



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|--|---------------------|---------------------|-----------|------------------|
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 116,460.829 | CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO | 823,378.06 | 853,281.53 | 2 | 5,005.75 |
| 17,898.445 | CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3 | 378,015.16 | 416,515.44 | 1 | 0.00 |
| 30,650.391 | CUSIP # 256210105 DODGE & COX INCOME FUND | 381,597.37 | 429,636.21 | 1 | 0.00 |
| 115,361.513 | CUSIP # 72201F490 PIMCO INCOME FUND INSTL | 1,222,832.04 | 1,315,615.39 | 3 | 6,344.88 |
| 41,080.625 | CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM | 418,611.57 | 418,200.76 | 1 | 1,296.83 |
| | | 3,224,434.20 | 3,433,249.33 | 7 | 12,647.46 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 103,443.716 | CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3 | 3,464,330.05 | 2,917,871.10 | 8 | 0.00 |
| 163,566.141 | CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL | 8,193,028.00 | 7,130,025.75 | 19 | 0.00 |
| 19,397.893 | CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL | 3,548,844.52 | 2,384,454.40 | 8 | 0.00 |
| 28,972.32 | CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I | 2,070,072.26 | 1,949,818.94 | 5 | 0.00 |
| 66,263.239 | CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL | 2,155,543.16 | 1,633,413.41 | 5 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|----------------|
| 203,849.577 | CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL | 2,093,535.16 | 2,165,522.40 | 5 | 0.00 |
| 67,554.627 | CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z | 2,187,418.82 | 1,986,482.26 | 5 | 0.00 |
| 18,221.792 | CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N | 2,629,769.02 | 2,565,783.55 | 6 | 0.00 |
| 52,381.943 | CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6 | 3,840,120.24 | 2,974,955.20 | 9 | 0.00 |
| 20,851.463 | CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6 | 1,772,999.90 | 1,520,838.45 | 4 | 0.00 |
| 10,086.899 | CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM | 1,236,754.69 | 1,164,174.35 | 3 | 0.00 |
| 6,263.538 | CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM | 1,681,822.59 | 1,329,388.14 | 4 | 0.00 |
| 19,792.534 | CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM | 2,168,074.17 | 1,638,737.59 | 5 | 0.00 |
| 35,057.936 | CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6 | 1,760,609.55 | 1,579,380.38 | 4 | 0.00 |
| | | 38,802,922.13 | 32,940,845.92 | 90 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,221,280.55 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 1,221,280.55 | 1,221,280.55 | 3 | 0.00 |
| | | 1,221,280.55 | 1,221,280.55 | 3 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|--|----------------------|----------------------|-----------|------------------|
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 328,298.379 | CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO | 2,321,069.54 | 2,405,171.20 | 4 | 14,111.01 |
| 54,025.324 | CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3 | 1,141,014.84 | 1,167,099.32 | 2 | 0.00 |
| 293,647.501 | CUSIP # 256210105 DODGE & COX INCOME FUND | 3,655,911.39 | 3,656,473.84 | 6 | 0.00 |
| 563,597.253 | CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6 | 2,164,213.45 | 2,296,671.64 | 4 | 9,552.63 |
| 432,738.841 | CUSIP # 72201F490 PIMCO INCOME FUND INSTL | 4,587,031.71 | 4,802,390.70 | 8 | 23,800.64 |
| 237,595.941 | CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM | 2,421,102.64 | 2,504,395.57 | 4 | 7,500.41 |
| | | 16,290,343.57 | 16,832,202.27 | 27 | 54,964.69 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 112,023.565 | CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3 | 3,751,669.19 | 3,195,826.82 | 6 | 0.00 |
| 157,246.247 | CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL | 7,876,464.51 | 6,702,048.75 | 13 | 0.00 |
| 19,951.343 | CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL | 3,650,098.20 | 2,421,111.02 | 6 | 0.00 |
| 26,221.734 | CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I | 1,873,542.89 | 1,723,397.55 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|----------------------|----------------------|-----------|----------------|
| 75,614.831 | CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL | 2,459,750.45 | 1,789,564.76 | 4 | 0.00 |
| 114,973.832 | CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL | 1,180,781.25 | 1,111,901.67 | 2 | 0.00 |
| 60,405.678 | CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z | 1,955,935.85 | 1,670,329.02 | 3 | 0.00 |
| 21,700.382 | CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N | 3,131,799.13 | 2,972,251.08 | 5 | 0.00 |
| 50,580.756 | CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6 | 3,708,075.22 | 2,618,624.33 | 6 | 0.00 |
| 22,593.839 | CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6 | 1,921,154.13 | 1,693,827.90 | 3 | 0.00 |
| 5,193.812 | CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM | 636,813.29 | 584,709.46 | 1 | 0.00 |
| 4,523.013 | CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM | 1,214,474.22 | 1,079,076.44 | 2 | 0.00 |
| 12,239.011 | CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM | 1,340,661.26 | 1,033,418.57 | 2 | 0.00 |
| 51,484.317 | CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6 | 2,585,542.40 | 2,322,822.38 | 4 | 0.00 |
| | | 37,286,761.99 | 30,918,909.75 | 61 | 0.00 |

COMMON TRUST FUNDS - FIXED INCOME

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8681
ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-----------------------------------|--|---------------------|---------------------|-----------|----------------|
| 1,265,331.54 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 1,265,331.54 | 1,265,331.54 | 2 | 0.00 |
| | | 1,265,331.54 | 1,265,331.54 | 2 | 0.00 |
| COMMON TRUST FUNDS - OTHER | | | | | |
| 548,225.8265 | CUSIP # 41026E111 HB&T LINCOLN SVF R-INT | 6,052,413.12 | 5,920,435.09 | 10 | 0.00 |
| | | 6,052,413.12 | 5,920,435.09 | 10 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|--|----------------------|----------------------|-----------|------------------|
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 260,860.643 | CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO | 1,844,284.75 | 1,895,381.14 | 3 | 10,547.75 |
| 29,254.091 | CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3 | 617,846.40 | 672,059.27 | 1 | 0.00 |
| 147,785.047 | CUSIP # 256210105 DODGE & COX INCOME FUND | 1,839,923.84 | 1,853,014.99 | 3 | 0.00 |
| 638,565.118 | CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6 | 2,452,090.05 | 2,452,090.05 | 4 | 9,500.08 |
| 347,319.094 | CUSIP # 72201F490 PIMCO INCOME FUND INSTL | 3,681,582.40 | 3,743,523.55 | 6 | 17,904.27 |
| 119,905.38 | CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM | 1,221,835.82 | 1,222,422.85 | 2 | 3,544.51 |
| | | 11,657,563.26 | 11,838,491.85 | 18 | 41,496.61 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 131,011.621 | CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3 | 4,387,579.19 | 3,860,845.01 | 7 | 0.00 |
| 198,490.681 | CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL | 9,942,398.21 | 8,782,452.80 | 16 | 0.00 |
| 24,136.532 | CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL | 4,415,778.53 | 3,067,637.12 | 7 | 0.00 |
| 34,881.814 | CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I | 2,492,305.61 | 2,374,585.58 | 4 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|----------------|
| 77,690.773 | CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL | 2,527,280.85 | 1,972,881.24 | 4 | 0.00 |
| 240,716.592 | CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL | 2,472,159.40 | 2,559,481.18 | 4 | 0.00 |
| 78,471.742 | CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z | 2,540,915.01 | 2,334,779.98 | 4 | 0.00 |
| 21,499.489 | CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N | 3,102,806.25 | 2,957,147.65 | 5 | 0.00 |
| 68,963.614 | CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6 | 5,055,722.54 | 3,808,338.49 | 8 | 0.00 |
| 22,439.132 | CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6 | 1,907,999.39 | 1,677,612.08 | 3 | 0.00 |
| 9,978.2 | CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM | 1,223,427.10 | 1,184,831.94 | 2 | 0.00 |
| 6,981.085 | CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM | 1,874,491.13 | 1,638,028.42 | 3 | 0.00 |
| 17,394.303 | CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM | 1,905,371.95 | 1,733,168.42 | 3 | 0.00 |
| 63,020.417 | CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6 | 3,164,885.34 | 2,876,054.88 | 5 | 0.00 |
| | | 47,013,120.50 | 40,827,844.79 | 74 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------------|---------------------|-----------|----------------|
| 2,466,553.8 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 2,466,553.80 | 2,466,553.80 | 4 | 0.00 |
| | | 2,466,553.80 | 2,466,553.80 | 4 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 222,512.7091 | CUSIP # 41026E111 HB&T LINCOLN SVF R-INT | 2,456,540.31 | 2,452,090.05 | 4 | 0.00 |
| | | 2,456,540.31 | 2,452,090.05 | 4 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|--|----------------------|----------------------|-----------|------------------|
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 233,824.879 | CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO | 1,653,141.89 | 1,694,908.41 | 6 | 10,127.62 |
| 52,066.886 | CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3 | 1,099,652.63 | 1,171,126.75 | 4 | 0.00 |
| 198,444.221 | CUSIP # 256210105 DODGE & COX INCOME FUND | 2,470,630.55 | 2,587,500.67 | 9 | 0.00 |
| 208,517.44 | CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6 | 800,706.97 | 838,844.63 | 3 | 3,534.24 |
| 233,272.122 | CUSIP # 72201F490 PIMCO INCOME FUND INSTL | 2,472,684.49 | 2,606,059.43 | 9 | 12,906.66 |
| 187,812.955 | CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM | 1,913,814.01 | 1,950,944.35 | 7 | 5,980.47 |
| | | 10,410,630.54 | 10,849,384.24 | 37 | 32,548.99 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 50,305.413 | CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3 | 1,684,728.28 | 1,508,359.97 | 6 | 0.00 |
| 43,979.019 | CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL | 2,202,909.06 | 1,942,972.61 | 8 | 0.00 |
| 6,123.893 | CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL | 1,120,366.22 | 803,728.42 | 4 | 0.00 |
| 11,547.195 | CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I | 825,047.08 | 774,251.14 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|---------------------|-----------|----------------|
| 17,308.424 | CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL | 563,043.03 | 425,793.57 | 2 | 0.00 |
| 26,907.05 | CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL | 276,335.40 | 282,842.32 | 1 | 0.00 |
| 17,497.518 | CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z | 566,569.63 | 498,125.30 | 2 | 0.00 |
| 5,727.997 | CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N | 826,664.53 | 802,070.77 | 3 | 0.00 |
| 18,800.5 | CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6 | 1,378,264.66 | 1,079,212.93 | 5 | 0.00 |
| 6,718.176 | CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6 | 571,246.51 | 473,409.01 | 2 | 0.00 |
| 2,029.989 | CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM | 545,072.35 | 456,520.34 | 2 | 0.00 |
| 2,627.701 | CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM | 287,838.37 | 207,244.96 | 1 | 0.00 |
| 5,812.473 | CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6 | 291,902.39 | 259,789.96 | 1 | 0.00 |
| | | 11,139,987.51 | 9,514,321.30 | 40 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 881,407.68 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 881,407.68 | 881,407.68 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8565
ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|--------------|-----------|----------------|
| | | 881,407.68 | 881,407.68 | 3 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 498,616.0844 | CUSIP # 41026E111 HB&T LINCOLN SVF R-INT | 5,504,721.57 | 5,204,931.57 | 20 | 0.00 |
| | | 5,504,721.57 | 5,204,931.57 | 20 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8529
ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|--|---------------------|---------------------|-----------|------------------|
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 117,730.207 | CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO | 832,352.56 | 871,693.67 | 8 | 5,299.70 |
| 29,576.137 | CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3 | 624,648.01 | 679,388.24 | 6 | 0.00 |
| 100,757.175 | CUSIP # 256210105 DODGE & COX INCOME FUND | 1,254,426.83 | 1,333,196.69 | 12 | 0.00 |
| 53,877.182 | CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6 | 206,888.38 | 219,955.41 | 2 | 951.79 |
| 98,344.329 | CUSIP # 72201F490 PIMCO INCOME FUND INSTL | 1,042,449.89 | 1,116,420.55 | 10 | 5,633.23 |
| 102,439.624 | CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM | 1,043,859.77 | 1,066,001.28 | 10 | 3,365.57 |
| | | 5,004,625.44 | 5,286,655.84 | 48 | 15,250.29 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 9,477.038 | CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3 | 317,386.00 | 285,954.65 | 3 | 0.00 |
| 10,446.153 | CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL | 523,247.80 | 478,252.51 | 5 | 0.00 |
| 1,154.827 | CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL | 211,275.60 | 163,067.63 | 2 | 0.00 |
| 2,963.525 | CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I | 211,743.86 | 198,134.53 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8529
ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|---------------------|---------------------|-----------|----------------|
| 10,116.929 | CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL | 103,900.86 | 113,217.69 | 1 | 0.00 |
| 3,339.195 | CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z | 108,123.13 | 95,408.98 | 1 | 0.00 |
| 734.116 | CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N | 105,947.62 | 104,808.69 | 1 | 0.00 |
| 2,864.632 | CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6 | 210,006.17 | 171,889.44 | 2 | 0.00 |
| 1,278.27 | CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6 | 108,691.30 | 91,303.35 | 1 | 0.00 |
| 391.14 | CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM | 105,025.00 | 105,659.08 | 1 | 0.00 |
| 2,132.258 | CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6 | 107,082.00 | 95,146.24 | 1 | 0.00 |
| | | 2,112,429.34 | 1,902,842.79 | 20 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 168,056.84 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 168,056.84 | 168,056.84 | 2 | 0.00 |
| | | 168,056.84 | 168,056.84 | 2 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 281,353.1865 | CUSIP # 41026E111 HB&T LINCOLN SVF R-INT | 3,106,139.18 | 2,919,342.63 | 30 | 0.00 |
| | | 3,106,139.18 | 2,919,342.63 | 30 | 0.00 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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

POUND STERLING

Exchange Rate: 0.792299

| GBP | POUND STERLING | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------------|----------------|-----------|-------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,064.510 | Local 1.000000 | 5,064.51 | 1.000000 | 5,064.51 | 0.00 | 100.00 |
| | | | Base 1.284399 | 6,504.85 | 1.262150 | 6,392.17 | -112.68 | 0.03 |
| POUND STERLING Total | | 5,064.510 | Local | 5,064.51 | | 5,064.51 | 0.00 | 100.00 |
| | | | Base | 6,504.85 | | 6,392.17 | -112.68 | 0.03 |

US DOLLAR

Exchange Rate: 1.000000

| USD | US DOLLAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|-----------|------------|-------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | -6,771.390 | Local 1.000000 | -6,771.39 | 1.000000 | -6,771.39 | 0.00 | 0.03 |
| | | | Base 1.000000 | -6,771.39 | 1.000000 | -6,771.39 | 0.00 | 0.03 |
| US DOLLAR Total | | -6,771.390 | Local | -6,771.39 | | -6,771.39 | 0.00 | 0.03 |
| | | | Base | -6,771.39 | | -6,771.39 | 0.00 | 0.03 |

CASH Total

| | | | | | |
|------------|------|---------|---------|---------|------|
| -1,706.880 | Base | -266.54 | -379.22 | -112.68 | 0.07 |
|------------|------|---------|---------|---------|------|

CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

| 7839989D1 | SSC GOVERNMENT MM GVMXX | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|-------------------------|-------------|---------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 189,323.050 | Local 100.000000 | 189,323.05 | 5.248590 | 31 Dec 2030 189,323.05 | 0.00 | 0.96 |
| | | | Base 100.000000 | 189,323.05 | 100.000000 | 189,323.05 | 0.00 | 0.96 |
| US DOLLAR Total | | 189,323.050 | Local | 189,323.05 | | 189,323.05 | 0.00 | 0.96 |
| | | | Base | 189,323.05 | | 189,323.05 | 0.00 | 0.96 |

Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC

FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT Total

| | | | | | |
|-------------|------|------------|------------|------|------|
| 189,323.050 | Base | 189,323.05 | 189,323.05 | 0.00 | 0.96 |
|-------------|------|------------|------------|------|------|

EQUITY

| | | |
|-----------|----------------|----------|
| US DOLLAR | Exchange Rate: | 1.000000 |
|-----------|----------------|----------|

| | | | | | | | | | |
|-----------|--|-----------|---------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------|
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | 1,223.000 | Local Base | 179.153442 179.153442 | 219,104.66 219,104.66 | 182.100000 182.100000 | 222,708.30 222,708.30 | 3,603.64 3,603.64 | 1.12 1.12 |
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | 306.000 | Local Base | 621.558627 621.558627 | 190,196.94 190,196.94 | 504.600000 504.600000 | 154,407.60 154,407.60 | -35,789.34 -35,789.34 | 0.78 0.78 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | 749.000 | Local Base | 181.009453 181.009453 | 135,576.08 135,576.08 | 180.490000 180.490000 | 135,187.01 135,187.01 | -389.07 -389.07 | 0.68 0.68 |
| 00790R104 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 680.000 | Local Base | 140.825868 140.825868 | 95,761.59 95,761.59 | 172.240000 172.240000 | 117,123.20 117,123.20 | 21,361.61 21,361.61 | 0.59 0.59 |
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | 459.000 | Local Base | 125.173203 125.173203 | 57,454.50 57,454.50 | 131.740000 131.740000 | 60,468.66 60,468.66 | 3,014.16 3,014.16 | 0.31 0.31 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | 3,311.000 | Local Base | 126.541740 126.541740 | 418,979.70 418,979.70 | 152.260000 152.260000 | 504,132.86 504,132.86 | 85,153.16 85,153.16 | 2.55 2.55 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | 3,367.000 | Local Base | 125.321936 125.321936 | 421,958.96 421,958.96 | 150.930000 150.930000 | 508,181.31 508,181.31 | 86,222.35 86,222.35 | 2.57 2.57 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | 5,439.000 | Local Base | 134.907424 134.907424 | 733,761.48 733,761.48 | 180.380000 180.380000 | 981,086.82 981,086.82 | 247,325.34 247,325.34 | 4.96 4.95 |

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Books Open

Prepared by State Street

Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | 1,184.000 | Local 175.507584 | 207,800.98 | 197.590000 | 233,946.56 | 26,145.58 | 1.18 |
| | | | Base 175.507584 | 207,800.98 | 197.590000 | 233,946.56 | 26,145.58 | 1.18 |
| 036752103 | ELEVANCE HEALTH INC COMMON STOCK USD.01 | 381.000 | Local 453.504619 | 172,785.26 | 518.540000 | 197,563.74 | 24,778.48 | 1.00 |
| | | | Base 453.504619 | 172,785.26 | 518.540000 | 197,563.74 | 24,778.48 | 1.00 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | 6,334.000 | Local 169.054629 | 1,070,792.02 | 171.480000 | 1,086,154.32 | 15,362.30 | 5.49 |
| | | | Base 169.054629 | 1,070,792.02 | 171.480000 | 1,086,154.32 | 15,362.30 | 5.48 |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 631.000 | Local 195.764929 | 123,527.67 | 289.980000 | 182,977.38 | 59,449.71 | 0.92 |
| | | | Base 195.764929 | 123,527.67 | 289.980000 | 182,977.38 | 59,449.71 | 0.92 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | 393.000 | Local 197.030204 | 77,432.87 | 260.420000 | 102,345.06 | 24,912.19 | 0.52 |
| | | | Base 197.030204 | 77,432.87 | 260.420000 | 102,345.06 | 24,912.19 | 0.52 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 631.000 | Local 218.045055 | 137,586.43 | 249.740000 | 157,585.94 | 19,999.51 | 0.80 |
| | | | Base 218.045055 | 137,586.43 | 249.740000 | 157,585.94 | 19,999.51 | 0.80 |
| 11135F101 | BROADCOM INC COMMON STOCK | 377.000 | Local 849.488011 | 320,256.98 | 1,325.410000 | 499,679.57 | 179,422.59 | 2.52 |
| | | | Base 849.488011 | 320,256.98 | 1,325.410000 | 499,679.57 | 179,422.59 | 2.52 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | 1,238.000 | Local 212.151381 | 262,643.41 | 215.290000 | 266,529.02 | 3,885.61 | 1.35 |
| | | | Base 212.151381 | 262,643.41 | 215.290000 | 266,529.02 | 3,885.61 | 1.35 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 821.000 | Local 236.195627 | 193,916.61 | 311.280000 | 255,560.88 | 61,644.27 | 1.29 |
| | | | Base 236.195627 | 193,916.61 | 311.280000 | 255,560.88 | 61,644.27 | 1.29 |
| 15118V207 | CELSIUS HOLDINGS INC COMMON STOCK USD.001 | 940.000 | Local 63.582979 | 59,768.00 | 82.920000 | 77,944.80 | 18,176.80 | 0.39 |
| | | | Base 63.582979 | 59,768.00 | 82.920000 | 77,944.80 | 18,176.80 | 0.39 |

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Books Open

Prepared by State Street

Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | |
| | | 2,647.000 | Local 146.319970 | 387,308.96 | 157.740000 | 417,537.78 | 30,228.82 | 2.11 |
| | | | Base 146.319970 | 387,308.96 | 157.740000 | 417,537.78 | 30,228.82 | 2.11 |
| 18915M107 | CLOUDFLARE INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | | 824.000 | Local 85.715995 | 70,629.98 | 96.830000 | 79,787.92 | 9,157.94 | 0.40 |
| | | | Base 85.715995 | 70,629.98 | 96.830000 | 79,787.92 | 9,157.94 | 0.40 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | |
| | | 2,789.000 | Local 75.245310 | 209,859.17 | 90.050000 | 251,149.45 | 41,290.28 | 1.27 |
| | | | Base 75.245310 | 209,859.17 | 90.050000 | 251,149.45 | 41,290.28 | 1.27 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | |
| | | 620.000 | Local 559.115629 | 346,651.69 | 732.630000 | 454,230.60 | 107,578.91 | 2.29 |
| | | | Base 559.115629 | 346,651.69 | 732.630000 | 454,230.60 | 107,578.91 | 2.29 |
| 22788C105 | CROWDSTRIKE HOLDINGS INC A COMMON STOCK | | | | | | | |
| | | 255.000 | Local 181.640275 | 46,318.27 | 320.590000 | 81,750.45 | 35,432.18 | 0.41 |
| | | | Base 181.640275 | 46,318.27 | 320.590000 | 81,750.45 | 35,432.18 | 0.41 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 1,029.000 | Local 194.378358 | 200,015.33 | 249.720000 | 256,961.88 | 56,946.55 | 1.30 |
| | | | Base 194.378358 | 200,015.33 | 249.720000 | 256,961.88 | 56,946.55 | 1.30 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | |
| | | 1,098.000 | Local 144.528515 | 158,692.31 | 167.150000 | 183,530.70 | 24,838.39 | 0.93 |
| | | | Base 144.528515 | 158,692.31 | 167.150000 | 183,530.70 | 24,838.39 | 0.93 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 323.000 | Local 363.073777 | 117,272.83 | 410.740000 | 132,669.02 | 15,396.19 | 0.67 |
| | | | Base 363.073777 | 117,272.83 | 410.740000 | 132,669.02 | 15,396.19 | 0.67 |
| 268150109 | DYNATRACE INC COMMON STOCK USD.001 | | | | | | | |
| | | 1,697.000 | Local 53.740666 | 91,197.91 | 46.440000 | 78,808.68 | -12,389.23 | 0.40 |
| | | | Base 53.740666 | 91,197.91 | 46.440000 | 78,808.68 | -12,389.23 | 0.40 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | |
| | | 330.000 | Local 162.189727 | 53,522.61 | 230.900000 | 76,197.00 | 22,674.39 | 0.38 |
| | | | Base 162.189727 | 53,522.61 | 230.900000 | 76,197.00 | 22,674.39 | 0.38 |

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Books Open

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Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29670G102 | ESSENTIAL UTILITIES INC COMMON STOCK USD.5 | | 3,684.000 | Local 34.200917 | 125,996.18 | 37.050000 | 136,492.20 | 10,496.02 | 0.69 |
| | | | | Base 34.200917 | 125,996.18 | 37.050000 | 136,492.20 | 10,496.02 | 0.69 |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | 3,367.000 | Local 102.505233 | 345,135.12 | 116.240000 | 391,380.08 | 46,244.96 | 1.98 |
| | | | | Base 102.505233 | 345,135.12 | 116.240000 | 391,380.08 | 46,244.96 | 1.98 |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | 1,096.000 | Local 477.771989 | 523,638.10 | 485.580000 | 532,195.68 | 8,557.58 | 2.69 |
| | | | | Base 477.771989 | 523,638.10 | 485.580000 | 532,195.68 | 8,557.58 | 2.69 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | 1,202.000 | Local 144.099285 | 173,207.34 | 168.800000 | 202,897.60 | 29,690.26 | 1.02 |
| | | | | Base 144.099285 | 173,207.34 | 168.800000 | 202,897.60 | 29,690.26 | 1.02 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | 726.000 | Local 362.381873 | 263,089.24 | 383.600000 | 278,493.60 | 15,404.36 | 1.41 |
| | | | | Base 362.381873 | 263,089.24 | 383.600000 | 278,493.60 | 15,404.36 | 1.41 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | 419.000 | Local 405.572482 | 169,934.87 | 539.930000 | 226,230.67 | 56,295.80 | 1.14 |
| | | | | Base 405.572482 | 169,934.87 | 539.930000 | 226,230.67 | 56,295.80 | 1.14 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | 3,796.000 | Local 140.329494 | 532,690.76 | 200.300000 | 760,338.80 | 227,648.04 | 3.84 |
| | | | | Base 140.329494 | 532,690.76 | 200.300000 | 760,338.80 | 227,648.04 | 3.84 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | 2,838.000 | Local 45.065810 | 127,896.77 | 57.130000 | 162,134.94 | 34,238.17 | 0.82 |
| | | | | Base 45.065810 | 127,896.77 | 57.130000 | 162,134.94 | 34,238.17 | 0.82 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | 365.000 | Local 671.188548 | 244,983.82 | 777.960000 | 283,955.40 | 38,971.58 | 1.43 |
| | | | | Base 671.188548 | 244,983.82 | 777.960000 | 283,955.40 | 38,971.58 | 1.43 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | 4,231.000 | Local 104.297733 | 441,283.71 | 131.950000 | 558,280.45 | 116,996.74 | 2.82 |
| | | | | Base 104.297733 | 441,283.71 | 131.950000 | 558,280.45 | 116,996.74 | 2.82 |

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Books Open

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Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-----------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | 2,785.000 | Local 61.500898 | 171,280.00 | 74.110000 | 206,396.35 | 35,116.35 | 1.04 | |
| | | | Base 61.500898 | 171,280.00 | 74.110000 | 206,396.35 | 35,116.35 | 1.04 | |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | 3,973.000 | Local 341.026592 | 1,354,898.65 | 420.720000 | 1,671,520.56 | 316,621.91 | 8.44 | |
| | | | Base 341.026592 | 1,354,898.65 | 420.720000 | 1,671,520.56 | 316,621.91 | 8.44 | |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | 2,018.000 | Local 94.389569 | 190,478.15 | 117.890000 | 237,902.02 | 47,423.87 | 1.20 | |
| | | | Base 94.389569 | 190,478.15 | 117.890000 | 237,902.02 | 47,423.87 | 1.20 | |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | 679.000 | Local 309.964698 | 210,466.03 | 393.030000 | 266,867.37 | 56,401.34 | 1.35 | |
| | | | Base 309.964698 | 210,466.03 | 393.030000 | 266,867.37 | 56,401.34 | 1.35 | |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 5,992.000 | Local 57.854765 | 346,665.75 | 63.910000 | 382,948.72 | 36,282.97 | 1.93 | |
| | | | Base 57.854765 | 346,665.75 | 63.910000 | 382,948.72 | 36,282.97 | 1.93 | |
| 654106103 | NIKE INC CL B COMMON STOCK | 2,304.000 | Local 102.047882 | 235,118.32 | 93.980000 | 216,529.92 | -18,588.40 | 1.09 | |
| | | | Base 102.047882 | 235,118.32 | 93.980000 | 216,529.92 | -18,588.40 | 1.09 | |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | 1,376.000 | Local 414.910552 | 570,916.92 | 903.560000 | 1,243,298.56 | 672,381.64 | 6.28 | |
| | | | Base 414.910552 | 570,916.92 | 903.560000 | 1,243,298.56 | 672,381.64 | 6.28 | |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 834.000 | Local 164.183465 | 136,929.01 | 206.820000 | 172,487.88 | 35,558.87 | 0.87 | |
| | | | Base 164.183465 | 136,929.01 | 206.820000 | 172,487.88 | 35,558.87 | 0.87 | |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | 757.000 | Local 129.716129 | 98,195.11 | 133.110000 | 100,764.27 | 2,569.16 | 0.51 | |
| | | | Base 129.716129 | 98,195.11 | 133.110000 | 100,764.27 | 2,569.16 | 0.51 | |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | 1,421.000 | Local 150.556826 | 213,941.25 | 191.440000 | 272,036.24 | 58,094.99 | 1.37 | |
| | | | Base 150.556826 | 213,941.25 | 191.440000 | 272,036.24 | 58,094.99 | 1.37 | |

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Books Open

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Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | | | | | | | |
| | | 314.000 | Local 581.705382 | 182,655.49 | 762.400000 | 239,393.60 | 56,738.11 | 1.21 |
| | | | Base 581.705382 | 182,655.49 | 762.400000 | 239,393.60 | 56,738.11 | 1.21 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 826.000 | Local 240.205835 | 198,410.02 | 347.330000 | 286,894.58 | 88,484.56 | 1.45 |
| | | | Base 240.205835 | 198,410.02 | 347.330000 | 286,894.58 | 88,484.56 | 1.45 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 2,176.000 | Local 67.768249 | 147,463.71 | 77.320000 | 168,248.32 | 20,784.61 | 0.85 |
| | | | Base 67.768249 | 147,463.71 | 77.320000 | 168,248.32 | 20,784.61 | 0.85 |
| 88160R101 | TESLA INC COMMON STOCK USD.001 | | | | | | | |
| | | 1,099.000 | Local 198.469072 | 218,117.51 | 175.790000 | 193,193.21 | -24,924.30 | 0.98 |
| | | | Base 198.469072 | 218,117.51 | 175.790000 | 193,193.21 | -24,924.30 | 0.98 |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,329.000 | Local 151.760752 | 201,690.04 | 184.710000 | 245,479.59 | 43,789.55 | 1.24 |
| | | | Base 151.760752 | 201,690.04 | 184.710000 | 245,479.59 | 43,789.55 | 1.24 |
| 90184D100 | TWIST BIOSCIENCE CORP COMMON STOCK USD.00001 | | | | | | | |
| | | 1,116.000 | Local 15.341380 | 17,120.98 | 34.310000 | 38,289.96 | 21,168.98 | 0.19 |
| | | | Base 15.341380 | 17,120.98 | 34.310000 | 38,289.96 | 21,168.98 | 0.19 |
| 92338C103 | VERALTO CORP COMMON STOCK USD.01 | | | | | | | |
| | | 324.000 | Local 68.418086 | 22,167.46 | 88.660000 | 28,725.84 | 6,558.38 | 0.15 |
| | | | Base 68.418086 | 22,167.46 | 88.660000 | 28,725.84 | 6,558.38 | 0.15 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | |
| | | 1,914.000 | Local 236.121123 | 451,935.83 | 279.080000 | 534,159.12 | 82,223.29 | 2.70 |
| | | | Base 236.121123 | 451,935.83 | 279.080000 | 534,159.12 | 82,223.29 | 2.70 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | |
| | | 236.000 | Local 348.809110 | 82,318.95 | 431.970000 | 101,944.92 | 19,625.97 | 0.51 |
| | | | Base 348.809110 | 82,318.95 | 431.970000 | 101,944.92 | 19,625.97 | 0.51 |
| 98139A105 | WORKIVA INC COMMON STOCK USD.001 | | | | | | | |
| | | 730.000 | Local 86.908767 | 63,443.40 | 84.800000 | 61,904.00 | -1,539.40 | 0.31 |
| | | | Base 86.908767 | 63,443.40 | 84.800000 | 61,904.00 | -1,539.40 | 0.31 |

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Books Open

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Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC

FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|------------------------------------|-------------|---------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | |
| | | 2,032.000 | Local 92.980000 | 188,935.36 | 129.240000 | 262,615.68 | 73,680.32 | 1.33 |
| | | | Base 92.980000 | 188,935.36 | 129.240000 | 262,615.68 | 73,680.32 | 1.33 |
| G0403H108 | AON PLC CLASS A COMMON STOCK | | | | | | | |
| | | 658.000 | Local 310.406155 | 204,247.25 | 333.720000 | 219,587.76 | 15,340.51 | 1.11 |
| | | | Base 310.406155 | 204,247.25 | 333.720000 | 219,587.76 | 15,340.51 | 1.11 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | |
| | | 1,400.000 | Local 209.991436 | 293,988.01 | 312.680000 | 437,752.00 | 143,763.99 | 2.21 |
| | | | Base 209.991436 | 293,988.01 | 312.680000 | 437,752.00 | 143,763.99 | 2.21 |
| G4705A100 | ICON PLC COMMON STOCK EUR.06 | | | | | | | |
| | | 734.000 | Local 245.267507 | 180,026.35 | 335.950000 | 246,587.30 | 66,560.95 | 1.25 |
| | | | Base 245.267507 | 180,026.35 | 335.950000 | 246,587.30 | 66,560.95 | 1.25 |
| G54950103 | LINDE PLC COMMON STOCK | | | | | | | |
| | | 696.000 | Local 379.508434 | 264,137.87 | 464.320000 | 323,166.72 | 59,028.85 | 1.63 |
| | | | Base 379.508434 | 264,137.87 | 464.320000 | 323,166.72 | 59,028.85 | 1.63 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | |
| | | 1,757.000 | Local 71.123631 | 124,964.22 | 87.150000 | 153,122.55 | 28,158.33 | 0.77 |
| | | | Base 71.123631 | 124,964.22 | 87.150000 | 153,122.55 | 28,158.33 | 0.77 |
| US DOLLAR Total | | | | | | | | |
| | | 101,280.000 | Local | 15,899,140.75 | | 19,600,422.97 | 3,701,282.22 | 99.01 |
| | | | Base | 15,899,140.75 | | 19,600,422.97 | 3,701,282.22 | 98.98 |
| EQUITY Total | | | | | | | | |
| | | 101,280.000 | Base | 15,899,140.75 | | 19,600,422.97 | 3,701,282.22 | 98.98 |

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

Books Open

Prepared by State Street

Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 288,896.170 | Base | 16,088,197.26 | | 19,789,366.80 | 3,701,169.54 | 100.00 |

HB8F1000002 - AFL-CIO HIT DVF

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--|-----------------------------------|----------|-----------------------|-------------------|-----------------------|------------------|-----------------------|
| Security ID | Link Ref | Base | Base | Receivable | Base | | Gain/Loss |
| | | | | Base | | | Base |
| CASH & CASH EQUIVALENTS | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| | PAYABLE FOR ACCOUNTING/AUDIT FEES | | -21,721.37 | 0.00 | -21,721.37 | -0.02 | 0.00 |
| | PAYABLE FOR TRUSTEE FEES | | -838.26 | 0.00 | -838.26 | 0.00 | 0.00 |
| | PAYABLE FOR CUSTODIAN FEES | | -19,374.44 | 0.00 | -19,374.44 | -0.02 | 0.00 |
| 2,451,569.910 | BLACKROCK FEDERAL FUND 30 | 100.0000 | 2,451,569.91 | 12,054.57 | 2,451,569.91 | 1.92 | 0.00 |
| 99VVBJNY8 | 0.110% | | | | | | |
| SUBTOTAL UNITED STATES | | | 2,409,635.84 | 12,054.57 | 2,409,635.84 | 1.88 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR | | | 2,409,635.84 | 12,054.57 | 2,409,635.84 | 1.88 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS | | | 2,409,635.84 | 12,054.57 | 2,409,635.84 | 1.88 | 0.00 |
| FIXED INCOME SECURITIES | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| 3,659,705.051 | US DEBT INDEX FUND M | 11.7033 | 44,203,913.12 | 0.00 | 42,830,626.12 | 33.49 | -1,373,287.00 |
| 09257F750 | | | | | | | |
| 85,954.927 | AFL CIO HSG INVT TR | 961.7700 | 97,134,783.43 | 439,345.59 | 82,668,870.14 | 64.63 | -14,465,913.29 |
| 99VVBHSM3 | | | | | | | |
| SUBTOTAL UNITED STATES | | | 141,338,696.55 | 439,345.59 | 125,499,496.26 | 98.12 | -15,839,200.29 |
| TOTAL FIXED INCOME SECURITIES U.S. DOLLAR | | | 141,338,696.55 | 439,345.59 | 125,499,496.26 | 98.12 | -15,839,200.29 |
| TOTAL FIXED INCOME SECURITIES | | | 141,338,696.55 | 439,345.59 | 125,499,496.26 | 98.12 | -15,839,200.29 |
| TOTAL ASSETS - BASE: | | | 143,748,332.39 | 451,400.16 | 127,909,132.10 | 100.00 | -15,839,200.29 |
| NET ASSETS - BASE: | | | | | 128,360,532.26 | | |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--|---------------------|--------------------|--|----------------------------|------------------|---|
| CASH & CASH EQUIVALENTS | | | | | | | |
| AUSTRALIAN DOLLAR | | | | | | | |
| AUSTRALIA | | | | | | | |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -252,000.00 | 0.00 | -252,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -165,080.92 | 0.00 | -164,644.72 | -0.05 | 436.20 |
| | FFX CONTRACTS RECEIVABLE | | 229,000.00 | 0.00 | 229,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 149,317.23 | 0.00 | 149,605.70 | 0.05 | 288.47 |
| SUBTOTAL AUSTRALIAN DOLLAR | | | -23,000.00 | 0.00 | -23,000.00 | | 0.00 |
| | | | -15,763.69 | 0.00 | -15,039.02 | 0.00 | 724.67 |
| TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR | | | -23,000.00 | 0.00 | -23,000.00 | | 0.00 |
| | | | -15,763.69 | 0.00 | -15,039.02 | 0.00 | 724.67 |
| BRAZIL REAL | | | | | | | |
| BRAZIL | | | | | | | |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -814,536.56 | 0.00 | -814,536.56 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -165,053.00 | 0.00 | -164,581.10 | -0.05 | 471.90 |
| | FFX CONTRACTS RECEIVABLE | | 1,634,668.41 | 0.00 | 1,634,668.41 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 330,181.76 | 0.00 | 329,371.20 | 0.11 | -810.56 |
| SUBTOTAL BRAZIL REAL | | | 820,131.85 | 0.00 | 820,131.85 | | 0.00 |
| | | | 165,128.76 | 0.00 | 164,790.10 | 0.06 | -338.66 |
| TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL | | | 820,131.85 | 0.00 | 820,131.85 | | 0.00 |
| | | | 165,128.76 | 0.00 | 164,790.10 | 0.06 | -338.66 |
| CANADIAN DOLLAR | | | | | | | |
| CANADA | | | | | | | |
| | VAR MARGIN ON SWAPS | | 36,820.47 | 0.00 | 36,820.47 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 27,477.49 | 0.00 | 27,477.49 | 0.01 | 0.00 |
| | NON-BASE CURRENCY | | 7,041.65 | 0.00 | 7,041.65 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 5,215.85 | 0.00 | 5,195.83 | 0.00 | -20.02 |
| | FFX CONTRACTS RECEIVABLE | | 617,343.98 | 0.00 | 617,343.98 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 454,488.82 | 0.00 | 455,520.37 | 0.15 | 1,031.55 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -1,234,276.65 | 0.00 | -1,234,276.65 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -913,112.70 | 0.00 | -910,925.60 | -0.30 | 2,187.10 |
| SUBTOTAL CANADIAN DOLLAR | | | -573,070.55 | 0.00 | -573,070.55 | | 0.00 |
| | | | -425,930.54 | 0.00 | -422,731.91 | -0.14 | 3,198.63 |
| TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR | | | -573,070.55 | 0.00 | -573,070.55 | | 0.00 |
| | | | -425,930.54 | 0.00 | -422,731.91 | -0.14 | 3,198.63 |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--|---------------------|----------------------|--|----------------------------|------------------|---|
| CHINESE YUAN RENMINBI | | | | | | | |
| CHINA | | | | | | | |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -1,464,660.00 | 0.00 | -1,464,660.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -206,000.00 | 0.00 | -206,219.46 | -0.07 | -219.46 |
| | VAR MARGIN ON SWAPS | | 381,621.61 | 0.00 | 381,621.61 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 56,668.58 | 0.00 | 56,668.58 | 0.02 | 0.00 |
| SUBTOTAL CHINESE YUAN RENMINBI | | | -1,083,038.39 | 0.00 | -1,083,038.39 | | 0.00 |
| | | | -149,331.42 | 0.00 | -149,550.88 | -0.05 | -219.46 |
| TOTAL CASH & CASH EQUIVALENTS CHINESE YUAN RENMINBI | | | -1,083,038.39 | 0.00 | -1,083,038.39 | | 0.00 |
| | | | -149,331.42 | 0.00 | -149,550.88 | -0.05 | -219.46 |
| EURO CURRENCY UNIT | | | | | | | |
| EURO CURRENCY GEOGRAPHIC | | | | | | | |
| | NON-BASE CURRENCY | | 9,979.41 | 0.00 | 9,979.41 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 10,789.47 | 0.00 | 10,813.19 | 0.00 | 23.72 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -740,000.00 | 0.00 | -740,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -800,793.49 | 0.00 | -802,296.62 | -0.26 | -1,503.13 |
| | VAR MARGIN ON SWAPS | | -102,020.12 | 0.00 | -102,020.12 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -126,185.55 | 0.00 | -126,185.55 | -0.04 | 0.00 |
| | FFX CONTRACTS RECEIVABLE | | 376,000.00 | 0.00 | 376,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 406,767.18 | 0.00 | 407,414.80 | 0.13 | 647.62 |
| | NON-BASE CURRENCY - BROKER | | 18,203.52 | 0.00 | 18,203.52 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 19,720.31 | 0.00 | 19,724.42 | 0.01 | 4.11 |
| | PAYABLE FOR INVESTMENT ADVISORY FEES | | 27.07 | 0.00 | 27.07 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 31.25 | 0.00 | 31.25 | 0.00 | 0.00 |
| SUBTOTAL EURO CURRENCY UNIT | | | -437,810.12 | 0.00 | -437,810.12 | | 0.00 |
| | | | -489,670.83 | 0.00 | -490,498.51 | -0.16 | -827.68 |
| TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT | | | -437,810.12 | 0.00 | -437,810.12 | | 0.00 |
| | | | -489,670.83 | 0.00 | -490,498.51 | -0.16 | -827.68 |
| INDIAN RUPEE | | | | | | | |
| INDIA | | | | | | | |
| | FFX CONTRACTS RECEIVABLE | | 79,998,008.95 | 0.00 | 79,998,008.95 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 958,309.22 | 0.00 | 963,631.37 | 0.31 | 5,322.15 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -27,932,425.89 | 0.00 | -27,932,425.89 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -335,894.00 | 0.00 | -336,803.44 | -0.11 | -909.44 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | 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 INDIAN RUPEE | | | 52,065,583.06 | 0.00 | 52,065,583.06 | | 0.00 |
| | | | 622,415.22 | 0.00 | 626,827.93 | 0.20 | 4,412.71 |
| TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE | | | 52,065,583.06 | 0.00 | 52,065,583.06 | | 0.00 |
| | | | 622,415.22 | 0.00 | 626,827.93 | 0.20 | 4,412.71 |
| INDONESIAN RUPIAH | | | | | | | |
| INDONESIA | | | | | | | |
| | FFX CONTRACTS RECEIVABLE | | 2,589,668,400.00 | 0.00 | 2,589,668,400.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 165,000.00 | 0.00 | 164,498.33 | 0.05 | -501.67 |
| JAPANESE YEN | | | | | | | |
| JAPAN | | | | | | | |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -21,582,695.00 | 0.00 | -21,582,695.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -144,201.88 | 0.00 | -143,764.83 | -0.05 | 437.05 |
| | FFX CONTRACTS RECEIVABLE | | 43,084,482.00 | 0.00 | 43,084,482.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 291,996.57 | 0.00 | 287,622.49 | 0.09 | -4,374.08 |
| | NON-BASE CURRENCY | | 69,976.00 | 0.00 | 69,976.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 471.99 | 0.00 | 466.12 | 0.00 | -5.87 |
| SUBTOTAL JAPANESE YEN | | | 21,571,763.00 | 0.00 | 21,571,763.00 | | 0.00 |
| | | | 148,266.68 | 0.00 | 144,323.78 | 0.04 | -3,942.90 |
| TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN | | | 21,571,763.00 | 0.00 | 21,571,763.00 | | 0.00 |
| | | | 148,266.68 | 0.00 | 144,323.78 | 0.04 | -3,942.90 |
| MEXICAN PESO | | | | | | | |
| MEXICO | | | | | | | |
| | FFX CONTRACTS RECEIVABLE | | 2,661,503.86 | 0.00 | 2,661,503.86 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 155,309.24 | 0.00 | 156,136.41 | 0.05 | 827.17 |
| | NON-BASE CURRENCY | | 986.95 | 0.00 | 986.95 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 57.63 | 0.00 | 58.04 | 0.00 | 0.41 |
| SUBTOTAL MEXICAN PESO | | | 2,662,490.81 | 0.00 | 2,662,490.81 | | 0.00 |
| | | | 155,366.87 | 0.00 | 156,194.45 | 0.05 | 827.58 |
| TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO | | | 2,662,490.81 | 0.00 | 2,662,490.81 | | 0.00 |
| | | | 155,366.87 | 0.00 | 156,194.45 | 0.05 | 827.58 |
| NEW TAIWAN DOLLAR | | | | | | | |
| TAIWAN | | | | | | | |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -6,388,060.00 | 0.00 | -6,388,060.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -206,000.00 | 0.00 | -204,477.66 | -0.07 | 1,522.34 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---|--|---------------------|----------------------|--|----------------------------|------------------|---|
| POUND STERLING | | | | | | | |
| UNITED KINGDOM | | | | | | | |
| | FFX CONTRACTS RECEIVABLE | | 113,000.00 | 0.00 | 113,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 142,750.00 | 0.00 | 142,984.55 | 0.05 | 234.55 |
| | VAR MARGIN ON SWAPS | | -0.02 | 0.00 | -0.02 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -37.88 | 0.00 | -37.88 | 0.00 | 0.00 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -226,000.00 | 0.00 | -226,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -285,973.61 | 0.00 | -285,994.61 | -0.09 | -21.00 |
| | NON-BASE CURRENCY | | 2,368.44 | 0.00 | 2,368.44 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 2,997.85 | 0.00 | 2,996.91 | 0.00 | -0.94 |
| | NON-BASE CURRENCY - BROKER | | 2,329.99 | 0.00 | 2,329.99 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 2,954.08 | 0.00 | 2,948.25 | 0.00 | -5.83 |
| SUBTOTAL POUND STERLING | | | -108,301.59 | 0.00 | -108,301.59 | | 0.00 |
| | | | -137,309.56 | 0.00 | -137,102.78 | -0.04 | 206.78 |
| TOTAL CASH & CASH EQUIVALENTS POUND STERLING | | | -108,301.59 | 0.00 | -108,301.59 | | 0.00 |
| | | | -137,309.56 | 0.00 | -137,102.78 | -0.04 | 206.78 |
| SWEDISH KRONA | | | | | | | |
| SWEDEN | | | | | | | |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -4,277,027.19 | 0.00 | -4,277,027.19 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -413,934.10 | 0.00 | -414,858.30 | -0.13 | -924.20 |
| | NON-BASE CURRENCY | | 4,204.37 | 0.00 | 4,204.37 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 406.78 | 0.00 | 407.57 | 0.00 | 0.79 |
| | FFX CONTRACTS RECEIVABLE | | 2,139,634.17 | 0.00 | 2,139,634.17 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 207,797.25 | 0.00 | 207,417.33 | 0.07 | -379.92 |
| SUBTOTAL SWEDISH KRONA | | | -2,133,188.65 | 0.00 | -2,133,188.65 | | 0.00 |
| | | | -205,730.07 | 0.00 | -207,033.40 | -0.06 | -1,303.33 |
| TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA | | | -2,133,188.65 | 0.00 | -2,133,188.65 | | 0.00 |
| | | | -205,730.07 | 0.00 | -207,033.40 | -0.06 | -1,303.33 |
| SWISS FRANC | | | | | | | |
| SWITZERLAND | | | | | | | |
| | FFX CONTRACTS RECEIVABLE | | 181,753.93 | 0.00 | 181,753.93 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 206,606.88 | 0.00 | 205,360.07 | 0.07 | -1,246.81 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -363,184.34 | 0.00 | -363,184.34 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -413,530.33 | 0.00 | -410,975.16 | -0.13 | 2,555.17 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

