02R0306A6	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	12 Oct 2047		
	6,000,000.000	Local		100.750977	6,045,058.59	100.363280	6,021,796.80	-23,261.79	1.02
	Original Face: 6,000,000.000	Base		100.750977	6,045,058.59	100.363280	6,021,796.80	-23,261.79	0.98
02R0326A2	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	12 Oct 2047		
	1,300,000.000	Local		103.234375	1,342,046.88	103.136760	1,340,777.88	-1,269.00	0.23
	Original Face: 1,300,000.000	Base		103.234375	1,342,046.88	103.136760	1,340,777.88	-1,269.00	0.22

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View Date: October 2, 2017

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02R0406A5	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	12 Oct 2047			
		1,800,000.000	Local 105.330729	1,895,953.13	105.289060	1,895,203.08	-750.05		0.32
Original Face:		1,800,000.000	Base 105.330729	1,895,953.13	105.289060	1,895,203.08	-750.05		0.31
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024			
		10,000.000	Local 99.883200	9,988.32	104.285110	10,428.51	440.19		0.00
			Base 99.883200	9,988.32	104.285110	10,428.51	440.19		0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051			
		69,000.000	Local 103.452029	71,381.90	109.681385	75,680.16	4,298.26		0.01
			Base 103.452029	71,381.90	109.681385	75,680.16	4,298.26		0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036			
		140,000.000	Local 115.233157	161,326.42	118.299625	165,619.48	4,293.06		0.03
			Base 115.233157	161,326.42	118.299625	165,619.48	4,293.06		0.03
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.85	15 Mar 2021			
		120,000.000	Local 101.820383	122,184.46	106.049014	127,258.82	5,074.36		0.02
			Base 101.820383	122,184.46	106.049014	127,258.82	5,074.36		0.02
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046			
		110,000.000	Local 124.054536	136,459.99	123.806351	136,186.99	-273.00		0.02
			Base 124.054536	136,459.99	123.806351	136,186.99	-273.00		0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027			
		200,000.000	Local 100.649440	201,298.88	104.375185	208,750.37	7,451.49		0.04
			Base 100.649440	201,298.88	104.375185	208,750.37	7,451.49		0.03
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625	11 Sep 2024			
		280,000.000	Local 100.991614	282,776.52	99.750358	279,301.00	-3,475.52		0.05
			Base 100.991614	282,776.52	99.750358	279,301.00	-3,475.52		0.05
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375				5.375	15 Jan 2020			
		110,000.000	Local 99.821255	109,803.38	107.606914	118,367.61	8,564.23		0.02
			Base 99.821255	109,803.38	107.606914	118,367.61	8,564.23		0.02
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5				5.0	15 Apr 2020			
		60,000.000	Local 100.660967	60,396.58	107.410421	64,446.25	4,049.67		0.01
			Base 100.660967	60,396.58	107.410421	64,446.25	4,049.67		0.01

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035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	420,000.000	Local	100.174938	420,734.74	101.624064	426,821.07	6,086.33	0.07	
		Base	100.174938	420,734.74	101.624064	426,821.07	6,086.33	0.07	
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	510,000.000	Local	105.780624	539,481.18	112.956765	576,079.50	36,598.32	0.10	
		Base	105.780624	539,481.18	112.956765	576,079.50	36,598.32	0.09	
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	850,000.000	Local	100.239688	852,037.35	103.451240	879,335.54	27,298.19	0.15	
		Base	100.239688	852,037.35	103.451240	879,335.54	27,298.19	0.14	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	470,000.000	Local	101.110189	475,217.89	104.593014	491,587.17	16,369.28	0.08	
		Base	101.110189	475,217.89	104.593014	491,587.17	16,369.28	0.08	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	182,000.000	Local	100.072962	182,132.79	101.430389	184,603.31	2,470.52	0.03	
		Base	100.072962	182,132.79	101.430389	184,603.31	2,470.52	0.03	
03765VAH3	APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1						02 May 2022		
	248,751.570	Local	101.378226	252,179.93	100.718800	250,539.60	-1,640.33	0.04	
		Base	101.378226	252,179.93	100.718800	250,539.60	-1,640.33	0.04	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	570,000.000	Local	99.233839	565,632.88	96.485537	549,967.56	-15,665.32	0.09	
		Base	99.233839	565,632.88	96.485537	549,967.56	-15,665.32	0.09	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR					7.5	15 Oct 2039		
	100,000.000	Local	79.442490	79,442.49	120.000000	120,000.00	40,557.51	0.02	
		Base	79.442490	79,442.49	120.000000	120,000.00	40,557.51	0.02	
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625	15 May 2023		
	240,000.000	Local	100.000000	240,000.00	102.720000	246,528.00	6,528.00	0.04	
		Base	100.000000	240,000.00	102.720000	246,528.00	6,528.00	0.04	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.5	22 Apr 2026		
	430,000.000	Local	104.473147	449,234.53	112.400000	483,320.00	34,085.47	0.08	
		Base	104.473147	449,234.53	112.400000	483,320.00	34,085.47	0.08	

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040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local		95.811587	143,717.38	111.000000	166,500.00	22,782.62	0.03
		Base		95.811587	143,717.38	111.000000	166,500.00	22,782.62	0.03
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125	06 Jul 2036		
	210,000.000	Local		102.562186	215,380.59	105.000000	220,500.00	5,119.41	0.04
		Base		102.562186	215,380.59	105.000000	220,500.00	5,119.41	0.04
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	105.000000	588,000.00	28,000.00	0.10
		Base		100.000000	560,000.00	105.000000	588,000.00	28,000.00	0.10
04044PAD6	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 2						20 Oct 2021		
	62,149.530	Local		100.200227	62,273.97	100.088900	62,204.78	-69.19	0.01
		Base		100.200227	62,273.97	100.088900	62,204.78	-69.19	0.01
04541GGS5	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1					2.20944	15 Dec 2033		
	1,205,407.490	Local		95.318039	1,148,970.78	99.886820	1,204,043.21	55,072.43	0.20
	Original Face: 2,430,000.000	Base		95.318039	1,148,970.78	99.886820	1,204,043.21	55,072.43	0.20
05400KAB6	AVOLON TLB BORROWER 1 (US) TERM LOAN						03 Apr 2022		
	468,825.000	Local		101.129805	474,121.81	100.118200	469,379.15	-4,742.66	0.08
		Base		101.129805	474,121.81	100.118200	469,379.15	-4,742.66	0.08
05526DBA2	BAT CAPITAL CORP COMPANY GUAR 144A 08/27 3.557					3.557	15 Aug 2027		
	800,000.000	Local		100.001236	800,009.89	101.005231	808,041.85	8,031.96	0.14
		Base		100.001236	800,009.89	101.005231	808,041.85	8,031.96	0.13
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54					4.54	15 Aug 2047		
	340,000.000	Local		100.000000	340,000.00	102.893640	349,838.38	9,838.38	0.06
		Base		100.000000	340,000.00	102.893640	349,838.38	9,838.38	0.06
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875	24 Feb 2022		
	30,000.000	Local		100.293700	30,088.11	102.213669	30,664.10	575.99	0.01
		Base		100.293700	30,088.11	102.213669	30,664.10	575.99	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	250,000.000	Local		102.657096	256,642.74	117.969536	294,923.84	38,281.10	0.05
		Base		102.657096	256,642.74	117.969536	294,923.84	38,281.10	0.05

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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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	117.750000	647,625.00	97,625.00	0.11
		Base		100.000000	550,000.00	117.750000	647,625.00	97,625.00	0.10
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	105.176131	10,517.61	517.61	0.00
		Base		100.000000	10,000.00	105.176131	10,517.61	517.61	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245					3.245	06 May 2022		
	10,000.000	Local		100.422500	10,042.25	103.590288	10,359.03	316.78	0.00
		Base		100.422500	10,042.25	103.590288	10,359.03	316.78	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506	17 Mar 2025		
	470,000.000	Local		100.541462	472,544.87	103.213382	485,102.90	12,558.03	0.08
		Base		100.541462	472,544.87	103.213382	485,102.90	12,558.03	0.08
05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	200,000.000	Local		100.427610	200,855.22	102.440593	204,881.19	4,025.97	0.03
		Base		100.427610	200,855.22	102.440593	204,881.19	4,025.97	0.03
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.5	27 Jan 2030		
	2,980,000.000	Local		100.000000	2,980,000.00	96.641890	2,879,928.32	-100,071.68	0.49
	Original Face: 2,980,000.000	Base		100.000000	2,980,000.00	96.641890	2,879,928.32	-100,071.68	0.47
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75					5.75	01 Dec 2017		
	30,000.000	Local		100.395733	30,118.72	100.687751	30,206.33	87.61	0.01
		Base		100.395733	30,118.72	100.687751	30,206.33	87.61	0.00
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	270,000.000	Local		100.000000	270,000.00	110.250000	297,675.00	27,675.00	0.05
		Base		100.000000	270,000.00	110.250000	297,675.00	27,675.00	0.05
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local		101.680727	111,848.80	102.283311	112,511.64	662.84	0.02
		Base		101.680727	111,848.80	102.283311	112,511.64	662.84	0.02
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5					5.0	13 May 2021		
	240,000.000	Local		104.580038	250,992.09	108.809713	261,143.31	10,151.22	0.04
		Base		104.580038	250,992.09	108.809713	261,143.31	10,151.22	0.04

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WESTERN CORE PLUS BOND PORT
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View Date: October 2, 2017

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	260,000.000	Local		99.725669	259,286.74	102.445157	266,357.41	7,070.67	0.05
		Base		99.725669	259,286.74	102.445157	266,357.41	7,070.67	0.04
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	20,000.000	Local		99.995450	19,999.09	100.808242	20,161.65	162.56	0.00
		Base		99.995450	19,999.09	100.808242	20,161.65	162.56	0.00
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.802603	289,427.55	105.645324	306,371.44	16,943.89	0.05
		Base		99.802603	289,427.55	105.645324	306,371.44	16,943.89	0.05
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,460,000.000	Local		100.279789	1,464,084.92	105.173240	1,535,529.30	71,444.38	0.26
		Base		100.279789	1,464,084.92	105.173240	1,535,529.30	71,444.38	0.25
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	400,000.000	Local		99.852630	399,410.52	104.751611	419,006.44	19,595.92	0.07
		Base		99.852630	399,410.52	104.751611	419,006.44	19,595.92	0.07
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	520,000.000	Local		104.023200	540,920.64	105.723516	549,762.28	8,841.64	0.09
		Base		104.023200	540,920.64	105.723516	549,762.28	8,841.64	0.09
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	690,000.000	Local		99.990965	689,937.66	100.970812	696,698.60	6,760.94	0.12
		Base		99.990965	689,937.66	100.970812	696,698.60	6,760.94	0.11
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.440887	298,322.66	106.481304	319,443.91	21,121.25	0.05
		Base		99.440887	298,322.66	106.481304	319,443.91	21,121.25	0.05
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local		104.987000	10,498.70	114.417000	11,441.70	943.00	0.00
		Base		104.987000	10,498.70	114.417000	11,441.70	943.00	0.00
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	39,000.000	Local		100.363949	39,141.94	107.537705	41,939.70	2,797.76	0.01
		Base		100.363949	39,141.94	107.537705	41,939.70	2,797.76	0.01

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View Date: October 2, 2017

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06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	130,000.000	Local		98.573492	128,145.54	119.247239	155,021.41	26,875.87	0.03
		Base		98.573492	128,145.54	119.247239	155,021.41	26,875.87	0.03
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	60,000.000	Local		119.260300	71,556.18	121.072506	72,643.50	1,087.32	0.01
		Base		119.260300	71,556.18	121.072506	72,643.50	1,087.32	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	81,000.000	Local		103.446704	83,791.83	102.145011	82,737.46	-1,054.37	0.01
		Base		103.446704	83,791.83	102.145011	82,737.46	-1,054.37	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	100,000.000	Local		100.479980	100,479.98	105.707870	105,707.87	5,227.89	0.02
		Base		100.479980	100,479.98	105.707870	105,707.87	5,227.89	0.02
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363	06 Jun 2024		
	300,000.000	Local		99.970947	299,912.84	100.932963	302,798.89	2,886.05	0.05
		Base		99.970947	299,912.84	100.932963	302,798.89	2,886.05	0.05
08579JAT9	BERRY PLASTICS GROUP INC TERM M LOANS						01 Oct 2022		
	434,028.240	Local		101.271636	439,547.50	100.104200	434,480.50	-5,067.00	0.07
		Base		101.271636	439,547.50	100.104200	434,480.50	-5,067.00	0.07
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	510,000.000	Local		99.603757	507,979.16	101.298097	516,620.29	8,641.13	0.09
		Base		99.603757	507,979.16	101.298097	516,620.29	8,641.13	0.08
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	260,000.000	Local		102.537312	266,597.01	107.153385	278,598.80	12,001.79	0.05
		Base		102.537312	266,597.01	107.153385	278,598.80	12,001.79	0.05
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	254,486.990	Local		100.000000	254,486.99	100.194400	254,981.71	494.72	0.04
		Base		100.000000	254,486.99	100.194400	254,981.71	494.72	0.04
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		
	460,000.000	Local		93.105165	428,283.76	100.750000	463,450.00	35,166.24	0.08
		Base		93.105165	428,283.76	100.750000	463,450.00	35,166.24	0.08

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	700,000.000	Local		84.131046	588,917.32	93.070000	651,490.00	62,572.68	0.11
		Base		84.131046	588,917.32	93.070000	651,490.00	62,572.68	0.11
10801XAF4	BRICKMAN GROUP LTD TERM LOAN						18 Dec 2020		
	143,617.600	Local		99.896949	143,469.60	100.328100	144,088.81	619.21	0.02
		Base		99.896949	143,469.60	100.328100	144,088.81	619.21	0.02
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125					9.125	15 Dec 2030		
	140,000.000	Local		123.508843	172,912.38	151.341631	211,878.28	38,965.90	0.04
		Base		123.508843	172,912.38	151.341631	211,878.28	38,965.90	0.03
12433PAG1	BX TRUST BX 2017 APPL B 144A					2.38444	15 Jul 2034		
	360,000.000	Local		100.000000	360,000.00	100.090000	360,324.00	324.00	0.06
Original Face:	360,000.000	Base		100.000000	360,000.00	100.090000	360,324.00	324.00	0.06
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125	01 May 2027		
	80,000.000	Local		99.039088	79,231.27	101.375000	81,100.00	1,868.73	0.01
		Base		99.039088	79,231.27	101.375000	81,100.00	1,868.73	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.3	10 Oct 2046		
	30,000.000	Local		102.638233	30,791.47	106.454260	31,936.28	1,144.81	0.01
Original Face:	30,000.000	Base		102.638233	30,791.47	106.454260	31,936.28	1,144.81	0.01
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762	10 Oct 2046		
	30,000.000	Local		102.640433	30,792.13	105.665610	31,699.68	907.55	0.01
Original Face:	30,000.000	Base		102.640433	30,792.13	105.665610	31,699.68	907.55	0.01
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.251514	10 Oct 2046		
	10,000.000	Local		101.206300	10,120.63	103.803300	10,380.33	259.70	0.00
Original Face:	10,000.000	Base		101.206300	10,120.63	103.803300	10,380.33	259.70	0.00
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881	15 Nov 2037		
	260,000.000	Local		102.752985	267,157.76	105.610990	274,588.57	7,430.81	0.05
Original Face:	260,000.000	Base		102.752985	267,157.76	105.610990	274,588.57	7,430.81	0.04
12594QAA7	CREDIT SUISSE MORTGAGE TRUST 12/18 1					2.3775	22 Dec 2018		
	1,301,059.210	Local		99.770891	1,298,078.36	99.630900	1,296,257.00	-1,821.36	0.22
Original Face:	1,450,000.000	Base		99.770891	1,298,078.36	99.630900	1,296,257.00	-1,821.36	0.21

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Holdings

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STATE STREET

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View Date: October 2, 2017

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12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					2.17367	15 Oct 2045		
	3,182,218.850	Local		6.938562	220,800.24	7.085670	225,481.53	4,681.29	0.04
Original Face:	3,700,000.000	Base		6.938562	220,800.24	7.085670	225,481.53	4,681.29	0.04
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035	10 Feb 2048		
	240,000.000	Local		102.757650	246,618.36	100.741740	241,780.18	-4,838.18	0.04
Original Face:	240,000.000	Base		102.757650	246,618.36	100.741740	241,780.18	-4,838.18	0.04
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.497673	10 Feb 2048		
	70,000.000	Local		101.177914	70,824.54	97.399720	68,179.80	-2,644.74	0.01
Original Face:	70,000.000	Base		101.177914	70,824.54	97.399720	68,179.80	-2,644.74	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526	10 Feb 2047		
	200,000.000	Local		107.135020	214,270.04	108.239950	216,479.90	2,209.86	0.04
Original Face:	200,000.000	Base		107.135020	214,270.04	108.239950	216,479.90	2,209.86	0.04
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
	880,000.000	Local		99.282164	873,683.04	101.526300	893,431.44	19,748.40	0.15
		Base		99.282164	873,683.04	101.526300	893,431.44	19,748.40	0.14
12651GAA9	CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN A 144A					4.13444	15 Feb 2029		
	900,000.000	Local		100.000000	900,000.00	101.351900	912,167.10	12,167.10	0.15
Original Face:	900,000.000	Base		100.000000	900,000.00	101.351900	912,167.10	12,167.10	0.15
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.75	01 Dec 2022		
	180,000.000	Local		99.602739	179,284.93	100.229668	180,413.40	1,128.47	0.03
		Base		99.602739	179,284.93	100.229668	180,413.40	1,128.47	0.03
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.0	05 Dec 2023		
	150,000.000	Local		101.884113	152,826.17	106.033724	159,050.59	6,224.42	0.03
		Base		101.884113	152,826.17	106.033724	159,050.59	6,224.42	0.03
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	186,000.000	Local		99.961522	185,928.43	104.301267	194,000.36	8,071.93	0.03
		Base		99.961522	185,928.43	104.301267	194,000.36	8,071.93	0.03
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	290,000.000	Local		105.652576	306,392.47	115.005363	333,515.55	27,123.08	0.06
		Base		105.652576	306,392.47	115.005363	333,515.55	27,123.08	0.05

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View Date: October 2, 2017

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12768GAB7	CAESARS ENTMT RESORT PPTYS LLC TERM LOAN B						11 Oct 2020		
	249,352.330	Local	100.960817	251,748.15	100.162500	249,757.53	-1,990.62	0.04	
		Base	100.960817	251,748.15	100.162500	249,757.53	-1,990.62	0.04	
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	100,000.000	Local	100.000000	100,000.00	99.918529	99,918.53	-81.47	0.02	
		Base	100.000000	100,000.00	99.918529	99,918.53	-81.47	0.02	
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079					3.079	15 Jun 2024		
	120,000.000	Local	100.000000	120,000.00	100.696820	120,836.18	836.18	0.02	
		Base	100.000000	120,000.00	100.696820	120,836.18	836.18	0.02	
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043		
	150,000.000	Local	102.446940	153,670.41	114.662159	171,993.24	18,322.83	0.03	
		Base	102.446940	153,670.41	114.662159	171,993.24	18,322.83	0.03	
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	100,000.000	Local	99.723450	99,723.45	104.178541	104,178.54	4,455.09	0.02	
		Base	99.723450	99,723.45	104.178541	104,178.54	4,455.09	0.02	
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	190,000.000	Local	100.405295	190,770.06	105.511666	200,472.17	9,702.11	0.03	
		Base	100.405295	190,770.06	105.511666	200,472.17	9,702.11	0.03	
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	140,000.000	Local	102.691871	143,768.62	113.047963	158,267.15	14,498.53	0.03	
		Base	102.691871	143,768.62	113.047963	158,267.15	14,498.53	0.03	
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	60,000.000	Local	100.439583	60,263.75	105.735231	63,441.14	3,177.39	0.01	
		Base	100.439583	60,263.75	105.735231	63,441.14	3,177.39	0.01	
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	130,000.000	Local	100.651008	130,846.31	104.375000	135,687.50	4,841.19	0.02	
		Base	100.651008	130,846.31	104.375000	135,687.50	4,841.19	0.02	
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	150,000.000	Local	100.000000	150,000.00	103.750000	155,625.00	5,625.00	0.03	
		Base	100.000000	150,000.00	103.750000	155,625.00	5,625.00	0.03	

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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15670BAB8	CENTURYLINK ESCROW LLC TERM LOAN B						31 Jan 2025		
	320,000.000	Local		99.516759	318,453.63	96.732100	309,542.72	-8,910.91	0.05
		Base		99.516759	318,453.63	96.732100	309,542.72	-8,910.91	0.05
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	298,500.000	Local		100.485363	299,948.81	100.175000	299,022.38	-926.43	0.05
		Base		100.485363	299,948.81	100.175000	299,022.38	-926.43	0.05
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384	23 Oct 2035		
	150,000.000	Local		110.784347	166,176.52	116.962486	175,443.73	9,267.21	0.03
		Base		110.784347	166,176.52	116.962486	175,443.73	9,267.21	0.03
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484	23 Oct 2045		
	20,000.000	Local		115.300550	23,060.11	117.367751	23,473.55	413.44	0.00
		Base		115.300550	23,060.11	117.367751	23,473.55	413.44	0.00
161175BG8	CHARTER COMM OPT LLC/CAP SR SECURED 144A 03/28 4.2					4.2	15 Mar 2028		
	180,000.000	Local		100.862956	181,553.32	101.190501	182,142.90	589.58	0.03
		Base		100.862956	181,553.32	101.190501	182,142.90	589.58	0.03
16117LBL2	CHARTER COMMUNICATIONS OPERAT I 1						15 Jan 2024		
	248,110.840	Local		100.933353	250,426.59	100.347200	248,972.28	-1,454.31	0.04
		Base		100.933353	250,426.59	100.347200	248,972.28	-1,454.31	0.04
16412XAE5	CHENIERE CORP CHRISTI HD SR SECURED 144A 06/27 5.125					5.125	30 Jun 2027		
	110,000.000	Local		100.000000	110,000.00	103.000000	113,300.00	3,300.00	0.02
		Base		100.000000	110,000.00	103.000000	113,300.00	3,300.00	0.02
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	130,000.000	Local		90.279254	117,363.03	100.750000	130,975.00	13,611.97	0.02
		Base		90.279254	117,363.03	100.750000	130,975.00	13,611.97	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					1.48722	25 Aug 2035		
	539,164.050	Local		91.561021	493,664.11	97.935000	528,030.31	34,366.20	0.09
Original Face:	21,100,000.000	Base		91.561021	493,664.11	97.935000	528,030.31	34,366.20	0.09
168137AG2	CHICAGO SKYSCRAPER TRUST CST 2017 SKY B 144A					2.33444	15 Feb 2030		
	410,000.000	Local		100.000000	410,000.00	99.853300	409,398.53	-601.47	0.07
Original Face:	410,000.000	Base		100.000000	410,000.00	99.853300	409,398.53	-601.47	0.07

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View Date: October 2, 2017

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168137AJ6	CHICAGO SKYSCRAPER TRUST CST 2017 SKY C 144A					2.48444	15 Feb 2030		
	660,000.000	Local		100.000000	660,000.00	99.853300	659,031.78	-968.22	0.11
Original Face:	660,000.000	Base		100.000000	660,000.00	99.853300	659,031.78	-968.22	0.11
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	110,000.000	Local		100.235800	110,259.38	101.872376	112,059.61	1,800.23	0.02
		Base		100.235800	110,259.38	101.872376	112,059.61	1,800.23	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	140,000.000	Local		100.363779	140,509.29	104.442521	146,219.53	5,710.24	0.02
		Base		100.363779	140,509.29	104.442521	146,219.53	5,710.24	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	40,000.000	Local		114.857500	45,943.00	127.313660	50,925.46	4,982.46	0.01
		Base		114.857500	45,943.00	127.313660	50,925.46	4,982.46	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	392,000.000	Local		144.563232	566,687.87	158.170912	620,029.98	53,342.11	0.10
		Base		144.563232	566,687.87	158.170912	620,029.98	53,342.11	0.10
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local		102.199580	51,099.79	104.681092	52,340.55	1,240.76	0.01
		Base		102.199580	51,099.79	104.681092	52,340.55	1,240.76	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	103.830000	114,213.00	4,213.00	0.02
		Base		100.000000	110,000.00	103.830000	114,213.00	4,213.00	0.02
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	110,000.000	Local		110.147855	121,162.64	135.477488	149,025.24	27,862.60	0.03
		Base		110.147855	121,162.64	135.477488	149,025.24	27,862.60	0.02
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,090,000.000	Local		106.494645	1,160,791.63	112.236295	1,223,375.62	62,583.99	0.21
		Base		106.494645	1,160,791.63	112.236295	1,223,375.62	62,583.99	0.20
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.897784	189,805.79	108.500000	206,150.00	16,344.21	0.03
		Base		99.897784	189,805.79	108.500000	206,150.00	16,344.21	0.03

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View Date: October 2, 2017

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172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	671,000.000	Local		107.255881	719,686.96	116.966099	784,842.52	65,155.56	0.13
		Base		107.255881	719,686.96	116.966099	784,842.52	65,155.56	0.13
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	108.125000	854,187.50	64,187.50	0.14
		Base		100.000000	790,000.00	108.125000	854,187.50	64,187.50	0.14
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	704,000.000	Local		101.875392	717,202.76	110.706119	779,371.08	62,168.32	0.13
		Base		101.875392	717,202.76	110.706119	779,371.08	62,168.32	0.13
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	840,000.000	Local		101.418845	851,918.30	105.553652	886,650.68	34,732.38	0.15
		Base		101.418845	851,918.30	105.553652	886,650.68	34,732.38	0.14
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.38906	25 Aug 2035		
	141,940.170	Local		81.117748	115,138.67	88.202300	125,194.49	10,055.82	0.02
Original Face:	690,000.000	Base		81.117748	115,138.67	88.202300	125,194.49	10,055.82	0.02
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS					4.017	10 Oct 2047		
	210,000.000	Local		102.726762	215,726.20	104.644010	219,752.42	4,026.22	0.04
Original Face:	210,000.000	Base		102.726762	215,726.20	104.644010	219,752.42	4,026.22	0.04
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5					3.137	10 Feb 2048		
	690,000.000	Local		98.842054	682,010.17	100.745620	695,144.78	13,134.61	0.12
Original Face:	690,000.000	Base		98.842054	682,010.17	100.745620	695,144.78	13,134.61	0.11
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.11	10 Apr 2048		
	380,000.000	Local		83.562524	317,537.59	73.094330	277,758.45	-39,779.14	0.05
Original Face:	380,000.000	Base		83.562524	317,537.59	73.094330	277,758.45	-39,779.14	0.04
193046AC3	COLD STORAGE TRUST 2017 ICE3 COLD 2017 ICE3 B 144A					2.48444	15 Apr 2036		
	320,000.000	Local		100.403331	321,290.66	100.643660	322,059.71	769.05	0.05
Original Face:	320,000.000	Base		100.403331	321,290.66	100.643660	322,059.71	769.05	0.05
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	600,000.000	Local		106.955810	641,734.86	111.800000	670,800.00	29,065.14	0.11
		Base		106.955810	641,734.86	111.800000	670,800.00	29,065.14	0.11

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View Date: October 2, 2017

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20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3					6.3	15 Nov 2017		
	230,000.000	Local		100.283552	230,652.17	100.558756	231,285.14	632.97	0.04
		Base		100.283552	230,652.17	100.558756	231,285.14	632.97	0.04
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033		
	80,000.000	Local		107.025088	85,620.07	107.531671	86,025.34	405.27	0.01
		Base		107.025088	85,620.07	107.531671	86,025.34	405.27	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034		
	130,000.000	Local		100.691615	130,899.10	106.305849	138,197.60	7,298.50	0.02
		Base		100.691615	130,899.10	106.305849	138,197.60	7,298.50	0.02
20030NBNO	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
	50,000.000	Local		99.900060	49,950.03	103.181970	51,590.99	1,640.96	0.01
		Base		99.900060	49,950.03	103.181970	51,590.99	1,640.96	0.01
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.0	15 Oct 2019		
	170,000.000	Local		100.325282	170,552.98	106.004771	180,208.11	9,655.13	0.03
		Base		100.325282	170,552.98	106.004771	180,208.11	9,655.13	0.03
2027A0JN0	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/47 3.9					3.9	12 Jul 2047		
	280,000.000	Local		99.632461	278,970.89	100.479945	281,343.85	2,372.96	0.05
		Base		99.632461	278,970.89	100.479945	281,343.85	2,372.96	0.05
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	99.721200	1,316,319.84	-3,680.16	0.22
	Original Face: 1,320,000.000	Base		100.000000	1,320,000.00	99.721200	1,316,319.84	-3,680.16	0.21
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	120,000.000	Local		109.110542	130,932.65	129.579872	155,495.85	24,563.20	0.03
		Base		109.110542	130,932.65	129.579872	155,495.85	24,563.20	0.03
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6					6.0	01 May 2022		
	40,000.000	Local		106.620825	42,648.33	114.341168	45,736.47	3,088.14	0.01
		Base		106.620825	42,648.33	114.341168	45,736.47	3,088.14	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023		
	405,153.850	Local		108.234761	438,517.30	110.000000	445,669.24	7,151.94	0.08
		Base		108.234761	438,517.30	110.000000	445,669.24	7,151.94	0.07

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View Date: October 2, 2017

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212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.5	15 Apr 2023		
	30,000.000	Local	99.091033	29,727.31	100.250000	30,075.00	347.69	0.01	
		Base	99.091033	29,727.31	100.250000	30,075.00	347.69	0.00	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	1,160,000.000	Local	102.297875	1,186,655.35	107.458534	1,246,518.99	59,863.64	0.21	
		Base	102.297875	1,186,655.35	107.458534	1,246,518.99	59,863.64	0.20	
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.0	23 Oct 2047		
	4,500,000.000	Local	101.669618	4,575,132.82	101.390620	4,562,577.90	-12,554.92	0.77	
Original Face:	4,500,000.000	Base	101.669618	4,575,132.82	101.390620	4,562,577.90	-12,554.92	0.74	
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	23 Oct 2047		
	4,200,000.000	Local	103.953715	4,366,056.05	103.937500	4,365,375.00	-681.05	0.74	
Original Face:	4,200,000.000	Base	103.953715	4,366,056.05	103.937500	4,365,375.00	-681.05	0.71	
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.0	23 Oct 2047		
	6,900,000.000	Local	105.152967	7,255,554.70	105.308590	7,266,292.71	10,738.01	1.23	
Original Face:	6,900,000.000	Base	105.152967	7,255,554.70	105.308590	7,266,292.71	10,738.01	1.18	
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	104.250000	104,250.00	4,250.00	0.02	
		Base	100.000000	100,000.00	104.250000	104,250.00	4,250.00	0.02	
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375	29 Oct 2049		
	460,000.000	Local	100.344559	461,584.97	110.750000	509,450.00	47,865.03	0.09	
		Base	100.344559	461,584.97	110.750000	509,450.00	47,865.03	0.08	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	350,000.000	Local	99.260149	347,410.52	111.756834	391,148.92	43,738.40	0.07	
		Base	99.260149	347,410.52	111.756834	391,148.92	43,738.40	0.06	
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.75	25 Jul 2057		
	447,286.290	Local	100.023844	447,392.94	100.135300	447,891.47	498.53	0.08	
Original Face:	460,000.000	Base	100.023844	447,392.94	100.135300	447,891.47	498.53	0.07	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.08398	25 Jul 2057		
	960,000.000	Local	83.996554	806,366.92	84.001900	806,418.24	51.32	0.14	
Original Face:	960,000.000	Base	83.996554	806,366.92	84.001900	806,418.24	51.32	0.13	

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View Date: October 2, 2017

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23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					1.39722	25 Feb 2047		
	335,214.510	Local		71.425431	239,428.41	95.856990	321,326.54	81,898.13	0.05
Original Face:	1,300,000.000	Base		71.425431	239,428.41	95.856990	321,326.54	81,898.13	0.05
23371DAA2	DAE FUNDING LLC COMPANY GUAR 144A 08/22 4.5					4.5	01 Aug 2022		
	52,000.000	Local		100.560019	52,291.21	102.487500	53,293.50	1,002.29	0.01
		Base		100.560019	52,291.21	102.487500	53,293.50	1,002.29	0.01
23371DAB0	DAE FUNDING LLC COMPANY GUAR 144A 08/24 5					5.0	01 Aug 2024		
	50,000.000	Local		100.244140	50,122.07	102.500000	51,250.00	1,127.93	0.01
		Base		100.244140	50,122.07	102.500000	51,250.00	1,127.93	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	98.241378	353,668.96	-6,331.04	0.06
		Base		100.000000	360,000.00	98.241378	353,668.96	-6,331.04	0.06
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	98.239461	275,070.49	-4,929.51	0.05
		Base		100.000000	280,000.00	98.239461	275,070.49	-4,929.51	0.04
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947					2.947	02 Nov 2026		
	270,000.000	Local		100.000000	270,000.00	97.048452	262,030.82	-7,969.18	0.04
		Base		100.000000	270,000.00	97.048452	262,030.82	-7,969.18	0.04
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5					5.0	01 May 2025		
	10,000.000	Local		100.433100	10,043.31	98.654000	9,865.40	-177.91	0.00
		Base		100.433100	10,043.31	98.654000	9,865.40	-177.91	0.00
24702NAJ9	DELL INTL LLC TERM LOAN A 2						07 Sep 2021		
	315,897.440	Local		100.595814	317,779.60	100.020800	315,963.15	-1,816.45	0.05
		Base		100.595814	317,779.60	100.020800	315,963.15	-1,816.45	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	50,000.000	Local		101.229320	50,614.66	109.439706	54,719.85	4,105.19	0.01
		Base		101.229320	50,614.66	109.439706	54,719.85	4,105.19	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	280,000.000	Local		92.196361	258,149.81	101.183081	283,312.63	25,162.82	0.05
		Base		92.196361	258,149.81	101.183081	283,312.63	25,162.82	0.05

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	890,000.000	Local		99.623208	886,646.55	105.378235	937,866.29	51,219.74	0.16
		Base		99.623208	886,646.55	105.378235	937,866.29	51,219.74	0.15
25272KAA1	DELL INT LLC / EMC CORP SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019		
	580,000.000	Local		100.725295	584,206.71	101.985728	591,517.22	7,310.51	0.10
		Base		100.725295	584,206.71	101.985728	591,517.22	7,310.51	0.10
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021		
	550,000.000	Local		102.051004	561,280.52	104.991516	577,453.34	16,172.82	0.10
		Base		102.051004	561,280.52	104.991516	577,453.34	16,172.82	0.09
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75					6.75	01 Jun 2021		
	110,000.000	Local		106.330936	116,964.03	110.000000	121,000.00	4,035.97	0.02
		Base		106.330936	116,964.03	110.000000	121,000.00	4,035.97	0.02
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	280,000.000	Local		98.560771	275,970.16	104.812500	293,475.00	17,504.84	0.05
		Base		98.560771	275,970.16	104.812500	293,475.00	17,504.84	0.05
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75					5.75	01 Mar 2023		
	190,000.000	Local		103.653558	196,941.76	105.500000	200,450.00	3,508.24	0.03
		Base		103.653558	196,941.76	105.500000	200,450.00	3,508.24	0.03
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	190,000.000	Local		105.875179	201,162.84	122.649744	233,034.51	31,871.67	0.04
		Base		105.875179	201,162.84	122.649744	233,034.51	31,871.67	0.04
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	170,000.000	Local		105.862182	179,965.71	106.037256	180,263.34	297.63	0.03
		Base		105.862182	179,965.71	106.037256	180,263.34	297.63	0.03
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	130,000.000	Local		72.489923	94,236.90	61.500000	79,950.00	-14,286.90	0.01
		Base		72.489923	94,236.90	61.500000	79,950.00	-14,286.90	0.01
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017		
	100,000.000	Local		99.991800	99,991.80	99.988265	99,988.27	-3.53	0.02
		Base		99.991800	99,991.80	99.988265	99,988.27	-3.53	0.02

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As of: September 29, 2017

View Date: October 2, 2017

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278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	460,000.000	Local		99.041507	455,590.93	100.691974	463,183.08	7,592.15	0.08
		Base		99.041507	455,590.93	100.691974	463,183.08	7,592.15	0.08
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	110,000.000	Local		100.716418	110,788.06	100.384287	110,422.72	-365.34	0.02
		Base		100.716418	110,788.06	100.384287	110,422.72	-365.34	0.02
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	40,000.000	Local		101.166600	40,466.64	108.159405	43,263.76	2,797.12	0.01
		Base		101.166600	40,466.64	108.159405	43,263.76	2,797.12	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local		90.619081	244,671.52	97.750000	263,925.00	19,253.48	0.04
		Base		90.619081	244,671.52	97.750000	263,925.00	19,253.48	0.04
29271NAE0	ENERGY FUTURE INTERMEDIATE HL TERM LOAN						30 Jun 2018		
	640,000.000	Local		99.895067	639,328.43	100.458300	642,933.12	3,604.69	0.11
		Base		99.895067	639,328.43	100.458300	642,933.12	3,604.69	0.10
29358QAG4	ENSCO PLC SR UNSECURED 01/24 8					8.0	31 Jan 2024		
	186,000.000	Local		105.435688	196,110.38	98.250000	182,745.00	-13,365.38	0.03
		Base		105.435688	196,110.38	98.250000	182,745.00	-13,365.38	0.03
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR					5.01806	01 Aug 2066		
	220,000.000	Local		100.000005	220,000.01	100.050000	220,110.00	109.99	0.04
		Base		100.000005	220,000.01	100.050000	220,110.00	109.99	0.04
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	300,000.000	Local		98.871690	296,615.07	102.830000	308,490.00	11,874.93	0.05
		Base		98.871690	296,615.07	102.830000	308,490.00	11,874.93	0.05
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	330,000.000	Local		100.256042	330,844.94	101.713692	335,655.18	4,810.24	0.06
		Base		100.256042	330,844.94	101.713692	335,655.18	4,810.24	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	260,000.000	Local		102.053665	265,339.53	108.050033	280,930.09	15,590.56	0.05
		Base		102.053665	265,339.53	108.050033	280,930.09	15,590.56	0.05

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View Date: October 2, 2017

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30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.2	25 May 2045		
	4,153,036.830	Local		0.796225	33,067.52	0.744790	30,931.40	-2,136.12	0.01
Original Face:	4,480,000.000	Base		0.796225	33,067.52	0.744790	30,931.40	-2,136.12	0.01
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					4.23722	25 Jul 2024		
	70,000.000	Local		99.896771	69,927.74	105.283670	73,698.57	3,770.83	0.01
Original Face:	70,000.000	Base		99.896771	69,927.74	105.283670	73,698.57	3,770.83	0.01
30711XAR5	FANNIE MAE CAS CAS 2014 C04 2M2					6.23722	25 Nov 2024		
	167,767.210	Local		100.000000	167,767.21	112.192290	188,221.87	20,454.66	0.03
Original Face:	200,000.000	Base		100.000000	167,767.21	112.192290	188,221.87	20,454.66	0.03
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					5.23722	25 May 2025		
	651,974.930	Local		106.634853	695,232.51	105.638670	688,737.64	-6,494.87	0.12
Original Face:	760,000.000	Base		106.634853	695,232.51	105.638670	688,737.64	-6,494.87	0.11
30711XJX3	FANNIE MAE CAS CAS 2017 C03 1M2					4.23722	25 Oct 2029		
	960,000.000	Local		100.008205	960,078.77	102.908800	987,924.48	27,845.71	0.17
Original Face:	960,000.000	Base		100.008205	960,078.77	102.908800	987,924.48	27,845.71	0.16
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.0	01 Mar 2038		
	264,505.550	Local		106.362124	281,333.72	109.702289	290,168.64	8,834.92	0.05
Original Face:	4,500,000.000	Base		106.362124	281,333.72	109.702289	290,168.64	8,834.92	0.05
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.5	01 Apr 2038		
	51,114.630	Local		99.575992	50,897.90	111.413235	56,948.46	6,050.56	0.01
Original Face:	1,768,109.000	Base		99.575992	50,897.90	111.413235	56,948.46	6,050.56	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	56,645.530	Local		107.971379	61,160.96	112.117538	63,509.57	2,348.61	0.01
Original Face:	400,000.000	Base		107.971379	61,160.96	112.117538	63,509.57	2,348.61	0.01
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	47,331.410	Local		106.328926	50,326.98	111.405811	52,729.94	2,402.96	0.01
Original Face:	700,000.000	Base		106.328926	50,326.98	111.405811	52,729.94	2,402.96	0.01
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.0	01 Jun 2041		
	253,221.440	Local		111.098357	281,324.86	110.386487	279,522.25	-1,802.61	0.05
Original Face:	700,000.000	Base		111.098357	281,324.86	110.386487	279,522.25	-1,802.61	0.05

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		27,755.630	Local	109.625939	30,427.37	112.922448	31,342.34	914.97	0.01
Original Face:		200,000.000	Base	109.625939	30,427.37	112.922448	31,342.34	914.97	0.01
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.5	01 Jun 2038			
		293,376.620	Local	108.589679	318,576.73	107.603694	315,684.08	-2,892.65	0.05
Original Face:		700,000.000	Base	108.589679	318,576.73	107.603694	315,684.08	-2,892.65	0.05
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036			
		137,703.370	Local	110.944903	152,774.87	113.656213	156,508.44	3,733.57	0.03
Original Face:		600,000.000	Base	110.944903	152,774.87	113.656213	156,508.44	3,733.57	0.03
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		53,234.960	Local	109.116960	58,088.37	110.843269	59,007.37	919.00	0.01
Original Face:		200,000.000	Base	109.116960	58,088.37	110.843269	59,007.37	919.00	0.01
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.0	01 Oct 2025			
		64,439.450	Local	103.535241	66,717.54	104.793908	67,528.62	811.08	0.01
Original Face:		400,000.000	Base	103.535241	66,717.54	104.793908	67,528.62	811.08	0.01
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.0	01 Jul 2047			
		1,082,787.120	Local	105.622194	1,143,663.51	105.324333	1,140,438.31	-3,225.20	0.19
Original Face:		1,100,000.000	Base	105.622194	1,143,663.51	105.324333	1,140,438.31	-3,225.20	0.18
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.5	01 Jan 2043			
		155,573.910	Local	105.081958	163,480.11	103.501381	161,021.15	-2,458.96	0.03
Original Face:		200,000.000	Base	105.081958	163,480.11	103.501381	161,021.15	-2,458.96	0.03
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.5	01 Jan 2043			
		77,311.670	Local	105.137788	81,283.78	103.503495	80,020.28	-1,263.50	0.01
Original Face:		100,000.000	Base	105.137788	81,283.78	103.503495	80,020.28	-1,263.50	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.5	01 Feb 2043			
		82,906.030	Local	105.140410	87,167.74	103.481765	85,792.62	-1,375.12	0.01
Original Face:		100,000.000	Base	105.140410	87,167.74	103.481765	85,792.62	-1,375.12	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.0	01 Oct 2042			
		62,013.080	Local	109.564353	67,944.23	106.197286	65,856.21	-2,088.02	0.01
Original Face:		100,000.000	Base	109.564353	67,944.23	106.197286	65,856.21	-2,088.02	0.01

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View Date: October 2, 2017

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	Units								
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
	217,463.100	Local	105.120207	228,597.66	103.504749	225,084.64	-3,513.02	0.04	
Original Face:	300,000.000	Base	105.120207	228,597.66	103.504749	225,084.64	-3,513.02	0.04	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
	77,590.370	Local	105.135096	81,574.71	103.504269	80,309.35	-1,265.36	0.01	
Original Face:	100,000.000	Base	105.135096	81,574.71	103.504269	80,309.35	-1,265.36	0.01	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	76,822.230	Local	105.140439	80,771.23	103.482098	79,497.26	-1,273.97	0.01	
Original Face:	100,000.000	Base	105.140439	80,771.23	103.482098	79,497.26	-1,273.97	0.01	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
	76,737.240	Local	102.319148	78,516.89	106.176920	81,477.24	2,960.35	0.01	
Original Face:	100,000.000	Base	102.319148	78,516.89	106.176920	81,477.24	2,960.35	0.01	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
	1,111,992.210	Local	103.948299	1,155,896.99	103.502766	1,150,942.70	-4,954.29	0.19	
Original Face:	1,600,000.000	Base	103.948299	1,155,896.99	103.502766	1,150,942.70	-4,954.29	0.19	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
	158,754.810	Local	106.878305	169,674.45	108.479419	172,216.30	2,541.85	0.03	
Original Face:	200,000.000	Base	106.878305	169,674.45	108.479419	172,216.30	2,541.85	0.03	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	745,222.360	Local	106.870788	796,425.01	108.505231	808,605.24	12,180.23	0.14	
Original Face:	1,000,000.000	Base	106.870788	796,425.01	108.505231	808,605.24	12,180.23	0.13	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044		
	612,814.430	Local	106.875913	654,951.02	108.513465	664,986.17	10,035.15	0.11	
Original Face:	800,000.000	Base	106.875913	654,951.02	108.513465	664,986.17	10,035.15	0.11	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043		
	147,465.780	Local	102.842829	151,657.98	106.179638	156,578.63	4,920.65	0.03	
Original Face:	200,000.000	Base	102.842829	151,657.98	106.179638	156,578.63	4,920.65	0.03	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	73,265.260	Local	106.870814	78,299.18	108.415052	79,430.57	1,131.39	0.01	
Original Face:	100,000.000	Base	106.870814	78,299.18	108.415052	79,430.57	1,131.39	0.01	

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3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5						3.5	01 May 2043		
		319,207.710	Local	106.054252	338,533.35	103.856749		331,518.75	-7,014.60	0.06
Original Face:		500,000.000	Base	106.054252	338,533.35	103.856749		331,518.75	-7,014.60	0.05
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4						4.0	01 Jun 2043		
		69,259.590	Local	103.113215	71,415.79	107.103456		74,179.41	2,763.62	0.01
Original Face:		100,000.000	Base	103.113215	71,415.79	107.103456		74,179.41	2,763.62	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4						4.0	01 Jun 2043		
		61,110.970	Local	103.113254	63,013.51	106.457249		65,057.06	2,043.55	0.01
Original Face:		100,000.000	Base	103.113254	63,013.51	106.457249		65,057.06	2,043.55	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4						4.0	01 Jul 2043		
		134,157.410	Local	103.478369	138,823.90	107.355157		144,024.90	5,201.00	0.02
Original Face:		200,000.000	Base	103.478369	138,823.90	107.355157		144,024.90	5,201.00	0.02
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4						4.0	01 Jul 2043		
		131,205.810	Local	103.237120	135,453.10	107.103923		140,526.57	5,073.47	0.02
Original Face:		200,000.000	Base	103.237120	135,453.10	107.103923		140,526.57	5,073.47	0.02
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5						4.5	01 Nov 2044		
		60,218.060	Local	109.710941	66,065.80	109.027337		65,654.15	-411.65	0.01
Original Face:		100,000.000	Base	109.710941	66,065.80	109.027337		65,654.15	-411.65	0.01
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4						4.0	01 Jan 2045		
		324,217.740	Local	104.238821	337,960.75	105.324333		341,480.17	3,519.42	0.06
Original Face:		482,939.000	Base	104.238821	337,960.75	105.324333		341,480.17	3,519.42	0.06
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4						4.0	01 Jan 2046		
		692,737.100	Local	104.241384	722,118.74	105.324333		729,620.73	7,501.99	0.12
Original Face:		932,126.000	Base	104.241384	722,118.74	105.324333		729,620.73	7,501.99	0.12
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4						4.0	01 Apr 2046		
		232,792.600	Local	104.241991	242,667.64	105.324333		245,187.25	2,519.61	0.04
Original Face:		323,530.000	Base	104.241991	242,667.64	105.324333		245,187.25	2,519.61	0.04
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000							09 Oct 2019		
		3,470,000.000	Local	94.265285	3,271,005.40	96.396288		3,344,951.19	73,945.79	0.57
			Base	94.265285	3,271,005.40	96.396288		3,344,951.19	73,945.79	0.54

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625	15 Nov 2030		
	760,000.000	Local		134.192091	1,019,859.89	141.538900	1,075,695.64	55,835.75	0.18
		Base		134.192091	1,019,859.89	141.538900	1,075,695.64	55,835.75	0.17
3136A03E5	FANNIE MAE FNR 2011 87 SG					5.31278	25 Apr 2040		
	422,068.900	Local		14.089849	59,468.87	12.347700	52,115.80	-7,353.07	0.01
Original Face:	1,000,000.000	Base		14.089849	59,468.87	12.347700	52,115.80	-7,353.07	0.01
3136A1QW8	FANNIE MAE FNR 2011 96 SA					5.31278	25 Oct 2041		
	267,348.950	Local		9.821045	26,256.46	17.369490	46,437.15	20,180.69	0.01
Original Face:	1,000,000.000	Base		9.821045	26,256.46	17.369490	46,437.15	20,180.69	0.01
3136A35F4	FANNIE MAE FNR 2012 28 B					6.5	25 Jun 2039		
	36,436.240	Local		113.420100	41,326.02	109.385910	39,856.11	-1,469.91	0.01
Original Face:	200,000.000	Base		113.420100	41,326.02	109.385910	39,856.11	-1,469.91	0.01
3136A54N3	FANNIE MAE FNR 2012 51 B					7.0	25 May 2042		
	75,010.630	Local		115.977375	86,995.36	116.784860	87,601.06	605.70	0.01
Original Face:	400,000.000	Base		115.977375	86,995.36	116.784860	87,601.06	605.70	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.0	25 May 2042		
	119,552.280	Local		112.113696	134,034.48	113.844820	136,104.08	2,069.60	0.02
Original Face:	600,000.000	Base		112.113696	134,034.48	113.844820	136,104.08	2,069.60	0.02
3136A65Y6	FANNIE MAE FNR 2012 74 SA					5.41278	25 Mar 2042		
	106,380.580	Local		9.267613	9,858.94	16.058340	17,082.96	7,224.02	0.00
Original Face:	300,000.000	Base		9.267613	9,858.94	16.058340	17,082.96	7,224.02	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					5.36278	25 Jul 2042		
	29,864.130	Local		20.105525	6,004.34	19.196260	5,732.80	-271.54	0.00
Original Face:	100,000.000	Base		20.105525	6,004.34	19.196260	5,732.80	-271.54	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					5.41278	25 Feb 2041		
	38,641.080	Local		22.624109	8,742.20	13.181660	5,093.54	-3,648.66	0.00
Original Face:	100,000.000	Base		22.624109	8,742.20	13.181660	5,093.54	-3,648.66	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
	522,766.720	Local		15.362730	80,311.24	11.248260	58,802.16	-21,509.08	0.01
Original Face:	1,100,000.000	Base		15.362730	80,311.24	11.248260	58,802.16	-21,509.08	0.01