Status: PRELIMINARY

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--|---------------------|--------------------|--|----------------------------|------------------|---|
| | NON-BASE CURRENCY | | 373.92 | 0.00 | 373.92 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 423.95 | 0.00 | 422.48 | 0.00 | -1.47 |
| SUBTOTAL SWISS FRANC | | | -181,056.49 | 0.00 | -181,056.49 | | 0.00 |
| | | | -206,499.50 | 0.00 | -205,192.61 | -0.06 | 1,306.89 |
| TOTAL CASH & CASH EQUIVALENTS SWISS FRANC | | | -181,056.49 | 0.00 | -181,056.49 | | 0.00 |
| | | | -206,499.50 | 0.00 | -205,192.61 | -0.06 | 1,306.89 |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| | PAYABLE FOR ACCOUNTING/AUDIT FEES | | -26,957.57 | 0.00 | -26,957.57 | | 0.00 |
| | HB5F20000002: RIVER & MER LONG CR | | -26,957.57 | 0.00 | -26,957.57 | -0.01 | 0.00 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -3,468,524.15 | 0.00 | -3,468,524.15 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -3,468,524.15 | 0.00 | -3,468,524.15 | -1.13 | 0.00 |
| | PAYABLE FOR INVESTMENT ADVISORY FEES | | 21,391.07 | 0.00 | 21,391.07 | | 0.00 |
| | HB5F20000002: RIVER & MER LONG CR | | 21,391.07 | 0.00 | 21,391.07 | 0.01 | 0.00 |
| | PAYABLE FOR CUSTODIAN FEES | | -2,736.49 | 0.00 | -2,736.49 | | 0.00 |
| | HB5F20000002: RIVER & MER LONG CR | | -2,736.49 | 0.00 | -2,736.49 | 0.00 | 0.00 |
| | VAR MARGIN ON SWAPS | | -257,824.36 | 0.00 | -257,824.36 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -257,824.36 | 0.00 | -257,824.36 | -0.08 | 0.00 |
| | CASH | | -21,000.00 | 0.00 | -21,000.00 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -21,000.00 | 0.00 | -21,000.00 | -0.01 | 0.00 |
| | PAYABLE FOR INVESTMENTS PURCHASED | | -15,478,810.24 | 0.00 | -15,478,810.24 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -15,478,810.24 | 0.00 | -15,478,810.24 | -5.02 | 0.00 |
| | FFX CONTRACTS RECEIVABLE | | 4,049,574.03 | 0.00 | 4,049,574.03 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 4,049,574.03 | 0.00 | 4,049,574.03 | 1.31 | 0.00 |
| | PAYABLE FOR INVESTMENT ADVISORY FEES | | -121,105.93 | 0.00 | -121,105.93 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | -121,105.93 | 0.00 | -121,105.93 | -0.04 | 0.00 |
| | PAYABLE FOR TRUSTEE FEES | | -2,953.28 | 0.00 | -2,953.28 | | 0.00 |
| | HB5F20000002: RIVER & MER LONG CR | | -2,953.28 | 0.00 | -2,953.28 | 0.00 | 0.00 |
| | CASH - BROKER | | 36,062.76 | 0.00 | 36,062.76 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 36,062.76 | 0.00 | 36,062.76 | 0.01 | 0.00 |
| | RECEIVABLE FOR INVESTMENTS SOLD | | 3,328,828.20 | 0.00 | 3,328,828.20 | | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | 3,328,828.20 | 0.00 | 3,328,828.20 | 1.08 | 0.00 |
| 507,597.220 | BLACKROCK LIQ TREAS TR INSTL | 100.0000 | 507,597.22 | 1,795.27 | 507,597.22 | | 0.00 |
| 996229704 | VAR RT 12/31/2049 DD 01/31/12 | 100.0000 | 507,597.22 | 1,795.27 | 507,597.22 | 0.16 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|-----------------------------------|---------------------|----------------------|--|----------------------------|------------------|---|
| 2,395,150.490 | BLACKROCK LIQ TREAS TR INSTL | 100.0000 | 2,395,150.49 | 11,463.54 | 2,395,150.49 | | 0.00 |
| 996229704 | VAR RT 12/31/2049 DD 01/31/12 | 100.0000 | 2,395,150.49 | 11,463.54 | 2,395,150.49 | 0.78 | 0.00 |
| | HB5F20000002: RIVER & MER LONG CR | | | | | | |
| 0.000 | SWAP/ISDA BANK OF AMERICA (BOA | 0.0000 | 0.00 | 3,294.86 | 0.00 | | 0.00 |
| 999BOAUS7 | 01/01/2049 DD 07/01/08 | 0.0000 | 0.00 | 3,294.86 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 0.000 | SWAP/ISDA BARCLAYS CASH COLLAT | 0.0000 | 0.00 | 100.33 | 0.00 | | 0.00 |
| 999BRCUS0 | VAR RT 01/01/2049 DD 07/01/08 | 0.0000 | 0.00 | 100.33 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 733,000.000 | MS ICE CCP COLLAT | 100.0000 | 733,000.00 | 129.87 | 733,000.00 | | 0.00 |
| 999G94142 | VAR RT 01/01/2049 DD 02/19/13 | 100.0000 | 733,000.00 | 129.87 | 733,000.00 | 0.24 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 199,000.000 | MORGAN STANLEY CASH COLLATERAL | 100.0000 | 199,000.00 | 9.01 | 199,000.00 | | 0.00 |
| 999J27526 | VAR RT 01/01/2049 DD 07/01/08 | 100.0000 | 199,000.00 | 9.01 | 199,000.00 | 0.06 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 0.000 | DOM MFA CASH COLL MSC | 0.0000 | 0.00 | 0.48 | 0.00 | | 0.00 |
| 999MSCD96 | VAR RT 01/01/2049 DD 07/01/08 | 0.0000 | 0.00 | 0.48 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 0.000 | DOM MFA CASH COLL MSC | 0.0000 | 0.00 | -1.68 | 0.00 | | 0.00 |
| 999MSCD96 | VAR RT 01/01/2049 DD 07/01/08 | 0.0000 | 0.00 | -1.68 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 22,924.757 | PIMCO FDS | 10.0150 | 229,591.45 | 2,612.60 | 229,591.44 | | -0.01 |
| 72201P613 | SHORT TERM FLTG NAV PORT II | 10.0150 | 229,591.45 | 2,612.60 | 229,591.44 | 0.07 | -0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 181,000.000 | CASH COLLATERAL HELD AT MORGAN | 1.0000 | 181,000.00 | 0.00 | 181,000.00 | | 0.00 |
| 999782683 | STANLEY | 1.0000 | 181,000.00 | 0.00 | 181,000.00 | 0.06 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL UNITED STATES | | | -7,698,716.80 | 19,404.28 | -7,698,716.81 | | -0.01 |
| | | | -7,698,716.80 | 19,404.28 | -7,698,716.81 | -2.51 | -0.01 |
| TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR | | | -7,698,716.80 | 19,404.28 | -7,698,716.81 | | -0.01 |
| | | | -7,698,716.80 | 19,404.28 | -7,698,716.81 | -2.51 | -0.01 |
| TOTAL CASH & CASH EQUIVALENTS | | | -8,278,774.88 | 19,404.28 | -8,273,708.99 | -2.69 | 5,065.89 |
| FIXED INCOME SECURITIES | | | | | | | |
| CANADIAN DOLLAR | | | | | | | |
| CANADA | | | | | | | |
| 2,800,000.000 | CCP_IRS. P CAD-CORRA-OIS-COMPO | -0.5791 | 0.01 | 22,706.85 | -16,213.76 | | -16,213.77 |
| NC9QQCBQ0 | REC 4.0% 2025 JUN 21 | -0.4273 | 0.01 | 16,754.73 | -11,963.67 | 0.00 | -11,963.68 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01OT3705242023872 | | | | | | |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--|----------------------------------|------------|-------------------|------------------|-------------------|------------------|-------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| -2,800,000.000 | CCP_IRS_P CAD-CORRA-OIS-COMPO | 0.0000 | -18,030.32 | -28,751.28 | 0.00 | | 18,030.32 |
| NC9QQCBR8 | REC 4.0% 2025 JUN 21 | 0.0000 | -13,229.86 | -21,214.74 | 0.00 | 0.00 | 13,229.86 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01OT3705242023872 | | | | | | |
| 400,000.000 | ROYAL BANK OF CANADA | 79.2054 | 400,000.00 | 4,040.00 | 316,821.60 | | -83,178.40 |
| NC9UUAXN3 | VAR RT 11/24/2081 | 58.4434 | 332,806.39 | 2,981.00 | 233,773.55 | 0.08 | -99,032.84 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL CANADA | | | 381,969.69 | -2,004.43 | 300,607.84 | | -81,361.85 |
| | | | 319,576.54 | -1,479.01 | 221,809.88 | 0.08 | -97,766.66 |
| TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR | | | 381,969.69 | -2,004.43 | 300,607.84 | | -81,361.85 |
| | | | 319,576.54 | -1,479.01 | 221,809.88 | 0.08 | -97,766.66 |
| EURO CURRENCY UNIT | | | | | | | |
| EURO CURRENCY GEOGRAPHIC | | | | | | | |
| -100,000.000 | CCP_IRS R 2.45% P EUR006M | 0.0000 | -160.00 | 0.00 | -0.04 | | 159.96 |
| XX9QR69CA | CALL MAR 24 002.450 ED 030524 | 0.0000 | -171.61 | 0.00 | -0.04 | 0.00 | 171.57 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | 317U51RA4 | | | | | | |
| -100,000.000 | CCP_IRS R 2.8% P EUR006M | 0.1327 | -160.00 | 0.00 | -132.68 | | 27.32 |
| XX9QR69OB | PUT MAR 24 002.800 ED 030524 | 0.1438 | -171.61 | 0.00 | -143.77 | 0.00 | 27.84 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | 317U51SA3 | | | | | | |
| -100,000.000 | CCP_IRS P EUR006M | 0.1489 | -163.00 | 0.00 | -148.86 | | 14.14 |
| XX9QR89OB | PUT MAR 24 002.900 ED 032024 | 0.1613 | -176.42 | 0.00 | -161.30 | 0.00 | 15.12 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | 317U56ZA4 | | | | | | |
| -100,000.000 | CCP_IRS P EUR006M | 0.0787 | -163.00 | 0.00 | -78.65 | | 84.35 |
| XX9QR89CL | CALL MAR 24 002.560 ED 032024 | 0.0852 | -176.42 | 0.00 | -85.22 | 0.00 | 91.20 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | 317U57AA9 | | | | | | |
| 100,000.000 | CCP_CDS. SP UL ARCELORMITTAL C | 11.4890 | 17,695.20 | 1,027.78 | 11,489.00 | | -6,206.20 |
| XX9QLHER2 | REC 500BPS 2026 DEC 20 | 12.4489 | 20,507.85 | 1,113.65 | 12,448.91 | 0.00 | -8,058.94 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0KGU010142021578 | | | | | | |
| -100,000.000 | CCP_CDS._SP UL ARCELORMITTAL C | 0.0000 | -0.01 | 0.00 | 0.00 | | 0.01 |
| XX9QLHET8 | REC 500BPS 2026 DEC 20 | 0.0000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0KGU010142021578 | | | | | | |

HB5G2000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--------------|----------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 600,000.000 | CCP_CDS. SP UL GLENCORE INTERN | 18.6432 | 110,840.13 | 6,250.00 | 111,859.20 | | 1,019.07 |
| XX9QR88S1 | REC 500BPS 2030 DEC 20 | 20.2008 | 119,768.30 | 6,772.19 | 121,205.04 | 0.04 | 1,436.74 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0MHJ002212024452 | | | | | | |
| -600,000.000 | CCP_CDS. SP UL GLENCORE INTERN | 0.0000 | -0.01 | 0.00 | 0.00 | | 0.01 |
| XX9QR88T9 | REC 500BPS 2030 DEC 20 | 0.0000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0MHJ002212024452 | | | | | | |
| -100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | 0.0000 | -0.01 | -654.35 | 0.00 | | 0.01 |
| XX9QRWKT2 | PAY 2.97% 2033 DEC 15 | 0.0000 | -0.01 | -709.02 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01ZVM712132023347 | | | | | | |
| 100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | -2.1899 | 0.01 | 876.67 | -2,189.88 | | -2,189.89 |
| XX9QRWKS4 | PAY 2.97% 2033 DEC 15 | -2.3728 | 0.01 | 949.92 | -2,372.84 | 0.00 | -2,372.85 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01ZVM712132023347 | | | | | | |
| -100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | 0.0000 | -0.01 | -603.90 | 0.00 | | 0.01 |
| XX9QRW536 | PAY 2.88% 2028 DEC 19 | 0.0000 | -0.01 | -654.36 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01ZZX912152023305 | | | | | | |
| 100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | -0.3788 | 0.01 | 825.87 | -378.78 | | -378.79 |
| XX9QRW528 | PAY 2.88% 2028 DEC 19 | -0.4104 | 0.01 | 894.87 | -410.43 | 0.00 | -410.44 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01ZZX912152023305 | | | | | | |
| -100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | 0.0000 | -0.01 | -539.33 | 0.00 | | 0.01 |
| XX9QRYW65 | PAY 2.95% 2028 DEC 29 | 0.0000 | -0.01 | -584.39 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU020FS812272023113 | | | | | | |
| 100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | -0.7094 | 0.01 | 712.25 | -709.41 | | -709.42 |
| XX9QRYW57 | PAY 2.95% 2028 DEC 29 | -0.7687 | 0.01 | 771.76 | -768.68 | 0.00 | -768.69 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU020FS812272023113 | | | | | | |
| -100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | 0.0000 | -0.01 | -467.41 | 0.00 | | 0.01 |
| XX9QRY5L2 | PAY 2.76% 2029 JAN 03 | 0.0000 | -0.01 | -506.46 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU020HB312292023134 | | | | | | |
| 100,000.000 | CCP_IRS. R EUR-EURIBOR-REUTERS | 0.1333 | 0.01 | 654.23 | 133.33 | | 133.32 |
| XX9QRY5K4 | PAY 2.76% 2029 JAN 03 | 0.1445 | 0.01 | 708.89 | 144.47 | 0.00 | 144.46 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU020HB312292023134 | | | | | | |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---|--|---------------------|--------------------------|--|----------------------------|------------------|---|
| -100,000.000 XX9QRZ0R1 | CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.65% 2034 JAN 08 HB5F20000402: RIVER MERC LC SMA2 SWU020K8601042024169 | 0.0000 0.0000 | -0.01 -0.01 | -412.93 -447.43 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 100,000.000 XX9QRZ0P5 | CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.65% 2034 JAN 08 HB5F20000402: RIVER MERC LC SMA2 SWU020K8601042024169 | 0.5293 0.5735 | 0.01 0.01 | 602.47 652.81 | 529.28 573.50 | 0.00 | 529.27 573.49 |
| -100,000.000 XX9QR79CA | CCP_IRS_P EUR006M CALL MAR 24 002.540 ED 031224 HB5F20000402: RIVER MERC LC SMA2 | 0.0217 0.0235 | -169.00 -181.97 | 0.00 0.00 | -21.68 -23.49 | 0.00 | 147.32 158.48 |
| -100,000.000 XX9QR79OA | CCP_IRS_P EUR006M PUT MAR 24 002.890 ED 031224 HB5F20000402: RIVER MERC LC SMA2 | 0.0958 0.1038 | -169.00 -181.97 | 0.00 0.00 | -95.81 -103.81 | 0.00 | 73.19 78.16 |
| SUBTOTAL EURO CURRENCY GEOGRAPHIC | | | 127,551.31 | 8,271.35 | 120,255.02 | | -7,296.29 |
| | | | 139,216.13 | 8,962.43 | 130,302.34 | 0.04 | -8,913.79 |
| ROMANIA | | | | | | | |
| 100,000.000 EKBPVD1J0 | ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034 HB5F20000402: RIVER MERC LC SMA2 | 86.2120 93.4150 | 99,761.80 111,829.32 | 266.39 288.65 | 86,212.00 93,415.01 | 0.03 | -13,549.80 -18,414.31 |
| TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT | | | 227,313.11 | 8,537.74 | 206,467.02 | | -20,846.09 |
| | | | 251,045.45 | 9,251.08 | 223,717.35 | 0.07 | -27,328.10 |
| POUND STERLING | | | | | | | |
| UNITED KINGDOM | | | | | | | |
| 100,000.000 EXBMVMCJ7 | BELLIS ACQUISITION CO PLC REGS 3.250% 02/16/2026 HB5F20000402: RIVER MERC LC SMA2 | 94.5000 119.5756 | 100,000.00 138,450.00 | 1,380.14 1,746.36 | 94,500.00 119,575.58 | 0.04 | -5,500.00 -18,874.42 |
| U.S. DOLLAR | | | | | | | |
| AUSTRALIA | | | | | | | |
| 110,000.000 803014AA7 | SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2 | 86.6708 86.6708 | 110,028.50 110,028.50 | 1,402.59 1,402.59 | 95,337.88 95,337.88 | 0.03 | -14,690.62 -14,690.62 |
| BRITISH VIRGIN ISLANDS | | | | | | | |
| 200,000.000 872882AG0 | TSMC GLOBAL LTD 144A 1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2 | 80.9233 80.9233 | 198,767.47 198,767.47 | 1,190.66 1,190.66 | 161,846.50 161,846.50 | 0.05 | -36,920.97 -36,920.97 |
| CANADA | | | | | | | |

HB5G2000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--------------------------------|---|---------------------|--------------------|--|----------------------------|------------------|---|
| 100,000.000 | ENBRIDGE INC | 101.0336 | 100,000.00 | 1,045.39 | 101,033.60 | | 1,033.60 |
| 29250NBP9 | VAR RT 01/15/2083 DD 09/20/22 HB5F20000402: RIVER MERC LC SMA2 | 101.0336 | 100,000.00 | 1,045.39 | 101,033.60 | 0.03 | 1,033.60 |
| 100,000.000 | TRANSCANADA TRUST | 88.8750 | 100,000.00 | 2,751.65 | 88,875.00 | | -11,125.00 |
| 89356BAG3 | VAR RT 03/07/2082 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2 | 88.8750 | 100,000.00 | 2,751.65 | 88,875.00 | 0.03 | -11,125.00 |
| SUBTOTAL CANADA | | | 200,000.00 | 3,797.04 | 189,908.60 | | -10,091.40 |
| | | | 200,000.00 | 3,797.04 | 189,908.60 | 0.06 | -10,091.40 |
| CAYMAN ISLANDS | | | | | | | |
| 200,000.000 | ALIBABA GROUP HOLDING LTD | 66.5029 | 198,925.71 | 430.92 | 133,005.77 | | -65,919.94 |
| 01609WAZ5 | 3.150% 02/09/2051 DD 02/09/21 HB5F20000402: RIVER MERC LC SMA2 | 66.5029 | 198,925.71 | 430.92 | 133,005.77 | 0.04 | -65,919.94 |
| 200,000.000 | MELCO RESORTS FINANCE LTD 144A | 89.9998 | 206,106.41 | 2,687.61 | 179,999.68 | | -26,106.73 |
| 58547DAD1 | 5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2 | 89.9998 | 206,106.41 | 2,687.61 | 179,999.68 | 0.06 | -26,106.73 |
| 200,000.000 | XP INC 144A | 93.5591 | 198,900.21 | 1,135.70 | 187,118.12 | | -11,782.09 |
| 98379XAA2 | 3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2 | 93.5591 | 198,900.21 | 1,135.70 | 187,118.12 | 0.06 | -11,782.09 |
| SUBTOTAL CAYMAN ISLANDS | | | 603,932.33 | 4,254.23 | 500,123.57 | | -103,808.76 |
| | | | 603,932.33 | 4,254.23 | 500,123.57 | 0.16 | -103,808.76 |
| CHILE | | | | | | | |
| 100,000.000 | CHILE GOVERNMENT INTERNATIONAL | 95.2160 | 99,925.00 | 874.18 | 95,215.95 | | -4,709.05 |
| 168863EA2 | 5.330% 01/05/2054 DD 07/05/23 HB5F20000402: RIVER MERC LC SMA2 | 95.2160 | 99,925.00 | 874.18 | 95,215.95 | 0.03 | -4,709.05 |
| 200,000.000 | CHILE GOVERNMENT INTERNATIONAL | 72.0905 | 200,000.00 | 2,709.63 | 144,181.05 | | -55,818.95 |
| P8056EBC1 | 3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2 | 72.0905 | 200,000.00 | 2,709.63 | 144,181.05 | 0.05 | -55,818.95 |
| SUBTOTAL CHILE | | | 299,925.00 | 3,583.81 | 239,397.00 | | -60,528.00 |
| | | | 299,925.00 | 3,583.81 | 239,397.00 | 0.08 | -60,528.00 |
| COLOMBIA | | | | | | | |
| 100,000.000 | ECOPETROL SA | 70.7601 | 100,000.00 | 1,989.15 | 70,760.14 | | -29,239.86 |
| 279158AQ2 | 5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2 | 70.7601 | 100,000.00 | 1,989.15 | 70,760.14 | 0.02 | -29,239.86 |
| FRANCE | | | | | | | |
| 100,000.000 | ELECTRICITE DE FRANCE SA 144A | 104.8127 | 99,902.72 | 1,734.36 | 104,812.74 | | 4,910.02 |
| 28504DAC7 | 6.250% 05/23/2033 DD 05/23/23 HB5F20000402: RIVER MERC LC SMA2 | 104.8127 | 99,902.72 | 1,734.36 | 104,812.74 | 0.03 | 4,910.02 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|---------------------------|----------------------------------|------------|-------------------|-----------------|-------------------|------------------|-------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 200,000.000 | SOCIETE GENERALE SA 144A | 67.3169 | 199,896.99 | 58.47 | 134,633.70 | | -65,263.29 |
| 83368RBB7 | 3.625% 03/01/2041 DD 03/01/21 | 67.3169 | 199,896.99 | 58.47 | 134,633.70 | 0.04 | -65,263.29 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | BNP PARIBAS SA 144A | 99.5780 | 100,000.00 | 211.16 | 99,578.05 | | -421.95 |
| 09659W2X1 | VAR RT 02/20/2035 DD 02/20/24 | 99.5780 | 100,000.00 | 211.16 | 99,578.05 | 0.03 | -421.95 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL FRANCE | | | 399,799.71 | 2,003.99 | 339,024.49 | | -60,775.22 |
| | | | 399,799.71 | 2,003.99 | 339,024.49 | 0.10 | -60,775.22 |
| HONG KONG | | | | | | | |
| 100,000.000 | LENOVO GROUP LTD 144A | 105.2745 | 100,000.00 | 685.18 | 105,274.49 | | 5,274.49 |
| 526250AE5 | 6.536% 07/27/2032 DD 07/27/22 | 105.2745 | 100,000.00 | 685.18 | 105,274.49 | 0.03 | 5,274.49 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 200,000.000 | XIAOMI BEST TIME INTERNAT 144A | 71.2851 | 207,121.16 | 1,146.08 | 142,570.29 | | -64,550.87 |
| 98422HAE6 | 4.100% 07/14/2051 DD 07/14/21 | 71.2851 | 207,121.16 | 1,146.08 | 142,570.29 | 0.05 | -64,550.87 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL HONG KONG | | | 307,121.16 | 1,831.26 | 247,844.78 | | -59,276.38 |
| | | | 307,121.16 | 1,831.26 | 247,844.78 | 0.08 | -59,276.38 |
| INDIA | | | | | | | |
| 200,000.000 | EXPORT-IMPORT BANK OF IND 144A | 82.2840 | 187,260.77 | 641.17 | 164,568.00 | | -22,692.77 |
| 30216JAF2 | 2.250% 01/13/2031 DD 01/13/21 | 82.2840 | 187,260.77 | 641.17 | 164,568.00 | 0.05 | -22,692.77 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 250,000.000 | RELIANCE INDUSTRIES LTD 144A | 71.3214 | 247,400.58 | 1,360.86 | 178,303.60 | | -69,096.98 |
| 759470BC0 | 3.750% 01/12/2062 DD 01/12/22 | 71.3214 | 247,400.58 | 1,360.86 | 178,303.60 | 0.06 | -69,096.98 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL INDIA | | | 434,661.35 | 2,002.03 | 342,871.60 | | -91,789.75 |
| | | | 434,661.35 | 2,002.03 | 342,871.60 | 0.11 | -91,789.75 |
| IRELAND | | | | | | | |
| 200,000.000 | AERCAP IRELAND CAPITAL DAC / A | 85.0057 | 199,396.91 | 638.83 | 170,011.40 | | -29,385.51 |
| 00774MAX3 | 3.300% 01/30/2032 DD 10/29/21 | 85.0057 | 199,396.91 | 638.83 | 170,011.40 | 0.06 | -29,385.51 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| ITALY | | | | | | | |
| 200,000.000 | INTESA SANPAOLO SPA 144A | 71.3597 | 209,294.11 | 2,554.70 | 142,719.32 | | -66,574.79 |
| 46115HBS5 | VAR RT 06/01/2042 DD 06/01/21 | 71.3597 | 209,294.11 | 2,554.70 | 142,719.32 | 0.05 | -66,574.79 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | INTESA SANPAOLO SPA 144A | 101.5973 | 100,000.00 | 1,610.01 | 101,597.26 | | 1,597.26 |
| 46115HCB1 | VAR RT 06/20/2054 DD 06/20/23 | 101.5973 | 100,000.00 | 1,610.01 | 101,597.26 | 0.03 | 1,597.26 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |

HB5G2000000 - AGILIS LONG CR FND R

3/1/2024

Status: PRELIMINARY

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|------------------------------|---|---------------------|--------------------|--|----------------------------|------------------|---|
| 400,000.000 | UNICREDIT SPA 144A | 102.1107 | 460,212.03 | 12,316.79 | 408,442.73 | | -51,769.30 |
| 904678AQ2 | VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2 | 102.1107 | 460,212.03 | 12,316.79 | 408,442.73 | 0.13 | -51,769.30 |
| SUBTOTAL ITALY | | | 769,506.14 | 16,481.50 | 652,759.31 | | -116,746.83 |
| | | | 769,506.14 | 16,481.50 | 652,759.31 | 0.21 | -116,746.83 |
| JAPAN | | | | | | | |
| 200,000.000 | MITSUBISHI UFJ FINANCIAL GROUP | 107.2640 | 200,000.00 | 2,204.48 | 214,528.00 | | 14,528.00 |
| 606822DD3 | VAR RT 12/31/2049 DD 10/26/23 HB5F20000402: RIVER MERC LC SMA2 | 107.2640 | 200,000.00 | 2,204.48 | 214,528.00 | 0.07 | 14,528.00 |
| JERSEY C I | | | | | | | |
| 100,000.000 | APTIV PLC | 63.2903 | 97,916.61 | 799.84 | 63,290.29 | | -34,626.32 |
| 03835VAJ5 | 3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2 | 63.2903 | 97,916.61 | 799.84 | 63,290.29 | 0.02 | -34,626.32 |
| LUXEMBOURG | | | | | | | |
| 200,000.000 | CSN RESOURCES SA 144A | 80.2887 | 200,000.00 | 2,163.54 | 160,577.30 | | -39,422.70 |
| 12644VADO | 4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2 | 80.2887 | 200,000.00 | 2,163.54 | 160,577.30 | 0.05 | -39,422.70 |
| MEXICO | | | | | | | |
| 100,000.000 | MEXICO GOVERNMENT INTERNATIONA | 98.5276 | 99,320.01 | 997.71 | 98,527.61 | | -792.40 |
| 91087BBA7 | 6.400% 05/07/2054 DD 01/08/24 HB5F20000402: RIVER MERC LC SMA2 | 98.5276 | 99,320.01 | 997.71 | 98,527.61 | 0.03 | -792.40 |
| NETHERLANDS | | | | | | | |
| 200,000.000 | PROSUS NV 144A | 61.4474 | 200,013.78 | 546.24 | 122,894.81 | | -77,118.97 |
| 74365PAE8 | 3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2 | 61.4474 | 200,013.78 | 546.24 | 122,894.81 | 0.04 | -77,118.97 |
| SAUDI ARABIA | | | | | | | |
| 200,000.000 | SAUDI GOVERNMENT INTERNAT 144A | 88.2296 | 185,613.16 | 1,290.42 | 176,459.20 | | -9,153.96 |
| 80413TBE8 | 5.000% 01/18/2053 DD 01/18/23 HB5F20000402: RIVER MERC LC SMA2 | 88.2296 | 185,613.16 | 1,290.42 | 176,459.20 | 0.06 | -9,153.96 |
| 200,000.000 | SAUDI ARABIAN OIL CO 144A | 66.2236 | 198,242.67 | 1,803.69 | 132,447.20 | | -65,795.47 |
| 80414L2L8 | 3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2 | 66.2236 | 198,242.67 | 1,803.69 | 132,447.20 | 0.04 | -65,795.47 |
| SUBTOTAL SAUDI ARABIA | | | 383,855.83 | 3,094.11 | 308,906.40 | | -74,949.43 |
| | | | 383,855.83 | 3,094.11 | 308,906.40 | 0.10 | -74,949.43 |
| SINGAPORE | | | | | | | |
| 200,000.000 | PFIZER INVESTMENT ENTERPRISES | 98.7694 | 199,704.90 | 3,029.59 | 197,538.71 | | -2,166.19 |
| 716973AG7 | 5.300% 05/19/2053 DD 05/19/23 HB5F20000402: RIVER MERC LC SMA2 | 98.7694 | 199,704.90 | 3,029.59 | 197,538.71 | 0.06 | -2,166.19 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--------------------------------|--|---------------------|--------------------|--|----------------------------|------------------|---|
| SPAIN | | | | | | | |
| 200,000.000 | BANCO SANTANDER SA | 99.5691 | 200,065.25 | 450.54 | 199,138.26 | | -926.99 |
| 05964HAS4 | 5.294% 08/18/2027 DD 08/18/22 HB5F20000402: RIVER MERC LC SMA2 | 99.5691 | 200,065.25 | 450.54 | 199,138.26 | 0.06 | -926.99 |
| UNITED ARAB EMIRATES | | | | | | | |
| 100,000.000 | ABU DHABI GOVERNMENT INTE 144A | 57.8502 | 100,000.00 | 1,364.50 | 57,850.20 | | -42,149.80 |
| 29135LAN0 | 2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2 | 57.8502 | 100,000.00 | 1,364.50 | 57,850.20 | 0.02 | -42,149.80 |
| UNITED KINGDOM | | | | | | | |
| 100,000.000 | ROYALTY PHARMA PLC | 68.2724 | 69,496.49 | 1,793.38 | 68,272.43 | | -1,224.06 |
| 78081BAM5 | 3.550% 09/02/2050 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2 | 68.2724 | 69,496.49 | 1,793.38 | 68,272.43 | 0.02 | -1,224.06 |
| 200,000.000 | LLOYDS BANKING GROUP PLC | 98.6637 | 200,000.00 | 3,010.81 | 197,327.42 | | -2,672.58 |
| 53944YAV5 | VAR RT 12/31/2049 DD 03/13/23 HB5F20000402: RIVER MERC LC SMA2 | 98.6637 | 200,000.00 | 3,010.81 | 197,327.42 | 0.06 | -2,672.58 |
| 200,000.000 | STANDARD CHARTERED PLC 144A | 103.5534 | 200,000.00 | 1,963.17 | 207,106.83 | | 7,106.83 |
| 853254CU2 | VAR RT 07/06/2034 DD 07/06/23 HB5F20000402: RIVER MERC LC SMA2 | 103.5534 | 200,000.00 | 1,963.17 | 207,106.83 | 0.07 | 7,106.83 |
| SUBTOTAL UNITED KINGDOM | | | 469,496.49 | 6,767.36 | 472,706.68 | | 3,210.19 |
| | | | 469,496.49 | 6,767.36 | 472,706.68 | 0.15 | 3,210.19 |
| UNITED STATES | | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.7668 | -372.50 | 0.00 | -766.82 | | -394.32 |
| 99QAHV9OD | PUT MAR 24 003.710 ED 030124 HB5F20000402: RIVER MERC LC SMA2 317U51BA1 | 0.7668 | -372.50 | 0.00 | -766.82 | 0.00 | -394.32 |
| -100,000.000 | CCP OIS R SOFR | 0.0000 | -372.50 | 0.00 | 0.00 | | 372.50 |
| 99QAHV9CD | CALL MAR 24 003.310 ED 030124 HB5F20000402: RIVER MERC LC SMA2 317U51CA0 | 0.0000 | -372.50 | 0.00 | 0.00 | 0.00 | 372.50 |
| -100,000.000 | CCP OIS R SOFR | 1.2614 | -425.00 | 0.00 | -1,261.40 | | -836.40 |
| 99QAHV9OF | PUT MAR 24 003.650 ED 030124 HB5F20000402: RIVER MERC LC SMA2 317U51HA5 | 1.2614 | -425.00 | 0.00 | -1,261.40 | 0.00 | -836.40 |
| -100,000.000 | CCP OIS R SOFR | 0.0000 | -425.00 | 0.00 | 0.00 | | 425.00 |
| 99QAHV9CF | CALL MAR 24 003.250 ED 030124 HB5F20000402: RIVER MERC LC SMA2 317U51LA0 | 0.0000 | -425.00 | 0.00 | 0.00 | 0.00 | 425.00 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|--|---------------------|--------------------|--|----------------------------|------------------|---|
| -100,000.000 | CCP OIS R SOFR P 4% | 0.0118 | -323.75 | 0.00 | -11.80 | | 311.95 |
| 99QAHV9OQ | PUT MAR 24 004.000 ED 030524 HB5F20000402: RIVER MERC LC SMA2 317U51YA6 | 0.0118 | -323.75 | 0.00 | -11.80 | 0.00 | 311.95 |
| -100,000.000 | CCP OIS R SOFR P 3.55% | 0.0026 | -323.75 | 0.00 | -2.63 | | 321.12 |
| 99QAHV9CN | CALL MAR 24 003.550 ED 030524 HB5F20000402: RIVER MERC LC SMA2 317U51ZA5 | 0.0026 | -323.75 | 0.00 | -2.63 | 0.00 | 321.12 |
| -100,000.000 | CCP OIS R SOFR | 0.0838 | -371.25 | 0.00 | -83.81 | | 287.44 |
| 99QAHW9OD | PUT MAR 24 004.000 ED 031124 HB5F20000402: RIVER MERC LC SMA2 317U54GA0 | 0.0838 | -371.25 | 0.00 | -83.81 | 0.00 | 287.44 |
| -100,000.000 | CCP OIS R SOFR | 0.0804 | -371.25 | 0.00 | -80.37 | | 290.88 |
| 99QAHW9CL | CALL MAR 24 003.600 ED 031124 HB5F20000402: RIVER MERC LC SMA2 317U54HA9 | 0.0804 | -371.25 | 0.00 | -80.37 | 0.00 | 290.88 |
| -100,000.000 | CCP OIS R SOFR | 0.0388 | -380.00 | 0.00 | -38.79 | | 341.21 |
| 99QAHW9OF | PUT MAR 24 004.100 ED 031324 HB5F20000402: RIVER MERC LC SMA2 317U54VA3 | 0.0388 | -380.00 | 0.00 | -38.79 | 0.00 | 341.21 |
| -100,000.000 | CCP OIS R SOFR | 0.2843 | -380.00 | 0.00 | -284.27 | | 95.73 |
| 99QAHW9CE | CALL MAR 24 003.700 ED 031324 HB5F20000402: RIVER MERC LC SMA2 317U54WA2 | 0.2843 | -380.00 | 0.00 | -284.27 | 0.00 | 95.73 |
| -100,000.000 | CCP OIS R SOFR | 0.4086 | -425.00 | 0.00 | -408.57 | | 16.43 |
| 99QAHW9CH | CALL MAR 24 003.735 ED 031424 HB5F20000402: RIVER MERC LC SMA2 317U55YA7 | 0.4086 | -425.00 | 0.00 | -408.57 | 0.00 | 16.43 |
| -100,000.000 | CCP OIS R SOFR | 0.0315 | -425.00 | 0.00 | -31.51 | | 393.49 |
| 99QAHW9OP | PUT MAR 24 004.135 ED 031424 HB5F20000402: RIVER MERC LC SMA2 317U55ZA6 | 0.0315 | -425.00 | 0.00 | -31.51 | 0.00 | 393.49 |
| -100,000.000 | CCP OIS R SOFR | 0.4086 | -420.00 | 0.00 | -408.57 | | 11.43 |
| 99QAHW9CG | CALL MAR 24 003.735 ED 031424 HB5F20000402: RIVER MERC LC SMA2 317U56AA1 | 0.4086 | -420.00 | 0.00 | -408.57 | 0.00 | 11.43 |
| -100,000.000 | CCP OIS R SOFR | 0.0315 | -420.00 | 0.00 | -31.51 | | 388.49 |
| 99QAHW9OM | PUT MAR 24 004.135 ED 031424 HB5F20000402: RIVER MERC LC SMA2 317U56BA0 | 0.0315 | -420.00 | 0.00 | -31.51 | 0.00 | 388.49 |

HB5G2000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--------------|--|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| -100,000.000 | CCP OIS R SOFR | 0.0580 | -410.00 | 0.00 | -58.01 | | 351.99 |
| 99QAHW9ON | PUT MAR 24 004.078 ED 031424 | 0.0580 | -410.00 | 0.00 | -58.01 | 0.00 | 351.99 |
| | HB5F20000402: RIVER MERC LC SMA2 317U56CA9 | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.2570 | -410.00 | 0.00 | -257.00 | | 153.00 |
| 99QAHW9CJ | CALL MAR 24 003.678 ED 031424 | 0.2570 | -410.00 | 0.00 | -257.00 | 0.00 | 153.00 |
| | HB5F20000402: RIVER MERC LC SMA2 317U56DA8 | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.0462 | -265.00 | 0.00 | -46.18 | | 218.82 |
| 99QAHW9OU | PUT MAR 24 004.250 ED 031824 | 0.0462 | -265.00 | 0.00 | -46.18 | 0.00 | 218.82 |
| | HB5F20000402: RIVER MERC LC SMA2 317U56SA2 | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.2659 | -265.00 | 0.00 | -265.92 | | -0.92 |
| 99QAHW9CQ | CALL MAR 24 003.800 ED 031824 | 0.2659 | -265.00 | 0.00 | -265.92 | 0.00 | -0.92 |
| | HB5F20000402: RIVER MERC LC SMA2 317U56TA1 | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.5557 | -350.00 | 0.00 | -555.65 | | -205.65 |
| 99QAHW9CX | CALL MAR 24 003.725 ED 032224 | 0.5557 | -350.00 | 0.00 | -555.65 | 0.00 | -205.65 |
| | HB5F20000402: RIVER MERC LC SMA2 317U58PA1 | | | | | | |
| 200,000.000 | CCP_CDS. SP UL THE AES CORPORA | 7.6110 | 39,696.42 | 2,083.33 | 15,222.00 | | -24,474.42 |
| NA9QKMUV6 | REC 500BPS 2025 DEC 20 | 7.6110 | 39,696.42 | 2,083.33 | 15,222.00 | 0.00 | -24,474.42 |
| | HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738 | | | | | | |
| -200,000.000 | CCP_CDS. SP UL THE AES CORPORA | 0.0000 | -0.01 | 0.00 | 0.00 | | 0.01 |
| NA9QKMUW4 | REC 500BPS 2025 DEC 20 | 0.0000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738 | | | | | | |
| 700,000.000 | CCP_CDS. SP UL GE CME | 1.7275 | 4,556.02 | 1,458.33 | 12,092.50 | | 7,536.48 |
| NA9QKT6N6 | 1.000% 00BPS 2026 JUN 20 | 1.7275 | 4,556.02 | 1,458.33 | 12,092.50 | 0.00 | 7,536.48 |
| | HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5 | | | | | | |
| -700,000.000 | CCP_CDS. SP UL GE CME | 0.0000 | -0.02 | 0.00 | 0.00 | | 0.02 |
| NA9QKT6P1 | REC 100BPS 2026 JUN 20 | 0.0000 | -0.02 | 0.00 | 0.00 | 0.00 | 0.02 |
| | HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5 | | | | | | |
| 200,000.000 | CCP_CDS. SP UL AMERICAN INTERN | 1.9452 | 0.01 | 416.67 | 3,890.40 | | 3,890.39 |
| NA9QM6U64 | REC 100BPS 2027 DEC 20 | 1.9452 | 0.01 | 416.67 | 3,890.40 | 0.00 | 3,890.39 |
| | HB5F20000402: RIVER MERC LC SMA2 SWPC0LAG509152022674 | | | | | | |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--------------|----------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| -200,000.000 | CCP_CDS._SP UL AMERICAN INTERN | 0.0000 | -1,206.36 | 0.00 | 0.00 | | 1,206.36 |
| NA9QM6U72 | REC 100BPS 2027 DEC 20 | 0.0000 | -1,206.36 | 0.00 | 0.00 | 0.00 | 1,206.36 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0LAG509152022674 | | | | | | |
| 200,000.000 | CCP_CDS. SP UL BANK OF AMERICA | 1.8073 | 0.01 | 416.67 | 3,614.60 | | 3,614.59 |
| NA9QPPLY9 | REC 100BPS 2028 JUN 20 | 1.8073 | 0.01 | 416.67 | 3,614.60 | 0.00 | 3,614.59 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0LQA103242023744 | | | | | | |
| -200,000.000 | CCP_CDS._SP UL BANK OF AMERICA | 0.0000 | -2,943.02 | 0.00 | 0.00 | | 2,943.02 |
| NA9QPYLZ6 | REC 100BPS 2028 JUN 20 | 0.0000 | -2,943.02 | 0.00 | 0.00 | 0.00 | 2,943.02 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0LQA103242023744 | | | | | | |
| 350,000.000 | CCP_CDS. SP UL AT&T INC. CME | 1.2851 | 0.01 | 729.17 | 4,497.85 | | 4,497.84 |
| NA9QQDUW8 | 1.000% 00BPS 2028 JUN 20 | 1.2851 | 0.01 | 729.17 | 4,497.85 | 0.00 | 4,497.84 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0LX5405312023104 | | | | | | |
| -350,000.000 | CCP_CDS._SP UL AT&T INC. CME | 0.0000 | -2,076.71 | 0.00 | 0.00 | | 2,076.71 |
| NA9QQDUX6 | REC 100BPS 2028 JUN 20 | 0.0000 | -2,076.71 | 0.00 | 0.00 | 0.00 | 2,076.71 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0LX5405312023104 | | | | | | |
| 100,000.000 | CCP_CDS. SP UL VERIZON COMMUNI | 0.5194 | 283.64 | 208.33 | 519.43 | | 235.79 |
| NA9QRG5U2 | 1.000% 00BPS 2024 DEC 20 | 0.5194 | 283.64 | 208.33 | 519.43 | 0.00 | 235.79 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0M7M410162023653 | | | | | | |
| -100,000.000 | CCP_CDS._SP UL VERIZON COMMUNI | 0.0000 | -0.01 | 0.00 | 0.00 | | 0.01 |
| NA9QRG5V0 | REC 100BPS 2024 DEC 20 | 0.0000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0M7M410162023653 | | | | | | |
| 100,000.000 | CCP_CDS. SP UL FORD MOTOR COMP | 14.6829 | 10,110.14 | 1,041.67 | 14,682.90 | | 4,572.76 |
| NA9QRNWK9 | REC 500BPS 2028 DEC 20 | 14.6829 | 10,110.14 | 1,041.67 | 14,682.90 | 0.00 | 4,572.76 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0M9M211092023101 | | | | | | |
| -100,000.000 | CCP_CDS._SP UL FORD MOTOR COMP | 0.0000 | -0.01 | 0.00 | 0.00 | | 0.01 |
| NA9QRNWM5 | REC 500BPS 2028 DEC 20 | 0.0000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPC0M9M211092023101 | | | | | | |
| 100,000.000 | CXT. SP UL CDX.NA.HY.37 | 11.6625 | 7,178.27 | 6,152.79 | 11,662.55 | | 4,484.28 |
| NA9QMEYG1 | R 500BPS 2026 DEC 20 | 11.6625 | 7,178.27 | 6,152.79 | 11,662.55 | 0.00 | 4,484.28 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPCNC956 | | | | | | |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|----------------|----------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| -100,000.000 | CXT_SP UL CDX.NA.HY.37 | 0.0000 | 0.00 | 0.00 | 0.00 | | 0.00 |
| NA9QMEYJ5 | R 500BPS 2026 DEC 20 | 0.0000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWPCNC956 | | | | | | |
| 2,000,000.000 | CCP_ZCS_P USD-SOFR-COMPOUND C | -0.3532 | 0.02 | 0.00 | -7,063.90 | | -7,063.92 |
| NA9QQREN5 | REC 4.5% 2024 JUL 18 | -0.3532 | 0.02 | 0.00 | -7,063.90 | 0.00 | -7,063.92 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01UNY107062023894 | | | | | | |
| -2,000,000.000 | CCP_ZCS_P USD-SOFR-COMPOUND C | 0.0000 | -18,226.43 | 0.00 | 0.00 | | 18,226.43 |
| NA9QQREQ8 | REC 4.5% 2024 JUL 18 | 0.0000 | -18,226.43 | 0.00 | 0.00 | 0.00 | 18,226.43 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01UNY107062023894 | | | | | | |
| 0.000 | CCP_IRS_P USD-SOFR-COMPOUND C | 0.0000 | 0.00 | 147.21 | 0.00 | | 0.00 |
| NA9QQH317 | REC 3.3% 2033 JUN 14 | 0.0000 | 0.00 | 147.21 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01VGU506122023873 | | | | | | |
| 0.000 | CCP_IRS_P USD-SOFR-COMPOUND C | 0.0000 | 0.00 | 57.91 | 0.00 | | 0.00 |
| NA9QQ1S07 | REC 3.74% 2033 AUG 07 | 0.0000 | 0.00 | 57.91 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01WNQ408032023665 | | | | | | |
| 0.000 | CCP_IRS_P USD-SOFR-COMPOUND C | 0.0000 | 0.00 | 53.36 | 0.00 | | 0.00 |
| NA9QQ5511 | REC 3.8% 2033 AUG 30 | 0.0000 | 0.00 | 53.36 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01X8G108282023649 | | | | | | |
| 0.000 | CCP_IRS_P USD-SOFR-COMPOUND C | 0.0000 | 0.00 | 49.74 | 0.00 | | 0.00 |
| NA9QQ8275 | REC 3.95% 2033 SEP 13 | 0.0000 | 0.00 | 49.74 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01XHO409112023635 | | | | | | |
| 0.000 | CCP_IRS_P USD-SOFR-COMPOUND C | 0.0000 | 0.00 | 90.77 | 0.00 | | 0.00 |
| NA9QRCH04 | REC 4.17% 2033 SEP 27 | 0.0000 | 0.00 | 90.77 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01XTV509252023917 | | | | | | |
| 0.000 | CCP_IRS_P USD-SOFR-COMPOUND C | 0.0000 | 0.00 | 256.26 | 0.00 | | 0.00 |
| NA9QRJ4K9 | REC 2.0% 2028 OCT 27 | 0.0000 | 0.00 | 256.26 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01YAH410252023309 | | | | | | |
| -500,000.000 | CCP_IRS_R USD-SOFR-COMPOUND C | 0.0000 | 0.00 | -3,676.01 | 0.00 | | 0.00 |
| NA9QRJ478 | PAY 2.06% 2053 OCT 27 | 0.0000 | 0.00 | -3,676.01 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01YAJ010252023328 | | | | | | |