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.57576	25 Sep 2022		
	9,022,967.870	Local		2.030612	183,221.47	1.914520	172,746.52	-10,474.95	0.03
Original Face:	10,375,000.000	Base		2.030612	183,221.47	1.914520	172,746.52	-10,474.95	0.03
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
	194,021.510	Local		117.500312	227,975.88	115.401420	223,903.58	-4,072.30	0.04
Original Face:	700,000.000	Base		117.500312	227,975.88	115.401420	223,903.58	-4,072.30	0.04
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
	458,894.140	Local		112.851467	517,868.77	110.670750	507,861.59	-10,007.18	0.09
Original Face:	1,200,000.000	Base		112.851467	517,868.77	110.670750	507,861.59	-10,007.18	0.08
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.83433	25 Aug 2044		
	398,639.360	Local		8.755234	34,901.81	5.996230	23,903.33	-10,998.48	0.00
Original Face:	800,000.000	Base		8.755234	34,901.81	5.996230	23,903.33	-10,998.48	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.6144	25 Dec 2024		
	9,070,763.360	Local		3.416432	309,896.44	3.017560	273,715.73	-36,180.71	0.05
Original Face:	9,885,000.000	Base		3.416432	309,896.44	3.017560	273,715.73	-36,180.71	0.04
3136APB68	FANNIE MAE FNR 2015 55 IO					1.48799	25 Aug 2055		
	60,347.910	Local		5.405871	3,262.33	5.269930	3,180.29	-82.04	0.00
Original Face:	100,000.000	Base		5.405871	3,262.33	5.269930	3,180.29	-82.04	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					4.91278	25 Aug 2045		
	320,345.000	Local		20.477925	65,600.01	22.626170	72,481.80	6,881.79	0.01
Original Face:	400,000.000	Base		20.477925	65,600.01	22.626170	72,481.80	6,881.79	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
	487,863.190	Local		9.044620	44,125.37	8.645117	42,176.34	-1,949.03	0.01
Original Face:	1,400,000.000	Base		9.044620	44,125.37	8.645117	42,176.34	-1,949.03	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	274,265.710	Local		22.654943	62,134.74	17.291191	47,423.81	-14,710.93	0.01
Original Face:	800,000.000	Base		22.654943	62,134.74	17.291191	47,423.81	-14,710.93	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	455,183.060	Local		24.233079	110,304.87	19.261255	87,673.97	-22,630.90	0.01
Original Face:	1,600,000.000	Base		24.233079	110,304.87	19.261255	87,673.97	-22,630.90	0.01

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Holdings

WESTERN CORE PLUS BOND PORT
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 FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	113,849.140	Local		16.708128	19,022.06	22.918697	26,092.74	7,070.68	0.00
Original Face:	600,000.000	Base		16.708128	19,022.06	22.918697	26,092.74	7,070.68	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	22,133.980	Local		105.913939	23,442.97	110.181511	24,387.55	944.58	0.00
Original Face:	700,000.000	Base		105.913939	23,442.97	110.181511	24,387.55	944.58	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	70,011.600	Local		107.495315	75,259.19	109.146072	76,414.91	1,155.72	0.01
Original Face:	861,059.000	Base		107.495315	75,259.19	109.146072	76,414.91	1,155.72	0.01
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.69409	25 Jun 2020		
	0.010	Local		100.000000	0.01	3.445450	0.00	-0.01	0.00
		Base		100.000000	0.01	3.445450	0.00	-0.01	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					4.71556	15 Oct 2041		
	508,322.020	Local		36.537103	185,726.14	16.820710	85,503.37	-100,222.77	0.01
Original Face:	1,300,000.000	Base		36.537103	185,726.14	16.820710	85,503.37	-100,222.77	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.7674	25 Jul 2021		
	447,024.180	Local		0.156253	698.49	5.115110	22,865.78	22,167.29	0.00
Original Face:	500,000.000	Base		-0.458031	-2,047.51	5.115110	22,865.78	24,913.29	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.68468	25 Oct 2021		
	110,381.440	Local		3.721803	4,108.18	5.139760	5,673.34	1,565.16	0.00
Original Face:	119,000.000	Base		3.721803	4,108.18	5.139760	5,673.34	1,565.16	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					4.76556	15 Aug 2042		
	279,428.810	Local		25.326748	70,770.23	19.855810	55,482.85	-15,287.38	0.01
Original Face:	500,000.000	Base		25.326748	70,770.23	19.855810	55,482.85	-15,287.38	0.01
3137AT2F8	FREDDIE MAC FHR 4092 AI					3.0	15 Sep 2031		
	934,852.860	Local		7.579041	70,852.88	9.265300	86,616.92	15,764.04	0.01
Original Face:	2,100,000.000	Base		7.579041	70,852.88	9.265300	86,616.92	15,764.04	0.01
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
	1,355,342.940	Local		6.524498	88,429.32	8.235260	111,616.02	23,186.70	0.02
Original Face:	3,000,000.000	Base		6.524498	88,429.32	8.235260	111,616.02	23,186.70	0.02

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STATE STREET

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View Date: October 2, 2017

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3137B1W73	FREDDIE MAC FHR 4210 Z				3.0	15 May 2043			
		223,007.290	Local	85.537630					0.04
Original Face:		200,000.000	Base	85.537630					0.03
				190,755.15	93.852290	209,297.45	18,542.30		
				190,755.15	93.852290	209,297.45	18,542.30		
3137B4A30	FREDDIE MAC FHR 4239 IO				3.5	15 Jun 2027			
		298,747.560	Local	12.390652					0.00
Original Face:		700,000.000	Base	12.390652					0.00
				37,016.77	9.819040	29,334.14	-7,682.63		
				37,016.77	9.819040	29,334.14	-7,682.63		
3137B7RN1	FREDDIE MAC FHR 4310 SA				4.71556	15 Feb 2044			
		140,602.610	Local	18.924784					0.00
Original Face:		200,000.000	Base	18.924784					0.00
				26,608.74	17.506620	24,614.76	-1,993.98		
				26,608.74	17.506620	24,614.76	-1,993.98		
3137BAQX3	FREDDIE MAC FHR 4335 SW				4.76556	15 May 2044			
		289,313.230	Local	20.790646					0.01
Original Face:		400,000.000	Base	20.790646					0.01
				60,150.09	19.195370	55,534.74	-4,615.35		
				60,150.09	19.195370	55,534.74	-4,615.35		
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.81599	15 Apr 2041			
		848,356.800	Local	8.635956					0.01
Original Face:		1,600,000.000	Base	8.635956					0.01
				73,263.72	5.199650	44,111.58	-29,152.14		
				73,263.72	5.199650	44,111.58	-29,152.14		
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				5.03722	25 Mar 2025			
		760,000.000	Local	108.447520					0.14
Original Face:		760,000.000	Base	108.447520					0.13
				824,201.15	107.689670	818,441.49	-5,759.66		
				824,201.15	107.689670	818,441.49	-5,759.66		
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				5.13722	25 Dec 2027			
		720,000.000	Local	110.040103					0.13
Original Face:		720,000.000	Base	110.040103					0.13
				792,288.74	109.593510	789,073.27	-3,215.47		
				792,288.74	109.593510	789,073.27	-3,215.47		
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				8.78722	25 Dec 2027			
		1,327,600.860	Local	99.999853					0.25
Original Face:		1,330,000.000	Base	99.999853					0.24
				1,327,598.91	111.187240	1,476,122.75	148,523.84		
				1,327,598.91	111.187240	1,476,122.75	148,523.84		
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				10.58722	25 Apr 2028			
		1,528,564.320	Local	99.996724					0.31
Original Face:		1,530,000.000	Base	99.996724					0.30
				1,528,514.25	119.666180	1,829,174.53	300,660.28		
				1,528,514.25	119.666180	1,829,174.53	300,660.28		
3137G0NW5	FREDDIE MAC STACR STACR 2017 DNA2 M1				2.43722	25 Oct 2029			
		811,610.040	Local	101.122453					0.14
Original Face:		830,000.000	Base	101.122453					0.13
				820,719.98	101.140870	820,869.46	149.48		
				820,719.98	101.140870	820,869.46	149.48		

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View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				3.73444	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	100.781700	856,644.45	6,644.45	0.14
Original Face:		850,000.000	Base 100.000000	850,000.00	100.781700	856,644.45	6,644.45	0.14
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				5.68444	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	100.927500	857,883.75	7,883.75	0.15
Original Face:		850,000.000	Base 100.000000	850,000.00	100.927500	857,883.75	7,883.75	0.14
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.0	01 Sep 2033		
		24,144.020	Local 105.930495	25,575.88	110.202523	26,607.32	1,031.44	0.00
Original Face:		700,000.000	Base 105.930495	25,575.88	110.202523	26,607.32	1,031.44	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.5	01 Oct 2041		
		267,052.460	Local 105.670845	282,196.59	108.261461	289,114.89	6,918.30	0.05
Original Face:		1,400,000.000	Base 105.670845	282,196.59	108.261461	289,114.89	6,918.30	0.05
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.0	01 Apr 2042		
		55,238.470	Local 109.328607	60,391.45	105.599042	58,331.30	-2,060.15	0.01
Original Face:		100,000.000	Base 109.328607	60,391.45	105.599042	58,331.30	-2,060.15	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4				4.0	01 Apr 2042		
		305,127.950	Local 109.328480	333,591.75	105.445339	321,743.20	-11,848.55	0.05
Original Face:		500,000.000	Base 109.328480	333,591.75	105.445339	321,743.20	-11,848.55	0.05
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR				6.0	01 Sep 2039		
		93,280.120	Local 111.771672	104,260.75	115.534537	107,770.75	3,510.00	0.02
Original Face:		300,000.000	Base 111.771672	104,260.75	115.534537	107,770.75	3,510.00	0.02
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.0	01 Apr 2043		
		64,755.640	Local 103.244428	66,856.59	106.797027	69,157.10	2,300.51	0.01
Original Face:		100,000.000	Base 103.244428	66,856.59	106.797027	69,157.10	2,300.51	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.5	01 May 2040		
		259,914.040	Local 109.169559	283,747.01	112.909238	293,466.96	9,719.95	0.05
Original Face:		900,000.000	Base 109.169559	283,747.01	112.909238	293,466.96	9,719.95	0.05
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.5	01 Jan 2044		
		69,313.510	Local 107.992901	74,853.67	107.997619	74,856.94	3.27	0.01
Original Face:		100,000.000	Base 107.992901	74,853.67	107.997619	74,856.94	3.27	0.01

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
	128,721.950	Local		108.709377	139,932.83	109.416501	140,843.05	910.22	0.02
Original Face:	200,000.000	Base		108.709377	139,932.83	109.416501	140,843.05	910.22	0.02
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038		
	400,286.500	Local		109.887828	439,866.14	110.162342	440,964.98	1,098.84	0.07
Original Face:	800,000.000	Base		109.887828	439,866.14	110.162342	440,964.98	1,098.84	0.07
3138LJYG9	FNMA POOL AN6110 FN 07/27 FIXED 3					3.0	01 Jul 2027		
	490,000.000	Local		100.299388	491,467.00	101.105810	495,418.47	3,951.47	0.08
Original Face:	490,000.000	Base		100.299388	491,467.00	101.105810	495,418.47	3,951.47	0.08
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.0	01 Sep 2042		
	57,212.870	Local		109.500170	62,648.19	105.737851	60,495.66	-2,152.53	0.01
Original Face:	100,000.000	Base		109.500170	62,648.19	105.737851	60,495.66	-2,152.53	0.01
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.5	01 Oct 2042		
	190,329.440	Local		101.700420	193,565.84	97.284874	185,161.76	-8,404.08	0.03
Original Face:	300,000.000	Base		101.700420	193,565.84	97.284874	185,161.76	-8,404.08	0.03
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	61,725.520	Local		103.389781	63,817.88	106.828298	65,940.32	2,122.44	0.01
Original Face:	100,000.000	Base		103.389781	63,817.88	106.828298	65,940.32	2,122.44	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	58,983.540	Local		103.242413	60,896.03	106.415111	62,767.40	1,871.37	0.01
Original Face:	100,000.000	Base		103.242413	60,896.03	106.415111	62,767.40	1,871.37	0.01
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	97,335.420	Local		107.662760	104,794.00	105.666461	102,850.89	-1,943.11	0.02
Original Face:	200,000.000	Base		107.662760	104,794.00	105.666461	102,850.89	-1,943.11	0.02
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.0	01 Jan 2043		
	66,336.490	Local		109.888102	72,895.91	105.717353	70,129.18	-2,766.73	0.01
Original Face:	100,000.000	Base		109.888102	72,895.91	105.717353	70,129.18	-2,766.73	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	50,054.810	Local		109.368630	54,744.26	105.737786	52,926.85	-1,817.41	0.01
Original Face:	100,000.000	Base		109.368630	54,744.26	105.737786	52,926.85	-1,817.41	0.01

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.0	01 Aug 2043		
		72,744.970	Local 102.854699	74,821.62	106.064111	77,156.31	2,334.69	0.01
Original Face:		100,000.000	Base 102.854699	74,821.62	106.064111	77,156.31	2,334.69	0.01
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5				4.5	01 May 2044		
		193,679.000	Local 107.461434	208,130.23	107.474799	208,156.12	25.89	0.04
Original Face:		551,126.000	Base 107.461434	208,130.23	107.474799	208,156.12	25.89	0.03
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.5	01 Feb 2045		
		447,956.770	Local 110.887365	496,727.46	109.537238	490,679.47	-6,047.99	0.08
Original Face:		600,000.000	Base 110.887365	496,727.46	109.537238	490,679.47	-6,047.99	0.08
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.5	01 Feb 2045		
		230,851.530	Local 111.143881	256,577.35	109.960717	253,846.00	-2,731.35	0.04
Original Face:		300,000.000	Base 111.143881	256,577.35	109.960717	253,846.00	-2,731.35	0.04
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.5	01 Jan 2045		
		71,763.170	Local 111.140896	79,758.23	109.959114	78,910.15	-848.08	0.01
Original Face:		100,000.000	Base 111.140896	79,758.23	109.959114	78,910.15	-848.08	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.0	01 Jan 2045		
		212,552.360	Local 106.984383	227,397.83	106.525789	226,423.08	-974.75	0.04
Original Face:		300,000.000	Base 106.984383	227,397.83	106.525789	226,423.08	-974.75	0.04
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.5	01 Jan 2045		
		471,029.500	Local 110.884384	522,298.16	109.531603	515,926.16	-6,372.00	0.09
Original Face:		700,000.000	Base 110.884384	522,298.16	109.531603	515,926.16	-6,372.00	0.08
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.0	01 Jul 2045		
		1,527,537.490	Local 107.391220	1,640,441.14	106.911134	1,633,107.65	-7,333.49	0.28
Original Face:		1,900,000.000	Base 107.391220	1,640,441.14	106.911134	1,633,107.65	-7,333.49	0.26
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.5	01 Dec 2045		
		2,981,341.380	Local 104.532950	3,116,484.10	103.165057	3,075,702.53	-40,781.57	0.52
Original Face:		3,800,000.000	Base 104.532950	3,116,484.10	103.165057	3,075,702.53	-40,781.57	0.50
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.5	01 Dec 2045		
		436,706.600	Local 103.273697	451,003.05	103.587389	452,372.96	1,369.91	0.08
Original Face:		500,000.000	Base 103.273697	451,003.05	103.587389	452,372.96	1,369.91	0.07

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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								
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.0	01 Apr 2047		
	389,334.640	Local	106.248119	413,660.73	105.905748	412,327.76	-1,332.97	0.07	
Original Face:	400,000.000	Base	106.248119	413,660.73	105.905748	412,327.76	-1,332.97	0.07	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	69,726.110	Local	103.140101	71,915.58	106.830077	74,488.46	2,572.88	0.01	
Original Face:	100,000.000	Base	103.140101	71,915.58	106.830077	74,488.46	2,572.88	0.01	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	127,276.460	Local	103.389731	131,590.79	106.830021	135,969.47	4,378.68	0.02	
Original Face:	200,000.000	Base	103.389731	131,590.79	106.830021	135,969.47	4,378.68	0.02	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	66,827.180	Local	103.243815	68,994.93	106.411738	71,111.96	2,117.03	0.01	
Original Face:	100,000.000	Base	103.243815	68,994.93	106.411738	71,111.96	2,117.03	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	131,927.880	Local	103.391239	136,401.87	106.815177	140,919.00	4,517.13	0.02	
Original Face:	200,000.000	Base	103.391239	136,401.87	106.815177	140,919.00	4,517.13	0.02	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	115,422.250	Local	103.176822	119,089.01	106.101338	122,464.55	3,375.54	0.02	
Original Face:	200,000.000	Base	103.176822	119,089.01	106.101338	122,464.55	3,375.54	0.02	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
	2,955,324.790	Local	106.827274	3,157,092.92	107.029158	3,163,059.24	5,966.32	0.53	
Original Face:	4,898,873.000	Base	106.827274	3,157,092.92	107.029158	3,163,059.24	5,966.32	0.51	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	240,704.270	Local	107.445481	258,625.86	107.534720	258,840.66	214.80	0.04	
Original Face:	715,719.000	Base	107.445481	258,625.86	107.534720	258,840.66	214.80	0.04	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	41,423.860	Local	107.445443	44,508.05	107.497581	44,529.65	21.60	0.01	
Original Face:	180,844.000	Base	107.445443	44,508.05	107.497581	44,529.65	21.60	0.01	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
	168,763.450	Local	107.795728	181,919.79	107.477683	181,383.05	-536.74	0.03	
Original Face:	498,051.000	Base	107.795728	181,919.79	107.477683	181,383.05	-536.74	0.03	

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5				4.5	01 Aug 2044			
		77,063.390	Local	107.468151	82,818.60	107.376683	82,748.11	-70.49	0.01
Original Face:		602,226.000	Base	107.468151	82,818.60	107.376683	82,748.11	-70.49	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5				3.5	01 Jun 2045			
		764,416.290	Local	104.203987	796,552.25	103.881998	794,090.92	-2,461.33	0.13
Original Face:		982,188.000	Base	104.203987	796,552.25	103.881998	794,090.92	-2,461.33	0.13
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.5	25 Apr 2035			
		368,711.720	Local	110.758372	408,379.10	112.494510	414,780.44	6,401.34	0.07
Original Face:		2,000,000.000	Base	110.758372	408,379.10	112.494510	414,780.44	6,401.34	0.07
31396LT75	FANNIE MAE FNR 2006 115 EI				5.40278	25 Dec 2036			
		567,132.900	Local	17.990919	102,032.42	19.560640	110,934.82	8,902.40	0.02
Original Face:		4,600,000.000	Base	17.990919	102,032.42	19.560640	110,934.82	8,902.40	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.0	15 May 2036			
		130,258.160	Local	111.755256	145,570.34	112.218160	146,173.31	602.97	0.02
Original Face:		300,000.000	Base	111.755256	145,570.34	112.218160	146,173.31	602.97	0.02
31397EWH4	FREDDIE MAC FHR 3281 AI				5.19556	15 Feb 2037			
		261,359.050	Local	15.266734	39,900.99	17.689220	46,232.38	6,331.39	0.01
Original Face:		2,100,000.000	Base	15.266734	39,900.99	17.689220	46,232.38	6,331.39	0.01
31397QCF3	FANNIE MAE FNR 2010 150 SK				5.29278	25 Jan 2041			
		243,342.930	Local	22.122743	53,834.13	18.210770	44,314.62	-9,519.51	0.01
Original Face:		1,500,000.000	Base	22.122743	53,834.13	18.210770	44,314.62	-9,519.51	0.01
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.5	25 Jul 2041			
		140,911.890	Local	106.848152	150,561.75	112.537840	158,579.20	8,017.45	0.03
Original Face:		100,000.000	Base	106.848152	150,561.75	112.537840	158,579.20	8,017.45	0.03
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1				1.12977	25 Jan 2020			
		250,956.020	Local	1.337386	3,356.25	1.875920	4,707.73	1,351.48	0.00
Original Face:		290,000.000	Base	1.337386	3,356.25	1.875920	4,707.73	1,351.48	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB				4.99556	15 Jan 2040			
		12,576.600	Local	28.941844	3,639.90	16.254700	2,044.29	-1,595.61	0.00
Original Face:		100,000.000	Base	28.941844	3,639.90	16.254700	2,044.29	-1,595.61	0.00

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View Date: October 2, 2017

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31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
	2,643.900	Local		110.922123	2,932.67	114.370964	3,023.85	91.18	0.00
Original Face:	100,000.000	Base		110.922123	2,932.67	114.370964	3,023.85	91.18	0.00
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.5	01 Sep 2056		
	759,760.660	Local		113.155082	859,707.80	112.138676	851,985.54	-7,722.26	0.14
Original Face:	800,000.000	Base		113.155082	859,707.80	112.138676	851,985.54	-7,722.26	0.14
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	2,059,693.540	Local		103.690441	2,135,705.32	102.995465	2,121,390.94	-14,314.38	0.36
Original Face:	2,100,000.000	Base		103.690441	2,135,705.32	102.995465	2,121,390.94	-14,314.38	0.34
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.5	01 Apr 2056		
	191,732.020	Local		108.661047	208,338.02	108.465692	207,963.46	-374.56	0.04
Original Face:	200,000.000	Base		108.661047	208,338.02	108.465692	207,963.46	-374.56	0.03
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
	40,718.980	Local		111.174052	45,268.94	114.539157	46,639.18	1,370.24	0.01
Original Face:	500,000.000	Base		111.174052	45,268.94	114.539157	46,639.18	1,370.24	0.01
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		
	61,629.980	Local		106.139317	65,413.64	110.186848	67,908.13	2,494.49	0.01
Original Face:	900,000.000	Base		106.139317	65,413.64	110.186848	67,908.13	2,494.49	0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		
	81,900.950	Local		111.453103	91,281.15	114.477010	93,757.76	2,476.61	0.02
Original Face:	600,000.000	Base		111.453103	91,281.15	114.477010	93,757.76	2,476.61	0.02
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
	736,859.940	Local		108.773635	801,509.34	109.169690	804,427.71	2,918.37	0.14
Original Face:	1,200,000.000	Base		108.773635	801,509.34	109.169690	804,427.71	2,918.37	0.13
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
	1,793.000	Local		112.716118	2,021.00	111.055404	1,991.22	-29.78	0.00
Original Face:	100,000.000	Base		112.716118	2,021.00	111.055404	1,991.22	-29.78	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
	3,431.060	Local		112.935944	3,874.90	114.066202	3,913.68	38.78	0.00
Original Face:	100,000.000	Base		112.935944	3,874.90	114.066202	3,913.68	38.78	0.00

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31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	11,133.630	Local		113.057916	12,587.45	118.512179	13,194.71	607.26	0.00
Original Face:	500,000.000	Base		113.057916	12,587.45	118.512179	13,194.71	607.26	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
	63,647.810	Local		107.498750	68,420.60	109.197465	69,501.80	1,081.20	0.01
Original Face:	1,300,984.000	Base		107.498750	68,420.60	109.197465	69,501.80	1,081.20	0.01
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	71,945.200	Local		107.067157	77,029.68	109.346509	78,669.56	1,639.88	0.01
Original Face:	1,313,542.000	Base		107.067157	77,029.68	109.346509	78,669.56	1,639.88	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	15,817.480	Local		110.785915	17,523.54	114.108405	18,049.07	525.53	0.00
Original Face:	200,000.000	Base		110.785915	17,523.54	114.108405	18,049.07	525.53	0.00
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
	677.290	Local		112.826116	764.16	111.343497	754.12	-10.04	0.00
Original Face:	200,000.000	Base		112.826116	764.16	111.343497	754.12	-10.04	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	4,872.910	Local		112.855152	5,499.33	107.826773	5,254.30	-245.03	0.00
Original Face:	100,000.000	Base		112.855152	5,499.33	107.826773	5,254.30	-245.03	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	35,222.010	Local		107.262618	37,780.05	111.594997	39,306.00	1,525.95	0.01
Original Face:	491,391.000	Base		107.262618	37,780.05	111.594997	39,306.00	1,525.95	0.01
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	60,836.720	Local		104.017771	63,281.00	100.876139	61,369.73	-1,911.27	0.01
Original Face:	100,000.000	Base		104.017771	63,281.00	100.876139	61,369.73	-1,911.27	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	115,575.810	Local		103.032711	119,080.89	106.101650	122,627.84	3,546.95	0.02
Original Face:	200,000.000	Base		103.032711	119,080.89	106.101650	122,627.84	3,546.95	0.02
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
	44,391.180	Local		104.326648	46,311.83	107.687224	47,803.63	1,491.80	0.01
Original Face:	200,000.000	Base		104.326648	46,311.83	107.687224	47,803.63	1,491.80	0.01

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WESTERN CORE PLUS BOND PORT
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FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR								
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31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5				4.5	01 Oct 2041		
		227,374.920	Local 105.670859	240,269.03	108.065825	245,714.58	5,445.55	0.04
Original Face:		700,000.000	Base 105.670859	240,269.03	108.065825	245,714.58	5,445.55	0.04
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5				4.5	01 May 2031		
		132,111.850	Local 104.318409	137,816.98	107.672726	142,248.43	4,431.45	0.02
Original Face:		600,000.000	Base 104.318409	137,816.98	107.672726	142,248.43	4,431.45	0.02
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5				4.5	01 Apr 2031		
		41,113.710	Local 104.310460	42,885.90	107.683173	44,272.55	1,386.65	0.01
Original Face:		200,000.000	Base 104.310460	42,885.90	107.683173	44,272.55	1,386.65	0.01
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5				4.5	01 Dec 2043		
		145,927.930	Local 108.017732	157,628.04	108.050508	157,675.87	47.83	0.03
Original Face:		200,000.000	Base 108.017732	157,628.04	108.050508	157,675.87	47.83	0.03
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5				4.5	01 Nov 2031		
		66,417.000	Local 105.603836	70,138.90	107.700317	71,531.32	1,392.42	0.01
Original Face:		200,000.000	Base 105.603836	70,138.90	107.700317	71,531.32	1,392.42	0.01
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5				4.5	01 Dec 2031		
		76,686.910	Local 105.613448	80,991.69	107.700497	82,592.18	1,600.49	0.01
Original Face:		200,000.000	Base 105.613448	80,991.69	107.700497	82,592.18	1,600.49	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4				4.0	01 Aug 2042		
		121,358.940	Local 106.537747	129,293.08	106.101281	128,763.39	-529.69	0.02
Original Face:		200,000.000	Base 106.537747	129,293.08	106.101281	128,763.39	-529.69	0.02
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5				4.5	01 Sep 2042		
		57,709.590	Local 107.945352	62,294.82	107.965540	62,306.47	11.65	0.01
Original Face:		100,000.000	Base 107.945352	62,294.82	107.965540	62,306.47	11.65	0.01
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4				4.0	01 Nov 2042		
		254,483.100	Local 106.823600	271,848.01	106.093539	269,990.13	-1,857.88	0.05
Original Face:		400,000.000	Base 106.823600	271,848.01	106.093539	269,990.13	-1,857.88	0.04
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4				4.0	01 Aug 2043		
		74,311.980	Local 102.854614	76,433.30	106.188851	78,911.04	2,477.74	0.01
Original Face:		100,000.000	Base 102.854614	76,433.30	106.188851	78,911.04	2,477.74	0.01

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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	Units								
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
	206,796.560	Local	108.029887	223,402.09	107.992830	223,325.46	-76.63	0.04	
Original Face:	300,000.000	Base	108.029887	223,402.09	107.992830	223,325.46	-76.63	0.04	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	145,801.600	Local	108.032731	157,513.45	108.016923	157,490.40	-23.05	0.03	
Original Face:	200,000.000	Base	108.032731	157,513.45	108.016923	157,490.40	-23.05	0.03	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
	149,439.480	Local	107.987200	161,375.51	108.038734	161,452.52	77.01	0.03	
Original Face:	200,000.000	Base	107.987200	161,375.51	108.038734	161,452.52	77.01	0.03	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
	88,273.850	Local	112.489973	99,299.23	115.833484	102,250.68	2,951.45	0.02	
Original Face:	900,000.000	Base	112.489973	99,299.23	115.833484	102,250.68	2,951.45	0.02	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local	100.846585	201,693.17	104.110000	208,220.00	6,526.83	0.04	
		Base	100.846585	201,693.17	104.110000	208,220.00	6,526.83	0.03	
32007UBV0	FIRST DATA CORP 2024 NEW DOLLAR TERM LOANS						26 Apr 2024		
	85,919.660	Local	100.061837	85,972.79	100.261400	86,144.25	171.46	0.01	
		Base	100.061837	85,972.79	100.261400	86,144.25	171.46	0.01	
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	183,238.350	Local	100.105011	183,430.77	100.087500	183,398.68	-32.09	0.03	
		Base	100.105011	183,430.77	100.087500	183,398.68	-32.09	0.03	
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	256,000.000	Local	100.174258	256,446.10	103.830000	265,804.80	9,358.70	0.04	
		Base	100.174258	256,446.10	103.830000	265,804.80	9,358.70	0.04	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	870,000.000	Local	113.802411	990,080.98	133.032797	1,157,385.33	167,304.35	0.20	
		Base	113.802411	990,080.98	133.032797	1,157,385.33	167,304.35	0.19	
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	300,000.000	Local	100.211693	300,635.08	101.553854	304,661.56	4,026.48	0.05	
		Base	100.211693	300,635.08	101.553854	304,661.56	4,026.48	0.05	

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125	15 Jan 2020			
		440,000.000	Local 109.859509	483,381.84	112.628963	495,567.44	12,185.60		0.08
			Base 109.859509	483,381.84	112.628963	495,567.44	12,185.60		0.08
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043			
		16,000.000	Local 92.501750	14,800.28	93.437500	14,950.00	149.72		0.00
			Base 92.501750	14,800.28	93.437500	14,950.00	149.72		0.00
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021			
		170,000.000	Local 99.943853	169,904.55	100.500000	170,850.00	945.45		0.03
			Base 99.943853	169,904.55	100.500000	170,850.00	945.45		0.03
35671DBY0	FREEPORT MCMORAN INC COMPANY GUAR 11/20 6.5				6.5	15 Nov 2020			
		32,000.000	Local 101.649469	32,527.83	102.300000	32,736.00	208.17		0.01
			Base 101.649469	32,527.83	102.300000	32,736.00	208.17		0.01
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875				6.875	15 Feb 2023			
		30,000.000	Local 106.310133	31,893.04	109.000000	32,700.00	806.96		0.01
			Base 106.310133	31,893.04	109.000000	32,700.00	806.96		0.01
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A				1.51444	15 Nov 2034			
		652,236.830	Local 93.693985	611,106.68	93.641930	610,767.16	-339.52		0.10
Original Face:		4,300,000.000	Base 93.693985	611,106.68	93.641930	610,767.16	-339.52		0.10
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3				3.0	20 Aug 2046			
		2,730,297.810	Local 104.948304	2,865,401.24	101.507145	2,771,447.36	-93,953.88		0.47
Original Face:		3,000,000.000	Base 104.948304	2,865,401.24	101.507145	2,771,447.36	-93,953.88		0.45
36179SYS0	GNMA II POOL MA4321 G2 03/47 FIXED 3.5				3.5	20 Mar 2047			
		677,583.830	Local 103.023340	698,069.49	104.074102	705,189.29	7,119.80		0.12
Original Face:		700,000.000	Base 103.023340	698,069.49	104.074102	705,189.29	7,119.80		0.11
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4				4.0	20 Jul 2047			
		298,430.940	Local 105.666148	315,340.48	105.705590	315,458.19	117.71		0.05
Original Face:		300,000.000	Base 105.666148	315,340.48	105.705590	315,458.19	117.71		0.05
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4				4.0	20 Aug 2047			
		1,596,455.740	Local 105.697383	1,687,411.94	105.800623	1,689,060.12	1,648.18		0.29
Original Face:		1,600,000.000	Base 105.697383	1,687,411.94	105.800623	1,689,060.12	1,648.18		0.27

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WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026			
		50,000.000	Local 100.948820	50,474.41	109.125000	54,562.50	4,088.09		0.01
			Base 100.948820	50,474.41	109.125000	54,562.50	4,088.09		0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
		60,843.440	Local 108.648377	66,105.41	118.853184	72,314.37	6,208.96		0.01
Original Face:		1,600,000.000	Base 108.648377	66,105.41	118.853184	72,314.37	6,208.96		0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
		303,624.020	Local 109.447401	332,308.60	112.166421	340,564.20	8,255.60		0.06
Original Face:		7,900,000.000	Base 109.447401	332,308.60	112.166421	340,564.20	8,255.60		0.06
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
		60,527.000	Local 107.321245	64,958.33	107.907302	65,313.05	354.72		0.01
Original Face:		300,000.000	Base 107.321245	64,958.33	107.907302	65,313.05	354.72		0.01
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
		78,519.190	Local 107.342613	84,284.55	107.513258	84,418.54	133.99		0.01
Original Face:		400,000.000	Base 107.342613	84,284.55	107.513258	84,418.54	133.99		0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
		20,499.530	Local 108.691370	22,281.22	111.826679	22,923.94	642.72		0.00
Original Face:		222,231.000	Base 108.691370	22,281.22	111.826679	22,923.94	642.72		0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.0	20 Aug 2040			
		36,170.900	Local 108.480629	39,238.42	114.135081	41,283.69	2,045.27		0.01
Original Face:		302,944.000	Base 108.480629	39,238.42	114.135081	41,283.69	2,045.27		0.01
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.0	20 Sep 2040			
		36,738.830	Local 105.085246	38,607.09	110.222607	40,494.50	1,887.41		0.01
Original Face:		200,000.000	Base 105.085246	38,607.09	110.222607	40,494.50	1,887.41		0.01
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.5	20 Jan 2041			
		23,644.790	Local 104.639373	24,741.76	107.527525	25,424.66	682.90		0.00
Original Face:		100,000.000	Base 104.639373	24,741.76	107.527525	25,424.66	682.90		0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.0	20 Jan 2041			
		44,419.650	Local 108.501440	48,195.96	114.067996	50,668.60	2,472.64		0.01
Original Face:		347,788.000	Base 108.501440	48,195.96	114.067996	50,668.60	2,472.64		0.01

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View Date: October 2, 2017

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36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
	576,024.900	Local		104.719963	603,213.06	107.519206	619,337.40	16,124.34	0.10
Original Face:	2,800,000.000	Base		104.719963	603,213.06	107.519206	619,337.40	16,124.34	0.10
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
	74,340.970	Local		108.482604	80,647.02	114.465009	85,094.40	4,447.38	0.01
Original Face:	437,880.000	Base		108.482604	80,647.02	114.465009	85,094.40	4,447.38	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
	28,916.410	Local		103.396030	29,898.42	109.951497	31,794.03	1,895.61	0.01
Original Face:	100,000.000	Base		103.396030	29,898.42	109.951497	31,794.03	1,895.61	0.01
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
	53,941.330	Local		103.546891	55,854.57	110.140714	59,411.37	3,556.80	0.01
Original Face:	200,000.000	Base		103.546891	55,854.57	110.140714	59,411.37	3,556.80	0.01
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.955	20 Jul 2060		
	240,855.040	Local		104.601008	251,936.80	104.287990	251,182.88	-753.92	0.04
Original Face:	430,000.000	Base		104.601008	251,936.80	104.287990	251,182.88	-753.92	0.04
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.928	20 Nov 2060		
	292,229.900	Local		105.155886	307,296.94	103.703300	303,052.05	-4,244.89	0.05
Original Face:	500,000.000	Base		105.155886	307,296.94	103.703300	303,052.05	-4,244.89	0.05
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
	86,503.390	Local		105.594313	91,342.66	110.291749	95,406.10	4,063.44	0.02
Original Face:	500,000.000	Base		105.594313	91,342.66	110.291749	95,406.10	4,063.44	0.02
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		
	86,527.450	Local		107.746559	93,230.35	107.514340	93,029.42	-200.93	0.02
Original Face:	400,000.000	Base		107.746559	93,230.35	107.514340	93,029.42	-200.93	0.02
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		
	90,000.000	Local		102.756033	92,480.43	108.800080	97,920.07	5,439.64	0.02
Original Face:	90,000.000	Base		102.756033	92,480.43	108.800080	97,920.07	5,439.64	0.02
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.28557	10 Feb 2048		
	4,034,770.340	Local		5.626905	227,032.68	5.458030	220,218.98	-6,813.70	0.04
Original Face:	4,130,000.000	Base		5.626905	227,032.68	5.458030	220,218.98	-6,813.70	0.04

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View Date: October 2, 2017

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36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.16928	10 Apr 2047		
	2,403,344.930	Local	5.870167	141,080.35	5.060440	121,619.83	-19,460.52	0.02	
	Original Face: 2,770,000.000	Base	5.870167	141,080.35	5.060440	121,619.83	-19,460.52	0.02	
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	171,000.000	Local	109.372825	187,027.53	109.959403	188,030.58	1,003.05	0.03	
		Base	109.372825	187,027.53	109.959403	188,030.58	1,003.05	0.03	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	629,000.000	Local	139.069364	874,746.30	146.410562	920,922.43	46,176.13	0.16	
		Base	139.069364	874,746.30	146.410562	920,922.43	46,176.13	0.15	
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
	50,000.000	Local	101.005180	50,502.59	107.099274	53,549.64	3,047.05	0.01	
		Base	101.005180	50,502.59	107.099274	53,549.64	3,047.05	0.01	
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	106,000.000	Local	106.404896	112,789.19	109.506624	116,077.02	3,287.83	0.02	
		Base	106.404896	112,789.19	109.506624	116,077.02	3,287.83	0.02	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	50,000.000	Local	113.913340	56,956.67	114.284080	57,142.04	185.37	0.01	
		Base	113.913340	56,956.67	114.284080	57,142.04	185.37	0.01	
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25					3.25	15 May 2018		
	20,000.000	Local	100.000000	20,000.00	100.895358	20,179.07	179.07	0.00	
		Base	100.000000	20,000.00	100.895358	20,179.07	179.07	0.00	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	240,000.000	Local	100.148388	240,356.13	101.643087	243,943.41	3,587.28	0.04	
		Base	100.148388	240,356.13	101.643087	243,943.41	3,587.28	0.04	
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.35	17 Jan 2027		
	110,000.000	Local	101.213818	111,335.20	102.759837	113,035.82	1,700.62	0.02	
		Base	101.213818	111,335.20	102.759837	113,035.82	1,700.62	0.02	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	330,000.000	Local	102.286009	337,543.83	105.613381	348,524.16	10,980.33	0.06	
		Base	102.286009	337,543.83	105.613381	348,524.16	10,980.33	0.06	

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	160,000.000	Local		102.623975	164,198.36	111.975365	179,160.58	14,962.22	0.03
		Base		102.623975	164,198.36	111.975365	179,160.58	14,962.22	0.03
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	180,000.000	Local		99.133633	178,440.54	102.280000	184,104.00	5,663.46	0.03
		Base		99.133633	178,440.54	102.280000	184,104.00	5,663.46	0.03
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125	30 May 2023		
	40,000.000	Local		102.599150	41,039.66	104.105000	41,642.00	602.34	0.01
		Base		102.599150	41,039.66	104.105000	41,642.00	602.34	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	450,000.000	Local		99.066713	445,800.21	100.605429	452,724.43	6,924.22	0.08
		Base		99.066713	445,800.21	100.605429	452,724.43	6,924.22	0.07
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local		103.136871	216,587.43	109.758247	230,492.32	13,904.89	0.04
		Base		103.136871	216,587.43	109.758247	230,492.32	13,904.89	0.04
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	540,000.000	Local		122.768443	662,949.59	131.929146	712,417.39	49,467.80	0.12
		Base		122.768443	662,949.59	131.929146	712,417.39	49,467.80	0.12
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	320,000.000	Local		100.418456	321,339.06	132.008684	422,427.79	101,088.73	0.07
		Base		100.418456	321,339.06	132.008684	422,427.79	101,088.73	0.07
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,040,000.000	Local		102.176980	1,062,640.59	105.587245	1,098,107.35	35,466.76	0.19
		Base		102.176980	1,062,640.59	105.587245	1,098,107.35	35,466.76	0.18
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.0	29 Dec 2049		
	8,000.000	Local		79.161375	6,332.91	89.750000	7,180.00	847.09	0.00
		Base		79.161375	6,332.91	89.750000	7,180.00	847.09	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	570,000.000	Local		99.273970	565,861.63	100.270942	571,544.37	5,682.74	0.10
		Base		99.273970	565,861.63	100.270942	571,544.37	5,682.74	0.09

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	470,000.000	Local		101.481774	476,964.34	114.477731	538,045.34	61,081.00	0.09
		Base		101.481774	476,964.34	114.477731	538,045.34	61,081.00	0.09
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125					5.125	15 Nov 2023		
	150,000.000	Local		100.324160	150,486.24	104.625000	156,937.50	6,451.26	0.03
		Base		100.324160	150,486.24	104.625000	156,937.50	6,451.26	0.03
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					5.41389	20 Jan 2040		
	42,648.470	Local		12.959316	5,526.95	12.386490	5,282.65	-244.30	0.00
Original Face:	258,000.000	Base		12.959316	5,526.95	12.386490	5,282.65	-244.30	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					2.23556	20 May 2060		
	387,756.680	Local		102.236653	396,429.45	101.348690	392,986.32	-3,443.13	0.07
Original Face:	670,000.000	Base		102.236653	396,429.45	101.348690	392,986.32	-3,443.13	0.06
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					1.56056	20 Oct 2060		
	743,596.310	Local		100.000000	743,596.31	99.326830	738,590.64	-5,005.67	0.12
Original Face:	1,150,000.000	Base		100.000000	743,596.31	99.326830	738,590.64	-5,005.67	0.12
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					1.73056	20 Mar 2061		
	135,762.100	Local		99.989386	135,747.69	99.933230	135,671.45	-76.24	0.02
Original Face:	200,000.000	Base		99.989386	135,747.69	99.933230	135,671.45	-76.24	0.02
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					5.36556	16 Apr 2042		
	2,012,818.950	Local		23.053199	464,019.15	22.334050	449,543.99	-14,475.16	0.08
Original Face:	4,700,000.000	Base		23.053199	464,019.15	22.334050	449,543.99	-14,475.16	0.07
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					5.26389	20 Mar 2039		
	19,482.760	Local		15.047971	2,931.76	6.397690	1,246.45	-1,685.31	0.00
Original Face:	176,719.000	Base		15.047971	2,931.76	6.397690	1,246.45	-1,685.31	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					5.24389	20 Apr 2040		
	49,083.380	Local		26.713136	13,111.71	15.855470	7,782.40	-5,329.31	0.00
Original Face:	300,000.000	Base		26.713136	13,111.71	15.855470	7,782.40	-5,329.31	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					4.81389	20 Mar 2042		
	2,380,224.100	Local		20.048892	477,208.56	16.983010	404,233.70	-72,974.86	0.07
Original Face:	4,800,000.000	Base		20.048892	477,208.56	16.983010	404,233.70	-72,974.86	0.07

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
	621,611.100	Local		10.142755	63,048.49	7.919120	49,226.13	-13,822.36	0.01
Original Face:	1,500,000.000	Base		10.142755	63,048.49	7.919120	49,226.13	-13,822.36	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.74005	16 Mar 2047		
	4,698,876.900	Local		5.793879	272,247.22	3.986450	187,318.38	-84,928.84	0.03
Original Face:	5,680,000.000	Base		5.793879	272,247.22	3.986450	187,318.38	-84,928.84	0.03
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.90499	16 Aug 2054		
	8,265,315.200	Local		5.855669	483,989.49	5.046140	417,079.38	-66,910.11	0.07
Original Face:	9,230,000.000	Base		5.855669	483,989.49	5.046140	417,079.38	-66,910.11	0.07
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					4.36389	20 Aug 2044		
	220,411.610	Local		19.014343	41,909.82	14.631850	32,250.30	-9,659.52	0.01
Original Face:	400,000.000	Base		19.014343	41,909.82	14.631850	32,250.30	-9,659.52	0.01
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	1,137,136.110	Local		40.571289	461,350.78	18.256120	207,596.93	-253,753.85	0.04
Original Face:	3,000,000.000	Base		40.571289	461,350.78	18.256120	207,596.93	-253,753.85	0.03
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					4.731	20 Feb 2032		
	150,000.000	Local		88.934800	133,402.20	94.558080	141,837.12	8,434.92	0.02
Original Face:	150,000.000	Base		88.934800	133,402.20	94.558080	141,837.12	8,434.92	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					4.724	13 Mar 2032		
	225,000.000	Local		88.903613	200,033.13	94.771090	213,234.95	13,201.82	0.04
Original Face:	225,000.000	Base		88.903613	200,033.13	94.771090	213,234.95	13,201.82	0.03
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	240,000.000	Local		100.000000	240,000.00	106.131300	254,715.12	14,715.12	0.04
		Base		100.000000	240,000.00	106.131300	254,715.12	14,715.12	0.04
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	650,000.000	Local		99.325878	645,618.21	103.633636	673,618.63	28,000.42	0.11
		Base		99.325878	645,618.21	103.633636	673,618.63	28,000.42	0.11
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.839296	818,682.23	103.113461	845,530.38	26,848.15	0.14
		Base		99.839296	818,682.23	103.113461	845,530.38	26,848.15	0.14

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Holdings

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 WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	96,000.000	Local		108.229563	103,900.38	113.114471	108,589.89	4,689.51	0.02
		Base		108.229563	103,900.38	113.114471	108,589.89	4,689.51	0.02
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	480,000.000	Local		100.594888	482,855.46	102.680896	492,868.30	10,012.84	0.08
		Base		100.594888	482,855.46	102.680896	492,868.30	10,012.84	0.08
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	120,000.000	Local		102.415358	122,898.43	114.529043	137,434.85	14,536.42	0.02
		Base		102.415358	122,898.43	114.529043	137,434.85	14,536.42	0.02
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local		101.399960	152,099.94	106.876165	160,314.25	8,214.31	0.03
		Base		101.399960	152,099.94	106.876165	160,314.25	8,214.31	0.03
428040CU1	HERTZ VEHICLE FINANCING LLC HERTZ 2017 1A A 144A					2.96	25 Oct 2021		
	820,000.000	Local		99.619398	816,879.06	99.536500	816,199.30	-679.76	0.14
	Original Face:	820,000.000	Base	99.619398	816,879.06	99.536500	816,199.30	-679.76	0.13
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
	160,000.000	Local		99.986825	159,978.92	99.635350	159,416.56	-562.36	0.03
	Original Face:	160,000.000	Base	99.986825	159,978.92	99.635350	159,416.56	-562.36	0.03
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	105.000000	136,500.00	6,500.00	0.02
		Base		100.000000	130,000.00	105.000000	136,500.00	6,500.00	0.02
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	318,108.150	Local		100.718693	320,394.37	100.385400	319,334.14	-1,060.23	0.05
		Base		100.718693	320,394.37	100.385400	319,334.14	-1,060.23	0.05
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2					7.2	15 Jun 2018		
	170,000.000	Local		100.774629	171,316.87	103.705608	176,299.53	4,982.66	0.03
		Base		100.774629	171,316.87	103.705608	176,299.53	4,982.66	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local		101.500940	50,750.47	108.023896	54,011.95	3,261.48	0.01
		Base		101.500940	50,750.47	108.023896	54,011.95	3,261.48	0.01

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View Date: October 2, 2017

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444859BE1	HUMANA INC SR UNSECURED 10/44 4.95						4.95	01 Oct 2044		
	40,000.000	Local		104.894275	41,957.71	113.232707		45,293.08	3,335.37	0.01
		Base		104.894275	41,957.71	113.232707		45,293.08	3,335.37	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95						3.95	15 Mar 2027		
	220,000.000	Local		101.731145	223,808.52	104.477283		229,850.02	6,041.50	0.04
		Base		101.731145	223,808.52	104.477283		229,850.02	6,041.50	0.04
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8						4.8	15 Mar 2047		
	10,000.000	Local		103.377500	10,337.75	111.356802		11,135.68	797.93	0.00
		Base		103.377500	10,337.75	111.356802		11,135.68	797.93	0.00
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8						5.8	25 Sep 2023		
	200,000.000	Local		100.924840	201,849.68	114.174319		228,348.64	26,498.96	0.04
		Base		100.924840	201,849.68	114.174319		228,348.64	26,498.96	0.04
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9						2.9	15 Feb 2018		
	14,000.000	Local		100.049071	14,006.87	100.434407		14,060.82	53.95	0.00
		Base		100.049071	14,006.87	100.434407		14,060.82	53.95	0.00
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7						3.7	29 Jul 2025		
	100,000.000	Local		101.601130	101,601.13	105.751335		105,751.34	4,150.21	0.02
		Base		101.601130	101,601.13	105.751335		105,751.34	4,150.21	0.02
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9						4.9	29 Jul 2045		
	120,000.000	Local		102.942867	123,531.44	119.494079		143,392.89	19,861.45	0.02
		Base		102.942867	123,531.44	119.494079		143,392.89	19,861.45	0.02
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625						8.625	15 Jan 2022		
	170,000.000	Local		118.488341	201,430.18	122.554349		208,342.39	6,912.21	0.04
		Base		118.488341	201,430.18	122.554349		208,342.39	6,912.21	0.03
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017						5.017	26 Jun 2024		
	900,000.000	Local		99.747920	897,731.28	101.660314		914,942.83	17,211.55	0.15
		Base		99.747920	897,731.28	101.660314		914,942.83	17,211.55	0.15
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125						3.125	14 Jul 2022		
	200,000.000	Local		99.850315	199,700.63	100.246795		200,493.59	792.96	0.03
		Base		99.850315	199,700.63	100.246795		200,493.59	792.96	0.03

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46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 2027		
	320,000.000	Local	100.072731	320,232.74	100.403758	321,292.03	1,059.29	0.05	
		Base	100.072731	320,232.74	100.403758	321,292.03	1,059.29	0.05	
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A					3.87	15 Mar 2058		
	764,081.110	Local	99.926085	763,516.34	103.050190	787,387.04	23,870.70	0.13	
Original Face:	800,000.000	Base	99.926085	763,516.34	103.050190	787,387.04	23,870.70	0.13	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.35	15 Aug 2021		
	150,000.000	Local	104.824180	157,236.27	107.138465	160,707.70	3,471.43	0.03	
		Base	104.824180	157,236.27	107.138465	160,707.70	3,471.43	0.03	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	450,000.000	Local	100.855144	453,848.15	113.862466	512,381.10	58,532.95	0.09	
		Base	100.855144	453,848.15	113.862466	512,381.10	58,532.95	0.08	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.25	01 Oct 2027		
	200,000.000	Local	105.194755	210,389.51	105.457700	210,915.40	525.89	0.04	
		Base	105.194755	210,389.51	105.457700	210,915.40	525.89	0.03	
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C					5.25024	15 Nov 2045		
	60,000.000	Local	100.437317	60,262.39	103.587430	62,152.46	1,890.07	0.01	
Original Face:	60,000.000	Base	100.437317	60,262.39	103.587430	62,152.46	1,890.07	0.01	
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A					4.974024	15 Feb 2047		
	700,000.000	Local	94.468687	661,280.81	87.579490	613,056.43	-48,224.38	0.10	
Original Face:	700,000.000	Base	94.468687	661,280.81	87.579490	613,056.43	-48,224.38	0.10	
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A					4.815333	15 Aug 2047		
	700,000.000	Local	92.094464	644,661.25	85.205940	596,441.58	-48,219.67	0.10	
Original Face:	700,000.000	Base	92.094464	644,661.25	85.205940	596,441.58	-48,219.67	0.10	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.9965	15 Aug 2047		
	250,000.000	Local	102.709592	256,773.98	104.171410	260,428.53	3,654.55	0.04	
Original Face:	250,000.000	Base	102.709592	256,773.98	104.171410	260,428.53	3,654.55	0.04	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A					1.44444	27 Jul 2036		
	940,539.780	Local	96.094394	903,806.00	98.942940	930,597.71	26,791.71	0.16	
Original Face:	1,560,000.000	Base	96.094394	903,806.00	98.942940	930,597.71	26,791.71	0.15	