HB5G20000000 - AGILIS LONG CR FND R

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|----------------|----------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 500,000.000 | CCP_IRS. R USD-SOFR-COMPOUND C | 32.5060 | 0.00 | 2,714.85 | 162,530.01 | | 162,530.01 |
| NA9QRJ460 | PAY 2.06% 2053 OCT 27 | 32.5060 | 0.00 | 2,714.85 | 162,530.01 | 0.05 | 162,530.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU01YAJ010252023328 | | | | | | |
| -500,000.000 | CCP_IRS._R USD-SOFR-COMPOUND C | 0.0000 | -0.01 | 0.00 | 0.00 | | 0.01 |
| NA9QRYY72 | PAY 3.5% 2054 JUN 20 | 0.0000 | -0.01 | 0.00 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU0206W912272023522 | | | | | | |
| 500,000.000 | CCP_IRS. R USD-SOFR-COMPOUND C | 1.0127 | 14,617.90 | 0.00 | 5,063.66 | | -9,554.24 |
| NA9QRYY64 | PAY 3.5% 2054 JUN 20 | 1.0127 | 14,617.90 | 0.00 | 5,063.66 | 0.00 | -9,554.24 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU0206W912272023522 | | | | | | |
| -200,000.000 | CCP_IRS._R USD-SOFR-COMPOUND C | 0.0000 | -0.01 | -61.11 | 0.00 | | 0.01 |
| NA9QR0W86 | PAY 3.67% 2028 MAY 31 | 0.0000 | -0.01 | -61.11 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU020M6801082024750 | | | | | | |
| 200,000.000 | CCP_IRS. R USD-SOFR-COMPOUND C | 1.2172 | 0.01 | 88.67 | 2,434.34 | | 2,434.33 |
| NA9QR0W78 | PAY 3.67% 2028 MAY 31 | 1.2172 | 0.01 | 88.67 | 2,434.34 | 0.00 | 2,434.33 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU020M6801082024750 | | | | | | |
| -1,400,000.000 | CCP_IRS._R USD-SOFR-COMPOUND C | 0.0000 | -0.01 | -434.79 | 0.00 | | 0.01 |
| NA9QR3275 | PAY 3.73% 2030 OCT 31 | 0.0000 | -0.01 | -434.79 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU02158101232024644 | | | | | | |
| 1,400,000.000 | CCP_IRS. R USD-SOFR-COMPOUND C | 0.7041 | 0.01 | 620.67 | 9,857.90 | | 9,857.89 |
| NA9QR3267 | PAY 3.73% 2030 OCT 31 | 0.7041 | 0.01 | 620.67 | 9,857.90 | 0.00 | 9,857.89 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU02158101232024644 | | | | | | |
| -700,000.000 | CCP_IRS._R USD-SOFR-COMPOUND C | 0.0000 | -0.01 | -217.11 | 0.00 | | 0.01 |
| NA9QR3226 | PAY 3.72% 2030 OCT 31 | 0.0000 | -0.01 | -217.11 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU02159901232024635 | | | | | | |
| 700,000.000 | CCP_IRS. R USD-SOFR-COMPOUND C | 0.7329 | 0.01 | 310.33 | 5,130.40 | | 5,130.39 |
| NA9QR3218 | PAY 3.72% 2030 OCT 31 | 0.7329 | 0.01 | 310.33 | 5,130.40 | 0.00 | 5,130.39 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU02159901232024635 | | | | | | |
| -500,000.000 | CCP_IRS._R USD-SOFR-COMPOUND C | 0.0000 | -0.01 | -155.80 | 0.00 | | 0.01 |
| NA9QR33D1 | PAY 3.74% 2030 OCT 31 | 0.0000 | -0.01 | -155.80 | 0.00 | 0.00 | 0.01 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| | SWU0216Y301232024713 | | | | | | |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|---|---------------------|--------------------|--|----------------------------|------------------|---|
| 500,000.000 NA9QR33C3 | CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.74% 2030 OCT 31 HB5F20000402: RIVER MERC LC SMA2 SWU0216Y301232024713 | 0.6325 0.6325 | 0.01 0.01 | 221.67 221.67 | 3,162.40 3,162.40 | 0.00 | 3,162.39 3,162.39 |
| -800,000.000 NA9QR4PW3 | CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.73% 2030 OCT 31 HB5F20000402: RIVER MERC LC SMA2 SWU021B8401252024756 | 0.0000 0.0000 | -0.01 -0.01 | -248.78 -248.78 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 800,000.000 NA9QR4PT0 | CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.73% 2030 OCT 31 HB5F20000402: RIVER MERC LC SMA2 SWU021B8401252024756 | 0.6755 0.6755 | 0.01 0.01 | 354.67 354.67 | 5,403.70 5,403.70 | 0.00 | 5,403.69 5,403.69 |
| 100,000.000 NA9QR8R10 | CCP_IRS. P USD-SOFR-COMPOUND C REC 3.86% 2034 FEB 21 HB5F20000402: RIVER MERC LC SMA2 SWU021VF602162024594 | 0.4475 0.4475 | 0.01 0.01 | 128.67 128.67 | 447.49 447.49 | 0.00 | 447.48 447.48 |
| -100,000.000 NA9QR8R28 | CCP_IRS._P USD-SOFR-COMPOUND C REC 3.86% 2034 FEB 21 HB5F20000402: RIVER MERC LC SMA2 SWU021VF602162024594 | 0.0000 0.0000 | -0.01 -0.01 | -177.19 -177.19 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 200,000.000 NA9QR81Z3 | CCP_IRS. P USD-SOFR-COMPOUND C REC 3.94% 2029 FEB 22 HB5F20000402: RIVER MERC LC SMA2 SWU021X8002202024629 | 0.0658 0.0658 | 0.01 0.01 | 240.78 240.78 | 131.51 131.51 | 0.00 | 131.50 131.50 |
| -200,000.000 NA9QR8100 | CCP_IRS._P USD-SOFR-COMPOUND C REC 3.94% 2029 FEB 22 HB5F20000402: RIVER MERC LC SMA2 SWU021X8002202024629 | 0.0000 0.0000 | -0.01 -0.01 | -324.88 -324.88 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 100,000.000 NA9QR9UJ5 | CCP_IRS. P USD-SOFR-COMPOUND C REC 3.97% 2029 FEB 27 HB5F20000402: RIVER MERC LC SMA2 SWU0223X602232024512 | 0.2061 0.2061 | 0.01 0.01 | 66.17 66.17 | 206.15 206.15 | 0.00 | 206.14 206.14 |
| -100,000.000 NA9QR9UK2 | CCP_IRS._P USD-SOFR-COMPOUND C REC 3.97% 2029 FEB 27 HB5F20000402: RIVER MERC LC SMA2 SWU0223X602232024512 | 0.0000 0.0000 | -0.01 -0.01 | -88.64 -88.64 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 100,000.000 NA9QSBG4 | CCP_IRS. P USD-SOFR-COMPOUND C REC 3.71% 2034 MAR 05 HB5F20000402: RIVER MERC LC SMA2 SWU022CB403012024692 | 0.0000 0.0000 | 0.01 0.01 | 0.00 0.00 | 0.00 0.00 | 0.00 | -0.01 -0.01 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|----------------------------|--|----------------------|------------------------------|--|------------------------------|------------------|---|
| -100,000.000 NA9QSB DH2 | CCP_IRS_P USD-SOFR-COMPOUND C REC 3.71% 2034 MAR 05 HB5F20000402: RIVER MERC LC SMA2 SWU022CB403012024692 | 0.0000 0.0000 | -0.01 -0.01 | 0.00 0.00 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 100,000.000 NA9QSB DJ8 | CCP_IRS_P USD-SOFR-COMPOUND C REC 3.65% 2034 MAR 05 HB5F20000402: RIVER MERC LC SMA2 SWU022CE803012024693 | 0.0000 0.0000 | 0.01 0.01 | 0.00 0.00 | 0.00 0.00 | 0.00 | -0.01 -0.01 |
| -100,000.000 NA9QSB DK5 | CCP_IRS_P USD-SOFR-COMPOUND C REC 3.65% 2034 MAR 05 HB5F20000402: RIVER MERC LC SMA2 SWU022CE803012024693 | 0.0000 0.0000 | -0.01 -0.01 | 0.00 0.00 | 0.00 0.00 | 0.00 | 0.01 0.01 |
| 100,000.000 00206RMN9 | AT&T INC 3.800% 12/01/2057 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2 | 70.8609 70.8609 | 81,866.01 81,866.01 | 980.98 980.98 | 70,860.93 70,860.93 | 0.02 | -11,005.08 -11,005.08 |
| 200,000.000 00206RMT6 | AT&T INC 5.400% 02/15/2034 DD 06/02/23 HB5F20000402: RIVER MERC LC SMA2 | 100.6440 100.6440 | 199,361.04 199,361.04 | 552.54 552.54 | 201,288.10 201,288.10 | 0.07 | 1,927.06 1,927.06 |
| 100,000.000 015271AX7 | ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 HB5F20000402: RIVER MERC LC SMA2 | 63.2739 63.2739 | 99,613.28 99,613.28 | 882.17 882.17 | 63,273.88 63,273.88 | 0.02 | -36,339.40 -36,339.40 |
| 1,100,000.000 01F060634 | COMMIT TO PUR FNMA SF MTG 6.000% 03/01/2054 DD 03/01/24 HB5F20000402: RIVER MERC LC SMA2 | 100.5663 100.5663 | 1,112,203.13 1,112,203.13 | 0.00 0.00 | 1,106,229.14 1,106,229.14 | 0.36 | -5,973.99 -5,973.99 |
| 1,300,000.000 01F062630 | COMMIT TO PUR FNMA SF MTG 6.500% 03/01/2054 DD 03/01/24 HB5F20000402: RIVER MERC LC SMA2 | 101.8552 101.8552 | 1,328,082.03 1,328,082.03 | 0.00 0.00 | 1,324,118.04 1,324,118.04 | 0.43 | -3,963.99 -3,963.99 |
| 200,000.000 02209SBN2 | ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 HB5F20000402: RIVER MERC LC SMA2 | 68.8321 68.8321 | 163,276.11 163,276.11 | 612.43 612.43 | 137,664.28 137,664.28 | 0.04 | -25,611.83 -25,611.83 |
| 200,000.000 031162DT4 | AMGEN INC 5.650% 03/02/2053 DD 03/02/23 HB5F20000402: RIVER MERC LC SMA2 | 100.7403 100.7403 | 199,715.68 199,715.68 | 5,710.12 5,710.12 | 201,480.56 201,480.56 | 0.07 | 1,764.88 1,764.88 |
| 100,000.000 037735DA2 | APPALACHIAN POWER CO 4.500% 08/01/2032 DD 08/01/22 HB5F20000402: RIVER MERC LC SMA2 | 93.9707 93.9707 | 99,774.90 99,774.90 | 411.27 411.27 | 93,970.74 93,970.74 | 0.03 | -5,804.16 -5,804.16 |
| 200,000.000 037833EW6 | APPLE INC 4.850% 05/10/2053 DD 05/10/23 HB5F20000402: RIVER MERC LC SMA2 | 98.2247 98.2247 | 199,009.96 199,009.96 | 3,069.17 3,069.17 | 196,449.43 196,449.43 | 0.06 | -2,560.53 -2,560.53 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|---|----------------------|--------------------------|--|----------------------------|------------------|---|
| 100,000.000 039936AA7 | ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22 HB5F20000402: RIVER MERC LC SMA2 | 69.9071 69.9071 | 97,876.96 97,876.96 | 333.64 333.64 | 69,907.14 69,907.14 | 0.02 | -27,969.82 -27,969.82 |
| 100,000.000 05526DBS3 | BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20 HB5F20000402: RIVER MERC LC SMA2 | 82.8283 82.8283 | 100,000.00 100,000.00 | 1,203.27 1,203.27 | 82,828.26 82,828.26 | 0.03 | -17,171.74 -17,171.74 |
| 100,000.000 08661UAB2 | BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21 HB5F20000402: RIVER MERC LC SMA2 | 64.4060 64.4060 | 100,000.00 100,000.00 | 538.17 538.17 | 64,405.98 64,405.98 | 0.02 | -35,594.02 -35,594.02 |
| 100,000.000 090572AQ1 | BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2 | 89.4785 89.4785 | 99,780.12 99,780.12 | 1,736.35 1,736.35 | 89,478.46 89,478.46 | 0.03 | -10,301.66 -10,301.66 |
| 100,000.000 09261BAF7 | BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 HB5F20000402: RIVER MERC LC SMA2 | 62.3573 62.3573 | 99,760.06 99,760.06 | 227.73 227.73 | 62,357.25 62,357.25 | 0.02 | -37,402.81 -37,402.81 |
| 100,000.000 096630AJ7 | BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22 HB5F20000402: RIVER MERC LC SMA2 | 87.2666 87.2666 | 99,919.91 99,919.91 | 29.04 29.04 | 87,266.61 87,266.61 | 0.03 | -12,653.30 -12,653.30 |
| 200,000.000 097023DC6 | BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2 | 89.6927 89.6927 | 199,912.49 199,912.49 | 662.54 662.54 | 179,385.41 179,385.41 | 0.06 | -20,527.08 -20,527.08 |
| 100,000.000 100743AM5 | BOSTON GAS CO 144A 3.757% 03/16/2032 DD 03/16/22 HB5F20000402: RIVER MERC LC SMA2 | 87.7198 87.7198 | 100,000.00 100,000.00 | 1,752.60 1,752.60 | 87,719.83 87,719.83 | 0.03 | -12,280.17 -12,280.17 |
| 100,000.000 110122DX3 | BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2 | 75.0358 75.0358 | 99,526.73 99,526.73 | 1,829.35 1,829.35 | 75,035.80 75,035.80 | 0.02 | -24,490.93 -24,490.93 |
| 100,000.000 126650DV9 | CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23 HB5F20000402: RIVER MERC LC SMA2 | 96.5836 96.5836 | 95,844.25 95,844.25 | 190.80 190.80 | 96,583.60 96,583.60 | 0.03 | 739.35 739.35 |
| 200,000.000 126650EA4 | CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23 HB5F20000402: RIVER MERC LC SMA2 | 100.8374 100.8374 | 198,150.28 198,150.28 | 3,096.82 3,096.82 | 201,674.84 201,674.84 | 0.07 | 3,524.56 3,524.56 |
| 100,000.000 161175BY9 | CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2 | 58.2284 58.2284 | 58,540.39 58,540.39 | 1,630.37 1,630.37 | 58,228.41 58,228.41 | 0.02 | -311.98 -311.98 |
| 100,000.000 16412XAL9 | CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21 HB5F20000402: RIVER MERC LC SMA2 | 78.3516 78.3516 | 100,000.00 100,000.00 | 493.84 493.84 | 78,351.63 78,351.63 | 0.03 | -21,648.37 -21,648.37 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|---|----------------------|--------------------------|--|----------------------------|------------------|---|
| 100,000.000 18013RAB3 | CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22 HB5F20000402: RIVER MERC LC SMA2 | 67.3972 67.3972 | 100,000.00 100,000.00 | 659.75 659.75 | 67,397.25 67,397.25 | 0.02 | -32,602.75 -32,602.75 |
| 200,000.000 26441CBU8 | DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2 | 89.2735 89.2735 | 199,191.83 199,191.83 | 511.74 511.74 | 178,547.07 178,547.07 | 0.06 | -20,644.76 -20,644.76 |
| 100,000.000 26444HAN1 | DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22 HB5F20000402: RIVER MERC LC SMA2 | 105.7504 105.7504 | 99,373.46 99,373.46 | 1,799.73 1,799.73 | 105,750.39 105,750.39 | 0.03 | 6,376.93 6,376.93 |
| 100,000.000 26885BAL4 | EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2 | 93.2039 93.2039 | 100,000.00 100,000.00 | 651.25 651.25 | 93,203.86 93,203.86 | 0.03 | -6,796.14 -6,796.14 |
| 200,000.000 29273RBL2 | ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17 HB5F20000402: RIVER MERC LC SMA2 | 89.9311 89.9311 | 171,452.27 171,452.27 | 4,102.72 4,102.72 | 179,862.29 179,862.29 | 0.06 | 8,410.02 8,410.02 |
| 300,000.000 29273VAW0 | ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24 HB5F20000402: RIVER MERC LC SMA2 | 98.1547 98.1547 | 298,560.03 298,560.03 | 1,967.21 1,967.21 | 294,464.03 294,464.03 | 0.10 | -4,096.00 -4,096.00 |
| 100,000.000 29364WBD9 | ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2 | 63.1395 63.1395 | 104,080.67 104,080.67 | 1,361.13 1,361.13 | 63,139.54 63,139.54 | 0.02 | -40,941.13 -40,941.13 |
| 100,000.000 29366MAB4 | ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2 | 60.3355 60.3355 | 99,632.60 99,632.60 | 583.81 583.81 | 60,335.55 60,335.55 | 0.02 | -39,297.05 -39,297.05 |
| 100,000.000 30303M8K1 | META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22 HB5F20000402: RIVER MERC LC SMA2 | 89.0354 89.0354 | 99,827.63 99,827.63 | 237.90 237.90 | 89,035.40 89,035.40 | 0.03 | -10,792.23 -10,792.23 |
| 100,000.000 30303M8Q8 | META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 HB5F20000402: RIVER MERC LC SMA2 | 104.2748 104.2748 | 99,728.02 99,728.02 | 1,693.82 1,693.82 | 104,274.79 104,274.79 | 0.03 | 4,546.77 4,546.77 |
| 100,000.000 33939HAA7 | FLEX INTERMEDIATE HOLDCO 144A 3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2 | 81.6472 81.6472 | 100,005.57 100,005.57 | 605.58 605.58 | 81,647.23 81,647.23 | 0.03 | -18,358.34 -18,358.34 |
| 50,000.000 35640YAJ6 | FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23 HB5F20000402: RIVER MERC LC SMA2 | 95.4977 95.4977 | 45,279.36 45,279.36 | 445.18 445.18 | 47,748.85 47,748.85 | 0.02 | 2,469.49 2,469.49 |
| 100,000.000 362762QT6 | GAINESVILLE & HALL CNTY GA HOS 3.000% 02/15/2054 DD 09/09/21 HB5F20000402: RIVER MERC LC SMA2 | 67.8021 67.8021 | 100,000.00 100,000.00 | 153.48 153.48 | 67,802.13 67,802.13 | 0.02 | -32,197.87 -32,197.87 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|---|----------------------|--------------------------|--|----------------------------|------------------|---|
| 200,000.000 37045VAZ3 | GENERAL MOTORS CO 5.600% 10/15/2032 DD 08/02/22 HB5F20000402: RIVER MERC LC SMA2 | 100.2698 100.2698 | 199,557.75 199,557.75 | 4,335.54 4,335.54 | 200,539.60 200,539.60 | 0.07 | 981.85 981.85 |
| 50,000.000 373334KP5 | GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2 | 69.0347 69.0347 | 49,955.65 49,955.65 | 762.41 762.41 | 34,517.35 34,517.35 | 0.01 | -15,438.30 -15,438.30 |
| 200,000.000 373334KW0 | GEORGIA POWER CO 5.250% 03/15/2034 DD 02/23/24 HB5F20000402: RIVER MERC LC SMA2 | 99.9571 99.9571 | 199,359.80 199,359.80 | 295.88 295.88 | 199,914.16 199,914.16 | 0.06 | 554.36 554.36 |
| 300,000.000 378272BC1 | GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2 | 75.1536 75.1536 | 299,916.58 299,916.58 | 4,125.09 4,125.09 | 225,460.74 225,460.74 | 0.07 | -74,455.84 -74,455.84 |
| 100,000.000 37940XAR3 | GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22 HB5F20000402: RIVER MERC LC SMA2 | 98.6564 98.6564 | 99,569.09 99,569.09 | 304.47 304.47 | 98,656.38 98,656.38 | 0.03 | -912.71 -912.71 |
| 100,000.000 404119CL1 | HCA INC 4.625% 03/15/2052 DD 03/15/23 HB5F20000402: RIVER MERC LC SMA2 | 82.1602 82.1602 | 101,288.50 101,288.50 | 2,169.79 2,169.79 | 82,160.18 82,160.18 | 0.03 | -19,128.32 -19,128.32 |
| 200,000.000 404119CW7 | HCA INC 6.100% 04/01/2064 DD 02/23/24 HB5F20000402: RIVER MERC LC SMA2 | 99.5583 99.5583 | 198,761.20 198,761.20 | 343.82 343.82 | 199,116.69 199,116.69 | 0.06 | 355.49 355.49 |
| 200,000.000 437076CK6 | HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 HB5F20000402: RIVER MERC LC SMA2 | 64.2419 64.2419 | 197,979.98 197,979.98 | 2,579.96 2,579.96 | 128,483.88 128,483.88 | 0.04 | -69,496.10 -69,496.10 |
| 200,000.000 437076CT7 | HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22 HB5F20000402: RIVER MERC LC SMA2 | 95.3665 95.3665 | 197,350.75 197,350.75 | 4,644.61 4,644.61 | 190,732.91 190,732.91 | 0.06 | -6,617.84 -6,617.84 |
| 100,000.000 44107TAZ9 | HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2 | 88.6472 88.6472 | 99,725.42 99,725.42 | 1,642.22 1,642.22 | 88,647.24 88,647.24 | 0.03 | -11,078.18 -11,078.18 |
| 100,000.000 45834QAA7 | INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2 | 75.8816 75.8816 | 100,000.00 100,000.00 | 198.36 198.36 | 75,881.59 75,881.59 | 0.02 | -24,118.41 -24,118.41 |
| 100,000.000 459200KV2 | INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22 HB5F20000402: RIVER MERC LC SMA2 | 92.0620 92.0620 | 98,647.57 98,647.57 | 513.68 513.68 | 92,062.04 92,062.04 | 0.03 | -6,585.53 -6,585.53 |
| 300,000.000 548661EN3 | LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22 HB5F20000402: RIVER MERC LC SMA2 | 100.4610 100.4610 | 287,989.15 287,989.15 | 8,163.10 8,163.10 | 301,382.95 301,382.95 | 0.10 | 13,393.80 13,393.80 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|---|----------------------|--------------------------|--|----------------------------|------------------|---|
| 100,000.000 552676AV0 | MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2 | 76.6974 76.6974 | 100,000.00 100,000.00 | 305.58 305.58 | 76,697.44 76,697.44 | 0.02 | -23,302.56 -23,302.56 |
| 100,000.000 553283AD4 | MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2 | 87.5825 87.5825 | 100,000.00 100,000.00 | 44.34 44.34 | 87,582.50 87,582.50 | 0.03 | -12,417.50 -12,417.50 |
| 200,000.000 55336VBU3 | MPLX LP 4.950% 09/01/2032 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2 | 96.1507 96.1507 | 199,020.20 199,020.20 | 79.83 79.83 | 192,301.49 192,301.49 | 0.06 | -6,718.71 -6,718.71 |
| 100,000.000 55903VBE2 | WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23 HB5F20000402: RIVER MERC LC SMA2 | 81.8110 81.8110 | 100,000.00 100,000.00 | 2,411.93 2,411.93 | 81,811.02 81,811.02 | 0.03 | -18,188.98 -18,188.98 |
| 200,000.000 55903VBF9 | WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23 HB5F20000402: RIVER MERC LC SMA2 | 81.1546 81.1546 | 209,799.54 209,799.54 | 5,058.20 5,058.20 | 162,309.17 162,309.17 | 0.05 | -47,490.37 -47,490.37 |
| 100,000.000 63633DAF1 | NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2 | 80.6595 80.6595 | 99,423.49 99,423.49 | 274.16 274.16 | 80,659.54 80,659.54 | 0.03 | -18,763.95 -18,763.95 |
| 100,000.000 637417AR7 | NNN REIT INC 3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2 | 64.1912 64.1912 | 97,804.77 97,804.77 | 1,160.80 1,160.80 | 64,191.21 64,191.21 | 0.02 | -33,613.56 -33,613.56 |
| 50,000.000 65339KCP3 | NEXTERA ENERGY CAPITAL HOLDING 5.050% 02/28/2033 DD 02/09/23 HB5F20000402: RIVER MERC LC SMA2 | 97.9354 97.9354 | 49,990.50 49,990.50 | 34.89 34.89 | 48,967.68 48,967.68 | 0.02 | -1,022.82 -1,022.82 |
| 50,000.000 65339KCQ1 | NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23 HB5F20000402: RIVER MERC LC SMA2 | 93.4061 93.4061 | 49,979.50 49,979.50 | 36.26 36.26 | 46,703.05 46,703.05 | 0.02 | -3,276.45 -3,276.45 |
| 200,000.000 674599DJ1 | OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 HB5F20000402: RIVER MERC LC SMA2 | 101.5255 101.5255 | 196,359.96 196,359.96 | 5,817.19 5,817.19 | 203,050.94 203,050.94 | 0.07 | 6,690.98 6,690.98 |
| 100,000.000 674599EA9 | OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 HB5F20000402: RIVER MERC LC SMA2 | 116.0850 116.0850 | 113,466.70 113,466.70 | 1,216.70 1,216.70 | 116,085.00 116,085.00 | 0.04 | 2,618.30 2,618.30 |
| 300,000.000 68389XCB9 | ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2 | 73.5640 73.5640 | 299,452.83 299,452.83 | 5,428.74 5,428.74 | 220,691.90 220,691.90 | 0.07 | -78,760.93 -78,760.93 |
| 100,000.000 69047QAD4 | OVINTIV INC 7.100% 07/15/2053 DD 05/31/23 HB5F20000402: RIVER MERC LC SMA2 | 109.3971 109.3971 | 99,694.10 99,694.10 | 954.31 954.31 | 109,397.11 109,397.11 | 0.04 | 9,703.01 9,703.01 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|---|----------------------|--------------------------|--|----------------------------|------------------|---|
| 100,000.000 694308HL4 | PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2 | 78.6305 78.6305 | 93,658.81 93,658.81 | 2,017.44 2,017.44 | 78,630.51 78,630.51 | 0.03 | -15,028.30 -15,028.30 |
| 400,000.000 695114CY2 | PACIFICORP 2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2 | 61.3345 61.3345 | 397,111.15 397,111.15 | 2,556.75 2,556.75 | 245,337.90 245,337.90 | 0.08 | -151,773.25 -151,773.25 |
| 200,000.000 695114DA3 | PACIFICORP 5.500% 05/15/2054 DD 05/17/23 HB5F20000402: RIVER MERC LC SMA2 | 93.5054 93.5054 | 199,912.00 199,912.00 | 3,327.70 3,327.70 | 187,010.90 187,010.90 | 0.06 | -12,901.10 -12,901.10 |
| 100,000.000 720198AE0 | PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2 | 76.5409 76.5409 | 99,027.99 99,027.99 | 161.16 161.16 | 76,540.91 76,540.91 | 0.02 | -22,487.08 -22,487.08 |
| 100,000.000 74340XCF6 | PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23 HB5F20000402: RIVER MERC LC SMA2 | 96.7232 96.7232 | 97,374.70 97,374.70 | 1,157.22 1,157.22 | 96,723.24 96,723.24 | 0.03 | -651.46 -651.46 |
| 100,000.000 78442PGEO | SLM CORP 3.125% 11/02/2026 DD 11/01/21 HB5F20000402: RIVER MERC LC SMA2 | 92.3000 92.3000 | 99,685.22 99,685.22 | 1,058.14 1,058.14 | 92,300.00 92,300.00 | 0.03 | -7,385.22 -7,385.22 |
| 150,000.000 78574MAA1 | SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 HB5F20000402: RIVER MERC LC SMA2 | 81.2985 81.2985 | 148,966.95 148,966.95 | 1,238.41 1,238.41 | 121,947.77 121,947.77 | 0.04 | -27,019.18 -27,019.18 |
| 300,000.000 797440CD4 | SAN DIEGO GAS & ELECTRIC CO 5.350% 04/01/2053 DD 03/10/23 HB5F20000402: RIVER MERC LC SMA2 | 97.3955 97.3955 | 296,901.51 296,901.51 | 6,817.28 6,817.28 | 292,186.63 292,186.63 | 0.09 | -4,714.88 -4,714.88 |
| 200,000.000 826418BP9 | SIERRA PACIFIC POWER CO 144A 5.900% 03/15/2054 DD 09/15/23 HB5F20000402: RIVER MERC LC SMA2 | 102.8600 102.8600 | 198,746.84 198,746.84 | 5,536.39 5,536.39 | 205,720.09 205,720.09 | 0.07 | 6,973.25 6,973.25 |
| 200,000.000 87165BAU7 | SYNCHRONY FINANCIAL 7.250% 02/02/2033 DD 02/02/23 HB5F20000402: RIVER MERC LC SMA2 | 97.8885 97.8885 | 199,382.20 199,382.20 | 1,283.70 1,283.70 | 195,776.93 195,776.93 | 0.06 | -3,605.27 -3,605.27 |
| 100,000.000 87264ABN4 | T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2 | 69.0130 69.0130 | 99,811.11 99,811.11 | 168.81 168.81 | 69,013.02 69,013.02 | 0.02 | -30,798.09 -30,798.09 |
| 100,000.000 87264ABY0 | T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2 | 69.7525 69.7525 | 99,762.72 99,762.72 | 1,089.06 1,089.06 | 69,752.48 69,752.48 | 0.02 | -30,010.24 -30,010.24 |
| 100,000.000 87264ACW3 | T-MOBILE USA INC 5.650% 01/15/2053 DD 09/15/22 HB5F20000402: RIVER MERC LC SMA2 | 99.9224 99.9224 | 99,731.82 99,731.82 | 774.76 774.76 | 99,922.38 99,922.38 | 0.03 | 190.56 190.56 |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|----------------|-----------------------------------|------------|---------------|------------|---------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 100,000.000 | TARGA RESOURCES PARTNERS LP / | 89.5540 | 100,000.00 | 548.21 | 89,554.00 | | -10,446.00 |
| 87612BBU5 | 4.000% 01/15/2032 DD 02/02/21 | 89.5540 | 100,000.00 | 548.21 | 89,554.00 | 0.03 | -10,446.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 35,171,000.000 | U S TREASURY BOND | 91.8477 | 30,995,791.72 | 65,220.95 | 32,303,739.09 | | 1,307,947.37 |
| 912810QSO | 3.750% 08/15/2041 DD 08/15/11 | 91.8477 | 30,995,791.72 | 65,220.95 | 32,303,739.09 | 10.48 | 1,307,947.37 |
| | HB5F20000002: RIVER & MER LONG CR | | | | | | |
| 1,300,000.000 | U S TREASURY BOND | 72.2930 | 914,142.28 | 1,607.14 | 939,808.60 | | 25,666.32 |
| 912810RQ3 | 2.500% 02/15/2046 DD 02/15/16 | 72.2930 | 914,142.28 | 1,607.14 | 939,808.60 | 0.30 | 25,666.32 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 358,062.000 | US TREAS-CPI INFLAT | 63.4812 | 260,567.51 | 44.27 | 227,302.00 | | -33,265.51 |
| 912810SM1 | 0.250% 02/15/2050 DD 02/15/20 | 63.4812 | 260,567.51 | 44.27 | 227,302.00 | 0.07 | -33,265.51 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 117,861.000 | US TREAS-CPI INFLAT | 60.2949 | 84,994.11 | 7.29 | 71,064.15 | | -13,929.96 |
| 912810SV1 | 0.125% 02/15/2051 DD 02/15/21 | 60.2949 | 84,994.11 | 7.29 | 71,064.15 | 0.02 | -13,929.96 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 1,300,000.000 | U S TREASURY BOND | 73.5117 | 950,539.64 | 8,839.29 | 955,652.35 | | 5,112.71 |
| 912810SY5 | 2.250% 05/15/2041 DD 05/15/21 | 73.5117 | 950,539.64 | 8,839.29 | 955,652.35 | 0.31 | 5,112.71 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 3,400,000.000 | U S TREASURY BOND | 74.0313 | 2,481,979.29 | 4,214.97 | 2,517,062.50 | | 35,083.21 |
| 912810TF5 | 2.375% 02/15/2042 DD 02/15/22 | 74.0313 | 2,481,979.29 | 4,214.97 | 2,517,062.50 | 0.82 | 35,083.21 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 1,800,000.000 | U S TREASURY BOND | 86.0820 | 1,557,748.37 | 31,691.62 | 1,549,476.56 | | -8,271.81 |
| 912810TK4 | 3.375% 08/15/2042 DD 08/15/22 | 86.0820 | 1,557,748.37 | 31,691.62 | 1,549,476.56 | 0.50 | -8,271.81 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 1,600,000.000 | U S TREASURY BOND | 93.9609 | 1,515,467.90 | 19,692.31 | 1,503,375.01 | | -12,092.89 |
| 912810TM0 | 4.000% 11/15/2042 DD 11/15/22 | 93.9609 | 1,515,467.90 | 19,692.31 | 1,503,375.01 | 0.49 | -12,092.89 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 730,000.000 | U S TREASURY BOND | 98.5469 | 717,824.70 | 4,123.80 | 719,392.19 | | 1,567.49 |
| 912810TU2 | 4.375% 08/15/2043 DD 08/15/23 | 98.5469 | 717,824.70 | 4,123.80 | 719,392.19 | 0.23 | 1,567.49 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 2,300,000.000 | U S TREASURY BOND | 103.5469 | 2,376,366.79 | 35,716.35 | 2,381,578.13 | | 5,211.34 |
| 912810TW8 | 4.750% 11/15/2043 DD 11/15/23 | 103.5469 | 2,376,366.79 | 35,716.35 | 2,381,578.13 | 0.77 | 5,211.34 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 4,889,000.000 | U S TREASURY NOTE | 99.4141 | 4,853,239.56 | 61,103.27 | 4,860,353.49 | | 7,113.93 |
| 91282CFV8 | 4.125% 11/15/2032 DD 11/15/22 | 99.4141 | 4,853,239.56 | 61,103.27 | 4,860,353.49 | 1.58 | 7,113.93 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -3,843,000.000 | U S TREASURY NOTE | 99.4141 | -4,028,758.80 | -47,905.53 | -3,820,482.40 | | 208,276.40 |
| 91282CFV8 | 4.125% 11/15/2032 DD 11/15/22 | 99.4141 | -4,028,758.80 | -47,905.53 | -3,820,482.40 | -1.24 | 208,276.40 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|---------------|----------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 1,000,000.000 | U S TREASURY NOTE | 97.5000 | 983,962.49 | 2,022.66 | 975,000.00 | | -8,962.49 |
| 91282CHT1 | 3.875% 08/15/2033 DD 08/15/23 | 97.5000 | 983,962.49 | 2,022.66 | 975,000.00 | 0.32 | -8,962.49 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | UNIV OF MINNESOTA MN | 87.9672 | 100,000.00 | 1,718.95 | 87,967.16 | | -12,032.84 |
| 914460WT3 | 4.048% 04/01/2052 DD 04/19/22 | 87.9672 | 100,000.00 | 1,718.95 | 87,967.16 | 0.03 | -12,032.84 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | VERIZON COMMUNICATIONS INC | 87.8082 | 85,159.87 | 2,121.83 | 87,808.19 | | 2,648.32 |
| 92343VCX0 | 4.522% 09/15/2048 DD 03/13/15 | 87.8082 | 85,159.87 | 2,121.83 | 87,808.19 | 0.03 | 2,648.32 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 27,000.000 | VERIZON COMMUNICATIONS INC | 70.8801 | 26,951.84 | 386.93 | 19,137.63 | | -7,814.21 |
| 92343VGL2 | 2.850% 09/03/2041 DD 09/03/21 | 70.8801 | 26,951.84 | 386.93 | 19,137.63 | 0.01 | -7,814.21 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 200,000.000 | VIRGINIA ELECTRIC AND POWER CO | 57.8553 | 197,062.82 | 1,079.99 | 115,710.62 | | -81,352.20 |
| 927804GDO | 2.450% 12/15/2050 DD 12/15/20 | 57.8553 | 197,062.82 | 1,079.99 | 115,710.62 | 0.04 | -81,352.20 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | VIRGINIA ELECTRIC AND POWER CO | 96.8826 | 99,747.12 | 833.99 | 96,882.64 | | -2,864.48 |
| 927804GQ1 | 5.350% 01/15/2054 DD 01/08/24 | 96.8826 | 99,747.12 | 833.99 | 96,882.64 | 0.03 | -2,864.48 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -100,000.000 | 99QAHW | 0.5929 | -366.25 | 0.00 | -592.94 | | -226.69 |
| 99QAHX9CD | CALL MAR 24 003.700 ED 032824 | 0.5929 | -366.25 | 0.00 | -592.94 | 0.00 | -226.69 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.0657 | -350.00 | 0.00 | -65.67 | | 284.33 |
| 99QAHX9OA | PUT MAR 24 004.180 ED 03/22/24 | 0.0657 | -350.00 | 0.00 | -65.67 | 0.00 | 284.33 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -100,000.000 | CCP OIS R SOFR | 0.1716 | -366.25 | 0.00 | -171.57 | | 194.68 |
| 99QAHX9OH | PUT MAR 24 004.100 ED 03/28/24 | 0.1716 | -366.25 | 0.00 | -171.57 | 0.00 | 194.68 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | ARES FINANCE CO III LLC 144A | 90.4919 | 100,000.00 | 742.89 | 90,491.93 | | -9,508.07 |
| 04018VAA1 | VAR RT 06/30/2051 DD 06/30/21 | 90.4919 | 100,000.00 | 742.89 | 90,491.93 | 0.03 | -9,508.07 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 200,000.000 | CITIZENS FINANCIAL GROUP INC | 99.1562 | 200,000.00 | 1,350.33 | 198,312.32 | | -1,687.68 |
| 174610BF1 | VAR RT 01/23/2030 DD 01/23/24 | 99.1562 | 200,000.00 | 1,350.33 | 198,312.32 | 0.06 | -1,687.68 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 100,000.000 | DOMINION ENERGY INC | 93.1797 | 100,000.00 | 1,683.48 | 93,179.65 | | -6,820.35 |
| 25746UDM8 | VAR RT 12/31/2049 DD 12/09/21 | 93.1797 | 100,000.00 | 1,683.48 | 93,179.65 | 0.03 | -6,820.35 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 200,000.000 | EDISON INTERNATIONAL | 96.5231 | 200,000.00 | 5,043.77 | 193,046.12 | | -6,953.88 |
| 281020AS6 | VAR RT 12/31/2049 DD 03/09/21 | 96.5231 | 200,000.00 | 5,043.77 | 193,046.12 | 0.06 | -6,953.88 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |

HB5G2000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--|---------------------|--------------------------------|--|--------------------------------|------------------|---|
| 100,000.000 281020AT4 | EDISON INTERNATIONAL VAR RT 12/31/2049 DD 11/12/21 HB5F20000402: RIVER MERC LC SMA2 | 94.7013 94.7013 | 100,000.00 100,000.00 | 2,345.91 2,345.91 | 94,701.34 94,701.34 | 0.03 | -5,298.66 -5,298.66 |
| 100,000.000 37959GAC1 | GLOBAL ATLANTIC FIN CO 144A VAR RT 10/15/2051 DD 07/06/21 HB5F20000402: RIVER MERC LC SMA2 | 88.4986 88.4986 | 100,000.00 100,000.00 | 1,819.25 1,819.25 | 88,498.64 88,498.64 | 0.03 | -11,501.36 -11,501.36 |
| 200,000.000 6174468U6 | MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2 | 79.4097 79.4097 | 200,000.00 200,000.00 | 204.22 204.22 | 158,819.33 158,819.33 | 0.05 | -41,180.67 -41,180.67 |
| 200,000.000 78486QAG6 | SVB FINANCIAL GROUP VAR RT 12/31/2049 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2 | 1.2522 1.2522 | 167,008.35 167,008.35 | 4,387.28 4,387.28 | 2,504.32 2,504.32 | 0.00 | -164,504.03 -164,504.03 |
| 100,000.000 95000U3B7 | WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22 HB5F20000402: RIVER MERC LC SMA2 | 95.9631 95.9631 | 100,000.00 100,000.00 | 539.63 539.63 | 95,963.09 95,963.09 | 0.03 | -4,036.91 -4,036.91 |
| 400,000.000 95000U3J0 | WELLS FARGO & CO VAR RT 01/23/2030 DD 01/23/24 HB5F20000402: RIVER MERC LC SMA2 | 99.5029 99.5029 | 400,000.00 400,000.00 | 2,403.43 2,403.43 | 398,011.44 398,011.44 | 0.13 | -1,988.56 -1,988.56 |
| 300,000.000 95000U3K7 | WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24 HB5F20000402: RIVER MERC LC SMA2 | 99.7149 99.7149 | 300,000.00 300,000.00 | 1,907.09 1,907.09 | 299,144.83 299,144.83 | 0.10 | -855.17 -855.17 |
| 2,640,000.000 912803EH2 | U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14 HB5F20000002: RIVER & MER LONG CR | 40.5577 40.5577 | 1,248,777.41 1,248,777.41 | 0.00 0.00 | 1,070,724.49 1,070,724.49 | 0.35 | -178,052.92 -178,052.92 |
| 6,447,000.000 912803FG3 | U S TREASURY BD PRIN STRIP 0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR | 33.3486 33.3486 | 3,822,071.82 3,822,071.82 | 0.00 0.00 | 2,149,981.08 2,149,981.08 | 0.70 | -1,672,090.74 -1,672,090.74 |
| 716,686.000 464289511 | ISHARES 10+ YEAR INV GR CORP HB5F20000002: RIVER & MER LONG CR | 50.9000 50.9000 | 35,783,469.10 35,783,469.10 | 150,511.23 150,511.23 | 36,479,317.40 36,479,317.40 | 11.84 | 695,848.30 695,848.30 |
| 6,504,581.390 72201P878 | PAPS LONG DURATION CREDIT BOND PORTFOLIO HB5F20000402: RIVER MERC LC SMA2 | 9.4700 9.4700 | 82,892,281.35 82,892,281.35 | 0.00 0.00 | 61,598,385.76 61,598,385.76 | 19.99 | -21,293,895.59 -21,293,895.59 |
| 3,826,560.068 922031778 | VANGUARD L/T INV GR-ADM HB5F20000002: RIVER & MER LONG CR | 7.8400 7.8400 | 40,924,197.09 40,924,197.09 | 135,152.19 135,152.19 | 30,000,230.93 30,000,230.93 | 9.73 | -10,923,966.16 -10,923,966.16 |
| 471,416.000 92206C813 | VANGUARD LONG-TERM CORP BOND HB5F20000002: RIVER & MER LONG CR | 77.2600 77.2600 | 35,785,143.85 35,785,143.85 | 135,060.68 135,060.68 | 36,421,600.16 36,421,600.16 | 11.82 | 636,456.31 636,456.31 |
| SUBTOTAL UNITED STATES | | | 259,264,019.36 | 769,549.23 | 226,661,990.86 | | -32,602,028.50 |
| | | | 259,264,019.36 | 769,549.23 | 226,661,990.86 | 73.52 | -32,602,028.50 |
| TOTAL FIXED INCOME SECURITIES U.S. DOLLAR | | | 265,037,530.80 | 830,142.23 | 231,567,834.39 | | -33,469,696.41 |
| | | | 265,037,530.80 | 830,142.23 | 231,567,834.39 | 75.08 | -33,469,696.41 |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---|-----------------------------------|---------------------|-----------------------|--|----------------------------|------------------|---|
| TOTAL FIXED INCOME SECURITIES | | | 265,746,602.79 | 839,660.66 | 232,132,937.20 | 75.27 | -33,613,665.59 |
| EQUITY | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| 9,077,984.274 | SLC MANAGEMENT LONG CREDIT CIT | 9.2920 | 92,920,016.15 | 0.00 | 84,352,766.04 | | -8,567,250.11 |
| 78449B704 | CLASS Z | 9.2920 | 92,920,016.15 | 0.00 | 84,352,766.04 | 27.37 | -8,567,250.11 |
| | HB5F20000002: RIVER & MER LONG CR | | | | | | |
| FUTURES CONTRACTS | | | | | | | |
| EURO CURRENCY UNIT | | | | | | | |
| EURO CURRENCY GEOGRAPHIC | | | | | | | |
| -21.000 | EURO-SCHATZ FUTURE (EUX) | 105.6600 | 0.00 | 0.00 | 0.00 | | 0.00 |
| EDF290F4S | EXP JUN 24 | 114.4879 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -4.000 | EURO-BUND FUTURE (EUX) | 132.2600 | 0.00 | 0.00 | -3,300.00 | | -3,300.00 |
| EDF306F4S | EXP JUN 24 | 143.3103 | 0.00 | 0.00 | -3,575.71 | 0.00 | -3,575.71 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL EURO CURRENCY GEOGRAPHIC | | | 0.00 | 0.00 | -3,300.00 | | -3,300.00 |
| | | | 0.00 | 0.00 | -3,575.71 | 0.00 | -3,575.71 |
| TOTAL FUTURES CONTRACTS EURO CURRENCY UNIT | | | 0.00 | 0.00 | -3,300.00 | | -3,300.00 |
| | | | 0.00 | 0.00 | -3,575.71 | 0.00 | -3,575.71 |
| POUND STERLING | | | | | | | |
| UNITED KINGDOM | | | | | | | |
| 2.000 | LONG GILT FUTURE (ICF) | 98.3200 | 0.00 | 0.00 | 2,180.00 | | 2,180.00 |
| EXF211F4X | EXP JUN 24 | 124.4092 | 0.00 | 0.00 | 2,758.46 | 0.00 | 2,758.46 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| -2.000 | US 10YR ULTRA FUTURE (CBT) | 114.8125 | 0.00 | 0.00 | -2,174.11 | | -2,174.11 |
| 99F106F4A | EXP JUN 24 | 114.8125 | 0.00 | 0.00 | -2,174.11 | 0.00 | -2,174.11 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -5.000 | US 10YR NOTE FUTURE (CBT)JUN 2 | 50.0000 | -2,507.81 | 0.00 | -2,500.00 | | 7.81 |
| 99F1369OA | PUT MAR 24 110.500 ED 03/22/24 | 50.0000 | -2,507.81 | 0.00 | -2,500.00 | 0.00 | 7.81 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -3.000 | US 10YR NOTE FUT (CBT) JUN 24 | 9.3750 | -1,292.98 | 0.00 | -281.25 | | 1,011.73 |
| 99F1379CH | CALL APR 24 113.500 ED 032224 | 9.3750 | -1,292.98 | 0.00 | -281.25 | 0.00 | 1,011.73 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |