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					1.44444	27 Jul 2046		
	766,094.830	Local		96.162619	736,696.85	99.295450	760,697.31	24,000.46	0.13
Original Face:	1,590,000.000	Base		96.162619	736,696.85	99.295450	760,697.31	24,000.46	0.12
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.2274	15 Oct 2048		
	780,000.000	Local		100.894259	786,975.22	101.505780	791,745.08	4,769.86	0.13
Original Face:	780,000.000	Base		100.894259	786,975.22	101.505780	791,745.08	4,769.86	0.13
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					4.97667	15 May 2028		
	400,000.000	Local		98.350840	393,403.36	94.630290	378,521.16	-14,882.20	0.06
Original Face:	400,000.000	Base		98.350840	393,403.36	94.630290	378,521.16	-14,882.20	0.06
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN						18 Aug 2022		
	493,686.850	Local		100.340078	495,365.77	100.465900	495,986.94	621.17	0.08
		Base		100.340078	495,365.77	100.465900	495,986.94	621.17	0.08
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	150,000.000	Local		97.946273	146,919.41	103.914510	155,871.77	8,952.36	0.03
		Base		97.946273	146,919.41	103.914510	155,871.77	8,952.36	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	50,000.000	Local		101.752980	50,876.49	113.990058	56,995.03	6,118.54	0.01
		Base		101.752980	50,876.49	113.990058	56,995.03	6,118.54	0.01
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	670,000.000	Local		111.911499	749,807.04	118.834561	796,191.56	46,384.52	0.13
		Base		111.911499	749,807.04	118.834561	796,191.56	46,384.52	0.13
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	220,000.000	Local		82.496123	181,491.47	104.402676	229,685.89	48,194.42	0.04
		Base		82.496123	181,491.47	104.402676	229,685.89	48,194.42	0.04
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local		106.786500	19,221.57	107.264165	19,307.55	85.98	0.00
		Base		106.786500	19,221.57	107.264165	19,307.55	85.98	0.00
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	110,000.000	Local		100.937573	111,031.33	103.557293	113,913.02	2,881.69	0.02
		Base		100.937573	111,031.33	103.557293	113,913.02	2,881.69	0.02

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FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	160,000.000	Local		96.100438	153,760.70	95.789192	153,262.71	-497.99	0.03
		Base		96.100438	153,760.70	95.789192	153,262.71	-497.99	0.02
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	40,000.000	Local		102.579025	41,031.61	102.996204	41,198.48	166.87	0.01
		Base		102.579025	41,031.61	102.996204	41,198.48	166.87	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	80,000.000	Local		103.460825	82,768.66	109.541034	87,632.83	4,864.17	0.01
		Base		103.460825	82,768.66	109.541034	87,632.83	4,864.17	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.5	20 Mar 2027		
	570,000.000	Local		100.198156	571,129.49	102.850000	586,245.00	15,115.51	0.10
		Base		100.198156	571,129.49	102.850000	586,245.00	15,115.51	0.09
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.0	23 Dec 2036		
	207,977.690	Local		91.874888	191,079.27	98.000000	203,818.14	12,738.87	0.03
	Original Face: 710,000.000	Base		91.874888	191,079.27	98.000000	203,818.14	12,738.87	0.03
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	160,000.000	Local		99.649763	159,439.62	105.000000	168,000.00	8,560.38	0.03
		Base		99.649763	159,439.62	105.000000	168,000.00	8,560.38	0.03
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	323,378.600	Local		26.000001	84,078.44	13.000000	42,039.22	-42,039.22	0.01
		Base		26.000001	84,078.44	13.000000	42,039.22	-42,039.22	0.01
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local		100.000000	790,000.00	0.244000	1,927.60	-788,072.40	0.00
		Base		100.000000	790,000.00	0.244000	1,927.60	-788,072.40	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	102.978000	82,382.40	2,382.40	0.01
		Base		100.000000	80,000.00	102.978000	82,382.40	2,382.40	0.01
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	250,000.000	Local		100.466196	251,165.49	99.910700	249,776.75	-1,388.74	0.04
		Base		100.466196	251,165.49	99.910700	249,776.75	-1,388.74	0.04

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View Date: October 2, 2017

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532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	110,000.000	Local		99.966155	109,962.77	100.577681	110,635.45	672.68	0.02
		Base		99.966155	109,962.77	100.577681	110,635.45	672.68	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		
	250,000.000	Local		99.574048	248,935.12	104.770090	261,925.23	12,990.11	0.04
		Base		99.574048	248,935.12	104.770090	261,925.23	12,990.11	0.04
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local		100.553190	100,553.19	110.557603	110,557.60	10,004.41	0.02
		Base		100.553190	100,553.19	110.557603	110,557.60	10,004.41	0.02
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.1	15 Jan 2023		
	40,000.000	Local		100.663175	40,265.27	102.997810	41,199.12	933.85	0.01
		Base		100.663175	40,265.27	102.997810	41,199.12	933.85	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	100,000.000	Local		106.736410	106,736.41	109.319900	109,319.90	2,583.49	0.02
		Base		106.736410	106,736.41	109.319900	109,319.90	2,583.49	0.02
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1					1.43722	25 Oct 2046		
	286,382.130	Local		72.635164	208,014.13	96.395530	276,059.57	68,045.44	0.05
Original Face:	1,500,000.000	Base		72.635164	208,014.13	96.395530	276,059.57	68,045.44	0.04
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B						25 Apr 2023		
	198,488.660	Local		100.804419	200,085.34	100.250000	198,984.88	-1,100.46	0.03
		Base		100.804419	200,085.34	100.250000	198,984.88	-1,100.46	0.03
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	454,610.950	Local		100.410186	456,475.70	100.638900	457,515.46	1,039.76	0.08
		Base		100.410186	456,475.70	100.638900	457,515.46	1,039.76	0.07
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					1.53722	25 May 2037		
	1,913,418.220	Local		92.049448	1,761,290.90	94.834910	1,814,588.45	53,297.55	0.31
Original Face:	10,140,000.000	Base		92.049448	1,761,290.90	94.834910	1,814,588.45	53,297.55	0.29
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A					3.3946	25 Nov 2035		
	247,752.050	Local		88.122028	218,324.13	84.406790	209,119.55	-9,204.58	0.04
Original Face:	760,000.000	Base		88.122028	218,324.13	84.406790	209,119.55	-9,204.58	0.03

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As of: September 29, 2017

View Date: October 2, 2017

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	320,000.000	Local	100.331900	321,062.08	104.188212	333,402.28	12,340.20	0.06	
		Base	100.331900	321,062.08	104.188212	333,402.28	12,340.20	0.05	
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	600,000.000	Local	100.300698	601,804.19	102.788109	616,728.65	14,924.46	0.10	
		Base	100.300698	601,804.19	102.788109	616,728.65	14,924.46	0.10	
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025		
	100,000.000	Local	99.874340	99,874.34	100.309613	100,309.61	435.27	0.02	
		Base	99.874340	99,874.34	100.309613	100,309.61	435.27	0.02	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	760,000.000	Local	103.702239	788,137.02	115.250000	875,900.00	87,762.98	0.15	
		Base	103.702239	788,137.02	115.250000	875,900.00	87,762.98	0.14	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	70,000.000	Local	97.564957	68,295.47	100.969767	70,678.84	2,383.37	0.01	
		Base	97.564957	68,295.47	100.969767	70,678.84	2,383.37	0.01	
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	530,000.000	Local	99.840528	529,154.80	96.655986	512,276.73	-16,878.07	0.09	
		Base	99.840528	529,154.80	96.655986	512,276.73	-16,878.07	0.08	
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.45	08 Aug 2036		
	20,000.000	Local	99.601900	19,920.38	100.722859	20,144.57	224.19	0.00	
		Base	99.601900	19,920.38	100.722859	20,144.57	224.19	0.00	
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	60,000.000	Local	95.321617	57,192.97	103.047809	61,828.69	4,635.72	0.01	
		Base	95.321617	57,192.97	103.047809	61,828.69	4,635.72	0.01	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	370,000.000	Local	99.743016	369,049.16	102.191951	378,110.22	9,061.06	0.06	
		Base	99.743016	369,049.16	102.191951	378,110.22	9,061.06	0.06	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	680,000.000	Local	100.740566	685,035.85	103.540300	704,074.04	19,038.19	0.12	
		Base	100.740566	685,035.85	103.540300	704,074.04	19,038.19	0.11	

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View Date: October 2, 2017

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594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.1	06 Feb 2037		
		10,000.000	Local 100.664000	10,066.40	108.371695	10,837.17	770.77	0.00
			Base 100.664000	10,066.40	108.371695	10,837.17	770.77	0.00
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5				6.5	15 Sep 2037		
		40,000.000	Local 128.984975	51,593.99	133.626761	53,450.70	1,856.71	0.01
			Base 128.984975	51,593.99	133.626761	53,450.70	1,856.71	0.01
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.415942	25 Jun 2056		
		1,580,000.000	Local 99.690324	1,575,107.12	99.630610	1,574,163.64	-943.48	0.27
Original Face:		1,580,000.000	Base 99.690324	1,575,107.12	99.630610	1,574,163.64	-943.48	0.26
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998	22 Feb 2022		
		130,000.000	Local 100.568062	130,738.48	101.376056	131,788.87	1,050.39	0.02
			Base 100.568062	130,738.48	101.376056	131,788.87	1,050.39	0.02
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.5	01 May 2022		
		20,000.000	Local 100.108750	20,021.75	103.653974	20,730.79	709.04	0.00
			Base 100.108750	20,021.75	103.653974	20,730.79	709.04	0.00
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.76021	15 Nov 2045		
		250,000.000	Local 99.269756	248,174.39	97.956360	244,890.90	-3,283.49	0.04
Original Face:		250,000.000	Base 99.269756	248,174.39	97.956360	244,890.90	-3,283.49	0.04
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.21864	15 Jul 2046		
		50,000.000	Local 103.294060	51,647.03	107.514530	53,757.27	2,110.24	0.01
Original Face:		50,000.000	Base 103.294060	51,647.03	107.514530	53,757.27	2,110.24	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	103.400000	289,520.00	9,520.00	0.05
			Base 100.000000	280,000.00	103.400000	289,520.00	9,520.00	0.05
62886HAM3	NCL CORPORATION LTD SR UNSECURED 144A 11/20 4.625				4.625	15 Nov 2020		
		140,000.000	Local 100.000000	140,000.00	102.625000	143,675.00	3,675.00	0.02
			Base 100.000000	140,000.00	102.625000	143,675.00	3,675.00	0.02
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974				1.974	15 Apr 2019		
		100,000.000	Local 100.251590	100,251.59	100.332732	100,332.73	81.14	0.02
			Base 100.251590	100,251.59	100.332732	100,332.73	81.14	0.02

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	NEPTUNE FINCO CORP TERM LOAN B					17 Jul 2025			
		341,250.000	Local	100.875393	344,237.28	99.267100	338,748.98	-5,488.30	0.06
			Base	100.875393	344,237.28	99.267100	338,748.98	-5,488.30	0.05
64110LAL0	NETFLIX INC SR UNSECURED 02/25 5.875				5.875	15 Feb 2025			
		60,000.000	Local	104.272967	62,563.78	109.375000	65,625.00	3,061.22	0.01
			Base	104.272967	62,563.78	109.375000	65,625.00	3,061.22	0.01
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15				3.15	01 Apr 2021			
		90,000.000	Local	100.148933	90,134.04	102.304408	92,073.97	1,939.93	0.02
			Base	100.148933	90,134.04	102.304408	92,073.97	1,939.93	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85				3.85	01 Apr 2023			
		280,000.000	Local	102.502089	287,005.85	105.060186	294,168.52	7,162.67	0.05
			Base	102.502089	287,005.85	105.060186	294,168.52	7,162.67	0.05
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041			
		140,000.000	Local	103.680671	145,152.94	114.218224	159,905.51	14,752.57	0.03
			Base	103.680671	145,152.94	114.218224	159,905.51	14,752.57	0.03
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15				4.15	15 Dec 2021			
		210,000.000	Local	101.301700	212,733.57	105.343507	221,221.36	8,487.79	0.04
			Base	101.301700	212,733.57	105.343507	221,221.36	8,487.79	0.04
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047			
		70,000.000	Local	99.685743	69,780.02	101.942766	71,359.94	1,579.92	0.01
			Base	99.685743	69,780.02	101.942766	71,359.94	1,579.92	0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.85	15 Jan 2028			
		160,000.000	Local	99.691206	159,505.93	100.197318	160,315.71	809.78	0.03
			Base	99.691206	159,505.93	100.197318	160,315.71	809.78	0.03
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A				1.49444	26 Feb 2046			
		1,307,077.120	Local	96.775402	1,264,929.14	96.359430	1,259,492.06	-5,437.08	0.21
Original Face:		2,410,000.000	Base	96.775402	1,264,929.14	96.359430	1,259,492.06	-5,437.08	0.20
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25				4.25	21 Sep 2022			
		200,000.000	Local	102.086525	204,173.05	105.743794	211,487.59	7,314.54	0.04
			Base	102.086525	204,173.05	105.743794	211,487.59	7,314.54	0.03

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Holdings

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



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View Date: October 2, 2017

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66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					2.66	29 Jan 2046		
	175,000.000	Local		84.458651	147,802.64	94.515200	165,401.60	17,598.96	0.03
		Base		84.458651	147,802.64	94.515200	165,401.60	17,598.96	0.03
67054KAA7	SFR GROUP SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	200,000.000	Local		100.696450	201,392.90	108.000000	216,000.00	14,607.10	0.04
		Base		100.696450	201,392.90	108.000000	216,000.00	14,607.10	0.03
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	280,000.000	Local		97.520796	273,058.23	100.609600	281,706.88	8,648.65	0.05
		Base		97.520796	273,058.23	100.609600	281,706.88	8,648.65	0.05
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		99.220940	99,220.94	102.932738	102,932.74	3,711.80	0.02
		Base		99.220940	99,220.94	102.932738	102,932.74	3,711.80	0.02
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		
	180,000.000	Local		99.801256	179,642.26	102.142166	183,855.90	4,213.64	0.03
		Base		99.801256	179,642.26	102.142166	183,855.90	4,213.64	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	70,000.000	Local		99.100443	69,370.31	106.279619	74,395.73	5,025.42	0.01
		Base		99.100443	69,370.31	106.279619	74,395.73	5,025.42	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	260,000.000	Local		99.731654	259,302.30	102.707022	267,038.26	7,735.96	0.05
		Base		99.731654	259,302.30	102.707022	267,038.26	7,735.96	0.04
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	270,000.000	Local		99.173359	267,768.07	98.450828	265,817.24	-1,950.83	0.04
		Base		99.173359	267,768.07	98.450828	265,817.24	-1,950.83	0.04
68245XAA7	1011778 BC / NEW RED FIN SECURED 144A 04/22 6					6.0	01 Apr 2022		
	44,000.000	Local		100.000000	44,000.00	103.150000	45,386.00	1,386.00	0.01
		Base		100.000000	44,000.00	103.150000	45,386.00	1,386.00	0.01
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	101.240000	101,240.00	1,240.00	0.02
		Base		100.000000	100,000.00	101.240000	101,240.00	1,240.00	0.02

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View Date: October 2, 2017

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68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
	240,000.000	Local		99.998621	239,996.69	99.988000	239,971.20	-25.49	0.04
		Base		99.998621	239,996.69	99.988000	239,971.20	-25.49	0.04
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	540,000.000	Local		123.156770	665,046.56	130.232926	703,257.80	38,211.24	0.12
		Base		123.156770	665,046.56	130.232926	703,257.80	38,211.24	0.11
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.25	15 Aug 2022		
	50,000.000	Local		100.803920	50,401.96	104.000000	52,000.00	1,598.04	0.01
		Base		100.803920	50,401.96	104.000000	52,000.00	1,598.04	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.5	15 Feb 2024		
	70,000.000	Local		100.344914	70,241.44	105.000000	73,500.00	3,258.56	0.01
		Base		100.344914	70,241.44	105.000000	73,500.00	3,258.56	0.01
70215EAM5	PARTY CITY HLDGS INC TERM LOAN						19 Aug 2022		
	376,689.790	Local		99.818981	376,007.91	100.171900	377,337.32	1,329.41	0.06
		Base		99.818981	376,007.91	100.171900	377,337.32	1,329.41	0.06
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	210,000.000	Local		108.816067	228,513.74	107.750000	226,275.00	-2,238.74	0.04
		Base		108.816067	228,513.74	107.750000	226,275.00	-2,238.74	0.04
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local		91.631760	45,815.88	102.497523	51,248.76	5,432.88	0.01
		Base		91.631760	45,815.88	102.497523	51,248.76	5,432.88	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		
	340,000.000	Local		103.331397	351,326.75	106.985878	363,751.99	12,425.24	0.06
		Base		103.331397	351,326.75	106.985878	363,751.99	12,425.24	0.06
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	240,000.000	Local		112.415638	269,797.53	126.250000	303,000.00	33,202.47	0.05
		Base		112.415638	269,797.53	126.250000	303,000.00	33,202.47	0.05
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.25	17 Mar 2024		
	482,000.000	Local		103.112517	497,002.33	106.850000	515,017.00	18,014.67	0.09
		Base		103.112517	497,002.33	106.850000	515,017.00	18,014.67	0.08

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71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125	17 Jan 2022		
	230,000.000	Local	100.000000	230,000.00	107.500000	247,250.00	17,250.00	0.04	
		Base	100.000000	230,000.00	107.500000	247,250.00	17,250.00	0.04	
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		
	240,000.000	Local	100.967096	242,321.03	110.100000	264,240.00	21,918.97	0.04	
		Base	100.967096	242,321.03	110.100000	264,240.00	21,918.97	0.04	
71647NAT6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 144A 01/25 5.299					5.299	27 Jan 2025		
	963,000.000	Local	99.285573	956,120.07	99.850000	961,555.50	5,435.43	0.16	
		Base	99.285573	956,120.07	99.850000	961,555.50	5,435.43	0.16	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local	101.810550	40,724.22	93.250000	37,300.00	-3,424.22	0.01	
		Base	101.810550	40,724.22	93.250000	37,300.00	-3,424.22	0.01	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local	99.284257	297,852.77	101.750000	305,250.00	7,397.23	0.05	
		Base	99.284257	297,852.77	101.750000	305,250.00	7,397.23	0.05	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	20,000.000	Local	99.836250	19,967.25	113.750000	22,750.00	2,782.75	0.00	
		Base	99.836250	19,967.25	113.750000	22,750.00	2,782.75	0.00	
71677HAG0	PETSMA RT INC TERM LOAN B2						11 Mar 2022		
	647,624.680	Local	100.187115	648,836.48	84.678600	548,399.51	-100,436.97	0.09	
		Base	100.187115	648,836.48	84.678600	548,399.51	-100,436.97	0.09	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	220,000.000	Local	99.970436	219,934.96	102.098710	224,617.16	4,682.20	0.04	
		Base	99.970436	219,934.96	102.098710	224,617.16	4,682.20	0.04	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	90,000.000	Local	98.579344	88,721.41	108.312362	97,481.13	8,759.72	0.02	
		Base	98.579344	88,721.41	108.312362	97,481.13	8,759.72	0.02	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local	98.623200	9,862.32	100.011018	10,001.10	138.78	0.00	
		Base	98.623200	9,862.32	100.011018	10,001.10	138.78	0.00	

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73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN					24 May 2024		
		149,625.000	Local 100.729571	150,716.62	100.150000	149,849.44	-867.18	0.03
			Base 100.729571	150,716.62	100.150000	149,849.44	-867.18	0.02
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875				4.875	30 Mar 2020		
		10,000.000	Local 102.042500	10,204.25	105.481149	10,548.11	343.86	0.00
			Base 102.042500	10,204.25	105.481149	10,548.11	343.86	0.00
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875	01 Mar 2021		
		130,000.000	Local 101.943115	132,526.05	105.250000	136,825.00	4,298.95	0.02
			Base 101.943115	132,526.05	105.250000	136,825.00	4,298.95	0.02
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049		
		160,000.000	Local 103.498075	165,596.92	113.000000	180,800.00	15,203.08	0.03
			Base 103.498075	165,596.92	113.000000	180,800.00	15,203.08	0.03
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
		150,000.000	Local 98.818793	148,228.19	98.500000	147,750.00	-478.19	0.02
			Base 98.818793	148,228.19	98.500000	147,750.00	-478.19	0.02
75281AAT6	RANGE RESOURCES CORP COMPANY GUAR 144A 07/22 5.875				5.875	01 Jul 2022		
		70,000.000	Local 102.306586	71,614.61	103.250000	72,275.00	660.39	0.01
			Base 102.306586	71,614.61	103.250000	72,275.00	660.39	0.01
75886AAJ7	ENERGY TRANSFER/FINANCE COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023		
		50,000.000	Local 100.000000	50,000.00	104.793138	52,396.57	2,396.57	0.01
			Base 100.000000	50,000.00	104.793138	52,396.57	2,396.57	0.01
75886AAL2	ENERGY TRANSFER/FINANCE COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022		
		128,000.000	Local 101.189539	129,522.61	110.687045	141,679.42	12,156.81	0.02
			Base 101.189539	129,522.61	110.687045	141,679.42	12,156.81	0.02
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037		
		202,747.000	Local 79.218820	160,613.78	73.869740	149,768.68	-10,845.10	0.03
Original Face:		420,000.000	Base 79.218820	160,613.78	73.869740	149,768.68	-10,845.10	0.02
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		140,000.000	Local 107.694736	150,772.63	122.360093	171,304.13	20,531.50	0.03
			Base 107.694736	150,772.63	122.360093	171,304.13	20,531.50	0.03

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761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125	23 Jun 2019		
	10,000.000	Local	108.325800	10,832.58	110.174265	11,017.43	184.85	0.00	
		Base	108.325800	10,832.58	110.174265	11,017.43	184.85	0.00	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125	15 Jul 2023		
	110,000.000	Local	102.739027	113,012.93	104.360000	114,796.00	1,783.07	0.02	
		Base	102.739027	113,012.93	104.360000	114,796.00	1,783.07	0.02	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	178,148.940	Local	100.175129	178,460.93	100.393000	178,849.07	388.14	0.03	
		Base	100.175129	178,460.93	100.393000	178,849.07	388.14	0.03	
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8					6.8	15 Aug 2018		
	70,000.000	Local	100.544843	70,381.39	104.325516	73,027.86	2,646.47	0.01	
		Base	100.544843	70,381.39	104.325516	73,027.86	2,646.47	0.01	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	1,090,000.000	Local	101.758737	1,109,170.23	106.396705	1,159,724.08	50,553.85	0.20	
		Base	101.758737	1,109,170.23	106.396705	1,159,724.08	50,553.85	0.19	
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		
	140,000.000	Local	99.968829	139,956.36	110.250000	154,350.00	14,393.64	0.03	
		Base	99.968829	139,956.36	110.250000	154,350.00	14,393.64	0.03	
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.5	28 Oct 2029		
	256,666.380	Local	98.633756	253,159.69	98.750000	253,458.05	298.36	0.04	
Original Face:	910,000.000	Base	98.633756	253,159.69	98.750000	253,458.05	298.36	0.04	
79970YAB1	SANCHEZ ENERGY CORP COMPANY GUAR 06/21 7.75					7.75	15 Jun 2021		
	450,000.000	Local	78.414069	352,863.31	94.750000	426,375.00	73,511.69	0.07	
		Base	78.414069	352,863.31	94.750000	426,375.00	73,511.69	0.07	
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125					6.125	15 Jan 2023		
	260,000.000	Local	80.824077	210,142.60	85.500000	222,300.00	12,157.40	0.04	
		Base	80.824077	210,142.60	85.500000	222,300.00	12,157.40	0.04	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	40,000.000	Local	101.024250	40,409.70	104.190058	41,676.02	1,266.32	0.01	
		Base	101.024250	40,409.70	104.190058	41,676.02	1,266.32	0.01	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3					3.0	21 Dec 2020		
	320,000.000	Local		100.258434	320,826.99	102.415525	327,729.68	6,902.69	0.06
		Base		100.258434	320,826.99	102.415525	327,729.68	6,902.69	0.05
822538AC8	SHELF DRILL HOLD LTD SECURED 144A 11/20 9.5					9.5	02 Nov 2020		
	18,119.000	Local		99.292566	17,990.82	101.125000	18,322.84	332.02	0.00
		Base		99.292566	17,990.82	101.125000	18,322.84	332.02	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	160,000.000	Local		123.084175	196,934.68	134.508215	215,213.14	18,278.46	0.04
		Base		123.084175	196,934.68	134.508215	215,213.14	18,278.46	0.03
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	90,000.000	Local		105.137389	94,623.65	108.578235	97,720.41	3,096.76	0.02
		Base		105.137389	94,623.65	108.578235	97,720.41	3,096.76	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	410,000.000	Local		100.766827	413,143.99	107.226208	439,627.45	26,483.46	0.07
		Base		100.766827	413,143.99	107.226208	439,627.45	26,483.46	0.07
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local		104.709225	41,883.69	101.138550	40,455.42	-1,428.27	0.01
		Base		104.709225	41,883.69	101.138550	40,455.42	-1,428.27	0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.75	12 Sep 2046		
	20,000.000	Local		92.296850	18,459.37	96.339205	19,267.84	808.47	0.00
		Base		92.296850	18,459.37	96.339205	19,267.84	808.47	0.00
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
	352,677.990	Local		100.000000	352,677.99	101.014150	356,254.67	3,576.68	0.06
	Original Face:	360,000.000	Base	100.000000	352,677.99	101.014150	356,254.67	3,576.68	0.06
831641FJ9	SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1					2.518	10 Sep 2027		
	380,000.000	Local		100.000000	380,000.00	100.186320	380,708.02	708.02	0.06
	Original Face:	380,000.000	Base	100.000000	380,000.00	100.186320	380,708.02	708.02	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	500,000.000	Local		98.208382	491,041.91	105.832666	529,163.33	38,121.42	0.09
		Base		98.208382	491,041.91	105.832666	529,163.33	38,121.42	0.09

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local		114.208200	159,891.48	136.049291	190,469.01	30,577.53	0.03
		Base		114.208200	159,891.48	136.049291	190,469.01	30,577.53	0.03
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	70,000.000	Local		103.451529	72,416.07	106.500000	74,550.00	2,133.93	0.01
		Base		103.451529	72,416.07	106.500000	74,550.00	2,133.93	0.01
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	85,000.000	Local		104.535647	88,855.30	107.417000	91,304.45	2,449.15	0.02
		Base		104.535647	88,855.30	107.417000	91,304.45	2,449.15	0.01
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	260,000.000	Local		93.309508	242,604.72	114.687500	298,187.50	55,582.78	0.05
		Base		93.309508	242,604.72	114.687500	298,187.50	55,582.78	0.05
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	200,000.000	Local		104.751665	209,503.33	117.521652	235,043.30	25,539.97	0.04
		Base		104.751665	209,503.33	117.521652	235,043.30	25,539.97	0.04
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956					4.956	15 Mar 2018		
	280,000.000	Local		100.469836	281,315.54	101.404590	283,932.85	2,617.31	0.05
		Base		100.469836	281,315.54	101.404590	283,932.85	2,617.31	0.05
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	650,000.000	Local		103.094317	670,113.06	107.604000	699,426.00	29,312.94	0.12
		Base		103.094317	670,113.06	107.604000	699,426.00	29,312.94	0.11
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.95722	25 Sep 2035		
	1,362,729.580	Local		93.275384	1,271,091.25	99.699480	1,358,634.31	87,543.06	0.23
Original Face:	1,370,000.000	Base		93.275384	1,271,091.25	99.699480	1,358,634.31	87,543.06	0.22
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058	14 Jul 2021		
	160,000.000	Local		97.383788	155,814.06	98.415698	157,465.12	1,651.06	0.03
		Base		97.383788	155,814.06	98.415698	157,465.12	1,651.06	0.03
877249AC6	TAYLOR MORR COMM/HLDGS COMPANY GUAR 144A 04/21 5.25					5.25	15 Apr 2021		
	130,000.000	Local		98.877992	128,541.39	102.625000	133,412.50	4,871.11	0.02
		Base		98.877992	128,541.39	102.625000	133,412.50	4,871.11	0.02

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WESTERN CORE PLUS BOND PORT
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As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.85	16 Dec 2039		
	16,000.000	Local		102.842313	16,454.77	137.937272	22,069.96	5,615.19	0.00
		Base		102.842313	16,454.77	137.937272	22,069.96	5,615.19	0.00
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	10,000.000	Local		100.156900	10,015.69	106.585464	10,658.55	642.86	0.00
		Base		100.156900	10,015.69	106.585464	10,658.55	642.86	0.00
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
	60,000.000	Local		99.219167	59,531.50	101.750000	61,050.00	1,518.50	0.01
		Base		99.219167	59,531.50	101.750000	61,050.00	1,518.50	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	60,000.000	Local		96.247750	57,748.65	97.133083	58,279.85	531.20	0.01
		Base		96.247750	57,748.65	97.133083	58,279.85	531.20	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.8	21 Jul 2023		
	30,000.000	Local		94.930267	28,479.08	95.379200	28,613.76	134.68	0.00
		Base		94.930267	28,479.08	95.379200	28,613.76	134.68	0.00
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.15	01 Oct 2026		
	110,000.000	Local		91.788182	100,967.00	92.169644	101,386.61	419.61	0.02
		Base		91.788182	100,967.00	92.169644	101,386.61	419.61	0.02
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	100,000.000	Local		125.354550	125,354.55	119.795587	119,795.59	-5,558.96	0.02
		Base		125.354550	125,354.55	119.795587	119,795.59	-5,558.96	0.02
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	170,000.000	Local		110.828529	188,408.50	135.926916	231,075.76	42,667.26	0.04
		Base		110.828529	188,408.50	135.926916	231,075.76	42,667.26	0.04
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	260,000.000	Local		120.505081	313,313.21	125.520205	326,352.53	13,039.32	0.06
		Base		120.505081	313,313.21	125.520205	326,352.53	13,039.32	0.05
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local		103.096400	10,309.64	108.624119	10,862.41	552.77	0.00
		Base		103.096400	10,309.64	108.624119	10,862.41	552.77	0.00

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As of: September 29, 2017

View Date: October 2, 2017

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88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.0	01 Feb 2020		
	10,000.000	Local		105.865600	10,586.56	105.724000	10,572.40	-14.16	0.00
		Base		105.865600	10,586.56	105.724000	10,572.40	-14.16	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	30,000.000	Local		112.888433	33,866.53	109.736386	32,920.92	-945.61	0.01
		Base		112.888433	33,866.53	109.736386	32,920.92	-945.61	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	310,000.000	Local		109.905835	340,708.09	129.174748	400,441.72	59,733.63	0.07
		Base		109.905835	340,708.09	129.174748	400,441.72	59,733.63	0.06
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local		100.072200	40,028.88	107.019813	42,807.93	2,779.05	0.01
		Base		100.072200	40,028.88	107.019813	42,807.93	2,779.05	0.01
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.46	15 Jun 2050		
	100,000.000	Local		102.966010	102,966.01	102.585540	102,585.54	-380.47	0.02
Original Face:	100,000.000	Base		102.966010	102,966.01	102.585540	102,585.54	-380.47	0.02
903203BS5	UPC FING PARTNERSHIP TERM LOAN AP						15 Apr 2025		
	520,000.000	Local		99.766712	518,786.90	100.321400	521,671.28	2,884.38	0.09
		Base		99.766712	518,786.90	100.321400	521,671.28	2,884.38	0.08
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	240,000.000	Local		99.844888	239,627.73	105.190859	252,458.06	12,830.33	0.04
		Base		99.844888	239,627.73	105.190859	252,458.06	12,830.33	0.04
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491					3.491	23 May 2023		
	340,000.000	Local		99.998038	339,993.33	102.385160	348,109.54	8,116.21	0.06
		Base		99.998038	339,993.33	102.385160	348,109.54	8,116.21	0.06
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	340,000.000	Local		100.000000	340,000.00	104.900619	356,662.10	16,662.10	0.06
		Base		100.000000	340,000.00	104.900619	356,662.10	16,662.10	0.06
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local		99.238800	99,238.80	104.979030	104,979.03	5,740.23	0.02
		Base		99.238800	99,238.80	104.979030	104,979.03	5,740.23	0.02

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View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75				5.75	15 Nov 2024		
		160,000.000	Local 101.636800	162,618.88	106.125000	169,800.00	7,181.12	0.03
			Base 101.636800	162,618.88	106.125000	169,800.00	7,181.12	0.03
912810FR4	TSY INFL IX N/B 01/25 2.375				2.375	15 Jan 2025		
		1,220,759.070	Local 111.321146	1,358,962.99	114.242428	1,394,624.80	35,661.81	0.24
Original Face:		940,000.000	Base 111.321148	1,358,963.01	114.242428	1,394,624.80	35,661.79	0.23
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125	15 Feb 2040		
		679,554.000	Local 123.591001	839,867.59	125.834865	855,115.86	15,248.27	0.14
Original Face:		600,000.000	Base 123.591001	839,867.59	125.834865	855,115.86	15,248.27	0.14
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125	15 Feb 2041		
		245,924.800	Local 118.874477	292,341.82	126.521786	311,148.45	18,806.63	0.05
Original Face:		220,000.000	Base 118.874477	292,341.82	126.521786	311,148.45	18,806.63	0.05
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042		
		465,844.800	Local 94.858180	441,891.90	96.609461	450,050.15	8,158.25	0.08
Original Face:		430,000.000	Base 94.858180	441,891.90	96.609461	450,050.15	8,158.25	0.07
912810RD2	US TREASURY N/B 11/43 3.75				3.75	15 Nov 2043		
		17,730,000.000	Local 113.122035	20,056,536.83	117.218750	20,782,884.38	726,347.55	3.51
			Base 113.122035	20,056,536.83	117.218750	20,782,884.38	726,347.55	3.37
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045		
		1,380,000.000	Local 90.121559	1,243,677.51	93.265625	1,287,065.63	43,388.12	0.22
			Base 90.121559	1,243,677.51	93.265625	1,287,065.63	43,388.12	0.21
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045		
		10,140,000.000	Local 102.988029	10,442,986.19	102.968750	10,441,031.25	-1,954.94	1.77
			Base 102.988029	10,442,986.19	102.968750	10,441,031.25	-1,954.94	1.69
912810RQ3	US TREASURY N/B 02/46 2.5				2.5	15 Feb 2046		
		10,000.000	Local 88.983900	8,898.39	92.996094	9,299.61	401.22	0.00
			Base 88.983900	8,898.39	92.996094	9,299.61	401.22	0.00
912810RV2	US TREASURY N/B 02/47 3				3.0	15 Feb 2047		
		8,400,000.000	Local 102.167558	8,582,074.89	102.863281	8,640,515.60	58,440.71	1.46
			Base 102.167558	8,582,074.89	102.863281	8,640,515.60	58,440.71	1.40

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912810RW0	TSY INFL IX N/B 02/47 0.875					0.875	15 Feb 2047		
	314,371.000	Local		99.870624	313,964.28	98.546629	309,802.02	-4,162.26	0.05
Original Face:	310,000.000	Base		99.870624	313,964.28	98.546629	309,802.02	-4,162.26	0.05
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	569,000.000	Local		101.330958	576,573.15	102.898438	585,492.11	8,918.96	0.10
		Base		101.330958	576,573.15	102.898438	585,492.11	8,918.96	0.09
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		
	2,320,000.000	Local		98.633037	2,288,286.45	97.828125	2,269,612.50	-18,673.95	0.38
		Base		98.633037	2,288,286.45	97.828125	2,269,612.50	-18,673.95	0.37
9128282Y5	US TREASURY N/B 09/24 2.125					2.0	30 Sep 2024		
	5,010,000.000	Local		99.967545	5,008,374.00	99.734375	4,996,692.19	-11,681.81	0.84
		Base		99.967545	5,008,374.00	99.734375	4,996,692.19	-11,681.81	0.81
912828L24	US TREASURY N/B 08/22 1.875					1.875	31 Aug 2022		
	4,480,000.000	Local		100.139651	4,486,256.36	99.742188	4,468,450.02	-17,806.34	0.76
		Base		100.139651	4,486,256.36	99.742188	4,468,450.02	-17,806.34	0.72
912828L57	US TREASURY N/B 09/22 1.75					1.75	30 Sep 2022		
	750,000.000	Local		99.526423	746,448.17	99.078125	743,085.94	-3,362.23	0.13
		Base		99.526423	746,448.17	99.078125	743,085.94	-3,362.23	0.12
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
	4,870,000.000	Local		99.913791	4,865,801.63	99.996094	4,869,809.78	4,008.15	0.82
		Base		99.913791	4,865,801.63	99.996094	4,869,809.78	4,008.15	0.79
912828Q78	US TREASURY N/B 04/21 1.375					1.375	30 Apr 2021		
	30,000.000	Local		99.241767	29,772.53	98.734375	29,620.31	-152.22	0.01
		Base		99.241767	29,772.53	98.734375	29,620.31	-152.22	0.00
912828S50	TSY INFL IX N/B 07/26 0.125					0.125	15 Jul 2026		
	2,532,724.800	Local		97.406687	2,467,043.33	97.240772	2,462,841.15	-4,202.18	0.42
Original Face:	2,480,000.000	Base		97.406687	2,467,043.33	97.240772	2,462,841.15	-4,202.18	0.40
912828W89	US TREASURY N/B 03/22 1.875					1.875	31 Mar 2022		
	40,000.000	Local		100.071975	40,028.79	99.968750	39,987.50	-41.29	0.01
		Base		100.071975	40,028.79	99.968750	39,987.50	-41.29	0.01

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828X88	US TREASURY N/B 05/27 2.375					2.375	15 May 2027		
	330,000.000	Local		101.204403	333,974.53	100.414062	331,366.40	-2,608.13	0.06
		Base		101.204403	333,974.53	100.414062	331,366.40	-2,608.13	0.05
912828XH8	US TREASURY N/B 06/20 1.625					1.625	30 Jun 2020		
	320,000.000	Local		100.851609	322,725.15	100.082031	320,262.50	-2,462.65	0.05
		Base		100.851609	322,725.15	100.082031	320,262.50	-2,462.65	0.05
912828XL9	TSY INFL IX N/B 07/25 0.375					0.375	15 Jul 2025		
	495,489.600	Local		98.245959	486,798.51	100.012259	495,550.34	8,751.83	0.08
Original Face:	480,000.000	Base		98.245959	486,798.51	100.012259	495,550.34	8,751.83	0.08
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	190,000.000	Local		102.137721	194,061.67	107.467640	204,188.52	10,126.85	0.03
		Base		102.137721	194,061.67	107.467640	204,188.52	10,126.85	0.03
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375	15 Nov 2021		
	70,000.000	Local		99.752186	69,826.53	103.987947	72,791.56	2,965.03	0.01
		Base		99.752186	69,826.53	103.987947	72,791.56	2,965.03	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.75	15 Feb 2023		
	200,000.000	Local		100.900715	201,801.43	101.099917	202,199.83	398.40	0.03
		Base		100.900715	201,801.43	101.099917	202,199.83	398.40	0.03
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	320,000.000	Local		101.559800	324,991.36	106.121049	339,587.36	14,596.00	0.06
		Base		101.559800	324,991.36	106.121049	339,587.36	14,596.00	0.06
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	244,720.120	Local		100.041492	244,821.66	99.045500	242,384.27	-2,437.39	0.04
		Base		100.041492	244,821.66	99.045500	242,384.27	-2,437.39	0.04
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375					5.375	15 Mar 2020		
	20,000.000	Local		100.000000	20,000.00	99.875000	19,975.00	-25.00	0.00
		Base		100.000000	20,000.00	99.875000	19,975.00	-25.00	0.00
91831AAB7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 05/23 5.875					5.875	15 May 2023		
	20,000.000	Local		86.918050	17,383.61	88.375000	17,675.00	291.39	0.00
		Base		86.918050	17,383.61	88.375000	17,675.00	291.39	0.00

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91831AAC5	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 04/25 6.125					6.125	15 Apr 2025		
	120,000.000	Local		79.795992	95,755.19	87.625000	105,150.00	9,394.81	0.02
		Base		79.795992	95,755.19	87.625000	105,150.00	9,394.81	0.02
91911KAD4	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 12/21 5.625					5.625	01 Dec 2021		
	30,000.000	Local		81.205033	24,361.51	93.500000	28,050.00	3,688.49	0.00
		Base		81.205033	24,361.51	93.500000	28,050.00	3,688.49	0.00
91911KAJ1	VALEANT PHARMACEUTICALS SR SECURED 144A 03/22 6.5					6.5	15 Mar 2022		
	40,000.000	Local		100.843025	40,337.21	105.750000	42,300.00	1,962.79	0.01
		Base		100.843025	40,337.21	105.750000	42,300.00	1,962.79	0.01
91911KAK8	VALEANT PHARMACEUTICALS SR SECURED 144A 03/24 7					7.0	15 Mar 2024		
	90,000.000	Local		100.936967	90,843.27	106.759000	96,083.10	5,239.83	0.02
		Base		100.936967	90,843.27	106.759000	96,083.10	5,239.83	0.02
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	410,000.000	Local		96.783271	396,811.41	114.500000	469,450.00	72,638.59	0.08
		Base		96.783271	396,811.41	114.500000	469,450.00	72,638.59	0.08
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.5	01 Nov 2024		
	40,000.000	Local		102.067275	40,826.91	101.819752	40,727.90	-99.01	0.01
		Base		102.067275	40,826.91	101.819752	40,727.90	-99.01	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	190,000.000	Local		94.651532	179,837.91	96.817146	183,952.58	4,114.67	0.03
		Base		94.651532	179,837.91	96.817146	183,952.58	4,114.67	0.03
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	70,000.000	Local		105.527829	73,869.48	111.016101	77,711.27	3,841.79	0.01
		Base		105.527829	73,869.48	111.016101	77,711.27	3,841.79	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125	16 Mar 2027		
	830,000.000	Local		101.812322	845,042.27	104.341352	866,033.22	20,990.95	0.15
		Base		101.812322	845,042.27	104.341352	866,033.22	20,990.95	0.14
92343VEB6	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376					3.376	15 Feb 2025		
	586,000.000	Local		99.682154	584,137.42	100.347634	588,037.14	3,899.72	0.10
		Base		99.682154	584,137.42	100.347634	588,037.14	3,899.72	0.10

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92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25					4.25	01 Sep 2023		
	90,000.000	Local		99.239744	89,315.77	102.755905	92,480.31	3,164.54	0.02
		Base		99.239744	89,315.77	102.755905	92,480.31	3,164.54	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875					3.875	01 Apr 2024		
	10,000.000	Local		94.839700	9,483.97	100.131585	10,013.16	529.19	0.00
		Base		94.839700	9,483.97	100.131585	10,013.16	529.19	0.00
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	500,000.000	Local		103.040146	515,200.73	110.664206	553,321.03	38,120.30	0.09
		Base		103.040146	515,200.73	110.664206	553,321.03	38,120.30	0.09
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					1.30228	15 May 2047		
	3,763,537.270	Local		4.934168	185,699.26	4.953260	186,417.79	718.53	0.03
Original Face:	3,954,407.000	Base		4.934168	185,699.26	4.953260	186,417.79	718.53	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.75	17 Sep 2024		
	300,000.000	Local		99.726747	299,180.24	101.943168	305,829.50	6,649.26	0.05
		Base		99.726747	299,180.24	101.943168	305,829.50	6,649.26	0.05
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5					7.5	15 Jul 2021		
	320,000.000	Local		100.998359	323,194.75	99.750000	319,200.00	-3,994.75	0.05
		Base		100.998359	323,194.75	99.750000	319,200.00	-3,994.75	0.05
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					3.28821	25 Oct 2034		
	174,066.350	Local		95.925651	166,974.28	100.245320	174,493.37	7,519.09	0.03
Original Face:	2,100,000.000	Base		95.925651	166,974.28	100.245320	174,493.37	7,519.09	0.03
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.6025	15 Jun 2045		
	1,005,988.740	Local		5.117511	51,481.58	5.254730	52,861.99	1,380.41	0.01
Original Face:	1,160,000.000	Base		5.117511	51,481.58	5.254730	52,861.99	1,380.41	0.01
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	660,000.000	Local		97.821458	645,621.62	100.250000	661,650.00	16,028.38	0.11
		Base		97.821458	645,621.62	100.250000	661,650.00	16,028.38	0.11
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	190,000.000	Local		99.730353	189,487.67	99.665461	189,364.38	-123.29	0.03
		Base		99.730353	189,487.67	99.665461	189,364.38	-123.29	0.03

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931YNQI10	TRANS UNION LLC REPRICED TERM LOAN B2						10 Apr 2023		
	250,000.000	Local	100.125000	250,312.50	99.775000	249,437.50	-875.00	0.04	
		Base	100.125000	250,312.50	99.775000	249,437.50	-875.00	0.04	
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3					2.78278	25 Nov 2036		
	266,887.070	Local	88.450890	236,063.99	96.266200	256,922.04	20,858.05	0.04	
Original Face:	700,000.000	Base	88.450890	236,063.99	96.266200	256,922.04	20,858.05	0.04	
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A					7.0	25 Jul 2033		
	75,139.450	Local	99.185820	74,527.68	108.845590	81,785.98	7,258.30	0.01	
Original Face:	3,350,000.000	Base	99.185820	74,527.68	108.845590	81,785.98	7,258.30	0.01	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local	118.966238	95,172.99	131.905774	105,524.62	10,351.63	0.02	
		Base	118.966238	95,172.99	131.905774	105,524.62	10,351.63	0.02	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.5	15 May 2024		
	150,000.000	Local	101.506487	152,259.73	103.755347	155,633.02	3,373.29	0.03	
		Base	101.506487	152,259.73	103.755347	155,633.02	3,373.29	0.03	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
	80,000.000	Local	99.743788	79,795.03	102.120291	81,696.23	1,901.20	0.01	
		Base	99.743788	79,795.03	102.120291	81,696.23	1,901.20	0.01	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.0	23 Oct 2026		
	480,000.000	Local	99.886140	479,453.47	97.785128	469,368.61	-10,084.86	0.08	
		Base	99.886140	479,453.47	97.785128	469,368.61	-10,084.86	0.08	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.6	01 Apr 2021		
	50,000.000	Local	103.023200	51,511.60	107.405051	53,702.53	2,190.93	0.01	
		Base	103.023200	51,511.60	107.405051	53,702.53	2,190.93	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	510,000.000	Local	98.389651	501,787.22	102.462212	522,557.28	20,770.06	0.09	
		Base	98.389651	501,787.22	102.462212	522,557.28	20,770.06	0.08	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	130,000.000	Local	99.721454	129,637.89	117.583943	152,859.13	23,221.24	0.03	
		Base	99.721454	129,637.89	117.583943	152,859.13	23,221.24	0.02	

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94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	1,320,000.000	Local	101.111819	1,334,676.01	105.762345	1,396,062.95	61,386.94	0.24	
		Base	101.111819	1,334,676.01	105.762345	1,396,062.95	61,386.94	0.23	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	70,000.000	Local	99.608900	69,726.23	103.830902	72,681.63	2,955.40	0.01	
		Base	99.608900	69,726.23	103.830902	72,681.63	2,955.40	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	660,000.000	Local	101.873829	672,367.27	109.786427	724,590.42	52,223.15	0.12	
		Base	101.873829	672,367.27	109.786427	724,590.42	52,223.15	0.12	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					1.66722	25 Jun 2037		
	207,033.110	Local	73.339863	151,837.80	78.861970	163,270.39	11,432.59	0.03	
Original Face:	1,110,000.000	Base	73.339863	151,837.80	78.861970	163,270.39	11,432.59	0.03	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.43013	15 Jul 2046		
	70,000.000	Local	103.463286	72,424.30	104.275070	72,992.55	568.25	0.01	
Original Face:	70,000.000	Base	103.463286	72,424.30	104.275070	72,992.55	568.25	0.01	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local	104.171300	20,834.26	105.448200	21,089.64	255.38	0.00	
Original Face:	20,000.000	Base	104.171300	20,834.26	105.448200	21,089.64	255.38	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local	102.744100	256,860.25	102.997260	257,493.15	632.90	0.04	
Original Face:	250,000.000	Base	102.744100	256,860.25	102.997260	257,493.15	632.90	0.04	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local	102.780377	226,116.83	100.833080	221,832.78	-4,284.05	0.04	
Original Face:	220,000.000	Base	102.780377	226,116.83	100.833080	221,832.78	-4,284.05	0.04	
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	1,230,000.000	Local	102.773977	1,264,119.92	101.185620	1,244,583.13	-19,536.79	0.21	
Original Face:	1,230,000.000	Base	102.773977	1,264,119.92	101.185620	1,244,583.13	-19,536.79	0.20	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	1,300,000.000	Local	102.774533	1,336,068.93	100.871550	1,311,330.15	-24,738.78	0.22	
Original Face:	1,300,000.000	Base	102.774533	1,336,068.93	100.871550	1,311,330.15	-24,738.78	0.21	