HB5G20000000 - AGILIS LONG CR FND R

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--|----------------------------------|------------|-----------------------|-------------------|-----------------------|------------------|-----------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| -2.000 | US 10YR NOTE FUTURE JUN 24 | 6.2500 | -951.86 | 0.00 | -125.00 | | 826.86 |
| 99F1399CA | CALL APR 24 114.000 ED 032224 | 6.2500 | -951.86 | 0.00 | -125.00 | 0.00 | 826.86 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| -43.000 | US 10YR NOTE FUTURE (CBT) | 111.0313 | 0.00 | 0.00 | -43,671.88 | | -43,671.88 |
| 99F139F4A | EXP JUN 24 | 111.0313 | 0.00 | 0.00 | -43,671.88 | -0.01 | -43,671.88 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| 21.000 | US 5YR NOTE FUTURE (CBT) | 107.3672 | 0.00 | 0.00 | 10,789.08 | | 10,789.08 |
| 99F183F4A | EXP JUN 24 | 107.3672 | 0.00 | 0.00 | 10,789.08 | 0.00 | 10,789.08 |
| | HB5F20000402: RIVER MERC LC SMA2 | | | | | | |
| SUBTOTAL UNITED STATES | | | -4,752.65 | 0.00 | -37,963.16 | | -33,210.51 |
| | | | -4,752.65 | 0.00 | -37,963.16 | -0.01 | -33,210.51 |
| TOTAL FUTURES CONTRACTS U.S. DOLLAR | | | -4,752.65 | 0.00 | -37,963.16 | | -33,210.51 |
| | | | -4,752.65 | 0.00 | -37,963.16 | -0.01 | -33,210.51 |
| TOTAL FUTURES CONTRACTS | | | -4,752.65 | 0.00 | -38,780.41 | -0.01 | -34,027.76 |
| TOTAL ASSETS - BASE: | | | 350,383,091.41 | 859,064.94 | 308,173,213.84 | 99.94 | -42,209,877.57 |
| NET ASSETS - BASE: | | | | | 309,032,278.78 | | |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|--|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 469,932.46 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 469,932.46 | 469,932.46 | 3 | 1,986.48 |
| | | 469,932.46 | 469,932.46 | 3 | 1,986.48 |
| CORPORATE BONDS | | | | | |
| 100,000 | CUSIP # 02005NBA7 ALLY FINANCIAL INC 4.625% 03/30/2025 | 98,794.00 | 96,595.00 | 1 | 12.85 |
| 100,000 | CUSIP # 05531FBB8 TRUST FINANCIAL CORP 2.85% 10/26/2024 | 98,489.00 | 96,905.00 | 1 | 1,227.08 |
| 100,000 | CUSIP # 06375MCM5 BANK OF MONTREAL 6.5% 10/31/2033 | 100,700.00 | 99,447.00 | 1 | 2,726.39 |
| 100,000 | CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026 | 92,892.00 | 91,443.50 | 1 | 662.50 |
| 75,000 | CUSIP # 11271LAD4 BROOKFIELD FINANCE INC 4.85% 03/29/2029 | 74,407.50 | 73,431.75 | 1 | 20.21 |
| 100,000 | CUSIP # 14040HBN4 CAPITAL ONE FINL 3.75% 03/09/2027 | 96,059.00 | 93,634.50 | 1 | 229.17 |
| 50,000 | CUSIP # 15089QAP9 CELANESE US HOLDINGS LLC 6.379% 07/15/2032 | 51,892.50 | 48,256.00 | 0 | 682.20 |
| 100,000 | CUSIP # 17290A4A5 CITIGROUP INC 5% 05/18/2032 | 96,586.00 | 98,600.00 | 1 | 1,847.22 |
| 50,000 | CUSIP # 17330YDB3 CITIGROUP INC 5.65% 12/16/2027 | 49,488.00 | 50,000.00 | 0 | 823.96 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|-----------|-----------|----------------|
| 50,000 | CUSIP # 212015AN1 CONTINENTAL RESOURCES INC 3.8% 06/01/2024 | 49,799.00 | 48,663.00 | 0 | 628.06 |
| 50,000 | CUSIP # 294429AQ8 EQUIFAX INC 2.6% 12/01/2024 | 49,010.00 | 48,884.50 | 0 | 433.33 |
| 100,000 | CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025 | 94,612.00 | 96,609.50 | 1 | 263.89 |
| 100,000 | CUSIP # 302491AX3 FMC CORPORATION 5.65% 05/18/2033 | 98,427.00 | 98,051.00 | 1 | 2,087.36 |
| 75,000 | CUSIP # 34964CAA4 FORTUNE BRANDS HOME & SECURITY 4% 06/15/2025 | 73,530.75 | 73,122.00 | 1 | 883.33 |
| 50,000 | CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029 | 50,009.50 | 48,035.00 | 0 | 218.75 |
| 50,000 | CUSIP # 36966TEC2 GENERAL ELECTRIC CO 4.5% 12/15/2031 | 47,641.50 | 45,718.20 | 0 | 662.50 |
| 50,000 | CUSIP # 37045XDM5 GEN MOTORS FIN 1.2% 10/15/2024 | 48,806.50 | 49,805.00 | 0 | 276.67 |
| 100,000 | CUSIP # 375558BF9 GILEAD SCIENCES, INC 3.65% 03/01/2026 | 97,424.00 | 96,314.50 | 1 | 304.17 |
| 75,000 | CUSIP # 38150AX59 GOLDMAN SACHS GROUP INC 5.5% 01/31/2031 | 74,194.50 | 75,000.00 | 1 | 687.50 |
| 75,000 | CUSIP # 40434LAL9 HP INC 4.2% 04/15/2032 | 70,235.25 | 66,834.75 | 1 | 1,452.50 |
| 100,000 | CUSIP # 48130CEE1 JPMORGAN CHASE & CO 6% 11/30/2033 | 100,523.00 | 99,850.00 | 1 | 2,016.67 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|------------|-----------|----------------|
| 50,000 | CUSIP # 489170AEO KENNAMETAL INC 4.625% 06/15/2028 | 48,979.00 | 45,852.00 | 0 | 680.90 |
| 50,000 | CUSIP # 534187BJ7 LINCOLN NATIONAL CORPORATION 3.05% 01/15/2030 | 44,181.50 | 41,309.50 | 0 | 321.94 |
| 75,000 | CUSIP # 571903BE2 MARRIOTT INTERNATIONAL INC 4.625% 06/15/2030 | 73,006.50 | 71,690.25 | 1 | 1,021.35 |
| 50,000 | CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025 | 46,531.00 | 48,614.50 | 0 | 147.50 |
| 75,000 | CUSIP # 595112BS1 MICRON TECHNOLOGY INC 2.703% 04/15/2032 | 62,665.50 | 57,402.00 | 0 | 934.79 |
| 75,000 | CUSIP # 620076BU2 MOTOROLA SOLUTIONS INC 2.75% 05/24/2031 | 63,595.50 | 61,926.00 | 0 | 727.60 |
| 75,000 | CUSIP # 64110LAS5 NETFLIX INC 4.875% 04/15/2028 | 74,928.75 | 72,792.75 | 1 | 1,685.94 |
| 75,000 | CUSIP # 674599CS2 OCCIDENTAL PETROLEUM CORPORATION 3.5% 08/15/2029 | 67,839.00 | 64,651.50 | 0 | 335.42 |
| 100,000 | CUSIP # 808513BT1 SCHWAB CHARLES CORPORATION 1.95% 12/01/2031 | 80,439.00 | 77,623.00 | 1 | 650.00 |
| 75,000 | CUSIP # 84610WAB1 LIFE STORAGE LP 3.5% 07/01/2026 | 71,973.00 | 70,769.25 | 1 | 656.25 |
| 125,000 | CUSIP # 89114XD67 TORONTO-DOMINION BANK 5.3% 01/03/2028 | 122,892.50 | 124,975.00 | 1 | 1,619.44 |
| 100,000 | CUSIP # 918204BC1 VF CORP 2.95% 04/23/2030 | 82,511.00 | 84,648.00 | 1 | 1,294.72 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|---------------------|--|---------------------|---------------------|-----------|------------------|
| 75,000 | CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027 | 71,864.25 | 70,820.25 | 1 | 325.00 |
| 50,000 | CUSIP # 96145DAH8 WESTROCK CO 4% 03/15/2028 | 48,058.00 | 46,975.00 | 0 | 88.89 |
| | | 2,572,985.50 | 2,535,249.20 | 19 | 28,636.05 |
| COMMON STOCK | | | | | |
| 555 | CUSIP # 00724F101 ADOBE SYSTEMS INC | 280,053.00 | 190,563.20 | 2 | 0.00 |
| 5,755 | CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC | 294,483.35 | 250,759.23 | 2 | 0.00 |
| 1,455 | CUSIP # 023135106 AMAZON.COM INC | 262,452.90 | 222,556.80 | 2 | 0.00 |
| 1,520 | CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY | 346,088.80 | 229,072.84 | 3 | 0.00 |
| 1,170 | CUSIP # 037833100 APPLE INC | 200,631.60 | 31,781.81 | 1 | 0.00 |
| 1,000 | CUSIP # 053015103 AUTO DATA PROCESSING INC. | 249,740.00 | 117,908.70 | 2 | 1,400.00 |
| 1,245 | CUSIP # 053611109 AVERY DENNISON CORP | 277,946.25 | 236,469.41 | 2 | 0.00 |
| 1,180 | CUSIP # 097023105 BOEING CO | 227,728.20 | 221,748.80 | 2 | 0.00 |
| 425 | CUSIP # 22160K105 COSTCO WHOLESALE CORP | 311,367.75 | 145,768.92 | 2 | 0.00 |
| 580 | CUSIP # 244199105 DEERE & CO | 238,229.20 | 238,937.39 | 2 | 852.60 |
| 3,460 | CUSIP # 420261109 HAWKINS INC | 265,728.00 | 222,964.82 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|------------|-----------|----------------|
| 1,170 | CUSIP # 427866108 HERSHEY CO | 227,565.00 | 230,473.39 | 2 | 0.00 |
| 795 | CUSIP # 437076102 HOME DEPOT INC | 304,962.00 | 144,193.03 | 2 | 0.00 |
| 5,830 | CUSIP # 458140100 INTEL CORPORATION | 257,511.10 | 225,912.50 | 2 | 0.00 |
| 775 | CUSIP # 46120E602 INTUITIVE SURGICAL INC | 309,294.75 | 170,569.05 | 2 | 0.00 |
| 685 | CUSIP # 532457108 LILLY ELI & COMPANY | 532,902.60 | 172,403.47 | 4 | 0.00 |
| 470 | CUSIP # 539830109 LOCKHEED MARTIN CORPORATION | 213,788.90 | 210,041.12 | 2 | 0.00 |
| 1,250 | CUSIP # 571748102 MARSH & MCLENNAN COS INC | 257,475.00 | 197,030.90 | 2 | 0.00 |
| 1,100 | CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A | 277,541.00 | 222,739.00 | 2 | 0.00 |
| 545 | CUSIP # 58155Q103 MCKESSON CORPORATION | 292,583.25 | 214,315.05 | 2 | 337.90 |
| 685 | CUSIP # 594918104 MICROSOFT CORPORATION | 288,193.20 | 87,176.56 | 2 | 0.00 |
| 760 | CUSIP # 620076307 MOTOROLA SOLUTIONS INC | 269,784.80 | 196,862.40 | 2 | 744.80 |
| 545 | CUSIP # 64110L106 NETFLIX INC | 330,994.85 | 228,453.83 | 2 | 0.00 |
| 955 | CUSIP # 655663102 NORDSON CORP | 262,185.70 | 214,209.75 | 2 | 0.00 |
| 745 | CUSIP # 697435105 PALO ALTO NETWORKS INC | 211,676.85 | 236,813.37 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|----------------------|---------------------|-----------|-----------------|
| 1,460 | CUSIP # 742718109 PROCTER & GAMBLE CO | 236,885.00 | 188,821.04 | 2 | 0.00 |
| 6,195 | CUSIP # 74624M102 PURE STORAGE INC-CLASS A | 322,078.05 | 223,868.72 | 2 | 0.00 |
| 1,470 | CUSIP # 760759100 REPUBLIC SERVICES INC | 281,416.80 | 251,178.90 | 2 | 0.00 |
| 630 | CUSIP # 78409V104 S&P GLOBAL INC | 268,033.50 | 122,125.88 | 2 | 0.00 |
| 4,200 | CUSIP # 808513105 SCHWAB CHARLES CORPORATION | 303,828.00 | 233,104.10 | 2 | 0.00 |
| 605 | CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC | 259,738.60 | 96,266.97 | 2 | 0.00 |
| 1,445 | CUSIP # 88162G103 TETRA TECH INC | 266,905.95 | 220,414.09 | 2 | 0.00 |
| 480 | CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC | 278,980.80 | 258,824.92 | 2 | 187.20 |
| 1,070 | CUSIP # 907818108 UNION PACIFIC CORP | 263,145.10 | 248,840.97 | 2 | 0.00 |
| 620 | CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC | 259,166.20 | 217,888.52 | 2 | 0.00 |
| 940 | CUSIP # 92826C839 VISA INC CL A | 262,335.20 | 172,169.72 | 2 | 0.00 |
| 1,415 | CUSIP # 98978V103 ZOETIS INC | 239,432.15 | 199,002.23 | 2 | 0.00 |
| | | 10,232,853.40 | 7,292,231.40 | 75 | 3,522.50 |
| | FOREIGN STOCK | | | | |
| 3,635 | CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD | 277,423.20 | 204,300.50 | 2 | 2,813.36 |
| | | 277,423.20 | 204,300.50 | 2 | 2,813.36 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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

EURO CURRENCY

Exchange Rate: 0.926913

INTERNATIONAL

| EUR | EURO CURRENCY | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------|---------------|----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| -6.920 | Local | 1.000000 | -6.92 | 1.000000 | -6.92 | 0.00 | 100.00 | |
| | Base | 1.124277 | -7.78 | 1.078850 | -7.47 | 0.31 | 0.00 | |

INTERNATIONAL Total

| | | | | | | | |
|--------|-------|--|-------|--|-------|------|--------|
| -6.920 | Local | | -6.92 | | -6.92 | 0.00 | 100.00 |
| | Base | | -7.78 | | -7.47 | 0.31 | 0.00 |

EURO CURRENCY Total

| | | | | | | | |
|--------|-------|--|-------|--|-------|------|--------|
| -6.920 | Local | | -6.92 | | -6.92 | 0.00 | 100.00 |
| | Base | | -7.78 | | -7.47 | 0.31 | 0.00 |

MEXICAN PESO

Exchange Rate: 16.624500

| MXN | MEXICAN PESO (NEW) | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|--------------------|----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| -1,683.120 | Local | 1.000000 | -1,683.12 | 1.000000 | -1,683.12 | 0.00 | 0.00 | |
| | Base | 0.059503 | -100.15 | 0.060152 | -101.24 | -1.09 | 0.00 | |

MEXICAN PESO Total

| | | | | | | | |
|------------|-------|--|-----------|--|-----------|-------|------|
| -1,683.120 | Local | | -1,683.12 | | -1,683.12 | 0.00 | 0.00 |
| | Base | | -100.15 | | -101.24 | -1.09 | 0.00 |

NEW ZEALAND DOLLAR

Exchange Rate: 1.673780

| NZD | NEW ZEALAND DOLLAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------|--------------------|----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| 0.010 | Local | 1.000000 | 0.01 | 1.000000 | 0.01 | 0.00 | 0.00 | |
| | Base | 1.000000 | 0.01 | 0.597450 | 0.01 | 0.00 | 0.00 | |

NEW ZEALAND DOLLAR Total

| | | | | | | | |
|-------|-------|--|------|--|------|------|------|
| 0.010 | Local | | 0.01 | | 0.01 | 0.00 | 0.00 |
| | Base | | 0.01 | | 0.01 | 0.00 | 0.00 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-------------------------------|-------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|
| POLISH ZLOTY | | | | | | | Exchange Rate: | 3.994300 | |
| PLN | POLISH ZLOTY | | | | | | | | |
| | | 81.930 | Local | 1.000000 | 81.93 | 1.000000 | 81.93 | 0.00 | 100.00 |
| | | | Base | 0.250092 | 20.49 | 0.250357 | 20.51 | 0.02 | 0.00 |
| POLISH ZLOTY Total | | 81.930 | Local | | 81.93 | | 81.93 | 0.00 | 100.00 |
| | | | Base | | 20.49 | | 20.51 | 0.02 | 0.00 |
| POUND STERLING | | | | | | | Exchange Rate: | 0.792299 | |
| GBP | POUND STERLING | | | | | | | | |
| | | 0.060 | Local | 1.000000 | 0.06 | 1.000000 | 0.06 | 0.00 | 0.00 |
| | | | Base | 1.333333 | 0.08 | 1.262150 | 0.08 | 0.00 | 0.00 |
| POUND STERLING Total | | 0.060 | Local | | 0.06 | | 0.06 | 0.00 | 0.00 |
| | | | Base | | 0.08 | | 0.08 | 0.00 | 0.00 |
| SOUTH KOREAN WON | | | | | | | Exchange Rate: | 1,346.250000 | |
| KRW | SOUTH KOREAN WON | | | | | | | | |
| | | 7,520.000 | Local | 1.000000 | 7,520.00 | 1.000000 | 7,520.00 | 0.00 | 100.00 |
| | | | Base | 0.000753 | 5.66 | 0.000743 | 5.59 | -0.07 | 0.00 |
| SOUTH KOREAN WON Total | | 7,520.000 | Local | | 7,520.00 | | 7,520.00 | 0.00 | 100.00 |
| | | | Base | | 5.66 | | 5.59 | -0.07 | 0.00 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | 1,010,672.710 | Local | 1.000000 | 1,010,672.71 | 1.000000 | 1,010,672.71 | 0.00 | 0.65 |
| | | | Base | 1.000000 | 1,010,672.71 | 1.000000 | 1,010,672.71 | 0.00 | 0.50 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------------------------|-------------------------|----------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | 1,010,672.710 | Local | 1,010,672.71 | | 1,010,672.71 | 0.00 | 0.65 |
| | | | Base | 1,010,672.71 | | 1,010,672.71 | 0.00 | 0.50 |
| YUAN RENMINBI OFFSHORE | | | | | | | Exchange Rate: | 7.262300 |
| CNH | YUAN RENMINBI OFFSHORE | | | | | | | |
| | | 16,199,166.290 | Local | 16,199,166.29 | 1.000000 | 16,199,166.29 | 0.00 | 100.00 |
| | | | Base | 2,247,433.88 | 0.138738 | 2,230,583.46 | -16,850.42 | 1.10 |
| YUAN RENMINBI OFFSHORE Total | | | | | | | | |
| | | 16,199,166.290 | Local | 16,199,166.29 | | 16,199,166.29 | 0.00 | 100.00 |
| | | | Base | 2,247,433.88 | | 2,230,583.46 | -16,850.42 | 1.10 |
| CASH Total | | | | | | | | |
| | | 17,215,750.960 | Base | 3,258,024.90 | | 3,241,173.65 | -16,851.25 | 1.60 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | | | | 5.248773 | 31 Dec 2030 | | |
| | | 22,802,713.810 | Local | 22,802,713.81 | 100.000000 | 22,802,713.81 | 0.00 | 14.62 |
| | | | Base | 22,802,713.81 | 100.000000 | 22,802,713.81 | 0.00 | 11.26 |
| US DOLLAR Total | | | | | | | | |
| | | 22,802,713.810 | Local | 22,802,713.81 | | 22,802,713.81 | 0.00 | 14.62 |
| | | | Base | 22,802,713.81 | | 22,802,713.81 | 0.00 | 11.26 |
| CASH EQUIVALENT Total | | | | | | | | |
| | | 22,802,713.810 | Base | 22,802,713.81 | | 22,802,713.81 | 0.00 | 11.26 |
| FIXED INCOME | | | | | | | | |
| CZECH KORUNA | | | | | | | Exchange Rate: | 23.454100 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------------------------------|---|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| ACI2HP4Q6 | CZECH REPUBLIC SR UNSECURED 03/29 5.75 | | | | 5.750000 | 29 Mar 2029 | | |
| | 209,000,000.000 | Local | 109.622135 | 229,110,261.14 | 108.830800 | 227,456,372.00 | -1,653,889.14 | 100.00 |
| | | Base | 4.676870 | 9,774,657.66 | 4.640161 | 9,697,936.48 | -76,721.18 | 4.79 |
| CZECH KORUNA Total | | | | | | | | |
| | 209,000,000.000 | Local | | 229,110,261.14 | | 227,456,372.00 | -1,653,889.14 | 100.00 |
| | | Base | | 9,774,657.66 | | 9,697,936.48 | -76,721.18 | 4.79 |
| MALAYSIAN RINGGIT | | | | | | | Exchange Rate: | 4.733000 |
| ACI0T0C26 | MALAYSIA GOVERNMENT BONDS 03/22 3.882 | | | | 3.882000 | 10 Mar 2022 | | |
| | 0.000 | Local | 0.000000 | -18,850.85 | 0.000000 | 0.00 | 18,850.85 | 0.00 |
| | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| MALAYSIAN RINGGIT Total | | | | | | | | |
| | | Local | | -18,850.85 | | 0.00 | 18,850.85 | 0.00 |
| | | Base | | 0.00 | | 0.00 | 0.00 | 0.00 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 |
| ACI01W4Q2 | MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75 | | | | 7.750000 | 13 Nov 2042 | | |
| | 106,700,000.000 | Local | 105.761471 | 112,847,489.09 | 84.891000 | 90,578,697.00 | -22,268,792.09 | 27.52 |
| | | Base | 6.660214 | 7,106,448.85 | 5.106379 | 5,448,506.54 | -1,657,942.31 | 2.69 |
| ACI0SZJH0 | MEX BONOS DESARR FIX RT BONDS 11/47 8 | | | | 8.000000 | 07 Nov 2047 | | |
| | 76,300,000.000 | Local | 96.682489 | 73,768,738.79 | 86.165000 | 65,743,895.00 | -8,024,843.79 | 19.98 |
| | | Base | 4.880276 | 3,723,650.88 | 5.183013 | 3,954,638.94 | 230,988.06 | 1.95 |
| ACI26RR14 | MEX BONOS DESARR FIX RT BONDS 07/53 8 | | | | 8.000000 | 31 Jul 2053 | | |
| | 84,100,000.000 | Local | 89.862158 | 75,574,075.16 | 85.466000 | 71,876,906.00 | -3,697,169.16 | 21.84 |
| | | Base | 4.462486 | 3,752,950.66 | 5.140967 | 4,323,552.95 | 570,602.29 | 2.13 |
| B44NNDII5 | MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5 | | | | 8.500000 | 18 Nov 2038 | | |
| | 92,500,000.000 | Local | 115.509362 | 106,846,159.69 | 92.897000 | 85,929,725.00 | -20,916,434.69 | 26.11 |
| | | Base | 7.433210 | 6,875,718.88 | 5.587958 | 5,168,860.72 | -1,706,858.16 | 2.55 |
| P6625CAM0 | MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5 | | | | 8.500000 | 18 Nov 2038 | | |
| | 16,100,000.000 | Local | 99.739408 | 16,058,044.62 | 92.897000 | 14,956,417.00 | -1,101,627.62 | 4.54 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|---------------------------------|--|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | Base | 5.061157 | 814,846.25 | 5.587958 | 899,661.16 | 84,814.91 | 0.44 |
| MEXICAN PESO Total | | | | | | | | |
| | 375,700,000.000 | Local | | 385,094,507.35 | | 329,085,640.00 | -56,008,867.35 | 100.00 |
| | | Base | | 22,273,615.52 | | 19,795,220.31 | -2,478,395.21 | 9.77 |
| NEW ZEALAND DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.673780 |
| ACI20G4S0 | NEW ZEALAND GOVERNMENT UNSECURED 05/51 2.75 | | | | 2.750000 | 15 May 2051 | | |
| | 3,380,000.000 | Local | 96.610341 | 3,265,429.51 | 68.150000 | 2,303,470.00 | -961,959.51 | 100.00 |
| | | Base | 68.500862 | 2,315,329.13 | 40.716223 | 1,376,208.34 | -939,120.79 | 0.68 |
| NEW ZEALAND DOLLAR Total | | | | | | | | |
| | 3,380,000.000 | Local | | 3,265,429.51 | | 2,303,470.00 | -961,959.51 | 100.00 |
| | | Base | | 2,315,329.13 | | 1,376,208.34 | -939,120.79 | 0.68 |
| POUND STERLING | | | | | | | | |
| | | | | | | | Exchange Rate: | 0.792299 |
| BLH3811I0 | UNITED KINGDOM GILT BONDS REGS 07/51 1.25 | | | | 1.250000 | 31 Jul 2051 | | |
| | 14,800,000.000 | Local | 50.755589 | 7,511,827.17 | 50.490000 | 7,472,520.00 | -39,307.17 | 99.81 |
| | | Base | 64.551317 | 9,553,594.87 | 63.725942 | 9,431,439.39 | -122,155.48 | 4.66 |
| POUND STERLING Total | | | | | | | | |
| | 14,800,000.000 | Local | | 7,511,827.17 | | 7,472,520.00 | -39,307.17 | 99.81 |
| | | Base | | 9,553,594.87 | | 9,431,439.39 | -122,155.48 | 4.66 |
| SOUTH AFRICAN RAND | | | | | | | | |
| | | | | | | | Exchange Rate: | 18.940000 |
| 989RJQI1 | REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5 | | | | 6.500000 | 28 Feb 2041 | | |
| | 64,200,000.000 | Local | 79.546812 | 51,069,053.30 | 57.060000 | 36,632,520.00 | -14,436,533.30 | 47.26 |
| | | Base | 7.213498 | 4,631,065.50 | 3.012672 | 1,934,135.16 | -2,696,930.34 | 0.95 |
| ACI0289D8 | REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75 | | | | 8.750000 | 28 Feb 2048 | | |
| | 54,900,000.000 | Local | 93.725307 | 51,455,193.56 | 69.050000 | 37,908,450.00 | -13,546,743.56 | 48.91 |
| | | Base | 6.949940 | 3,815,517.32 | 3.645723 | 2,001,502.11 | -1,814,015.21 | 0.99 |
| S69124NG6 | REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5 | | | | 6.500000 | 28 Feb 2041 | | |
| | 5,200,000.000 | Local | 71.425372 | 3,714,119.36 | 57.060000 | 2,967,120.00 | -746,999.36 | 3.83 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 4.936849 | 256,716.17 | 3.012672 | 156,658.92 | -100,057.25 | 0.08 |
| SOUTH AFRICAN RAND Total | | | | | | | | |
| | 124,300,000.000 | Local | | 106,238,366.22 | | 77,508,090.00 | -28,730,276.22 | 100.00 |
| | | Base | | 8,703,298.99 | | 4,092,296.19 | -4,611,002.80 | 2.02 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 2027A0KJ7 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/25 VAR | | | | 6.055840 | 14 Mar 2025 | | |
| | 4,240,000.000 | Local | 99.890847 | 4,235,371.93 | 100.507000 | 4,261,496.80 | 26,124.87 | 2.73 |
| | | Base | 99.890847 | 4,235,371.93 | 100.507000 | 4,261,496.80 | 26,124.87 | 2.10 |
| 3132DWE66 | FED HM LN PC POOL SD8257 FR 10/52 FIXED 4.5 | | | | 4.500000 | 01 Oct 2052 | | |
| | 1,919,215.390 | Local | 97.537663 | 1,871,957.83 | 95.312244 | 1,829,247.26 | -42,710.57 | 1.17 |
| Original Face: | 2,100,000.000 | Base | 97.537663 | 1,871,957.83 | 95.312244 | 1,829,247.26 | -42,710.57 | 0.90 |
| 3132DWES8 | FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5 | | | | 4.500000 | 01 Sep 2052 | | |
| | 2,695,151.680 | Local | 98.729641 | 2,660,913.57 | 95.312221 | 2,568,808.93 | -92,104.64 | 1.65 |
| Original Face: | 2,950,000.000 | Base | 98.729641 | 2,660,913.57 | 95.312221 | 2,568,808.93 | -92,104.64 | 1.27 |
| 3132DWFG3 | FED HM LN PC POOL SD8267 FR 11/52 FIXED 5 | | | | 5.000000 | 01 Nov 2052 | | |
| | 1,591,764.300 | Local | 96.939995 | 1,543,056.24 | 97.711827 | 1,555,341.98 | 12,285.74 | 1.00 |
| Original Face: | 1,740,000.000 | Base | 96.939995 | 1,543,056.24 | 97.711827 | 1,555,341.98 | 12,285.74 | 0.77 |
| 3132DWFS7 | FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5 | | | | 5.500000 | 01 Dec 2052 | | |
| | 4,436,231.130 | Local | 98.575800 | 4,373,050.33 | 99.768745 | 4,425,972.12 | 52,921.79 | 2.84 |
| Original Face: | 4,890,000.000 | Base | 98.575800 | 4,373,050.33 | 99.768745 | 4,425,972.12 | 52,921.79 | 2.18 |
| 3133KPUP1 | FED HM LN PC POOL RA7790 FR 08/52 FIXED 5 | | | | 5.000000 | 01 Aug 2052 | | |
| | 1,285,044.730 | Local | 96.982208 | 1,246,264.75 | 97.718271 | 1,255,723.49 | 9,458.74 | 0.81 |
| Original Face: | 1,410,000.000 | Base | 96.982208 | 1,246,264.75 | 97.718271 | 1,255,723.49 | 9,458.74 | 0.62 |
| 31418EHK9 | FNMA POOL MA4733 FN 09/52 FIXED 4.5 | | | | 4.500000 | 01 Sep 2052 | | |
| | 3,881,977.800 | Local | 97.599616 | 3,788,795.42 | 95.312222 | 3,699,999.30 | -88,796.12 | 2.37 |
| Original Face: | 4,270,000.000 | Base | 97.599616 | 3,788,795.42 | 95.312222 | 3,699,999.30 | -88,796.12 | 1.83 |
| 31418EJ76 | FNMA POOL MA4785 FN 10/52 FIXED 5 | | | | 5.000000 | 01 Oct 2052 | | |
| | 1,329,991.840 | Local | 96.813873 | 1,287,616.61 | 97.720066 | 1,299,668.90 | 12,052.29 | 0.83 |
| Original Face: | 1,490,000.000 | Base | 96.813873 | 1,287,616.61 | 97.720066 | 1,299,668.90 | 12,052.29 | 0.64 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 31418ELX6 | FNMA POOL MA4841 FN 12/52 FIXED 5 | | | | 5.000000 | 01 Dec 2052 | | | |
| | | 2,853,457.810 | Local | 96.857961 | 2,763,801.04 | 97.712413 | 2,788,182.48 | 24,381.44 | 1.79 |
| Original Face: | | 3,100,000.000 | Base | 96.857961 | 2,763,801.04 | 97.712413 | 2,788,182.48 | 24,381.44 | 1.38 |
| 31418ELY4 | FNMA POOL MA4842 FN 12/52 FIXED 5.5 | | | | 5.500000 | 01 Dec 2052 | | | |
| | | 3,555,840.260 | Local | 98.599778 | 3,506,050.61 | 99.753707 | 3,547,082.47 | 41,031.86 | 2.27 |
| Original Face: | | 3,930,000.000 | Base | 98.599778 | 3,506,050.61 | 99.753707 | 3,547,082.47 | 41,031.86 | 1.75 |
| 36179X2L9 | GNMA II POOL MA8879 G2 05/53 FIXED 5.5 | | | | 5.500000 | 20 May 2053 | | | |
| | | 2,646,418.600 | Local | 100.064627 | 2,648,128.89 | 99.998097 | 2,646,368.24 | -1,760.65 | 1.70 |
| Original Face: | | 2,760,000.000 | Base | 100.064627 | 2,648,128.89 | 99.998097 | 2,646,368.24 | -1,760.65 | 1.31 |
| 36179X5G7 | GNMA II POOL MA8947 G2 06/53 FIXED 5 | | | | 5.000000 | 20 Jun 2053 | | | |
| | | 3,054,376.100 | Local | 98.813600 | 3,018,138.99 | 98.336066 | 3,003,553.30 | -14,585.69 | 1.93 |
| Original Face: | | 3,130,000.000 | Base | 98.813600 | 3,018,138.99 | 98.336066 | 3,003,553.30 | -14,585.69 | 1.48 |
| 36179X5H5 | GNMA II POOL MA8948 G2 06/53 FIXED 5.5 | | | | 5.500000 | 20 Jun 2053 | | | |
| | | 3,399,655.310 | Local | 99.339482 | 3,377,199.98 | 99.998097 | 3,399,590.61 | 22,390.63 | 2.18 |
| Original Face: | | 3,530,000.000 | Base | 99.339482 | 3,377,199.98 | 99.998097 | 3,399,590.61 | 22,390.63 | 1.68 |
| 36179XTD8 | GNMA II POOL MA8648 G2 02/53 FIXED 5.5 | | | | 5.500000 | 20 Feb 2053 | | | |
| | | 2,077,665.280 | Local | 100.152043 | 2,080,824.22 | 99.998097 | 2,077,625.74 | -3,198.48 | 1.33 |
| Original Face: | | 2,250,000.000 | Base | 100.152043 | 2,080,824.22 | 99.998097 | 2,077,625.74 | -3,198.48 | 1.03 |
| 36179XX68 | GNMA II POOL MA8801 G2 04/53 FIXED 5.5 | | | | 5.500000 | 20 Apr 2053 | | | |
| | | 4,449,912.580 | Local | 100.037659 | 4,451,588.38 | 99.998097 | 4,449,827.90 | -1,760.48 | 2.85 |
| Original Face: | | 4,720,000.000 | Base | 100.037659 | 4,451,588.38 | 99.998097 | 4,449,827.90 | -1,760.48 | 2.20 |
| 36179YDK7 | GNMA II POOL MA9106 G2 08/53 FIXED 5.5 | | | | 5.500000 | 20 Aug 2053 | | | |
| | | 2,210,930.730 | Local | 99.283387 | 2,195,086.91 | 99.998097 | 2,210,888.66 | 15,801.75 | 1.42 |
| Original Face: | | 2,250,000.000 | Base | 99.283387 | 2,195,086.91 | 99.998097 | 2,210,888.66 | 15,801.75 | 1.09 |
| 36179YFL3 | GNMA II POOL MA9171 G2 09/53 FIXED 5.5 | | | | 5.500000 | 20 Sep 2053 | | | |
| | | 5,805,903.930 | Local | 98.980962 | 5,746,739.59 | 99.998097 | 5,805,793.44 | 59,053.85 | 3.72 |
| Original Face: | | 5,890,000.000 | Base | 98.980962 | 5,746,739.59 | 99.998097 | 5,805,793.44 | 59,053.85 | 2.87 |
| 37045XEF9 | GENERAL MOTORS FINL CO SR UNSECURED 04/26 5.4 | | | | 5.400000 | 06 Apr 2026 | | | |
| | | 3,750,000.000 | Local | 99.817082 | 3,743,140.58 | 100.068679 | 3,752,575.46 | 9,434.88 | 2.41 |
| | | | Base | 99.817082 | 3,743,140.58 | 100.068679 | 3,752,575.46 | 9,434.88 | 1.85 |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 71654QDF6 | PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95 | | | | 6.950000 | 28 Jan 2060 | | | |
| | | 2,880,000.000 | Local | 62.785432 | 1,808,220.44 | 66.034040 | 1,901,780.35 | 93,559.91 | 1.22 |
| | | | Base | 62.785432 | 1,808,220.44 | 66.034040 | 1,901,780.35 | 93,559.91 | 0.94 |
| 89236TKT1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/26 4.45 | | | | 4.450000 | 18 May 2026 | | | |
| | | 3,490,000.000 | Local | 99.342179 | 3,467,042.05 | 99.051740 | 3,456,905.73 | -10,136.32 | 2.22 |
| | | | Base | 99.342179 | 3,467,042.05 | 99.051740 | 3,456,905.73 | -10,136.32 | 1.71 |
| 912810TJ7 | US TREASURY N/B 08/52 3 | | | | 3.000000 | 15 Aug 2052 | | | |
| | | 10,910,000.000 | Local | 90.425712 | 9,865,445.23 | 77.824219 | 8,490,622.29 | -1,374,822.94 | 5.45 |
| | | | Base | 90.425712 | 9,865,445.23 | 77.824219 | 8,490,622.29 | -1,374,822.94 | 4.19 |
| 912810TT5 | US TREASURY N/B 08/53 4.125 | | | | 4.125000 | 15 Aug 2053 | | | |
| | | 9,050,000.000 | Local | 91.328334 | 8,265,214.25 | 96.281250 | 8,713,453.13 | 448,238.88 | 5.59 |
| | | | Base | 91.328334 | 8,265,214.25 | 96.281250 | 8,713,453.13 | 448,238.88 | 4.30 |
| 912810TX6 | US TREASURY N/B 02/54 4.25 | | | | 4.250000 | 15 Feb 2054 | | | |
| | | 5,900,000.000 | Local | 99.601098 | 5,876,464.81 | 98.531250 | 5,813,343.75 | -63,121.06 | 3.73 |
| | | | Base | 99.601098 | 5,876,464.81 | 98.531250 | 5,813,343.75 | -63,121.06 | 2.87 |
| 91282CGM7 | US TREASURY N/B 02/33 3.5 | | | | 3.500000 | 15 Feb 2033 | | | |
| | | 35,470,000.000 | Local | 100.661978 | 35,704,803.55 | 94.789062 | 33,621,680.29 | -2,083,123.26 | 21.56 |
| | | | Base | 100.661978 | 35,704,803.55 | 94.789062 | 33,621,680.29 | -2,083,123.26 | 16.60 |
| 91282CJD4 | US TREASURY FRN 10/25 VAR | | | | 5.470068 | 31 Oct 2025 | | | |
| | | 15,530,000.000 | Local | 100.002875 | 15,530,446.41 | 100.029771 | 15,534,623.44 | 4,177.03 | 9.96 |
| | | | Base | 100.002875 | 15,530,446.41 | 100.029771 | 15,534,623.44 | 4,177.03 | 7.67 |
| US DOLLAR Total | | | | | | | | | |
| | 138,413,537.470 | Local | | 135,055,362.61 | | 132,110,156.06 | -2,945,206.55 | 84.73 | |
| Original Face: | 50,410,000.000 | Base | | 135,055,362.61 | | 132,110,156.06 | -2,945,206.55 | 65.22 | |
| FIXED INCOME Total | | | | | | | | | |
| | 865,593,537.470 | Base | | 187,675,858.78 | | 176,503,256.77 | -11,172,602.01 | 87.13 | |
| Original Face: | 50,410,000.000 | | | | | | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: *March 28, 2024*

View Date: *April 1, 2024*

Base Currency: USD - US DOLLAR

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

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 905,612,002.240 | Base | 213,736,597.49 | | 202,547,144.23 | -11,189,453.26 | 99.99 |
| Original Face: | | 50,410,000.000 | | | | | | |

Holdings - Futures Contracts

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



As of: March 28, 2024

View Date: April 1, 2024

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

POUND STERLING

Exchange Rate: 0.792299

| | | | | | | | | | | |
|-----------------------------|--------------------------------------|-------|---------------|--------------|------------|------------|-------------|------------|-----------|------|
| ADI2M81L0 | LONG GILT FUTURE JUN24 IFLL 20240626 | | | | | | 26 Jun 2024 | | | |
| 80.000 | 8,000,000.000 | Local | 7,995,200.00 | 7,827,429.78 | 99.940000 | 167,770.22 | | 153,370.22 | 14,400.00 | |
| | | Base | 10,091,139.83 | | 126.139248 | 211,751.14 | | 193,576.19 | 18,174.95 | 0.01 |
| POUND STERLING Total | | | | | | | | | | |
| 80.000 | 8,000,000.000 | Local | 7,995,200.00 | 7,827,429.78 | | 167,770.22 | | 153,370.22 | 14,400.00 | |
| | | Base | | | | 211,751.14 | | 193,576.19 | 18,174.95 | 0.01 |
| FUTURES LONG Total | | | | | | | | | | |
| 80.000 | 8,000,000.000 | Base | | | | 211,751.14 | | 193,576.19 | 18,174.95 | 0.01 |

Holdings - Futures Contracts

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



As of: March 28, 2024

View Date: April 1, 2024

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 | | | | | | | | | |
| 80.000 | 8,000,000.000 | Base | | | | 211,751.14 | 193,576.19 | 18,174.95 | 0.01 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 425,006.74 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 425,006.74 | 425,006.74 | 3 | 1,009.82 |
| | | 425,006.74 | 425,006.74 | 3 | 1,009.82 |
| COMMON STOCK | | | | | |
| 8,381 | CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC | 428,855.77 | 348,303.37 | 3 | 0.00 |
| 10,232 | CUSIP # 031652100 AMKOR TECHNOLOGY | 329,879.68 | 325,927.98 | 2 | 0.00 |
| 13,048 | CUSIP # 03852U106 ARAMARK | 424,320.96 | 329,812.80 | 3 | 0.00 |
| | CUSIP # 05368V106 AVIENT CORP | 0.00 | 0.00 | 0 | 577.57 |
| 1,106 | CUSIP # 127190304 CACI INTERNATIONAL INC | 418,985.98 | 327,654.26 | 2 | 0.00 |
| 8,941 | CUSIP # 12769G100 CAESARS ENTERTAINMENT INC | 391,079.34 | 312,135.37 | 2 | 0.00 |
| 1,175 | CUSIP # 142339100 CARLISLE COMPANIES INC | 460,423.75 | 156,051.98 | 3 | 0.00 |
| 10,182 | CUSIP # 14316J108 THE CARLYLE GROUP INC | 477,637.62 | 338,669.94 | 3 | 0.00 |
| 1,877 | CUSIP # 159864107 CHARLES RIVER LABS INTL INC | 508,573.15 | 293,955.18 | 3 | 0.00 |
| 7,252 | CUSIP # 171779309 CIENA CORP | 358,611.40 | 330,624.81 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|------------|-----------|----------------|
| 7,612 | CUSIP # 194014502 ENOVIS CORP | 475,369.40 | 377,899.77 | 3 | 0.00 |
| 12,934 | CUSIP # 22002T108 COPT DEFENSE PROPERTIES | 312,614.78 | 281,495.79 | 2 | 3,815.53 |
| 1,465 | CUSIP # 25278X109 DIAMONDBACK ENERGY INC | 290,319.05 | 281,614.53 | 2 | 0.00 |
| 2,754 | CUSIP # 29362U104 ENTEGRIS INC | 387,047.16 | 292,501.89 | 2 | 0.00 |
| 5,649 | CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP | 344,871.45 | 363,677.81 | 2 | 0.00 |
| 6,600 | CUSIP # 431571108 HILLENBRAND INC | 331,914.00 | 401,112.26 | 2 | 0.00 |
| 6,654 | CUSIP # 443201108 HOWMET AEROSPACE INC | 455,333.22 | 301,392.13 | 3 | 0.00 |
| 3,494 | CUSIP # 45073V108 ITT INC | 475,288.82 | 334,981.92 | 3 | 267.00 |
| 1,261 | CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC | 333,156.20 | 330,036.24 | 2 | 0.00 |
| 1,656 | CUSIP # 50540R409 LABORATORY CORP AMERICA | 361,769.76 | 330,709.25 | 2 | 0.00 |
| 3,556 | CUSIP # 513272104 LAMB WESTON HOLDINGS INC | 378,820.68 | 259,569.75 | 2 | 0.00 |
| 1,118 | CUSIP # 536797103 LITHIA MOTORS INC | 336,361.48 | 322,877.90 | 2 | 0.00 |
| 1,598 | CUSIP # 537008104 LITTELFUSE INC | 387,275.30 | 377,134.21 | 2 | 0.00 |
| 10,709 | CUSIP # 558256103 MADISON SQUARE GRDN ENTMT CORP | 419,899.89 | 346,963.30 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|------------|-----------|----------------|
| 8,074 | CUSIP # 626717102 MURPHY OIL CORP | 368,981.80 | 263,471.94 | 2 | 0.00 |
| 2,635 | CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A | 453,984.15 | 272,042.68 | 3 | 0.00 |
| 3,164 | CUSIP # 693656100 PVH CORP | 444,890.04 | 231,369.00 | 3 | 0.00 |
| 2,735 | CUSIP # 758750103 REGAL REXNORD CORP | 492,573.50 | 262,746.82 | 3 | 957.25 |
| 3,764 | CUSIP # 840441109 SOUTH STATE CORP | 320,052.92 | 290,873.54 | 2 | 0.00 |
| 6,285 | CUSIP # 844895102 SOUTHWEST GAS CORPORATION | 478,477.05 | 260,561.55 | 3 | 0.00 |
| 4,822 | CUSIP # 860630102 STIFEL FINANCIAL CORP | 376,935.74 | 283,452.13 | 2 | 0.00 |
| 8,566 | CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW | 343,153.96 | 260,004.54 | 2 | 532.00 |
| 3,335 | CUSIP # 880770102 TERADYNE INC | 376,288.05 | 378,761.68 | 2 | 0.00 |
| 3,748 | CUSIP # 887389104 TIMKEN COMPANY | 327,687.64 | 375,049.54 | 2 | 0.00 |
| 940 | CUSIP # 89055F103 TOPBUILD CORP | 414,286.20 | 66,883.93 | 2 | 0.00 |
| 709 | CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR | 370,721.92 | 133,702.71 | 2 | 0.00 |
| 3,016 | CUSIP # 929740108 WABTEC CORP | 439,370.88 | 62,088.62 | 3 | 0.00 |
| 8,107 | CUSIP # 971378104 WILLSCOT MOBILE MINI HOLDING | 376,975.50 | 373,510.23 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|----------------------|----------------------|-----------|-----------------|
| 3,235 | CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION | 337,701.65 | 63,121.74 | 2 | 0.00 |
| 3,447 | CUSIP # 983793100 XPO LOGISTICS INC | 420,637.41 | 15,367.67 | 3 | 0.00 |
| | | 15,431,127.25 | 10,958,110.76 | 92 | 6,149.35 |
| | FOREIGN STOCK | | | | |
| 13,677 | CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD | 470,352.03 | 89,328.52 | 3 | 0.00 |
| 23,203 | CUSIP # G491BT108 INVESCO LIMITED | 384,937.77 | 168,029.13 | 2 | 0.00 |
| | | 855,289.80 | 257,357.65 | 5 | 0.00 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|--|---------------|------------------|--------------|------------|--------------|------|------|
| 85799J9Y2 | STATE STR INSTL INVT TR TREAS MMKT FD INST | | | | 5.240232 | 31 Dec 2030 | | |
| | | 1,105,567.250 | Local 100.000000 | 1,105,567.25 | 100.000000 | 1,105,567.25 | 0.00 | 3.34 |
| | | | Base 100.000000 | 1,105,567.25 | 100.000000 | 1,105,567.25 | 0.00 | 3.34 |

| | | | | | | | | |
|------------------------|--|---------------|-------|--------------|--|--------------|------|------|
| US DOLLAR Total | | 1,105,567.250 | Local | 1,105,567.25 | | 1,105,567.25 | 0.00 | 3.34 |
| | | | Base | 1,105,567.25 | | 1,105,567.25 | 0.00 | 3.34 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|---------------|------|--------------|--|--------------|------|------|
| | | 1,105,567.250 | Base | 1,105,567.25 | | 1,105,567.25 | 0.00 | 3.34 |
|--|--|---------------|------|--------------|--|--------------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---------------------------------|-----------|------------------|------------|------------|------------|------------|------|
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | |
| | | 1,250.000 | Local 298.816144 | 373,520.18 | 504.600000 | 630,750.00 | 257,229.82 | 1.91 |
| | | | Base 298.816144 | 373,520.18 | 504.600000 | 630,750.00 | 257,229.82 | 1.91 |

| | | | | | | | | |
|-----------|------------------------------------|------------|-----------------|--------------|------------|--------------|--------------|------|
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,360.000 | Local 80.742253 | 1,078,716.50 | 180.380000 | 2,409,876.80 | 1,331,160.30 | 7.28 |
| | | | Base 80.742253 | 1,078,716.50 | 180.380000 | 2,409,876.80 | 1,331,160.30 | 7.28 |

| | | | | | | | | |
|-----------|----------------------------------|-----------|-----------------|------------|------------|--------------|------------|------|
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | |
| | | 7,410.000 | Local 73.605528 | 545,416.96 | 171.480000 | 1,270,666.80 | 725,249.84 | 3.84 |
| | | | Base 73.605528 | 545,416.96 | 171.480000 | 1,270,666.80 | 725,249.84 | 3.84 |

| | | | | | | | | |
|-----------|--|-----------|------------------|------------|------------|------------|------------|------|
| 049468101 | ATLASSIAN CORP CL A COMMON STOCK USD.00001 | | | | | | | |
| | | 1,850.000 | Local 207.428778 | 383,743.24 | 195.110000 | 360,953.50 | -22,789.74 | 1.09 |
| | | | Base 207.428778 | 383,743.24 | 195.110000 | 360,953.50 | -22,789.74 | 1.09 |