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94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.31724	15 May 2048		
		5,062,670.330	Local 6.115126	309,588.67	5.976520	302,571.50	-7,017.17	0.05
Original Face:		5,169,000.000	Base 6.115126	309,588.67	5.976520	302,571.50	-7,017.17	0.05
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C				3.848	15 May 2048		
		1,130,000.000	Local 99.996479	1,129,960.21	99.024760	1,118,979.79	-10,980.42	0.19
Original Face:		1,130,000.000	Base 99.996479	1,129,960.21	99.024760	1,118,979.79	-10,980.42	0.18
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D				4.23917	15 May 2048		
		1,280,000.000	Local 93.549438	1,197,432.80	87.475880	1,119,691.26	-77,741.54	0.19
Original Face:		1,280,000.000	Base 93.549438	1,197,432.80	87.475880	1,119,691.26	-77,741.54	0.18
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375				5.375	15 Jul 2022		
		180,000.000	Local 95.043761	171,078.77	101.000000	181,800.00	10,721.23	0.03
			Base 95.043761	171,078.77	101.000000	181,800.00	10,721.23	0.03
952355AQ8	WEST CORP SR SECURED 144A 07/21 4.75				4.75	15 Jul 2021		
		80,000.000	Local 100.000000	80,000.00	101.250000	81,000.00	1,000.00	0.01
			Base 100.000000	80,000.00	101.250000	81,000.00	1,000.00	0.01
963CKQI12	SCIENTIFIC GAMES INTERNATIONAL 2017 TERM LOAN B4					14 Aug 2024		
		500,000.000	Local 101.000000	505,000.00	100.078100	500,390.50	-4,609.50	0.08
			Base 101.000000	505,000.00	100.078100	500,390.50	-4,609.50	0.08
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
		100,000.000	Local 73.254750	73,254.75	98.375000	98,375.00	25,120.25	0.02
			Base 73.254750	73,254.75	98.375000	98,375.00	25,120.25	0.02
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875	01 Sep 2021		
		200,000.000	Local 113.009670	226,019.34	117.500000	235,000.00	8,980.66	0.04
			Base 113.009670	226,019.34	117.500000	235,000.00	8,980.66	0.04
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.0	15 Jan 2022		
		10,000.000	Local 96.561400	9,656.14	103.375000	10,337.50	681.36	0.00
			Base 96.561400	9,656.14	103.375000	10,337.50	681.36	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
		30,000.000	Local 113.408133	34,022.44	112.125000	33,637.50	-384.94	0.01
			Base 113.408133	34,022.44	112.125000	33,637.50	-384.94	0.01

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	210,000.000	Local		116.535914	244,725.42	130.884843	274,858.17	30,132.75	0.05
		Base		116.535914	244,725.42	130.884843	274,858.17	30,132.75	0.04
98379EAD8	XPO LOGISTICS INC TERM LOAN B						01 Nov 2021		
	326,568.440	Local		100.000000	326,568.44	100.163100	327,101.07	532.63	0.06
		Base		100.000000	326,568.44	100.163100	327,101.07	532.63	0.05
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	330,000.000	Local		99.999976	329,999.92	100.035000	330,115.50	115.58	0.06
		Base		99.999976	329,999.92	100.035000	330,115.50	115.58	0.05
AC10N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875	15 Jun 2027		
	260,000.000	Local		98.591469	256,337.82	108.380000	281,788.00	25,450.18	0.05
Original Face:	260,000.000	Base		98.591469	256,337.82	108.380000	281,788.00	25,450.18	0.05
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	474,882.090	Local		99.845397	474,147.91	99.833300	474,090.46	-57.45	0.08
		Base		99.845397	474,147.91	99.833300	474,090.46	-57.45	0.08
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1						01 Apr 2022		
	2,452.070	Local		100.000000	2,452.07	101.742500	2,494.80	42.73	0.00
		Base		100.000000	2,452.07	101.742500	2,494.80	42.73	0.00
G9368PAW4	VIRGIN MEDIA BRISTOL LLC FACILITY I						31 Jan 2025		
	521,131.000	Local		99.919084	520,709.32	100.359400	523,003.94	2,294.62	0.09
		Base		99.919084	520,709.32	100.359400	523,003.94	2,294.62	0.08
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN						28 Oct 2020		
	288,749.990	Local		99.752211	288,034.50	87.333300	252,174.90	-35,859.60	0.04
		Base		99.752211	288,034.50	87.333300	252,174.90	-35,859.60	0.04
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E						15 Apr 2025		
	130,000.000	Local		99.764569	129,693.94	99.972200	129,963.86	269.92	0.02
		Base		99.764569	129,693.94	99.972200	129,963.86	269.92	0.02
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75					3.75	25 Apr 2022		
	210,000.000	Local		97.513514	204,778.38	103.763800	217,903.98	13,125.60	0.04
		Base		97.513514	204,778.38	103.763800	217,903.98	13,125.60	0.04

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View Date: October 2, 2017

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Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125	15 Jan 2045			
		720,000.000	Local	112.280171	808,417.23	110.492900	795,548.88	-12,868.35	0.13
			Base	112.280171	808,417.23	110.492900	795,548.88	-12,868.35	0.13
US DOLLAR Total									
		369,366,317.730	Local		310,145,900.82		314,419,478.70	4,273,577.88	53.15
Original Face:		352,005,676.000	Base		310,143,154.84		314,419,478.70	4,276,323.86	50.94
FIXED INCOME Total									
		672,186,617.730	Base		326,491,876.58		330,484,891.57	3,993,014.99	53.54
Original Face:		352,005,676.000							

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WESTERN ASSET MANAGEMENT COMPANY

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0XTRB0	US BOND FUTR OPTN NOV17C 155 OCT17 155 CALL					27 Oct 2017			
5,000.000		5.000	Local	0.922256	4,611.28	0.468750	2,343.75	-2,267.53	0.00
			Base	0.922256	4,611.28	0.468750	2,343.75	-2,267.53	0.00
ADI0XWT13	US BOND FUTR OPTN NOV17C 154 OCT17 154 CALL					27 Oct 2017			
11,000.000		11.000	Local	1.092710	12,019.81	0.734375	8,078.13	-3,941.68	0.00
			Base	1.092710	12,019.81	0.734375	8,078.13	-3,941.68	0.00
ADI0XWT70	US 5YR FUTR OPTN NOV17C 117.7 OCT17 117.75 CALL					27 Oct 2017			
16,000.000		16.000	Local	0.255706	4,091.30	0.195313	3,125.01	-966.29	0.00
			Base	0.255706	4,091.30	0.195313	3,125.01	-966.29	0.00
ADI0XXNS8	US 10YR FUT OPTN NOV17C 125.5 OCT17 125.5 CALL					27 Oct 2017			
6,000.000		6.000	Local	0.447113	2,682.68	0.453125	2,718.75	36.07	0.00
			Base	0.447113	2,682.68	0.453125	2,718.75	36.07	0.00
ADI0Y0HZ0	US LONG BND W2 OP OCT17C 154 OCT17 154 CALL					13 Oct 2017			
9,000.000		9.000	Local	0.715342	6,438.08	0.453125	4,078.13	-2,359.95	0.00
			Base	0.715342	6,438.08	0.453125	4,078.13	-2,359.95	0.00
ADI0Y0K78	US BOND FUTR OPTN NOV17C 153 OCT17 153 CALL					27 Oct 2017			
10,000.000		10.000	Local	1.084613	10,846.13	1.156250	11,562.50	716.37	0.00
			Base	1.084613	10,846.13	1.156250	11,562.50	716.37	0.00
ADI0Y1755	US BOND FUTR OPTN NOV17C 152.5 OCT17 152.5 CALL					27 Oct 2017			
5,000.000		5.000	Local	1.192426	5,962.13	1.406250	7,031.25	1,069.12	0.00
			Base	1.192426	5,962.13	1.406250	7,031.25	1,069.12	0.00
ADI0Y17L0	US 10YR FUT OPTN NOV17C 125.7 OCT17 125.75 CALL					27 Oct 2017			
6,000.000		6.000	Local	0.392425	2,354.55	0.343750	2,062.50	-292.05	0.00
			Base	0.392425	2,354.55	0.343750	2,062.50	-292.05	0.00
US DOLLAR Total									
68,000.000		68.000	Local		49,005.96		41,000.02	-8,005.94	0.01
			Base		49,005.96		41,000.02	-8,005.94	0.01

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

68,000.000		68.000 Base		49,005.96		41,000.02	-8,005.94	0.01
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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
ADI0WS006	EURO CURR 2PM OP	OCT17P 1.195	OCT17 1.195	PUT		06 Oct 2017			
125,000.000	1.000	Local	0.004614	576.80	0.010100	1,262.50	685.70	0.00	
		Base	0.004614	576.80	0.010100	1,262.50	685.70	0.00	
ADI0WWCL8	EURO CURR 2PM OP	OCT17P 1.19	OCT17 1.19	PUT		06 Oct 2017			
375,000.000	3.000	Local	0.004314	1,617.90	0.006500	2,437.50	819.60	0.00	
		Base	0.004314	1,617.90	0.006500	2,437.50	819.60	0.00	
ADI0X38S1	JPN YEN 2PM OP	OCT17P 92	OCT17 92	PUT		06 Oct 2017			
7,500.000	6.000	Local	1.042600	7,819.50	2.810000	21,075.00	13,255.50	0.00	
		Base	1.042600	7,819.50	2.810000	21,075.00	13,255.50	0.00	
ADI0XC612	US 5YR FUTR OPTN	DEC17P 113.5	NOV17 113.5	PUT		24 Nov 2017			
343,000.000	343.000	Local	0.018875	6,474.13	0.007813	2,679.86	-3,794.27	0.00	
		Base	0.018875	6,474.13	0.007813	2,679.86	-3,794.27	0.00	
ADI0XCCL1	US 10YR FUT OPTN	NOV17P 126	OCT17 126	PUT		27 Oct 2017			
21,000.000	21.000	Local	0.427004	8,967.09	0.953125	20,015.63	11,048.54	0.00	
		Base	0.427004	8,967.09	0.953125	20,015.63	11,048.54	0.00	
ADI0XD7H4	US 5YR FUTR OPTN	DEC17P 113.7	NOV17 113.75	PUT		24 Nov 2017			
220,000.000	220.000	Local	0.018875	4,152.50	0.007813	1,718.86	-2,433.64	0.00	
		Base	0.018875	4,152.50	0.007813	1,718.86	-2,433.64	0.00	
ADI0XD7S0	US 5YR FUTR OPTN	DEC17P 113.2	NOV17 113.25	PUT		24 Nov 2017			
663,000.000	663.000	Local	0.018875	12,514.13	0.007813	5,180.02	-7,334.11	0.00	
		Base	0.018875	12,514.13	0.007813	5,180.02	-7,334.11	0.00	
ADI0XPP04	US 5YR FUTR OPTN	NOV17P 118	OCT17 118	PUT		27 Oct 2017			
16,000.000	16.000	Local	0.263519	4,216.30	0.625000	10,000.00	5,783.70	0.00	
		Base	0.263519	4,216.30	0.625000	10,000.00	5,783.70	0.00	
US DOLLAR Total									
1,770,500.000	1,273.000	Local		46,338.35		64,369.37	18,031.02	0.01	
		Base		46,338.35		64,369.37	18,031.02	0.01	

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

1,770,500.000	1,273.000 Base			46,338.35		64,369.37	18,031.02	0.01
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Holdings

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0WLTW0	US 10YR FUT OPTN NOV17C 128 OCT17 128 CALL					27 Oct 2017			
-2,000.000		-2.000	Local	0.451325	-902.65	0.046875	-93.75	808.90	0.00
			Base	0.451325	-902.65	0.046875	-93.75	808.90	0.00
ADI0WT1W3	EURO CURR 2PM OP OCT17C 1.19 OCT17 1.19 CALL					06 Oct 2017			
-1,000,000.000		-8.000	Local	0.009912	-9,911.50	0.002900	-2,900.00	7,011.50	0.00
			Base	0.009912	-9,911.50	0.002900	-2,900.00	7,011.50	0.00
ADI0WV9H3	US 10YR FUT OPTN DEC17C 128.5 NOV17 128.5 CALL					24 Nov 2017			
-8,000.000		-8.000	Local	0.418625	-3,349.00	0.093750	-750.00	2,599.00	0.00
			Base	0.418625	-3,349.00	0.093750	-750.00	2,599.00	0.00
ADI0WYJ45	US 10YR FUT OPTN DEC17C 129 NOV17 129 CALL					24 Nov 2017			
-19,000.000		-19.000	Local	0.257441	-4,891.38	0.078125	-1,484.38	3,407.00	0.00
			Base	0.257441	-4,891.38	0.078125	-1,484.38	3,407.00	0.00
ADI0X0H73	US BOND FUTR OPTN NOV17C 158 OCT17 158 CALL					27 Oct 2017			
-25,000.000		-25.000	Local	0.380075	-9,501.88	0.109375	-2,734.38	6,767.50	0.00
			Base	0.380075	-9,501.88	0.109375	-2,734.38	6,767.50	0.00
ADI0X5BJ2	US 10YR FUT OPTN NOV17C 127.5 OCT17 127.5 CALL					27 Oct 2017			
-10,000.000		-10.000	Local	0.363825	-3,638.25	0.062500	-625.00	3,013.25	0.00
			Base	0.363825	-3,638.25	0.062500	-625.00	3,013.25	0.00
ADI0X7P46	US 10YR FUT OPTN NOV17C 126.5 OCT17 126.5 CALL					27 Oct 2017			
-12,000.000		-12.000	Local	0.310701	-3,728.41	0.171875	-2,062.50	1,665.91	0.00
			Base	0.310701	-3,728.41	0.171875	-2,062.50	1,665.91	0.00
ADI0XM610	US BOND FUTR OPTN DEC17C 157 NOV17 157 CALL					24 Nov 2017			
-11,000.000		-11.000	Local	0.515245	-5,667.70	0.484375	-5,328.13	339.57	0.00
			Base	0.515245	-5,667.70	0.484375	-5,328.13	339.57	0.00
ADI0XPMK3	EURO CURR 2PM OP NOV17C 1.2 NOV17 1.2 CALL					03 Nov 2017			
-750,000.000		-6.000	Local	0.012286	-9,214.20	0.005900	-4,425.00	4,789.20	0.00
			Base	0.012286	-9,214.20	0.005900	-4,425.00	4,789.20	0.00

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AD10XPND8	US BOND FUTR OPTN NOV17C 157 OCT17 157 CALL					27 Oct 2017		
-18,000.000		-18.000	Local 0.771638	-13,889.48	0.171875	-3,093.75	10,795.73	0.00
			Base 0.771638	-13,889.48	0.171875	-3,093.75	10,795.73	0.00
AD10XPNR7	US 5YR FUTR OPTN NOV17C 118.5 OCT17 118.5 CALL					27 Oct 2017		
-9,000.000		-9.000	Local 0.318513	-2,866.62	0.046875	-421.88	2,444.74	0.00
			Base 0.318513	-2,866.62	0.046875	-421.88	2,444.74	0.00
AD10XR9V0	US 10YR FUT OPTN NOV17C 126 OCT17 126 CALL					27 Oct 2017		
-9,000.000		-9.000	Local 0.331534	-2,983.81	0.265625	-2,390.63	593.18	0.00
			Base 0.331534	-2,983.81	0.265625	-2,390.63	593.18	0.00
AD10XRC46	EURO CURR 2PM OP NOV17C 1.19 NOV17 1.19 CALL					03 Nov 2017		
-375,000.000		-3.000	Local 0.017086	-6,407.10	0.009500	-3,562.50	2,844.60	0.00
			Base 0.017086	-6,407.10	0.009500	-3,562.50	2,844.60	0.00
AD10XV2C0	US 5YR FUTR OPTN NOV17C 118 OCT17 118 CALL					27 Oct 2017		
-16,000.000		-16.000	Local 0.154450	-2,471.20	0.125000	-2,000.00	471.20	0.00
			Base 0.154450	-2,471.20	0.125000	-2,000.00	471.20	0.00
AD10XY3D1	US 5YR FUTR OPTN DEC17C 118 NOV17 118 CALL					24 Nov 2017		
-16,000.000		-16.000	Local 0.256013	-4,096.21	0.234375	-3,750.00	346.21	0.00
			Base 0.256013	-4,096.21	0.234375	-3,750.00	346.21	0.00
AD10XZ0W9	US LONG BND W2 OP OCT17C 155.5 OCT17 155.5 CALL					13 Oct 2017		
-12,000.000		-12.000	Local 0.279450	-3,353.40	0.171875	-2,062.50	1,290.90	0.00
			Base 0.279450	-3,353.40	0.171875	-2,062.50	1,290.90	0.00
AD10XZ1N8	US LONG BND W2 OP OCT17C 155 OCT17 155 CALL					13 Oct 2017		
-6,000.000		-6.000	Local 0.388825	-2,332.95	0.234375	-1,406.25	926.70	0.00
			Base 0.388825	-2,332.95	0.234375	-1,406.25	926.70	0.00
AD10XZW87	EURO CURR 2PM OP NOV17C 1.18 NOV17 1.18 CALL					03 Nov 2017		
-625,000.000		-5.000	Local 0.011006	-6,878.50	0.014600	-9,125.00	-2,246.50	0.00
			Base 0.011006	-6,878.50	0.014600	-9,125.00	-2,246.50	0.00
AD10Y0GB4	EURO CURR 2PM OP DEC17C 1.2 DEC17 1.2 CALL					08 Dec 2017		
-1,250,000.000		-10.000	Local 0.007886	-9,857.00	0.009300	-11,625.00	-1,768.00	0.00
			Base 0.007886	-9,857.00	0.009300	-11,625.00	-1,768.00	0.00

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AD10Y0GL2	US BOND FUTR OPTN NOV17C 154.5 OCT17 154.5 CALL					27 Oct 2017		
-5,000.000		-5.000	Local 0.748200	-3,741.00	0.578125	-2,890.63	850.37	0.00
			Base 0.748200	-3,741.00	0.578125	-2,890.63	850.37	0.00
AD10Y0K03	US BOND FUTR OPTN NOV17C 155.5 OCT17 155.5 CALL					27 Oct 2017		
-6,000.000		-6.000	Local 0.404450	-2,426.70	0.375000	-2,250.00	176.70	0.00
			Base 0.404450	-2,426.70	0.375000	-2,250.00	176.70	0.00
AD10Y16T4	US 10YR FUT OPTN NOV17C 126.7 OCT17 126.75 CALL					27 Oct 2017		
-12,000.000		-12.000	Local 0.138825	-1,665.90	0.125000	-1,500.00	165.90	0.00
			Base 0.138825	-1,665.90	0.125000	-1,500.00	165.90	0.00
US DOLLAR Total								
-4,196,000.000		-228.000	Local	-113,774.84		-66,481.28	47,293.56	0.01
			Base	-113,774.84		-66,481.28	47,293.56	0.01
OPTIONS WRITTEN - CALLS Total								
-4,196,000.000		-228.000	Base	-113,774.84		-66,481.28	47,293.56	0.01

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As of: September 29, 2017

View Date: October 2, 2017

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
ADI0W3LJ7	US 10YR FUT OPTN DEC17P 124 NOV17 124 PUT					24 Nov 2017				
-8,000.000		-8.000	Local	0.356125	-2,849.00	0.281250	-2,250.00	599.00	0.00	
			Base	0.356125	-2,849.00	0.281250	-2,250.00	599.00	0.00	
ADI0WL6L9	CAD CURR 2PM OP OCT17P 79 OCT17 79 PUT					06 Oct 2017				
-3,000.000		-3.000	Local	0.556750	-1,670.25	0.015000	-45.00	1,625.25	0.00	
			Base	0.556750	-1,670.25	0.015000	-45.00	1,625.25	0.00	
ADI0WPDX6	JPN YEN 2PM OP OCT17P 89.5 OCT17 89.5 PUT					06 Oct 2017				
-12,500.000		-10.000	Local	0.423560	-5,294.50	0.590000	-7,375.00	-2,080.50	0.00	
			Base	0.423560	-5,294.50	0.590000	-7,375.00	-2,080.50	0.00	
ADI0WV785	EURO CURR 2PM OP OCT17P 1.18 OCT17 1.18 PUT					06 Oct 2017				
-500,000.000		-4.000	Local	0.003136	-1,567.80	0.001900	-950.00	617.80	0.00	
			Base	0.003136	-1,567.80	0.001900	-950.00	617.80	0.00	
ADI0X2TS0	US BOND FUTR OPTN NOV17P 154 OCT17 154 PUT					27 Oct 2017				
-5,000.000		-5.000	Local	1.745076	-8,725.38	1.921875	-9,609.38	-884.00	0.00	
			Base	1.745076	-8,725.38	1.921875	-9,609.38	-884.00	0.00	
ADI0X37R4	JPN YEN 2PM OP OCT17P 91 OCT17 91 PUT					06 Oct 2017				
-6,250.000		-5.000	Local	0.735400	-4,596.25	1.840000	-11,500.00	-6,903.75	0.00	
			Base	0.735400	-4,596.25	1.840000	-11,500.00	-6,903.75	0.00	
ADI0XFYM8	US BOND FUTR OPTN NOV17P 153 OCT17 153 PUT					27 Oct 2017				
-5,000.000		-5.000	Local	0.654450	-3,272.25	1.343750	-6,718.75	-3,446.50	0.00	
			Base	0.654450	-3,272.25	1.343750	-6,718.75	-3,446.50	0.00	
ADI0XPPT1	JPN YEN 2PM OP NOV17P 89.5 NOV17 89.5 PUT					03 Nov 2017				
-12,500.000		-10.000	Local	0.523560	-6,544.50	1.300000	-16,250.00	-9,705.50	0.00	
			Base	0.523560	-6,544.50	1.300000	-16,250.00	-9,705.50	0.00	
ADI0XQT08	US 5YR FUTR OPTN NOV17P 117.7 OCT17 117.75 PUT					27 Oct 2017				
-15,000.000		-15.000	Local	0.216951	-3,254.26	0.445313	-6,679.70	-3,425.44	0.00	
			Base	0.216951	-3,254.26	0.445313	-6,679.70	-3,425.44	0.00	

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

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADIOXQT16	US 5YR FUTR OPTN NOV17P 117.5 OCT17 117.5 PUT					27 Oct 2017		
-10,000.000		-10.000	Local 0.186481	-1,864.81	0.304688	-3,046.88	-1,182.07	0.00
			Base 0.186481	-1,864.81	0.304688	-3,046.88	-1,182.07	0.00

US DOLLAR Total

-577,250.000		-75.000	Local	-39,639.00		-64,424.71	-24,785.71	0.01
			Base	-39,639.00		-64,424.71	-24,785.71	0.01

OPTIONS WRITTEN - PUTS Total

-577,250.000		-75.000	Base	-39,639.00		-64,424.71	-24,785.71	0.01
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SWAPS FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047		
		1,536,300.000	Local	5,520.47	0.000000	0.00	-5,520.47	0.00
			Base	6,569.37	0.000000	0.00	-6,569.37	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047		
		-1,536,300.000	Local	-5,520.44	0.000000	0.00	5,520.44	0.00
			Base	-6,580.71	0.000000	0.00	6,580.71	0.00

GERMANY Total

			Base	-11.34		0.00	11.34	0.00
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UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		1,536,300.000	Local	1,537,648.96	100.000000	1,536,300.00	-1,348.96	40.05
			Base	1,814,829.68	118.190038	1,815,753.55	923.87	0.29
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
		-1,536,300.000	Local	-1,536,300.00	97.393835	-1,496,261.49	40,038.51	39.00
			Base	-1,813,249.70	115.109810	-1,768,432.02	44,817.68	0.29

UNITED STATES OF AMERICA (THE) Total

			Base	1,579.98		47,321.53	45,741.55	0.58
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& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

Local				1,348.99		40,038.51	38,689.52	79.05
Base				1,568.64		47,321.53	45,752.89	0.58

JAPANESE YEN

Exchange Rate: 112.525000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.02429	09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	51.44
		Base	0.925840	2,057,402.10	0.888691	1,974,850.03	-82,552.07	0.32
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	92.721823	-206,046,435.07	16,173,564.93	47.69
		Base	0.925840	-2,057,402.10	0.824011	-1,831,116.95	226,285.15	0.30

JAPANESE YEN Total

Local				0.00		16,173,564.93	16,173,564.93	99.13
Base				0.00		143,733.08	143,733.08	0.62

US DOLLAR

Exchange Rate: 1.000000

99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.31694	31 Aug 2022		
	12,200,000.000	Local	100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	2.06
		Base	100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	1.98
99S0PCCJ5	BWS014209 IRS USD P F 1.89700 2 CCPVANILLA				1.897	31 Aug 2022		
	-12,200,000.000	Local	100.000000	-12,200,000.00	99.480854	-12,136,664.19	63,335.81	2.05
		Base	100.000000	-12,200,000.00	99.480854	-12,136,664.19	63,335.81	1.97
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.31694	30 Nov 2022		
	10,812,000.000	Local	100.003124	10,812,337.79	100.000000	10,812,000.00	-337.79	1.83
		Base	100.003124	10,812,337.79	100.000000	10,812,000.00	-337.79	1.75
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA				1.9	30 Nov 2022		
	-10,812,000.000	Local	100.000000	-10,812,000.00	99.366521	-10,743,508.25	68,491.75	1.82
		Base	100.000000	-10,812,000.00	99.366521	-10,743,508.25	68,491.75	1.74
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.31667	13 Jun 2026		

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Books Open

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,880,000.000	Local 100.012323	4,880,601.38	100.000000	4,880,000.00	-601.38	0.82	
			Base 100.012323	4,880,601.38	100.000000	4,880,000.00	-601.38	0.79	
99S0SKCV7	BWS019380 IRS USD P F	1.58000 2	CCPVANILLA		1.58	13 Jun 2026			
		-4,880,000.000	Local 100.000000	-4,880,000.00	94.655990	-4,619,212.31	260,787.69	0.78	
			Base 100.000000	-4,880,000.00	94.655990	-4,619,212.31	260,787.69	0.75	
99S0SKD04	SWS019281 IRS USD R F	1.18500 2	CCPVANILLA		1.185	13 Jun 2021			
		8,010,000.000	Local 100.000000	8,010,000.00	97.393620	7,801,228.96	-208,771.04	1.32	
			Base 100.000000	8,010,000.00	97.393620	7,801,228.96	-208,771.04	1.26	
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1		CCPVANILLA		1.31667	13 Jun 2021			
		-8,010,000.000	Local 100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	1.35	
			Base 100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	1.30	
99S0TKTU0	BWS021469 IRS USD R V 03MLIBOR 1		CCPVANILLA		1.315	15 May 2023			
		11,710,000.000	Local 100.032587	11,713,815.92	100.000000	11,710,000.00	-3,815.92	1.98	
			Base 100.032587	11,713,815.92	100.000000	11,710,000.00	-3,815.92	1.90	
99S0TKTV8	BWS021469 IRS USD P F	1.26653 2	CCPVANILLA		1.26653	15 May 2023			
		-11,710,000.000	Local 100.000000	-11,710,000.00	95.759834	-11,213,476.56	496,523.44	1.90	
			Base 100.000000	-11,710,000.00	95.759834	-11,213,476.56	496,523.44	1.82	
99S0U07C6	SWS021980 CDS USD R F	1.00000 2	CCPCDX		1.0	20 Dec 2021			
		4,740,000.000	Local 101.424041	4,807,499.53	102.266350	4,847,424.99	39,925.46	0.82	
			Base 101.424041	4,807,499.53	102.266350	4,847,424.99	39,925.46	0.79	
99S0U07D4	SWS021980 CDS USD P V 03MEVENT 1		CCPCDX		1.0	20 Dec 2021			
		-4,740,000.000	Local 100.000000	-4,740,000.00	100.000000	-4,740,000.00	0.00	0.80	
			Base 100.000000	-4,740,000.00	100.000000	-4,740,000.00	0.00	0.77	
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	98.793336	9,523,677.59	-116,322.41	1.61	
			Base 100.000000	9,640,000.00	98.793336	9,523,677.59	-116,322.41	1.54	
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1		CCPVANILLA		1.30361	17 Oct 2019			
		-9,640,000.000	Local 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.63	
			Base 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.56	
99S0WCRX0	SWS024745 CDS USD R F	1.00000 2	CCPCDX		1.0	20 Jun 2022			

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Books Open

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Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		19,360,000.000	Local 101.666501	19,682,634.54	102.119328	19,770,301.90	87,667.36	3.34	
			Base 101.666501	19,682,634.54	102.119328	19,770,301.90	87,667.36	3.20	
99S0WCRY8	SWS024745 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2022			
		-19,360,000.000	Local 100.000000	-19,360,000.00	100.000000	-19,360,000.00	0.00	3.27	
			Base 100.000000	-19,360,000.00	100.000000	-19,360,000.00	0.00	3.14	
99S0WGMX6	SWS024943 IRS USD R F 1.59650 2 CCPVANILLA				1.5965	29 Mar 2019			
		4,360,000.000	Local 100.000000	4,360,000.00	99.920949	4,356,553.38	-3,446.62	0.74	
			Base 100.000000	4,360,000.00	99.920949	4,356,553.38	-3,446.62	0.71	
99S0WGMY4	SWS024943 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.33278	29 Mar 2019			
		-4,360,000.000	Local 100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.74	
			Base 100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.71	
99S0WI4U8	SWS024984 IRS USD R F 2.05383 2 CCPVANILLA				2.05383	31 Mar 2022			
		740,000.000	Local 100.000000	740,000.00	100.332577	742,461.07	2,461.07	0.13	
			Base 100.000000	740,000.00	100.332577	742,461.07	2,461.07	0.12	
99S0WI4V6	SWS024984 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.29639	31 Mar 2022			
		-740,000.000	Local 100.000000	-740,000.00	100.000000	-740,000.00	0.00	0.13	
			Base 100.000000	-740,000.00	100.000000	-740,000.00	0.00	0.12	
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671	14 Jun 2020			
		8,160,000.000	Local 99.974073	8,157,884.32	99.614723	8,128,561.40	-29,322.92	1.37	
			Base 99.974073	8,157,884.32	99.614723	8,128,561.40	-29,322.92	1.32	
99S0XDCC7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.31917	14 Jun 2020			
		-8,160,000.000	Local 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	1.38	
			Base 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	1.32	
99S0XEUI4	BWS025841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.33278	15 Nov 2043			
		7,722,000.000	Local 100.568179	7,765,874.78	100.000000	7,722,000.00	-43,874.78	1.31	
			Base 100.568179	7,765,874.78	100.000000	7,722,000.00	-43,874.78	1.25	
99S0XEUI2	BWS025841 IRS USD P F 2.47440 2 CCPVANILLA				2.4744	15 Nov 2043			
		-7,722,000.000	Local 100.000000	-7,722,000.00	98.265776	-7,588,083.22	133,916.78	1.28	
			Base 100.000000	-7,722,000.00	98.265776	-7,588,083.22	133,916.78	1.23	
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.70477	28 Sep 2019			

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,170,000.000	Local 100.000000	3,170,000.00	99.948288	3,168,360.73	-1,639.27	0.54
			Base 100.000000	3,170,000.00	99.948288	3,168,360.73	-1,639.27	0.51
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.33083	28 Sep 2019		
		-3,170,000.000	Local 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.54
			Base 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.51
99S0YQ3U9	BWS026484 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
		6,790,000.000	Local 92.518465	6,282,003.77	100.000000	6,790,000.00	507,996.23	1.15
			Base 92.518465	6,282,003.77	100.000000	6,790,000.00	507,996.23	1.10
99S0YQ3V7	BWS026484 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2022		
		-6,790,000.000	Local 100.000000	-6,790,000.00	107.831250	-7,321,741.88	-531,741.88	1.24
			Base 100.000000	-6,790,000.00	107.831250	-7,321,741.88	-531,741.88	1.19
US DOLLAR Total								
			Local	-71,347.97		649,883.61	721,231.58	37.91
			Base	-71,347.97		649,883.61	721,231.58	36.33
SWAPS FIXED INCOME Total								
		0.000	Base	-69,779.33		840,938.22	910,717.55	37.53

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
-2,934,750.000	743,379,062.040	Base		380,696,743.69		385,609,406.61	4,912,662.92	99.92
Original Face:	352,005,676.000							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

ADI0VVNG0	EURO-BOBL FUTURE DEC17 XEUR 20171207	07 Dec 2017	5.000	500,000.000	Local 655,900.00 Base 775,208.46	657,846.00	131.180000	-1,946.00	-2,096.00	150.00	
							155.041692	-2,299.98	-2,468.98	169.00	0.00

ADI0WC1T7	EURO-BTP FUTURE DEC17 XEUR 20171207	07 Dec 2017	65.000	6,500,000.000	Local 8,772,400.00 Base 10,368,102.87	8,807,158.00	134.960000	-34,758.00	-34,758.00	0.00	
							159.509275	-41,080.49	-40,943.21	0.00	0.00

GERMANY Total			70.000	7,000,000.000	Local 9,428,300.00 Base	9,465,004.00		-36,704.00	-36,854.00	150.00	
								-43,380.47	-43,412.19	169.00	0.00

EURO CURRENCY Total

			70.000	7,000,000.000	Local 9,428,300.00 Base	9,465,004.00		-36,704.00	-36,854.00	150.00	
								-43,380.47	-43,412.19	169.00	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZB57638	90DAY EUR FUTR MAR18 XCME 20180319	19 Mar 2018	11.000	2,750,000.000	Local 2,706,275.00 Base 2,706,275.00	2,707,135.75	98.410000	-860.75	-723.25	-137.50	
							98.410000	-860.75	-723.25	-137.50	0.00

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018	47.000	11,750,000.000	Local 11,530,862.50 Base 11,530,862.50	11,509,690.25	98.135000	21,172.25	24,697.25	-3,525.00	
							98.135000	21,172.25	24,697.25	-3,525.00	0.00

ADI0W8HR3	US 5YR NOTE (CBT) DEC17 XCBT 20171229	29 Dec 2017	1,512.000	151,200,000.000	Local 177,660,000.00 Base 177,660,000.00	178,677,856.41	117.500000	-1,017,856.41	-769,793.15	-248,063.26	
							117.500000	-1,017,856.41	-769,793.15	-248,063.26	0.04

ADI0W8VW6	US ULTRA BOND CBT DEC17 XCBT 20171219	19 Dec 2017	120.000	12,000,000.000	Local 19,815,000.00 Base 19,815,000.00	20,076,852.64	165.125000	-261,852.64	-310,602.64	48,750.00	
							165.125000	-261,852.64	-310,602.64	48,750.00	0.01

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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
AD10WB4L3	CAD CURRENCY FUT DEC17 XCME 20171219						19 Dec 2017			
72.000	7,200,000.000	Local	5,778,360.00	5,914,959.60	0.802550	-136,599.60	-117,159.60	-19,440.00		
		Base	5,778,360.00		0.802550	-136,599.60	-117,159.60	-19,440.00		0.00
AD10WGV57	US 2YR NOTE (CBT) DEC17 XCBT 20171229						29 Dec 2017			
103.000	20,600,000.000	Local	22,217,421.98	22,263,784.41	107.851563	-46,362.43	-33,487.43	-12,875.00		
		Base	22,217,421.98		107.851563	-46,362.43	-33,487.43	-12,875.00		0.00
AD10WJ6K6	US 10YR ULTRA FUT DEC17 XCBT 20171219						19 Dec 2017			
4.000	400,000.000	Local	537,312.50	543,263.00	134.328125	-5,950.50	-5,263.00	-687.50		
		Base	537,312.50		134.328125	-5,950.50	-5,263.00	-687.50		0.00
AD10XF3X8	MEXICAN PESO FUT DEC17 XCME 20171218						18 Dec 2017			
97.000	48,500,000.000	Local	2,631,125.00	2,686,869.60	0.054250	-55,744.60	-50,409.60	-5,335.00		
		Base	2,631,125.00		0.054250	-55,744.60	-50,409.60	-5,335.00		0.00
US DOLLAR Total										
1,966.000	254,400,000.000	Local	242,876,356.98	244,380,411.66		-1,504,054.68	-1,262,741.42	-241,313.26		
		Base				-1,504,054.68	-1,262,741.42	-241,313.26		0.05
FUTURES LONG Total										
2,036.000	261,400,000.000	Base				-1,547,435.15	-1,306,153.61	-241,144.26		0.05

Holdings - Futures Contracts

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

AUSTRALIAN DOLLAR

Exchange Rate: 1.274860

ADI0WBVQ2	AUST 10Y BOND FUT DEC17 XSFE 20171215						15 Dec 2017			
-5.000	-500,000.000	Local	-635,209.35	-639,728.06	97.130000	4,518.71		5,515.36	-996.65	
		Base	-498,258.12		76.188758	3,544.48		4,331.21	-786.73	0.00

AUSTRALIAN DOLLAR Total

-5.000	-500,000.000	Local	-635,209.35	-639,728.06		4,518.71		5,515.36	-996.65	
		Base				3,544.48		4,331.21	-786.73	0.00

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

99ZV39277	EURO BUND OPTION NOV17C 162.5 OCT17 162.5 CALL FSO						27 Oct 2017			
-4.000	-400,000.000	Local	-1,240.00	-3,395.20	0.310000	2,155.20		2,435.20	-280.00	
		Base	-1,465.56		0.366389	2,547.23		2,868.55	-321.32	0.00

99ZV39285	EURO BUND OPTION NOV17P 160 OCT17 160 PUT FSO						27 Oct 2017			
-5.000	-500,000.000	Local	-2,400.00	-2,944.00	0.480000	544.00		244.00	300.00	
		Base	-2,836.56		0.567312	642.95		287.42	355.53	0.00

ADI0VQDS6	EURO-BUND FUTURE DEC17 XEUR 20171207						07 Dec 2017			
-147.000	-14,700,000.000	Local	-23,668,470.00	-23,841,754.25	161.010000	173,284.25		204,154.25	-30,870.00	
		Base	-27,973,773.63		190.297780	204,804.72		240,483.63	-35,678.91	0.01

ADI0WDCQ9	EURO BUXL 30Y BND DEC17 XEUR 20171207						07 Dec 2017			
-3.000	-300,000.000	Local	-489,780.00	-500,815.05	163.260000	11,035.05		13,555.05	-2,520.00	
		Base	-578,871.17		192.957056	13,042.33		15,967.18	-2,924.85	0.00

GERMANY Total										
-159.000	-15,900,000.000	Local	-24,161,890.00	-24,348,908.50		187,018.50		220,388.50	-33,370.00	
		Base				221,037.23		259,606.78	-38,569.55	0.01

EURO CURRENCY Total										
-159.000	-15,900,000.000	Local	-24,161,890.00	-24,348,908.50		187,018.50		220,388.50	-33,370.00	
		Base				221,037.23		259,606.78	-38,569.55	0.01

Holdings - Futures Contracts

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



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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
JAPANESE YEN										
								Exchange Rate:	112.525000	
ADI0WCQX1	JPN 10Y BOND(OSE) DEC17 XOSE 20171213						13 Dec 2017			
-7.000	-700,000,000.000	Local	-1,052,450,000.00	-1,059,094,400.00	150.350000	6,644,400.00		7,274,400.00	-630,000.00	
		Base	-9,353,032.66		1.336148	59,048.21		64,701.59	-5,653.38	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,052,450,000.00	-1,059,094,400.00		6,644,400.00		7,274,400.00	-630,000.00	
		Base				59,048.21		64,701.59	-5,653.38	0.00
US DOLLAR										
								Exchange Rate:	1.000000	
99Z380497	90DAY EUR FUTR DEC17 XCME 20171218						18 Dec 2017			
-557.000	-139,250,000.000	Local	-137,189,100.00	-137,240,117.05	98.520000	51,017.05		51,017.05	0.00	
		Base	-137,189,100.00		98.520000	51,017.05		51,017.05	0.00	0.00
99ZD71148	90DAY EUR FUTR JUN18 XCME 20180618						18 Jun 2018			
-27.000	-6,750,000.000	Local	-6,635,250.00	-6,642,849.75	98.300000	7,599.75		6,587.25	1,012.50	
		Base	-6,635,250.00		98.300000	7,599.75		6,587.25	1,012.50	0.00
99ZE42485	90DAY EUR FUTR SEP18 XCME 20180917						17 Sep 2018			
-25.000	-6,250,000.000	Local	-6,138,750.00	-6,136,668.75	98.220000	-2,081.25		-3,643.75	1,562.50	
		Base	-6,138,750.00		98.220000	-2,081.25		-3,643.75	1,562.50	0.00
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
-113.000	-28,250,000.000	Local	-27,669,462.50	-27,577,007.75	97.945000	-92,454.75		-103,754.75	11,300.00	
		Base	-27,669,462.50		97.945000	-92,454.75		-103,754.75	11,300.00	0.00
ADI0MWT15	EURO FX CURR FUT DEC17 XCME 20171218						18 Dec 2017			
-23.000	-2,875,000.000	Local	-3,411,043.75	-3,443,739.85	1.186450	32,696.10		39,452.35	-6,756.25	
		Base	-3,411,043.75		1.186450	32,696.10		39,452.35	-6,756.25	0.00
ADI0W0Y67	US 10YR NOTE (CBT)DEC17 XCBT 20171219						19 Dec 2017			
-408.000	-40,800,000.000	Local	-51,127,500.00	-51,633,216.42	125.312500	505,716.42		410,091.42	95,625.00	
		Base	-51,127,500.00		125.312500	505,716.42		410,091.42	95,625.00	0.02
ADI0W1T20	JPN YEN CURR FUT DEC17 XCME 20171218						18 Dec 2017			
-80.000	-100,000.000	Local	-8,920,000.00	-9,092,856.00	89.200000	172,856.00		165,356.00	7,500.00	
		Base	-8,920,000.00		89.200000	172,856.00		165,356.00	7,500.00	0.00

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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										
ADI0W1VV3	BP CURRENCY FUT	DEC17 XCME 20171218					18 Dec 2017			
-5.000	-312,500.000	Local	-419,968.75	-419,803.50	1.343900	-165.25		-1,384.00	1,218.75	
		Base	-419,968.75		1.343900	-165.25		-1,384.00	1,218.75	0.00
ADI0W3PS3	US LONG BOND(CBT)	DEC17 XCBT 20171219					19 Dec 2017			
-31.000	-3,100,000.000	Local	-4,737,187.50	-4,800,933.75	152.812500	63,746.25		64,715.00	-968.75	
		Base	-4,737,187.50		152.812500	63,746.25		64,715.00	-968.75	0.00
US DOLLAR Total										
-1,269.000	-227,687,500.000	Local	-246,248,262.50	-246,987,192.82		738,930.32		628,436.57	110,493.75	
		Base				738,930.32		628,436.57	110,493.75	0.02
FUTURES SHORT Total										
-1,440.000	-944,087,500.000	Base				1,022,560.24		957,076.15	65,484.09	0.03

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
596.000	-682,687,500.000	Base				-524,874.91	-349,077.46	-175,660.17	0.08



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 17.311000

ARS	ARGENTINE PESO								
		337,101.000	Local	1.000000	337,101.00	1.000000	337,101.00	0.00	5.96
			Base	0.057053	19,232.69	0.057767	19,473.23	240.54	0.01

ARGENTINE PESO Total

		337,101.000	Local		337,101.00		337,101.00	0.00	5.96
			Base		19,232.69		19,473.23	240.54	0.01

CASH Total

		337,101.000	Base		19,232.69		19,473.23	240.54	0.01
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX					0.9177195	31 Dec 2030		
		548,256.100	Local	100.000000	548,256.10	100.000000	548,256.10	0.00	0.30
			Base	100.000000	548,256.10	100.000000	548,256.10	0.00	0.30

US DOLLAR Total

		548,256.100	Local		548,256.10		548,256.10	0.00	0.30
			Base		548,256.10		548,256.10	0.00	0.30

CASH EQUIVALENT Total

		548,256.100	Base		548,256.10		548,256.10	0.00	0.30
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EQUITY

US DOLLAR

Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875								
		13,200.000	Local	25.000000	330,000.00	25.580000	337,656.00	7,656.00	0.18
			Base	25.000000	330,000.00	25.580000	337,656.00	7,656.00	0.18

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 26.230827	156,729.19	27.780000	165,985.50	9,256.31	0.09
			Base 26.230827	156,729.19	27.780000	165,985.50	9,256.31	0.09
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local 24.990000	79,968.00	21.000000	67,200.00	-12,768.00	0.04
			Base 24.990000	79,968.00	21.000000	67,200.00	-12,768.00	0.04
79970Y105	SANCHEZ ENERGY CORP COMMON STOCK USD.01							
		633.536	Local 4.232198	2,681.25	4.820000	3,053.64	372.39	0.00
			Base 4.232198	2,681.25	4.820000	3,053.64	372.39	0.00
79970Y402	SANCHEZ ENERGY CORP PREFERRED STOCK 4.875							
		4,400.000	Local 26.100000	114,840.00	17.875000	78,650.00	-36,190.00	0.04
			Base 26.100000	114,840.00	17.875000	78,650.00	-36,190.00	0.04
US DOLLAR Total		27,408.536	Local	684,218.44		652,545.14	-31,673.30	0.36
			Base	684,218.44		652,545.14	-31,673.30	0.35
EQUITY Total		27,408.536	Base	684,218.44		652,545.14	-31,673.30	0.35

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 17.311000

ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				26.25	21 Jun 2020		
		5,100,000.000	Local 100.932160	5,147,540.17	104.308900	5,319,753.90	172,213.73	94.04
			Base 6.351444	323,923.63	6.025585	307,304.83	-16,618.80	0.17

ARGENTINE PESO Total

		5,100,000.000	Local	5,147,540.17		5,319,753.90	172,213.73	94.04
			Base	323,923.63		307,304.83	-16,618.80	0.17

US DOLLAR

Exchange Rate: 1.000000

00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		140,000.000	Local 109.606979	153,449.77	118.385975	165,740.37	12,290.60	0.09
			Base 109.606979	153,449.77	118.385975	165,740.37	12,290.60	0.09
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
		400,000.000	Local 102.878255	411,513.02	106.169100	424,676.40	13,163.38	0.23
			Base 102.878255	411,513.02	106.169100	424,676.40	13,163.38	0.23
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
		110,000.000	Local 101.553555	111,708.91	107.808208	118,589.03	6,880.12	0.06
			Base 101.553555	111,708.91	107.808208	118,589.03	6,880.12	0.06
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
		30,000.000	Local 91.867700	27,560.31	91.782069	27,534.62	-25.69	0.01
			Base 91.867700	27,560.31	91.782069	27,534.62	-25.69	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.8	15 Jun 2044		
		330,000.000	Local 98.840155	326,172.51	97.289146	321,054.18	-5,118.33	0.17
			Base 98.840155	326,172.51	97.289146	321,054.18	-5,118.33	0.17
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
		290,000.000	Local 100.767476	292,225.68	98.728693	286,313.21	-5,912.47	0.16
			Base 100.767476	292,225.68	98.728693	286,313.21	-5,912.47	0.16
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.15	15 Mar 2042		
		20,000.000	Local 97.572950	19,514.59	101.066808	20,213.36	698.77	0.01
			Base 97.572950	19,514.59	101.066808	20,213.36	698.77	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
		1,570,000.000	Local 99.050850	1,555,098.35	92.244112	1,448,232.56	-106,865.79	0.79
			Base 99.050850	1,555,098.35	92.244112	1,448,232.56	-106,865.79	0.79
00206REN8	AT+T INC SR UNSECURED 08/37 4.9				4.9	14 Aug 2037		
		150,000.000	Local 99.822807	149,734.21	101.064584	151,596.88	1,862.67	0.08
			Base 99.822807	149,734.21	101.064584	151,596.88	1,862.67	0.08
00206REP3	AT+T INC SR UNSECURED 02/50 5.15				5.15	14 Feb 2050		
		1,230,000.000	Local 99.779410	1,227,286.74	100.486961	1,235,989.62	8,702.88	0.67
			Base 99.779410	1,227,286.74	100.486961	1,235,989.62	8,702.88	0.67
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.75	30 Nov 2036		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		260,000.000	Local 103.239569	268,422.88	110.446208	287,160.14	18,737.26	0.16
			Base 103.239569	268,422.88	110.446208	287,160.14	18,737.26	0.16
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.9	30 Nov 2046		
		290,000.000	Local 102.387814	296,924.66	111.693194	323,910.26	26,985.60	0.18
			Base 102.387814	296,924.66	111.693194	323,910.26	26,985.60	0.18
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.7	14 May 2045		
		270,000.000	Local 101.589067	274,290.48	109.013419	294,336.23	20,045.75	0.16
			Base 101.589067	274,290.48	109.013419	294,336.23	20,045.75	0.16
00440EAW7	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35				4.35	03 Nov 2045		
		470,000.000	Local 105.215930	494,514.87	109.891989	516,492.35	21,977.48	0.28
			Base 105.215930	494,514.87	109.891989	516,492.35	21,977.48	0.28
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		490,000.000	Local 104.512294	512,110.24	106.691186	522,786.81	10,676.57	0.28
			Base 104.512294	512,110.24	106.691186	522,786.81	10,676.57	0.28
00507UUAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		181,000.000	Local 102.233619	185,042.85	108.190163	195,824.20	10,781.35	0.11
			Base 102.233619	185,042.85	108.190163	195,824.20	10,781.35	0.11
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875	15 Aug 2047		
		370,000.000	Local 99.682819	368,826.43	101.080561	373,998.08	5,171.65	0.20
			Base 99.682819	368,826.43	101.080561	373,998.08	5,171.65	0.20
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263	15 Sep 2032		
		120,000.000	Local 100.000000	120,000.00	105.839000	127,006.80	7,006.80	0.07
			Base 100.000000	120,000.00	105.839000	127,006.80	7,006.80	0.07
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	110.750000	221,500.00	21,500.00	0.12
			Base 100.000000	200,000.00	110.750000	221,500.00	21,500.00	0.12
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7				7.0	30 Sep 2026		
		200,000.000	Local 101.576540	203,153.08	113.250000	226,500.00	23,346.92	0.12
			Base 101.576540	203,153.08	113.250000	226,500.00	23,346.92	0.12
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.5	15 May 2067		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	110,000.000	Local	90.301573	99,331.73	119.960000	131,956.00	32,624.27	0.07	
		Base	90.301573	99,331.73	119.960000	131,956.00	32,624.27	0.07	
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local	103.184630	103,184.63	102.764308	102,764.31	-420.32	0.06	
		Base	103.184630	103,184.63	102.764308	102,764.31	-420.32	0.06	
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		
	290,000.000	Local	98.599038	285,937.21	97.749220	283,472.74	-2,464.47	0.15	
		Base	98.599038	285,937.21	97.749220	283,472.74	-2,464.47	0.15	
023135BD7	AMAZON.COM INC SR UNSECURED 144A 08/37 3.875					3.875	22 Aug 2037		
	340,000.000	Local	99.751929	339,156.56	101.767650	346,010.01	6,853.45	0.19	
		Base	99.751929	339,156.56	101.767650	346,010.01	6,853.45	0.19	
023135BG0	AMAZON.COM INC SR UNSECURED 144A 08/47 4.05					4.05	22 Aug 2047		
	460,000.000	Local	99.262422	456,607.14	101.912144	468,795.86	12,188.72	0.26	
		Base	99.262422	456,607.14	101.912144	468,795.86	12,188.72	0.25	
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local	116.075957	162,506.34	121.363786	169,909.30	7,402.96	0.09	
		Base	116.075957	162,506.34	121.363786	169,909.30	7,402.96	0.09	
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local	115.071300	34,521.39	117.003454	35,101.04	579.65	0.02	
		Base	115.071300	34,521.39	117.003454	35,101.04	579.65	0.02	
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	130,000.000	Local	91.709054	119,221.77	121.145697	157,489.41	38,267.64	0.09	
		Base	91.709054	119,221.77	121.145697	157,489.41	38,267.64	0.09	
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	176,861.210	Local	100.000000	176,861.21	104.750000	185,262.12	8,400.91	0.10	
		Base	100.000000	176,861.21	104.750000	185,262.12	8,400.91	0.10	
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local	82.630472	103,288.09	109.500000	136,875.00	33,586.91	0.07	
		Base	82.630472	103,288.09	109.500000	136,875.00	33,586.91	0.07	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		