| | | | | | | | | |
|-----------|--------------------------|---------|------------------|------------|------------|------------|------------|------|
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | |
| | | 580.000 | Local 490.708276 | 284,610.80 | 825.330000 | 478,691.40 | 194,080.60 | 1.45 |
| | | | Base 490.708276 | 284,610.80 | 825.330000 | 478,691.40 | 194,080.60 | 1.45 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | | | | | | | |
| | 3,710.000 | Local | 177.167067 | 657,289.82 | 485.580000 | 1,801,501.80 | 1,144,211.98 | 5.45 | |
| | | Base | 177.167067 | 657,289.82 | 485.580000 | 1,801,501.80 | 1,144,211.98 | 5.45 | |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | 900.000 | Local | 366.040544 | 329,436.49 | 1,017.300000 | 915,570.00 | 586,133.51 | 2.77 | |
| | | Base | 366.040544 | 329,436.49 | 1,017.300000 | 915,570.00 | 586,133.51 | 2.77 | |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | 7,830.000 | Local | 48.006806 | 375,893.29 | 44.170000 | 345,851.10 | -30,042.19 | 1.05 | |
| | | Base | 48.006806 | 375,893.29 | 44.170000 | 345,851.10 | -30,042.19 | 1.05 | |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | 1,630.000 | Local | 115.293748 | 187,928.81 | 137.430000 | 224,010.90 | 36,082.09 | 0.68 | |
| | | Base | 115.293748 | 187,928.81 | 137.430000 | 224,010.90 | 36,082.09 | 0.68 | |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | | |
| | 700.000 | Local | 448.244029 | 313,770.82 | 650.000000 | 455,000.00 | 141,229.18 | 1.38 | |
| | | Base | 448.244029 | 313,770.82 | 650.000000 | 455,000.00 | 141,229.18 | 1.38 | |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | 1,760.000 | Local | 293.067341 | 515,798.52 | 399.090000 | 702,398.40 | 186,599.88 | 2.12 | |
| | | Base | 293.067341 | 515,798.52 | 399.090000 | 702,398.40 | 186,599.88 | 2.12 | |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | 2,800.000 | Local | 190.050150 | 532,140.42 | 154.150000 | 431,620.00 | -100,520.42 | 1.30 | |
| | | Base | 190.050150 | 532,140.42 | 154.150000 | 431,620.00 | -100,520.42 | 1.30 | |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | | |
| | 750.000 | Local | 455.987893 | 341,990.92 | 777.960000 | 583,470.00 | 241,479.08 | 1.76 | |
| | | Base | 455.987893 | 341,990.92 | 777.960000 | 583,470.00 | 241,479.08 | 1.76 | |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | | |
| | 2,340.000 | Local | 165.365692 | 386,955.72 | 205.980000 | 481,993.20 | 95,037.48 | 1.46 | |
| | | Base | 165.365692 | 386,955.72 | 205.980000 | 481,993.20 | 95,037.48 | 1.46 | |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | | |
| | 5,720.000 | Local | 136.411325 | 780,272.78 | 420.720000 | 2,406,518.40 | 1,626,245.62 | 7.27 | |
| | | Base | 136.411325 | 780,272.78 | 420.720000 | 2,406,518.40 | 1,626,245.62 | 7.27 | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | | |
| | | 8,770.000 | Local 37.947229 | 332,797.20 | 59.280000 | 519,885.60 | 187,088.40 | | 1.57 |
| | | | Base 37.947229 | 332,797.20 | 59.280000 | 519,885.60 | 187,088.40 | | 1.57 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | | 2,100.000 | Local 431.697367 | 906,564.47 | 607.330000 | 1,275,393.00 | 368,828.53 | | 3.86 |
| | | | Base 431.697367 | 906,564.47 | 607.330000 | 1,275,393.00 | 368,828.53 | | 3.86 |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | 5,140.000 | Local 73.317144 | 376,850.12 | 63.910000 | 328,497.40 | -48,352.72 | | 0.99 |
| | | | Base 73.317144 | 376,850.12 | 63.910000 | 328,497.40 | -48,352.72 | | 0.99 |
| 654106103 | NIKE INC CL B COMMON STOCK | | | | | | | | |
| | | 4,130.000 | Local 134.098535 | 553,826.95 | 93.980000 | 388,137.40 | -165,689.55 | | 1.17 |
| | | | Base 134.098535 | 553,826.95 | 93.980000 | 388,137.40 | -165,689.55 | | 1.17 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | 3,090.000 | Local 45.880262 | 141,770.01 | 903.560000 | 2,792,000.40 | 2,650,230.39 | | 8.44 |
| | | | Base 45.880262 | 141,770.01 | 903.560000 | 2,792,000.40 | 2,650,230.39 | | 8.44 |
| 697435105 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | 2,440.000 | Local 94.169008 | 229,772.38 | 284.130000 | 693,277.20 | 463,504.82 | | 2.10 |
| | | | Base 94.169008 | 229,772.38 | 284.130000 | 693,277.20 | 463,504.82 | | 2.10 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | 6,274.000 | Local 130.080988 | 816,128.12 | 66.990000 | 420,295.26 | -395,832.86 | | 1.27 |
| | | | Base 130.080988 | 816,128.12 | 66.990000 | 420,295.26 | -395,832.86 | | 1.27 |
| 75513E101 | RTX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | 5,210.000 | Local 75.526489 | 393,493.01 | 97.530000 | 508,131.30 | 114,638.29 | | 1.54 |
| | | | Base 75.526489 | 393,493.01 | 97.530000 | 508,131.30 | 114,638.29 | | 1.54 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 1,296.000 | Local 264.462052 | 342,742.82 | 425.450000 | 551,383.20 | 208,640.38 | | 1.67 |
| | | | Base 264.462052 | 342,742.82 | 425.450000 | 551,383.20 | 208,640.38 | | 1.67 |
| 79466L302 | SALESFORCE INC COMMON STOCK USD.001 | | | | | | | | |
| | | 2,630.000 | Local 205.704426 | 541,002.64 | 301.180000 | 792,103.40 | 251,100.76 | | 2.39 |
| | | | Base 205.704426 | 541,002.64 | 301.180000 | 792,103.40 | 251,100.76 | | 2.39 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | 1,880.000 | Local | | 270.869574 | 509,234.80 | 347.330000 | 652,980.40 | 143,745.60 | 1.97 |
| | | Base | | 270.869574 | 509,234.80 | 347.330000 | 652,980.40 | 143,745.60 | 1.97 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | 1,740.000 | Local | | 242.949098 | 422,731.43 | 357.870000 | 622,693.80 | 199,962.37 | 1.88 |
| | | Base | | 242.949098 | 422,731.43 | 357.870000 | 622,693.80 | 199,962.37 | 1.88 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | | |
| | 3,380.000 | Local | | 128.128038 | 433,072.77 | 177.210000 | 598,969.80 | 165,897.03 | 1.81 |
| | | Base | | 128.128038 | 433,072.77 | 177.210000 | 598,969.80 | 165,897.03 | 1.81 |
| 88160R101 | TESLA INC COMMON STOCK USD.001 | | | | | | | | |
| | 1,090.000 | Local | | 157.216560 | 171,366.05 | 175.790000 | 191,611.10 | 20,245.05 | 0.58 |
| | | Base | | 157.216560 | 171,366.05 | 175.790000 | 191,611.10 | 20,245.05 | 0.58 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | | |
| | 1,470.000 | Local | | 331.262231 | 486,955.48 | 581.210000 | 854,378.70 | 367,423.22 | 2.58 |
| | | Base | | 331.262231 | 486,955.48 | 581.210000 | 854,378.70 | 367,423.22 | 2.58 |
| 90353T100 | UBER TECHNOLOGIES INC COMMON STOCK USD.00001 | | | | | | | | |
| | 9,420.000 | Local | | 43.552765 | 410,267.05 | 76.990000 | 725,245.80 | 314,978.75 | 2.19 |
| | | Base | | 43.552765 | 410,267.05 | 76.990000 | 725,245.80 | 314,978.75 | 2.19 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | 1,920.000 | Local | | 230.159391 | 441,906.03 | 245.930000 | 472,185.60 | 30,279.57 | 1.43 |
| | | Base | | 230.159391 | 441,906.03 | 245.930000 | 472,185.60 | 30,279.57 | 1.43 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | 2,030.000 | Local | | 116.413315 | 236,319.03 | 148.630000 | 301,718.90 | 65,399.87 | 0.91 |
| | | Base | | 116.413315 | 236,319.03 | 148.630000 | 301,718.90 | 65,399.87 | 0.91 |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 2,010.000 | Local | | 284.547294 | 571,940.06 | 494.700000 | 994,347.00 | 422,406.94 | 3.01 |
| | | Base | | 284.547294 | 571,940.06 | 494.700000 | 994,347.00 | 422,406.94 | 3.01 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | | |
| | 5,500.000 | Local | | 161.778031 | 889,779.17 | 279.080000 | 1,534,940.00 | 645,160.83 | 4.64 |
| | | Base | | 161.778031 | 889,779.17 | 279.080000 | 1,534,940.00 | 645,160.83 | 4.64 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 98138H101 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 2,240.000 | Local | 253.156817 | 567,071.27 | 272.750000 | 610,960.00 | 43,888.73 | 1.85 |
| | | | Base | 253.156817 | 567,071.27 | 272.750000 | 610,960.00 | 43,888.73 | 1.85 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | 2,660.000 | Local | 101.590609 | 270,231.02 | 169.210000 | 450,098.60 | 179,867.58 | 1.36 |
| | | | Base | 101.590609 | 270,231.02 | 169.210000 | 450,098.60 | 179,867.58 | 1.36 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | 2,540.000 | Local | 172.226583 | 437,455.52 | 312.680000 | 794,207.20 | 356,751.68 | 2.40 |
| | | | Base | 172.226583 | 437,455.52 | 312.680000 | 794,207.20 | 356,751.68 | 2.40 |
| G6095L109 | APTIV PLC COMMON STOCK USD.01 | 2,881.000 | Local | 77.093846 | 222,107.37 | 79.650000 | 229,471.65 | 7,364.28 | 0.69 |
| | | | Base | 77.093846 | 222,107.37 | 79.650000 | 229,471.65 | 7,364.28 | 0.69 |
| H01301128 | ALCON INC COMMON STOCK CHF.04 | 6,310.000 | Local | 60.837778 | 383,886.38 | 83.290000 | 525,559.90 | 141,673.52 | 1.59 |
| | | | Base | 60.837778 | 383,886.38 | 83.290000 | 525,559.90 | 141,673.52 | 1.59 |
| N07059210 | ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09 | 670.000 | Local | 449.477209 | 301,149.73 | 970.470000 | 650,214.90 | 349,065.17 | 1.97 |
| | | | Base | 449.477209 | 301,149.73 | 970.470000 | 650,214.90 | 349,065.17 | 1.97 |
| US DOLLAR Total | | 141,411.000 | Local | | 18,477,906.15 | | 31,977,559.81 | 13,499,653.66 | 96.66 |
| | | | Base | | 18,477,906.15 | | 31,977,559.81 | 13,499,653.66 | 96.66 |
| EQUITY Total | | 141,411.000 | Base | | 18,477,906.15 | | 31,977,559.81 | 13,499,653.66 | 96.66 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|---------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| <hr/> | | | | | | | | |
| FUND Total | | 1,246,978.250 | Base | 19,583,473.40 | | 33,083,127.06 | 13,499,653.66 | 100.00 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|--|-------------|-------|------------|------------|-------------|------|------|
| 85799J9Y2 | STATE STR INSTL INVT TR TREAS MMKT FD INST | | | | 5.240232 | 31 Dec 2030 | | |
| | | 345,686.880 | Local | 100.000000 | | | | 2.73 |
| | | | Base | 100.000000 | | | | 2.73 |
| | | | | 345,686.88 | 100.000000 | 345,686.88 | 0.00 | |
| | | | | 345,686.88 | 100.000000 | 345,686.88 | 0.00 | 2.73 |

| | | | | | | | | |
|------------------------|--|-------------|-------|--|--|------------|------|------|
| US DOLLAR Total | | 345,686.880 | Local | | | 345,686.88 | 0.00 | 2.73 |
| | | | Base | | | 345,686.88 | 0.00 | 2.73 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|-------------|------|--|--|------------|------|------|
| | | 345,686.880 | Base | | | 345,686.88 | 0.00 | 2.73 |
|--|--|-------------|------|--|--|------------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|-----------|-------|-----------|--|-----------|------------|------|
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,500.000 | Local | 74.081747 | | 93,765.00 | -17,357.62 | 0.74 |
| | | | Base | 74.081747 | | 93,765.00 | -17,357.62 | 0.74 |

| | | | | | | | | |
|-----------|--|-----------|-------|-----------|--|------------|-----------|------|
| 00402L107 | ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01 | | | | | | | |
| | | 1,730.000 | Local | 55.249191 | | 116,844.20 | 21,263.10 | 0.92 |
| | | | Base | 55.249191 | | 116,844.20 | 21,263.10 | 0.92 |

| | | | | | | | | |
|-----------|--|-----------|-------|-----------|--|------------|-----------|------|
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,876.000 | Local | 42.979568 | | 148,616.72 | 67,987.05 | 1.17 |
| | | | Base | 42.979568 | | 148,616.72 | 67,987.05 | 1.17 |

| | | | | | | | | |
|-----------|---|---------|-------|-----------|--|-----------|-----------|------|
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | |
| | | 914.000 | Local | 64.633534 | | 93,209.72 | 34,134.67 | 0.74 |
| | | | Base | 64.633534 | | 93,209.72 | 34,134.67 | 0.74 |

| | | | | | | | | |
|-----------|------------------------------|-----------|-------|-----------|--|-----------|-----------|------|
| 014491104 | ALEXANDER + BALDWIN INC REIT | | | | | | | |
| | | 4,850.000 | Local | 18.204120 | | 79,879.50 | -8,410.48 | 0.63 |
| | | | Base | 18.204120 | | 79,879.50 | -8,410.48 | 0.63 |

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 03676C100 | ANTERIX INC COMMON STOCK USD.0001 | | | | | | | | |
| | 2,650.000 | Local | 38.846415 | 102,943.00 | 33.610000 | 89,066.50 | -13,876.50 | 0.70 | |
| | | Base | 38.846415 | 102,943.00 | 33.610000 | 89,066.50 | -13,876.50 | 0.70 | |
| 05368V106 | AVIENT CORP COMMON STOCK USD.01 | | | | | | | | |
| | 2,650.000 | Local | 33.318558 | 88,294.18 | 43.400000 | 115,010.00 | 26,715.82 | 0.91 | |
| | | Base | 33.318558 | 88,294.18 | 43.400000 | 115,010.00 | 26,715.82 | 0.91 | |
| 05464T104 | AXSOME THERAPEUTICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 840.000 | Local | 80.831214 | 67,898.22 | 79.800000 | 67,032.00 | -866.22 | 0.53 | |
| | | Base | 80.831214 | 67,898.22 | 79.800000 | 67,032.00 | -866.22 | 0.53 | |
| 06417N103 | BANK OZK COMMON STOCK | | | | | | | | |
| | 4,044.000 | Local | 30.480895 | 123,264.74 | 45.460000 | 183,840.24 | 60,575.50 | 1.45 | |
| | | Base | 30.480895 | 123,264.74 | 45.460000 | 183,840.24 | 60,575.50 | 1.45 | |
| 08975P108 | BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001 | | | | | | | | |
| | 12,320.000 | Local | 10.129401 | 124,794.22 | 6.890000 | 84,884.80 | -39,909.42 | 0.67 | |
| | | Base | 10.129401 | 124,794.22 | 6.890000 | 84,884.80 | -39,909.42 | 0.67 | |
| 094235108 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | 4,850.000 | Local | 21.768256 | 105,576.04 | 28.680000 | 139,098.00 | 33,521.96 | 1.10 | |
| | | Base | 21.768256 | 105,576.04 | 28.680000 | 139,098.00 | 33,521.96 | 1.10 | |
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | 5,370.000 | Local | 11.757125 | 63,135.76 | 23.720000 | 127,376.40 | 64,240.64 | 1.00 | |
| | | Base | 11.757125 | 63,135.76 | 23.720000 | 127,376.40 | 64,240.64 | 1.00 | |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 2,510.000 | Local | 52.093386 | 130,754.40 | 96.500000 | 242,215.00 | 111,460.60 | 1.91 | |
| | | Base | 52.093386 | 130,754.40 | 96.500000 | 242,215.00 | 111,460.60 | 1.91 | |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | | |
| | 1,827.000 | Local | 22.926743 | 41,887.16 | 58.770000 | 107,372.79 | 65,485.63 | 0.85 | |
| | | Base | 22.926743 | 41,887.16 | 58.770000 | 107,372.79 | 65,485.63 | 0.85 | |
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | 1,100.000 | Local | 49.793836 | 54,773.22 | 101.430000 | 111,573.00 | 56,799.78 | 0.88 | |
| | | Base | 49.793836 | 54,773.22 | 101.430000 | 111,573.00 | 56,799.78 | 0.88 | |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | 4,980.000 | Local | 23.840649 | 118,726.43 | 25.190000 | 125,446.20 | 6,719.77 | 0.99 | |
| | | Base | 23.840649 | 118,726.43 | 25.190000 | 125,446.20 | 6,719.77 | 0.99 | |
| 219798105 | QUIDELORTHO CORP COMMON STOCK USD.001 | | | | | | | | |
| | 1,320.000 | Local | 85.380470 | 112,702.22 | 47.940000 | 63,280.80 | -49,421.42 | 0.50 | |
| | | Base | 85.380470 | 112,702.22 | 47.940000 | 63,280.80 | -49,421.42 | 0.50 | |
| 22002T108 | COPT DEFENSE PROPERTIES REIT USD.01 | | | | | | | | |
| | 6,860.000 | Local | 26.702656 | 183,180.22 | 24.170000 | 165,806.20 | -17,374.02 | 1.31 | |
| | | Base | 26.702656 | 183,180.22 | 24.170000 | 165,806.20 | -17,374.02 | 1.31 | |
| 224441105 | CRANE NXT CO COMMON STOCK USD1.0 | | | | | | | | |
| | 1,850.000 | Local | 41.287773 | 76,382.38 | 61.900000 | 114,515.00 | 38,132.62 | 0.90 | |
| | | Base | 41.287773 | 76,382.38 | 61.900000 | 114,515.00 | 38,132.62 | 0.90 | |
| 23204X103 | CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001 | | | | | | | | |
| | 15,983.000 | Local | 6.628923 | 105,950.07 | 5.820000 | 93,021.06 | -12,929.01 | 0.73 | |
| | | Base | 6.628923 | 105,950.07 | 5.820000 | 93,021.06 | -12,929.01 | 0.73 | |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | 680.000 | Local | 138.263015 | 94,018.85 | 271.750000 | 184,790.00 | 90,771.15 | 1.46 | |
| | | Base | 138.263015 | 94,018.85 | 271.750000 | 184,790.00 | 90,771.15 | 1.46 | |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 3,377.000 | Local | 44.666373 | 150,838.34 | 45.610000 | 154,024.97 | 3,186.63 | 1.21 | |
| | | Base | 44.666373 | 150,838.34 | 45.610000 | 154,024.97 | 3,186.63 | 1.21 | |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | | |
| | 1,430.000 | Local | 74.649762 | 106,749.16 | 94.460000 | 135,077.80 | 28,328.64 | 1.07 | |
| | | Base | 74.649762 | 106,749.16 | 94.460000 | 135,077.80 | 28,328.64 | 1.07 | |
| 298736109 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | | | | | | | | |
| | 1,820.000 | Local | 103.006890 | 187,472.54 | 109.930000 | 200,072.60 | 12,600.06 | 1.58 | |
| | | Base | 103.006890 | 187,472.54 | 109.930000 | 200,072.60 | 12,600.06 | 1.58 | |
| 30034T103 | EVERI HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 12,834.000 | Local | 13.072747 | 167,775.64 | 10.050000 | 128,981.70 | -38,793.94 | 1.02 | |
| | | Base | 13.072747 | 167,775.64 | 10.050000 | 128,981.70 | -38,793.94 | 1.02 | |

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Books Open

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | | | | | | | |
| | 5,580.000 | Local | 13.475326 | 75,192.32 | 11.540000 | 64,393.20 | -10,799.12 | 0.51 | |
| | | Base | 13.475326 | 75,192.32 | 11.540000 | 64,393.20 | -10,799.12 | 0.51 | |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 2,880.000 | Local | 52.492861 | 151,179.44 | 31.110000 | 89,596.80 | -61,582.64 | 0.71 | |
| | | Base | 52.492861 | 151,179.44 | 31.110000 | 89,596.80 | -61,582.64 | 0.71 | |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | | |
| | 1,241.000 | Local | 71.952716 | 89,293.32 | 134.030000 | 166,331.23 | 77,037.91 | 1.31 | |
| | | Base | 71.952716 | 89,293.32 | 134.030000 | 166,331.23 | 77,037.91 | 1.31 | |
| 389375106 | GRAY TELEVISION INC COMMON STOCK | | | | | | | | |
| | 10,985.000 | Local | 13.278407 | 145,863.30 | 6.320000 | 69,425.20 | -76,438.10 | 0.55 | |
| | | Base | 13.278407 | 145,863.30 | 6.320000 | 69,425.20 | -76,438.10 | 0.55 | |
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | 540.000 | Local | 167.063167 | 90,214.11 | 292.230000 | 157,804.20 | 67,590.09 | 1.24 | |
| | | Base | 167.063167 | 90,214.11 | 292.230000 | 157,804.20 | 67,590.09 | 1.24 | |
| 403949100 | HF SINCLAIR CORP COMMON STOCK | | | | | | | | |
| | 3,040.000 | Local | 39.811839 | 121,027.99 | 60.370000 | 183,524.80 | 62,496.81 | 1.45 | |
| | | Base | 39.811839 | 121,027.99 | 60.370000 | 183,524.80 | 62,496.81 | 1.45 | |
| 42226A107 | HEALTH EQUITY INC COMMON STOCK USD.0001 | | | | | | | | |
| | 2,109.000 | Local | 52.630915 | 110,998.60 | 81.630000 | 172,157.67 | 61,159.07 | 1.36 | |
| | | Base | 52.630915 | 110,998.60 | 81.630000 | 172,157.67 | 61,159.07 | 1.36 | |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | | |
| | 3,020.000 | Local | 25.551119 | 77,164.38 | 42.060000 | 127,021.20 | 49,856.82 | 1.00 | |
| | | Base | 25.551119 | 77,164.38 | 42.060000 | 127,021.20 | 49,856.82 | 1.00 | |
| 431636109 | HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | 18,460.000 | Local | 10.215317 | 188,574.75 | 10.640000 | 196,414.40 | 7,839.65 | 1.55 | |
| | | Base | 10.215317 | 188,574.75 | 10.640000 | 196,414.40 | 7,839.65 | 1.55 | |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | 7,480.000 | Local | 22.120517 | 165,461.47 | 24.570000 | 183,783.60 | 18,322.13 | 1.45 | |
| | | Base | 22.120517 | 165,461.47 | 24.570000 | 183,783.60 | 18,322.13 | 1.45 | |

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 44925C103 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | | 1,175.000 | 65.318494 | 76,749.23 | 150.630000 | 176,990.25 | 100,241.02 | 1.40 |
| | | Local | | 65.318494 | 76,749.23 | 150.630000 | 176,990.25 | 100,241.02 | 1.40 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | 2,650.000 | 53.714060 | 142,342.26 | 52.020000 | 137,853.00 | -4,489.26 | 1.09 |
| | | Local | | 53.714060 | 142,342.26 | 52.020000 | 137,853.00 | -4,489.26 | 1.09 |
| 45569U101 | INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001 | | 15,360.000 | 7.236414 | 111,151.32 | 7.080000 | 108,748.80 | -2,402.52 | 0.86 |
| | | Local | | 7.236414 | 111,151.32 | 7.080000 | 108,748.80 | -2,402.52 | 0.86 |
| 45828L108 | INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001 | | 8,716.000 | 15.735751 | 137,152.81 | 9.970000 | 86,898.52 | -50,254.29 | 0.69 |
| | | Local | | 15.735751 | 137,152.81 | 9.970000 | 86,898.52 | -50,254.29 | 0.69 |
| 46116X101 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | | 2,051.000 | 29.402101 | 60,303.71 | 69.200000 | 141,929.20 | 81,625.49 | 1.12 |
| | | Local | | 29.402101 | 60,303.71 | 69.200000 | 141,929.20 | 81,625.49 | 1.12 |
| 465741106 | ITRON INC COMMON STOCK | | 1,410.000 | 57.958922 | 81,722.08 | 92.520000 | 130,453.20 | 48,731.12 | 1.03 |
| | | Local | | 57.958922 | 81,722.08 | 92.520000 | 130,453.20 | 48,731.12 | 1.03 |
| 47103N106 | JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001 | | 10,620.000 | 11.173113 | 118,658.46 | 15.130000 | 160,680.60 | 42,022.14 | 1.27 |
| | | Local | | 11.173113 | 118,658.46 | 15.130000 | 160,680.60 | 42,022.14 | 1.27 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | 6,505.000 | 16.550137 | 107,658.64 | 21.680000 | 141,028.40 | 33,369.76 | 1.11 |
| | | Local | | 16.550137 | 107,658.64 | 21.680000 | 141,028.40 | 33,369.76 | 1.11 |
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | 2,260.000 | 43.394146 | 98,070.77 | 65.760000 | 148,617.60 | 50,546.83 | 1.17 |
| | | Local | | 43.394146 | 98,070.77 | 65.760000 | 148,617.60 | 50,546.83 | 1.17 |
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | 1,920.000 | 36.926474 | 70,898.83 | 62.240000 | 119,500.80 | 48,601.97 | 0.94 |
| | | Local | | 36.926474 | 70,898.83 | 62.240000 | 119,500.80 | 48,601.97 | 0.94 |

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Holdings

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 529043101 | LXP INDUSTRIAL TRUST REIT USD.0001 | | | | | | | | |
| | 11,130.000 | Local | 9.777232 | 108,820.59 | 9.020000 | 100,392.60 | -8,427.99 | 0.79 | |
| | | Base | 9.777232 | 108,820.59 | 9.020000 | 100,392.60 | -8,427.99 | 0.79 | |
| 553368101 | MP MATERIALS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | 6,240.000 | Local | 22.329545 | 139,336.36 | 14.300000 | 89,232.00 | -50,104.36 | 0.70 | |
| | | Base | 22.329545 | 139,336.36 | 14.300000 | 89,232.00 | -50,104.36 | 0.70 | |
| 559663109 | MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001 | | | | | | | | |
| | 4,720.000 | Local | 19.681854 | 92,898.35 | 25.950000 | 122,484.00 | 29,585.65 | 0.97 | |
| | | Base | 19.681854 | 92,898.35 | 25.950000 | 122,484.00 | 29,585.65 | 0.97 | |
| 56600D107 | MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01 | | | | | | | | |
| | 7,410.000 | Local | 18.138815 | 134,408.62 | 8.670000 | 64,244.70 | -70,163.92 | 0.51 | |
| | | Base | 18.138815 | 134,408.62 | 8.670000 | 64,244.70 | -70,163.92 | 0.51 | |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | | |
| | 5,700.000 | Local | 13.234846 | 75,438.62 | 18.480000 | 105,336.00 | 29,897.38 | 0.83 | |
| | | Base | 13.234846 | 75,438.62 | 18.480000 | 105,336.00 | 29,897.38 | 0.83 | |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | | | | | | | |
| | 3,400.000 | Local | 52.633159 | 178,952.74 | 66.770000 | 227,018.00 | 48,065.26 | 1.79 | |
| | | Base | 52.633159 | 178,952.74 | 66.770000 | 227,018.00 | 48,065.26 | 1.79 | |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | | |
| | 611.000 | Local | 122.035777 | 74,563.86 | 419.200000 | 256,131.20 | 181,567.34 | 2.02 | |
| | | Base | 122.035777 | 74,563.86 | 419.200000 | 256,131.20 | 181,567.34 | 2.02 | |
| 62886E108 | NCR VOYIX CORP COMMON STOCK USD.01 | | | | | | | | |
| | 5,870.000 | Local | 17.916434 | 105,169.47 | 12.630000 | 74,138.10 | -31,031.37 | 0.58 | |
| | | Base | 17.916434 | 105,169.47 | 12.630000 | 74,138.10 | -31,031.37 | 0.58 | |
| 642045108 | ATLAS ENERGY SOLUTIONS INC COMMON STOCK | | | | | | | | |
| | 5,890.000 | Local | 17.967292 | 105,827.35 | 22.620000 | 133,231.80 | 27,404.45 | 1.05 | |
| | | Base | 17.967292 | 105,827.35 | 22.620000 | 133,231.80 | 27,404.45 | 1.05 | |
| 65487K100 | NLIGHT INC COMMON STOCK | | | | | | | | |
| | 5,395.000 | Local | 19.402404 | 104,675.97 | 13.000000 | 70,135.00 | -34,540.97 | 0.55 | |
| | | Base | 19.402404 | 104,675.97 | 13.000000 | 70,135.00 | -34,540.97 | 0.55 | |

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Books Open

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



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|--------------------------------|--|--|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | 3,160.000 | Local | 31.349411 | 99,064.14 | 58.800000 | 185,808.00 | 86,743.86 | 1.47 |
| | | | | Base | 31.349411 | 99,064.14 | 58.800000 | 185,808.00 | 86,743.86 | 1.47 |
| 68235P108 | ONE GAS INC COMMON STOCK | | 2,050.000 | Local | 70.423893 | 144,368.98 | 64.530000 | 132,286.50 | -12,082.48 | 1.04 |
| | | | | Base | 70.423893 | 144,368.98 | 64.530000 | 132,286.50 | -12,082.48 | 1.04 |
| 68268W103 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | | 3,700.000 | Local | 38.024508 | 140,690.68 | 51.090000 | 189,033.00 | 48,342.32 | 1.49 |
| | | | | Base | 38.024508 | 140,690.68 | 51.090000 | 189,033.00 | 48,342.32 | 1.49 |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | 1,230.000 | Local | 101.488398 | 124,830.73 | 112.400000 | 138,252.00 | 13,421.27 | 1.09 |
| | | | | Base | 101.488398 | 124,830.73 | 112.400000 | 138,252.00 | 13,421.27 | 1.09 |
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | 4,610.000 | Local | 19.357640 | 89,238.72 | 28.320000 | 130,555.20 | 41,316.48 | 1.03 |
| | | | | Base | 19.357640 | 89,238.72 | 28.320000 | 130,555.20 | 41,316.48 | 1.03 |
| 72815G108 | PLAYSTUDIOS INC COMMON STOCK USD.0001 | | 1,920.000 | Local | 4.249052 | 8,158.18 | 2.780000 | 5,337.60 | -2,820.58 | 0.04 |
| | | | | Base | 4.249052 | 8,158.18 | 2.780000 | 5,337.60 | -2,820.58 | 0.04 |
| 736508847 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | | 3,990.000 | Local | 46.528506 | 185,648.74 | 42.000000 | 167,580.00 | -18,068.74 | 1.32 |
| | | | | Base | 46.528506 | 185,648.74 | 42.000000 | 167,580.00 | -18,068.74 | 1.32 |
| 737630103 | POTLATCHDELTIC CORP REIT USD1.0 | | 2,980.000 | Local | 43.371037 | 129,245.69 | 47.020000 | 140,119.60 | 10,873.91 | 1.11 |
| | | | | Base | 43.371037 | 129,245.69 | 47.020000 | 140,119.60 | 10,873.91 | 1.11 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | 2,170.000 | Local | 60.596005 | 131,493.33 | 72.560000 | 157,455.20 | 25,961.87 | 1.24 |
| | | | | Base | 60.596005 | 131,493.33 | 72.560000 | 157,455.20 | 25,961.87 | 1.24 |
| 74164F103 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | | 4,160.000 | Local | 32.145498 | 133,725.27 | 42.570000 | 177,091.20 | 43,365.93 | 1.40 |
| | | | | Base | 32.145498 | 133,725.27 | 42.570000 | 177,091.20 | 43,365.93 | 1.40 |

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Holdings

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CLEARBRIDGE ADVISORS, LLC
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|-----------|---|------------|-----------------|------------|--------------------|-------------------------------|------------------|------------------|
| 74319R101 | PROG HOLDINGS INC COMMON STOCK USD.5 | 3,702.000 | Local 28.467453 | 105,386.51 | 34.440000 | 127,496.88 | 22,110.37 | 1.01 |
| | | | Base 28.467453 | 105,386.51 | 34.440000 | 127,496.88 | 22,110.37 | 1.01 |
| 74965L101 | RLJ LODGING TRUST REIT | 10,870.000 | Local 10.367383 | 112,693.45 | 11.820000 | 128,483.40 | 15,789.95 | 1.01 |
| | | | Base 10.367383 | 112,693.45 | 11.820000 | 128,483.40 | 15,789.95 | 1.01 |
| 753422104 | RAPID7 INC COMMON STOCK USD.01 | 1,492.000 | Local 41.500744 | 61,919.11 | 49.040000 | 73,167.68 | 11,248.57 | 0.58 |
| | | | Base 41.500744 | 61,919.11 | 49.040000 | 73,167.68 | 11,248.57 | 0.58 |
| 758075402 | REDWOOD TRUST INC REIT USD.01 | 15,160.000 | Local 8.574489 | 129,989.26 | 6.370000 | 96,569.20 | -33,420.06 | 0.76 |
| | | | Base 8.574489 | 129,989.26 | 6.370000 | 96,569.20 | -33,420.06 | 0.76 |
| 76029N106 | REPLIMUNE GROUP INC COMMON STOCK USD.001 | 2,590.000 | Local 13.726081 | 35,550.55 | 8.170000 | 21,160.30 | -14,390.25 | 0.17 |
| | | | Base 13.726081 | 35,550.55 | 8.170000 | 21,160.30 | -14,390.25 | 0.17 |
| 76243J105 | RHYTHM PHARMACEUTICALS INC COMMON STOCK | 870.000 | Local 24.681517 | 21,472.92 | 43.330000 | 37,697.10 | 16,224.18 | 0.30 |
| | | | Base 24.681517 | 21,472.92 | 43.330000 | 37,697.10 | 16,224.18 | 0.30 |
| 77634L105 | R1 RCM INC COMMON STOCK USD.01 | 10,839.000 | Local 12.093681 | 131,083.41 | 12.880000 | 139,606.32 | 8,522.91 | 1.10 |
| | | | Base 12.093681 | 131,083.41 | 12.880000 | 139,606.32 | 8,522.91 | 1.10 |
| 781846209 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 3,717.000 | Local 20.603363 | 76,582.70 | 53.520000 | 198,933.84 | 122,351.14 | 1.57 |
| | | | Base 20.603363 | 76,582.70 | 53.520000 | 198,933.84 | 122,351.14 | 1.57 |
| 830879102 | SKYWEST INC COMMON STOCK | 2,580.000 | Local 40.223287 | 103,776.08 | 69.080000 | 178,226.40 | 74,450.32 | 1.41 |
| | | | Base 40.223287 | 103,776.08 | 69.080000 | 178,226.40 | 74,450.32 | 1.41 |
| 86333M108 | STRIDE INC COMMON STOCK USD.0001 | 2,102.000 | Local 28.494339 | 59,895.10 | 63.050000 | 132,531.10 | 72,636.00 | 1.05 |
| | | | Base 28.494339 | 59,895.10 | 63.050000 | 132,531.10 | 72,636.00 | 1.05 |

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CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, 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 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | 2,980.000 | Local | 38.235409 | 113,941.52 | 64.400000 | 191,912.00 | 77,970.48 | 1.51 | |
| | | Base | 38.235409 | 113,941.52 | 64.400000 | 191,912.00 | 77,970.48 | 1.51 | |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | 2,170.000 | Local | 60.284442 | 130,817.24 | 61.550000 | 133,563.50 | 2,746.26 | 1.05 | |
| | | Base | 60.284442 | 130,817.24 | 61.550000 | 133,563.50 | 2,746.26 | 1.05 | |
| 90400D108 | ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | | | | | | | | |
| | 1,530.000 | Local | 55.631928 | 85,116.85 | 46.690000 | 71,435.70 | -13,681.15 | 0.56 | |
| | | Base | 55.631928 | 85,116.85 | 46.690000 | 71,435.70 | -13,681.15 | 0.56 | |
| 918090101 | UTZ BRANDS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 7,440.000 | Local | 16.575429 | 123,321.19 | 18.440000 | 137,193.60 | 13,872.41 | 1.08 | |
| | | Base | 16.575429 | 123,321.19 | 18.440000 | 137,193.60 | 13,872.41 | 1.08 | |
| 925050106 | VERONA PHARMA PLC ADR ADR | | | | | | | | |
| | 2,370.000 | Local | 16.718890 | 39,623.77 | 16.090000 | 38,133.30 | -1,490.47 | 0.30 | |
| | | Base | 16.718890 | 39,623.77 | 16.090000 | 38,133.30 | -1,490.47 | 0.30 | |
| 92839U206 | VISTEON CORP COMMON STOCK | | | | | | | | |
| | 990.000 | Local | 89.007475 | 88,117.40 | 117.610000 | 116,433.90 | 28,316.50 | 0.92 | |
| | | Base | 89.007475 | 88,117.40 | 117.610000 | 116,433.90 | 28,316.50 | 0.92 | |
| 92854T100 | VIVID SEATS INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | 17,040.000 | Local | 6.356657 | 108,317.43 | 5.990000 | 102,069.60 | -6,247.83 | 0.80 | |
| | | Base | 6.356657 | 108,317.43 | 5.990000 | 102,069.60 | -6,247.83 | 0.80 | |
| 929566107 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | 4,270.000 | Local | 20.883290 | 89,171.65 | 29.940000 | 127,843.80 | 38,672.15 | 1.01 | |
| | | Base | 20.883290 | 89,171.65 | 29.940000 | 127,843.80 | 38,672.15 | 1.01 | |
| 93627C101 | WARRIOR MET COAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 1,580.000 | Local | 57.298690 | 90,531.93 | 60.700000 | 95,906.00 | 5,374.07 | 0.76 | |
| | | Base | 57.298690 | 90,531.93 | 60.700000 | 95,906.00 | 5,374.07 | 0.76 | |
| 937QMK904 | ACIES ACQUISITION CORP PRIVATE | | | | | | | | |
| | 14,590.000 | Local | 10.000000 | 145,900.00 | 2.780000 | 40,560.20 | -105,339.80 | 0.32 | |
| | | Base | 10.000000 | 145,900.00 | 2.780000 | 40,560.20 | -105,339.80 | 0.32 | |

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-----------|-----------------|------------|-----------------|----------------------------|------------------|---------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 938824109 | WAFD INC COMMON STOCK USD1.0 | 5,121.000 | Local 30.786559 | 157,657.97 | 29.030000 | 148,662.63 | -8,995.34 | 1.17 | |
| | | | Base 30.786559 | 157,657.97 | 29.030000 | 148,662.63 | -8,995.34 | 1.17 | |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | 2,137.000 | Local 66.129691 | 141,319.15 | 104.390000 | 223,081.43 | 81,762.28 | 1.76 | |
| | | | Base 66.129691 | 141,319.15 | 104.390000 | 223,081.43 | 81,762.28 | 1.76 | |
| F21107101 | CONSTELLIUM SE COMMON STOCK EUR.02 | 7,200.000 | Local 16.623096 | 119,686.29 | 22.110000 | 159,192.00 | 39,505.71 | 1.26 | |
| | | | Base 16.623096 | 119,686.29 | 22.110000 | 159,192.00 | 39,505.71 | 1.26 | |
| G0585R106 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | 1,662.000 | Local 41.103406 | 68,313.86 | 87.250000 | 145,009.50 | 76,695.64 | 1.14 | |
| | | | Base 41.103406 | 68,313.86 | 87.250000 | 145,009.50 | 76,695.64 | 1.14 | |
| G3198U102 | ESSENT GROUP LTD COMMON STOCK USD.015 | 2,300.000 | Local 51.219526 | 117,804.91 | 59.510000 | 136,873.00 | 19,068.09 | 1.08 | |
| | | | Base 51.219526 | 117,804.91 | 59.510000 | 136,873.00 | 19,068.09 | 1.08 | |
| G3R239101 | GAMBLING.COM GROUP LTD COMMON STOCK | 7,740.000 | Local 9.289393 | 71,899.90 | 9.130000 | 70,666.20 | -1,233.70 | 0.56 | |
| | | | Base 9.289393 | 71,899.90 | 9.130000 | 70,666.20 | -1,233.70 | 0.56 | |
| G8232Y101 | SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 5,920.000 | Local 23.235617 | 137,554.85 | 26.320000 | 155,814.40 | 18,259.55 | 1.23 | |
| | | | Base 23.235617 | 137,554.85 | 26.320000 | 155,814.40 | 18,259.55 | 1.23 | |
| G87264100 | TECNOGLASS INC COMMON STOCK USD.0001 | 3,440.000 | Local 46.794177 | 160,971.97 | 52.030000 | 178,983.20 | 18,011.23 | 1.41 | |
| | | | Base 46.794177 | 160,971.97 | 52.030000 | 178,983.20 | 18,011.23 | 1.41 | |
| G9460G101 | VALARIS LTD COMMON STOCK USD.01 | 2,190.000 | Local 69.634849 | 152,500.32 | 75.260000 | 164,819.40 | 12,319.08 | 1.30 | |
| | | | Base 69.634849 | 152,500.32 | 75.260000 | 164,819.40 | 12,319.08 | 1.30 | |
| M7518J104 | ODDITY TECH LTD CL A COMMON STOCK USD.001 | 2,560.000 | Local 29.632832 | 75,860.05 | 43.450000 | 111,232.00 | 35,371.95 | 0.88 | |
| | | | Base 29.632832 | 75,860.05 | 43.450000 | 111,232.00 | 35,371.95 | 0.88 | |

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|------------------------|-------------------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| M97628107 | WALKME LTD COMMON STOCK | | | | | | | | |
| | | 6,610.000 | Local | 23.081841 | 152,570.97 | 8.600000 | 56,846.00 | -95,724.97 | 0.45 |
| | | | Base | 23.081841 | 152,570.97 | 8.600000 | 56,846.00 | -95,724.97 | 0.45 |
| US DOLLAR Total | | | | | | | | | |
| | | 450,265.000 | Local | | 10,377,397.70 | | 12,333,918.15 | 1,956,520.45 | 97.27 |
| | | | Base | | 10,377,397.70 | | 12,333,918.15 | 1,956,520.45 | 97.27 |
| EQUITY Total | | | | | | | | | |
| | | 450,265.000 | Base | | 10,377,397.70 | | 12,333,918.15 | 1,956,520.45 | 97.27 |

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | 795,951.880 | Base | 10,723,084.58 | | 12,679,605.03 | 1,956,520.45 | 100.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|--|-----------------|-----------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 2,081.83 | CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM | 2,081.83 | 2,081.83 | 0 | 0.00 |
| | | 2,081.83 | 2,081.83 | 0 | 0.00 |
| COMMON STOCK | | | | | |
| 1,079 | CUSIP # 02079K305 ALPHABET INC | 162,853.47 | 118,556.55 | 4 | 0.00 |
| 1,354 | CUSIP # 032095101 AMPHENOL CORP CL A | 156,183.90 | 100,761.23 | 4 | 297.88 |
| 2,003 | CUSIP # 126650100 CVS HEALTH CORP | 159,759.28 | 177,362.82 | 4 | 0.00 |
| 1,431 | CUSIP # 171340102 CHURCH & DWIGHT CO INC | 149,267.61 | 125,243.24 | 4 | 0.00 |
| 586 | CUSIP # 235851102 DANAHER CORP | 146,335.92 | 145,154.33 | 4 | 158.22 |
| 1,332 | CUSIP # 254687106 DISNEY WALT | 162,983.52 | 124,100.98 | 4 | 0.00 |
| 1,217 | CUSIP # 302130109 EXPEDITORS INTL WASH INC | 147,950.69 | 132,962.78 | 4 | 0.00 |
| 1,992 | CUSIP # 311900104 FASTENAL COMPANY | 153,662.88 | 106,286.02 | 4 | 0.00 |
| 580 | CUSIP # 31428X106 FEDEX CORPORATION | 168,049.20 | 112,642.94 | 4 | 813.96 |
| 990 | CUSIP # 337738108 FISERV INC | 158,221.80 | 103,604.12 | 4 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|----------------------|--|---------------------|---------------------|-----------|-----------------|
| 571 | CUSIP # 452308109 ILLINOIS TOOL WORKS INC | 153,216.43 | 126,735.15 | 4 | 799.40 |
| 1,083 | CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC | 148,836.69 | 118,141.11 | 4 | 487.35 |
| 924 | CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION | 146,167.56 | 153,117.29 | 4 | 0.00 |
| 1,221 | CUSIP # 58933Y105 MERCK & CO INC | 161,110.95 | 132,937.91 | 4 | 940.17 |
| 364 | CUSIP # 594918104 MICROSOFT CORPORATION | 153,142.08 | 98,080.75 | 4 | 0.00 |
| 441 | CUSIP # 620076307 MOTOROLA SOLUTIONS INC | 156,546.18 | 139,570.45 | 4 | 432.18 |
| 865 | CUSIP # 747525103 QUALCOMM INC | 146,444.50 | 101,254.61 | 4 | 0.00 |
| 268 | CUSIP # 776696106 ROPER INDUSTRIES INC | 150,305.12 | 116,744.30 | 4 | 0.00 |
| 438 | CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY | 152,130.54 | 101,355.54 | 4 | 0.00 |
| 419 | CUSIP # 863667101 STRYKER CORP | 149,947.53 | 97,216.53 | 4 | 335.20 |
| 249 | CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC | 144,721.29 | 135,626.99 | 4 | 97.11 |
| 529 | CUSIP # 92826C839 VISA INC CL A | 147,633.32 | 111,736.14 | 4 | 0.00 |
| 2,443 | CUSIP # 931142103 WAL-MART STORES INC | 146,995.31 | 112,628.17 | 4 | 506.92 |
| | | 3,522,465.77 | 2,791,819.95 | 90 | 4,868.39 |
| FOREIGN STOCK | | | | | |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|---------------------|-------------------|-----------|----------------|
| 394 | CUSIP # G1151C101 ACCENTURE PLC | 136,564.34 | 118,527.70 | 4 | 0.00 |
| 908 | CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD | 148,921.08 | 111,690.22 | 4 | 0.00 |
| | | 285,485.42 | 230,217.92 | 7 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| .81 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 0.81 | 0.81 | 0 | 0.00 |
| | | 0.81 | 0.81 | 0 | 0.00 |
| TOTAL INVESTMENTS | | 3,810,033.83 | | | |
| CASH | | 0.00 | | | |
| DUE FROM BROKER | | 85,514.00 | | | |
| DUE TO BROKER | | 0.00 | | | |
| NET ASSETS | | 3,895,547.83 | | | |
| ACCRUED INCOME | | 4,868.39 | | | |
| TOTAL MARKET VALUE | | 3,900,416.22 | | | |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|---------|-------|----------|--------|----------|--------|------|------|
| USD | US DOLLAR | 162.440 | Local | 1.000000 | 162.44 | 1.000000 | 162.44 | 0.00 | 0.00 |
| | | | Base | 1.000000 | 162.44 | 1.000000 | 162.44 | 0.00 | 0.00 |

| | | | | | | | | | |
|------------------------|--|---------|-------|--|--------|--|--------|------|------|
| US DOLLAR Total | | 162.440 | Local | | 162.44 | | 162.44 | 0.00 | 0.00 |
| | | | Base | | 162.44 | | 162.44 | 0.00 | 0.00 |

| | | | | | | | | | |
|-------------------|--|---------|------|--|--------|--|--------|------|------|
| CASH Total | | 162.440 | Base | | 162.44 | | 162.44 | 0.00 | 0.00 |
|-------------------|--|---------|------|--|--------|--|--------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|-------------------------|-------------|-------|------------|------------|-------------|------------|------|------|
| 7839989D1 | SSC GOVERNMENT MM GVMXX | | | | 5.257642 | 31 Dec 2030 | | | |
| | | 726,711.100 | Local | 100.000000 | 726,711.10 | | 726,711.10 | 0.00 | 0.99 |
| | | | Base | 100.000000 | 726,711.10 | | 726,711.10 | 0.00 | 0.99 |

| | | | | | | | | | |
|------------------------|--|-------------|-------|--|------------|--|------------|------|------|
| US DOLLAR Total | | 726,711.100 | Local | | 726,711.10 | | 726,711.10 | 0.00 | 0.99 |
| | | | Base | | 726,711.10 | | 726,711.10 | 0.00 | 0.99 |

| | | | | | | | | | |
|------------------------------|--|-------------|------|--|------------|--|------------|------|------|
| CASH EQUIVALENT Total | | 726,711.100 | Base | | 726,711.10 | | 726,711.10 | 0.00 | 0.99 |
|------------------------------|--|-------------|------|--|------------|--|------------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|-----------|-------|-----------|------------|-----------|------------|------------|------|
| 464288513 | ISHARES IBOXX HIGH YIELD COR ISHARES IBOXX HIGH YLD CORP | | | | | | | | |
| | | 9,325.000 | Local | 85.757001 | 799,684.03 | 77.730000 | 724,832.25 | -74,851.78 | 0.99 |
| | | | Base | 85.757001 | 799,684.03 | 77.730000 | 724,832.25 | -74,851.78 | 0.99 |

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|---|-------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 92189F437 | VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD | | | | | | | |
| | | 78,584.000 | Local 28.251754 | 2,220,135.84 | 29.020000 | 2,280,507.68 | 60,371.84 | 3.10 |
| | | | Base 28.251754 | 2,220,135.84 | 29.020000 | 2,280,507.68 | 60,371.84 | 3.10 |
| US DOLLAR Total | | | | | | | | |
| | | 87,909.000 | Local | 3,019,819.87 | | 3,005,339.93 | -14,479.94 | 4.09 |
| | | | Base | 3,019,819.87 | | 3,005,339.93 | -14,479.94 | 4.09 |
| EQUITY Total | | | | | | | | |
| | | 87,909.000 | Base | 3,019,819.87 | | 3,005,339.93 | -14,479.94 | 4.09 |
| FIXED INCOME | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 00206RCU4 | AT+T INC SR UNSECURED 02/47 5.65 | | | | 5.650000 | 15 Feb 2047 | | |
| | | 95,000.000 | Local 99.797863 | 94,807.97 | 102.100908 | 96,995.86 | 2,187.89 | 0.13 |
| | | | Base 99.797863 | 94,807.97 | 102.100908 | 96,995.86 | 2,187.89 | 0.13 |
| 00206RKH4 | AT+T INC SR UNSECURED 02/32 2.25 | | | | 2.250000 | 01 Feb 2032 | | |
| | | 200,000.000 | Local 100.035575 | 200,071.15 | 81.340523 | 162,681.05 | -37,390.10 | 0.22 |
| | | | Base 100.035575 | 200,071.15 | 81.340523 | 162,681.05 | -37,390.10 | 0.22 |
| 00287YDW6 | ABBVIE INC SR UNSECURED 03/54 5.4 | | | | 5.400000 | 15 Mar 2054 | | |
| | | 225,000.000 | Local 99.657449 | 224,229.26 | 102.914999 | 231,558.75 | 7,329.49 | 0.32 |
| | | | Base 99.657449 | 224,229.26 | 102.914999 | 231,558.75 | 7,329.49 | 0.32 |
| 00440EAV9 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35 | | | | 3.350000 | 03 May 2026 | | |
| | | 25,000.000 | Local 99.936400 | 24,984.10 | 96.624957 | 24,156.24 | -827.86 | 0.03 |
| | | | Base 99.936400 | 24,984.10 | 96.624957 | 24,156.24 | -827.86 | 0.03 |
| 00774MAB1 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65 | | | | 3.650000 | 21 Jul 2027 | | |
| | | 180,000.000 | Local 104.230600 | 187,615.08 | 94.612747 | 170,302.94 | -17,312.14 | 0.23 |
| | | | Base 104.230600 | 187,615.08 | 94.612747 | 170,302.94 | -17,312.14 | 0.23 |
| 008513AA1 | AGREE LP COMPANY GUAR 10/30 2.9 | | | | 2.900000 | 01 Oct 2030 | | |
| | | 80,000.000 | Local 99.951375 | 79,961.10 | 85.993348 | 68,794.68 | -11,166.42 | 0.09 |
| | | | Base 99.951375 | 79,961.10 | 85.993348 | 68,794.68 | -11,166.42 | 0.09 |

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

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 009089AA1 | AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125 | | | | | 4.125000 | 15 Nov 2026 | | |
| | 13,076.420 | Local | 99.999388 | 13,076.34 | 97.753930 | 12,782.71 | -293.63 | 0.02 | |
| Original Face: | 25,000.000 | Base | 99.999388 | 13,076.34 | 97.753930 | 12,782.71 | -293.63 | 0.02 | |
| 009090AA9 | AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6 | | | | | 3.600000 | 15 Sep 2028 | | |
| | 17,951.270 | Local | 99.999777 | 17,951.23 | 94.795710 | 17,017.03 | -934.20 | 0.02 | |
| Original Face: | 30,000.000 | Base | 99.999777 | 17,951.23 | 94.795710 | 17,017.03 | -934.20 | 0.02 | |
| 00914AAK8 | AIR LEASE CORP SR UNSECURED 12/30 3.125 | | | | | 3.125000 | 01 Dec 2030 | | |
| | 270,000.000 | Local | 102.353037 | 276,353.20 | 87.679850 | 236,735.60 | -39,617.60 | 0.32 | |
| | | Base | 102.353037 | 276,353.20 | 87.679850 | 236,735.60 | -39,617.60 | 0.32 | |
| 00928QAU5 | AIRCASLE LTD SR UNSECURED 144A 01/28 2.85 | | | | | 2.850000 | 26 Jan 2028 | | |
| | 300,000.000 | Local | 99.167127 | 297,501.38 | 89.822898 | 269,468.69 | -28,032.69 | 0.37 | |
| | | Base | 99.167127 | 297,501.38 | 89.822898 | 269,468.69 | -28,032.69 | 0.37 | |
| 02343UAJ4 | AMCOR FINANCE USA INC COMPANY GUAR 05/33 5.625 | | | | | 5.625000 | 26 May 2033 | | |
| | 250,000.000 | Local | 99.085308 | 247,713.27 | 102.660923 | 256,652.31 | 8,939.04 | 0.35 | |
| | | Base | 99.085308 | 247,713.27 | 102.660923 | 256,652.31 | 8,939.04 | 0.35 | |
| 02376WAA9 | AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1 | | | | | 4.100000 | 15 Jul 2029 | | |
| | 45,016.810 | Local | 100.000000 | 45,016.81 | 93.560470 | 42,117.94 | -2,898.87 | 0.06 | |
| Original Face: | 70,000.000 | Base | 100.000000 | 45,016.81 | 93.560470 | 42,117.94 | -2,898.87 | 0.06 | |
| 02377DAA0 | AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7 | | | | | 3.700000 | 15 Apr 2027 | | |
| | 84,344.020 | Local | 100.000000 | 84,344.02 | 96.986700 | 81,802.48 | -2,541.54 | 0.11 | |
| Original Face: | 190,000.000 | Base | 100.000000 | 84,344.02 | 96.986700 | 81,802.48 | -2,541.54 | 0.11 | |
| 02378WAA7 | AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95 | | | | | 4.950000 | 15 Aug 2026 | | |
| | 58,861.250 | Local | 100.508569 | 59,160.60 | 98.567030 | 58,017.79 | -1,142.81 | 0.08 | |
| Original Face: | 155,000.000 | Base | 100.508569 | 59,160.60 | 98.567030 | 58,017.79 | -1,142.81 | 0.08 | |
| 026874DR5 | AMERICAN INTL GROUP SR UNSECURED 06/30 3.4 | | | | | 3.400000 | 30 Jun 2030 | | |
| | 300,000.000 | Local | 99.995057 | 299,985.17 | 91.489919 | 274,469.76 | -25,515.41 | 0.37 | |
| | | Base | 99.995057 | 299,985.17 | 91.489919 | 274,469.76 | -25,515.41 | 0.37 | |
| 02772AAA7 | AMERICAN NATIONAL GROUP SR UNSECURED 144A 06/32 6.144 | | | | | 6.144000 | 13 Jun 2032 | | |
| | 300,000.000 | Local | 100.000000 | 300,000.00 | 94.486686 | 283,460.06 | -16,539.94 | 0.39 | |
| | | Base | 100.000000 | 300,000.00 | 94.486686 | 283,460.06 | -16,539.94 | 0.39 | |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 03115AAA1 | AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805 | | | | | 2.805000 | 11 Mar 2031 | | |
| | 300,000.000 | Local | 100.131577 | 300,394.73 | 76.444622 | 229,333.87 | -71,060.86 | 0.31 | |
| | | Base | 100.131577 | 300,394.73 | 76.444622 | 229,333.87 | -71,060.86 | 0.31 | |
| 032095AJ0 | AMPHENOL CORP SR UNSECURED 02/30 2.8 | | | | | 2.800000 | 15 Feb 2030 | | |
| | 300,000.000 | Local | 99.951727 | 299,855.18 | 89.538371 | 268,615.11 | -31,240.07 | 0.37 | |
| | | Base | 99.951727 | 299,855.18 | 89.538371 | 268,615.11 | -31,240.07 | 0.37 | |
| 03236YAB1 | AXIS EQUIPMENT FINANCE RECEIVA AXIS 2023 1A A2 144A | | | | | 6.090000 | 20 Dec 2029 | | |
| | 176,793.000 | Local | 100.025374 | 176,837.86 | 100.606120 | 177,864.58 | 1,026.72 | 0.24 | |
| | Original Face: 195,000.000 | Base | 100.025374 | 176,837.86 | 100.606120 | 177,864.58 | 1,026.72 | 0.24 | |
| 03464TAA7 | ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A | | | | | 4.000000 | 25 Jan 2067 | | |
| | 231,994.030 | Local | 99.877445 | 231,709.71 | 94.026480 | 218,135.82 | -13,573.89 | 0.30 | |
| | Original Face: 275,000.000 | Base | 99.877445 | 231,709.71 | 94.026480 | 218,135.82 | -13,573.89 | 0.30 | |
| 03522AAH3 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7 | | | | | 4.700000 | 01 Feb 2036 | | |
| | 150,000.000 | Local | 120.233093 | 180,349.64 | 97.192735 | 145,789.10 | -34,560.54 | 0.20 | |
| | | Base | 120.233093 | 180,349.64 | 97.192735 | 145,789.10 | -34,560.54 | 0.20 | |
| 04010LAV5 | ARES CAPITAL CORP SR UNSECURED 03/25 4.25 | | | | | 4.250000 | 01 Mar 2025 | | |
| | 190,000.000 | Local | 99.945642 | 189,896.72 | 98.378360 | 186,918.88 | -2,977.84 | 0.25 | |
| | | Base | 99.945642 | 189,896.72 | 98.378360 | 186,918.88 | -2,977.84 | 0.25 | |
| 04686JAA9 | ATHENE HOLDING LTD SR UNSECURED 01/28 4.125 | | | | | 4.125000 | 12 Jan 2028 | | |
| | 190,000.000 | Local | 99.934532 | 189,875.61 | 96.359615 | 183,083.27 | -6,792.34 | 0.25 | |
| | | Base | 99.934532 | 189,875.61 | 96.359615 | 183,083.27 | -6,792.34 | 0.25 | |
| 04686JAD3 | ATHENE HOLDING LTD SR UNSECURED 05/51 3.95 | | | | | 3.950000 | 25 May 2051 | | |
| | 45,000.000 | Local | 99.388822 | 44,724.97 | 73.595216 | 33,117.85 | -11,607.12 | 0.05 | |
| | | Base | 99.388822 | 44,724.97 | 73.595216 | 33,117.85 | -11,607.12 | 0.05 | |
| 052414RV3 | AUSTIN TX ELEC UTILITY SYS REV AUSPWR 11/29 FIXED 2.987 | | | | | 2.987000 | 15 Nov 2029 | | |
| | 225,000.000 | Local | 100.000000 | 225,000.00 | 92.532320 | 208,197.72 | -16,802.28 | 0.28 | |
| | | Base | 100.000000 | 225,000.00 | 92.532320 | 208,197.72 | -16,802.28 | 0.28 | |
| 05329RAA1 | AUTONATION INC SR UNSECURED 03/32 3.85 | | | | | 3.850000 | 01 Mar 2032 | | |
| | 205,000.000 | Local | 99.864424 | 204,722.07 | 88.965874 | 182,380.04 | -22,342.03 | 0.25 | |
| | | Base | 99.864424 | 204,722.07 | 88.965874 | 182,380.04 | -22,342.03 | 0.25 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 054989AB4 | BAT CAPITAL CORP COMPANY GUAR 08/33 6.421 | | | | | 6.421000 | 02 Aug 2033 | | |
| | 300,000.000 | Local | | 98.951517 | 296,854.55 | 104.836377 | 314,509.13 | 17,654.58 | 0.43 |
| | | Base | | 98.951517 | 296,854.55 | 104.836377 | 314,509.13 | 17,654.58 | 0.43 |
| 05523RAF4 | BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9 | | | | | 1.900000 | 15 Feb 2031 | | |
| | 134,000.000 | Local | | 99.475664 | 133,297.39 | 81.395686 | 109,070.22 | -24,227.17 | 0.15 |
| | | Base | | 99.475664 | 133,297.39 | 81.395686 | 109,070.22 | -24,227.17 | 0.15 |
| 05602HAA1 | BPR TRUST BPR 2022 SSP A 144A | | | | | 8.325330 | 15 May 2039 | | |
| | 500,000.000 | Local | | 93.915634 | 469,578.17 | 100.437500 | 502,187.50 | 32,609.33 | 0.68 |
| | Original Face: 500,000.000 | Base | | 93.915634 | 469,578.17 | 100.437500 | 502,187.50 | 32,609.33 | 0.68 |
| 05609DAA3 | BX TRUST BX 2023 LIFE A 144A | | | | | 5.045300 | 15 Feb 2028 | | |
| | 165,000.000 | Local | | 100.000000 | 165,000.00 | 97.729820 | 161,254.20 | -3,745.80 | 0.22 |
| | Original Face: 165,000.000 | Base | | 100.000000 | 165,000.00 | 97.729820 | 161,254.20 | -3,745.80 | 0.22 |
| 059626AC5 | BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5 | | | | | 2.500000 | 11 Aug 2030 | | |
| | 250,000.000 | Local | | 99.941040 | 249,852.60 | 78.148220 | 195,370.55 | -54,482.05 | 0.27 |
| | | Base | | 99.941040 | 249,852.60 | 78.148220 | 195,370.55 | -54,482.05 | 0.27 |
| 06051GFU8 | BANK OF AMERICA CORP SUBORDINATED 03/26 4.45 | | | | | 4.450000 | 03 Mar 2026 | | |
| | 95,000.000 | Local | | 99.975568 | 94,976.79 | 98.527890 | 93,601.50 | -1,375.29 | 0.13 |
| | | Base | | 99.975568 | 94,976.79 | 98.527890 | 93,601.50 | -1,375.29 | 0.13 |
| 06051GGR4 | BANK OF AMERICA CORP SR UNSECURED 07/28 VAR | | | | | 3.593000 | 21 Jul 2028 | | |
| | 250,000.000 | Local | | 106.641972 | 266,604.93 | 95.081427 | 237,703.57 | -28,901.36 | 0.32 |
| | | Base | | 106.641972 | 266,604.93 | 95.081427 | 237,703.57 | -28,901.36 | 0.32 |
| 06541QAU9 | BANK BANK 2022 BNK43 A4 | | | | | 4.134000 | 15 Aug 2055 | | |
| | 450,000.000 | Local | | 100.877702 | 453,949.66 | 93.951630 | 422,782.34 | -31,167.32 | 0.58 |
| | Original Face: 450,000.000 | Base | | 100.877702 | 453,949.66 | 93.951630 | 422,782.34 | -31,167.32 | 0.58 |
| 06654DAC1 | BANNER HEALTH UNSECURED 01/50 3.181 | | | | | 3.181000 | 01 Jan 2050 | | |
| | 270,000.000 | Local | | 100.000000 | 270,000.00 | 72.550936 | 195,887.53 | -74,112.47 | 0.27 |
| | | Base | | 100.000000 | 270,000.00 | 72.550936 | 195,887.53 | -74,112.47 | 0.27 |
| 06738ECK9 | BARCLAYS PLC SR UNSECURED 09/29 VAR | | | | | 6.490000 | 13 Sep 2029 | | |
| | 250,000.000 | Local | | 100.000000 | 250,000.00 | 103.943513 | 259,858.78 | 9,858.78 | 0.35 |
| | | Base | | 100.000000 | 250,000.00 | 103.943513 | 259,858.78 | 9,858.78 | 0.35 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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View Date: April 1, 2024

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|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 072024NU2 | BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918 | | | | 6.918000 | 01 Apr 2040 | | | |
| | | 315,000.000 | Local | 138.864305 | 437,422.56 | 114.333470 | 360,150.43 | -77,272.13 | 0.49 |
| Original Face: | | 315,000.000 | Base | 138.864305 | 437,422.56 | 114.333470 | 360,150.43 | -77,272.13 | 0.49 |
| 08162BBD3 | BENCHMARK MORTGAGE TRUST BMARK 2019 B11 A4 | | | | 3.280500 | 15 May 2052 | | | |
| | | 325,000.000 | Local | 100.660852 | 327,147.77 | 91.476060 | 297,297.20 | -29,850.57 | 0.40 |
| Original Face: | | 325,000.000 | Base | 100.660852 | 327,147.77 | 91.476060 | 297,297.20 | -29,850.57 | 0.40 |
| 085209AG9 | GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375 | | | | 2.375000 | 20 Aug 2030 | | | |
| | | 200,000.000 | Local | 99.923955 | 199,847.91 | 83.430000 | 166,860.00 | -32,987.91 | 0.23 |
| | | | Base | 99.923955 | 199,847.91 | 83.430000 | 166,860.00 | -32,987.91 | 0.23 |
| 092113AR0 | BLACK HILLS CORP SR UNSECURED 10/29 3.05 | | | | 3.050000 | 15 Oct 2029 | | | |
| | | 99,000.000 | Local | 99.797515 | 98,799.54 | 89.698810 | 88,801.82 | -9,997.72 | 0.12 |
| | | | Base | 99.797515 | 98,799.54 | 89.698810 | 88,801.82 | -9,997.72 | 0.12 |
| 092113AW9 | BLACK HILLS CORP SR UNSECURED 05/34 6.15 | | | | 6.150000 | 15 May 2034 | | | |
| | | 200,000.000 | Local | 99.253640 | 198,507.28 | 103.283293 | 206,566.59 | 8,059.31 | 0.28 |
| | | | Base | 99.253640 | 198,507.28 | 103.283293 | 206,566.59 | 8,059.31 | 0.28 |
| 093662AJ3 | BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5 | | | | 2.500000 | 15 Jul 2028 | | | |
| | | 160,000.000 | Local | 99.709075 | 159,534.52 | 88.872980 | 142,196.77 | -17,337.75 | 0.19 |
| | | | Base | 99.709075 | 159,534.52 | 88.872980 | 142,196.77 | -17,337.75 | 0.19 |
| 096630AF5 | BOARDWALK PIPELINES LP COMPANY GUAR 07/27 4.45 | | | | 4.450000 | 15 Jul 2027 | | | |
| | | 140,000.000 | Local | 100.915271 | 141,281.38 | 97.623509 | 136,672.91 | -4,608.47 | 0.19 |
| | | | Base | 100.915271 | 141,281.38 | 97.623509 | 136,672.91 | -4,608.47 | 0.19 |
| 097023CU7 | BOEING CO SR UNSECURED 05/27 5.04 | | | | 5.040000 | 01 May 2027 | | | |
| | | 300,000.000 | Local | 100.000000 | 300,000.00 | 98.132244 | 294,396.73 | -5,603.27 | 0.40 |
| | | | Base | 100.000000 | 300,000.00 | 98.132244 | 294,396.73 | -5,603.27 | 0.40 |
| 10112RBB9 | BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4 | | | | 3.400000 | 21 Jun 2029 | | | |
| | | 150,000.000 | Local | 99.896227 | 149,844.34 | 89.736829 | 134,605.24 | -15,239.10 | 0.18 |
| | | | Base | 99.896227 | 149,844.34 | 89.736829 | 134,605.24 | -15,239.10 | 0.18 |
| 10922NAC7 | BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/27 3.7 | | | | 3.700000 | 22 Jun 2027 | | | |
| | | 150,000.000 | Local | 99.971000 | 149,956.50 | 95.041013 | 142,561.52 | -7,394.98 | 0.19 |
| | | | Base | 99.971000 | 149,956.50 | 95.041013 | 142,561.52 | -7,394.98 | 0.19 |

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CONNING INC

FUND: HBQ4



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|--------------------------------|--|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 11042AAA2 | BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625 | | | | 4.625000 | 20 Dec 2025 | | |
| | | 11,605.250 | Local 100.000000 | 11,605.25 | 99.761760 | 11,577.60 | -27.65 | 0.02 |
| Original Face: | | 100,000.000 | Base 100.000000 | 11,605.25 | 99.761760 | 11,577.60 | -27.65 | 0.02 |
| 11271LAC6 | BROOKFIELD FINANCE INC COMPANY GUAR 01/28 3.9 | | | | 3.900000 | 25 Jan 2028 | | |
| | | 240,000.000 | Local 99.337196 | 238,409.27 | 96.346016 | 231,230.44 | -7,178.83 | 0.31 |
| | | | Base 99.337196 | 238,409.27 | 96.346016 | 231,230.44 | -7,178.83 | 0.31 |
| 118217CG1 | BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/27 FIXED 2 | | | | 2.000000 | 01 Jun 2027 | | |
| | | 100,000.000 | Local 100.000000 | 100,000.00 | 90.419740 | 90,419.74 | -9,580.26 | 0.12 |
| | | | Base 100.000000 | 100,000.00 | 90.419740 | 90,419.74 | -9,580.26 | 0.12 |
| 12510HAC4 | CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A | | | | 3.250000 | 15 Feb 2050 | | |
| | | 102,029.490 | Local 99.999951 | 102,029.44 | 87.658850 | 89,437.88 | -12,591.56 | 0.12 |
| Original Face: | | 115,000.000 | Base 99.999951 | 102,029.44 | 87.658850 | 89,437.88 | -12,591.56 | 0.12 |
| 12510HAS9 | CAPITAL AUTOMOTIVE REIT CAUTO 2023 1A A1 144A | | | | 5.750000 | 15 Sep 2053 | | |
| | | 137,200.000 | Local 97.650146 | 133,976.00 | 99.416780 | 136,399.82 | 2,423.82 | 0.19 |
| Original Face: | | 140,000.000 | Base 97.650146 | 133,976.00 | 99.416780 | 136,399.82 | 2,423.82 | 0.19 |
| 12514MBC8 | CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4 | | | | 2.724000 | 10 Aug 2049 | | |
| | | 300,000.000 | Local 101.311920 | 303,935.76 | 92.272590 | 276,817.77 | -27,117.99 | 0.38 |
| Original Face: | | 300,000.000 | Base 101.311920 | 303,935.76 | 92.272590 | 276,817.77 | -27,117.99 | 0.38 |
| 12515GAD9 | CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4 | | | | 3.631000 | 10 Feb 2050 | | |
| | | 320,000.000 | Local 101.416494 | 324,532.78 | 92.376840 | 295,605.89 | -28,926.89 | 0.40 |
| Original Face: | | 320,000.000 | Base 101.416494 | 324,532.78 | 92.376840 | 295,605.89 | -28,926.89 | 0.40 |
| 12563LAS6 | CLI FUNDING LLC CLIF 2020 3A A 144A | | | | 2.070000 | 18 Oct 2045 | | |
| | | 175,275.050 | Local 100.012363 | 175,296.72 | 90.348550 | 158,358.47 | -16,938.25 | 0.22 |
| Original Face: | | 285,000.000 | Base 100.012363 | 175,296.72 | 90.348550 | 158,358.47 | -16,938.25 | 0.22 |
| 126650DG2 | CVS HEALTH CORP SR UNSECURED 08/29 3.25 | | | | 3.250000 | 15 Aug 2029 | | |
| | | 70,000.000 | Local 99.479271 | 69,635.49 | 91.770998 | 64,239.70 | -5,395.79 | 0.09 |
| | | | Base 99.479271 | 69,635.49 | 91.770998 | 64,239.70 | -5,395.79 | 0.09 |
| 13645RAV6 | CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8 | | | | 4.800000 | 15 Sep 2035 | | |
| | | 30,000.000 | Local 99.666800 | 29,900.04 | 96.829095 | 29,048.73 | -851.31 | 0.04 |
| | | | Base 99.666800 | 29,900.04 | 96.829095 | 29,048.73 | -851.31 | 0.04 |

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| 14040HCJ2 | CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR | | | | | 2.618000 | 02 Nov 2032 | | |
| | 350,000.000 | Local | 100.191946 | 350,671.81 | 80.933220 | 283,266.27 | -67,405.54 | 0.39 | |
| | | Base | 100.191946 | 350,671.81 | 80.933220 | 283,266.27 | -67,405.54 | 0.39 | |
| 14448CAQ7 | CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722 | | | | | 2.722000 | 15 Feb 2030 | | |
| | 70,000.000 | Local | 99.994014 | 69,995.81 | 88.381704 | 61,867.19 | -8,128.62 | 0.08 | |
| | | Base | 99.994014 | 69,995.81 | 88.381704 | 61,867.19 | -8,128.62 | 0.08 | |
| 16160DAA1 | CHASE MORTGAGE FINANCE CORPORA CHASE 2024 1 A2 144A | | | | | 6.500000 | 25 Jan 2055 | | |
| | 318,720.090 | Local | 100.871567 | 321,497.95 | 100.957000 | 321,770.24 | 272.29 | 0.44 | |
| | Original Face: 325,000.000 | Base | 100.871567 | 321,497.95 | 100.957000 | 321,770.24 | 272.29 | 0.44 | |
| 168863DZ8 | REPUBLIC OF CHILE SR UNSECURED 01/36 4.95 | | | | | 4.950000 | 05 Jan 2036 | | |
| | 300,000.000 | Local | 99.577283 | 298,731.85 | 96.702389 | 290,107.17 | -8,624.68 | 0.39 | |
| | | Base | 99.577283 | 298,731.85 | 96.702389 | 290,107.17 | -8,624.68 | 0.39 | |
| 17291NAA9 | CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT A 144A | | | | | 5.819605 | 12 Oct 2040 | | |
| | 150,000.000 | Local | 102.572747 | 153,859.12 | 101.768110 | 152,652.17 | -1,206.95 | 0.21 | |
| | Original Face: 150,000.000 | Base | 102.572747 | 153,859.12 | 101.768110 | 152,652.17 | -1,206.95 | 0.21 | |
| 172967LD1 | CITIGROUP INC SR UNSECURED 01/28 VAR | | | | | 3.887000 | 10 Jan 2028 | | |
| | 300,000.000 | Local | 99.784600 | 299,353.80 | 96.457388 | 289,372.16 | -9,981.64 | 0.39 | |
| | | Base | 99.784600 | 299,353.80 | 96.457388 | 289,372.16 | -9,981.64 | 0.39 | |
| 17308CC53 | CITIGROUP INC SR UNSECURED 11/30 VAR | | | | | 2.976000 | 05 Nov 2030 | | |
| | 140,000.000 | Local | 105.452729 | 147,633.82 | 88.827028 | 124,357.84 | -23,275.98 | 0.17 | |
| | | Base | 105.452729 | 147,633.82 | 88.827028 | 124,357.84 | -23,275.98 | 0.17 | |
| 174610AW5 | CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638 | | | | | 2.638000 | 30 Sep 2032 | | |
| | 185,000.000 | Local | 99.958130 | 184,922.54 | 76.609340 | 141,727.28 | -43,195.26 | 0.19 | |
| | | Base | 99.958130 | 184,922.54 | 76.609340 | 141,727.28 | -43,195.26 | 0.19 | |
| 19565CAA8 | COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25 | | | | | 3.250000 | 15 May 2030 | | |
| | 75,000.000 | Local | 99.967360 | 74,975.52 | 90.232597 | 67,674.45 | -7,301.07 | 0.09 | |
| | | Base | 99.967360 | 74,975.52 | 90.232597 | 67,674.45 | -7,301.07 | 0.09 | |
| 20030NDN8 | COMCAST CORP COMPANY GUAR 02/31 1.5 | | | | | 1.500000 | 15 Feb 2031 | | |
| | 150,000.000 | Local | 98.304820 | 147,457.23 | 80.799937 | 121,199.91 | -26,257.32 | 0.16 | |
| | | Base | 98.304820 | 147,457.23 | 80.799937 | 121,199.91 | -26,257.32 | 0.16 | |

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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 20267UAA7 | COMMONBOND STUDENT LOAN TRUST CBSLT 2016 B A1 144A | | | | 2.730000 | 25 Oct 2040 | | | |
| | | 7,439.300 | Local | 100.037369 | 7,442.08 | 96.108670 | 7,149.81 | -292.27 | 0.01 |
| Original Face: | | 165,000.000 | Base | 100.037369 | 7,442.08 | 96.108670 | 7,149.81 | -292.27 | 0.01 |
| 20268KAA8 | COMMONBOND STUDENT LOAN TRUST CBSLT 2017 BGS A1 144A | | | | 2.680000 | 25 Sep 2042 | | | |
| | | 22,134.110 | Local | 100.033658 | 22,141.56 | 91.054160 | 20,154.03 | -1,987.53 | 0.03 |
| Original Face: | | 155,000.000 | Base | 100.033658 | 22,141.56 | 91.054160 | 20,154.03 | -1,987.53 | 0.03 |
| 202795JK7 | COMMONWEALTH EDISON CO 1ST MORTGAGE 08/27 2.95 | | | | 2.950000 | 15 Aug 2027 | | | |
| | | 270,000.000 | Local | 105.827230 | 285,733.52 | 93.956184 | 253,681.70 | -32,051.82 | 0.35 |
| | | | Base | 105.827230 | 285,733.52 | 93.956184 | 253,681.70 | -32,051.82 | 0.35 |
| 20369EAA0 | COMMUNITY HOSPITALS OF I SECURED 05/25 4.237 | | | | 4.237000 | 01 May 2025 | | | |
| | | 50,000.000 | Local | 100.000000 | 50,000.00 | 98.696192 | 49,348.10 | -651.90 | 0.07 |
| | | | Base | 100.000000 | 50,000.00 | 98.696192 | 49,348.10 | -651.90 | 0.07 |
| 20402CAA3 | COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867 | | | | 2.867000 | 01 Feb 2030 | | | |
| | | 150,000.000 | Local | 100.000000 | 150,000.00 | 87.428260 | 131,142.39 | -18,857.61 | 0.18 |
| | | | Base | 100.000000 | 150,000.00 | 87.428260 | 131,142.39 | -18,857.61 | 0.18 |
| 205887CD2 | CONAGRA BRANDS INC SR UNSECURED 11/38 5.3 | | | | 5.300000 | 01 Nov 2038 | | | |
| | | 315,000.000 | Local | 105.613244 | 332,681.72 | 95.141873 | 299,696.90 | -32,984.82 | 0.41 |
| | | | Base | 105.613244 | 332,681.72 | 95.141873 | 299,696.90 | -32,984.82 | 0.41 |
| 21871XAK5 | COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35 | | | | 4.350000 | 05 Apr 2042 | | | |
| | | 95,000.000 | Local | 99.974684 | 94,975.95 | 84.565455 | 80,337.18 | -14,638.77 | 0.11 |
| | | | Base | 99.974684 | 94,975.95 | 84.565455 | 80,337.18 | -14,638.77 | 0.11 |
| 21987BAW8 | CODELCO INC SR UNSECURED 144A 08/27 3.625 | | | | 3.625000 | 01 Aug 2027 | | | |
| | | 230,000.000 | Local | 99.336230 | 228,473.33 | 94.564731 | 217,498.88 | -10,974.45 | 0.30 |
| | | | Base | 99.336230 | 228,473.33 | 94.564731 | 217,498.88 | -10,974.45 | 0.30 |
| 22003BAP1 | COPT DEFENSE PROP LP COMPANY GUAR 12/33 2.9 | | | | 2.900000 | 01 Dec 2033 | | | |
| | | 300,000.000 | Local | 99.606703 | 298,820.11 | 78.495967 | 235,487.90 | -63,332.21 | 0.32 |
| | | | Base | 99.606703 | 298,820.11 | 78.495967 | 235,487.90 | -63,332.21 | 0.32 |
| 224044CS4 | COX COMMUNICATIONS INC COMPANY GUAR 144A 06/33 5.7 | | | | 5.700000 | 15 Jun 2033 | | | |
| | | 250,000.000 | Local | 99.880584 | 249,701.46 | 101.259367 | 253,148.42 | 3,446.96 | 0.34 |
| | | | Base | 99.880584 | 249,701.46 | 101.259367 | 253,148.42 | 3,446.96 | 0.34 |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 22966RAG1 | CUBESMART LP COMPANY GUAR 02/31 2 | | | | | 2.000000 | 15 Feb 2031 | | |
| | 215,000.000 | Local | 99.362563 | 213,629.51 | 80.494579 | 173,063.34 | -40,566.17 | 0.24 | |
| | | Base | 99.362563 | 213,629.51 | 80.494579 | 173,063.34 | -40,566.17 | 0.24 | |
| 23312LAS7 | DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4 | | | | | 3.276000 | 10 May 2049 | | |
| | 315,000.000 | Local | 100.000000 | 315,000.00 | 95.551380 | 300,986.85 | -14,013.15 | 0.41 | |
| | Original Face: 315,000.000 | Base | 100.000000 | 315,000.00 | 95.551380 | 300,986.85 | -14,013.15 | 0.41 | |
| 2350364X5 | DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144 | | | | | 3.144000 | 01 Nov 2045 | | |
| | 350,000.000 | Local | 100.000000 | 350,000.00 | 77.269380 | 270,442.83 | -79,557.17 | 0.37 | |
| | Original Face: 350,000.000 | Base | 100.000000 | 350,000.00 | 77.269380 | 270,442.83 | -79,557.17 | 0.37 | |
| 235241LS3 | DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999 | | | | | 5.999000 | 01 Dec 2044 | | |
| | 315,000.000 | Local | 137.685013 | 433,707.79 | 107.311090 | 338,029.93 | -95,677.86 | 0.46 | |
| | Original Face: 315,000.000 | Base | 137.685013 | 433,707.79 | 107.311090 | 338,029.93 | -95,677.86 | 0.46 | |
| 23542JRC1 | DALLAS TX WTRWKS SWR SYS REV DALUTL 10/40 FIXED 2.772 | | | | | 2.772000 | 01 Oct 2040 | | |
| | 75,000.000 | Local | 100.000000 | 75,000.00 | 74.212500 | 55,659.38 | -19,340.62 | 0.08 | |
| | Original Face: 75,000.000 | Base | 100.000000 | 75,000.00 | 74.212500 | 55,659.38 | -19,340.62 | 0.08 | |
| 237194AM7 | DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55 | | | | | 4.550000 | 15 Feb 2048 | | |
| | 180,000.000 | Local | 111.317283 | 200,371.11 | 82.257780 | 148,064.00 | -52,307.11 | 0.20 | |
| | | Base | 111.317283 | 200,371.11 | 82.257780 | 148,064.00 | -52,307.11 | 0.20 | |
| 24703DBL4 | DELL INT LLC / EMC CORP COMPANY GUAR 02/33 5.75 | | | | | 5.750000 | 01 Feb 2033 | | |
| | 140,000.000 | Local | 99.807293 | 139,730.21 | 103.585584 | 145,019.82 | 5,289.61 | 0.20 | |
| | | Base | 99.807293 | 139,730.21 | 103.585584 | 145,019.82 | 5,289.61 | 0.20 | |
| 25389JAU0 | DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6 | | | | | 3.600000 | 01 Jul 2029 | | |
| | 300,000.000 | Local | 99.900200 | 299,700.60 | 92.208610 | 276,625.83 | -23,074.77 | 0.38 | |
| | | Base | 99.900200 | 299,700.60 | 92.208610 | 276,625.83 | -23,074.77 | 0.38 | |
| 254010AD3 | DIGNITY HEALTH SECURED 11/24 3.812 | | | | | 3.812000 | 01 Nov 2024 | | |
| | 75,000.000 | Local | 100.000000 | 75,000.00 | 98.569385 | 73,927.04 | -1,072.96 | 0.10 | |
| | | Base | 100.000000 | 75,000.00 | 98.569385 | 73,927.04 | -1,072.96 | 0.10 | |
| 254709AS7 | DISCOVER FINANCIAL SVS SR UNSECURED 11/32 6.7 | | | | | 6.700000 | 29 Nov 2032 | | |
| | 130,000.000 | Local | 99.515162 | 129,369.71 | 105.801040 | 137,541.35 | 8,171.64 | 0.19 | |
| | | Base | 99.515162 | 129,369.71 | 105.801040 | 137,541.35 | 8,171.64 | 0.19 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 25470XAW5 | DISH DBS CORP COMPANY GUAR 11/24 5.875 | | | | 5.875000 | 15 Nov 2024 | | |
| | | 75,000.000 | Local 100.000000 | 75,000.00 | 95.719330 | 71,789.50 | -3,210.50 | 0.10 |
| | | | Base 100.000000 | 75,000.00 | 95.719330 | 71,789.50 | -3,210.50 | 0.10 |
| 254845RM4 | DIST OF COLUMBIA WTR SWR AUT DISUTL 10/48 FIXED 3.207 | | | | 3.207000 | 01 Oct 2048 | | |
| | | 125,000.000 | Local 100.000000 | 125,000.00 | 76.037100 | 95,046.38 | -29,953.62 | 0.13 |
| Original Face: | | 125,000.000 | Base 100.000000 | 125,000.00 | 76.037100 | 95,046.38 | -29,953.62 | 0.13 |
| 263534CP2 | EIDP INC SR UNSECURED 07/30 2.3 | | | | 2.300000 | 15 Jul 2030 | | |
| | | 75,000.000 | Local 99.767453 | 74,825.59 | 86.006766 | 64,505.07 | -10,320.52 | 0.09 |
| | | | Base 99.767453 | 74,825.59 | 86.006766 | 64,505.07 | -10,320.52 | 0.09 |
| 26441CBE4 | DUKE ENERGY CORP SR UNSECURED 06/29 3.4 | | | | 3.400000 | 15 Jun 2029 | | |
| | | 290,000.000 | Local 99.914793 | 289,752.90 | 92.778608 | 269,057.96 | -20,694.94 | 0.37 |
| | | | Base 99.914793 | 289,752.90 | 92.778608 | 269,057.96 | -20,694.94 | 0.37 |
| 29245JAK8 | EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5 | | | | 4.500000 | 14 Sep 2047 | | |
| | | 200,000.000 | Local 97.468360 | 194,936.72 | 75.493920 | 150,987.84 | -43,948.88 | 0.21 |
| | | | Base 97.468360 | 194,936.72 | 75.493920 | 150,987.84 | -43,948.88 | 0.21 |
| 29248HAB9 | EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776 | | | | 1.776000 | 17 Mar 2031 | | |
| | | 50,000.000 | Local 100.000000 | 50,000.00 | 79.688978 | 39,844.49 | -10,155.51 | 0.05 |
| | | | Base 100.000000 | 50,000.00 | 79.688978 | 39,844.49 | -10,155.51 | 0.05 |
| 29250NBF1 | ENBRIDGE INC COMPANY GUAR 08/33 2.5 | | | | 2.500000 | 01 Aug 2033 | | |
| | | 325,000.000 | Local 99.668714 | 323,923.32 | 80.696621 | 262,264.02 | -61,659.30 | 0.36 |
| | | | Base 99.668714 | 323,923.32 | 80.696621 | 262,264.02 | -61,659.30 | 0.36 |
| 29273VAQ3 | ENERGY TRANSFER LP SR UNSECURED 02/33 5.75 | | | | 5.750000 | 15 Feb 2033 | | |
| | | 70,000.000 | Local 102.403200 | 71,682.24 | 101.711300 | 71,197.91 | -484.33 | 0.10 |
| | | | Base 102.403200 | 71,682.24 | 101.711300 | 71,197.91 | -484.33 | 0.10 |
| 29273VAY6 | ENERGY TRANSFER LP SR UNSECURED 05/34 5.55 | | | | 5.550000 | 15 May 2034 | | |
| | | 70,000.000 | Local 99.664571 | 69,765.20 | 100.304700 | 70,213.29 | 448.09 | 0.10 |
| | | | Base 99.664571 | 69,765.20 | 100.304700 | 70,213.29 | 448.09 | 0.10 |
| 29278DAA3 | ENEL CHILE SA SR UNSECURED 06/28 4.875 | | | | 4.875000 | 12 Jun 2028 | | |
| | | 50,000.000 | Local 99.439280 | 49,719.64 | 97.517020 | 48,758.51 | -961.13 | 0.07 |
| | | | Base 99.439280 | 49,719.64 | 97.517020 | 48,758.51 | -961.13 | 0.07 |

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CONNING INC

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29766DAF1 | ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646 | | | | | 2.646000 | 12 May 2026 | | |
| | 12,092.620 | Local | | 99.999173 | 12,092.52 | 97.145979 | 11,747.49 | -345.03 | 0.02 |
| Original Face: | 60,000.000 | Base | | 99.999173 | 12,092.52 | 97.145979 | 11,747.49 | -345.03 | 0.02 |
| 30217AAB9 | EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25 | | | | | 4.250000 | 01 Feb 2029 | | |
| | 200,000.000 | Local | | 99.957360 | 199,914.72 | 96.678510 | 193,357.02 | -6,557.70 | 0.26 |
| | | Base | | 99.957360 | 199,914.72 | 96.678510 | 193,357.02 | -6,557.70 | 0.26 |
| 30225VAM9 | EXTRA SPACE STORAGE LP COMPANY GUAR 12/27 3.875 | | | | | 3.875000 | 15 Dec 2027 | | |
| | 115,000.000 | Local | | 99.801913 | 114,772.20 | 95.001271 | 109,251.46 | -5,520.74 | 0.15 |
| | | Base | | 99.801913 | 114,772.20 | 95.001271 | 109,251.46 | -5,520.74 | 0.15 |
| 30225VAP2 | EXTRA SPACE STORAGE LP COMPANY GUAR 10/30 2.2 | | | | | 2.200000 | 15 Oct 2030 | | |
| | 75,000.000 | Local | | 99.679533 | 74,759.65 | 82.853872 | 62,140.40 | -12,619.25 | 0.08 |
| | | Base | | 99.679533 | 74,759.65 | 82.853872 | 62,140.40 | -12,619.25 | 0.08 |
| 30285FAE9 | FREM F MORTGAGE TRUST FREMF 2014 K40 B 144A | | | | | 4.052082 | 25 Nov 2047 | | |
| | 86,000.000 | Local | | 100.715244 | 86,615.11 | 98.818970 | 84,984.31 | -1,630.80 | 0.12 |
| Original Face: | 86,000.000 | Base | | 100.715244 | 86,615.11 | 98.818970 | 84,984.31 | -1,630.80 | 0.12 |
| 30303M8H8 | META PLATFORMS INC SR UNSECURED 08/32 3.85 | | | | | 3.850000 | 15 Aug 2032 | | |
| | 125,000.000 | Local | | 99.978424 | 124,973.03 | 93.776739 | 117,220.92 | -7,752.11 | 0.16 |
| | | Base | | 99.978424 | 124,973.03 | 93.776739 | 117,220.92 | -7,752.11 | 0.16 |
| 3128M9ED0 | FED HM LN PC POOL G07032 FG 06/42 FIXED 3 | | | | | 3.000000 | 01 Jun 2042 | | |
| | 48,598.710 | Local | | 100.750822 | 48,963.60 | 89.912842 | 43,696.48 | -5,267.12 | 0.06 |
| Original Face: | 350,000.000 | Base | | 100.750822 | 48,963.60 | 89.912842 | 43,696.48 | -5,267.12 | 0.06 |
| 3128M9KG6 | FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2042 | | |
| | 13,825.520 | Local | | 102.133663 | 14,120.51 | 98.285435 | 13,588.47 | -532.04 | 0.02 |
| Original Face: | 280,000.000 | Base | | 102.133663 | 14,120.51 | 98.285435 | 13,588.47 | -532.04 | 0.02 |
| 3128MJ2H2 | FED HM LN PC POOL G08775 FG 08/47 FIXED 4 | | | | | 4.000000 | 01 Aug 2047 | | |
| | 101,614.070 | Local | | 101.125435 | 102,757.67 | 94.003003 | 95,520.28 | -7,237.39 | 0.13 |
| Original Face: | 750,000.000 | Base | | 101.125435 | 102,757.67 | 94.003003 | 95,520.28 | -7,237.39 | 0.13 |
| 3128MJSD3 | FED HM LN PC POOL G08515 FG 12/42 FIXED 3 | | | | | 3.000000 | 01 Dec 2042 | | |
| | 23,584.240 | Local | | 101.212462 | 23,870.19 | 89.498818 | 21,107.62 | -2,762.57 | 0.03 |
| Original Face: | 125,000.000 | Base | | 101.212462 | 23,870.19 | 89.498818 | 21,107.62 | -2,762.57 | 0.03 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 3128MJU81 | FED HM LN PC POOL G08606 FG 09/44 FIXED 4 | | | | | 4.000000 | 01 Sep 2044 | | |
| | 20,188.820 | Local | 101.976589 | 20,587.87 | 94.956967 | 19,170.69 | | -1,417.18 | 0.03 |
| Original Face: | 250,000.000 | Base | 101.976589 | 20,587.87 | 94.956967 | 19,170.69 | | -1,417.18 | 0.03 |
| 3128MJWB2 | FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5 | | | | | 3.500000 | 01 May 2045 | | |
| | 71,074.350 | Local | 101.064589 | 71,831.00 | 91.446849 | 64,995.25 | | -6,835.75 | 0.09 |
| Original Face: | 540,000.000 | Base | 101.064589 | 71,831.00 | 91.446849 | 64,995.25 | | -6,835.75 | 0.09 |
| 3128MJYM6 | FED HM LN PC POOL G08715 FG 08/46 FIXED 3 | | | | | 3.000000 | 01 Aug 2046 | | |
| | 494,504.950 | Local | 97.028026 | 479,808.39 | 88.251891 | 436,409.97 | | -43,398.42 | 0.59 |
| Original Face: | 2,500,000.000 | Base | 97.028026 | 479,808.39 | 88.251891 | 436,409.97 | | -43,398.42 | 0.59 |
| 31292LGX7 | FED HM LN PC POOL C03814 FG 03/42 FIXED 4 | | | | | 4.000000 | 01 Mar 2042 | | |
| | 22,710.890 | Local | 102.132501 | 23,195.20 | 94.962845 | 21,566.91 | | -1,628.29 | 0.03 |
| Original Face: | 235,000.000 | Base | 102.132501 | 23,195.20 | 94.962845 | 21,566.91 | | -1,628.29 | 0.03 |
| 31292SA67 | FED HM LN PC POOL C09029 FG 03/43 FIXED 3 | | | | | 3.000000 | 01 Mar 2043 | | |
| | 58,082.460 | Local | 100.245496 | 58,225.05 | 89.497442 | 51,982.32 | | -6,242.73 | 0.07 |
| Original Face: | 300,000.000 | Base | 100.245496 | 58,225.05 | 89.497442 | 51,982.32 | | -6,242.73 | 0.07 |
| 3132A5GL3 | FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3 | | | | | 3.000000 | 01 Feb 2047 | | |
| | 146,581.690 | Local | 102.474347 | 150,208.63 | 88.006447 | 129,001.34 | | -21,207.29 | 0.18 |
| Original Face: | 560,000.000 | Base | 102.474347 | 150,208.63 | 88.006447 | 129,001.34 | | -21,207.29 | 0.18 |
| 3132AD6N3 | FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4 | | | | | 4.000000 | 01 Mar 2049 | | |
| | 31,217.630 | Local | 100.694992 | 31,434.59 | 93.816339 | 29,287.24 | | -2,147.35 | 0.04 |
| Original Face: | 378,000.000 | Base | 100.694992 | 31,434.59 | 93.816339 | 29,287.24 | | -2,147.35 | 0.04 |
| 3132AEB96 | FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4 | | | | | 4.000000 | 01 Apr 2049 | | |
| | 27,135.600 | Local | 100.807721 | 27,354.78 | 93.940280 | 25,491.26 | | -1,863.52 | 0.03 |
| Original Face: | 305,000.000 | Base | 100.807721 | 27,354.78 | 93.940280 | 25,491.26 | | -1,863.52 | 0.03 |
| 3132AEEY8 | FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5 | | | | | 3.500000 | 01 May 2049 | | |
| | 17,843.570 | Local | 100.685513 | 17,965.89 | 90.990853 | 16,236.02 | | -1,729.87 | 0.02 |
| Original Face: | 180,000.000 | Base | 100.685513 | 17,965.89 | 90.990853 | 16,236.02 | | -1,729.87 | 0.02 |
| 3132AEJ80 | FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4 | | | | | 4.000000 | 01 Jun 2049 | | |
| | 52,869.440 | Local | 100.850472 | 53,319.08 | 93.679491 | 49,527.82 | | -3,791.26 | 0.07 |
| Original Face: | 445,000.000 | Base | 100.850472 | 53,319.08 | 93.679491 | 49,527.82 | | -3,791.26 | 0.07 |