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Holdings

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View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	460,000.000	Local		103.318404	475,264.66	104.363659	480,072.83	4,808.17	0.26
		Base		103.318404	475,264.66	104.363659	480,072.83	4,808.17	0.26
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	160,000.000	Local		97.852331	156,563.73	105.868588	169,389.74	12,826.01	0.09
		Base		97.852331	156,563.73	105.868588	169,389.74	12,826.01	0.09
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663	15 Jun 2051		
	197,000.000	Local		99.933726	196,869.44	109.681385	216,072.33	19,202.89	0.12
		Base		99.933726	196,869.44	109.681385	216,072.33	19,202.89	0.12
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.2	15 Mar 2040		
	200,000.000	Local		112.921420	225,842.84	116.189092	232,378.18	6,535.34	0.13
		Base		112.921420	225,842.84	116.189092	232,378.18	6,535.34	0.13
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	50,000.000	Local		105.501760	52,750.88	118.299625	59,149.81	6,398.93	0.03
		Base		105.501760	52,750.88	118.299625	59,149.81	6,398.93	0.03
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	470,000.000	Local		132.338026	621,988.72	132.128989	621,006.25	-982.47	0.34
		Base		132.338026	621,988.72	132.128989	621,006.25	-982.47	0.34
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	160,000.000	Local		91.977131	147,163.41	95.173385	152,277.42	5,114.01	0.08
		Base		91.977131	147,163.41	95.173385	152,277.42	5,114.01	0.08
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	1,400,000.000	Local		116.193026	1,626,702.36	123.806351	1,733,288.91	106,586.55	0.94
		Base		116.193026	1,626,702.36	123.806351	1,733,288.91	106,586.55	0.94
032654AN5	ANALOG DEVICES INC SR UNSECURED 12/26 3.5					3.5	05 Dec 2026		
	290,000.000	Local		99.410283	288,289.82	100.987683	292,864.28	4,574.46	0.16
		Base		99.410283	288,289.82	100.987683	292,864.28	4,574.46	0.16
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.75	10 Apr 2027		
	670,000.000	Local		101.083275	677,257.94	104.375185	699,313.74	22,055.80	0.38
		Base		101.083275	677,257.94	104.375185	699,313.74	22,055.80	0.38
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.0	11 Sep 2027		

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		200,000.000	Local 99.959195	199,918.39	98.832883	197,665.77	-2,252.62	0.11
			Base 99.959195	199,918.39	98.832883	197,665.77	-2,252.62	0.11
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439	06 Oct 2048		
		937,000.000	Local 105.450035	988,066.83	107.075223	1,003,294.84	15,228.01	0.55
			Base 105.450035	988,066.83	107.075223	1,003,294.84	15,228.01	0.55
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7				4.7	01 Feb 2036		
		340,000.000	Local 99.210056	337,314.19	110.253305	374,861.24	37,547.05	0.20
			Base 99.210056	337,314.19	110.253305	374,861.24	37,547.05	0.20
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046		
		1,770,000.000	Local 103.772265	1,836,769.09	112.956765	1,999,334.74	162,565.65	1.09
			Base 103.772265	1,836,769.09	112.956765	1,999,334.74	162,565.65	1.09
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.0	15 Jan 2037		
		50,000.000	Local 117.150860	58,575.43	117.009809	58,504.90	-70.53	0.03
			Base 117.150860	58,575.43	117.009809	58,504.90	-70.53	0.03
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040		
		200,000.000	Local 98.296070	196,592.14	104.593014	209,186.03	12,593.89	0.11
			Base 98.296070	196,592.14	104.593014	209,186.03	12,593.89	0.11
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.25	01 Feb 2042		
		140,000.000	Local 97.375857	136,326.20	105.803139	148,124.39	11,798.19	0.08
			Base 97.375857	136,326.20	105.803139	148,124.39	11,798.19	0.08
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.75	15 Apr 2043		
		230,000.000	Local 104.133778	239,507.69	100.106056	230,243.93	-9,263.76	0.13
			Base 104.133778	239,507.69	100.106056	230,243.93	-9,263.76	0.13
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		
		520,000.000	Local 96.517890	501,893.03	93.908160	488,322.43	-13,570.60	0.27
			Base 96.517890	501,893.03	93.908160	488,322.43	-13,570.60	0.27
037833BA7	APPLE INC SR UNSECURED 02/45 3.45				3.45	09 Feb 2045		
		170,000.000	Local 89.613800	152,343.46	94.767098	161,104.07	8,760.61	0.09
			Base 89.613800	152,343.46	94.767098	161,104.07	8,760.61	0.09
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.85	04 Aug 2046		

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STATE STREET

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	850,000.000	Local		100.446735	853,797.25	101.084485	859,218.12	5,420.87	0.47
		Base		100.446735	853,797.25	101.084485	859,218.12	5,420.87	0.47
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.5	22 Apr 2026		
	260,000.000	Local		103.451242	268,973.23	112.400000	292,240.00	23,266.77	0.16
		Base		103.451242	268,973.23	112.400000	292,240.00	23,266.77	0.16
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	400,000.000	Local		107.526338	430,105.35	111.000000	444,000.00	13,894.65	0.24
		Base		107.526338	430,105.35	111.000000	444,000.00	13,894.65	0.24
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875	26 Jan 2027		
	40,000.000	Local		99.155650	39,662.26	108.050000	43,220.00	3,557.74	0.02
		Base		99.155650	39,662.26	108.050000	43,220.00	3,557.74	0.02
045054AF0	ASHTREAD CAPITAL INC SECURED 144A 08/27 4.375					4.375	15 Aug 2027		
	210,000.000	Local		100.000000	210,000.00	103.000000	216,300.00	6,300.00	0.12
		Base		100.000000	210,000.00	103.000000	216,300.00	6,300.00	0.12
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local		107.559667	3,226.79	105.090814	3,152.72	-74.07	0.00
		Base		107.559667	3,226.79	105.090814	3,152.72	-74.07	0.00
05526DBC8	BAT CAPITAL CORP COMPANY GUAR 144A 08/37 4.39					4.39	15 Aug 2037		
	350,000.000	Local		100.013740	350,048.09	102.621008	359,173.53	9,125.44	0.20
		Base		100.013740	350,048.09	102.621008	359,173.53	9,125.44	0.20
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54					4.54	15 Aug 2047		
	530,000.000	Local		100.000000	530,000.00	102.893640	545,336.29	15,336.29	0.30
		Base		100.000000	530,000.00	102.893640	545,336.29	15,336.29	0.30
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	330,000.000	Local		107.200836	353,762.76	117.969536	389,299.47	35,536.71	0.21
		Base		107.200836	353,762.76	117.969536	389,299.47	35,536.71	0.21
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	800,000.000	Local		107.445470	859,563.76	117.750000	942,000.00	82,436.24	0.51
		Base		107.445470	859,563.76	117.750000	942,000.00	82,436.24	0.51
05565QDH8	BP CAPITAL MARKETS PLC COMPANY GUAR 11/28 3.723					3.723	28 Nov 2028		

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		470,000.000	Local 101.090002	475,123.01	103.040778	484,291.66	9,168.65	0.26
			Base 101.090002	475,123.01	103.040778	484,291.66	9,168.65	0.26
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024		
		430,000.000	Local 103.569214	445,347.62	107.801211	463,545.21	18,197.59	0.25
			Base 103.569214	445,347.62	107.801211	463,545.21	18,197.59	0.25
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625	13 Mar 2027		
		1,140,000.000	Local 102.251623	1,165,668.50	105.863634	1,206,845.43	41,176.93	0.66
			Base 102.251623	1,165,668.50	105.863634	1,206,845.43	41,176.93	0.66
05674XAA9	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 07/26 5.75				5.75	14 Jul 2026		
		290,000.000	Local 108.038221	313,310.84	107.430000	311,547.00	-1,763.84	0.17
			Base 108.038221	313,310.84	107.430000	311,547.00	-1,763.84	0.17
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625	31 Dec 2099		
		400,000.000	Local 101.547915	406,191.66	109.100000	436,400.00	30,208.34	0.24
			Base 101.547915	406,191.66	109.100000	436,400.00	30,208.34	0.24
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
		500,000.000	Local 102.982856	514,914.28	115.913184	579,565.92	64,651.64	0.32
			Base 102.982856	514,914.28	115.913184	579,565.92	64,651.64	0.32
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
		510,000.000	Local 101.074376	515,479.32	105.173240	536,383.52	20,904.20	0.29
			Base 101.074376	515,479.32	105.173240	536,383.52	20,904.20	0.29
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.25	22 Oct 2026		
		390,000.000	Local 103.382190	403,190.54	104.618416	408,011.82	4,821.28	0.22
			Base 103.382190	403,190.54	104.618416	408,011.82	4,821.28	0.22
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
		150,000.000	Local 99.016807	148,525.21	103.479111	155,218.67	6,693.46	0.08
			Base 99.016807	148,525.21	103.479111	155,218.67	6,693.46	0.08
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443	20 Jan 2048		
		650,000.000	Local 103.085771	670,057.51	108.286628	703,863.08	33,805.57	0.38
			Base 103.085771	670,057.51	108.286628	703,863.08	33,805.57	0.38
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593	21 Jul 2028		

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		1,190,000.000	Local 100.212682	1,192,530.91	100.970812	1,201,552.66	9,021.75	0.65
			Base 100.212682	1,192,530.91	100.970812	1,201,552.66	9,021.75	0.65
06738EAW5	BARCLAYS PLC SUBORDINATED 05/28 4.836				4.836	09 May 2028		
		850,000.000	Local 102.188280	868,600.38	103.593072	880,541.11	11,940.73	0.48
			Base 102.188280	868,600.38	103.593072	880,541.11	11,940.73	0.48
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625	21 Nov 2022		
		250,000.000	Local 113.831208	284,578.02	114.875000	287,187.50	2,609.48	0.16
			Base 113.831208	284,578.02	114.875000	287,187.50	2,609.48	0.16
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.25	01 Apr 2042		
		110,000.000	Local 96.023300	105,625.63	114.417000	125,858.70	20,233.07	0.07
			Base 96.023300	105,625.63	114.417000	125,858.70	20,233.07	0.07
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.7	30 May 2041		
		220,000.000	Local 99.005632	217,812.39	119.247239	262,343.93	44,531.54	0.14
			Base 99.005632	217,812.39	119.247239	262,343.93	44,531.54	0.14
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.75	01 May 2043		
		1,080,000.000	Local 113.773642	1,228,755.33	121.072506	1,307,583.06	78,827.73	0.71
			Base 113.773642	1,228,755.33	121.072506	1,307,583.06	78,827.73	0.71
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.95	15 Oct 2039		
		130,000.000	Local 100.072154	130,093.80	122.200056	158,860.07	28,766.27	0.09
			Base 100.072154	130,093.80	122.200056	158,860.07	28,766.27	0.09
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259				5.259	15 Nov 2046		
		120,000.000	Local 104.920533	125,904.64	118.303776	141,964.53	16,059.89	0.08
			Base 104.920533	125,904.64	118.303776	141,964.53	16,059.89	0.08
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044		
		270,000.000	Local 102.460426	276,643.15	105.707870	285,411.25	8,768.10	0.16
			Base 102.460426	276,643.15	105.707870	285,411.25	8,768.10	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
		40,000.000	Local 109.376050	43,750.42	104.551745	41,820.70	-1,929.72	0.02
			Base 109.376050	43,750.42	104.551745	41,820.70	-1,929.72	0.02
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669	06 Jun 2047		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	480,000.000	Local		101.909748	489,166.79	104.910394	503,569.89	14,403.10	0.27
		Base		101.909748	489,166.79	104.910394	503,569.89	14,403.10	0.27
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	130,000.000	Local		98.646338	128,240.24	111.654021	145,150.23	16,909.99	0.08
		Base		98.646338	128,240.24	111.654021	145,150.23	16,909.99	0.08
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	70,000.000	Local		103.511157	72,457.81	131.543695	92,080.59	19,622.78	0.05
		Base		103.511157	72,457.81	131.543695	92,080.59	19,622.78	0.05
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875	15 Feb 2040		
	50,000.000	Local		122.758420	61,379.21	131.044629	65,522.31	4,143.10	0.04
		Base		122.758420	61,379.21	131.044629	65,522.31	4,143.10	0.04
10922NAD5	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 144A 06/47 4.7					4.7	22 Jun 2047		
	980,000.000	Local		99.071777	970,903.41	97.686294	957,325.68	-13,577.73	0.52
		Base		99.071777	970,903.41	97.686294	957,325.68	-13,577.73	0.52
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125					9.125	15 Dec 2030		
	320,000.000	Local		145.840156	466,688.50	151.341631	484,293.22	17,604.72	0.26
		Base		145.840156	466,688.50	151.341631	484,293.22	17,604.72	0.26
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		
	300,000.000	Local		103.449690	310,349.07	115.402773	346,208.32	35,859.25	0.19
		Base		103.449690	310,349.07	115.402773	346,208.32	35,859.25	0.19
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	30,000.000	Local		99.497233	29,849.17	110.909661	33,272.90	3,423.73	0.02
		Base		99.497233	29,849.17	110.909661	33,272.90	3,423.73	0.02
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125	01 May 2027		
	350,000.000	Local		99.039086	346,636.80	101.375000	354,812.50	8,175.70	0.19
		Base		99.039086	346,636.80	101.375000	354,812.50	8,175.70	0.19
125509BW8	CIGNA CORP SR UNSECURED 10/47 3.875					3.875	15 Oct 2047		
	250,000.000	Local		99.837144	249,592.86	99.655545	249,138.86	-454.00	0.14
		Base		99.837144	249,592.86	99.655545	249,138.86	-454.00	0.14
126408GU1	CSX CORP SR UNSECURED 04/41 5.5					5.5	15 Apr 2041		

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View Date: October 2, 2017

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		50,000.000	Local 110.950120	55,475.06	118.976930	59,488.47	4,013.41	0.03
			Base 110.950120	55,475.06	118.976930	59,488.47	4,013.41	0.03
126408HC0	CSX CORP SR UNSECURED 05/50 3.95				3.95	01 May 2050		
		70,000.000	Local 99.128557	69,389.99	94.683076	66,278.15	-3,111.84	0.04
			Base 99.128557	69,389.99	94.683076	66,278.15	-3,111.84	0.04
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.3	05 Dec 2043		
		210,000.000	Local 104.037562	218,478.88	116.905094	245,500.70	27,021.82	0.13
			Base 104.037562	218,478.88	116.905094	245,500.70	27,021.82	0.13
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		400,000.000	Local 107.124368	428,497.47	115.005363	460,021.45	31,523.98	0.25
			Base 107.124368	428,497.47	115.005363	460,021.45	31,523.98	0.25
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.7	01 Nov 2111		
		150,000.000	Local 99.086280	148,629.42	105.662519	158,493.78	9,864.36	0.09
			Base 99.086280	148,629.42	105.662519	158,493.78	9,864.36	0.09
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.55	01 Apr 2039		
		1,295,000.000	Local 149.908063	1,941,309.42	153.360000	1,986,012.00	44,702.58	1.08
			Base 149.908063	1,941,309.42	153.360000	1,986,012.00	44,702.58	1.08
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.3	01 Oct 2039		
		220,000.000	Local 108.735455	239,218.00	146.998000	323,395.60	84,177.60	0.18
			Base 108.735455	239,218.00	146.998000	323,395.60	84,177.60	0.18
14149YBM9	CARDINAL HEALTH INC SR UNSECURED 06/47 4.368				4.368	15 Jun 2047		
		170,000.000	Local 100.169688	170,288.47	102.392899	174,067.93	3,779.46	0.09
			Base 100.169688	170,288.47	102.392899	174,067.93	3,779.46	0.09
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625	30 Mar 2043		
		180,000.000	Local 108.470350	195,246.63	114.430433	205,974.78	10,728.15	0.11
			Base 108.470350	195,246.63	114.430433	205,974.78	10,728.15	0.11
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75				4.75	15 May 2064		
		190,000.000	Local 102.580600	194,903.14	111.986952	212,775.21	17,872.07	0.12
			Base 102.580600	194,903.14	111.986952	212,775.21	17,872.07	0.12
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35				4.35	01 Nov 2042		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	160,000.000	Local	99.839906	159,743.85	93.691463	149,906.34	-9,837.51	0.08	
		Base	99.839906	159,743.85	93.691463	149,906.34	-9,837.51	0.08	
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2				4.2	01 Aug 2023			
	80,000.000	Local	99.830800	79,864.64	104.088086	83,270.47	3,405.83	0.05	
		Base	99.830800	79,864.64	104.088086	83,270.47	3,405.83	0.05	
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044			
	90,000.000	Local	98.789644	88,910.68	107.889446	97,100.50	8,189.82	0.05	
		Base	98.789644	88,910.68	107.889446	97,100.50	8,189.82	0.05	
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.0	15 Aug 2045			
	260,000.000	Local	105.872696	275,269.01	113.047963	293,924.70	18,655.69	0.16	
		Base	105.872696	275,269.01	113.047963	293,924.70	18,655.69	0.16	
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125	15 Feb 2024			
	500,000.000	Local	108.441686	542,208.43	108.125000	540,625.00	-1,583.43	0.29	
		Base	108.441686	542,208.43	108.125000	540,625.00	-1,583.43	0.29	
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45				4.45	15 Sep 2042			
	70,000.000	Local	99.793100	69,855.17	87.627819	61,339.47	-8,515.70	0.03	
		Base	99.793100	69,855.17	87.627819	61,339.47	-8,515.70	0.03	
15135UAN9	CENOVUS ENERGY INC SR UNSECURED 144A 06/37 5.25				5.25	15 Jun 2037			
	430,000.000	Local	98.760312	424,669.34	99.235295	426,711.77	2,042.43	0.23	
		Base	98.760312	424,669.34	99.235295	426,711.77	2,042.43	0.23	
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.5	01 Apr 2044			
	260,000.000	Local	103.994312	270,385.21	112.743614	293,133.40	22,748.19	0.16	
		Base	103.994312	270,385.21	112.743614	293,133.40	22,748.19	0.16	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484	23 Oct 2045			
	150,000.000	Local	116.551793	174,827.69	117.367751	176,051.63	1,223.94	0.10	
		Base	116.551793	174,827.69	117.367751	176,051.63	1,223.94	0.10	
161175BD5	CHARTER COMM OPT LLC/CAP SR SECURED 144A 05/47 5.375				5.375	01 May 2047			
	1,390,000.000	Local	104.242870	1,448,975.89	103.886666	1,444,024.66	-4,951.23	0.79	
		Base	104.242870	1,448,975.89	103.886666	1,444,024.66	-4,951.23	0.79	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954	16 May 2026			

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		390,000.000	Local Base	100.504359 100.504359	391,967.00 391,967.00	99.838639 99.838639	389,370.69 389,370.69	-2,596.31 -2,596.31	0.21 0.21
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314	01 Jan 2044			
		220,000.000	Local Base	101.987991 101.987991	224,373.58 224,373.58	106.928000 106.928000	235,241.60 235,241.60	10,868.02 10,868.02	0.13 0.13
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.7	01 Apr 2027			
		150,000.000	Local Base	99.633600 99.633600	149,450.40 149,450.40	104.442521 104.442521	156,663.78 156,663.78	7,213.38 7,213.38	0.09 0.09
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032			
		10,000.000	Local Base	115.290900 115.290900	11,529.09 11,529.09	127.313660 127.313660	12,731.37 12,731.37	1,202.28 1,202.28	0.01 0.01
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125	25 Aug 2036			
		212,000.000	Local Base	93.138363 93.138363	197,453.33 197,453.33	123.672318 123.672318	262,185.31 262,185.31	64,731.98 64,731.98	0.14 0.14
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039			
		450,000.000	Local Base	149.921022 149.921022	674,644.60 674,644.60	158.170912 158.170912	711,769.10 711,769.10	37,124.50 37,124.50	0.39 0.39
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025			
		780,000.000	Local Base	105.279888 105.279888	821,183.13 821,183.13	112.236295 112.236295	875,443.10 875,443.10	54,259.97 54,259.97	0.48 0.48
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027			
		450,000.000	Local Base	99.943331 99.943331	449,744.99 449,744.99	105.553652 105.553652	474,991.43 474,991.43	25,246.44 25,246.44	0.26 0.26
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6				4.6	09 Mar 2026			
		70,000.000	Local Base	99.827314 99.827314	69,879.12 69,879.12	106.464001 106.464001	74,524.80 74,524.80	4,645.68 4,645.68	0.04 0.04
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125				4.125	25 Jul 2028			
		460,000.000	Local Base	101.097461 101.097461	465,048.32 465,048.32	102.893979 102.893979	473,312.30 473,312.30	8,263.98 8,263.98	0.26 0.26
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625	01 Dec 2036			

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	450,000.000	Local		118.989947	535,454.76	129.482271	582,670.22	47,215.46	0.32
		Base		118.989947	535,454.76	129.482271	582,670.22	47,215.46	0.32
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623	15 Nov 2043		
	390,000.000	Local		116.018626	452,472.64	125.451578	489,261.15	36,788.51	0.27
		Base		116.018626	452,472.64	125.451578	489,261.15	36,788.51	0.27
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	108.878284	32,663.49	2,663.49	0.02
		Base		100.000000	30,000.00	108.878284	32,663.49	2,663.49	0.02
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 2041		
	590,000.000	Local		119.058325	702,444.12	117.600000	693,840.00	-8,604.12	0.38
		Base		119.058325	702,444.12	117.600000	693,840.00	-8,604.12	0.38
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A					4.92889	08 Apr 2031		
	310,000.000	Local		100.000000	310,000.00	99.999650	309,998.92	-1.08	0.17
Original Face:	310,000.000	Base		100.000000	310,000.00	99.999650	309,998.92	-1.08	0.17
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	110,000.000	Local		133.810109	147,191.12	136.941258	150,635.38	3,444.26	0.08
		Base		133.810109	147,191.12	136.941258	150,635.38	3,444.26	0.08
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45					6.45	15 Mar 2037		
	210,000.000	Local		125.225338	262,973.21	133.698852	280,767.59	17,794.38	0.15
		Base		125.225338	262,973.21	133.698852	280,767.59	17,794.38	0.15
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	530,000.000	Local		110.883585	587,683.00	131.918487	699,167.98	111,484.98	0.38
		Base		110.883585	587,683.00	131.918487	699,167.98	111,484.98	0.38
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042		
	250,000.000	Local		108.416076	271,040.19	110.472697	276,181.74	5,141.55	0.15
		Base		108.416076	271,040.19	110.472697	276,181.74	5,141.55	0.15
2027A0JN0	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/47 3.9					3.9	12 Jul 2047		
	520,000.000	Local		99.632462	518,088.80	100.479945	522,495.71	4,406.91	0.28
		Base		99.632462	518,088.80	100.479945	522,495.71	4,406.91	0.28
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044		

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	40,000.000	Local	100.000000	40,000.00	108.873280	43,549.31	3,549.31	0.02	
		Base	100.000000	40,000.00	108.873280	43,549.31	3,549.31	0.02	
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	320,000.000	Local	113.233597	362,347.51	129.579872	414,655.59	52,308.08	0.23	
		Base	113.233597	362,347.51	129.579872	414,655.59	52,308.08	0.23	
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	310,000.000	Local	130.349448	404,083.29	133.333006	413,332.32	9,249.03	0.23	
		Base	130.349448	404,083.29	133.333006	413,332.32	9,249.03	0.22	
21036PAQ1	CONSTELLATION BRANDS INC COMPANY GUAR 12/26 3.7					3.7	06 Dec 2026		
	80,000.000	Local	99.915263	79,932.21	102.280847	81,824.68	1,892.47	0.04	
		Base	99.915263	79,932.21	102.280847	81,824.68	1,892.47	0.04	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	50,000.000	Local	101.905000	50,952.50	90.750000	45,375.00	-5,577.50	0.02	
		Base	101.905000	50,952.50	90.750000	45,375.00	-5,577.50	0.02	
21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25					5.25	04 Aug 2045		
	430,000.000	Local	106.165521	456,511.74	118.957488	511,517.20	55,005.46	0.28	
		Base	106.165521	456,511.74	118.957488	511,517.20	55,005.46	0.28	
221602AC9	REPUBLIC OF COSTA RICA SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local	100.246105	200,492.21	106.255000	212,510.00	12,017.79	0.12	
		Base	100.246105	200,492.21	106.255000	212,510.00	12,017.79	0.12	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	480,000.000	Local	100.905310	484,345.49	111.756834	536,432.80	52,087.31	0.29	
		Base	100.905310	484,345.49	111.756834	536,432.80	52,087.31	0.29	
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.55	17 Apr 2026		
	500,000.000	Local	103.075470	515,377.35	107.200299	536,001.50	20,624.15	0.29	
		Base	103.075470	515,377.35	107.200299	536,001.50	20,624.15	0.29	
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.75	15 Aug 2047		
	250,000.000	Local	99.946144	249,865.36	101.047371	252,618.43	2,753.07	0.14	
		Base	99.946144	249,865.36	101.047371	252,618.43	2,753.07	0.14	
23371DAA2	DAE FUNDING LLC COMPANY GUAR 144A 08/22 4.5					4.5	01 Aug 2022		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local		100.407794	180,734.03	102.487500	184,477.50	3,743.47	0.10
		Base		100.407794	180,734.03	102.487500	184,477.50	3,743.47	0.10
23371DAB0	DAE FUNDING LLC COMPANY GUAR 144A 08/24 5					5.0	01 Aug 2024		
	180,000.000	Local		100.149194	180,268.55	102.500000	184,500.00	4,231.45	0.10
		Base		100.149194	180,268.55	102.500000	184,500.00	4,231.45	0.10
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947					2.947	02 Nov 2026		
	360,000.000	Local		100.000000	360,000.00	97.048452	349,374.43	-10,625.57	0.19
		Base		100.000000	360,000.00	97.048452	349,374.43	-10,625.57	0.19
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.996700	79,997.36	111.361393	89,089.11	9,091.75	0.05
		Base		99.996700	79,997.36	111.361393	89,089.11	9,091.75	0.05
249218BC1	DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 4.242					4.242	15 Dec 2037		
	60,000.000	Local		100.000000	60,000.00	105.096000	63,057.60	3,057.60	0.03
		Base		100.000000	60,000.00	105.096000	63,057.60	3,057.60	0.03
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	100,000.000	Local		138.961860	138,961.86	146.865782	146,865.78	7,903.92	0.08
		Base		138.961860	138,961.86	146.865782	146,865.78	7,903.92	0.08
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	140,000.000	Local		118.919921	166,487.89	130.920977	183,289.37	16,801.48	0.10
		Base		118.919921	166,487.89	130.920977	183,289.37	16,801.48	0.10
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	300,000.000	Local		101.750067	305,250.20	109.439706	328,319.12	23,068.92	0.18
		Base		101.750067	305,250.20	109.439706	328,319.12	23,068.92	0.18
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local		80.334067	72,300.66	101.239632	91,115.67	18,815.01	0.05
		Base		80.334067	72,300.66	101.239632	91,115.67	18,815.01	0.05
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	590,000.000	Local		95.419024	562,972.24	105.378235	621,731.59	58,759.35	0.34
		Base		95.419024	562,972.24	105.378235	621,731.59	58,759.35	0.34
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		

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		620,000.000	Local 111.714721	692,631.27	115.279984	714,735.90	22,104.63	0.39
			Base 111.714721	692,631.27	115.279984	714,735.90	22,104.63	0.39
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35				8.35	15 Jul 2046		
		310,000.000	Local 114.200710	354,022.20	128.433245	398,143.06	44,120.86	0.22
			Base 114.200710	354,022.20	128.433245	398,143.06	44,120.86	0.22
25674DAF0	DOLLAR TREE INC TERM LOAN B 2					06 Jul 2022		
		230,000.000	Local 100.000000	230,000.00	101.375000	233,162.50	3,162.50	0.13
			Base 100.000000	230,000.00	101.375000	233,162.50	3,162.50	0.13
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.95	15 Jun 2035		
		130,000.000	Local 114.441192	148,773.55	123.203553	160,164.62	11,391.07	0.09
			Base 114.441192	148,773.55	123.203553	160,164.62	11,391.07	0.09
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.9	01 Aug 2041		
		290,000.000	Local 110.310169	319,899.49	110.974822	321,826.98	1,927.49	0.18
			Base 110.310169	319,899.49	110.974822	321,826.98	1,927.49	0.17
25746UCC1	DOMINION ENERGY INC SR UNSECURED 12/44 4.7				4.7	01 Dec 2044		
		100,000.000	Local 108.644240	108,644.24	109.036433	109,036.43	392.19	0.06
			Base 108.644240	108,644.24	109.036433	109,036.43	392.19	0.06
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.2	15 Mar 2042		
		150,000.000	Local 99.824127	149,736.19	104.288956	156,433.43	6,697.24	0.09
			Base 99.824127	149,736.19	104.288956	156,433.43	6,697.24	0.09
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65				2.65	01 Sep 2026		
		830,000.000	Local 97.583064	809,939.43	95.631179	793,738.79	-16,200.64	0.43
			Base 97.583064	809,939.43	95.631179	793,738.79	-16,200.64	0.43
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75				3.75	01 Sep 2046		
		600,000.000	Local 98.615262	591,691.57	96.330557	577,983.34	-13,708.23	0.31
			Base 98.615262	591,691.57	96.330557	577,983.34	-13,708.23	0.31
26441CAY1	DUKE ENERGY CORP SR UNSECURED 08/47 3.95				3.95	15 Aug 2047		
		260,000.000	Local 99.599019	258,957.45	99.128855	257,735.02	-1,222.43	0.14
			Base 99.599019	258,957.45	99.128855	257,735.02	-1,222.43	0.14
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.1	01 Jun 2037		

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View Date: October 2, 2017

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	340,000.000	Local		122.939035	417,992.72	129.139552	439,074.48	21,081.76	0.24
		Base		122.939035	417,992.72	129.139552	439,074.48	21,081.76	0.24
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local		99.247000	9,924.70	104.287377	10,428.74	504.04	0.01
		Base		99.247000	9,924.70	104.287377	10,428.74	504.04	0.01
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local		100.330605	190,628.15	108.986637	207,074.61	16,446.46	0.11
		Base		100.330605	190,628.15	108.986637	207,074.61	16,446.46	0.11
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local		83.128550	66,502.84	91.000000	72,800.00	6,297.16	0.04
		Base		83.128550	66,502.84	91.000000	72,800.00	6,297.16	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	540,000.000	Local		99.459693	537,082.34	100.384287	542,075.15	4,992.81	0.30
		Base		99.459693	537,082.34	100.384287	542,075.15	4,992.81	0.29
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	50,000.000	Local		108.383880	54,191.94	123.032548	61,516.27	7,324.33	0.03
		Base		108.383880	54,191.94	123.032548	61,516.27	7,324.33	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	418,000.000	Local		95.327713	398,469.84	97.750000	408,595.00	10,125.16	0.22
		Base		95.327713	398,469.84	97.750000	408,595.00	10,125.16	0.22
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	930,000.000	Local		100.164365	931,528.59	106.500000	990,450.00	58,921.41	0.54
		Base		100.164365	931,528.59	106.500000	990,450.00	58,921.41	0.54
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local		96.051452	297,759.50	71.750000	222,425.00	-75,334.50	0.12
		Base		96.051452	297,759.50	71.750000	222,425.00	-75,334.50	0.12
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.373148	293,982.13	121.225175	351,553.01	57,570.88	0.19
		Base		101.373148	293,982.13	121.225175	351,553.01	57,570.88	0.19
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		

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	40,000.000	Local	99.348100	39,739.24	119.920029	47,968.01	8,228.77	0.03	
		Base	99.348100	39,739.24	119.920029	47,968.01	8,228.77	0.03	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.25	03 Nov 2026			
	200,000.000	Local	98.871690	197,743.38	102.830000	205,660.00	7,916.62	0.11	
		Base	98.871690	197,743.38	102.830000	205,660.00	7,916.62	0.11	
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625	15 Jun 2035			
	440,000.000	Local	94.780684	417,035.01	120.333597	529,467.83	112,432.82	0.29	
		Base	94.780684	417,035.01	120.333597	529,467.83	112,432.82	0.29	
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.45	15 Apr 2046			
	260,000.000	Local	103.989588	270,372.93	104.722263	272,277.88	1,904.95	0.15	
		Base	103.989588	270,372.93	104.722263	272,277.88	1,904.95	0.15	
30162AAC2	HARRIS CORPORATION SR UNSECURED 10/21 5.55				5.55	01 Oct 2021			
	50,000.000	Local	100.234180	50,117.09	110.721006	55,360.50	5,243.41	0.03	
		Base	100.234180	50,117.09	110.721006	55,360.50	5,243.41	0.03	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046			
	420,000.000	Local	103.293010	433,830.64	108.050033	453,810.14	19,979.50	0.25	
		Base	103.293010	433,830.64	108.050033	453,810.14	19,979.50	0.25	
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25				5.25	12 May 2024			
	20,000.000	Local	100.735400	20,147.08	106.875000	21,375.00	1,227.92	0.01	
		Base	100.735400	20,147.08	106.875000	21,375.00	1,227.92	0.01	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031			
	1,140,000.000	Local	123.658647	1,409,708.58	133.032797	1,516,573.89	106,865.31	0.83	
		Base	123.658647	1,409,708.58	133.032797	1,516,573.89	106,865.31	0.82	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.85	15 Jul 2047			
	430,000.000	Local	99.371656	427,298.12	104.944506	451,261.38	23,963.26	0.25	
		Base	99.371656	427,298.12	104.944506	451,261.38	23,963.26	0.25	
338906AD2	FLEXI VAN LEASNG COMPANY GUAR 144A 08/18 7.875				7.875	15 Aug 2018			
	70,000.000	Local	99.693900	69,785.73	100.000000	70,000.00	214.27	0.04	
		Base	99.693900	69,785.73	100.000000	70,000.00	214.27	0.04	
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.45	16 Jul 2031			

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		270,000.000	Local 125.255041	338,188.61	129.509783	349,676.41	11,487.80	0.19
			Base 125.255041	338,188.61	129.509783	349,676.41	11,487.80	0.19
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043		
		340,000.000	Local 97.572585	331,746.79	98.041594	333,341.42	1,594.63	0.18
			Base 97.572585	331,746.79	98.041594	333,341.42	1,594.63	0.18
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043		
		40,000.000	Local 85.108900	34,043.56	93.437500	37,375.00	3,331.44	0.02
			Base 85.108900	34,043.56	93.437500	37,375.00	3,331.44	0.02
35671DBD6	FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375				2.375	15 Mar 2018		
		120,000.000	Local 95.587217	114,704.66	100.000000	120,000.00	5,295.34	0.07
			Base 95.587217	114,704.66	100.000000	120,000.00	5,295.34	0.07
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418	15 Nov 2035		
		357,000.000	Local 101.634431	362,834.92	108.739773	388,200.99	25,366.07	0.21
			Base 101.634431	362,834.92	108.739773	388,200.99	25,366.07	0.21
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026		
		120,000.000	Local 100.811825	120,974.19	109.125000	130,950.00	9,975.81	0.07
			Base 100.811825	120,974.19	109.125000	130,950.00	9,975.81	0.07
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044		
		440,000.000	Local 110.347120	485,527.33	111.941333	492,541.87	7,014.54	0.27
			Base 110.347120	485,527.33	111.941333	492,541.87	7,014.54	0.27
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.15	07 Aug 2037		
		317,000.000	Local 113.825192	360,825.86	132.602249	420,349.13	59,523.27	0.23
			Base 113.825192	360,825.86	132.602249	420,349.13	59,523.27	0.23
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875	14 Jan 2038		
		220,000.000	Local 123.631668	271,989.67	130.859355	287,890.58	15,900.91	0.16
			Base 123.631668	271,989.67	130.859355	287,890.58	15,900.91	0.16
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039		
		1,761,000.000	Local 142.423346	2,508,075.13	146.410562	2,578,290.00	70,214.87	1.40
			Base 142.423346	2,508,075.13	146.410562	2,578,290.00	70,214.87	1.40
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043		

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		370,000.000	Local 108.517727	401,515.59	114.284080	422,851.10	21,335.51	0.23
			Base 108.517727	401,515.59	114.284080	422,851.10	21,335.51	0.23
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2				5.2	01 Apr 2045		
		160,000.000	Local 100.158644	160,253.83	100.667962	161,068.74	814.91	0.09
			Base 100.158644	160,253.83	100.667962	161,068.74	814.91	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.6	01 Apr 2036		
		120,000.000	Local 99.923258	119,907.91	118.790780	142,548.94	22,641.03	0.08
			Base 99.923258	119,907.91	118.790780	142,548.94	22,641.03	0.08
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.75	01 Apr 2046		
		590,000.000	Local 119.109731	702,747.41	120.460309	710,715.82	7,968.41	0.39
			Base 119.109731	702,747.41	120.460309	710,715.82	7,968.41	0.39
37045XAL0	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25				4.25	15 May 2023		
		70,000.000	Local 100.000000	70,000.00	104.475122	73,132.59	3,132.59	0.04
			Base 100.000000	70,000.00	104.475122	73,132.59	3,132.59	0.04
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022		
		10,000.000	Local 97.258800	9,725.88	101.643087	10,164.31	438.43	0.01
			Base 97.258800	9,725.88	101.643087	10,164.31	438.43	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.65	01 Dec 2041		
		50,000.000	Local 99.783220	49,891.61	124.152152	62,076.08	12,184.47	0.03
			Base 99.783220	49,891.61	124.152152	62,076.08	12,184.47	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.8	01 Apr 2044		
		100,000.000	Local 99.814490	99,814.49	112.209856	112,209.86	12,395.37	0.06
			Base 99.814490	99,814.49	112.209856	112,209.86	12,395.37	0.06
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.5	01 Feb 2045		
		150,000.000	Local 99.438553	149,157.83	107.448565	161,172.85	12,015.02	0.09
			Base 99.438553	149,157.83	107.448565	161,172.85	12,015.02	0.09
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
		670,000.000	Local 104.287867	698,728.71	111.975365	750,234.95	51,506.24	0.41
			Base 104.287867	698,728.71	111.975365	750,234.95	51,506.24	0.41
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.0	01 Sep 2036		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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 101.016276	171,727.67	103.007415	175,112.61	3,384.94	0.10
			Base 101.016276	171,727.67	103.007415	175,112.61	3,384.94	0.10
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625				4.625	29 Apr 2024		
		30,000.000	Local 99.693267	29,907.98	105.925000	31,777.50	1,869.52	0.02
			Base 99.693267	29,907.98	105.925000	31,777.50	1,869.52	0.02
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.0	27 Mar 2027		
		100,000.000	Local 98.979600	98,979.60	100.605429	100,605.43	1,625.83	0.05
			Base 98.979600	98,979.60	100.605429	100,605.43	1,625.83	0.05
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.8	08 Jul 2044		
		350,000.000	Local 99.532963	348,365.37	111.921657	391,725.80	43,360.43	0.21
			Base 99.532963	348,365.37	111.921657	391,725.80	43,360.43	0.21
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		750,000.000	Local 99.801816	748,513.62	131.929146	989,468.60	240,954.98	0.54
			Base 99.801816	748,513.62	131.929146	989,468.60	240,954.98	0.54
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041		
		370,000.000	Local 99.374619	367,686.09	132.008684	488,432.13	120,746.04	0.27
			Base 99.374619	367,686.09	132.008684	488,432.13	120,746.04	0.27
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.25	21 Oct 2025		
		240,000.000	Local 100.907533	242,178.08	104.254453	250,210.69	8,032.61	0.14
			Base 100.907533	242,178.08	104.254453	250,210.69	8,032.61	0.14
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.75	21 Oct 2045		
		860,000.000	Local 108.743879	935,197.36	111.205755	956,369.49	21,172.13	0.52
			Base 108.743879	935,197.36	111.205755	956,369.49	21,172.13	0.52
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
		660,000.000	Local 99.664865	657,788.11	100.270942	661,788.22	4,000.11	0.36
			Base 99.664865	657,788.11	100.270942	661,788.22	4,000.11	0.36
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		860,000.000	Local 103.152824	887,114.29	114.477731	984,508.49	97,394.20	0.54
			Base 103.152824	887,114.29	114.477731	984,508.49	97,394.20	0.54
38239KAA6	GOODMAN US FIN THREE COMPANY GUAR 144A 10/37 4.5				4.5	15 Oct 2037		

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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View Date: October 2, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		560,000.000	Local 99.840068	559,104.38	101.246917	566,982.74	7,878.36	0.31
			Base 99.840068	559,104.38	101.246917	566,982.74	7,878.36	0.31
382550BG5	GOODYEAR TIRE + RUBBER COMPANY GUAR 03/27 4.875				4.875	15 Mar 2027		
		450,000.000	Local 101.549191	456,971.36	102.948000	463,266.00	6,294.64	0.25
			Base 101.549191	456,971.36	102.948000	463,266.00	6,294.64	0.25
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184	01 Oct 2042		
		60,000.000	Local 100.000000	60,000.00	120.610000	72,366.00	12,366.00	0.04
			Base 100.000000	60,000.00	120.610000	72,366.00	12,366.00	0.04
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047		
		690,000.000	Local 101.839555	702,692.93	103.625000	715,012.50	12,319.57	0.39
			Base 101.839555	702,692.93	103.625000	715,012.50	12,319.57	0.39
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.5	15 Sep 2037		
		300,000.000	Local 126.891710	380,675.13	132.775653	398,326.96	17,651.83	0.22
			Base 126.891710	380,675.13	132.775653	398,326.96	17,651.83	0.22
404280BK4	HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR				4.041	13 Mar 2028		
		2,070,000.000	Local 101.362039	2,098,194.21	104.407771	2,161,240.86	63,046.65	1.18
			Base 101.362039	2,098,194.21	104.407771	2,161,240.86	63,046.65	1.17
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.0	31 Dec 2099		
		530,000.000	Local 100.000000	530,000.00	104.590000	554,327.00	24,327.00	0.30
			Base 100.000000	530,000.00	104.590000	554,327.00	24,327.00	0.30
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043		
		230,000.000	Local 99.803496	229,548.04	105.567079	242,804.28	13,256.24	0.13
			Base 99.803496	229,548.04	105.567079	242,804.28	13,256.24	0.13
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.85	15 Nov 2035		
		400,000.000	Local 103.949313	415,797.25	108.410014	433,640.06	17,842.81	0.24
			Base 103.949313	415,797.25	108.410014	433,640.06	17,842.81	0.24
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.0	15 Nov 2045		
		380,000.000	Local 104.629226	397,591.06	109.680359	416,785.36	19,194.30	0.23
			Base 104.629226	397,591.06	109.680359	416,785.36	19,194.30	0.23
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	490,000.000	Local		105.473171	516,818.54	110.169799	539,832.02	23,013.48	0.29
		Base		105.473171	516,818.54	110.169799	539,832.02	23,013.48	0.29
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	350,000.000	Local		106.233166	371,816.08	114.529043	400,851.65	29,035.57	0.22
		Base		106.233166	371,816.08	114.529043	400,851.65	29,035.57	0.22
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125	01 Aug 2039		
	90,000.000	Local		124.196956	111,777.26	131.491678	118,342.51	6,565.25	0.06
		Base		124.196956	111,777.26	131.491678	118,342.51	6,565.25	0.06
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6					5.6	15 Feb 2041		
	30,000.000	Local		96.114967	28,834.49	100.196442	30,058.93	1,224.44	0.02
		Base		96.114967	28,834.49	100.196442	30,058.93	1,224.44	0.02
42809HAG2	HESS CORP SR UNSECURED 04/27 4.3					4.3	01 Apr 2027		
	360,000.000	Local		99.964886	359,873.59	99.118745	356,827.48	-3,046.11	0.19
		Base		99.964886	359,873.59	99.118745	356,827.48	-3,046.11	0.19
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.4	15 Mar 2045		
	320,000.000	Local		101.555756	324,978.42	110.085292	352,272.93	27,294.51	0.19
		Base		101.555756	324,978.42	110.085292	352,272.93	27,294.51	0.19
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.25	01 Apr 2046		
	100,000.000	Local		108.707260	108,707.26	107.660426	107,660.43	-1,046.83	0.06
		Base		108.707260	108,707.26	107.660426	107,660.43	-1,046.83	0.06
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	150,000.000	Local		101.242327	151,863.49	108.023896	162,035.84	10,172.35	0.09
		Base		101.242327	151,863.49	108.023896	162,035.84	10,172.35	0.09
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	690,000.000	Local		109.969657	758,790.63	113.232707	781,305.68	22,515.05	0.43
		Base		109.969657	758,790.63	113.232707	781,305.68	22,515.05	0.42
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.8	15 Mar 2047		
	540,000.000	Local		105.708226	570,824.42	111.356802	601,326.73	30,502.31	0.33
		Base		105.708226	570,824.42	111.356802	601,326.73	30,502.31	0.33
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.36	21 Dec 2065		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	240,000.000	Local		78.407217	188,177.32	95.000000	228,000.00	39,822.68	0.12
		Base		78.407217	188,177.32	95.000000	228,000.00	39,822.68	0.12
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.61	21 Dec 2065		
	110,000.000	Local		97.717282	107,489.01	95.250000	104,775.00	-2,714.01	0.06
		Base		97.717282	107,489.01	95.250000	104,775.00	-2,714.01	0.06
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.1	01 Jun 2033		
	130,000.000	Local		89.657446	116,554.68	101.130000	131,469.00	14,914.32	0.07
		Base		89.657446	116,554.68	101.130000	131,469.00	14,914.32	0.07
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	305,000.000	Local		102.806875	313,560.97	112.098000	341,898.90	28,337.93	0.19
		Base		102.806875	313,560.97	112.098000	341,898.90	28,337.93	0.19
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		118.108340	59,054.17	114.684000	57,342.00	-1,712.17	0.03
		Base		118.108340	59,054.17	114.684000	57,342.00	-1,712.17	0.03
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	110,000.000	Local		103.623473	113,985.82	103.860000	114,246.00	260.18	0.06
		Base		103.623473	113,985.82	103.860000	114,246.00	260.18	0.06
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.7	15 Jul 2043		
	70,000.000	Local		110.738743	77,517.12	116.713723	81,699.61	4,182.49	0.04
		Base		110.738743	77,517.12	116.713723	81,699.61	4,182.49	0.04
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	160,000.000	Local		115.185375	184,296.60	119.494079	191,190.53	6,893.93	0.10
		Base		115.185375	184,296.60	119.494079	191,190.53	6,893.93	0.10
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	250,000.000	Local		117.588224	293,970.56	122.554349	306,385.87	12,415.31	0.17
		Base		117.588224	293,970.56	122.554349	306,385.87	12,415.31	0.17
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	400,000.000	Local		100.714025	402,856.10	101.660314	406,641.26	3,785.16	0.22
		Base		100.714025	402,856.10	101.660314	406,641.26	3,785.16	0.22
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		

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		740,000.000	Local 98.347603	727,772.26	105.386817	779,862.45	52,090.19	0.42
			Base 98.347603	727,772.26	105.386817	779,862.45	52,090.19	0.42
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875	14 Jul 2027		
		1,460,000.000	Local 99.912564	1,458,723.43	100.403758	1,465,894.87	7,171.44	0.80
			Base 99.912564	1,458,723.43	100.403758	1,465,894.87	7,171.44	0.80
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		520,000.000	Local 101.013488	525,270.14	113.862466	592,084.82	66,814.68	0.32
			Base 101.013488	525,270.14	113.862466	592,084.82	66,814.68	0.32
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
		420,000.000	Local 99.897195	419,568.22	100.288421	421,211.37	1,643.15	0.23
			Base 99.897195	419,568.22	100.288421	421,211.37	1,643.15	0.23
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047		
		58,265.790	Local 104.947466	61,148.47	99.933930	58,227.29	-2,921.18	0.03
Original Face:		113,000.000	Base 104.947466	61,148.47	99.933930	58,227.29	-2,921.18	0.03
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.271576	15 Aug 2048		
		100,000.000	Local 81.543400	81,543.40	75.529330	75,529.33	-6,014.07	0.04
Original Face:		100,000.000	Base 81.543400	81,543.40	75.529330	75,529.33	-6,014.07	0.04
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.26	22 Feb 2048		
		500,000.000	Local 102.410446	512,052.23	104.936577	524,682.89	12,630.66	0.29
			Base 102.410446	512,052.23	104.936577	524,682.89	12,630.66	0.29
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532	01 Jan 2035		
		30,000.000	Local 100.000000	30,000.00	107.105000	32,131.50	2,131.50	0.02
			Base 100.000000	30,000.00	107.105000	32,131.50	2,131.50	0.02
478115AB4	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083				4.083	01 Jul 2053		
		40,000.000	Local 100.000000	40,000.00	106.477270	42,590.91	2,590.91	0.02
			Base 100.000000	40,000.00	106.477270	42,590.91	2,590.91	0.02
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.95	15 Aug 2037		
		20,000.000	Local 104.971550	20,994.31	134.154949	26,830.99	5,836.68	0.01
			Base 104.971550	20,994.31	134.154949	26,830.99	5,836.68	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.5	01 Sep 2040		

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	20,000.000	Local		105.478650	21,095.73	113.414051	22,682.81	1,587.08	0.01
		Base		105.478650	21,095.73	113.414051	22,682.81	1,587.08	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	430,000.000	Local		101.817763	437,816.38	103.520010	445,136.04	7,319.66	0.24
		Base		101.817763	437,816.38	103.520010	445,136.04	7,319.66	0.24
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local		99.842667	29,952.80	121.174863	36,352.46	6,399.66	0.02
		Base		99.842667	29,952.80	121.174863	36,352.46	6,399.66	0.02
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	1,310,000.000	Local		104.469652	1,368,552.44	108.333159	1,419,164.38	50,611.94	0.77
		Base		104.469652	1,368,552.44	108.333159	1,419,164.38	50,611.94	0.77
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.15	01 May 2047		
	400,000.000	Local		100.679765	402,719.06	107.128267	428,513.07	25,794.01	0.23
		Base		100.679765	402,719.06	107.128267	428,513.07	25,794.01	0.23
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		125.066183	75,039.71	127.138571	76,283.14	1,243.43	0.04
		Base		125.066183	75,039.71	127.138571	76,283.14	1,243.43	0.04
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	495,000.000	Local		107.520111	532,224.55	118.834561	588,231.08	56,006.53	0.32
		Base		107.520111	532,224.55	118.834561	588,231.08	56,006.53	0.32
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.3	15 Aug 2033		
	100,000.000	Local		120.006270	120,006.27	122.071400	122,071.40	2,065.13	0.07
		Base		120.006270	120,006.27	122.071400	122,071.40	2,065.13	0.07
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.95	15 Jan 2038		
	480,000.000	Local		121.498033	583,190.56	121.293850	582,210.48	-980.08	0.32
		Base		121.498033	583,190.56	121.293850	582,210.48	-980.08	0.32
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	120,000.000	Local		99.853408	119,824.09	106.542793	127,851.35	8,027.26	0.07
		Base		99.853408	119,824.09	106.542793	127,851.35	8,027.26	0.07
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	99.456143	666,356.16	98.743325	661,580.28	-4,775.88	0.36	
		Base	99.456143	666,356.16	98.743325	661,580.28	-4,775.88	0.36	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	200,000.000	Local	100.614580	201,229.16	109.541034	219,082.07	17,852.91	0.12	
		Base	100.614580	201,229.16	109.541034	219,082.07	17,852.91	0.12	
501044DJ7	KROGER CO SR UNSECURED 08/27 3.7					3.7	01 Aug 2027		
	220,000.000	Local	99.941936	219,872.26	98.697505	217,134.51	-2,737.75	0.12	
		Base	99.941936	219,872.26	98.697505	217,134.51	-2,737.75	0.12	
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.65	15 Jan 2048		
	230,000.000	Local	99.278078	228,339.58	96.724616	222,466.62	-5,872.96	0.12	
		Base	99.278078	228,339.58	96.724616	222,466.62	-5,872.96	0.12	
502413BE6	L3 TECHNOLOGIES INC COMPANY GUAR 12/26 3.85					3.85	15 Dec 2026		
	430,000.000	Local	101.054593	434,534.75	103.753007	446,137.93	11,603.18	0.24	
		Base	101.054593	434,534.75	103.753007	446,137.93	11,603.18	0.24	
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043		
	80,000.000	Local	97.128150	77,702.52	113.958044	91,166.44	13,463.92	0.05	
		Base	97.128150	77,702.52	113.958044	91,166.44	13,463.92	0.05	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	310,000.000	Local	101.658526	315,141.43	102.978000	319,231.80	4,090.37	0.17	
		Base	101.658526	315,141.43	102.978000	319,231.80	4,090.37	0.17	
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95					3.95	15 May 2047		
	150,000.000	Local	99.462780	149,194.17	103.483114	155,224.67	6,030.50	0.08	
		Base	99.462780	149,194.17	103.483114	155,224.67	6,030.50	0.08	
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		
	20,000.000	Local	97.934950	19,586.99	101.652810	20,330.56	743.57	0.01	
		Base	97.934950	19,586.99	101.652810	20,330.56	743.57	0.01	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	90,000.000	Local	98.231167	88,408.05	109.319900	98,387.91	9,979.86	0.05	
		Base	98.231167	88,408.05	109.319900	98,387.91	9,979.86	0.05	
539830BM0	LOCKHEED MARTIN CORP SR UNSECURED 144A 09/52 4.09					4.09	15 Sep 2052		

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	361,000.000	Local	100.219557	361,792.60	99.999049	360,996.57	-796.03	0.20	
		Base	100.219557	361,792.60	99.999049	360,996.57	-796.03	0.20	
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574	01 Jul 2045		
	20,000.000	Local	100.000000	20,000.00	147.723000	29,544.60	9,544.60	0.02	
		Base	100.000000	20,000.00	147.723000	29,544.60	9,544.60	0.02	
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local	99.605100	9,960.51	110.743447	11,074.34	1,113.83	0.01	
		Base	99.605100	9,960.51	110.743447	11,074.34	1,113.83	0.01	
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local	103.262485	206,524.97	109.016000	218,032.00	11,507.03	0.12	
		Base	103.262485	206,524.97	109.016000	218,032.00	11,507.03	0.12	
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	103.891000	238,949.30	8,949.30	0.13	
		Base	100.000000	230,000.00	103.891000	238,949.30	8,949.30	0.13	
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75					4.75	02 Nov 2026		
	910,000.000	Local	102.087108	928,992.68	105.270000	957,957.00	28,964.32	0.52	
		Base	102.087108	928,992.68	105.270000	957,957.00	28,964.32	0.52	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	310,000.000	Local	100.080397	310,249.23	102.500000	317,750.00	7,500.77	0.17	
		Base	100.080397	310,249.23	102.500000	317,750.00	7,500.77	0.17	
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.4					4.4	22 Sep 2024		
	510,000.000	Local	99.809651	509,029.22	99.654175	508,236.29	-792.93	0.28	
		Base	99.809651	509,029.22	99.654175	508,236.29	-792.93	0.28	
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.25	15 Sep 2046		
	230,000.000	Local	99.329635	228,458.16	99.148519	228,041.59	-416.57	0.12	
		Base	99.329635	228,458.16	99.148519	228,041.59	-416.57	0.12	
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.6	01 Jul 2111		
	20,000.000	Local	120.626100	24,125.22	131.692719	26,338.54	2,213.32	0.01	
		Base	120.626100	24,125.22	131.692719	26,338.54	2,213.32	0.01	
575718AB7	MASS INSTITUTE OF TECH UNSECURED 12/99 4.678					4.678	31 Dec 2099		

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View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	130,000.000	Local		100.000000	130,000.00	113.738133	147,859.57	17,859.57	0.08
		Base		100.000000	130,000.00	113.738133	147,859.57	17,859.57	0.08
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.9	01 Apr 2077		
	350,000.000	Local		103.390660	361,867.31	108.326864	379,144.02	17,276.71	0.21
		Base		103.390660	361,867.31	108.326864	379,144.02	17,276.71	0.21
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	102.925140	41,170.06	1,170.06	0.02
		Base		100.000000	40,000.00	102.925140	41,170.06	1,170.06	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	160,000.000	Local		104.042781	166,468.45	110.240885	176,385.42	9,916.97	0.10
		Base		104.042781	166,468.45	110.240885	176,385.42	9,916.97	0.10
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	150,000.000	Local		100.000000	150,000.00	112.568889	168,853.33	18,853.33	0.09
		Base		100.000000	150,000.00	112.568889	168,853.33	18,853.33	0.09
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.807475	39,922.99	122.579762	49,031.90	9,108.91	0.03
		Base		99.807475	39,922.99	122.579762	49,031.90	9,108.91	0.03
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.845500	69,891.85	109.706257	76,794.38	6,902.53	0.04
		Base		99.845500	69,891.85	109.706257	76,794.38	6,902.53	0.04
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	130,000.000	Local		103.194669	134,153.07	113.744305	147,867.60	13,714.53	0.08
		Base		103.194669	134,153.07	113.744305	147,867.60	13,714.53	0.08
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	275,000.000	Local		86.336251	237,424.69	115.250000	316,937.50	79,512.81	0.17
		Base		86.336251	237,424.69	115.250000	316,937.50	79,512.81	0.17
59284MAB0	MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5					5.5	31 Oct 2046		
	400,000.000	Local		99.883043	399,532.17	102.080000	408,320.00	8,787.83	0.22
		Base		99.883043	399,532.17	102.080000	408,320.00	8,787.83	0.22
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75					3.75	12 Feb 2045		

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View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local		93.679133	374,716.53	101.463604	405,854.42	31,137.89	0.22
		Base		93.679133	374,716.53	101.463604	405,854.42	31,137.89	0.22
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	2,490,000.000	Local		99.535775	2,478,440.79	100.844077	2,511,017.52	32,576.73	1.37
		Base		99.535775	2,478,440.79	100.844077	2,511,017.52	32,576.73	1.37
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	140,000.000	Local		93.062314	130,287.24	103.047809	144,266.93	13,979.69	0.08
		Base		93.062314	130,287.24	103.047809	144,266.93	13,979.69	0.08
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		
	470,000.000	Local		101.145217	475,382.52	108.371695	509,346.97	33,964.45	0.28
		Base		101.145217	475,382.52	108.371695	509,346.97	33,964.45	0.28
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25					4.25	06 Feb 2047		
	580,000.000	Local		100.737353	584,276.65	110.558101	641,236.99	56,960.34	0.35
		Base		100.737353	584,276.65	110.558101	641,236.99	56,960.34	0.35
59523UAN7	MID AMERICA APARTMENTS SR UNSECURED 06/27 3.6					3.6	01 Jun 2027		
	390,000.000	Local		100.098018	390,382.27	100.416421	391,624.04	1,241.77	0.21
		Base		100.098018	390,382.27	100.416421	391,624.04	1,241.77	0.21
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	770,000.000	Local		109.816444	845,586.62	128.361147	988,380.83	142,794.21	0.54
		Base		109.816444	845,586.62	128.361147	988,380.83	142,794.21	0.54
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local		99.826339	229,600.58	121.718476	279,952.49	50,351.91	0.15
		Base		99.826339	229,600.58	121.718476	279,952.49	50,351.91	0.15
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local		107.192835	214,385.67	136.055143	272,110.29	57,724.62	0.15
		Base		107.192835	214,385.67	136.055143	272,110.29	57,724.62	0.15
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375	22 Jan 2047		
	220,000.000	Local		101.315841	222,894.85	106.379544	234,035.00	11,140.15	0.13
		Base		101.315841	222,894.85	106.379544	234,035.00	11,140.15	0.13
62886HAN1	NCL CORP LTD SR UNSECURED 144A 12/21 4.75					4.75	15 Dec 2021		

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		180,000.000	Local 100.000000	180,000.00	103.750000	186,750.00	6,750.00	0.10
			Base 100.000000	180,000.00	103.750000	186,750.00	6,750.00	0.10
62912XAE4	NGPL PIPECO LLC SR UNSECURED 144A 08/22 4.375				4.375	15 Aug 2022		
		50,000.000	Local 100.000000	50,000.00	103.750000	51,875.00	1,875.00	0.03
			Base 100.000000	50,000.00	103.750000	51,875.00	1,875.00	0.03
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	104.785000	52,392.50	2,392.50	0.03
			Base 100.000000	50,000.00	104.785000	52,392.50	2,392.50	0.03
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375	15 Aug 2039		
		20,000.000	Local 150.554250	30,110.85	165.903173	33,180.63	3,069.78	0.02
			Base 150.554250	30,110.85	165.903173	33,180.63	3,069.78	0.02
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875				4.875	15 Apr 2045		
		130,000.000	Local 85.730185	111,449.24	96.627723	125,616.04	14,166.80	0.07
			Base 85.730185	111,449.24	96.627723	125,616.04	14,166.80	0.07
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5				5.5	01 Apr 2046		
		260,000.000	Local 110.560081	287,456.21	118.282010	307,533.23	20,077.02	0.17
			Base 110.560081	287,456.21	118.282010	307,533.23	20,077.02	0.17
65473QBF9	NISOURCE FINANCE CORP COMPANY GUAR 05/47 4.375				4.375	15 May 2047		
		40,000.000	Local 99.918475	39,967.39	104.921420	41,968.57	2,001.18	0.02
			Base 99.918475	39,967.39	104.921420	41,968.57	2,001.18	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.0	01 Mar 2041		
		110,000.000	Local 101.515455	111,667.00	114.218224	125,640.05	13,973.05	0.07
			Base 101.515455	111,667.00	114.218224	125,640.05	13,973.05	0.07
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.25	15 Nov 2043		
		180,000.000	Local 99.650450	179,370.81	104.889860	188,801.75	9,430.94	0.10
			Base 99.650450	179,370.81	104.889860	188,801.75	9,430.94	0.10
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.05	15 Nov 2044		
		300,000.000	Local 103.081693	309,245.08	103.211000	309,633.00	387.92	0.17
			Base 103.081693	309,245.08	103.211000	309,633.00	387.92	0.17
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.95	15 Aug 2047		

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	460,000.000	Local		99.650089	458,390.41	101.942766	468,936.72	10,546.31	0.26
		Base		99.650089	458,390.41	101.942766	468,936.72	10,546.31	0.25
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	40,000.000	Local		128.974775	51,589.91	111.619021	44,647.61	-6,942.30	0.02
		Base		128.974775	51,589.91	111.619021	44,647.61	-6,942.30	0.02
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044		
	270,000.000	Local		99.043259	267,416.80	98.263323	265,310.97	-2,105.83	0.14
		Base		99.043259	267,416.80	98.263323	265,310.97	-2,105.83	0.14
665859AS3	NORTHERN TRUST CORP SUBORDINATED 05/32 VAR					3.375	08 May 2032		
	60,000.000	Local		100.000000	60,000.00	100.036716	60,022.03	22.03	0.03
		Base		100.000000	60,000.00	100.036716	60,022.03	22.03	0.03
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.75	01 Jun 2043		
	90,000.000	Local		114.411133	102,970.02	111.147812	100,033.03	-2,936.99	0.05
		Base		114.411133	102,970.02	111.147812	100,033.03	-2,936.99	0.05
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.85	30 Sep 2047		
	660,000.000	Local		99.681898	657,900.53	98.867210	652,523.59	-5,376.94	0.36
		Base		99.681898	657,900.53	98.867210	652,523.59	-5,376.94	0.35
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	117.181677	23,436.34	3,436.34	0.01
		Base		100.000000	20,000.00	117.181677	23,436.34	3,436.34	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local		99.324532	248,311.33	109.367602	273,419.01	25,107.68	0.15
		Base		99.324532	248,311.33	109.367602	273,419.01	25,107.68	0.15
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	320,000.000	Local		101.530572	324,897.83	106.279619	340,094.78	15,196.95	0.19
		Base		101.530572	324,897.83	106.279619	340,094.78	15,196.95	0.18
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	600,000.000	Local		100.011575	600,069.45	102.707022	616,242.13	16,172.68	0.34
		Base		100.011575	600,069.45	102.707022	616,242.13	16,172.68	0.34
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local		148.648425	118,918.74	148.960711	119,168.57	249.83	0.06
		Base		148.648425	118,918.74	148.960711	119,168.57	249.83	0.06
677632PA3	OHIO ST UNIV OHSNGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.994329	69,296.03	108.881000	76,216.70	6,920.67	0.04
		Base		98.994329	69,296.03	108.881000	76,216.70	6,920.67	0.04
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	210,000.000	Local		126.182405	264,983.05	130.232926	273,489.14	8,506.09	0.15
		Base		126.182405	264,983.05	130.232926	273,489.14	8,506.09	0.15
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		95.011514	209,025.33	127.504534	280,509.97	71,484.64	0.15
		Base		95.011514	209,025.33	127.504534	280,509.97	71,484.64	0.15
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.673288	169,444.59	108.662942	184,727.00	15,282.41	0.10
		Base		99.673288	169,444.59	108.662942	184,727.00	15,282.41	0.10
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	180,000.000	Local		109.257644	196,663.76	111.949751	201,509.55	4,845.79	0.11
		Base		109.257644	196,663.76	111.949751	201,509.55	4,845.79	0.11
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.592000	69,714.40	115.471724	80,830.21	11,115.81	0.04
		Base		99.592000	69,714.40	115.471724	80,830.21	11,115.81	0.04
694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3					4.3	15 Mar 2045		
	230,000.000	Local		97.892504	225,152.76	108.983383	250,661.78	25,509.02	0.14
		Base		97.892504	225,152.76	108.983383	250,661.78	25,509.02	0.14
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4					4.0	01 Dec 2046		
	550,000.000	Local		103.285276	568,069.02	104.810920	576,460.06	8,391.04	0.31
		Base		103.285276	568,069.02	104.810920	576,460.06	8,391.04	0.31
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	430,000.000	Local		91.001598	391,306.87	102.250000	439,675.00	48,368.13	0.24
Original Face:	430,000.000	Base		91.001598	391,306.87	102.250000	439,675.00	48,368.13	0.24
698299BG8	REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5					4.5	15 May 2047		

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View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	400,000.000	Local		101.235665	404,942.66	105.500000	422,000.00	17,057.34	0.23
	200,000.000	Base		101.235665	404,942.66	105.500000	422,000.00	17,057.34	0.23
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.25	15 Aug 2022		
	140,000.000	Local		103.916871	145,483.62	104.000000	145,600.00	116.38	0.08
		Base		103.916871	145,483.62	104.000000	145,600.00	116.38	0.08
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	130,000.000	Local		99.817069	129,762.19	103.741621	134,864.11	5,101.92	0.07
		Base		99.817069	129,762.19	103.741621	134,864.11	5,101.92	0.07
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875					4.875	01 Nov 2040		
	140,000.000	Local		99.821243	139,749.74	116.742424	163,439.39	23,689.65	0.09
		Base		99.821243	139,749.74	116.742424	163,439.39	23,689.65	0.09
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local		98.452167	29,535.65	98.894844	29,668.45	132.80	0.02
		Base		98.452167	29,535.65	98.894844	29,668.45	132.80	0.02
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25					4.25	22 Oct 2044		
	300,000.000	Local		103.008590	309,025.77	106.904286	320,712.86	11,687.09	0.17
		Base		103.008590	309,025.77	106.904286	320,712.86	11,687.09	0.17
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875	20 Jan 2040		
	95,000.000	Local		98.650726	93,718.19	101.250000	96,187.50	2,469.31	0.05
		Base		98.650726	93,718.19	101.250000	96,187.50	2,469.31	0.05
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		
	500,000.000	Local		105.164990	525,824.95	110.100000	550,500.00	24,675.05	0.30
		Base		105.164990	525,824.95	110.100000	550,500.00	24,675.05	0.30
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local		113.679068	670,706.50	104.550000	616,845.00	-53,861.50	0.34
		Base		113.679068	670,706.50	104.550000	616,845.00	-53,861.50	0.34
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	280,000.000	Local		84.295471	236,027.32	93.250000	261,100.00	25,072.68	0.14
		Base		84.295471	236,027.32	93.250000	261,100.00	25,072.68	0.14
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	420,000.000	Local	98.808652	414,996.34	101.750000	427,350.00	12,353.66	0.23	
		Base	98.808652	414,996.34	101.750000	427,350.00	12,353.66	0.23	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	220,000.000	Local	99.836268	219,639.79	113.750000	250,250.00	30,610.21	0.14	
		Base	99.836268	219,639.79	113.750000	250,250.00	30,610.21	0.14	
71656LBQ3	PETROLEOS MEXICANOS COMPANY GUAR 144A 03/27 6.5					6.5	13 Mar 2027		
	630,000.000	Local	106.309127	669,747.50	110.823000	698,184.90	28,437.40	0.38	
		Base	106.309127	669,747.50	110.823000	698,184.90	28,437.40	0.38	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	160,000.000	Local	99.723838	159,558.14	110.401429	176,642.29	17,084.15	0.10	
		Base	99.723838	159,558.14	110.401429	176,642.29	17,084.15	0.10	
717081ED1	PFIZER INC SR UNSECURED 12/46 4.125					4.125	15 Dec 2046		
	750,000.000	Local	102.434736	768,260.52	106.785315	800,889.86	32,629.34	0.44	
		Base	102.434736	768,260.52	106.785315	800,889.86	32,629.34	0.44	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	240,000.000	Local	99.172850	238,014.84	99.197285	238,073.48	58.64	0.13	
		Base	99.172850	238,014.84	99.197285	238,073.48	58.64	0.13	
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	370,000.000	Local	100.000000	370,000.00	111.922000	414,111.40	44,111.40	0.23	
		Base	100.000000	370,000.00	111.922000	414,111.40	44,111.40	0.23	
74153QAJ1	PRIDE INTERNATIONAL LLC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local	114.769880	57,384.94	85.000000	42,500.00	-14,884.94	0.02	
		Base	114.769880	57,384.94	85.000000	42,500.00	-14,884.94	0.02	
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local	97.045800	14,556.87	132.034916	19,805.24	5,248.37	0.01	
		Base	97.045800	14,556.87	132.034916	19,805.24	5,248.37	0.01	
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local	109.745280	54,872.64	122.590157	61,295.08	6,422.44	0.03	
		Base	109.745280	54,872.64	122.590157	61,295.08	6,422.44	0.03	
747525AV5	QUALCOMM INC SR UNSECURED 05/47 4.3					4.3	20 May 2047		

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View Date: October 2, 2017

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		60,000.000	Local 99.984083	59,990.45	102.205848	61,323.51	1,333.06	0.03
			Base 99.984083	59,990.45	102.205848	61,323.51	1,333.06	0.03
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
		30,000.000	Local 100.000000	30,000.00	98.500000	29,550.00	-450.00	0.02
			Base 100.000000	30,000.00	98.500000	29,550.00	-450.00	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.95	15 Jul 2046		
		160,000.000	Local 102.683650	164,293.84	107.542665	172,068.26	7,774.42	0.09
			Base 102.683650	164,293.84	107.542665	172,068.26	7,774.42	0.09
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.1	18 Jun 2050		
		80,000.000	Local 99.669588	79,735.67	105.500000	84,400.00	4,664.33	0.05
Original Face:		80,000.000	Base 99.669588	79,735.67	105.500000	84,400.00	4,664.33	0.05
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		440,000.000	Local 113.893964	501,133.44	122.360093	538,384.41	37,250.97	0.29
			Base 113.893964	501,133.44	122.360093	538,384.41	37,250.97	0.29
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125	01 May 2040		
		50,000.000	Local 126.539200	63,269.60	146.702318	73,351.16	10,081.56	0.04
			Base 126.539200	63,269.60	146.702318	73,351.16	10,081.56	0.04
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
		320,000.000	Local 104.740616	335,169.97	110.875000	354,800.00	19,630.03	0.19
			Base 104.740616	335,169.97	110.875000	354,800.00	19,630.03	0.19
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049		
		180,000.000	Local 128.281722	230,907.10	138.413000	249,143.40	18,236.30	0.14
			Base 128.281722	230,907.10	138.413000	249,143.40	18,236.30	0.14
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.3	01 Apr 2042		
		260,000.000	Local 99.642346	259,070.10	106.288932	276,351.22	17,281.12	0.15
			Base 99.642346	259,070.10	106.288932	276,351.22	17,281.12	0.15
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.75	01 Jun 2047		
		210,000.000	Local 100.862057	211,810.32	102.078449	214,364.74	2,554.42	0.12
			Base 100.862057	211,810.32	102.078449	214,364.74	2,554.42	0.12
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625	15 Sep 2045		

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	910,000.000	Local		107.219865	975,700.77	115.994400	1,055,549.04	79,848.27	0.57
		Base		107.219865	975,700.77	115.994400	1,055,549.04	79,848.27	0.57
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	340,000.000	Local		101.254982	344,266.94	104.190058	354,246.20	9,979.26	0.19
		Base		101.254982	344,266.94	104.190058	354,246.20	9,979.26	0.19
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4					4.0	21 Dec 2025		
	490,000.000	Local		102.596484	502,722.77	104.896835	513,994.49	11,271.72	0.28
		Base		102.596484	502,722.77	104.896835	513,994.49	11,271.72	0.28
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7					7.7	15 Jun 2028		
	140,000.000	Local		127.070664	177,898.93	138.127747	193,378.85	15,479.92	0.11
		Base		127.070664	177,898.93	138.127747	193,378.85	15,479.92	0.11
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	60,000.000	Local		99.495967	59,697.58	134.508215	80,704.93	21,007.35	0.04
		Base		99.495967	59,697.58	134.508215	80,704.93	21,007.35	0.04
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	40,000.000	Local		107.296525	42,918.61	108.578235	43,431.29	512.68	0.02
		Base		107.296525	42,918.61	108.578235	43,431.29	512.68	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	520,000.000	Local		100.608446	523,163.92	107.226208	557,576.28	34,412.36	0.30
		Base		100.608446	523,163.92	107.226208	557,576.28	34,412.36	0.30
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	1,150,000.000	Local		99.624138	1,145,677.59	101.138550	1,163,093.33	17,415.74	0.63
		Base		99.624138	1,145,677.59	101.138550	1,163,093.33	17,415.74	0.63
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.75	12 Sep 2046		
	90,000.000	Local		95.488789	85,939.91	96.339205	86,705.28	765.37	0.05
		Base		95.488789	85,939.91	96.339205	86,705.28	765.37	0.05
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		107.195594	182,232.51	111.260148	189,142.25	6,909.74	0.10
		Base		107.195594	182,232.51	111.260148	189,142.25	6,909.74	0.10
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		

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	170,000.000	Local		98.883188	168,101.42	104.851344	178,247.28	10,145.86	0.10
		Base		98.883188	168,101.42	104.851344	178,247.28	10,145.86	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	430,000.000	Local		110.960753	477,131.24	115.175605	495,255.10	18,123.86	0.27
		Base		110.960753	477,131.24	115.175605	495,255.10	18,123.86	0.27
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.0	01 Apr 2047		
	160,000.000	Local		105.504019	168,806.43	105.261861	168,418.98	-387.45	0.09
		Base		105.504019	168,806.43	105.261861	168,418.98	-387.45	0.09
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.859153	151,288.73	122.715260	184,072.89	32,784.16	0.10
		Base		100.859153	151,288.73	122.715260	184,072.89	32,784.16	0.10
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	410,000.000	Local		98.865510	405,348.59	105.832666	433,913.93	28,565.34	0.24
		Base		98.865510	405,348.59	105.832666	433,913.93	28,565.34	0.24
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		105.873543	423,494.17	136.049291	544,197.16	120,702.99	0.30
		Base		105.873543	423,494.17	136.049291	544,197.16	120,702.99	0.30
85208NAA8	SPRINT SPECTRUM / SPEC I ASSET BACKED 144A 03/23 3.36					3.36	20 Mar 2023		
	410,000.000	Local		99.998395	409,993.42	101.500000	416,150.00	6,156.58	0.23
		Base		99.998395	409,993.42	101.500000	416,150.00	6,156.58	0.23
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	104.404000	146,165.60	6,165.60	0.08
		Base		100.000000	140,000.00	104.404000	146,165.60	6,165.60	0.08
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.35	15 May 2045		
	80,000.000	Local		103.540663	82,832.53	99.932512	79,946.01	-2,886.52	0.04
		Base		103.540663	82,832.53	99.932512	79,946.01	-2,886.52	0.04
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.0	16 Mar 2047		
	350,000.000	Local		109.321817	382,626.36	109.240000	382,340.00	-286.36	0.21
		Base		109.321817	382,626.36	109.240000	382,340.00	-286.36	0.21
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,000.000	Local	97.975078	176,355.14	100.431862	180,777.35	4,422.21	0.10	
		Base	97.975078	176,355.14	100.431862	180,777.35	4,422.21	0.10	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	360,000.000	Local	102.718633	369,787.08	112.938423	406,578.32	36,791.24	0.22	
		Base	102.718633	369,787.08	112.938423	406,578.32	36,791.24	0.22	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.27	15 May 2047		
	400,000.000	Local	101.890380	407,561.52	103.350194	413,400.78	5,839.26	0.23	
		Base	101.890380	407,561.52	103.350194	413,400.78	5,839.26	0.22	
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local	108.536456	97,682.81	112.932000	101,638.80	3,955.99	0.06	
		Base	108.536456	97,682.81	112.932000	101,638.80	3,955.99	0.06	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	830,000.000	Local	102.854516	853,692.48	110.053500	913,444.05	59,751.57	0.50	
		Base	102.854516	853,692.48	110.053500	913,444.05	59,751.57	0.50	
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.1	01 Oct 2046		
	200,000.000	Local	84.930760	169,861.52	84.236153	168,472.31	-1,389.21	0.09	
		Base	84.930760	169,861.52	84.236153	168,472.31	-1,389.21	0.09	
887317AZ8	TIME WARNER INC COMPANY GUAR 01/26 3.875					3.875	15 Jan 2026		
	320,000.000	Local	99.005544	316,817.74	101.223518	323,915.26	7,097.52	0.18	
		Base	99.005544	316,817.74	101.223518	323,915.26	7,097.52	0.18	
887317BB0	TIME WARNER INC COMPANY GUAR 02/27 3.8					3.8	15 Feb 2027		
	300,000.000	Local	99.436880	298,310.64	100.023257	300,069.77	1,759.13	0.16	
		Base	99.436880	298,310.64	100.023257	300,069.77	1,759.13	0.16	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local	133.333787	893,336.37	135.926916	910,710.34	17,373.97	0.50	
		Base	133.333787	893,336.37	135.926916	910,710.34	17,373.97	0.50	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	60,000.000	Local	111.621800	66,973.08	117.454917	70,472.95	3,499.87	0.04	
		Base	111.621800	66,973.08	117.454917	70,472.95	3,499.87	0.04	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		

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View Date: October 2, 2017

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	790,000.000	Local		108.898349	860,296.96	125.520205	991,609.62	131,312.66	0.54
		Base		108.898349	860,296.96	125.520205	991,609.62	131,312.66	0.54
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local		111.677818	189,852.29	119.984110	203,972.99	14,120.70	0.11
		Base		111.677818	189,852.29	119.984110	203,972.99	14,120.70	0.11
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	80,000.000	Local		108.898125	87,118.50	109.736386	87,789.11	670.61	0.05
		Base		108.898125	87,118.50	109.736386	87,789.11	670.61	0.05
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	60,000.000	Local		89.768467	53,861.08	94.774658	56,864.79	3,003.71	0.03
		Base		89.768467	53,861.08	94.774658	56,864.79	3,003.71	0.03
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local		101.120150	20,224.03	109.500000	21,900.00	1,675.97	0.01
		Base		101.120150	20,224.03	109.500000	21,900.00	1,675.97	0.01
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.369414	139,117.18	113.327042	158,657.86	19,540.68	0.09
		Base		99.369414	139,117.18	113.327042	158,657.86	19,540.68	0.09
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	350,000.000	Local		99.916660	349,708.31	102.178969	357,626.39	7,918.08	0.19
		Base		99.916660	349,708.31	102.178969	357,626.39	7,918.08	0.19
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	990,000.000	Local		120.896993	1,196,880.23	129.174748	1,278,830.01	81,949.78	0.70
		Base		120.896993	1,196,880.23	129.174748	1,278,830.01	81,949.78	0.70
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		131.284933	78,770.96	132.661661	79,597.00	826.04	0.04
		Base		131.284933	78,770.96	132.661661	79,597.00	826.04	0.04
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	510,000.000	Local		122.179224	623,114.04	134.264868	684,750.83	61,636.79	0.37
		Base		122.179224	623,114.04	134.264868	684,750.83	61,636.79	0.37
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		

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View Date: October 2, 2017

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	470,000.000	Local		102.117568	479,952.57	104.900619	493,032.91	13,080.34	0.27
		Base		102.117568	479,952.57	104.900619	493,032.91	13,080.34	0.27
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375	15 Nov 2065		
	270,000.000	Local		98.036770	264,699.28	106.295786	286,998.62	22,299.34	0.16
		Base		98.036770	264,699.28	106.295786	286,998.62	22,299.34	0.16
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375					5.375	15 Feb 2023		
	87,032.400	Local		100.000000	87,032.40	105.000000	91,384.02	4,351.62	0.05
		Base		100.000000	87,032.40	105.000000	91,384.02	4,351.62	0.05
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	81,115.110	Local		100.000000	81,115.11	103.750000	84,156.93	3,041.82	0.05
		Base		100.000000	81,115.11	103.750000	84,156.93	3,041.82	0.05
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	22,000.000	Local		113.904864	25,059.07	120.000000	26,400.00	1,340.93	0.01
		Base		113.904864	25,059.07	120.000000	26,400.00	1,340.93	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	746,000.000	Local		99.309107	740,845.94	103.050000	768,753.00	27,907.06	0.42
		Base		99.309107	740,845.94	103.050000	768,753.00	27,907.06	0.42
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.35	15 Jan 2047		
	760,000.000	Local		98.475829	748,416.30	97.250000	739,100.00	-9,316.30	0.40
		Base		98.475829	748,416.30	97.250000	739,100.00	-9,316.30	0.40
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
	4,320,000.000	Local		116.545388	5,034,760.77	117.218750	5,063,850.00	29,089.23	2.76
		Base		116.545388	5,034,760.77	117.218750	5,063,850.00	29,089.23	2.75
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
912810RU4	US TREASURY N/B 11/46 2.875					2.875	15 Nov 2046		
	200,000.000	Local		97.979050	195,958.10	100.355469	200,710.94	4,752.84	0.11
		Base		97.979050	195,958.10	100.355469	200,710.94	4,752.84	0.11
912810RV2	US TREASURY N/B 02/47 3					3.0	15 Feb 2047		

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Holdings

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View Date: October 2, 2017

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	0.000	Local		0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	330,000.000	Local		102.974464	339,815.73	107.467640	354,643.21	14,827.48	0.19
		Base		102.974464	339,815.73	107.467640	354,643.21	14,827.48	0.19
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.435054	121,465.57	136.616637	177,601.63	56,136.06	0.10
		Base		93.435054	121,465.57	136.616637	177,601.63	56,136.06	0.10
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local		105.272175	42,108.87	141.923679	56,769.47	14,660.60	0.03
		Base		105.272175	42,108.87	141.923679	56,769.47	14,660.60	0.03
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.816725	79,053.38	112.208712	89,766.97	10,713.59	0.05
		Base		98.816725	79,053.38	112.208712	89,766.97	10,713.59	0.05
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	150,000.000	Local		105.457747	158,186.62	114.607940	171,911.91	13,725.29	0.09
		Base		105.457747	158,186.62	114.607940	171,911.91	13,725.29	0.09
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767	15 May 2115		
	430,000.000	Local		101.519347	436,533.19	104.880000	450,984.00	14,450.81	0.25
		Base		101.519347	436,533.19	104.880000	450,984.00	14,450.81	0.25
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.111711	285,912.79	107.781000	301,786.80	15,874.01	0.16
		Base		102.111711	285,912.79	107.781000	301,786.80	15,874.01	0.16
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.775325	79,820.26	104.187000	83,349.60	3,529.34	0.05
		Base		99.775325	79,820.26	104.187000	83,349.60	3,529.34	0.05
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	103.609000	72,526.30	2,526.30	0.04
		Base		100.000000	70,000.00	103.609000	72,526.30	2,526.30	0.04
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		

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View Date: October 2, 2017

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	100,000.000	Local		100.000000	100,000.00	102.019441	102,019.44	2,019.44	0.06
		Base		100.000000	100,000.00	102.019441	102,019.44	2,019.44	0.06
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	540,000.000	Local		94.434524	509,946.43	114.500000	618,300.00	108,353.57	0.34
		Base		94.434524	509,946.43	114.500000	618,300.00	108,353.57	0.34
91912EAA3	VALE SA SR UNSECURED 09/42 5.625					5.625	11 Sep 2042		
	200,000.000	Local		95.820770	191,641.54	102.000000	204,000.00	12,358.46	0.11
		Base		95.820770	191,641.54	102.000000	204,000.00	12,358.46	0.11
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	120,000.000	Local		87.176283	104,611.54	88.573987	106,288.78	1,677.24	0.06
		Base		87.176283	104,611.54	88.573987	106,288.78	1,677.24	0.06
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	60,000.000	Local		98.466517	59,079.91	101.366490	60,819.89	1,739.98	0.03
		Base		98.466517	59,079.91	101.366490	60,819.89	1,739.98	0.03
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.4	01 Nov 2034		
	130,000.000	Local		95.392085	124,009.71	100.063865	130,083.02	6,073.31	0.07
		Base		95.392085	124,009.71	100.063865	130,083.02	6,073.31	0.07
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	3,060,000.000	Local		94.316397	2,886,081.74	96.817146	2,962,604.67	76,522.93	1.61
		Base		94.316397	2,886,081.74	96.817146	2,962,604.67	76,522.93	1.61
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672	15 Mar 2055		
	70,000.000	Local		94.713643	66,299.55	95.259736	66,681.82	382.27	0.04
		Base		94.713643	66,299.55	95.259736	66,681.82	382.27	0.04
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125	15 Aug 2046		
	110,000.000	Local		90.829545	99,912.50	90.906582	99,997.24	84.74	0.05
		Base		90.829545	99,912.50	90.906582	99,997.24	84.74	0.05
92343VDS0	VERIZON COMMUNICATIONS SR UNSECURED 04/49 5.012					5.012	15 Apr 2049		
	160,000.000	Local		93.356544	149,370.47	102.241466	163,586.35	14,215.88	0.09
		Base		93.356544	149,370.47	102.241466	163,586.35	14,215.88	0.09
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		

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		410,000.000	Local 99.960405	409,837.66	109.663604	449,620.78	39,783.12	0.24
			Base 99.960405	409,837.66	109.663604	449,620.78	39,783.12	0.24
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047		
		30,000.000	Local 111.332567	33,399.77	111.016101	33,304.83	-94.94	0.02
			Base 111.332567	33,399.77	111.016101	33,304.83	-94.94	0.02
92553PAP7	VIACOM INC SR UNSECURED 03/43 4.375				4.375	15 Mar 2043		
		230,000.000	Local 88.622278	203,831.24	86.148004	198,140.41	-5,690.83	0.11
			Base 88.622278	203,831.24	86.148004	198,140.41	-5,690.83	0.11
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875	15 Nov 2038		
		236,000.000	Local 121.997572	287,914.27	167.903317	396,251.83	108,337.56	0.22
			Base 121.997572	287,914.27	167.903317	396,251.83	108,337.56	0.22
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045		
		440,000.000	Local 105.184005	462,809.62	110.664206	486,922.51	24,112.89	0.27
			Base 105.184005	462,809.62	110.664206	486,922.51	24,112.89	0.26
92826CAJ1	VISA INC SR UNSECURED 09/47 3.65				3.65	15 Sep 2047		
		460,000.000	Local 99.895893	459,521.11	99.449855	457,469.33	-2,051.78	0.25
			Base 99.895893	459,521.11	99.449855	457,469.33	-2,051.78	0.25
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.75	17 Sep 2044		
		250,000.000	Local 98.744144	246,860.36	103.073008	257,682.52	10,822.16	0.14
			Base 98.744144	246,860.36	103.073008	257,682.52	10,822.16	0.14
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4				4.0	11 Apr 2043		
		1,570,000.000	Local 105.322239	1,653,559.16	104.978367	1,648,160.36	-5,398.80	0.90
			Base 105.322239	1,653,559.16	104.978367	1,648,160.36	-5,398.80	0.90
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75				4.75	02 Oct 2043		
		30,000.000	Local 99.335533	29,800.66	116.563747	34,969.12	5,168.46	0.02
			Base 99.335533	29,800.66	116.563747	34,969.12	5,168.46	0.02
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3				4.3	22 Apr 2044		
		60,000.000	Local 100.089250	60,053.55	110.146271	66,087.76	6,034.21	0.04
			Base 100.089250	60,053.55	110.146271	66,087.76	6,034.21	0.04
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8				4.8	18 Nov 2044		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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		106.776148	331,006.06	106.244803	329,358.89	-1,647.17	0.18
		Base		106.776148	331,006.06	106.244803	329,358.89	-1,647.17	0.18
939648AE1	WASHINGTON PG LP SR UNSECURED 08/24 5.95					5.95	15 Aug 2024		
	260,000.000	Local		98.495527	256,088.37	101.907336	264,959.07	8,870.70	0.14
		Base		98.495527	256,088.37	101.907336	264,959.07	8,870.70	0.14
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local		137.991546	179,389.01	143.040601	185,952.78	6,563.77	0.10
		Base		137.991546	179,389.01	143.040601	185,952.78	6,563.77	0.10
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		93.955033	169,119.06	130.307232	234,553.02	65,433.96	0.13
		Base		93.955033	169,119.06	130.307232	234,553.02	65,433.96	0.13
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625	15 May 2042		
	100,000.000	Local		108.116800	108,116.80	108.341705	108,341.71	224.91	0.06
		Base		108.116800	108,116.80	108.341705	108,341.71	224.91	0.06
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.069255	424,602.56	121.044974	493,863.49	69,260.93	0.27
		Base		104.069255	424,602.56	121.044974	493,863.49	69,260.93	0.27
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.0	23 Oct 2026		
	220,000.000	Local		99.878855	219,733.48	97.785128	215,127.28	-4,606.20	0.12
		Base		99.878855	219,733.48	97.785128	215,127.28	-4,606.20	0.12
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	340,000.000	Local		104.288824	354,582.00	117.583943	399,785.41	45,203.41	0.22
		Base		104.288824	354,582.00	117.583943	399,785.41	45,203.41	0.22
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	190,000.000	Local		100.097926	190,186.06	103.952011	197,508.82	7,322.76	0.11
		Base		100.097926	190,186.06	103.952011	197,508.82	7,322.76	0.11
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.446420	292,339.26	106.994772	320,984.32	28,645.06	0.17
		Base		97.446420	292,339.26	106.994772	320,984.32	28,645.06	0.17
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	950,000.000	Local		104.524339	992,981.22	105.762345	1,004,742.28	11,761.06	0.55
		Base		104.524339	992,981.22	105.762345	1,004,742.28	11,761.06	0.55
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	380,000.000	Local		103.451034	393,113.93	111.544510	423,869.14	30,755.21	0.23
		Base		103.451034	393,113.93	111.544510	423,869.14	30,755.21	0.23
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	1,460,000.000	Local		102.417853	1,495,300.65	103.830902	1,515,931.17	20,630.52	0.83
		Base		102.417853	1,495,300.65	103.830902	1,515,931.17	20,630.52	0.82
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	590,000.000	Local		102.238580	603,207.62	109.786427	647,739.92	44,532.30	0.35
		Base		102.238580	603,207.62	109.786427	647,739.92	44,532.30	0.35
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.6188	15 Sep 2048		
	100,000.000	Local		86.008490	86,008.49	79.965560	79,965.56	-6,042.93	0.04
Original Face:	100,000.000	Base		86.008490	86,008.49	79.965560	79,965.56	-6,042.93	0.04
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584	22 May 2028		
	250,000.000	Local		100.468408	251,171.02	101.214550	253,036.38	1,865.36	0.14
		Base		100.468408	251,171.02	101.214550	253,036.38	1,865.36	0.14
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45					5.45	01 Apr 2044		
	170,000.000	Local		103.414288	175,804.29	105.892287	180,016.89	4,212.60	0.10
		Base		103.414288	175,804.29	105.892287	180,016.89	4,212.60	0.10
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65					4.65	01 Jul 2026		
	430,000.000	Local		104.917679	451,146.02	104.812717	450,694.68	-451.34	0.25
		Base		104.917679	451,146.02	104.812717	450,694.68	-451.34	0.25
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		117.325000	82,127.50	121.740000	85,218.00	3,090.50	0.05
		Base		117.325000	82,127.50	121.740000	85,218.00	3,090.50	0.05
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		103.128539	105,191.11	117.500000	119,850.00	14,658.89	0.07
		Base		103.128539	105,191.11	117.500000	119,850.00	14,658.89	0.07
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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 120.025400	288,060.96	129.250000	310,200.00	22,139.04	0.17
			Base 120.025400	288,060.96	129.250000	310,200.00	22,139.04	0.17
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55				4.55	24 Jun 2024		
		140,000.000	Local 101.178479	141,649.87	103.500000	144,900.00	3,250.13	0.08
			Base 101.178479	141,649.87	103.500000	144,900.00	3,250.13	0.08
96950FAP9	WILLIAMS PARTNERS LP SR UNSECURED 01/45 4.9				4.9	15 Jan 2045		
		170,000.000	Local 102.886759	174,907.49	101.140506	171,938.86	-2,968.63	0.09
			Base 102.886759	174,907.49	101.140506	171,938.86	-2,968.63	0.09
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.95	01 Apr 2037		
		70,000.000	Local 95.926000	67,148.20	130.884843	91,619.39	24,471.19	0.05
			Base 95.926000	67,148.20	130.884843	91,619.39	24,471.19	0.05
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.9	15 Nov 2037		
		80,000.000	Local 116.238988	92,991.19	126.013000	100,810.40	7,819.21	0.05
			Base 116.238988	92,991.19	126.013000	100,810.40	7,819.21	0.05
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.0	15 Nov 2041		
		420,000.000	Local 99.457981	417,723.52	116.766000	490,417.20	72,693.68	0.27
			Base 99.457981	417,723.52	116.766000	490,417.20	72,693.68	0.27
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.55				5.55	25 Oct 2042		
		550,000.000	Local 105.415953	579,787.74	110.609295	608,351.12	28,563.38	0.33
			Base 105.415953	579,787.74	110.609295	608,351.12	28,563.38	0.33
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.5	23 Mar 2021		
		250,000.000	Local 100.147568	250,368.92	112.220000	280,550.00	30,181.08	0.15
			Base 100.147568	250,368.92	112.220000	280,550.00	30,181.08	0.15
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
		420,000.000	Local 101.219524	425,122.00	102.500000	430,500.00	5,378.00	0.23
			Base 101.219524	425,122.00	102.500000	430,500.00	5,378.00	0.23
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.75	29 Apr 2025		
		510,000.000	Local 98.373086	501,702.74	105.500000	538,050.00	36,347.26	0.29
			Base 98.373086	501,702.74	105.500000	538,050.00	36,347.26	0.29
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.7	01 Feb 2043		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		99.302900	29,790.87	110.668691	33,200.61	3,409.74	0.02
		Base		99.302900	29,790.87	110.668691	33,200.61	3,409.74	0.02
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	860,000.000	Local		104.266513	896,692.01	115.000000	989,000.00	92,307.99	0.54
Original Face:	480,000.000	Base		104.266513	896,692.01	115.000000	989,000.00	92,307.99	0.54
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	230,000.000	Local		100.000000	230,000.00	105.500000	242,650.00	12,650.00	0.13
		Base		100.000000	230,000.00	105.500000	242,650.00	12,650.00	0.13
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	105.000000	315,000.00	15,000.00	0.17
		Base		100.000000	300,000.00	105.000000	315,000.00	15,000.00	0.17
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	360,000.000	Local		101.878814	366,763.73	105.500000	379,800.00	13,036.27	0.21
		Base		101.878814	366,763.73	105.500000	379,800.00	13,036.27	0.21
US DOLLAR Total									
	157,576,274.510	Local			165,154,065.93		173,308,983.44	8,154,917.51	94.38
Original Face:	1,813,000.000	Base			165,154,065.93		173,308,983.44	8,154,917.51	94.21
FIXED INCOME Total									
	162,676,274.510	Base			165,477,989.56		173,616,288.27	8,138,298.71	94.38
Original Face:	1,813,000.000								
SWAPS FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
99S0YMPR1	BWS026302 CDS USD R V 03MEVENT 1 CCPCDX					1.0	20 Dec 2022		
	1,536,000.000	Local		97.934109	1,504,267.91	100.000000	1,536,000.00	31,732.09	0.84
		Base		97.934109	1,504,267.91	100.000000	1,536,000.00	31,732.09	0.84
99S0YMPS9	BWS026302 CDS USD P F 1.00000 2 CCPCDX					1.0	20 Dec 2022		
	-1,536,000.000	Local		100.000000	-1,536,000.00	102.185681	-1,569,572.06	-33,572.06	0.85
		Base		100.000000	-1,536,000.00	102.185681	-1,569,572.06	-33,572.06	0.85

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0YQ3U9	BWS026484 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
		2,860,000.000	Local 92.564376	2,647,341.16	100.000000	2,860,000.00	212,658.84	1.56
			Base 92.564376	2,647,341.16	100.000000	2,860,000.00	212,658.84	1.55
99S0YQ3V7	BWS026484 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2022		
		-2,860,000.000	Local 100.000000	-2,860,000.00	107.831250	-3,083,973.75	-223,973.75	1.68
			Base 100.000000	-2,860,000.00	107.831250	-3,083,973.75	-223,973.75	1.68
US DOLLAR Total								
			Local	-244,390.93		-257,545.81	-13,154.88	4.93
			Base	-244,390.93		-257,545.81	-13,154.88	4.92
SWAPS FIXED INCOME Total								
		0.000	Base	-244,390.93		-257,545.81	-13,154.88	4.92

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
		163,589,040.146	Base	166,485,305.86		174,579,016.93	8,093,711.07	99.96
Original Face:		1,813,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI0W3PS3	US LONG BOND(CBT) DEC17 XCBT 20171219	19 Dec 2017							
185.000	18,500,000.000		Local	28,270,312.50	28,703,300.04	152.812500	-432,987.54	-438,768.79	5,781.25
			Base	28,270,312.50		152.812500	-432,987.54	-438,768.79	5,781.25
									0.00

ADI0WGV57	US 2YR NOTE (CBT) DEC17 XCBT 20171229	29 Dec 2017							
3.000	600,000.000		Local	647,109.38	648,806.63	107.851563	-1,697.25	-1,322.25	-375.00
			Base	647,109.38		107.851563	-1,697.25	-1,322.25	-375.00
									0.00

US DOLLAR Total									
188.000	19,100,000.000		Local	28,917,421.88	29,352,106.67		-434,684.79	-440,091.04	5,406.25
			Base				-434,684.79	-440,091.04	5,406.25
									0.00

FUTURES LONG Total									
188.000	19,100,000.000		Base				-434,684.79	-440,091.04	5,406.25
									0.00

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0W0Y67	US 10YR NOTE (CBT)DEC17 XCBT 20171219						19 Dec 2017			
-237.000	-23,700,000.000	Local	-29,699,062.50	-29,931,405.52	125.312500	232,343.02		176,796.14	55,546.88	
		Base	-29,699,062.50		125.312500	232,343.02		176,796.14	55,546.88	0.03

ADI0W8HR3	US 5YR NOTE (CBT) DEC17 XCBT 20171229						29 Dec 2017			
-1.000	-100,000.000	Local	-117,500.00	-118,238.94	117.500000	738.94		574.88	164.06	
		Base	-117,500.00		117.500000	738.94		574.88	164.06	0.00

ADI0W8VW6	US ULTRA BOND CBT DEC17 XCBT 20171219						19 Dec 2017			
-8.000	-800,000.000	Local	-1,321,000.00	-1,342,311.40	165.125000	21,311.40		24,561.40	-3,250.00	
		Base	-1,321,000.00		165.125000	21,311.40		24,561.40	-3,250.00	0.00

US DOLLAR Total										
-246.000	-24,600,000.000	Local	-31,137,562.50	-31,391,955.86		254,393.36		201,932.42	52,460.94	
		Base				254,393.36		201,932.42	52,460.94	0.03

FUTURES SHORT Total

-246.000	-24,600,000.000	Base				254,393.36		201,932.42	52,460.94	0.03
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Holdings - Futures Contracts

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View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-58.000	-5,500,000.000	Base			-180,291.43		-238,158.62	57,867.19	0.04



As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 17.311000

ARS	ARGENTINE PESO								
		778,625.030	Local	1.000000	778,625.03	1.000000	778,625.03	0.00	2.61
			Base	0.057221	44,553.98	0.057767	44,978.63	424.65	0.03