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

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|--------------------------------|---|---------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3132DMG25 | FED HM LN PC POOL SD0217 FR 05/49 FIXED 4 | | | | | | 4.000000 | 01 May 2049 | | |
| | | 27,402.900 | Local | 101.092695 | 27,702.33 | 93.680471 | 25,671.17 | -2,031.16 | 0.03 | |
| Original Face: | | 140,000.000 | Base | 101.092695 | 27,702.33 | 93.680471 | 25,671.17 | -2,031.16 | 0.03 | |
| 3132DMGT6 | FED HM LN PC POOL SD0210 FR 12/49 FIXED 3 | | | | | | 3.000000 | 01 Dec 2049 | | |
| | | 120,609.900 | Local | 101.792316 | 122,771.61 | 87.281752 | 105,270.43 | -17,501.18 | 0.14 | |
| Original Face: | | 325,000.000 | Base | 101.792316 | 122,771.61 | 87.281752 | 105,270.43 | -17,501.18 | 0.14 | |
| 3132DNTZ6 | FED HM LN PC POOL SD1468 FR 08/52 FIXED 5 | | | | | | 5.000000 | 01 Aug 2052 | | |
| | | 316,179.630 | Local | 96.666892 | 305,641.02 | 97.890037 | 309,508.36 | 3,867.34 | 0.42 | |
| Original Face: | | 350,000.000 | Base | 96.666892 | 305,641.02 | 97.890037 | 309,508.36 | 3,867.34 | 0.42 | |
| 3132DV3J2 | FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5 | | | | | | 3.500000 | 01 Jul 2049 | | |
| | | 39,998.200 | Local | 100.536874 | 40,212.94 | 90.794621 | 36,316.21 | -3,896.73 | 0.05 | |
| Original Face: | | 347,000.000 | Base | 100.536874 | 40,212.94 | 90.794621 | 36,316.21 | -3,896.73 | 0.05 | |
| 3132DV7B5 | FED HM LN PC POOL SD8090 FR 09/50 FIXED 2 | | | | | | 2.000000 | 01 Sep 2050 | | |
| | | 232,869.710 | Local | 101.988803 | 237,501.03 | 79.856622 | 185,961.88 | -51,539.15 | 0.25 | |
| Original Face: | | 355,000.000 | Base | 101.988803 | 237,501.03 | 79.856622 | 185,961.88 | -51,539.15 | 0.25 | |
| 3132DWC76 | FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5 | | | | | | 2.500000 | 01 Feb 2052 | | |
| | | 158,883.890 | Local | 100.267932 | 159,309.59 | 82.939014 | 131,776.73 | -27,532.86 | 0.18 | |
| Original Face: | | 181,000.000 | Base | 100.267932 | 159,309.59 | 82.939014 | 131,776.73 | -27,532.86 | 0.18 | |
| 3132DWD34 | FED HM LN PC POOL SD8222 FR 06/52 FIXED 4 | | | | | | 4.000000 | 01 Jun 2052 | | |
| | | 382,181.080 | Local | 99.299798 | 379,505.04 | 92.848858 | 354,850.77 | -24,654.27 | 0.48 | |
| Original Face: | | 425,000.000 | Base | 99.299798 | 379,505.04 | 92.848858 | 354,850.77 | -24,654.27 | 0.48 | |
| 3132DWEC3 | FED HM LN PC POOL SD8231 FR 07/52 FIXED 4.5 | | | | | | 4.500000 | 01 Jul 2052 | | |
| | | 721,222.350 | Local | 99.259753 | 715,883.52 | 95.312392 | 687,414.27 | -28,469.25 | 0.94 | |
| Original Face: | | 800,000.000 | Base | 99.259753 | 715,883.52 | 95.312392 | 687,414.27 | -28,469.25 | 0.94 | |
| 3132DWES8 | FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5 | | | | | | 4.500000 | 01 Sep 2052 | | |
| | | 1,835,325.660 | Local | 99.020893 | 1,817,355.85 | 95.312221 | 1,749,289.65 | -68,066.20 | 2.38 | |
| Original Face: | | 2,000,000.000 | Base | 99.020893 | 1,817,355.85 | 95.312221 | 1,749,289.65 | -68,066.20 | 2.38 | |
| 3132GMKC5 | FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5 | | | | | | 3.500000 | 01 Feb 2042 | | |
| | | 28,305.180 | Local | 100.820239 | 28,537.35 | 92.311391 | 26,128.91 | -2,408.44 | 0.04 | |
| Original Face: | | 345,000.000 | Base | 100.820239 | 28,537.35 | 92.311391 | 26,128.91 | -2,408.44 | 0.04 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3132GUKK9 | FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5 | | | | | | 3.500000 | 01 Jun 2042 | | |
| | | 35,187.910 | Local | 100.918583 | 35,511.14 | 92.279799 | 32,471.33 | | -3,039.81 | 0.04 |
| Original Face: | | 335,000.000 | Base | 100.918583 | 35,511.14 | 92.279799 | 32,471.33 | | -3,039.81 | 0.04 |
| 31339UJN1 | FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5 | | | | | | 3.500000 | 01 Oct 2049 | | |
| | | 184,363.970 | Local | 100.683745 | 185,624.55 | 90.964559 | 167,705.87 | | -17,918.68 | 0.23 |
| Original Face: | | 611,000.000 | Base | 100.683745 | 185,624.55 | 90.964559 | 167,705.87 | | -17,918.68 | 0.23 |
| 3133AMEP7 | FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5 | | | | | | 2.500000 | 01 Jun 2051 | | |
| | | 356,060.000 | Local | 101.931719 | 362,938.08 | 83.116650 | 295,945.14 | | -66,992.94 | 0.40 |
| Original Face: | | 435,000.000 | Base | 101.931719 | 362,938.08 | 83.116650 | 295,945.14 | | -66,992.94 | 0.40 |
| 3133KKD63 | FED HM LN PC POOL RA3725 FR 10/50 FIXED 2 | | | | | | 2.000000 | 01 Oct 2050 | | |
| | | 243,769.970 | Local | 102.215314 | 249,170.24 | 79.903249 | 194,780.13 | | -54,390.11 | 0.27 |
| Original Face: | | 353,000.000 | Base | 102.215314 | 249,170.24 | 79.903249 | 194,780.13 | | -54,390.11 | 0.27 |
| 3133KKZN2 | FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5 | | | | | | 2.500000 | 01 Jan 2051 | | |
| | | 220,772.070 | Local | 102.540969 | 226,381.82 | 83.877214 | 185,177.46 | | -41,204.36 | 0.25 |
| Original Face: | | 350,000.000 | Base | 102.540969 | 226,381.82 | 83.877214 | 185,177.46 | | -41,204.36 | 0.25 |
| 3133KLXT9 | FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5 | | | | | | 2.500000 | 01 May 2051 | | |
| | | 313,368.950 | Local | 101.791763 | 318,983.78 | 83.137263 | 260,526.37 | | -58,457.41 | 0.35 |
| Original Face: | | 385,000.000 | Base | 101.791763 | 318,983.78 | 83.137263 | 260,526.37 | | -58,457.41 | 0.35 |
| 3133KPK80 | FED HM LN PC POOL RA7519 FR 06/52 FIXED 3.5 | | | | | | 3.500000 | 01 Jun 2052 | | |
| | | 334,477.900 | Local | 92.170975 | 308,291.54 | 89.646346 | 299,847.22 | | -8,444.32 | 0.41 |
| Original Face: | | 360,000.000 | Base | 92.170975 | 308,291.54 | 89.646346 | 299,847.22 | | -8,444.32 | 0.41 |
| 3133KQK47 | FED HM LN PC POOL RA8415 FR 01/53 FIXED 5.5 | | | | | | 5.500000 | 01 Jan 2053 | | |
| | | 367,260.860 | Local | 101.705148 | 373,523.20 | 99.866019 | 366,768.80 | | -6,754.40 | 0.50 |
| Original Face: | | 400,000.000 | Base | 101.705148 | 373,523.20 | 99.866019 | 366,768.80 | | -6,754.40 | 0.50 |
| 3133KRCK8 | FED HM LN PC POOL RA9074 FR 05/53 FIXED 6 | | | | | | 6.000000 | 01 May 2053 | | |
| | | 371,513.770 | Local | 100.072595 | 371,783.47 | 101.169606 | 375,859.02 | | 4,075.55 | 0.51 |
| Original Face: | | 400,000.000 | Base | 100.072595 | 371,783.47 | 101.169606 | 375,859.02 | | 4,075.55 | 0.51 |
| 31368HK44 | FNMA POOL 190315 FN 11/31 FIXED VAR | | | | | | 6.000000 | 01 Nov 2031 | | |
| | | 1,514.750 | Local | 101.488034 | 1,537.29 | 102.185761 | 1,547.86 | | 10.57 | 0.00 |
| Original Face: | | 856,000.000 | Base | 101.488034 | 1,537.29 | 102.185761 | 1,547.86 | | 10.57 | 0.00 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31371HLT3 | FNMA POOL 252438 FN 05/29 FIXED 6 | | | | | 6.000000 | 01 May 2029 | | |
| | 1,624.680 | Local | 99.998769 | 1,624.66 | 101.815927 | 1,654.18 | 29.52 | 0.00 | |
| Original Face: | 897,000.000 | Base | 99.998769 | 1,624.66 | 101.815927 | 1,654.18 | 29.52 | 0.00 | |
| 31371KWJ6 | FNMA POOL 254549 FN 12/32 FIXED 6 | | | | | 6.000000 | 01 Dec 2032 | | |
| | 1,132.490 | Local | 102.234015 | 1,157.79 | 102.393376 | 1,159.59 | 1.80 | 0.00 | |
| Original Face: | 309,000.000 | Base | 102.234015 | 1,157.79 | 102.393376 | 1,159.59 | 1.80 | 0.00 | |
| 31371NGG4 | FNMA POOL 256799 FN 07/37 FIXED 5.5 | | | | | 5.500000 | 01 Jul 2037 | | |
| | 1,792.840 | Local | 103.144731 | 1,849.22 | 102.146459 | 1,831.32 | -17.90 | 0.00 | |
| Original Face: | 287,000.000 | Base | 103.144731 | 1,849.22 | 102.146459 | 1,831.32 | -17.90 | 0.00 | |
| 31371NSLO | FNMA POOL 257123 FN 03/38 FIXED 5.5 | | | | | 5.500000 | 01 Mar 2038 | | |
| | 455.440 | Local | 103.271562 | 470.34 | 102.146996 | 465.22 | -5.12 | 0.00 | |
| Original Face: | 68,000.000 | Base | 103.271562 | 470.34 | 102.146996 | 465.22 | -5.12 | 0.00 | |
| 3137FCJG0 | FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3 | | | | | 3.089000 | 25 Nov 2027 | | |
| | 122,149.140 | Local | 100.290497 | 122,503.98 | 94.249940 | 115,125.49 | -7,378.49 | 0.16 | |
| Original Face: | 135,000.000 | Base | 100.290497 | 122,503.98 | 94.249940 | 115,125.49 | -7,378.49 | 0.16 | |
| 3137FDER9 | FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1 | | | | | 3.176000 | 25 Nov 2028 | | |
| | 40,225.190 | Local | 100.398556 | 40,385.51 | 97.182400 | 39,091.81 | -1,293.70 | 0.05 | |
| Original Face: | 120,000.000 | Base | 100.398556 | 40,385.51 | 97.182400 | 39,091.81 | -1,293.70 | 0.05 | |
| 3137FKUP9 | FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2 | | | | | 3.771000 | 25 Dec 2028 | | |
| | 300,000.000 | Local | 105.145927 | 315,437.78 | 96.416710 | 289,250.13 | -26,187.65 | 0.39 | |
| Original Face: | 300,000.000 | Base | 105.145927 | 315,437.78 | 96.416710 | 289,250.13 | -26,187.65 | 0.39 | |
| 3137FL6P4 | FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2 | | | | | 3.563000 | 25 Jan 2029 | | |
| | 300,000.000 | Local | 104.395630 | 313,186.89 | 95.507210 | 286,521.63 | -26,665.26 | 0.39 | |
| Original Face: | 300,000.000 | Base | 104.395630 | 313,186.89 | 95.507210 | 286,521.63 | -26,665.26 | 0.39 | |
| 3137FLMV3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2 | | | | | 3.422000 | 25 Feb 2029 | | |
| | 300,000.000 | Local | 103.855647 | 311,566.94 | 94.986520 | 284,959.56 | -26,607.38 | 0.39 | |
| Original Face: | 300,000.000 | Base | 103.855647 | 311,566.94 | 94.986520 | 284,959.56 | -26,607.38 | 0.39 | |
| 3137HAGS9 | FHLMC MULTIFAMILY STRUCTURED P FHMS K 158 A2 | | | | | 4.050000 | 25 Jul 2033 | | |
| | 260,000.000 | Local | 95.167227 | 247,434.79 | 95.386540 | 248,005.00 | 570.21 | 0.34 | |
| Original Face: | 260,000.000 | Base | 95.167227 | 247,434.79 | 95.386540 | 248,005.00 | 570.21 | 0.34 | |

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| 3137HAGZ3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K752 A2 | | | | 4.284000 | 25 Jul 2030 | | | |
| | | 250,000.000 | Local | 96.294196 | 240,735.49 | 97.814090 | 244,535.23 | 3,799.74 | 0.33 |
| Original Face: | | 250,000.000 | Base | 96.294196 | 240,735.49 | 97.814090 | 244,535.23 | 3,799.74 | 0.33 |
| 3137HAMB9 | FHLMC MULTIFAMILY STRUCTURED P FHMS K 159 A2 | | | | 4.500000 | 25 Jul 2033 | | | |
| | | 185,000.000 | Local | 96.407535 | 178,353.94 | 98.708750 | 182,611.19 | 4,257.25 | 0.25 |
| Original Face: | | 185,000.000 | Base | 96.407535 | 178,353.94 | 98.708750 | 182,611.19 | 4,257.25 | 0.25 |
| 3138A2W47 | FNMA POOL AH1566 FN 12/40 FIXED 5 | | | | 5.000000 | 01 Dec 2040 | | | |
| | | 25,586.790 | Local | 102.849361 | 26,315.85 | 99.846505 | 25,547.52 | -768.33 | 0.03 |
| Original Face: | | 287,000.000 | Base | 102.849361 | 26,315.85 | 99.846505 | 25,547.52 | -768.33 | 0.03 |
| 3138A8UT1 | FNMA POOL AH6893 FN 03/41 FIXED 4.5 | | | | 4.500000 | 01 Mar 2041 | | | |
| | | 4,214.790 | Local | 101.947428 | 4,296.87 | 98.159051 | 4,137.20 | -159.67 | 0.01 |
| Original Face: | | 101,000.000 | Base | 101.947428 | 4,296.87 | 98.159051 | 4,137.20 | -159.67 | 0.01 |
| 3138AJNH1 | FNMA POOL AI4891 FN 06/41 FIXED 4.5 | | | | 4.500000 | 01 Jun 2041 | | | |
| | | 4,127.720 | Local | 101.947322 | 4,208.10 | 98.159601 | 4,051.75 | -156.35 | 0.01 |
| Original Face: | | 115,000.000 | Base | 101.947322 | 4,208.10 | 98.159601 | 4,051.75 | -156.35 | 0.01 |
| 3138AWCN1 | FNMA POOL AJ4576 FN 11/41 FIXED 3.5 | | | | 3.500000 | 01 Nov 2041 | | | |
| | | 10,196.440 | Local | 100.720153 | 10,269.87 | 92.147590 | 9,395.77 | -874.10 | 0.01 |
| Original Face: | | 150,000.000 | Base | 100.720153 | 10,269.87 | 92.147590 | 9,395.77 | -874.10 | 0.01 |
| 3138E0L56 | FNMA POOL AJ7547 FN 01/42 FIXED 4 | | | | 4.000000 | 01 Jan 2042 | | | |
| | | 22,108.790 | Local | 101.933123 | 22,536.18 | 94.845967 | 20,969.30 | -1,566.88 | 0.03 |
| Original Face: | | 400,000.000 | Base | 101.933123 | 22,536.18 | 94.845967 | 20,969.30 | -1,566.88 | 0.03 |
| 3138EENK1 | FNMA POOL AK9393 FN 04/42 FIXED 3.5 | | | | 3.500000 | 01 Apr 2042 | | | |
| | | 35,399.230 | Local | 101.319464 | 35,866.31 | 92.173690 | 32,628.78 | -3,237.53 | 0.04 |
| Original Face: | | 365,000.000 | Base | 101.319464 | 35,866.31 | 92.173690 | 32,628.78 | -3,237.53 | 0.04 |
| 3138EJC97 | FNMA POOL AL1895 FN 06/42 FIXED VAR | | | | 3.500000 | 01 Jun 2042 | | | |
| | | 51,959.390 | Local | 102.145483 | 53,074.17 | 92.163030 | 47,887.35 | -5,186.82 | 0.07 |
| Original Face: | | 335,000.000 | Base | 102.145483 | 53,074.17 | 92.163030 | 47,887.35 | -5,186.82 | 0.07 |
| 3138EKVM4 | FNMA POOL AL3319 FN 03/43 FIXED VAR | | | | 3.500000 | 01 Mar 2043 | | | |
| | | 14,580.360 | Local | 101.810449 | 14,844.33 | 92.168658 | 13,438.52 | -1,405.81 | 0.02 |
| Original Face: | | 115,000.000 | Base | 101.810449 | 14,844.33 | 92.168658 | 13,438.52 | -1,405.81 | 0.02 |

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|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 3138EKYV1 | FNMA POOL AL3423 FN 05/40 FIXED VAR | | | | | 5.000000 | 01 May 2040 | | |
| | 28,071.580 | Local | | 103.529655 | 29,062.41 | 100.298760 | 28,155.45 | -906.96 | 0.04 |
| Original Face: | 415,000.000 | Base | | 103.529655 | 29,062.41 | 100.298760 | 28,155.45 | -906.96 | 0.04 |
| 3138ENM55 | FNMA POOL AL5779 FN 09/43 FIXED VAR | | | | | 3.000000 | 01 Sep 2043 | | |
| | 55,999.860 | Local | | 100.307751 | 56,172.20 | 89.395450 | 50,061.33 | -6,110.87 | 0.07 |
| Original Face: | 250,000.000 | Base | | 100.307751 | 56,172.20 | 89.395450 | 50,061.33 | -6,110.87 | 0.07 |
| 3138EQT36 | FNMA POOL AL7769 FN 12/43 FIXED VAR | | | | | 3.000000 | 01 Dec 2043 | | |
| | 40,003.640 | Local | | 100.812051 | 40,328.49 | 89.393523 | 35,760.66 | -4,567.83 | 0.05 |
| Original Face: | 170,000.000 | Base | | 100.812051 | 40,328.49 | 89.393523 | 35,760.66 | -4,567.83 | 0.05 |
| 3138EQWR9 | FNMA POOL AL7855 FN 10/43 FIXED VAR | | | | | 3.000000 | 01 Oct 2043 | | |
| | 35,061.240 | Local | | 101.286292 | 35,512.23 | 89.393771 | 31,342.56 | -4,169.67 | 0.04 |
| Original Face: | 150,000.000 | Base | | 101.286292 | 35,512.23 | 89.393771 | 31,342.56 | -4,169.67 | 0.04 |
| 3138ERDL1 | FNMA POOL AL9106 FN 02/46 FIXED VAR | | | | | 4.500000 | 01 Feb 2046 | | |
| | 74,244.900 | Local | | 102.781780 | 76,310.23 | 97.665886 | 72,511.94 | -3,798.29 | 0.10 |
| Original Face: | 590,000.000 | Base | | 102.781780 | 76,310.23 | 97.665886 | 72,511.94 | -3,798.29 | 0.10 |
| 3138ERDM9 | FNMA POOL AL9107 FN 03/46 FIXED VAR | | | | | 4.500000 | 01 Mar 2046 | | |
| | 146,960.260 | Local | | 102.650043 | 150,854.77 | 97.666254 | 143,530.58 | -7,324.19 | 0.20 |
| Original Face: | 935,000.000 | Base | | 102.650043 | 150,854.77 | 97.666254 | 143,530.58 | -7,324.19 | 0.20 |
| 3138NXJ57 | FNMA POOL AR1183 FN 01/43 FIXED 3 | | | | | 3.000000 | 01 Jan 2043 | | |
| | 56,588.090 | Local | | 101.030340 | 57,171.14 | 89.384033 | 50,580.72 | -6,590.42 | 0.07 |
| Original Face: | 190,000.000 | Base | | 101.030340 | 57,171.14 | 89.384033 | 50,580.72 | -6,590.42 | 0.07 |
| 3138W4CR0 | FNMA POOL AR6379 FN 02/43 FIXED 3 | | | | | 3.000000 | 01 Feb 2043 | | |
| | 71,451.020 | Local | | 101.107094 | 72,242.05 | 90.005296 | 64,309.70 | -7,932.35 | 0.09 |
| Original Face: | 260,000.000 | Base | | 101.107094 | 72,242.05 | 90.005296 | 64,309.70 | -7,932.35 | 0.09 |
| 3138W9A26 | FNMA POOL AS0024 FN 07/43 FIXED 3.5 | | | | | 3.500000 | 01 Jul 2043 | | |
| | 138,085.720 | Local | | 101.406134 | 140,027.39 | 91.838798 | 126,816.27 | -13,211.12 | 0.17 |
| Original Face: | 935,000.000 | Base | | 101.406134 | 140,027.39 | 91.838798 | 126,816.27 | -13,211.12 | 0.17 |
| 3138WFXD3 | FNMA POOL AS6075 FN 10/45 FIXED 4 | | | | | 4.000000 | 01 Oct 2045 | | |
| | 144,275.700 | Local | | 102.614564 | 148,047.88 | 94.810125 | 136,787.97 | -11,259.91 | 0.19 |
| Original Face: | 1,760,000.000 | Base | | 102.614564 | 148,047.88 | 94.810125 | 136,787.97 | -11,259.91 | 0.19 |

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| 3138WGG65 | FNMA POOL AS6520 FN 01/46 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2046 | | |
| | 383,378.630 | Local | 96.532112 | 370,083.49 | 91.054860 | 349,084.87 | -20,998.62 | 0.48 | |
| Original Face: | 2,600,000.000 | Base | 96.532112 | 370,083.49 | 91.054860 | 349,084.87 | -20,998.62 | 0.48 | |
| 3138WMFR7 | FNMA POOL AT0175 FN 03/43 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2043 | | |
| | 64,911.490 | Local | 100.502977 | 65,237.98 | 91.951409 | 59,687.03 | -5,550.95 | 0.08 | |
| Original Face: | 240,000.000 | Base | 100.502977 | 65,237.98 | 91.951409 | 59,687.03 | -5,550.95 | 0.08 | |
| 3138WNBL2 | FNMA POOL AT0942 FN 04/43 FIXED 3 | | | | | 3.000000 | 01 Apr 2043 | | |
| | 66,484.800 | Local | 101.282955 | 67,337.77 | 89.379926 | 59,424.07 | -7,913.70 | 0.08 | |
| Original Face: | 230,000.000 | Base | 101.282955 | 67,337.77 | 89.379926 | 59,424.07 | -7,913.70 | 0.08 | |
| 3138WRJN1 | FNMA POOL AT3868 FN 06/43 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2043 | | |
| | 41,246.630 | Local | 101.142615 | 41,717.92 | 91.943873 | 37,923.75 | -3,794.17 | 0.05 | |
| Original Face: | 270,000.000 | Base | 101.142615 | 41,717.92 | 91.943873 | 37,923.75 | -3,794.17 | 0.05 | |
| 3138YKFW8 | FNMA POOL AY5580 FN 06/45 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2045 | | |
| | 98,151.550 | Local | 101.485427 | 99,609.52 | 91.441614 | 89,751.36 | -9,858.16 | 0.12 | |
| Original Face: | 550,000.000 | Base | 101.485427 | 99,609.52 | 91.441614 | 89,751.36 | -9,858.16 | 0.12 | |
| 3138YR5G9 | FNMA POOL AZ0846 FN 07/45 FIXED 4 | | | | | 4.000000 | 01 Jul 2045 | | |
| | 70,119.990 | Local | 102.324073 | 71,749.63 | 94.810131 | 66,480.85 | -5,268.78 | 0.09 | |
| Original Face: | 805,000.000 | Base | 102.324073 | 71,749.63 | 94.810131 | 66,480.85 | -5,268.78 | 0.09 | |
| 31400QP98 | FNMA POOL 694448 FN 04/33 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2033 | | |
| | 3,317.540 | Local | 102.035544 | 3,385.07 | 100.109538 | 3,321.17 | -63.90 | 0.00 | |
| Original Face: | 576,000.000 | Base | 102.035544 | 3,385.07 | 100.109538 | 3,321.17 | -63.90 | 0.00 | |
| 31400QWQ2 | FNMA POOL 694655 FN 04/33 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2033 | | |
| | 4,308.640 | Local | 102.025001 | 4,395.89 | 102.142353 | 4,400.95 | 5.06 | 0.01 | |
| Original Face: | 1,028,000.000 | Base | 102.025001 | 4,395.89 | 102.142353 | 4,400.95 | 5.06 | 0.01 | |
| 31401AUP0 | FNMA POOL 702690 FN 07/33 FIXED 5 | | | | | 5.000000 | 01 Jul 2033 | | |
| | 2,456.030 | Local | 101.666511 | 2,496.96 | 99.423716 | 2,441.88 | -55.08 | 0.00 | |
| Original Face: | 263,000.000 | Base | 101.666511 | 2,496.96 | 99.423716 | 2,441.88 | -55.08 | 0.00 | |
| 31402CV58 | FNMA POOL 725236 FN 03/34 FIXED VAR | | | | | 4.500000 | 01 Mar 2034 | | |
| | 6,388.790 | Local | 100.843978 | 6,442.71 | 97.859934 | 6,252.07 | -190.64 | 0.01 | |
| Original Face: | 390,000.000 | Base | 100.843978 | 6,442.71 | 97.859934 | 6,252.07 | -190.64 | 0.01 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 31403DT33 | FNMA POOL 745870 FN 10/36 FIXED VAR | | | | | 5.000000 | 01 Oct 2036 | | |
| | 18,302.720 | Local | 101.929003 | 18,655.78 | 100.604752 | 18,413.41 | | -242.37 | 0.03 |
| Original Face: | 1,320,000.000 | Base | 101.929003 | 18,655.78 | 100.604752 | 18,413.41 | | -242.37 | 0.03 |
| 31407FF39 | FNMA POOL 829186 FN 07/35 FIXED 5 | | | | | 5.000000 | 01 Jul 2035 | | |
| | 2,356.260 | Local | 102.074474 | 2,405.14 | 100.604915 | 2,370.51 | | -34.63 | 0.00 |
| Original Face: | 331,000.000 | Base | 102.074474 | 2,405.14 | 100.604915 | 2,370.51 | | -34.63 | 0.00 |
| 31408FUB3 | FNMA POOL 850278 FN 12/35 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2035 | | |
| | 2,927.150 | Local | 102.947235 | 3,013.42 | 102.144168 | 2,989.91 | | -23.51 | 0.00 |
| Original Face: | 387,000.000 | Base | 102.947235 | 3,013.42 | 102.144168 | 2,989.91 | | -23.51 | 0.00 |
| 3140FMSZ0 | FNMA POOL BE2335 FN 02/47 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2047 | | |
| | 67,093.950 | Local | 100.532030 | 67,450.91 | 91.123396 | 61,138.29 | | -6,312.62 | 0.08 |
| Original Face: | 300,000.000 | Base | 100.532030 | 67,450.91 | 91.123396 | 61,138.29 | | -6,312.62 | 0.08 |
| 3140FQS73 | FNMA POOL BE5041 FN 11/46 FIXED 3.5 | | | | | 3.500000 | 01 Nov 2046 | | |
| | 113,296.720 | Local | 100.985898 | 114,413.71 | 91.364442 | 103,512.92 | | -10,900.79 | 0.14 |
| Original Face: | 430,000.000 | Base | 100.985898 | 114,413.71 | 91.364442 | 103,512.92 | | -10,900.79 | 0.14 |
| 3140J9FS5 | FNMA POOL BM4676 FN 10/48 FIXED VAR | | | | | 4.000000 | 01 Oct 2048 | | |
| | 140,828.860 | Local | 100.583297 | 141,650.31 | 94.848516 | 133,574.08 | | -8,076.23 | 0.18 |
| Original Face: | 470,000.000 | Base | 100.583297 | 141,650.31 | 94.848516 | 133,574.08 | | -8,076.23 | 0.18 |
| 3140JGLQ6 | FNMA POOL BN0334 FN 12/48 FIXED 4 | | | | | 4.000000 | 01 Dec 2048 | | |
| | 34,793.460 | Local | 100.872348 | 35,096.98 | 94.127110 | 32,750.08 | | -2,346.90 | 0.04 |
| Original Face: | 400,000.000 | Base | 100.872348 | 35,096.98 | 94.127110 | 32,750.08 | | -2,346.90 | 0.04 |
| 3140JPKH7 | FNMA POOL BN6595 FN 05/49 FIXED 3.5 | | | | | 3.500000 | 01 May 2049 | | |
| | 49,873.030 | Local | 100.438754 | 50,091.85 | 90.970639 | 45,369.81 | | -4,722.04 | 0.06 |
| Original Face: | 364,000.000 | Base | 100.438754 | 50,091.85 | 90.970639 | 45,369.81 | | -4,722.04 | 0.06 |
| 3140JWNS5 | FNMA POOL BO2200 FN 09/49 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2049 | | |
| | 81,640.270 | Local | 100.735017 | 82,240.34 | 90.970625 | 74,268.66 | | -7,971.68 | 0.10 |
| Original Face: | 346,000.000 | Base | 100.735017 | 82,240.34 | 90.970625 | 74,268.66 | | -7,971.68 | 0.10 |
| 3140JWQR4 | FNMA POOL BO2263 FN 10/49 FIXED 3.5 | | | | | 3.500000 | 01 Oct 2049 | | |
| | 126,459.330 | Local | 100.693780 | 127,336.68 | 90.981879 | 115,055.07 | | -12,281.61 | 0.16 |
| Original Face: | 605,000.000 | Base | 100.693780 | 127,336.68 | 90.981879 | 115,055.07 | | -12,281.61 | 0.16 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 3140JXRN0 | FNMA POOL BO3192 FN 10/49 FIXED 3 | | | | | 3.000000 | 01 Oct 2049 | | |
| | 159,923.270 | Local | 100.716325 | 161,068.84 | 87.297322 | 139,608.73 | | -21,460.11 | 0.19 |
| Original Face: | 690,000.000 | Base | 100.716325 | 161,068.84 | 87.297322 | 139,608.73 | | -21,460.11 | 0.19 |
| 3140KNKN7 | FNMA POOL BQ3000 FN 10/50 FIXED 2 | | | | | 2.000000 | 01 Oct 2050 | | |
| | 379,973.630 | Local | 102.192786 | 388,305.64 | 79.863501 | 303,460.24 | | -84,845.40 | 0.41 |
| Original Face: | 525,000.000 | Base | 102.192786 | 388,305.64 | 79.863501 | 303,460.24 | | -84,845.40 | 0.41 |
| 3140KRCZ0 | FNMA POOL BQ5487 FN 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| | 226,438.780 | Local | 102.458687 | 232,006.20 | 83.294232 | 188,610.44 | | -43,395.76 | 0.26 |
| Original Face: | 340,000.000 | Base | 102.458687 | 232,006.20 | 83.294232 | 188,610.44 | | -43,395.76 | 0.26 |
| 3140Q9XC2 | FNMA POOL CA2474 FN 07/48 FIXED 4 | | | | | 4.000000 | 01 Jul 2048 | | |
| | 43,658.370 | Local | 100.732689 | 43,978.25 | 94.248349 | 41,147.29 | | -2,830.96 | 0.06 |
| Original Face: | 495,000.000 | Base | 100.732689 | 43,978.25 | 94.248349 | 41,147.29 | | -2,830.96 | 0.06 |
| 3140QAJH4 | FNMA POOL CA2963 FN 01/49 FIXED 4.5 | | | | | 4.500000 | 01 Jan 2049 | | |
| | 32,920.270 | Local | 101.288963 | 33,344.60 | 96.880523 | 31,893.33 | | -1,451.27 | 0.04 |
| Original Face: | 420,000.000 | Base | 101.288963 | 33,344.60 | 96.880523 | 31,893.33 | | -1,451.27 | 0.04 |
| 3140QCQ66 | FNMA POOL CA4976 FN 01/50 FIXED 3 | | | | | 3.000000 | 01 Jan 2050 | | |
| | 173,077.040 | Local | 101.954407 | 176,459.67 | 87.235370 | 150,984.40 | | -25,475.27 | 0.21 |
| Original Face: | 490,000.000 | Base | 101.954407 | 176,459.67 | 87.235370 | 150,984.40 | | -25,475.27 | 0.21 |
| 3140QED90 | FNMA POOL CA6427 FN 07/50 FIXED 3 | | | | | 3.000000 | 01 Jul 2050 | | |
| | 218,174.240 | Local | 99.752363 | 217,633.96 | 86.930233 | 189,659.38 | | -27,974.58 | 0.26 |
| Original Face: | 470,000.000 | Base | 99.752363 | 217,633.96 | 86.930233 | 189,659.38 | | -27,974.58 | 0.26 |
| 3140QERX2 | FNMA POOL CA6801 FN 08/50 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2050 | | |
| | 275,313.730 | Local | 101.505036 | 279,457.30 | 83.543007 | 230,005.37 | | -49,451.93 | 0.31 |
| Original Face: | 495,000.000 | Base | 101.505036 | 279,457.30 | 83.543007 | 230,005.37 | | -49,451.93 | 0.31 |
| 3140QFA25 | FNMA POOL CA7224 FN 10/50 FIXED 2 | | | | | 2.000000 | 01 Oct 2050 | | |
| | 253,094.220 | Local | 102.283790 | 258,874.36 | 80.049101 | 202,599.65 | | -56,274.71 | 0.28 |
| Original Face: | 354,000.000 | Base | 102.283790 | 258,874.36 | 80.049101 | 202,599.65 | | -56,274.71 | 0.28 |
| 3140QFCQ0 | FNMA POOL CA7278 FN 10/50 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2050 | | |
| | 314,973.650 | Local | 86.546135 | 272,597.52 | 83.190555 | 262,028.33 | | -10,569.19 | 0.36 |
| Original Face: | 450,000.000 | Base | 86.546135 | 272,597.52 | 83.190555 | 262,028.33 | | -10,569.19 | 0.36 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140QFND7 | FNMA POOL CA7587 FN 11/50 FIXED 1.5 | | | | | 1.500000 | 01 Nov 2050 | | |
| | 792,276.100 | Local | | 100.656827 | 797,479.98 | 75.739434 | 600,065.43 | -197,414.55 | 0.82 |
| Original Face: | 995,000.000 | Base | | 100.656827 | 797,479.98 | 75.739434 | 600,065.43 | -197,414.55 | 0.82 |
| 3140QFS42 | FNMA POOL CA7738 FN 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| | 217,182.710 | Local | | 102.552579 | 222,726.47 | 83.442418 | 181,222.50 | -41,503.97 | 0.25 |
| Original Face: | 355,000.000 | Base | | 102.552579 | 222,726.47 | 83.442418 | 181,222.50 | -41,503.97 | 0.25 |
| 3140QHHG3 | FNMA POOL CA9230 FN 02/51 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2051 | | |
| | 417,729.920 | Local | | 101.612616 | 424,466.30 | 83.478840 | 348,716.09 | -75,750.21 | 0.47 |
| Original Face: | 595,000.000 | Base | | 101.612616 | 424,466.30 | 83.478840 | 348,716.09 | -75,750.21 | 0.47 |
| 3140QKSA7 | FNMA POOL CB0512 FN 05/51 FIXED 2.5 | | | | | 2.500000 | 01 May 2051 | | |
| | 343,449.730 | Local | | 102.247543 | 351,168.91 | 83.479710 | 286,710.84 | -64,458.07 | 0.39 |
| Original Face: | 440,000.000 | Base | | 102.247543 | 351,168.91 | 83.479710 | 286,710.84 | -64,458.07 | 0.39 |
| 3140QLNA0 | FNMA POOL CB1284 FN 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| | 312,543.910 | Local | | 101.913245 | 318,523.64 | 83.649621 | 261,441.80 | -57,081.84 | 0.36 |
| Original Face: | 390,000.000 | Base | | 101.913245 | 318,523.64 | 83.649621 | 261,441.80 | -57,081.84 | 0.36 |
| 3140QQVZ5 | FNMA POOL CB5131 FN 11/52 FIXED 5 | | | | | 5.000000 | 01 Nov 2052 | | |
| | 232,670.820 | Local | | 99.942365 | 232,536.72 | 97.752742 | 227,442.11 | -5,094.61 | 0.31 |
| Original Face: | 250,000.000 | Base | | 99.942365 | 232,536.72 | 97.752742 | 227,442.11 | -5,094.61 | 0.31 |
| 3140QSEG2 | FNMA POOL CB6434 FN 06/53 FIXED 5 | | | | | 5.000000 | 01 Jun 2053 | | |
| | 243,024.370 | Local | | 99.407203 | 241,583.73 | 97.666577 | 237,353.58 | -4,230.15 | 0.32 |
| Original Face: | 250,000.000 | Base | | 99.407203 | 241,583.73 | 97.666577 | 237,353.58 | -4,230.15 | 0.32 |
| 3140X4EA0 | FNMA POOL FM1028 FN 06/49 FIXED VAR | | | | | 3.500000 | 01 Jun 2049 | | |
| | 30,522.670 | Local | | 100.798718 | 30,766.46 | 91.074095 | 27,798.25 | -2,968.21 | 0.04 |
| Original Face: | 300,000.000 | Base | | 100.798718 | 30,766.46 | 91.074095 | 27,798.25 | -2,968.21 | 0.04 |
| 3140X54P5 | FNMA POOL FM2629 FN 03/50 FIXED VAR | | | | | 2.500000 | 01 Mar 2050 | | |
| | 286,721.500 | Local | | 101.489055 | 290,990.94 | 83.543091 | 239,536.00 | -51,454.94 | 0.33 |
| Original Face: | 575,000.000 | Base | | 101.489055 | 290,990.94 | 83.543091 | 239,536.00 | -51,454.94 | 0.33 |
| 3140X62N0 | FNMA POOL FM3480 FN 06/50 FIXED VAR | | | | | 2.500000 | 01 Jun 2050 | | |
| | 270,824.810 | Local | | 101.929653 | 276,050.79 | 83.544000 | 226,257.88 | -49,792.91 | 0.31 |
| Original Face: | 475,000.000 | Base | | 101.929653 | 276,050.79 | 83.544000 | 226,257.88 | -49,792.91 | 0.31 |

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As of: March 28, 2024

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|----------------|-------------------------------------|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 3140X6AQ4 | FNMA POOL FM2714 FN 03/50 FIXED VAR | | | | 3.000000 | 01 Mar 2050 | | |
| | | 121,759.420 | Local 101.963019 | 124,149.58 | 87.090044 | 106,040.33 | -18,109.25 | 0.14 |
| Original Face: | | 310,000.000 | Base 101.963019 | 124,149.58 | 87.090044 | 106,040.33 | -18,109.25 | 0.14 |
| 3140X6S77 | FNMA POOL FM3241 FN 03/50 FIXED VAR | | | | 3.000000 | 01 Mar 2050 | | |
| | | 125,977.130 | Local 101.878682 | 128,343.84 | 87.256006 | 109,922.61 | -18,421.23 | 0.15 |
| Original Face: | | 310,000.000 | Base 101.878682 | 128,343.84 | 87.256006 | 109,922.61 | -18,421.23 | 0.15 |
| 3140X72G3 | FNMA POOL FM4374 FN 09/50 FIXED VAR | | | | 2.000000 | 01 Sep 2050 | | |
| | | 251,159.270 | Local 102.129004 | 256,506.46 | 79.879202 | 200,624.02 | -55,882.44 | 0.27 |
| Original Face: | | 353,000.000 | Base 102.129004 | 256,506.46 | 79.879202 | 200,624.02 | -55,882.44 | 0.27 |
| 3140X7D97 | FNMA POOL FM3727 FN 07/50 FIXED VAR | | | | 3.000000 | 01 Jul 2050 | | |
| | | 133,293.900 | Local 102.022351 | 135,989.57 | 86.996917 | 115,961.58 | -20,027.99 | 0.16 |
| Original Face: | | 305,000.000 | Base 102.022351 | 135,989.57 | 86.996917 | 115,961.58 | -20,027.99 | 0.16 |
| 3140X8EH6 | FNMA POOL FM4635 FN 11/50 FIXED VAR | | | | 2.000000 | 01 Nov 2050 | | |
| | | 399,185.280 | Local 102.376656 | 408,672.54 | 80.250025 | 320,346.29 | -88,326.25 | 0.44 |
| Original Face: | | 525,000.000 | Base 102.376656 | 408,672.54 | 80.250025 | 320,346.29 | -88,326.25 | 0.44 |
| 3140X8EM5 | FNMA POOL FM4639 FN 11/50 FIXED VAR | | | | 2.500000 | 01 Nov 2050 | | |
| | | 274,351.320 | Local 102.059093 | 280,000.47 | 83.460560 | 228,975.15 | -51,025.32 | 0.31 |
| Original Face: | | 465,000.000 | Base 102.059093 | 280,000.47 | 83.460560 | 228,975.15 | -51,025.32 | 0.31 |
| 3140XALY6 | FNMA POOL FM6642 FN 03/51 FIXED VAR | | | | 2.500000 | 01 Mar 2051 | | |
| | | 388,178.400 | Local 101.594561 | 394,368.14 | 83.461053 | 323,977.78 | -70,390.36 | 0.44 |
| Original Face: | | 595,000.000 | Base 101.594561 | 394,368.14 | 83.461053 | 323,977.78 | -70,390.36 | 0.44 |
| 3140XAMW9 | FNMA POOL FM6672 FN 03/51 FIXED VAR | | | | 2.500000 | 01 Mar 2051 | | |
| | | 422,735.230 | Local 101.474467 | 428,968.32 | 83.211775 | 351,765.49 | -77,202.83 | 0.48 |
| Original Face: | | 595,000.000 | Base 101.474467 | 428,968.32 | 83.211775 | 351,765.49 | -77,202.83 | 0.48 |
| 3140XBZC7 | FNMA POOL FM7938 FN 07/51 FIXED VAR | | | | 2.500000 | 01 Jul 2051 | | |
| | | 348,889.470 | Local 101.660205 | 354,681.75 | 83.918197 | 292,781.75 | -61,900.00 | 0.40 |
| Original Face: | | 450,000.000 | Base 101.660205 | 354,681.75 | 83.918197 | 292,781.75 | -61,900.00 | 0.40 |
| 3140XGJS9 | FNMA POOL FS1172 FN 11/51 FIXED VAR | | | | 3.000000 | 01 Nov 2051 | | |
| | | 915,828.930 | Local 89.320021 | 818,018.59 | 86.572625 | 792,857.15 | -25,161.44 | 1.08 |
| Original Face: | | 1,100,000.000 | Base 89.320021 | 818,018.59 | 86.572625 | 792,857.15 | -25,161.44 | 1.08 |

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FUND: HBQ4



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| 31410RRY7 | FNMA POOL 895203 FN 08/36 FIXED 6.5 | | | | | 6.500000 | 01 Aug 2036 | | |
| | 897.050 | Local | 103.849284 | 931.58 | 103.568766 | 929.06 | -2.52 | 0.00 | |
| Original Face: | 338,000.000 | Base | 103.849284 | 931.58 | 103.568766 | 929.06 | -2.52 | 0.00 | |
| 31410V5G1 | FNMA POOL 899147 FN 04/37 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2037 | | |
| | 864.380 | Local | 103.077350 | 890.98 | 102.146130 | 882.93 | -8.05 | 0.00 | |
| Original Face: | 169,000.000 | Base | 103.077350 | 890.98 | 102.146130 | 882.93 | -8.05 | 0.00 | |
| 31411UG96 | FNMA POOL 914724 FN 04/37 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2037 | | |
| | 1,259.100 | Local | 102.937019 | 1,296.08 | 102.143998 | 1,286.10 | -9.98 | 0.00 | |
| Original Face: | 301,000.000 | Base | 102.937019 | 1,296.08 | 102.143998 | 1,286.10 | -9.98 | 0.00 | |
| 31412MZA9 | FNMA POOL 929637 FN 06/38 FIXED 5.5 | | | | | 5.500000 | 01 Jun 2038 | | |
| | 2,778.120 | Local | 103.397981 | 2,872.52 | 102.148224 | 2,837.80 | -34.72 | 0.00 | |
| Original Face: | 628,000.000 | Base | 103.397981 | 2,872.52 | 102.148224 | 2,837.80 | -34.72 | 0.00 | |
| 31412SR80 | FNMA POOL 933511 FN 02/38 FIXED 6 | | | | | 6.000000 | 01 Feb 2038 | | |
| | 2,329.160 | Local | 103.589277 | 2,412.76 | 103.099094 | 2,401.34 | -11.42 | 0.00 | |
| Original Face: | 243,000.000 | Base | 103.589277 | 2,412.76 | 103.099094 | 2,401.34 | -11.42 | 0.00 | |
| 31413DFE2 | FNMA POOL 942165 FN 07/37 FIXED 6 | | | | | 6.000000 | 01 Jul 2037 | | |
| | 4,603.910 | Local | 103.629524 | 4,771.01 | 103.642157 | 4,771.59 | 0.58 | 0.01 | |
| Original Face: | 694,000.000 | Base | 103.629524 | 4,771.01 | 103.642157 | 4,771.59 | 0.58 | 0.01 | |
| 31413JC77 | FNMA POOL 946594 FN 09/37 FIXED 6 | | | | | 6.000000 | 01 Sep 2037 | | |
| | 838.920 | Local | 103.428217 | 867.68 | 103.645738 | 869.50 | 1.82 | 0.00 | |
| Original Face: | 98,000.000 | Base | 103.428217 | 867.68 | 103.645738 | 869.50 | 1.82 | 0.00 | |
| 31413MDE4 | FNMA POOL 949301 FN 10/37 FIXED 6 | | | | | 6.000000 | 01 Oct 2037 | | |
| | 1,109.960 | Local | 103.104616 | 1,144.42 | 103.337406 | 1,147.00 | 2.58 | 0.00 | |
| Original Face: | 300,000.000 | Base | 103.104616 | 1,144.42 | 103.337406 | 1,147.00 | 2.58 | 0.00 | |
| 31414QMH7 | FNMA POOL 972960 FN 03/38 FIXED 5 | | | | | 5.000000 | 01 Mar 2038 | | |
| | 2,987.190 | Local | 102.711244 | 3,068.18 | 99.164413 | 2,962.23 | -105.95 | 0.00 | |
| Original Face: | 355,000.000 | Base | 102.711244 | 3,068.18 | 99.164413 | 2,962.23 | -105.95 | 0.00 | |
| 31414RWL5 | FNMA POOL 974151 FN 02/38 FIXED 6 | | | | | 6.000000 | 01 Feb 2038 | | |
| | 2,548.450 | Local | 103.734034 | 2,643.61 | 103.378669 | 2,634.55 | -9.06 | 0.00 | |
| Original Face: | 331,000.000 | Base | 103.734034 | 2,643.61 | 103.378669 | 2,634.55 | -9.06 | 0.00 | |