ARGENTINE PESO Total

		778,625.030	Local		778,625.03		778,625.03	0.00	2.61
			Base		44,553.98		44,978.63	424.65	0.03

AUSTRALIAN DOLLAR

Exchange Rate: 1.274860

AUD	AUSTRALIAN DOLLAR								
		242,377.490	Local	1.000000	242,377.49	1.000000	242,377.49	0.00	8.70
			Base	0.791934	191,946.93	0.784400	190,120.87	-1,826.06	0.12

AUSTRALIAN DOLLAR Total

		242,377.490	Local		242,377.49		242,377.49	0.00	8.70
			Base		191,946.93		190,120.87	-1,826.06	0.12

CANADIAN DOLLAR

Exchange Rate: 1.247750

CAD	CANADIAN DOLLAR								
		231,028.930	Local	1.000000	231,028.93	1.000000	231,028.93	0.00	100.00
			Base	0.797339	184,208.35	0.801443	185,156.43	948.08	0.12

CANADIAN DOLLAR Total

		231,028.930	Local		231,028.93		231,028.93	0.00	100.00
			Base		184,208.35		185,156.43	948.08	0.12

EURO CURRENCY

Exchange Rate: 0.846095

INTERNATIONAL

EUR	EURO CURRENCY								
		166,016.560	Local	1.000000	166,016.56	1.000000	166,016.56	0.00	15.50

& Issue has redenominated but Local is not converted
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	1.196391	198,620.64	1.181900	196,215.03	-2,405.61	0.12	
INTERNATIONAL Total		166,016.560		166,016.56		166,016.56	0.00	15.50	
		Base		198,620.64		196,215.03	-2,405.61	0.12	
EURO CURRENCY Total		166,016.560		166,016.56		166,016.56	0.00	15.50	
		Base		198,620.64		196,215.03	-2,405.61	0.12	
INDONESIAN RUPIAH							Exchange Rate:	13,469.000000	
IDR	INDONESIAN RUPIAH								
		389,999,717.000	Local	1.000000	389,999,717.00	1.000000	389,999,717.00	0.00	1.68
			Base	0.000075	29,169.71	0.000074	28,955.36	-214.35	0.02
INDONESIAN RUPIAH Total		389,999,717.000	Local		389,999,717.00		389,999,717.00	0.00	1.68
			Base		29,169.71		28,955.36	-214.35	0.02
JAPANESE YEN							Exchange Rate:	112.525000	
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.008940	18,995.14	0.008887	18,882.97	-112.17	0.01
JAPANESE YEN Total		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
			Base		18,995.14		18,882.97	-112.17	0.01
MEXICAN PESO							Exchange Rate:	18.210000	
MXN	MEXICAN PESO (NEW)								
		1,024,457.780	Local	1.000000	1,024,457.78	1.000000	1,024,457.78	0.00	2.47
			Base	0.057017	58,411.34	0.054915	56,257.98	-2,153.36	0.04
MEXICAN PESO Total		1,024,457.780	Local		1,024,457.78		1,024,457.78	0.00	2.47

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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		58,411.34		56,257.98	-2,153.36	0.04	
NEW ZEALAND DOLLAR							Exchange Rate:	1.384466	
NZD	NEW ZEALAND DOLLAR								
		180,324.560	Local	1.000000	180,324.56	1.000000	180,324.56	0.00	5.07
			Base	0.732150	132,024.60	0.722300	130,248.46	-1,776.14	0.08
NEW ZEALAND DOLLAR Total									
		180,324.560	Local		180,324.56		180,324.56	0.00	5.07
			Base		132,024.60		130,248.46	-1,776.14	0.08
POUND STERLING							Exchange Rate:	0.746269	
GBP	POUND STERLING								
		53,273.410	Local	1.000000	53,273.41	1.000000	53,273.41	0.00	0.46
			Base	1.346700	71,743.29	1.339999	71,386.34	-356.95	0.04
POUND STERLING Total									
		53,273.410	Local		53,273.41		53,273.41	0.00	0.46
			Base		71,743.29		71,386.34	-356.95	0.04
RUSSIAN RUBLE							Exchange Rate:	57.560000	
RUB	RUSSIAN RUBLE								
		916.410	Local	1.000000	916.41	1.000000	916.41	0.00	0.00
			Base	0.017383	15.93	0.017373	15.92	-0.01	0.00
RUSSIAN RUBLE Total									
		916.410	Local		916.41		916.41	0.00	0.00
			Base		15.93		15.92	-0.01	0.00
SWEDISH KRONA							Exchange Rate:	8.144900	
SEK	SWEDISH KRONA								
		134,601.990	Local	1.000000	134,601.99	1.000000	134,601.99	0.00	0.07
			Base	0.112290	15,114.43	0.122776	16,525.92	1,411.49	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		134,601.990	Local	134,601.99		134,601.99	0.00	0.07
			Base	15,114.43		16,525.92	1,411.49	0.01
							Exchange Rate:	3.562950
TURKISH LIRA								
TRY	TURKISH LIRA							
		39,750.000	Local	39,750.00	1.000000	39,750.00	0.00	5.06
			Base	11,369.16	0.280666	11,156.49	-212.67	0.01
TURKISH LIRA Total								
		39,750.000	Local	39,750.00		39,750.00	0.00	5.06
			Base	11,369.16		11,156.49	-212.67	0.01
CASH Total								
		394,975,895.160	Base	956,173.50		949,900.40	-6,273.10	0.60
CASH EQUIVALENT								
							Exchange Rate:	1.000000
US DOLLAR								
7839989D1	SSC GOVERNMENT MM GVMXX				0.9177195	31 Dec 2030		
		719,300.670	Local	719,300.67	100.000000	719,300.67	0.00	0.73
			Base	719,300.67	100.000000	719,300.67	0.00	0.45
US DOLLAR Total								
		719,300.670	Local	719,300.67		719,300.67	0.00	0.73
			Base	719,300.67		719,300.67	0.00	0.45
CASH EQUIVALENT Total								
		719,300.670	Base	719,300.67		719,300.67	0.00	0.45
EQUITY								
							Exchange Rate:	1.384466
NEW ZEALAND DOLLAR								

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931APJ905	CCPC MERRILL LYNCH COC NZD CCPC CASH COLLATERAL NZD							
		1,101.000	Local 1.000000	1,101.00	1.000000	1,101.00	0.00	0.03
			Base 0.741362	816.24	0.722300	795.25	-20.99	0.00
NEW ZEALAND DOLLAR Total								
		1,101.000	Local	1,101.00		1,101.00	0.00	0.03
			Base	816.24		795.25	-20.99	0.00
SWEDISH KRONA							Exchange Rate:	8.144900
930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		501.000	Local 1.000000	501.00	1.000000	501.00	0.00	0.00
			Base 0.117345	58.79	0.122776	61.51	2.72	0.00
SWEDISH KRONA Total								
		501.000	Local	501.00		501.00	0.00	0.00
			Base	58.79		61.51	2.72	0.00
US DOLLAR							Exchange Rate:	1.000000
08579X101	BERRY PETE CORP COMMON STOCK							
		8,033.000	Local 13.000000	104,429.00	10.000000	80,330.00	-24,099.00	0.08
			Base 13.000000	104,429.00	10.000000	80,330.00	-24,099.00	0.05
73936Q769	POWERSHARES SENIOR LOAN PORTFO POWERSHARES SENIOR LOAN							
		148,450.000	Local 23.207284	3,445,121.25	23.160000	3,438,102.00	-7,019.25	3.48
			Base 23.207284	3,445,121.25	23.160000	3,438,102.00	-7,019.25	2.16
79970Y105	SANCHEZ ENERGY CORP COMMON STOCK USD.01							
		1,631.782	Local 4.232336	6,906.25	4.820000	7,865.19	958.94	0.01
			Base 4.232336	6,906.25	4.820000	7,865.19	958.94	0.00
79970Y402	SANCHEZ ENERGY CORP PREFERRED STOCK 4.875							
		1,200.000	Local 26.100000	31,320.00	17.875000	21,450.00	-9,870.00	0.02
			Base 26.100000	31,320.00	17.875000	21,450.00	-9,870.00	0.01
79970Y600	SANCHEZ ENERGY CORP PREFERRED STOCK 6.5							
		9,050.000	Local 38.741736	350,612.71	19.270000	174,393.50	-176,219.21	0.18

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	38.741736	350,612.71	19.270000	174,393.50	-176,219.21	0.11
US DOLLAR Total		168,364.782	Local	3,938,389.21		3,722,140.69	-216,248.52	3.77
		Base		3,938,389.21		3,722,140.69	-216,248.52	2.33
EQUITY Total		169,966.782	Base	3,939,264.24		3,722,997.45	-216,266.79	2.34
FIXED INCOME								
ARGENTINE PESO							Exchange Rate:	17.311000
ACI0PNR40	REPUBLIC OF ARGENTINA BONDS 03/18 22.75				22.75	05 Mar 2018		
	2,470,000.000	Local	100.793781	2,489,606.39	98.793750	2,440,205.63	-49,400.76	8.17
		Base	6.709815	165,732.42	5.706993	140,962.72	-24,769.70	0.09
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
	14,838,000.000	Local	107.328932	15,925,466.89	102.950560	15,275,804.09	-649,662.80	51.17
		Base	6.588938	977,666.62	5.947118	882,433.37	-95,233.25	0.55
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				26.25	21 Jun 2020		
	10,890,000.000	Local	102.466001	11,158,547.49	104.308900	11,359,239.21	200,691.72	38.05
		Base	6.014028	654,927.63	6.025585	656,186.19	1,258.56	0.41
ARGENTINE PESO Total		28,198,000.000	Local	29,573,620.77		29,075,248.93	-498,371.84	97.39
		Base		1,798,326.67		1,679,582.28	-118,744.39	1.05
AUSTRALIAN DOLLAR							Exchange Rate:	1.274860
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019		
	2,500,000.000	Local	101.534958	2,538,373.95	101.580700	2,539,517.50	1,143.55	91.12
		Base	79.287590	1,982,189.74	79.679886	1,991,997.16	9,807.42	1.25
AUSTRALIAN DOLLAR Total		2,500,000.000	Local	2,538,373.95		2,539,517.50	1,143.55	91.12

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,982,189.74		1,991,997.16	9,807.42	1.25

BRAZILIAN REAL

Exchange Rate: 3.167150

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021			
		2,619,000.000	Local	94.046062	2,463,066.37	103.509119	2,710,903.83	247,837.46	10.08
			Base	27.816910	728,524.88	32.682102	855,944.25	127,419.37	0.54

BRAZILIAN REAL Total

		2,619,000.000	Local		2,463,066.37		2,710,903.83	247,837.46	10.08
			Base		728,524.88		855,944.25	127,419.37	0.54

INDONESIAN RUPIAH

Exchange Rate: 13,469.000000

ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.0	15 May 2027			
		9,744,000,000.000	Local	100.961542	9,837,692,662.37	103.850000	10,119,144,000.00	281,451,337.63	43.61
			Base	0.007572	737,841.15	0.007710	751,291.41	13,450.26	0.47

ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034			
		342,000,000.000	Local	108.064198	369,579,557.98	110.100000	376,542,000.00	6,962,442.02	1.62
			Base	0.008305	28,403.50	0.008174	27,956.20	-447.30	0.02

B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026			
		10,940,000,000.000	Local	110.589741	12,098,517,687.97	112.600000	12,318,440,000.00	219,922,312.03	53.09
			Base	0.008408	919,833.78	0.008360	914,577.18	-5,256.60	0.57

INDONESIAN RUPIAH Total

		21,026,000,000.000	Local		22,305,789,908.32		22,814,126,000.00	508,336,091.68	98.32
			Base		1,686,078.43		1,693,824.79	7,746.36	1.06

MEXICAN PESO

Exchange Rate: 18.210000

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047			
		17,530,000.000	Local	109.807551	19,249,263.71	109.112000	19,127,333.60	-121,930.11	46.17
			Base	6.207038	1,088,093.77	5.991873	1,050,375.27	-37,718.50	0.66

B1QGRII9	MEX BONOS DESARR FIX RT BONDS 06/27 7.5				7.5	03 Jun 2027			
		7,380,000.000	Local	104.353918	7,701,319.15	104.375000	7,702,875.00	1,555.85	18.59

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	5.741935	423,754.77	5.731741	423,002.47	-752.30	0.27
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
	11,920,000.000	Local	123.472737	14,717,950.25	113.892000	13,575,926.40	-1,142,023.85	32.77
		Base	6.541329	779,726.45	6.254366	745,520.40	-34,206.05	0.47
MEXICAN PESO Total								
	36,830,000.000	Local		41,668,533.11		40,406,135.00	-1,262,398.11	97.53
		Base		2,291,574.99		2,218,898.14	-72,676.85	1.39
NEW ZEALAND DOLLAR							Exchange Rate:	1.384466
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
	3,300,000.000	Local	99.383130	3,279,643.29	102.193500	3,372,385.50	92,742.21	94.89
		Base	74.775404	2,467,588.32	73.814380	2,435,874.55	-31,713.77	1.53
NEW ZEALAND DOLLAR Total								
	3,300,000.000	Local		3,279,643.29		3,372,385.50	92,742.21	94.89
		Base		2,467,588.32		2,435,874.55	-31,713.77	1.53
POUND STERLING							Exchange Rate:	0.746269
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
	150,000.000	Local	101.552373	152,328.56	102.135000	153,202.50	873.94	1.32
		Base	156.491847	234,737.77	136.860837	205,291.26	-29,446.51	0.13
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	106.012936	148,418.11	114.225000	159,915.00	11,496.89	1.38
		Base	163.665000	229,131.00	153.061430	214,286.00	-14,845.00	0.13
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.803193	149,704.79	103.450000	155,175.00	5,470.21	1.34
		Base	152.178700	228,268.05	138.622936	207,934.40	-20,333.65	0.13
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
	150,000.000	Local	102.599687	153,899.53	107.890000	161,835.00	7,935.47	1.39
		Base	157.488673	236,233.01	144.572533	216,858.80	-19,374.21	0.14

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



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ACIOCCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
		150,000.000	Local 99.807947	149,711.92	108.044300	162,066.45	12,354.53	1.40
			Base 153.075000	229,612.50	144.779295	217,168.94	-12,443.56	0.14
ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
		200,000.000	Local 101.496285	202,992.57	108.387800	216,775.60	13,783.03	1.87
			Base 154.852375	309,704.75	145.239585	290,479.17	-19,225.58	0.18
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.5	08 Jul 2026		
		140,000.000	Local 107.313786	150,239.30	122.750000	171,850.00	21,610.70	1.48
			Base 165.291064	231,407.49	164.484924	230,278.89	-1,128.60	0.14
BG6LSMII5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR				6.75	29 Nov 2049		
		100,000.000	Local 103.519790	103,519.79	110.750000	110,750.00	7,230.21	0.95
			Base 159.147400	159,147.40	148.404932	148,404.93	-10,742.47	0.09
POUND STERLING Total		1,180,000.000	Local	1,210,814.57		1,291,569.55	80,754.98	11.13
			Base	1,858,241.97		1,730,702.39	-127,539.58	1.09
RUSSIAN RUBLE							Exchange Rate:	57.560000
ACIO4RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
		115,338,000.000	Local 94.762090	109,296,698.89	97.073400	111,962,518.09	2,665,819.20	100.00
			Base 1.533892	1,769,159.79	1.686473	1,945,144.51	175,984.72	1.22
RUSSIAN RUBLE Total		115,338,000.000	Local	109,296,698.89		111,962,518.09	2,665,819.20	100.00
			Base	1,769,159.79		1,945,144.51	175,984.72	1.22
TURKISH LIRA							Exchange Rate:	3.562950
ACIOKW2M2	TURKEY GOVERNMENT BOND BONDS 02/26 10.6				10.6	11 Feb 2026		
		750,000.000	Local 101.088981	758,167.36	99.500000	746,250.00	-11,917.36	94.94
			Base 28.560197	214,201.48	27.926297	209,447.23	-4,754.25	0.13
TURKISH LIRA Total		750,000.000	Local	758,167.36		746,250.00	-11,917.36	94.94

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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As of: September 29, 2017

View Date: October 2, 2017

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		Base		214,201.48		209,447.23	-4,754.25	0.13
US DOLLAR							Exchange Rate:	1.000000
00130HBS3	AES CORP/VA SR UNSECURED 07/21 7.375				7.375	01 Jul 2021		
	250,000.000	Local	109.242940	273,107.35	114.260000	285,650.00	12,542.65	0.29
		Base	109.242940	273,107.35	114.260000	285,650.00	12,542.65	0.18
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125	15 Sep 2023		
	350,000.000	Local	102.254786	357,891.75	107.030000	374,605.00	16,713.25	0.38
		Base	102.254786	357,891.75	107.030000	374,605.00	16,713.25	0.23
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	238,060.630	Local	88.131893	209,807.34	67.200000	159,976.74	-49,830.60	0.16
		Base	88.131893	209,807.34	67.200000	159,976.74	-49,830.60	0.10
00485GAE8	ACOSTA HOLDCO INC 2015 TERM LOAN					26 Sep 2021		
	59,383.980	Local	98.809359	58,676.93	88.487500	52,547.40	-6,129.53	0.05
		Base	98.809359	58,676.93	88.487500	52,547.40	-6,129.53	0.03
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
	50,000.000	Local	99.905860	49,952.93	103.691343	51,845.67	1,892.74	0.05
		Base	99.905860	49,952.93	103.691343	51,845.67	1,892.74	0.03
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
	30,000.000	Local	102.871767	30,861.53	106.691186	32,007.36	1,145.83	0.03
		Base	102.871767	30,861.53	106.691186	32,007.36	1,145.83	0.02
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
	24,000.000	Local	99.836125	23,960.67	108.190163	25,965.64	2,004.97	0.03
		Base	99.836125	23,960.67	108.190163	25,965.64	2,004.97	0.02
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021		
	150,000.000	Local	100.925593	151,388.39	107.904124	161,856.19	10,467.80	0.16
		Base	100.925593	151,388.39	107.904124	161,856.19	10,467.80	0.10
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN					30 Aug 2024		
	180,000.000	Local	101.243561	182,238.41	100.281300	180,506.34	-1,732.07	0.18
		Base	101.243561	182,238.41	100.281300	180,506.34	-1,732.07	0.11

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View Date: October 2, 2017

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01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		258,701.620	Local 100.953701	261,168.86	95.892900	248,076.49	-13,092.37	0.25	
			Base 100.953701	261,168.86	95.892900	248,076.49	-13,092.37	0.16	
01609WAP7	ALIBABA GROUP HOLDING SR UNSECURED 11/21 3.125				3.125	28 Nov 2021			
		250,000.000	Local 97.408408	243,521.02	102.222500	255,556.25	12,035.23	0.26	
			Base 97.408408	243,521.02	102.222500	255,556.25	12,035.23	0.16	
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875				9.875	15 Jul 2021			
		100,000.000	Local 90.221440	90,221.44	88.000000	88,000.00	-2,221.44	0.09	
			Base 90.221440	90,221.44	88.000000	88,000.00	-2,221.44	0.06	
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7				3.7	01 Nov 2024			
		153,278.280	Local 100.000000	153,278.28	100.250000	153,661.48	383.20	0.16	
Original Face:		190,000.000	Base 100.000000	153,278.28	100.250000	153,661.48	383.20	0.10	
02474RAE3	AMERICAN BLDRS + CONTRACTORS TERM LOAN B					31 Oct 2023			
		199,000.000	Local 100.494653	199,984.36	100.333300	199,663.27	-321.09	0.20	
			Base 100.494653	199,984.36	100.333300	199,663.27	-321.09	0.13	
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044			
		400,000.000	Local 103.640073	414,560.29	95.173385	380,693.54	-33,866.75	0.39	
			Base 103.640073	414,560.29	95.173385	380,693.54	-33,866.75	0.24	
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B					19 Oct 2023			
		188,100.000	Local 100.960234	189,906.20	100.416700	188,883.81	-1,022.39	0.19	
			Base 100.960234	189,906.20	100.416700	188,883.81	-1,022.39	0.12	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044			
		80,000.000	Local 87.412500	69,930.00	93.908160	75,126.53	5,196.53	0.08	
			Base 87.412500	69,930.00	93.908160	75,126.53	5,196.53	0.05	
03765VAH3	APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1					02 May 2022			
		199,001.250	Local 100.818995	200,631.06	100.718800	200,431.67	-199.39	0.20	
			Base 100.818995	200,631.06	100.718800	200,431.67	-199.39	0.13	
038522AN8	ARAMARK SERVICES INC COMPANY GUAR 06/26 4.75				4.75	01 Jun 2026			
		200,000.000	Local 104.976215	209,952.43	105.290000	210,580.00	627.57	0.21	
			Base 104.976215	209,952.43	105.290000	210,580.00	627.57	0.13	

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR					7.5	15 Oct 2039		
	250,000.000	Local		109.360180	273,400.45	120.000000	300,000.00	26,599.55	0.30
		Base		109.360180	273,400.45	120.000000	300,000.00	26,599.55	0.19
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					2.09722	25 Jan 2034		
	293,836.280	Local		84.973704	249,683.57	97.109020	285,341.53	35,657.96	0.29
Original Face:	22,150,000.000	Base		84.973704	249,683.57	97.109020	285,341.53	35,657.96	0.18
040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875					6.875	22 Apr 2021		
	780,000.000	Local		104.815972	817,564.58	109.000000	850,200.00	32,635.42	0.86
		Base		104.815972	817,564.58	109.000000	850,200.00	32,635.42	0.53
04044PAD6	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 2						20 Oct 2021		
	221,962.620	Local		100.500359	223,073.23	100.088900	222,159.94	-913.29	0.22
		Base		100.500359	223,073.23	100.088900	222,159.94	-913.29	0.14
05604XAP1	BWAY HLDG CO TERM LOAN						03 Apr 2024		
	59,850.000	Local		99.529390	59,568.34	100.142900	59,935.53	367.19	0.06
		Base		99.529390	59,568.34	100.142900	59,935.53	367.19	0.04
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR					6.5	29 Oct 2049		
	320,000.000	Local		104.253572	333,611.43	113.062500	361,800.00	28,188.57	0.37
		Base		104.253572	333,611.43	113.062500	361,800.00	28,188.57	0.23
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	20,000.000	Local		109.486850	21,897.37	115.913184	23,182.64	1,285.27	0.02
		Base		109.486850	21,897.37	115.913184	23,182.64	1,285.27	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	90,000.000	Local		101.239867	91,115.88	105.173240	94,655.92	3,540.04	0.10
		Base		101.239867	91,115.88	105.173240	94,655.92	3,540.04	0.06
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	100,000.000	Local		99.342650	99,342.65	103.479111	103,479.11	4,136.46	0.10
		Base		99.342650	99,342.65	103.479111	103,479.11	4,136.46	0.06
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	70,000.000	Local		99.852643	69,896.85	104.751611	73,326.13	3,429.28	0.07
		Base		99.852643	69,896.85	104.751611	73,326.13	3,429.28	0.05

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07014QAK7	BASS PRO GROUP LLC TERM LOAN B					16 Dec 2023			
		200,000.000	Local 99.427630	198,855.26	94.125000	188,250.00	-10,605.26	0.19	
			Base 99.427630	198,855.26	94.125000	188,250.00	-10,605.26	0.12	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.87722	25 Dec 2034			
		534,640.410	Local 95.008999	507,956.50	97.867150	523,237.33	15,280.83	0.53	
Original Face:		10,280,000.000	Base 95.008999	507,956.50	97.867150	523,237.33	15,280.83	0.33	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
		79,000.000	Local 109.376076	86,407.10	104.551745	82,595.88	-3,811.22	0.08	
			Base 109.376076	86,407.10	104.551745	82,595.88	-3,811.22	0.05	
08579JAP7	BERRY PLASTICS GROUP INC TERM LOAN I					01 Oct 2022			
		0.010	Local 1,800.000000	0.18	100.100000	0.01	-0.17	0.00	
			Base 1,800.000000	0.18	100.100000	0.01	-0.17	0.00	
08579JAT9	BERRY PLASTICS GROUP INC TERM M LOANS					01 Oct 2022			
		173,611.300	Local 100.619775	174,687.30	100.104200	173,792.20	-895.10	0.18	
			Base 100.619775	174,687.30	100.104200	173,792.20	-895.10	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			
		250,000.000	Local 84.422540	211,056.35	91.500000	228,750.00	17,693.65	0.23	
			Base 84.422540	211,056.35	91.500000	228,750.00	17,693.65	0.14	
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026			
		350,000.000	Local 101.878540	356,574.89	111.000000	388,500.00	31,925.11	0.39	
			Base 101.878540	356,574.89	111.000000	388,500.00	31,925.11	0.24	
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2				2.0	23 Oct 2022			
		250,000.000	Local 99.314408	248,286.02	98.943154	247,357.89	-928.13	0.25	
			Base 99.314408	248,286.02	98.943154	247,357.89	-928.13	0.16	
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25				5.25	15 Mar 2025			
		220,000.000	Local 106.964255	235,321.36	109.619300	241,162.46	5,841.10	0.24	
			Base 106.964255	235,321.36	109.619300	241,162.46	5,841.10	0.15	

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12506KAB5	CBS RADIO INC TERM LOAN B					17 Oct 2023		
		72,052.830	Local 100.335879	72,294.84	100.593800	72,480.68	185.84	0.07
			Base 100.335879	72,294.84	100.593800	72,480.68	185.84	0.05
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C				4.165485	10 Nov 2049		
		430,000.000	Local 99.206723	426,588.91	100.625930	432,691.50	6,102.59	0.44
Original Face:		430,000.000	Base 99.206723	426,588.91	100.625930	432,691.50	6,102.59	0.27
12543DAL4	CHS/COMMUNITY HEALTH SYS COMPANY GUAR 11/19 8				8.0	15 Nov 2019		
		20,000.000	Local 98.260350	19,652.07	97.375000	19,475.00	-177.07	0.02
			Base 98.260350	19,652.07	97.375000	19,475.00	-177.07	0.01
12543DAY6	CHS/COMMUNITY HEALTH SYS SR SECURED 03/23 6.25				6.25	31 Mar 2023		
		180,000.000	Local 100.723117	181,301.61	98.250000	176,850.00	-4,451.61	0.18
			Base 100.723117	181,301.61	98.250000	176,850.00	-4,451.61	0.11
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.7	01 May 2034		
		350,000.000	Local 94.479937	330,679.78	96.750000	338,625.00	7,945.22	0.34
			Base 94.479937	330,679.78	96.750000	338,625.00	7,945.22	0.21
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	102.910000	164,656.00	4,656.00	0.17
			Base 100.000000	160,000.00	102.910000	164,656.00	4,656.00	0.10
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		90,000.000	Local 102.122967	91,910.67	115.005363	103,504.83	11,594.16	0.10
			Base 102.122967	91,910.67	115.005363	103,504.83	11,594.16	0.06
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				1.35444	15 Apr 2037		
		221,406.620	Local 88.435594	195,802.26	94.017570	208,161.12	12,358.86	0.21
Original Face:		2,630,000.000	Base 88.435594	195,802.26	94.017570	208,161.12	12,358.86	0.13
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.02697	25 Apr 2047		
		227,943.090	Local 100.566554	229,234.51	97.477860	222,194.05	-7,040.46	0.22
Original Face:		280,000.000	Base 100.566554	229,234.51	97.477860	222,194.05	-7,040.46	0.14

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12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	99,250.000	Local		99.552494	98,805.85	100.375000	99,622.19	816.34	0.10
		Base		99.552494	98,805.85	100.375000	99,622.19	816.34	0.06
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	120,000.000	Local		101.322725	121,587.27	104.375000	125,250.00	3,662.73	0.13
		Base		101.322725	121,587.27	104.375000	125,250.00	3,662.73	0.08
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	340,000.000	Local		98.098479	333,534.83	103.750000	352,750.00	19,215.17	0.36
		Base		98.098479	333,534.83	103.750000	352,750.00	19,215.17	0.22
15670BAB8	CENTURYLINK ESCROW LLC TERM LOAN B						31 Jan 2025		
	190,000.000	Local		99.516758	189,081.84	96.732100	183,790.99	-5,290.85	0.19
		Base		99.516758	189,081.84	96.732100	183,790.99	-5,290.85	0.12
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	149,250.000	Local		100.000000	149,250.00	100.175000	149,511.19	261.19	0.15
		Base		100.000000	149,250.00	100.175000	149,511.19	261.19	0.09
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908	23 Jul 2025		
	120,000.000	Local		105.360950	126,433.14	106.901576	128,281.89	1,848.75	0.13
		Base		105.360950	126,433.14	106.901576	128,281.89	1,848.75	0.08
16117LBL2	CHARTER COMMUNICATIONS OPERAT I 1						15 Jan 2024		
	79,195.960	Local		100.689795	79,742.25	100.347200	79,470.93	-271.32	0.08
		Base		100.689795	79,742.25	100.347200	79,470.93	-271.32	0.05
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	200,000.000	Local		90.388145	180,776.29	100.750000	201,500.00	20,723.71	0.20
		Base		90.388145	180,776.29	100.750000	201,500.00	20,723.71	0.13
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	101,000.000	Local		143.288733	144,721.62	158.170912	159,752.62	15,031.00	0.16
		Base		143.288733	144,721.62	158.170912	159,752.62	15,031.00	0.10
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	600,000.000	Local		101.118172	606,709.03	108.500000	651,000.00	44,290.97	0.66
		Base		101.118172	606,709.03	108.500000	651,000.00	44,290.97	0.41

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WA GLOBAL STRATEGIC INCOME CIF
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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
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172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	347,000.000	Local		112.848375	391,583.86	116.966099	405,872.36	14,288.50	0.41
		Base		112.848375	391,583.86	116.966099	405,872.36	14,288.50	0.25
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	160,000.000	Local		99.984731	159,975.57	108.125000	173,000.00	13,024.43	0.18
		Base		99.984731	159,975.57	108.125000	173,000.00	13,024.43	0.11
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4					4.4	10 Jun 2025		
	110,000.000	Local		99.754436	109,729.88	105.275042	115,802.55	6,072.67	0.12
		Base		99.754436	109,729.88	105.275042	115,802.55	6,072.67	0.07
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	105,000.000	Local		99.892248	104,886.86	110.706119	116,241.42	11,354.56	0.12
		Base		99.892248	104,886.86	110.706119	116,241.42	11,354.56	0.07
20162VAG8	AMERICAN COMMERCIAL LINES LLC TERM LOAN						12 Nov 2020		
	38,441.560	Local		95.771035	36,815.88	79.050000	30,388.05	-6,427.83	0.03
		Base		95.771035	36,815.88	79.050000	30,388.05	-6,427.83	0.02
20341UAD1	COMMUNICATIONS SALES + LEASING TERM LOAN B						24 Oct 2022		
	198,003.750	Local		100.549717	199,092.21	92.375000	182,905.96	-16,186.25	0.19
		Base		100.549717	199,092.21	92.375000	182,905.96	-16,186.25	0.11
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375					4.375	04 Aug 2025		
	250,000.000	Local		99.875496	249,688.74	105.009800	262,524.50	12,835.76	0.27
		Base		99.875496	249,688.74	105.009800	262,524.50	12,835.76	0.16
22025YAM2	CORECIVIC INC COMPANY GUAR 04/20 4.125					4.125	01 Apr 2020		
	30,000.000	Local		95.772667	28,731.80	102.500000	30,750.00	2,018.20	0.03
		Base		95.772667	28,731.80	102.500000	30,750.00	2,018.20	0.02
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625	01 May 2023		
	60,000.000	Local		97.350267	58,410.16	102.250000	61,350.00	2,939.84	0.06
		Base		97.350267	58,410.16	102.250000	61,350.00	2,939.84	0.04
22025YAQ3	CORECIVIC INC COMPANY GUAR 10/22 5					5.0	15 Oct 2022		
	120,000.000	Local		95.561242	114,673.49	104.000000	124,800.00	10,126.51	0.13
		Base		95.561242	114,673.49	104.000000	124,800.00	10,126.51	0.08

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View Date: October 2, 2017

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23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.95	01 Apr 2022		
	150,000.000	Local		101.824327	152,736.49	103.750000	155,625.00	2,888.51	0.16
		Base		101.824327	152,736.49	103.750000	155,625.00	2,888.51	0.10
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5					5.0	01 May 2025		
	20,000.000	Local		98.412850	19,682.57	98.654000	19,730.80	48.23	0.02
		Base		98.412850	19,682.57	98.654000	19,730.80	48.23	0.01
23918YAC2	DAVITA HEALTHCARE PARTNERS INC TERM LOAN B						24 Jun 2021		
	79,181.600	Local		100.207586	79,345.97	100.535700	79,605.78	259.81	0.08
		Base		100.207586	79,345.97	100.535700	79,605.78	259.81	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	10,000.000	Local		101.229300	10,122.93	109.439706	10,943.97	821.04	0.01
		Base		101.229300	10,122.93	109.439706	10,943.97	821.04	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	180,000.000	Local		99.073317	178,331.97	105.378235	189,680.82	11,348.85	0.19
		Base		99.073317	178,331.97	105.378235	189,680.82	11,348.85	0.12
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022		
	130,000.000	Local		101.878215	132,441.68	106.250000	138,125.00	5,683.32	0.14
		Base		101.878215	132,441.68	106.250000	138,125.00	5,683.32	0.09
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	220,000.000	Local		101.957186	224,305.81	104.812500	230,587.50	6,281.69	0.23
		Base		101.957186	224,305.81	104.812500	230,587.50	6,281.69	0.14
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75					5.75	01 Mar 2023		
	250,000.000	Local		103.103216	257,758.04	105.500000	263,750.00	5,991.96	0.27
		Base		103.103216	257,758.04	105.500000	263,750.00	5,991.96	0.17
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	250,000.000	Local		80.843424	202,108.56	61.500000	153,750.00	-48,358.56	0.16
		Base		80.843424	202,108.56	61.500000	153,750.00	-48,358.56	0.10
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4					4.0	01 Jul 2044		
	0.010	Local		700.000000	0.07	106.488383	0.01	-0.06	0.00
		Base		700.000000	0.07	106.488383	0.01	-0.06	0.00

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View Date: October 2, 2017

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3128M96X5	FED HM LN PC POOL G07786 FG 08/44 FIXED 4				4.0	01 Aug 2044			
		0.010	Local	0.000000	0.00	107.024614	0.01	0.01	0.00
			Base	0.000000	0.00	107.024614	0.01	0.01	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.81599	15 Apr 2041			
		106,044.600	Local	6.584286	6,982.28	5.199650	5,513.95	-1,468.33	0.01
Original Face:		200,000.000	Base	6.584286	6,982.28	5.199650	5,513.95	-1,468.33	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				5.98722	25 Oct 2024			
		600,000.000	Local	102.257318	613,543.91	110.630970	663,785.82	50,241.91	0.67
Original Face:		600,000.000	Base	102.257318	613,543.91	110.630970	663,785.82	50,241.91	0.42
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				3.83722	25 Dec 2027			
		505,231.410	Local	101.200226	511,295.33	102.125390	515,969.55	4,674.22	0.52
Original Face:		800,000.000	Base	101.200226	511,295.33	102.125390	515,969.55	4,674.22	0.32
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				8.78722	25 Dec 2027			
		329,404.730	Local	99.999851	329,404.24	111.187240	366,256.03	36,851.79	0.37
Original Face:		330,000.000	Base	99.999851	329,404.24	111.187240	366,256.03	36,851.79	0.23
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				4.08722	25 Apr 2028			
		470,630.360	Local	102.499484	482,393.69	103.735620	488,211.32	5,817.63	0.49
Original Face:		570,000.000	Base	102.499484	482,393.69	103.735620	488,211.32	5,817.63	0.31
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				5.88722	25 Oct 2028			
		570,000.000	Local	102.994226	587,067.09	112.111220	639,033.95	51,966.86	0.65
Original Face:		570,000.000	Base	102.994226	587,067.09	112.111220	639,033.95	51,966.86	0.40
31394UEC2	FANNIE MAE FNR 2005 88 IP				1.22077	25 Oct 2035			
		122,904.000	Local	3.585180	4,406.33	5.788100	7,113.81	2,707.48	0.01
Original Face:		1,400,000.000	Base	3.585180	4,406.33	5.788100	7,113.81	2,707.48	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				1.3929	25 Apr 2036			
		88,131.320	Local	8.279406	7,296.75	7.730280	6,812.80	-483.95	0.01
Original Face:		2,700,000.000	Base	8.278510	7,295.96	7.730280	6,812.80	-483.16	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP				1.97575	25 Jul 2036			
		104,936.930	Local	3.032831	3,182.56	8.824850	9,260.53	6,077.97	0.01
Original Face:		1,400,000.000	Base	3.032831	3,182.56	8.824850	9,260.53	6,077.97	0.01

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View Date: October 2, 2017

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31396L4S6	FANNIE MAE FNR 2006 118 IP1					1.98678	25 Dec 2036		
	119,866.490	Local		3.235291	3,878.03	8.636290	10,352.02	6,473.99	0.01
Original Face:	1,700,000.000	Base		3.235291	3,878.03	8.636290	10,352.02	6,473.99	0.01
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.45369	25 Dec 2036		
	114,485.330	Local		1.553483	1,778.51	6.277890	7,187.26	5,408.75	0.01
Original Face:	1,600,000.000	Base		1.553483	1,778.51	6.277890	7,187.26	5,408.75	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	35,834.500	Local		0.855963	306.73	1.041240	373.12	66.39	0.00
Original Face:	425,601.240	Base		0.855963	306.73	1.041240	373.12	66.39	0.00
32007UBV0	FIRST DATA CORP 2024 NEW DOLLAR TERM LOANS						26 Apr 2024		
	133,360.210	Local		100.624714	134,193.33	100.261400	133,708.81	-484.52	0.14
		Base		100.624714	134,193.33	100.261400	133,708.81	-484.52	0.08
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					2.10722	25 Sep 2034		
	257,320.170	Local		96.702571	248,835.22	99.564950	256,200.70	7,365.48	0.26
Original Face:	420,000.000	Base		96.702571	248,835.22	99.564950	256,200.70	7,365.48	0.16
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	500,000.000	Local		124.755074	623,775.37	133.032797	665,163.99	41,388.62	0.67
		Base		124.755074	623,775.37	133.032797	665,163.99	41,388.62	0.42
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN						29 Dec 2023		
	83,790.000	Local		101.372169	84,939.74	99.950000	83,748.11	-1,191.63	0.08
		Base		101.372169	84,939.74	99.950000	83,748.11	-1,191.63	0.05
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	390,000.000	Local		93.191769	363,447.90	93.437500	364,406.25	958.35	0.37
		Base		93.191769	363,447.90	93.437500	364,406.25	958.35	0.23
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					2.27722	25 Aug 2033		
	481,547.410	Local		95.975804	462,169.00	99.236220	477,869.45	15,700.45	0.48
Original Face:	3,970,000.000	Base		95.975804	462,169.00	99.236220	477,869.45	15,700.45	0.30
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.6605	10 Nov 2047		
	195,000.000	Local		101.459456	197,845.94	100.921830	196,797.57	-1,048.37	0.20
Original Face:	195,000.000	Base		101.459456	197,845.94	100.921830	196,797.57	-1,048.37	0.12

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36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					4.12351	10 Oct 2049		
	430,000.000	Local		99.142379	426,312.23	101.091270	434,692.46	8,380.23	0.44
Original Face:	430,000.000	Base		99.142379	426,312.23	101.091270	434,692.46	8,380.23	0.27
36252HAK7	GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 C					4.299	10 Mar 2050		
	200,000.000	Local		102.944625	205,889.25	101.872920	203,745.84	-2,143.41	0.21
Original Face:	200,000.000	Base		102.944625	205,889.25	101.872920	203,745.84	-2,143.41	0.13
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	50,000.000	Local		109.046560	54,523.28	109.959403	54,979.70	456.42	0.06
		Base		109.046560	54,523.28	109.959403	54,979.70	456.42	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	500,000.000	Local		121.726470	608,632.35	114.284080	571,420.40	-37,211.95	0.58
		Base		121.726470	608,632.35	114.284080	571,420.40	-37,211.95	0.36
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625	15 Jun 2024		
	90,000.000	Local		93.926111	84,533.50	97.000000	87,300.00	2,766.50	0.09
		Base		93.926111	84,533.50	97.000000	87,300.00	2,766.50	0.05
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.0	15 May 2023		
	90,000.000	Local		100.000000	90,000.00	99.250000	89,325.00	-675.00	0.09
		Base		100.000000	90,000.00	99.250000	89,325.00	-675.00	0.06
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local		128.699525	836,546.91	131.929146	857,539.45	20,992.54	0.87
		Base		128.699525	836,546.91	131.929146	857,539.45	20,992.54	0.54
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local		99.760300	79,808.24	100.270942	80,216.75	408.51	0.08
		Base		99.760300	79,808.24	100.270942	80,216.75	408.51	0.05
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	30,000.000	Local		99.786400	29,935.92	114.477731	34,343.32	4,407.40	0.03
		Base		99.786400	29,935.92	114.477731	34,343.32	4,407.40	0.02
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125					5.125	15 Nov 2023		
	90,000.000	Local		102.294044	92,064.64	104.625000	94,162.50	2,097.86	0.10
		Base		102.294044	92,064.64	104.625000	94,162.50	2,097.86	0.06

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382550BG5	GOODYEAR TIRE + RUBBER COMPANY GUAR 03/27 4.875					4.875	15 Mar 2027		
	100,000.000	Local	100.972790	100,972.79	102.948000	102,948.00	1,975.21	0.10	
		Base	100.972790	100,972.79	102.948000	102,948.00	1,975.21	0.06	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					0.79457	20 Nov 2042		
	95,698.940	Local	6.750012	6,459.69	3.777090	3,614.64	-2,845.05	0.00	
Original Face:	300,000.000	Base	6.750012	6,459.69	3.777090	3,614.64	-2,845.05	0.00	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375	01 Feb 2025		
	130,000.000	Local	101.824062	132,371.28	105.375000	136,987.50	4,616.22	0.14	
		Base	101.824062	132,371.28	105.375000	136,987.50	4,616.22	0.09	
404119BT5	HCA INC SR SECURED 06/26 5.25					5.25	15 Jun 2026		
	60,000.000	Local	101.779250	61,067.55	107.750000	64,650.00	3,582.45	0.07	
		Base	101.779250	61,067.55	107.750000	64,650.00	3,582.45	0.04	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	260,000.000	Local	100.797965	262,074.71	103.625000	269,425.00	7,350.29	0.27	
		Base	100.797965	262,074.71	103.625000	269,425.00	7,350.29	0.17	
404121AF2	HCA INC SR SECURED 05/23 4.75					4.75	01 May 2023		
	110,000.000	Local	101.991345	112,190.48	105.500000	116,050.00	3,859.52	0.12	
		Base	101.991345	112,190.48	105.500000	116,050.00	3,859.52	0.07	
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875					5.875	15 Oct 2020		
	190,000.000	Local	95.285074	181,041.64	99.250000	188,575.00	7,533.36	0.19	
		Base	95.285074	181,041.64	99.250000	188,575.00	7,533.36	0.12	
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	250,000.000	Local	106.066096	265,165.24	105.000000	262,500.00	-2,665.24	0.27	
		Base	106.066096	265,165.24	105.000000	262,500.00	-2,665.24	0.16	
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	79,400.500	Local	100.563132	79,847.63	100.385400	79,706.51	-141.12	0.08	
		Base	100.563132	79,847.63	100.385400	79,706.51	-141.12	0.05	
437690AZ3	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 3 M2					2.53722	25 Jul 2034		
	403,474.530	Local	94.115165	379,730.72	99.452310	401,264.74	21,534.02	0.41	
Original Face:	590,000.000	Base	94.115165	379,730.72	99.452310	401,264.74	21,534.02	0.25	

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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45031UCD1	ISTAR INC SR UNSECURED 09/22 5.25						5.25	15 Sep 2022		
	140,000.000	Local		100.000000	140,000.00	101.500000	142,100.00	2,100.00	0.14	
		Base		100.000000	140,000.00	101.500000	142,100.00	2,100.00	0.09	
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8						4.8	22 May 2019		
	200,000.000	Local		103.047190	206,094.38	103.655100	207,310.20	1,215.82	0.21	
		Base		103.047190	206,094.38	103.655100	207,310.20	1,215.82	0.13	
45824TAC9	INTELSAT JACKSON HLDG COMPANY GUAR 10/20 7.25						7.25	15 Oct 2020		
	230,000.000	Local		96.233304	221,336.60	96.250000	221,375.00	38.40	0.22	
		Base		96.233304	221,336.60	96.250000	221,375.00	38.40	0.14	
46284PAQ7	IRON MOUNTAIN INC COMPANY GUAR 08/23 6						6.0	15 Aug 2023		
	30,000.000	Local		104.112700	31,233.81	105.875000	31,762.50	528.69	0.03	
		Base		104.112700	31,233.81	105.875000	31,762.50	528.69	0.02	
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85						2.85	26 May 2018		
	250,000.000	Local		99.072248	247,680.62	100.200000	250,500.00	2,819.38	0.25	
		Base		99.072248	247,680.62	100.200000	250,500.00	2,819.38	0.16	
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C						3.6221	15 Aug 2049		
	400,000.000	Local		97.297700	389,190.80	95.951050	383,804.20	-5,386.60	0.39	
	Original Face:	400,000.000	Base	97.297700	389,190.80	95.951050	383,804.20	-5,386.60	0.24	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95						4.95	01 Jun 2045		
	90,000.000	Local		99.740678	89,766.61	113.862466	102,476.22	12,709.61	0.10	
		Base		99.740678	89,766.61	113.862466	102,476.22	12,709.61	0.06	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625						3.625	01 Dec 2027		
	150,000.000	Local		99.838387	149,757.58	100.288421	150,432.63	675.05	0.15	
		Base		99.838387	149,757.58	100.288421	150,432.63	675.05	0.09	
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C						3.9582	15 Apr 2046		
	410,000.000	Local		99.882490	409,518.21	99.728450	408,886.65	-631.56	0.41	
	Original Face:	410,000.000	Base	99.882490	409,518.21	99.728450	408,886.65	-631.56	0.26	
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C						3.59801	15 Dec 2049		
	400,000.000	Local		89.940298	359,761.19	95.510480	382,041.92	22,280.73	0.39	
	Original Face:	400,000.000	Base	89.940298	359,761.19	95.510480	382,041.92	22,280.73	0.24	

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View Date: October 2, 2017

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47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022			
		197,974.680	Local 100.233383	198,436.72	100.465900	198,897.04	460.32	0.20	
			Base 100.233383	198,436.72	100.465900	198,897.04	460.32	0.12	
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028			
		200,000.000	Local 102.437150	204,874.30	115.250000	230,500.00	25,625.70	0.23	
Original Face:		200,000.000	Base 102.437150	204,874.30	115.250000	230,500.00	25,625.70	0.14	
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ				5.452	15 Sep 2039			
		489,205.890	Local 86.571343	423,512.11	79.894000	390,846.15	-32,665.96	0.40	
Original Face:		635,216.000	Base 86.571343	423,512.11	79.894000	390,846.15	-32,665.96	0.25	
51508PAE4	LANDRYS INC FIRST LIEN					04 Oct 2023			
		107,281.530	Local 100.694891	108,027.02	100.218800	107,516.26	-510.76	0.11	
			Base 100.694891	108,027.02	100.218800	107,516.26	-510.76	0.07	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.5	30 Apr 2024			
		100,000.000	Local 100.000000	100,000.00	102.978000	102,978.00	2,978.00	0.10	
			Base 100.000000	100,000.00	102.978000	102,978.00	2,978.00	0.06	
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023			
		79,200.000	Local 100.691439	79,747.62	100.093800	79,274.29	-473.33	0.08	
			Base 100.691439	79,747.62	100.093800	79,274.29	-473.33	0.05	
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024			
		170,000.000	Local 99.768653	169,606.71	99.910700	169,848.19	241.48	0.17	
			Base 99.768653	169,606.71	99.910700	169,848.19	241.48	0.11	
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.0	01 May 2025			
		70,000.000	Local 105.129386	73,590.57	105.375000	73,762.50	171.93	0.07	
			Base 105.129386	73,590.57	105.375000	73,762.50	171.93	0.05	
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.5	30 Apr 2049			
		200,000.000	Local 102.818420	205,636.84	112.125000	224,250.00	18,613.16	0.23	
			Base 102.818420	205,636.84	112.125000	224,250.00	18,613.16	0.14	
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65				4.65	24 Mar 2026			
		400,000.000	Local 102.059555	408,238.22	105.730056	422,920.22	14,682.00	0.43	
			Base 102.059555	408,238.22	105.730056	422,920.22	14,682.00	0.27	

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View Date: October 2, 2017

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552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625				6.625	15 Dec 2021		
		240,000.000	Local 104.764217	251,434.12	112.500000	270,000.00	18,565.88	0.27
			Base 104.764217	251,434.12	112.500000	270,000.00	18,565.88	0.17
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B					25 Apr 2023		
		118,893.710	Local 100.467199	119,449.18	100.250000	119,190.94	-258.24	0.12
			Base 100.467199	119,449.18	100.250000	119,190.94	-258.24	0.07
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5				4.5	01 Sep 2026		
		150,000.000	Local 96.979233	145,468.85	101.500000	152,250.00	6,781.15	0.15
			Base 96.979233	145,468.85	101.500000	152,250.00	6,781.15	0.10
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
		190,060.250	Local 101.019019	191,997.00	100.638900	191,274.54	-722.46	0.19
			Base 101.019019	191,997.00	100.638900	191,274.54	-722.46	0.12
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25				5.25	01 Aug 2026		
		186,000.000	Local 95.299640	177,257.33	103.250000	192,045.00	14,787.67	0.19
			Base 95.299640	177,257.33	103.250000	192,045.00	14,787.67	0.12
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.0	15 Oct 2027		
		50,000.000	Local 100.099700	50,049.85	102.500000	51,250.00	1,200.15	0.05
			Base 100.099700	50,049.85	102.500000	51,250.00	1,200.15	0.03
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		
		260,000.000	Local 101.405962	263,655.50	107.756250	280,166.25	16,510.75	0.28
			Base 101.405962	263,655.50	107.756250	280,166.25	16,510.75	0.18
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				1.62722	25 Aug 2036		
		880,000.000	Local 94.040214	827,553.88	97.899560	861,516.13	33,962.25	0.87
Original Face:		880,000.000	Base 94.040214	827,553.88	97.899560	861,516.13	33,962.25	0.54
61691EBF1	MORGAN STANLEY CAPITAL I TRUST MSC 2016 UB12 C				4.288841	15 Dec 2049		
		410,000.000	Local 95.758249	392,608.82	99.361800	407,383.38	14,774.56	0.41
Original Face:		410,000.000	Base 95.758249	392,608.82	99.361800	407,383.38	14,774.56	0.26
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C				4.43925	15 Dec 2049		
		410,000.000	Local 97.110512	398,153.10	101.322400	415,421.84	17,268.74	0.42
Original Face:		410,000.000	Base 97.110512	398,153.10	101.322400	415,421.84	17,268.74	0.26

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View Date: October 2, 2017

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627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B					16 Apr 2020		
		89,523.060	Local 95.192356	85,219.11	91.418600	81,840.73	-3,378.38	0.08
			Base 95.192356	85,219.11	91.418600	81,840.73	-3,378.38	0.05
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				1.86722	25 Sep 2035		
		750,000.000	Local 68.481761	513,613.21	88.497280	663,729.60	150,116.39	0.67
Original Face:		750,000.000	Base 68.481761	513,613.21	88.497280	663,729.60	150,116.39	0.42
67053NAJ3	NUMERICABLE U S LLC TLB 10					14 Jan 2025		
		83,370.000	Local 101.161677	84,338.49	100.296900	83,617.53	-720.96	0.08
			Base 101.161677	84,338.49	100.296900	83,617.53	-720.96	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
		30,000.000	Local 99.245833	29,773.75	109.367602	32,810.28	3,036.53	0.03
			Base 99.245833	29,773.75	109.367602	32,810.28	3,036.53	0.02
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5				2.5	10 Sep 2021		
		500,000.000	Local 101.206530	506,032.65	101.328880	506,644.40	611.75	0.51
			Base 101.206530	506,032.65	101.328880	506,644.40	611.75	0.32
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				1.77722	25 Aug 2032		
		155,508.230	Local 92.654787	144,085.82	97.386360	151,443.80	7,357.98	0.15
Original Face:		13,350,000.000	Base 92.654787	144,085.82	97.386360	151,443.80	7,357.98	0.09
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.25	19 Jun 2024		
		240,000.000	Local 100.999333	242,398.40	104.553000	250,927.20	8,528.80	0.25
			Base 100.999333	242,398.40	104.553000	250,927.20	8,528.80	0.16
69327RAC5	PDC ENERGY INC COMPANY GUAR 10/22 7.75				7.75	15 Oct 2022		
		170,000.000	Local 103.968388	176,746.26	104.125000	177,012.50	266.24	0.18
			Base 103.968388	176,746.26	104.125000	177,012.50	266.24	0.11
69834DAG3	PANDA TEMPLE POWER LLC 2015 TERM LOAN B					04 Mar 2022		
		50,000.000	Local 70.000000	35,000.00	68.000000	34,000.00	-1,000.00	0.03
			Base 70.000000	35,000.00	68.000000	34,000.00	-1,000.00	0.02
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625	15 Apr 2027		
		100,000.000	Local 106.702370	106,702.37	107.750000	107,750.00	1,047.63	0.11
			Base 106.702370	106,702.37	107.750000	107,750.00	1,047.63	0.07

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70215EAM5	PARTY CITY HLDGS INC TERM LOAN						19 Aug 2022		
	99,000.000	Local		100.767364	99,759.69	100.171900	99,170.18	-589.51	0.10
		Base		100.767364	99,759.69	100.171900	99,170.18	-589.51	0.06
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	800,000.000	Local		107.090833	856,726.66	126.250000	1,010,000.00	153,273.34	1.02
		Base		107.090833	856,726.66	126.250000	1,010,000.00	153,273.34	0.63
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125					4.125	25 Aug 2027		
	420,000.000	Local		99.543626	418,083.23	110.000000	462,000.00	43,916.77	0.47
		Base		99.543626	418,083.23	110.000000	462,000.00	43,916.77	0.29
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	49,546.990	Local		100.575312	49,832.04	82.500000	40,876.27	-8,955.77	0.04
		Base		100.575312	49,832.04	82.500000	40,876.27	-8,955.77	0.03
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	190,000.000	Local		97.648842	185,532.80	105.500000	200,450.00	14,917.20	0.20
		Base		97.648842	185,532.80	105.500000	200,450.00	14,917.20	0.13
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.85	31 Dec 2099		
	90,000.000	Local		79.707489	71,736.74	95.375000	85,837.50	14,100.76	0.09
		Base		79.707489	71,736.74	95.375000	85,837.50	14,100.76	0.05
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	308,220.370	Local		96.802145	298,363.93	84.678600	260,996.69	-37,367.24	0.26
		Base		96.802145	298,363.93	84.678600	260,996.69	-37,367.24	0.16
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25					5.25	01 May 2023		
	350,000.000	Local		99.184257	347,144.90	97.250000	340,375.00	-6,769.90	0.34
		Base		99.184257	347,144.90	97.250000	340,375.00	-6,769.90	0.21
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	83,370.000	Local		101.393847	84,532.05	99.822900	83,222.35	-1,309.70	0.08
		Base		101.393847	84,532.05	99.822900	83,222.35	-1,309.70	0.05
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	214,105.770	Local		100.790894	215,799.12	100.277800	214,700.56	-1,098.56	0.22
		Base		100.790894	215,799.12	100.277800	214,700.56	-1,098.56	0.13

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74978QAB1	RSP PERMIAN INC COMPANY GUAR 10/22 6.625				6.625	01 Oct 2022		
		240,000.000	Local 103.383967	248,121.52	104.875000	251,700.00	3,578.48	0.25
			Base 103.383967	248,121.52	104.875000	251,700.00	3,578.48	0.16
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023		
		138,181.820	Local 99.753245	137,840.85	100.375000	138,700.00	859.15	0.14
			Base 99.753245	137,840.85	100.375000	138,700.00	859.15	0.09
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681				9.681	02 Jul 2026		
		369,000.000	Local 107.456238	396,513.52	72.000000	265,680.00	-130,833.52	0.27
			Base 107.456238	396,513.52	72.000000	265,680.00	-130,833.52	0.17
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020		
		22,000.000	Local 99.989864	21,997.77	102.763110	22,607.88	610.11	0.02
			Base 99.989864	21,997.77	102.763110	22,607.88	610.11	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		237,604.500	Local 100.425977	238,616.64	100.393000	238,538.29	-78.35	0.24
			Base 100.425977	238,616.64	100.393000	238,538.29	-78.35	0.15
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25				6.25	01 May 2022		
		140,000.000	Local 97.153471	136,014.86	104.500000	146,300.00	10,285.14	0.15
			Base 97.153471	136,014.86	104.500000	146,300.00	10,285.14	0.09
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75				3.75	15 Jun 2025		
		450,000.000	Local 98.252120	442,134.54	105.439793	474,479.07	32,344.53	0.48
			Base 98.252120	442,134.54	105.439793	474,479.07	32,344.53	0.30
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625				5.625	15 Nov 2023		
		250,000.000	Local 98.358396	245,895.99	97.250000	243,125.00	-2,770.99	0.25
			Base 98.358396	245,895.99	97.250000	243,125.00	-2,770.99	0.15
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
		200,000.000	Local 99.900505	199,801.01	110.875000	221,750.00	21,948.99	0.22
			Base 99.900505	199,801.01	110.875000	221,750.00	21,948.99	0.14
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		220,000.000	Local 100.538655	221,185.04	106.396705	234,072.75	12,887.71	0.24
			Base 100.538655	221,185.04	106.396705	234,072.75	12,887.71	0.15

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WA GLOBAL STRATEGIC INCOME CIF
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As of: September 29, 2017

View Date: October 2, 2017

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78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.65	15 Jun 2039		
	280,000.000	Local		90.075811	252,212.27	95.195570	266,547.60	14,335.33	0.27
Original Face:	280,000.000	Base		90.075811	252,212.27	95.195570	266,547.60	14,335.33	0.17
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A					1.56	16 Dec 2041		
	300,000.000	Local		85.951800	257,855.40	92.106310	276,318.93	18,463.53	0.28
Original Face:	300,000.000	Base		85.951800	257,855.40	92.106310	276,318.93	18,463.53	0.17
785592AJ5	SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75					5.75	15 May 2024		
	350,000.000	Local		105.545829	369,410.40	111.247368	389,365.79	19,955.39	0.39
		Base		105.545829	369,410.40	111.247368	389,365.79	19,955.39	0.24
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125					6.125	15 Jan 2023		
	200,000.000	Local		85.929650	171,859.30	85.500000	171,000.00	-859.30	0.17
		Base		85.929650	171,859.30	85.500000	171,000.00	-859.30	0.11
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.0	01 Dec 2022		
	90,000.000	Local		108.167578	97,350.82	110.750000	99,675.00	2,324.18	0.10
		Base		108.167578	97,350.82	110.750000	99,675.00	2,324.18	0.06
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	30,000.000	Local		104.856667	31,457.00	108.578235	32,573.47	1,116.47	0.03
		Base		104.856667	31,457.00	108.578235	32,573.47	1,116.47	0.02
829259AN0	SINCLAIR TELEVISION GROU COMPANY GUAR 10/22 6.125					6.125	01 Oct 2022		
	60,000.000	Local		103.060233	61,836.14	103.000000	61,800.00	-36.14	0.06
		Base		103.060233	61,836.14	103.000000	61,800.00	-36.14	0.04
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	372,753.860	Local		100.000000	372,753.86	101.620000	378,792.47	6,038.61	0.38
Original Face:	380,000.000	Base		100.000000	372,753.86	101.620000	378,792.47	6,038.61	0.24
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	575,000.000	Local		100.872158	580,014.91	116.000000	667,000.00	86,985.09	0.67
		Base		100.872158	580,014.91	116.000000	667,000.00	86,985.09	0.42
85769EAR2	STATION CASINOS LLC TERM LOAN B						08 Jun 2023		
	76,725.310	Local		100.444808	77,066.59	100.027800	76,746.64	-319.95	0.08
		Base		100.444808	77,066.59	100.027800	76,746.64	-319.95	0.05

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86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					2.13722	25 Sep 2034		
		205,507.590	Local	96.105107	197,503.29	99.741390	204,976.13	7,472.84	0.21
	Original Face:	560,000.000	Base	96.105107	197,503.29	99.741390	204,976.13	7,472.84	0.13
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.95722	25 Sep 2035		
		616,709.740	Local	93.275384	575,238.38	99.699480	614,856.40	39,618.02	0.62
	Original Face:	620,000.000	Base	93.275384	575,238.38	99.699480	614,856.40	39,618.02	0.39
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5					5.5	15 Aug 2022		
		40,000.000	Local	96.449800	38,579.92	100.500000	40,200.00	1,620.08	0.04
			Base	96.449800	38,579.92	100.500000	40,200.00	1,620.08	0.03
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.25	15 Nov 2023		
		210,000.000	Local	94.406181	198,252.98	99.125000	208,162.50	9,909.52	0.21
			Base	94.406181	198,252.98	99.125000	208,162.50	9,909.52	0.13
878744AB7	TECK RESOURCES LIMITED COMPANY GUAR 03/42 5.2					5.2	01 Mar 2042		
		250,000.000	Local	90.593112	226,482.78	99.500000	248,750.00	22,267.22	0.25
			Base	90.593112	226,482.78	99.500000	248,750.00	22,267.22	0.16
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		
		80,000.000	Local	105.922613	84,738.09	101.750000	81,400.00	-3,338.09	0.08
			Base	105.922613	84,738.09	101.750000	81,400.00	-3,338.09	0.05
880394AB7	PACTIV LLC SR UNSECURED 12/25 7.95					7.95	15 Dec 2025		
		290,000.000	Local	107.779645	312,560.97	112.750000	326,975.00	14,414.03	0.33
			Base	107.779645	312,560.97	112.750000	326,975.00	14,414.03	0.21
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375	15 Apr 2027		
		30,000.000	Local	113.420933	34,026.28	114.000000	34,200.00	173.72	0.03
			Base	113.420933	34,026.28	114.000000	34,200.00	173.72	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
		20,000.000	Local	115.630450	23,126.09	125.520205	25,104.04	1,977.95	0.03
			Base	115.630450	23,126.09	125.520205	25,104.04	1,977.95	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
		160,000.000	Local	96.324813	154,119.70	109.736386	175,578.22	21,458.52	0.18
			Base	96.324813	154,119.70	109.736386	175,578.22	21,458.52	0.11

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As of: September 29, 2017

View Date: October 2, 2017

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90266UAC7	UFC HLDGS LLC TERM LOAN		198,000.000	Local	100.673561	199,333.65	100.312500	18 Aug 2023 198,618.75	-714.90	0.20
				Base	100.673561	199,333.65	100.312500	198,618.75	-714.90	0.12
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75		1,280,000.000	Local	94.808263	1,213,545.76	4.75 103.050000	08 Mar 2044 1,319,040.00	105,494.24	1.33
				Base	94.808263	1,213,545.76	103.050000	1,319,040.00	105,494.24	0.83
911365BF0	UNITED RENTALS NORTH AM COMPANY GUAR 05/27 5.5		160,000.000	Local	100.467275	160,747.64	5.5 106.625000	15 May 2027 170,600.00	9,852.36	0.17
				Base	100.467275	160,747.64	106.625000	170,600.00	9,852.36	0.11
911365BH6	UNITED RENTALS NORTH AM COMPANY GUAR 10/25 4.625		40,000.000	Local	100.000000	40,000.00	4.625 101.250000	15 Oct 2025 40,500.00	500.00	0.04
				Base	100.000000	40,000.00	101.250000	40,500.00	500.00	0.03
911365BJ2	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875		200,000.000	Local	100.661745	201,323.49	4.875 100.500000	15 Jan 2028 201,000.00	-323.49	0.20
				Base	100.661745	201,323.49	100.500000	201,000.00	-323.49	0.13
912810RV2	US TREASURY N/B 02/47 3		630,000.000	Local	103.854148	654,281.13	3.0 102.863281	15 Feb 2047 648,038.67	-6,242.46	0.66
				Base	103.854148	654,281.13	102.863281	648,038.67	-6,242.46	0.41
912828X88	US TREASURY N/B 05/27 2.375		70,000.000	Local	100.631171	70,441.82	2.375 100.414062	15 May 2027 70,289.84	-151.98	0.07
				Base	100.631171	70,441.82	100.414062	70,289.84	-151.98	0.04
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW		77,818.000	Local	99.978758	77,801.47		15 Mar 2024 77,075.23	-726.24	0.08
				Base	99.978758	77,801.47	99.045500	77,075.23	-726.24	0.05
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875		170,000.000	Local	89.712376	152,511.04	6.875 114.620000	10 Nov 2039 194,854.00	42,342.96	0.20
				Base	89.712376	152,511.04	114.620000	194,854.00	42,342.96	0.12
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25		90,000.000	Local	100.000000	90,000.00	6.25 113.470000	10 Aug 2026 102,123.00	12,123.00	0.10
				Base	100.000000	90,000.00	113.470000	102,123.00	12,123.00	0.06

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92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048			
		30,000.000	Local	96.373767	28,912.13	96.817146	29,045.14	133.01	0.03
			Base	96.373767	28,912.13	96.817146	29,045.14	133.01	0.02
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513	15 May 2047			
		400,000.000	Local	99.984788	399,939.15	98.826810	395,307.24	-4,631.91	0.40
		Original Face: 400,000.000	Base	99.984788	399,939.15	98.826810	395,307.24	-4,631.91	0.25
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049			
		360,000.000	Local	99.027503	356,499.01	100.250000	360,900.00	4,400.99	0.37
			Base	99.027503	356,499.01	100.250000	360,900.00	4,400.99	0.23
930REMI5	LIONS GATE ENTERTAINMENT CORP. 2016 1ST LIEN TERM LOAN					08 Dec 2023			
		92,500.000	Local	100.203838	92,688.55	100.525000	92,985.63	297.08	0.09
			Base	100.203838	92,688.55	100.525000	92,985.63	297.08	0.06
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027			
		190,000.000	Local	99.828011	189,673.22	105.762345	200,948.46	11,275.24	0.20
			Base	99.828011	189,673.22	105.762345	200,948.46	11,275.24	0.13
95000PAL8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 C				4.64427	15 Dec 2049			
		410,000.000	Local	96.966641	397,563.23	103.269210	423,403.76	25,840.53	0.43
		Original Face: 410,000.000	Base	96.966641	397,563.23	103.269210	423,403.76	25,840.53	0.27
962TJWI5	HCA INC. TERM LOAN B8					15 Feb 2024			
		248,128.120	Local	100.894618	250,347.92	100.446400	249,235.76	-1,112.16	0.25
			Base	100.894618	250,347.92	100.446400	249,235.76	-1,112.16	0.16
962WXHI5	MA FINANCECO. LLC USD TERM LOAN B3					21 Jun 2024			
		11,608.040	Local	99.758271	11,579.98	99.946400	11,601.82	21.84	0.01
			Base	99.758271	11,579.98	99.946400	11,601.82	21.84	0.01
962XKAI2	SEATTLE SPINCO USD TERM LOAN B3					21 Jun 2024			
		78,391.960	Local	99.758292	78,202.48	99.946400	78,349.94	147.46	0.08
			Base	99.758292	78,202.48	99.946400	78,349.94	147.46	0.05
962ZCEI8	AIR CANADA 2017 TERM LOAN B					06 Oct 2023			
		85,057.000	Local	100.333106	85,340.33	100.500000	85,482.29	141.96	0.09
			Base	100.333106	85,340.33	100.500000	85,482.29	141.96	0.05

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963CKQI2	SCIENTIFIC GAMES INTERNATIONAL 2017 TERM LOAN B4						14 Aug 2024			
			220,000.000	Local	99.910364	219,802.80	100.078100	220,171.82	369.02	0.22
				Base	99.910364	219,802.80	100.078100	220,171.82	369.02	0.14
966387AL6	WHITING PETROLEUM CORP COMPANY GUAR 04/20 1.25					1.25	01 Apr 2020			
			260,000.000	Local	90.516938	235,344.04	89.125000	231,725.00	-3,619.04	0.23
				Base	90.516938	235,344.04	89.125000	231,725.00	-3,619.04	0.15
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.0	15 Aug 2022			
			230,000.000	Local	102.326735	235,351.49	103.500000	238,050.00	2,698.51	0.24
				Base	102.326735	235,351.49	103.500000	238,050.00	2,698.51	0.15
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032			
			620,000.000	Local	122.079356	756,892.01	129.250000	801,350.00	44,457.99	0.81
				Base	122.079356	756,892.01	129.250000	801,350.00	44,457.99	0.50
97381HAR8	WINDSTREAM CORP TRANCHE B6 TERM LOANS						29 Mar 2021			
			118,012.740	Local	98.670771	116,444.08	88.687500	104,662.55	-11,781.53	0.11
				Base	98.670771	116,444.08	88.687500	104,662.55	-11,781.53	0.07
97381WAN4	WINDSTREAM SERVICES LLC COMPANY GUAR 10/20 7.75					7.75	15 Oct 2020			
			180,000.000	Local	93.225594	167,806.07	80.000000	144,000.00	-23,806.07	0.15
				Base	93.225594	167,806.07	80.000000	144,000.00	-23,806.07	0.09
98212BAE3	WPX ENERGY INC SR UNSECURED 09/24 5.25					5.25	15 Sep 2024			
			130,000.000	Local	98.469038	128,009.75	100.250000	130,325.00	2,315.25	0.13
				Base	98.469038	128,009.75	100.250000	130,325.00	2,315.25	0.08
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023			
			250,000.000	Local	111.992584	279,981.46	112.125000	280,312.50	331.04	0.28
				Base	111.992584	279,981.46	112.125000	280,312.50	331.04	0.18
98379EAD8	XPO LOGISTICS INC TERM LOAN B						01 Nov 2021			
			80,000.000	Local	100.739038	80,591.23	100.163100	80,130.48	-460.75	0.08
				Base	100.739038	80,591.23	100.163100	80,130.48	-460.75	0.05
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024			
			530,000.000	Local	91.934653	487,253.66	102.500000	543,250.00	55,996.34	0.55
				Base	91.934653	487,253.66	102.500000	543,250.00	55,996.34	0.34

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A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75						5.75	14 Jul 2026		
	250,000.000	Local		102.405644	256,014.11	107.430000		268,575.00	12,560.89	0.27
		Base		102.405644	256,014.11	107.430000		268,575.00	12,560.89	0.17
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375						4.375	19 Jun 2024		
	200,000.000	Local		101.587590	203,175.18	104.866900		209,733.80	6,558.62	0.21
		Base		101.587590	203,175.18	104.866900		209,733.80	6,558.62	0.13
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125						8.125	18 Jan 2026		
	210,000.000	Local		102.693152	215,655.62	106.282000		223,192.20	7,536.58	0.23
Original Face:	210,000.000	Base		102.693152	215,655.62	106.282000		223,192.20	7,536.58	0.14
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5						4.5	22 Oct 2025		
	430,000.000	Local		99.521230	427,941.29	100.609600		432,621.28	4,679.99	0.44
		Base		99.521230	427,941.29	100.609600		432,621.28	4,679.99	0.27
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125						5.125	21 Jul 2025		
	410,000.000	Local		99.688610	408,723.30	110.730000		453,993.00	45,269.70	0.46
		Base		99.688610	408,723.30	110.730000		453,993.00	45,269.70	0.28
ACI0N0PM4	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/27 7.875						7.875	15 Jun 2027		
	400,000.000	Local		104.364108	417,456.43	108.380000		433,520.00	16,063.57	0.44
Original Face:	400,000.000	Base		104.364108	417,456.43	108.380000		433,520.00	16,063.57	0.27
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	111.750000		223,500.00	23,500.00	0.23
		Base		100.000000	200,000.00	111.750000		223,500.00	23,500.00	0.14
ACI0S45Y7	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/22 6.125						6.125	31 Jan 2022		
	210,000.000	Local		103.140952	216,596.00	103.489000		217,326.90	730.90	0.22
		Base		103.140952	216,596.00	103.489000		217,326.90	730.90	0.14
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625						7.625	15 Jan 2025		
	320,000.000	Local		108.019894	345,663.66	108.252000		346,406.40	742.74	0.35
		Base		108.019894	345,663.66	108.252000		346,406.40	742.74	0.22
C5183UAB4	LIONS GATE ENTERTAINMENT COMPANY GUAR REGS 11/24 5.875						5.875	01 Nov 2024		
	200,000.000	Local		103.491435	206,982.87	105.000000		210,000.00	3,017.13	0.21
		Base		103.491435	206,982.87	105.000000		210,000.00	3,017.13	0.13

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
C6900PAA7	1011778 BC / NEW RED FIN SECURED REGS 04/22 6					6.0	01 Apr 2022		
	53,000.000	Local		102.647396	54,403.12	103.150000	54,669.50	266.38	0.06
		Base		102.647396	54,403.12	103.150000	54,669.50	266.38	0.03
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	73,962.620	Local		100.549372	74,368.95	99.833300	73,839.32	-529.63	0.07
		Base		100.549372	74,368.95	99.833300	73,839.32	-529.63	0.05
C96729AC9	VALEANT PHARMACEUTICALS COMPANY GUAR REGS 04/25 6.125					6.125	15 Apr 2025		
	560,000.000	Local		78.002950	436,816.52	87.625000	490,700.00	53,883.48	0.50
		Base		78.002950	436,816.52	87.625000	490,700.00	53,883.48	0.31
D6710TAC4	IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 4.75					4.75	15 Sep 2026		
	300,000.000	Local		98.193943	294,581.83	101.875000	305,625.00	11,043.17	0.31
		Base		98.193943	294,581.83	101.875000	305,625.00	11,043.17	0.19
F6627WAB9	SFR GROUP SA SR SECURED REGS 05/22 6					6.0	15 May 2022		
	250,000.000	Local		100.148664	250,371.66	104.500000	261,250.00	10,878.34	0.26
		Base		100.148664	250,371.66	104.500000	261,250.00	10,878.34	0.16
F6628RAA1	SFR GROUP SA SR SECURED REGS 05/26 7.375					7.375	01 May 2026		
	250,000.000	Local		102.353500	255,883.75	108.000000	270,000.00	14,116.25	0.27
		Base		102.353500	255,883.75	108.000000	270,000.00	14,116.25	0.17
G0086CAA1	ADIENT GLOBAL HOLDINGS COMPANY GUAR REGS 08/26 4.875					4.875	15 Aug 2026		
	400,000.000	Local		100.475618	401,902.47	102.250000	409,000.00	7,097.53	0.41
		Base		100.475618	401,902.47	102.250000	409,000.00	7,097.53	0.26
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25					7.25	15 May 2021		
	460,000.000	Local		94.389872	434,193.41	95.750000	440,450.00	6,256.59	0.45
		Base		94.389872	434,193.41	95.750000	440,450.00	6,256.59	0.28
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75					4.75	15 Dec 2021		
	420,000.000	Local		101.748110	427,342.06	103.750000	435,750.00	8,407.94	0.44
		Base		101.748110	427,342.06	103.750000	435,750.00	8,407.94	0.27
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.5	15 Feb 2024		
	410,000.000	Local		104.545454	428,636.36	105.000000	430,500.00	1,863.64	0.44
		Base		104.545454	428,636.36	105.000000	430,500.00	1,863.64	0.27

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G9368PAW4	VIRGIN MEDIA BRISTOL LLC FACILITY I						31 Jan 2025		
	65,495.000	Local	99.770181	65,344.48	100.359400	65,730.39	385.91	0.07	
		Base	99.770181	65,344.48	100.359400	65,730.39	385.91	0.04	
L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625					6.625	15 Feb 2023		
	250,000.000	Local	100.082808	250,207.02	106.000000	265,000.00	14,792.98	0.27	
		Base	100.082808	250,207.02	106.000000	265,000.00	14,792.98	0.17	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.75	02 Nov 2026		
	260,000.000	Local	101.923404	265,000.85	105.270000	273,702.00	8,701.15	0.28	
		Base	101.923404	265,000.85	105.270000	273,702.00	8,701.15	0.17	
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75					5.75	14 Feb 2042		
	250,000.000	Local	97.296732	243,241.83	105.750000	264,375.00	21,133.17	0.27	
		Base	97.296732	243,241.83	105.750000	264,375.00	21,133.17	0.17	
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875					3.875	22 Sep 2019		
	230,000.000	Local	100.881087	232,026.50	103.229597	237,428.07	5,401.57	0.24	
		Base	100.881087	232,026.50	103.229597	237,428.07	5,401.57	0.15	
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5					4.5	25 Jan 2022		
	230,000.000	Local	102.934313	236,748.92	106.772995	245,577.89	8,828.97	0.25	
		Base	102.934313	236,748.92	106.772995	245,577.89	8,828.97	0.15	
P5178RAC2	HONDURAS GOVERNMENT SR UNSECURED REGS 01/27 6.25					6.25	19 Jan 2027		
	210,000.000	Local	104.749843	219,974.67	107.534000	225,821.40	5,846.73	0.23	
		Base	104.749843	219,974.67	107.534000	225,821.40	5,846.73	0.14	
U00568AC6	ACTIVISION BLIZZARD SR UNSECURED REGS 09/23 6.125					6.125	15 Sep 2023		
	200,000.000	Local	104.669615	209,339.23	107.250000	214,500.00	5,160.77	0.22	
		Base	104.669615	209,339.23	107.250000	214,500.00	5,160.77	0.13	
U02078AA8	AMAG PHARMACEUTICALS INC COMPANY GUAR REGS 09/23 7.875					7.875	01 Sep 2023		
	250,000.000	Local	100.996916	252,492.29	101.250000	253,125.00	632.71	0.26	
		Base	100.996916	252,492.29	101.250000	253,125.00	632.71	0.16	
U13077AH2	CALUMET SPECIALTY PROD SR SECURED REGS 01/21 11.5					11.5	15 Jan 2021		
	180,000.000	Local	113.996256	205,193.26	115.875000	208,575.00	3,381.74	0.21	
		Base	113.996256	205,193.26	115.875000	208,575.00	3,381.74	0.13	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U14565AD4	JO ANN STORES HLDS INC SR UNSECURED REGS 10/19 9.75				9.75	15 Oct 2019		
		431,000.000	Local 97.727682	421,206.31	97.250000	419,147.50	-2,058.81	0.42
			Base 97.727682	421,206.31	97.250000	419,147.50	-2,058.81	0.26
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
		100,000.000	Local 95.862930	95,862.93	101.000000	101,000.00	5,137.07	0.10
			Base 95.862930	95,862.93	101.000000	101,000.00	5,137.07	0.06
U16450AT2	CHESAPEAKE ENERGY CORP SECURED REGS 12/22 8				8.0	15 Dec 2022		
		160,000.000	Local 107.214175	171,542.68	107.750000	172,400.00	857.32	0.17
			Base 107.214175	171,542.68	107.750000	172,400.00	857.32	0.11
U22247AA5	PETSMART INC COMPANY GUAR REGS 03/23 7.125				7.125	15 Mar 2023		
		228,000.000	Local 94.028509	214,385.00	77.980000	177,794.40	-36,590.60	0.18
			Base 94.028509	214,385.00	77.980000	177,794.40	-36,590.60	0.11
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875				4.875	15 May 2026		
		620,000.000	Local 99.039302	614,043.67	103.875000	644,025.00	29,981.33	0.65
			Base 99.039302	614,043.67	103.875000	644,025.00	29,981.33	0.40
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5				6.5	15 Apr 2019		
		200,000.000	Local 97.212275	194,424.55	90.750000	181,500.00	-12,924.55	0.18
			Base 97.212275	194,424.55	90.750000	181,500.00	-12,924.55	0.11
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11				11.0	01 Dec 2019		
		250,000.000	Local 98.488788	246,221.97	101.500000	253,750.00	7,528.03	0.26
			Base 98.488788	246,221.97	101.500000	253,750.00	7,528.03	0.16
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625				5.625	15 Nov 2023		
		280,000.000	Local 106.886721	299,282.82	111.383296	311,873.23	12,590.41	0.32
			Base 106.886721	299,282.82	111.383296	311,873.23	12,590.41	0.20
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875				4.875	01 Nov 2026		
		210,000.000	Local 102.125867	214,464.32	105.000000	220,500.00	6,035.68	0.22
			Base 102.125867	214,464.32	105.000000	220,500.00	6,035.68	0.14
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625				6.625	15 Oct 2025		
		200,000.000	Local 108.260720	216,521.44	109.500000	219,000.00	2,478.56	0.22
			Base 108.260720	216,521.44	109.500000	219,000.00	2,478.56	0.14

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FUND: HBCY



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025		
	750,000.000	Local		96.866580	726,499.35	105.000000	787,500.00	61,000.65	0.80
		Base		96.866580	726,499.35	105.000000	787,500.00	61,000.65	0.49
U87286AD9	TAYLOR MORR COMM/HLDGS COMPANY GUAR REGS 03/24 5.625					5.625	01 Mar 2024		
	330,000.000	Local		103.744873	342,358.08	104.000000	343,200.00	841.92	0.35
		Base		103.744873	342,358.08	104.000000	343,200.00	841.92	0.22
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375					5.375	15 Jul 2022		
	200,000.000	Local		96.274015	192,548.03	101.000000	202,000.00	9,451.97	0.20
		Base		96.274015	192,548.03	101.000000	202,000.00	9,451.97	0.13
U9840VAF0	XPO LOGISTICS INC COMPANY GUAR REGS 09/23 6.125					6.125	01 Sep 2023		
	575,000.000	Local		103.608537	595,749.09	104.375000	600,156.25	4,407.16	0.61
		Base		103.608537	595,749.09	104.375000	600,156.25	4,407.16	0.38
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.75	29 Apr 2025		
	500,000.000	Local		102.843770	514,218.85	105.500000	527,500.00	13,281.15	0.53
		Base		102.843770	514,218.85	105.500000	527,500.00	13,281.15	0.33
V342A3BV5	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875					7.875	16 Feb 2032		
	210,000.000	Local		110.836433	232,756.51	109.250000	229,425.00	-3,331.51	0.23
		Base		110.836433	232,756.51	109.250000	229,425.00	-3,331.51	0.14
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.25	17 Jan 2042		
	1,290,000.000	Local		93.540465	1,206,672.00	111.519200	1,438,597.68	231,925.68	1.46
		Base		93.540465	1,206,672.00	111.519200	1,438,597.68	231,925.68	0.90
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125					8.125	15 Nov 2021		
	500,000.000	Local		91.953434	459,767.17	82.750000	413,750.00	-46,017.17	0.42
		Base		91.953434	459,767.17	82.750000	413,750.00	-46,017.17	0.26
US DOLLAR Total									
	64,467,930.020	Local			63,376,414.52		65,556,916.43	2,180,501.91	66.33
Original Face:	75,765,817.240	Base			63,376,413.73		65,556,916.43	2,180,502.70	41.12
FIXED INCOME Total									
	21,281,182,930.020	Base			78,172,300.00		80,318,331.73	2,146,031.73	50.38

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		75,765,817.240						

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI0X38R3	S+P EMINI 3RD WK	OCT17P 2300	OCT17 2300	PUT		20 Oct 2017			
1,650.000	33.000	Local	20.011970		33,019.75	1.000000	1,650.00	-31,369.75	0.00
		Base	20.011970		33,019.75	1.000000	1,650.00	-31,369.75	0.00
ADI0X6NH1	S+P500 EMINI OPTN	DEC17P 2300	DEC17 2300	PUT		15 Dec 2017			
1,850.000	37.000	Local	17.934649		33,179.10	9.500000	17,575.00	-15,604.10	0.02
		Base	17.934649		33,179.10	9.500000	17,575.00	-15,604.10	0.01
ADI0XPQ94	S+P EMINI 3RD WK	OCT17P 2350	OCT17 2350	PUT		20 Oct 2017			
2,000.000	40.000	Local	6.686000		13,372.00	1.400000	2,800.00	-10,572.00	0.00
		Base	6.686000		13,372.00	1.400000	2,800.00	-10,572.00	0.00
ADI0XXLX9	S+P 500 EMINI 3WK	FUTURE OPTN	NOV17 2400	PUT		17 Nov 2017			
2,600.000	52.000	Local	13.286000		34,543.60	9.000000	23,400.00	-11,143.60	0.02
		Base	13.286000		34,543.60	9.000000	23,400.00	-11,143.60	0.01
US DOLLAR Total									
8,100.000	162.000	Local			114,114.45		45,425.00	-68,689.45	0.05
		Base			114,114.45		45,425.00	-68,689.45	0.03
OPTIONS PURCHASED - PUTS Total									
8,100.000	162.000	Base			114,114.45		45,425.00	-68,689.45	0.03



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

US DOLLAR								Exchange Rate:	1.000000
ADI0X5BW3	US 10YR FUT OPTN NOV17C 129.5 OCT17 129.5 CALL					27 Oct 2017			
-13,000.000	-13.000	Local	0.121750	-1,582.75	0.031250	-406.25	1,176.50	0.00	
		Base	0.121750	-1,582.75	0.031250	-406.25	1,176.50	0.00	
ADI0XC6Q7	US 10YR FUT OPTN DEC17C 130 NOV17 130 CALL					24 Nov 2017			
-36,000.000	-36.000	Local	0.279450	-10,060.20	0.046875	-1,687.50	8,372.70	0.00	
		Base	0.279450	-10,060.20	0.046875	-1,687.50	8,372.70	0.00	
ADI0XD7R2	US 10YR FUT OPTN DEC17C 129.5 NOV17 129.5 CALL					24 Nov 2017			
-45,000.000	-45.000	Local	0.321750	-14,478.75	0.062500	-2,812.50	11,666.25	0.00	
		Base	0.321750	-14,478.75	0.062500	-2,812.50	11,666.25	0.00	
US DOLLAR Total									
-94,000.000	-94.000	Local		-26,121.70		-4,906.25	21,215.45	0.00	
		Base		-26,121.70		-4,906.25	21,215.45	0.00	
OPTIONS WRITTEN - CALLS Total									
-94,000.000	-94.000	Base		-26,121.70		-4,906.25	21,215.45	0.00	

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI0TDTT9	S+P500 EMINI OPTN DEC17P 2200 DEC17 2200 PUT					15 Dec 2017			
-1,850.000		-37.000	Local 10.714000	-19,820.90	5.000000		-9,250.00	10,570.90	0.01
			Base 10.714000	-19,820.90	5.000000		-9,250.00	10,570.90	0.01

ADI0WL6N5	S+P EMINI 3RD WK OCT17P 2200 OCT17 2200 PUT					20 Oct 2017			
-350.000		-7.000	Local 2.264000	-792.40	0.500000		-175.00	617.40	0.00
			Base 2.264000	-792.40	0.500000		-175.00	617.40	0.00

ADI0X37T0	S+P EMINI 3RD WK OCT17P 2100 OCT17 2100 PUT					20 Oct 2017			
-1,650.000		-33.000	Local 5.783485	-9,542.75	0.300000		-495.00	9,047.75	0.00
			Base 5.783485	-9,542.75	0.300000		-495.00	9,047.75	0.00

ADI0XXLY7	S+P 500 EMINI 3WK FUTURE OPTN NOV17 2300 PUT					17 Nov 2017			
-2,600.000		-52.000	Local 6.464000	-16,806.40	4.150000		-10,790.00	6,016.40	0.01
			Base 6.464000	-16,806.40	4.150000		-10,790.00	6,016.40	0.01

US DOLLAR Total									
-6,450.000		-129.000	Local	-46,962.45			-20,710.00	26,252.45	0.02
			Base	-46,962.45			-20,710.00	26,252.45	0.01

OPTIONS WRITTEN - PUTS Total

-6,450.000		-129.000	Base	-46,962.45			-20,710.00	26,252.45	0.01
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.167150

99S0P4V03	0WP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021			
	11,226,103.530		Local 68.214919	7,657,877.48	115.363887		12,950,869.39	5,292,991.91	48.17
			Base 18.405754	2,066,249.05	36.425142		4,089,124.10	2,022,875.05	2.56

99S0P4V11	0WP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021			
	-11,226,103.530		Local 68.214919	-7,657,877.48	100.000000		-11,226,103.53	-3,568,226.05	41.75
			Base 18.405754	-2,066,249.05	31.574128		-3,544,544.32	-1,478,295.27	2.22

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WA GLOBAL STRATEGIC INCOME CIF
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As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

	Local			0.00		1,724,765.86	1,724,765.86	89.92
	Base			0.00		544,579.78	544,579.78	4.79

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047		
	455,200.000	Local	0.358240	1,630.71	0.000000	0.00	-1,630.71	0.00
		Base	0.426184	1,939.99	0.000000	0.00	-1,939.99	0.00

99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047		
	-455,200.000	Local	0.358240	-1,630.71	0.000000	0.00	1,630.71	0.00
		Base	0.426210	-1,940.11	0.000000	0.00	1,940.11	0.00

GERMANY Total		Base		-0.12		0.00	0.12	0.00
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UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
	455,200.000	Local	100.057493	455,461.71	100.000000	455,200.00	-261.71	42.49
		Base	118.130797	537,731.39	118.190038	538,001.05	269.66	0.34

99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
	-455,200.000	Local	100.000000	-455,200.00	97.393835	-443,336.74	11,863.26	41.38
		Base	118.063765	-537,426.26	115.109810	-523,979.86	13,446.40	0.33

UNITED STATES OF AMERICA (THE) Total		Base		305.13		14,021.19	13,716.06	0.67
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EURO CURRENCY Total

	Local			261.71		11,863.26	11,601.55	83.88
	Base			305.01		14,021.19	13,716.18	0.67

POUND STERLING

Exchange Rate: 0.746269

99S0YLF60	BWS026260 IRS GBP R V 06MLIBOR 1 CCPVANILLA				0.47569	19 Sep 2019		
	5,130,000.000	Local	100.000853	5,130,043.75	100.000000	5,130,000.00	-43.75	44.20

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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	135.271193	6,939,412.21	133.999938	6,874,196.84	-65,215.37	4.31
99S0YLF78	BWS026260 IRS GBP P F .78700 2 CCPVANILLA				0.787	19 Sep 2019		
		-5,130,000.000 Local	100.000000	-5,130,000.00	99.954687	-5,127,675.44	2,324.56	44.18
		Base	135.270040	-6,939,353.03	133.939219	-6,871,081.93	68,271.10	4.31
POUND STERLING Total								
		Local		43.75		2,324.56	2,280.81	88.38
		Base		59.18		3,114.91	3,055.73	8.62
SWEDISH KRONA							Exchange Rate:	8.144900
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
		91,350,000.000 Local	100.006246	91,355,705.27	100.000000	91,350,000.00	-5,705.27	49.94
		Base	11.147891	10,183,598.01	12.277622	11,215,607.31	1,032,009.30	7.03
99S0W9DV6	BWS024588 IRS SEK P F .22000 -.22 CMENA IRSWAP CCP				0.22	14 Mar 2019		
		-91,350,000.000 Local	100.000000	-91,350,000.00	100.098744	-91,440,202.64	-90,202.64	49.99
		Base	11.147208	-10,182,974.69	12.289745	-11,226,682.05	-1,043,707.36	7.04
99S0W9DX2	BWS02458S IRS SEK R F .22000 -.22 CMENA IR SWAP CCP				0.22	14 Mar 2019		
		91,350,000.000 Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.005462	4,989.52	0.000000	0.00	-4,989.52	0.00
99S0W9DY0	BWS02458S IRS SEK P V 03MSTIBO CCP CMENA IR SWAP BWS024588				0.417	14 Mar 2019		
		-91,350,000.000 Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.005462	-4,989.52	0.000000	0.00	4,989.52	0.00
SWEDISH KRONA Total								
		Local		5,705.27		-90,202.64	-95,907.91	99.93
		Base		623.32		-11,074.74	-11,698.06	14.08
US DOLLAR							Exchange Rate:	1.000000
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.31667	13 Jun 2026		
		1,240,000.000 Local	100.012323	1,240,152.80	100.000000	1,240,000.00	-152.80	1.25
		Base	100.012323	1,240,152.80	100.000000	1,240,000.00	-152.80	0.78

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0SKCV7	BWS019380 IRS USD P F	1.58000 2 CCPVANILLA			1.58	13 Jun 2026			
		-1,240,000.000	Local	100.000000	-1,240,000.00	94.655990	-1,173,734.28	66,265.72	1.19
			Base	100.000000	-1,240,000.00	94.655990	-1,173,734.28	66,265.72	0.74
99S0SKD04	SWS019281 IRS USD R F	1.18500 2 CCPVANILLA			1.185	13 Jun 2021			
		1,240,000.000	Local	100.000000	1,240,000.00	97.393620	1,207,680.89	-32,319.11	1.22
			Base	100.000000	1,240,000.00	97.393620	1,207,680.89	-32,319.11	0.76
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.31667	13 Jun 2021			
		-1,240,000.000	Local	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	1.25
			Base	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.78
99S0XEUI4	BWS025841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.33278	15 Nov 2043			
		3,168,000.000	Local	101.924502	3,228,968.22	100.000000	3,168,000.00	-60,968.22	3.21
			Base	101.924502	3,228,968.22	100.000000	3,168,000.00	-60,968.22	1.99
99S0XEUJ2	BWS025841 IRS USD P F	2.47440 2 CCPVANILLA			2.4744	15 Nov 2043			
		-3,168,000.000	Local	100.000000	-3,168,000.00	98.265776	-3,113,059.78	54,940.22	3.15
			Base	100.000000	-3,168,000.00	98.265776	-3,113,059.78	54,940.22	1.95
99S0YLEX2	SWS026286 IRS USD R F	1.65600 2 CCPVANILLA			1.656	21 Sep 2019			
		6,980,000.000	Local	100.000000	6,980,000.00	99.857719	6,970,068.79	-9,931.21	7.05
			Base	100.000000	6,980,000.00	99.857719	6,970,068.79	-9,931.21	4.37
99S0YLEY0	SWS026286 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.32611	21 Sep 2019			
		-6,980,000.000	Local	100.000000	-6,980,000.00	100.000000	-6,980,000.00	0.00	7.06
			Base	100.000000	-6,980,000.00	100.000000	-6,980,000.00	0.00	4.38
99S0YQ3U9	BWS026484 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022			
		1,740,000.000	Local	92.564713	1,610,626.00	100.000000	1,740,000.00	129,374.00	1.76
			Base	92.564713	1,610,626.00	100.000000	1,740,000.00	129,374.00	1.09
99S0YQ3V7	BWS026484 CDS USD P F	5.00000 2 CCPCDX			5.0	20 Dec 2022			
		-1,740,000.000	Local	100.000000	-1,740,000.00	107.831250	-1,876,263.75	-136,263.75	1.90
			Base	100.000000	-1,740,000.00	107.831250	-1,876,263.75	-136,263.75	1.18
US DOLLAR Total									
		Local		-68,252.98		-57,308.13	10,944.85	29.05	
		Base		-68,252.98		-57,308.13	10,944.85	18.01	

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

0.000	Base			-67,265.47		493,333.01	560,598.48	46.16
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Books Open

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: 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								
-92,350.000	21,677,048,031.632	Base		83,760,803.24		86,223,672.01	2,462,868.77	99.96
Original Face:	75,765,817.240							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.274860

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
ADI0WBVQ2	AUST 10Y BOND FUT DEC17 XSFE 20171215						15 Dec 2017			
26.000	2,600,000.000	Local	3,303,088.62	3,344,326.44	97.130000	-41,237.82		-46,420.40	5,182.58	
		Base	2,590,942.24		76.188758	-32,346.94		-36,453.93	4,106.99	0.00

AUSTRALIAN DOLLAR Total

26.000	2,600,000.000	Local	3,303,088.62	3,344,326.44		-41,237.82		-46,420.40	5,182.58	
		Base				-32,346.94		-36,453.93	4,106.99	0.00

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0WC1T7	EURO-BTP FUTURE DEC17 XEUR 20171207						07 Dec 2017			
15.000	1,500,000.000	Local	2,024,400.00	2,032,258.00	134.960000	-7,858.00		-7,858.00	0.00	
		Base	2,392,639.12		159.509275	-9,287.37		-9,256.34	0.00	0.00

GERMANY Total

15.000	1,500,000.000	Local	2,024,400.00	2,032,258.00		-7,858.00		-7,858.00	0.00	
		Base				-9,287.37		-9,256.34	0.00	0.00

EURO CURRENCY Total

15.000	1,500,000.000	Local	2,024,400.00	2,032,258.00		-7,858.00		-7,858.00	0.00	
		Base				-9,287.37		-9,256.34	0.00	0.00

POUND STERLING

Exchange Rate: 0.746269

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
ADI0V0ZNO	LONG GILT FUTURE DEC17 IFLL 20171227						27 Dec 2017			
15.000	1,500,000.000	Local	1,858,200.00	1,856,110.70	123.880000	2,089.30		-1,660.70	3,750.00	
		Base	2,489,986.85		165.999124	2,799.66		-2,230.98	5,030.64	0.00

POUND STERLING Total

15.000	1,500,000.000	Local	1,858,200.00	1,856,110.70		2,089.30		-1,660.70	3,750.00	
		Base				2,799.66		-2,230.98	5,030.64	0.00

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
US DOLLAR										Exchange Rate: 1.000000
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			
32.000	8,000,000.000	Local	7,850,800.00	7,831,329.00	98.135000	19,471.00	21,871.00	-2,400.00		
		Base	7,850,800.00		98.135000	19,471.00	21,871.00	-2,400.00		0.00
ADI0W0Y67	US 10YR NOTE (CBT)DEC17 XCBT 20171219						19 Dec 2017			
82.000	8,200,000.000	Local	10,275,625.00	10,396,008.37	125.312500	-120,383.37	-101,164.62	-19,218.75		
		Base	10,275,625.00		125.312500	-120,383.37	-101,164.62	-19,218.75		0.01
ADI0W8HR3	US 5YR NOTE (CBT) DEC17 XCBT 20171229						29 Dec 2017			
119.000	11,900,000.000	Local	13,982,500.00	14,049,752.73	117.500000	-67,252.73	-47,729.23	-19,523.50		
		Base	13,982,500.00		117.500000	-67,252.73	-47,729.23	-19,523.50		0.01
ADI0W8VW6	US ULTRA BOND CBT DEC17 XCBT 20171219						19 Dec 2017			
12.000	1,200,000.000	Local	1,981,500.00	2,014,257.75	165.125000	-32,757.75	-37,632.75	4,875.00		
		Base	1,981,500.00		165.125000	-32,757.75	-37,632.75	4,875.00		0.00
ADI0WJ6K6	US 10YR ULTRA FUT DEC17 XCBT 20171219						19 Dec 2017			
3.000	300,000.000	Local	402,984.38	407,447.25	134.328125	-4,462.87	-3,947.25	-515.62		
		Base	402,984.38		134.328125	-4,462.87	-3,947.25	-515.62		0.00
US DOLLAR Total										
248.000	29,600,000.000	Local	34,493,409.38	34,698,795.10		-205,385.72	-168,602.85	-36,782.87		
		Base				-205,385.72	-168,602.85	-36,782.87		0.03
FUTURES LONG Total										
304.000	35,200,000.000	Base				-244,220.37	-216,544.10	-27,645.24		0.03

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.846095

GERMANY

ADI0VQDS6	EURO-BUND FUTURE DEC17 XEUR 20171207	07 Dec 2017							
-32.000	-3,200,000.000	Local	-5,152,320.00	-5,190,306.65	161.010000	37,986.65	44,706.65	-6,720.00	
		Base	-6,089,528.95		190.297780	44,896.44	52,662.23	-7,765.79	0.00

GERMANY Total

-32.000	-3,200,000.000	Local	-5,152,320.00	-5,190,306.65		37,986.65	44,706.65	-6,720.00	
		Base				44,896.44	52,662.23	-7,765.79	0.00

EURO CURRENCY Total

-32.000	-3,200,000.000	Local	-5,152,320.00	-5,190,306.65		37,986.65	44,706.65	-6,720.00	
		Base				44,896.44	52,662.23	-7,765.79	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380497	90DAY EUR FUTR DEC17 XCME 20171218	18 Dec 2017							
-353.000	-88,250,000.000	Local	-86,943,900.00	-86,989,715.25	98.520000	45,815.25	45,815.25	0.00	
		Base	-86,943,900.00		98.520000	45,815.25	45,815.25	0.00	0.00

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019							
-32.000	-8,000,000.000	Local	-7,835,600.00	-7,806,258.50	97.945000	-29,341.50	-32,541.50	3,200.00	
		Base	-7,835,600.00		97.945000	-29,341.50	-32,541.50	3,200.00	0.00

ADI0W3PS3	US LONG BOND(CBT) DEC17 XCBT 20171219	19 Dec 2017							
-4.000	-400,000.000	Local	-611,250.00	-621,232.06	152.812500	9,982.06	10,107.06	-125.00	
		Base	-611,250.00		152.812500	9,982.06	10,107.06	-125.00	0.00

US DOLLAR Total

-389.000	-96,650,000.000	Local	-95,390,750.00	-95,417,205.81		26,455.81	23,380.81	3,075.00	
		Base				26,455.81	23,380.81	3,075.00	0.00

FUTURES SHORT Total

-421.000	-99,850,000.000	Base				71,352.25	76,043.04	-4,690.79	0.01
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Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

View Date: October 2, 2017

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

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 29, 2017

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-117.000	-64,650,000.000	Base			-172,868.12		-140,501.06	-32,336.03	0.04