& Issue has redenominated but Local is not converted
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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31415XA92 | FNMA POOL 992032 FN 10/38 FIXED 5.5 | | | | | 5.500000 | 01 Oct 2038 | | |
| | 1,713.390 | Local | | 103.232772 | 1,768.78 | 102.148077 | 1,750.19 | -18.59 | 0.00 |
| Original Face: | 835,000.000 | Base | | 103.232772 | 1,768.78 | 102.148077 | 1,750.19 | -18.59 | 0.00 |
| 31415XE0 | FNMA POOL 992293 FN 01/39 FIXED 5 | | | | | 5.000000 | 01 Jan 2039 | | |
| | 1,172.140 | Local | | 102.573071 | 1,202.30 | 100.606203 | 1,179.25 | -23.05 | 0.00 |
| Original Face: | 324,000.000 | Base | | 102.573071 | 1,202.30 | 100.606203 | 1,179.25 | -23.05 | 0.00 |
| 31416YLG1 | FNMA POOL AB3026 FN 05/41 FIXED 4 | | | | | 4.000000 | 01 May 2041 | | |
| | 34,149.910 | Local | | 101.600004 | 34,696.31 | 94.846391 | 32,389.96 | -2,306.35 | 0.04 |
| Original Face: | 420,000.000 | Base | | 101.600004 | 34,696.31 | 94.846391 | 32,389.96 | -2,306.35 | 0.04 |
| 31417B7A9 | FNMA POOL AB5388 FN 06/42 FIXED 4 | | | | | 4.000000 | 01 Jun 2042 | | |
| | 14,332.580 | Local | | 102.228838 | 14,652.03 | 94.872619 | 13,597.69 | -1,054.34 | 0.02 |
| Original Face: | 320,000.000 | Base | | 102.228838 | 14,652.03 | 94.872619 | 13,597.69 | -1,054.34 | 0.02 |
| 31417DLP6 | FNMA POOL AB6633 FN 10/42 FIXED 3.5 | | | | | 3.500000 | 01 Oct 2042 | | |
| | 35,519.020 | Local | | 101.786620 | 36,153.61 | 92.100477 | 32,713.19 | -3,440.42 | 0.04 |
| Original Face: | 265,000.000 | Base | | 101.786620 | 36,153.61 | 92.100477 | 32,713.19 | -3,440.42 | 0.04 |
| 31417GTF3 | FNMA POOL AB9549 FN 06/43 FIXED 3 | | | | | 3.000000 | 01 Jun 2043 | | |
| | 20,103.580 | Local | | 99.999950 | 20,103.57 | 89.382414 | 17,969.07 | -2,134.50 | 0.02 |
| Original Face: | 110,000.000 | Base | | 99.999950 | 20,103.57 | 89.382414 | 17,969.07 | -2,134.50 | 0.02 |
| 31417GWV4 | FNMA POOL AB9659 FN 06/43 FIXED 3 | | | | | 3.000000 | 01 Jun 2043 | | |
| | 65,865.730 | Local | | 100.080619 | 65,918.83 | 89.381561 | 58,871.82 | -7,047.01 | 0.08 |
| Original Face: | 245,000.000 | Base | | 100.080619 | 65,918.83 | 89.381561 | 58,871.82 | -7,047.01 | 0.08 |
| 31417MUZ4 | FNMA POOL AC3299 FN 10/39 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2039 | | |
| | 1,961.410 | Local | | 101.686032 | 1,994.48 | 98.161800 | 1,925.36 | -69.12 | 0.00 |
| Original Face: | 64,000.000 | Base | | 101.686032 | 1,994.48 | 98.161800 | 1,925.36 | -69.12 | 0.00 |
| 31417YFL6 | FNMA POOL MA0170 FN 09/39 FIXED 5 | | | | | 5.000000 | 01 Sep 2039 | | |
| | 16,768.960 | Local | | 102.673213 | 17,217.23 | 99.866985 | 16,746.65 | -470.58 | 0.02 |
| Original Face: | 507,000.000 | Base | | 102.673213 | 17,217.23 | 99.866985 | 16,746.65 | -470.58 | 0.02 |
| 31418AAH1 | FNMA POOL MA0907 FN 11/41 FIXED 4 | | | | | 4.000000 | 01 Nov 2041 | | |
| | 21,108.060 | Local | | 101.834370 | 21,495.26 | 94.843114 | 20,019.54 | -1,475.72 | 0.03 |
| Original Face: | 290,000.000 | Base | | 101.834370 | 21,495.26 | 94.843114 | 20,019.54 | -1,475.72 | 0.03 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31418B6H4 | FNMA POOL MA2671 FN 07/46 FIXED 3.5 | | | | | 3.500000 | 01 Jul 2046 | | |
| | 42,622.160 | Local | | 102.280692 | 43,594.24 | 90.849117 | 38,721.86 | -4,872.38 | 0.05 |
| Original Face: | 290,000.000 | Base | | 102.280692 | 43,594.24 | 90.849117 | 38,721.86 | -4,872.38 | 0.05 |
| 31418BD86 | FNMA POOL MA1926 FN 06/44 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2044 | | |
| | 53,443.560 | Local | | 102.854488 | 54,969.10 | 97.664613 | 52,195.45 | -2,773.65 | 0.07 |
| Original Face: | 525,000.000 | Base | | 102.854488 | 54,969.10 | 97.664613 | 52,195.45 | -2,773.65 | 0.07 |
| 31418BZP4 | FNMA POOL MA2549 FN 03/46 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2046 | | |
| | 92,161.170 | Local | | 102.075256 | 94,073.75 | 91.285033 | 84,129.35 | -9,944.40 | 0.11 |
| Original Face: | 750,000.000 | Base | | 102.075256 | 94,073.75 | 91.285033 | 84,129.35 | -9,944.40 | 0.11 |
| 31418C3D4 | FNMA POOL MA3495 FN 10/48 FIXED 4 | | | | | 4.000000 | 01 Oct 2048 | | |
| | 240,432.310 | Local | | 100.554335 | 241,765.11 | 94.127138 | 226,312.05 | -15,453.06 | 0.31 |
| Original Face: | 2,625,000.000 | Base | | 100.554335 | 241,765.11 | 94.127138 | 226,312.05 | -15,453.06 | 0.31 |
| 31418C4F8 | FNMA POOL MA3521 FN 11/48 FIXED 4 | | | | | 4.000000 | 01 Nov 2048 | | |
| | 38,142.120 | Local | | 100.873208 | 38,475.18 | 93.632302 | 35,713.34 | -2,761.84 | 0.05 |
| Original Face: | 402,000.000 | Base | | 100.873208 | 38,475.18 | 93.632302 | 35,713.34 | -2,761.84 | 0.05 |
| 31418C4X9 | FNMA POOL MA3537 FN 12/48 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2048 | | |
| | 30,384.280 | Local | | 101.188674 | 30,745.45 | 96.859943 | 29,430.20 | -1,315.25 | 0.04 |
| Original Face: | 340,000.000 | Base | | 101.188674 | 30,745.45 | 96.859943 | 29,430.20 | -1,315.25 | 0.04 |
| 31418CZ98 | FNMA POOL MA3467 FN 09/48 FIXED 4 | | | | | 4.000000 | 01 Sep 2048 | | |
| | 27,609.050 | Local | | 100.818934 | 27,835.15 | 94.003577 | 25,953.49 | -1,881.66 | 0.04 |
| Original Face: | 315,000.000 | Base | | 100.818934 | 27,835.15 | 94.003577 | 25,953.49 | -1,881.66 | 0.04 |
| 31418CZJ6 | FNMA POOL MA3444 FN 08/48 FIXED 4.5 | | | | | 4.500000 | 01 Aug 2048 | | |
| | 42,986.170 | Local | | 101.273270 | 43,533.50 | 96.568422 | 41,511.07 | -2,022.43 | 0.06 |
| Original Face: | 438,000.000 | Base | | 101.273270 | 43,533.50 | 96.568422 | 41,511.07 | -2,022.43 | 0.06 |
| 31418D3H3 | FNMA POOL MA4399 FN 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| | 142,664.270 | Local | | 102.060053 | 145,603.23 | 83.128160 | 118,594.18 | -27,009.05 | 0.16 |
| Original Face: | 180,000.000 | Base | | 102.060053 | 145,603.23 | 83.128160 | 118,594.18 | -27,009.05 | 0.16 |
| 31418DAQ5 | FNMA POOL MA3614 FN 03/49 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2049 | | |
| | 36,377.640 | Local | | 100.811872 | 36,672.98 | 91.074069 | 33,130.60 | -3,542.38 | 0.05 |
| Original Face: | 390,000.000 | Base | | 100.811872 | 36,672.98 | 91.074069 | 33,130.60 | -3,542.38 | 0.05 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|-------------------------------------|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31418DAS1 | FNMA POOL MA3616 FN 03/49 FIXED 4.5 | | | | 4.500000 | 01 Mar 2049 | | |
| | | 43,395.560 | Local 101.053264 | 43,852.63 | 96.783528 | 41,999.75 | -1,852.88 | 0.06 |
| Original Face: | | 465,000.000 | Base 101.053264 | 43,852.63 | 96.783528 | 41,999.75 | -1,852.88 | 0.06 |
| 31418DBF8 | FNMA POOL MA3637 FN 04/49 FIXED 3.5 | | | | 3.500000 | 01 Apr 2049 | | |
| | | 43,833.920 | Local 100.817540 | 44,192.28 | 91.022389 | 39,898.68 | -4,293.60 | 0.05 |
| Original Face: | | 453,000.000 | Base 100.817540 | 44,192.28 | 91.022389 | 39,898.68 | -4,293.60 | 0.05 |
| 31418DC67 | FNMA POOL MA3692 FN 07/49 FIXED 3.5 | | | | 3.500000 | 01 Jul 2049 | | |
| | | 51,821.720 | Local 100.486919 | 52,074.05 | 90.723230 | 47,014.34 | -5,059.71 | 0.06 |
| Original Face: | | 455,000.000 | Base 100.486919 | 52,074.05 | 90.723230 | 47,014.34 | -5,059.71 | 0.06 |
| 31418DCY6 | FNMA POOL MA3686 FN 06/49 FIXED 3.5 | | | | 3.500000 | 01 Jun 2049 | | |
| | | 272,999.630 | Local 100.260231 | 273,710.06 | 90.901348 | 248,160.34 | -25,549.72 | 0.34 |
| Original Face: | | 2,500,000.000 | Base 100.260231 | 273,710.06 | 90.901348 | 248,160.34 | -25,549.72 | 0.34 |
| 31418DES7 | FNMA POOL MA3744 FN 08/49 FIXED 3 | | | | 3.000000 | 01 Aug 2049 | | |
| | | 52,250.840 | Local 100.060937 | 52,282.68 | 87.338593 | 45,635.15 | -6,647.53 | 0.06 |
| Original Face: | | 364,000.000 | Base 100.060937 | 52,282.68 | 87.338593 | 45,635.15 | -6,647.53 | 0.06 |
| 31418DFR8 | FNMA POOL MA3775 FN 09/49 FIXED 3.5 | | | | 3.500000 | 01 Sep 2049 | | |
| | | 35,123.430 | Local 100.560651 | 35,320.35 | 90.970406 | 31,951.93 | -3,368.42 | 0.04 |
| Original Face: | | 245,000.000 | Base 100.560651 | 35,320.35 | 90.970406 | 31,951.93 | -3,368.42 | 0.04 |
| 31418DHL9 | FNMA POOL MA3834 FN 11/49 FIXED 3 | | | | 3.000000 | 01 Nov 2049 | | |
| | | 68,886.620 | Local 100.315330 | 69,103.84 | 87.255953 | 60,107.68 | -8,996.16 | 0.08 |
| Original Face: | | 345,000.000 | Base 100.315330 | 69,103.84 | 87.255953 | 60,107.68 | -8,996.16 | 0.08 |
| 31418DKT8 | FNMA POOL MA3905 FN 01/50 FIXED 3 | | | | 3.000000 | 01 Jan 2050 | | |
| | | 77,841.990 | Local 100.356299 | 78,119.34 | 87.214533 | 67,889.53 | -10,229.81 | 0.09 |
| Original Face: | | 345,000.000 | Base 100.356299 | 78,119.34 | 87.214533 | 67,889.53 | -10,229.81 | 0.09 |
| 31418DSH6 | FNMA POOL MA4119 FN 09/50 FIXED 2 | | | | 2.000000 | 01 Sep 2050 | | |
| | | 235,378.310 | Local 102.010619 | 240,110.87 | 79.836867 | 187,918.67 | -52,192.20 | 0.26 |
| Original Face: | | 354,000.000 | Base 102.010619 | 240,110.87 | 79.836867 | 187,918.67 | -52,192.20 | 0.26 |
| 31418DTQ5 | FNMA POOL MA4158 FN 10/50 FIXED 2 | | | | 2.000000 | 01 Oct 2050 | | |
| | | 248,157.710 | Local 102.037982 | 253,215.12 | 79.770704 | 197,957.15 | -55,257.97 | 0.27 |
| Original Face: | | 354,000.000 | Base 102.037982 | 253,215.12 | 79.770704 | 197,957.15 | -55,257.97 | 0.27 |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|-------------------------------------|-------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31418DWS7 | FNMA POOL MA4256 FN 02/51 FIXED 2.5 | | | | | | 2.500000 | 01 Feb 2051 | | |
| | | 211,700.610 | Local | 101.748120 | 215,401.39 | 83.335599 | 176,421.97 | -38,979.42 | 0.24 | |
| Original Face: | | 340,000.000 | Base | 101.748120 | 215,401.39 | 83.335599 | 176,421.97 | -38,979.42 | 0.24 | |
| 31418DYC0 | FNMA POOL MA4306 FN 04/51 FIXED 2.5 | | | | | | 2.500000 | 01 Apr 2051 | | |
| | | 245,210.480 | Local | 101.815665 | 249,662.68 | 83.269071 | 204,184.49 | -45,478.19 | 0.28 | |
| Original Face: | | 335,000.000 | Base | 101.815665 | 249,662.68 | 83.269071 | 204,184.49 | -45,478.19 | 0.28 | |
| 31418DYY2 | FNMA POOL MA4326 FN 05/51 FIXED 2.5 | | | | | | 2.500000 | 01 May 2051 | | |
| | | 327,980.650 | Local | 101.606159 | 333,248.54 | 83.190788 | 272,849.69 | -60,398.85 | 0.37 | |
| Original Face: | | 445,000.000 | Base | 101.606159 | 333,248.54 | 83.190788 | 272,849.69 | -60,398.85 | 0.37 | |
| 31418ECA6 | FNMA POOL MA4564 FN 03/52 FIXED 3 | | | | | | 3.000000 | 01 Mar 2052 | | |
| | | 324,654.460 | Local | 100.262076 | 325,505.30 | 86.252063 | 280,021.17 | -45,484.13 | 0.38 | |
| Original Face: | | 375,000.000 | Base | 100.262076 | 325,505.30 | 86.252063 | 280,021.17 | -45,484.13 | 0.38 | |
| 31418ECR9 | FNMA POOL MA4579 FN 04/52 FIXED 3 | | | | | | 3.000000 | 01 Apr 2052 | | |
| | | 200,771.690 | Local | 93.434986 | 187,591.00 | 86.243900 | 173,153.34 | -14,437.66 | 0.24 | |
| Original Face: | | 225,000.000 | Base | 93.434986 | 187,591.00 | 86.243900 | 173,153.34 | -14,437.66 | 0.24 | |
| 31418EE63 | FNMA POOL MA4656 FN 07/52 FIXED 4.5 | | | | | | 4.500000 | 01 Jul 2052 | | |
| | | 89,613.850 | Local | 100.548844 | 90,105.69 | 95.312328 | 85,413.05 | -4,692.64 | 0.12 | |
| Original Face: | | 100,000.000 | Base | 100.548844 | 90,105.69 | 95.312328 | 85,413.05 | -4,692.64 | 0.12 | |
| 31418QS95 | FNMA POOL AD3243 FN 04/40 FIXED 4.5 | | | | | | 4.500000 | 01 Apr 2040 | | |
| | | 13,229.610 | Local | 101.832254 | 13,472.01 | 98.160235 | 12,986.22 | -485.79 | 0.02 | |
| Original Face: | | 274,000.000 | Base | 101.832254 | 13,472.01 | 98.160235 | 12,986.22 | -485.79 | 0.02 | |
| 31418RVR9 | FNMA POOL AD4223 FN 08/40 FIXED 4.5 | | | | | | 4.500000 | 01 Aug 2040 | | |
| | | 22,719.590 | Local | 101.821424 | 23,133.41 | 98.161105 | 22,301.80 | -831.61 | 0.03 | |
| Original Face: | | 675,000.000 | Base | 101.821424 | 23,133.41 | 98.161105 | 22,301.80 | -831.61 | 0.03 | |
| 31419E5G0 | FNMA POOL AE4446 FN 12/40 FIXED 4 | | | | | | 4.000000 | 01 Dec 2040 | | |
| | | 13,122.910 | Local | 101.349777 | 13,300.04 | 94.847534 | 12,446.76 | -853.28 | 0.02 | |
| Original Face: | | 169,000.000 | Base | 101.349777 | 13,300.04 | 94.847534 | 12,446.76 | -853.28 | 0.02 | |
| 31419KGQ2 | FNMA POOL AE8306 FN 11/40 FIXED 4 | | | | | | 4.000000 | 01 Nov 2040 | | |
| | | 22,712.640 | Local | 101.332562 | 23,015.30 | 94.847548 | 21,542.38 | -1,472.92 | 0.03 | |
| Original Face: | | 473,000.000 | Base | 101.332562 | 23,015.30 | 94.847548 | 21,542.38 | -1,472.92 | 0.03 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31419KWQ4 | FNMA POOL AE8754 FN 10/40 FIXED 4 | | | | | | 4.000000 | 01 Oct 2040 | | |
| | 14,128.460 | Local | | 101.324773 | 14,315.63 | 94.871275 | | 13,403.85 | -911.78 | 0.02 |
| Original Face: | 331,000.000 | Base | | 101.324773 | 14,315.63 | 94.871275 | | 13,403.85 | -911.78 | 0.02 |
| 31428XBV7 | FEDEX CORP COMPANY GUAR 08/29 3.1 | | | | | | 3.100000 | 05 Aug 2029 | | |
| | 270,000.000 | Local | | 106.757263 | 288,244.61 | 91.660002 | | 247,482.01 | -40,762.60 | 0.34 |
| | | Base | | 106.757263 | 288,244.61 | 91.660002 | | 247,482.01 | -40,762.60 | 0.34 |
| 337738BE7 | FISERV INC SR UNSECURED 03/33 5.6 | | | | | | 5.600000 | 02 Mar 2033 | | |
| | 300,000.000 | Local | | 99.805693 | 299,417.08 | 102.031876 | | 306,095.63 | 6,678.55 | 0.42 |
| | | Base | | 99.805693 | 299,417.08 | 102.031876 | | 306,095.63 | 6,678.55 | 0.42 |
| 33938MAA7 | FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A | | | | | | 3.250000 | 27 Nov 2051 | | |
| | 395,000.000 | Local | | 99.659494 | 393,655.00 | 90.651470 | | 358,073.31 | -35,581.69 | 0.49 |
| Original Face: | 395,000.000 | Base | | 99.659494 | 393,655.00 | 90.651470 | | 358,073.31 | -35,581.69 | 0.49 |
| 341271AF1 | FLORIDA ST BRD OF ADMIN FIN CO FLSDEN 07/30 FIXED 2.154 | | | | | | 2.154000 | 01 Jul 2030 | | |
| | 225,000.000 | Local | | 100.000000 | 225,000.00 | 85.418980 | | 192,192.71 | -32,807.29 | 0.26 |
| | | Base | | 100.000000 | 225,000.00 | 85.418980 | | 192,192.71 | -32,807.29 | 0.26 |
| 345397D67 | FORD MOTOR CREDIT CO LLC SR UNSECURED 11/33 7.122 | | | | | | 7.122000 | 07 Nov 2033 | | |
| | 225,000.000 | Local | | 100.000000 | 225,000.00 | 107.680741 | | 242,281.67 | 17,281.67 | 0.33 |
| | | Base | | 100.000000 | 225,000.00 | 107.680741 | | 242,281.67 | 17,281.67 | 0.33 |
| 351837AA7 | FRANCISCAN HEALTH SYS SECURED 07/49 3.914 | | | | | | 3.914000 | 01 Jul 2049 | | |
| | 350,000.000 | Local | | 100.000000 | 350,000.00 | 79.638314 | | 278,734.10 | -71,265.90 | 0.38 |
| | | Base | | 100.000000 | 350,000.00 | 79.638314 | | 278,734.10 | -71,265.90 | 0.38 |
| 35805BAB4 | FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375 | | | | | | 2.375000 | 16 Feb 2031 | | |
| | 175,000.000 | Local | | 99.792560 | 174,636.98 | 78.904232 | | 138,082.41 | -36,554.57 | 0.19 |
| | | Base | | 99.792560 | 174,636.98 | 78.904232 | | 138,082.41 | -36,554.57 | 0.19 |
| 36167VAA2 | GCAT GCAT 2019 NQM3 A1 144A | | | | | | 3.686000 | 25 Nov 2059 | | |
| | 46,993.970 | Local | | 99.185108 | 46,611.02 | 95.032620 | | 44,659.60 | -1,951.42 | 0.06 |
| Original Face: | 295,000.000 | Base | | 99.185108 | 46,611.02 | 95.032620 | | 44,659.60 | -1,951.42 | 0.06 |
| 36178WGP8 | GNMA POOL AB9206 GN 11/42 FIXED 3 | | | | | | 3.000000 | 15 Nov 2042 | | |
| | 18,371.490 | Local | | 99.472824 | 18,274.64 | 90.444904 | | 16,616.08 | -1,658.56 | 0.02 |
| Original Face: | 145,300.000 | Base | | 99.472824 | 18,274.64 | 90.444904 | | 16,616.08 | -1,658.56 | 0.02 |

& Issue has redenominated but Local is not converted
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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|-------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36179M2R0 | GNMA II POOL MA0784 G2 02/43 FIXED 4 | | | | | | 4.000000 | 20 Feb 2043 | | |
| | | 17,526.010 | Local | 101.630491 | 17,811.77 | 96.248244 | 16,868.48 | -943.29 | 0.02 | |
| Original Face: | | 170,000.000 | Base | 101.630491 | 17,811.77 | 96.248244 | 16,868.48 | -943.29 | 0.02 | |
| 36179NBC1 | GNMA II POOL MA0935 G2 04/43 FIXED 4 | | | | | | 4.000000 | 20 Apr 2043 | | |
| | | 18,050.630 | Local | 101.290758 | 18,283.62 | 95.636648 | 17,263.02 | -1,020.60 | 0.02 | |
| Original Face: | | 180,000.000 | Base | 101.290758 | 18,283.62 | 95.636648 | 17,263.02 | -1,020.60 | 0.02 | |
| 36179NF94 | GNMA II POOL MA1092 G2 06/43 FIXED 4.5 | | | | | | 4.500000 | 20 Jun 2043 | | |
| | | 15,358.050 | Local | 102.595902 | 15,756.73 | 98.621279 | 15,146.31 | -610.42 | 0.02 | |
| Original Face: | | 180,000.000 | Base | 102.595902 | 15,756.73 | 98.621279 | 15,146.31 | -610.42 | 0.02 | |
| 36179NLF3 | GNMA II POOL MA1226 G2 08/43 FIXED 4.5 | | | | | | 4.500000 | 20 Aug 2043 | | |
| | | 10,528.580 | Local | 103.358478 | 10,882.18 | 98.743980 | 10,396.34 | -485.84 | 0.01 | |
| Original Face: | | 180,000.000 | Base | 103.358478 | 10,882.18 | 98.743980 | 10,396.34 | -485.84 | 0.01 | |
| 36179NVQ8 | GNMA II POOL MA1523 G2 12/43 FIXED 4.5 | | | | | | 4.500000 | 20 Dec 2043 | | |
| | | 5,385.460 | Local | 103.056378 | 5,550.06 | 98.466333 | 5,302.86 | -247.20 | 0.01 | |
| Original Face: | | 65,000.000 | Base | 103.056378 | 5,550.06 | 98.466333 | 5,302.86 | -247.20 | 0.01 | |
| 36179QJU6 | GNMA II POOL MA2075 G2 07/44 FIXED 4.5 | | | | | | 4.500000 | 20 Jul 2044 | | |
| | | 20,589.950 | Local | 104.124099 | 21,439.10 | 98.743730 | 20,331.28 | -1,107.82 | 0.03 | |
| Original Face: | | 255,000.000 | Base | 104.124099 | 21,439.10 | 98.743730 | 20,331.28 | -1,107.82 | 0.03 | |
| 36179QL41 | GNMA II POOL MA2147 G2 08/44 FIXED 3 | | | | | | 3.000000 | 20 Aug 2044 | | |
| | | 20,332.920 | Local | 100.165643 | 20,366.60 | 90.026328 | 18,304.98 | -2,061.62 | 0.02 | |
| Original Face: | | 135,000.000 | Base | 100.165643 | 20,366.60 | 90.026328 | 18,304.98 | -2,061.62 | 0.02 | |
| 36179YFL3 | GNMA II POOL MA9171 G2 09/53 FIXED 5.5 | | | | | | 5.500000 | 20 Sep 2053 | | |
| | | 147,858.330 | Local | 99.674898 | 147,377.64 | 99.998097 | 147,855.52 | 477.88 | 0.20 | |
| Original Face: | | 150,000.000 | Base | 99.674898 | 147,377.64 | 99.998097 | 147,855.52 | 477.88 | 0.20 | |
| 36181AYM8 | GNMA POOL AE7016 GN 06/43 FIXED 3.5 | | | | | | 3.500000 | 15 Jun 2043 | | |
| | | 60,370.290 | Local | 101.542000 | 61,301.20 | 93.212479 | 56,272.64 | -5,028.56 | 0.08 | |
| Original Face: | | 270,000.000 | Base | 101.542000 | 61,301.20 | 93.212479 | 56,272.64 | -5,028.56 | 0.08 | |
| 36181BKM1 | GNMA POOL AE7500 GN 06/43 FIXED 3.5 | | | | | | 3.500000 | 15 Jun 2043 | | |
| | | 16,582.780 | Local | 101.546062 | 16,839.16 | 92.720302 | 15,375.60 | -1,463.56 | 0.02 | |
| Original Face: | | 150,000.000 | Base | 101.546062 | 16,839.16 | 92.720302 | 15,375.60 | -1,463.56 | 0.02 | |

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 361841AQ2 | GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4 | | | | 4.000000 | 15 Jan 2031 | | | |
| | | 270,000.000 | Local | 106.575985 | 287,755.16 | 89.272630 | 241,036.10 | -46,719.06 | 0.33 |
| | | | Base | 106.575985 | 287,755.16 | 89.272630 | 241,036.10 | -46,719.06 | 0.33 |
| 361886DF8 | GENERAL MOTORS GFORT 2024 2A A 144A | | | | 5.060000 | 17 Mar 2031 | | | |
| | | 250,000.000 | Local | 100.000000 | 250,000.00 | 100.525630 | 251,314.08 | 1,314.08 | 0.34 |
| | | Original Face: 250,000.000 | Base | 100.000000 | 250,000.00 | 100.525630 | 251,314.08 | 1,314.08 | 0.34 |
| 36230TFJ6 | GNMA POOL 758269 GN 04/41 FIXED 4 | | | | 4.000000 | 15 Apr 2041 | | | |
| | | 21,330.590 | Local | 102.473631 | 21,858.23 | 95.755653 | 20,425.25 | -1,432.98 | 0.03 |
| | | Original Face: 421,366.000 | Base | 102.473631 | 21,858.23 | 95.755653 | 20,425.25 | -1,432.98 | 0.03 |
| 36246MAU3 | GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482 | | | | 3.482000 | 15 Jun 2050 | | | |
| | | 120,000.000 | Local | 100.000000 | 120,000.00 | 97.510920 | 117,013.10 | -2,986.90 | 0.16 |
| | | | Base | 100.000000 | 120,000.00 | 97.510920 | 117,013.10 | -2,986.90 | 0.16 |
| 36250VAD4 | GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 A4 | | | | 3.506000 | 10 Oct 2048 | | | |
| | | 275,000.000 | Local | 100.988127 | 277,717.35 | 95.425010 | 262,418.78 | -15,298.57 | 0.36 |
| | | Original Face: 275,000.000 | Base | 100.988127 | 277,717.35 | 95.425010 | 262,418.78 | -15,298.57 | 0.36 |
| 36252AAC0 | GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 A3 | | | | 3.734000 | 10 Nov 2048 | | | |
| | | 300,000.000 | Local | 101.172457 | 303,517.37 | 96.367810 | 289,103.43 | -14,413.94 | 0.39 |
| | | Original Face: 300,000.000 | Base | 101.172457 | 303,517.37 | 96.367810 | 289,103.43 | -14,413.94 | 0.39 |
| 36257HBN5 | GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3 | | | | 2.904000 | 10 Jul 2052 | | | |
| | | 300,000.000 | Local | 100.672230 | 302,016.69 | 89.824170 | 269,472.51 | -32,544.18 | 0.37 |
| | | Original Face: 300,000.000 | Base | 100.672230 | 302,016.69 | 89.824170 | 269,472.51 | -32,544.18 | 0.37 |
| 36259VAB9 | GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A | | | | 3.000000 | 25 Jan 2051 | | | |
| | | 61,115.650 | Local | 95.749861 | 58,518.15 | 84.081910 | 51,387.21 | -7,130.94 | 0.07 |
| | | Original Face: 205,000.000 | Base | 95.749861 | 58,518.15 | 84.081910 | 51,387.21 | -7,130.94 | 0.07 |
| 36260DAB6 | GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A | | | | 3.000000 | 27 Mar 2051 | | | |
| | | 98,995.270 | Local | 95.999950 | 95,035.41 | 84.846840 | 83,994.36 | -11,041.05 | 0.11 |
| | | Original Face: 290,000.000 | Base | 95.999950 | 95,035.41 | 84.846840 | 83,994.36 | -11,041.05 | 0.11 |
| 36263UAN9 | GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5 | | | | 2.618300 | 15 Dec 2054 | | | |
| | | 160,000.000 | Local | 100.000000 | 160,000.00 | 83.400260 | 133,440.42 | -26,559.58 | 0.18 |
| | | Original Face: 160,000.000 | Base | 100.000000 | 160,000.00 | 83.400260 | 133,440.42 | -26,559.58 | 0.18 |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 36263VAB3 | GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A | | | | 2.500000 | 25 Apr 2052 | | | |
| | | 276,392.400 | Local 100.111512 | 276,700.61 | 80.476600 | 222,431.21 | -54,269.40 | | 0.30 |
| Original Face: | | 325,000.000 | Base 100.111512 | 276,700.61 | 80.476600 | 222,431.21 | -54,269.40 | | 0.30 |
| 36267EAF8 | GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A | | | | 3.000000 | 25 Jun 2052 | | | |
| | | 300,820.760 | Local 98.748334 | 297,055.49 | 83.597700 | 251,479.24 | -45,576.25 | | 0.34 |
| Original Face: | | 350,000.000 | Base 98.748334 | 297,055.49 | 83.597700 | 251,479.24 | -45,576.25 | | 0.34 |
| 362848UP6 | GAINESVILLE FL UTILITIES SYS R GAIUTL 10/44 FIXED 5 | | | | 5.000000 | 01 Oct 2044 | | | |
| | | 350,000.000 | Local 111.034011 | 388,619.04 | 105.941130 | 370,793.96 | -17,825.08 | | 0.50 |
| Original Face: | | 350,000.000 | Base 111.034011 | 388,619.04 | 105.941130 | 370,793.96 | -17,825.08 | | 0.50 |
| 362924AJ1 | GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A | | | | 3.000000 | 25 Aug 2052 | | | |
| | | 352,889.420 | Local 97.834463 | 345,247.47 | 83.597700 | 295,007.44 | -50,240.03 | | 0.40 |
| Original Face: | | 400,000.000 | Base 97.834463 | 345,247.47 | 83.597700 | 295,007.44 | -50,240.03 | | 0.40 |
| 36962GT95 | GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55 | | | | 5.550000 | 05 Jan 2026 | | | |
| | | 75,000.000 | Local 101.928880 | 76,446.66 | 99.836262 | 74,877.20 | -1,569.46 | | 0.10 |
| | | | Base 101.928880 | 76,446.66 | 99.836262 | 74,877.20 | -1,569.46 | | 0.10 |
| 37045VAK6 | GENERAL MOTORS CO SR UNSECURED 04/36 6.6 | | | | 6.600000 | 01 Apr 2036 | | | |
| | | 50,000.000 | Local 99.940800 | 49,970.40 | 106.328988 | 53,164.49 | 3,194.09 | | 0.07 |
| | | | Base 99.940800 | 49,970.40 | 106.328988 | 53,164.49 | 3,194.09 | | 0.07 |
| 37045XBT2 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35 | | | | 4.350000 | 17 Jan 2027 | | | |
| | | 100,000.000 | Local 100.473150 | 100,473.15 | 97.691335 | 97,691.34 | -2,781.81 | | 0.13 |
| | | | Base 100.473150 | 100,473.15 | 97.691335 | 97,691.34 | -2,781.81 | | 0.13 |
| 37045XCS3 | GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65 | | | | 5.650000 | 17 Jan 2029 | | | |
| | | 200,000.000 | Local 101.391605 | 202,783.21 | 101.082094 | 202,164.19 | -619.02 | | 0.28 |
| | | | Base 101.391605 | 202,783.21 | 101.082094 | 202,164.19 | -619.02 | | 0.28 |
| 376087GM8 | GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364 | | | | 3.364000 | 01 Aug 2047 | | | |
| | | 280,000.000 | Local 100.000000 | 280,000.00 | 75.717010 | 212,007.63 | -67,992.37 | | 0.29 |
| Original Face: | | 280,000.000 | Base 100.000000 | 280,000.00 | 75.717010 | 212,007.63 | -67,992.37 | | 0.29 |
| 378272BE7 | GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85 | | | | 2.850000 | 27 Apr 2031 | | | |
| | | 300,000.000 | Local 99.917590 | 299,752.77 | 85.503702 | 256,511.11 | -43,241.66 | | 0.35 |
| | | | Base 99.917590 | 299,752.77 | 85.503702 | 256,511.11 | -43,241.66 | | 0.35 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

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|--------------------------------|---|-------------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38122NB50 | GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746 | | | | | 2.746000 | 01 Jun 2034 | | |
| | | 125,000.000 | Local | 100.000000 | 125,000.00 | 84.212830 | 105,266.04 | -19,733.96 | 0.14 |
| | Original Face: | 125,000.000 | Base | 100.000000 | 125,000.00 | 84.212830 | 105,266.04 | -19,733.96 | 0.14 |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR | | | | | 4.223000 | 01 May 2029 | | |
| | | 300,000.000 | Local | 100.225033 | 300,675.10 | 96.301356 | 288,904.07 | -11,771.03 | 0.39 |
| | | | Base | 100.225033 | 300,675.10 | 96.301356 | 288,904.07 | -11,771.03 | 0.39 |
| 38141GZM9 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR | | | | | 3.102000 | 24 Feb 2033 | | |
| | | 230,000.000 | Local | 100.000000 | 230,000.00 | 85.565053 | 196,799.62 | -33,200.38 | 0.27 |
| | | | Base | 100.000000 | 230,000.00 | 85.565053 | 196,799.62 | -33,200.38 | 0.27 |
| 38239PAA5 | GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625 | | | | | 4.625000 | 04 May 2032 | | |
| | | 135,000.000 | Local | 99.866000 | 134,819.10 | 91.699612 | 123,794.48 | -11,024.62 | 0.17 |
| | | | Base | 99.866000 | 134,819.10 | 91.699612 | 123,794.48 | -11,024.62 | 0.17 |
| 387422AB4 | GRANITE PARK EQUIPMENT LEASING SCFGP 2023 1A A2 144A | | | | | 6.510000 | 20 May 2030 | | |
| | | 220,000.000 | Local | 100.000000 | 220,000.00 | 100.578900 | 221,273.58 | 1,273.58 | 0.30 |
| | Original Face: | 220,000.000 | Base | 100.000000 | 220,000.00 | 100.578900 | 221,273.58 | 1,273.58 | 0.30 |
| 40052VAG9 | GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4 | | | | | 4.000000 | 06 Sep 2049 | | |
| | | 200,000.000 | Local | 107.705170 | 215,410.34 | 78.482640 | 156,965.28 | -58,445.06 | 0.21 |
| | | | Base | 107.705170 | 215,410.34 | 78.482640 | 156,965.28 | -58,445.06 | 0.21 |
| 40428NAC3 | HSB GROUP INC JR SUBORDINA 07/27 VAR | | | | | 6.488140 | 15 Jul 2027 | | |
| | | 245,000.000 | Local | 93.779706 | 229,760.28 | 93.609574 | 229,343.46 | -416.82 | 0.31 |
| | | | Base | 93.779706 | 229,760.28 | 93.609574 | 229,343.46 | -416.82 | 0.31 |
| 40434LAC9 | HP INC SR UNSECURED 06/30 3.4 | | | | | 3.400000 | 17 Jun 2030 | | |
| | | 80,000.000 | Local | 100.905900 | 80,724.72 | 91.134288 | 72,907.43 | -7,817.29 | 0.10 |
| | | | Base | 100.905900 | 80,724.72 | 91.134288 | 72,907.43 | -7,817.29 | 0.10 |
| 404530AD9 | HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875 | | | | | 2.875000 | 01 Sep 2050 | | |
| | | 150,000.000 | Local | 100.000000 | 150,000.00 | 67.338235 | 101,007.35 | -48,992.65 | 0.14 |
| | | | Base | 100.000000 | 150,000.00 | 67.338235 | 101,007.35 | -48,992.65 | 0.14 |
| 42225UAG9 | HEALTHCARE RLTY HLDGS LP COMPANY GUAR 02/30 3.1 | | | | | 3.100000 | 15 Feb 2030 | | |
| | | 150,000.000 | Local | 99.792940 | 149,689.41 | 87.127802 | 130,691.70 | -18,997.71 | 0.18 |
| | | | Base | 99.792940 | 149,689.41 | 87.127802 | 130,691.70 | -18,997.71 | 0.18 |

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CONNING INC

FUND: HBQ4



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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 44409MAA4 | HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95 | | | | | 3.950000 | 01 Nov 2027 | | |
| | 90,000.000 | Local | | 99.929789 | 89,936.81 | 88.625030 | 79,762.53 | -10,174.28 | 0.11 |
| | | Base | | 99.929789 | 89,936.81 | 88.625030 | 79,762.53 | -10,174.28 | 0.11 |
| 451102BT3 | ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25 | | | | | 6.250000 | 15 May 2026 | | |
| | 185,000.000 | Local | | 100.056086 | 185,103.76 | 97.952520 | 181,212.16 | -3,891.60 | 0.25 |
| | | Base | | 100.056086 | 185,103.76 | 97.952520 | 181,212.16 | -3,891.60 | 0.25 |
| 45528S4Z6 | INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004 | | | | | 6.004000 | 15 Jan 2040 | | |
| | 195,000.000 | Local | | 121.703964 | 237,322.73 | 104.439010 | 203,656.07 | -33,666.66 | 0.28 |
| Original Face: | 195,000.000 | Base | | 121.703964 | 237,322.73 | 104.439010 | 203,656.07 | -33,666.66 | 0.28 |
| 459200KA8 | IBM CORP SR UNSECURED 05/29 3.5 | | | | | 3.500000 | 15 May 2029 | | |
| | 275,000.000 | Local | | 108.676073 | 298,859.20 | 94.161123 | 258,943.09 | -39,916.11 | 0.35 |
| | | Base | | 108.676073 | 298,859.20 | 94.161123 | 258,943.09 | -39,916.11 | 0.35 |
| 46590JAW7 | JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5 | | | | | 3.598200 | 15 Nov 2048 | | |
| | 275,000.000 | Local | | 100.937302 | 277,577.58 | 95.301580 | 262,079.35 | -15,498.23 | 0.36 |
| Original Face: | 275,000.000 | Base | | 100.937302 | 277,577.58 | 95.301580 | 262,079.35 | -15,498.23 | 0.36 |
| 46591TAJ3 | JP MORGAN MORTGAGE TRUST JPMMT 2020 2 A5A 144A | | | | | 3.000000 | 25 Jul 2050 | | |
| | 181,194.570 | Local | | 98.484232 | 178,448.08 | 84.926540 | 153,882.28 | -24,565.80 | 0.21 |
| Original Face: | 350,000.000 | Base | | 98.484232 | 178,448.08 | 84.926540 | 153,882.28 | -24,565.80 | 0.21 |
| 46592EAC0 | JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A | | | | | 2.500000 | 25 Jun 2051 | | |
| | 173,252.220 | Local | | 100.000012 | 173,252.24 | 80.226600 | 138,994.37 | -34,257.87 | 0.19 |
| Original Face: | 285,000.000 | Base | | 100.000012 | 173,252.24 | 80.226600 | 138,994.37 | -34,257.87 | 0.19 |
| 46592KAC6 | JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A | | | | | 2.500000 | 25 Jul 2051 | | |
| | 213,719.260 | Local | | 100.626036 | 215,057.22 | 80.226600 | 171,459.70 | -43,597.52 | 0.23 |
| Original Face: | 305,000.000 | Base | | 100.626036 | 215,057.22 | 80.226600 | 171,459.70 | -43,597.52 | 0.23 |
| 46592NAC0 | JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A | | | | | 2.500000 | 25 Nov 2051 | | |
| | 244,600.730 | Local | | 101.206080 | 247,550.81 | 80.226600 | 196,234.85 | -51,315.96 | 0.27 |
| Original Face: | 305,000.000 | Base | | 101.206080 | 247,550.81 | 80.226600 | 196,234.85 | -51,315.96 | 0.27 |
| 46644YAU4 | JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3 | | | | | 3.801400 | 15 Aug 2048 | | |
| | 250,316.860 | Local | | 100.544794 | 251,680.57 | 96.788590 | 242,278.16 | -9,402.41 | 0.33 |
| Original Face: | 300,000.000 | Base | | 100.544794 | 251,680.57 | 96.788590 | 242,278.16 | -9,402.41 | 0.33 |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|----------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 46647PAM8 | JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR | | | | 3.509000 | 23 Jan 2029 | | | |
| | | 280,000.000 | Local | 98.639482 | 276,190.55 | 94.607189 | 264,900.13 | -11,290.42 | 0.36 |
| | | | Base | 98.639482 | 276,190.55 | 94.607189 | 264,900.13 | -11,290.42 | 0.36 |
| 46651XAK8 | JP MORGAN MORTGAGE TRUST JPMMT 2020 1 A5A 144A | | | | 3.000000 | 25 Jun 2050 | | | |
| | | 123,572.010 | Local | 94.800449 | 117,146.82 | 84.673510 | 104,632.76 | -12,514.06 | 0.14 |
| | | Original Face: 225,000.000 | Base | 94.800449 | 117,146.82 | 84.673510 | 104,632.76 | -12,514.06 | 0.14 |
| 46654AAF6 | JP MORGAN MORTGAGE TRUST JPMMT 2021 10 A4 144A | | | | 2.500000 | 25 Dec 2051 | | | |
| | | 300,059.530 | Local | 100.961516 | 302,944.65 | 86.823970 | 260,523.60 | -42,421.05 | 0.35 |
| | | Original Face: 390,000.000 | Base | 100.961516 | 302,944.65 | 86.823970 | 260,523.60 | -42,421.05 | 0.35 |
| 46654TAJ7 | JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A | | | | 2.500000 | 25 Jun 2052 | | | |
| | | 450,000.000 | Local | 98.764016 | 444,438.07 | 61.644820 | 277,401.69 | -167,036.38 | 0.38 |
| | | Original Face: 450,000.000 | Base | 98.764016 | 444,438.07 | 61.644820 | 277,401.69 | -167,036.38 | 0.38 |
| 46654UAB1 | JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A | | | | 3.000000 | 25 Aug 2052 | | | |
| | | 347,205.880 | Local | 97.286728 | 337,785.24 | 83.597700 | 290,256.13 | -47,529.11 | 0.40 |
| | | Original Face: 400,000.000 | Base | 97.286728 | 337,785.24 | 83.597700 | 290,256.13 | -47,529.11 | 0.40 |
| 46654WAE1 | JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A | | | | 2.500000 | 25 Jul 2052 | | | |
| | | 391,320.510 | Local | 98.303122 | 384,680.28 | 80.226600 | 313,943.14 | -70,737.14 | 0.43 |
| | | Original Face: 450,000.000 | Base | 98.303122 | 384,680.28 | 80.226600 | 313,943.14 | -70,737.14 | 0.43 |
| 46655DAB8 | JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A | | | | 3.000000 | 25 Aug 2052 | | | |
| | | 175,982.390 | Local | 98.714036 | 173,719.32 | 83.097700 | 146,237.32 | -27,482.00 | 0.20 |
| | | Original Face: 200,000.000 | Base | 98.714036 | 173,719.32 | 83.097700 | 146,237.32 | -27,482.00 | 0.20 |
| 46817MAL1 | JACKSON FINANCIAL INC SR UNSECURED 11/31 3.125 | | | | 3.125000 | 23 Nov 2031 | | | |
| | | 300,000.000 | Local | 99.757003 | 299,271.01 | 83.304018 | 249,912.05 | -49,358.96 | 0.34 |
| | | | Base | 99.757003 | 299,271.01 | 83.304018 | 249,912.05 | -49,358.96 | 0.34 |
| 47770VAY6 | JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985 | | | | 3.985000 | 01 Jan 2029 | | | |
| | | 95,000.000 | Local | 100.000000 | 95,000.00 | 98.492970 | 93,568.32 | -1,431.68 | 0.13 |
| | | Original Face: 95,000.000 | Base | 100.000000 | 95,000.00 | 98.492970 | 93,568.32 | -1,431.68 | 0.13 |
| 47770VBR0 | JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/33 FIXED 4.433 | | | | 4.433000 | 01 Jan 2033 | | | |
| | | 75,000.000 | Local | 100.000000 | 75,000.00 | 99.008340 | 74,256.26 | -743.74 | 0.10 |
| | | Original Face: 75,000.000 | Base | 100.000000 | 75,000.00 | 99.008340 | 74,256.26 | -743.74 | 0.10 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 478375AR9 | JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9 | | | | | | 3.900000 | 14 Feb 2026 | | |
| | 10,000.000 | Local | | 100.177100 | 10,017.71 | 97.594437 | 9,759.44 | -258.27 | 0.01 | |
| | | Base | | 100.177100 | 10,017.71 | 97.594437 | 9,759.44 | -258.27 | 0.01 | |
| 49271VAN0 | KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25 | | | | | | 2.250000 | 15 Mar 2031 | | |
| | 115,000.000 | Local | | 99.776730 | 114,743.24 | 83.504554 | 96,030.24 | -18,713.00 | 0.13 | |
| | | Base | | 99.776730 | 114,743.24 | 83.504554 | 96,030.24 | -18,713.00 | 0.13 | |
| 49326EEJ8 | KEYCORP SR UNSECURED 10/29 2.55 | | | | | | 2.550000 | 01 Oct 2029 | | |
| | 180,000.000 | Local | | 99.954389 | 179,917.90 | 84.578310 | 152,240.96 | -27,676.94 | 0.21 | |
| | | Base | | 99.954389 | 179,917.90 | 84.578310 | 152,240.96 | -27,676.94 | 0.21 | |
| 49427RAL6 | KILROY REALTY LP COMPANY GUAR 10/25 4.375 | | | | | | 4.375000 | 01 Oct 2025 | | |
| | 40,000.000 | Local | | 99.900025 | 39,960.01 | 97.875280 | 39,150.11 | -809.90 | 0.05 | |
| | | Base | | 99.900025 | 39,960.01 | 97.875280 | 39,150.11 | -809.90 | 0.05 | |
| 49427RAP7 | KILROY REALTY LP COMPANY GUAR 02/30 3.05 | | | | | | 3.050000 | 15 Feb 2030 | | |
| | 260,000.000 | Local | | 99.925200 | 259,805.52 | 85.131163 | 221,341.02 | -38,464.50 | 0.30 | |
| | | Base | | 99.925200 | 259,805.52 | 85.131163 | 221,341.02 | -38,464.50 | 0.30 | |
| 501044CN9 | KROGER CO SR UNSECURED 07/40 5.4 | | | | | | 5.400000 | 15 Jul 2040 | | |
| | 300,000.000 | Local | | 120.492653 | 361,477.96 | 97.770876 | 293,312.63 | -68,165.33 | 0.40 | |
| | | Base | | 120.492653 | 361,477.96 | 97.770876 | 293,312.63 | -68,165.33 | 0.40 | |
| 50249AAL7 | LYB INT FINANCE III COMPANY GUAR 05/33 5.625 | | | | | | 5.625000 | 15 May 2033 | | |
| | 250,000.000 | Local | | 99.902004 | 249,755.01 | 102.544340 | 256,360.85 | 6,605.84 | 0.35 | |
| | | Base | | 99.902004 | 249,755.01 | 102.544340 | 256,360.85 | 6,605.84 | 0.35 | |
| 505742AP1 | LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75 | | | | | | 4.750000 | 15 Jun 2029 | | |
| | 230,000.000 | Local | | 100.172126 | 230,395.89 | 90.936990 | 209,155.08 | -21,240.81 | 0.28 | |
| | | Base | | 100.172126 | 230,395.89 | 90.936990 | 209,155.08 | -21,240.81 | 0.28 | |
| 52107QAJ4 | LAZARD GROUP LLC SR UNSECURED 09/28 4.5 | | | | | | 4.500000 | 19 Sep 2028 | | |
| | 170,000.000 | Local | | 99.537147 | 169,213.15 | 96.321819 | 163,747.09 | -5,466.06 | 0.22 | |
| | | Base | | 99.537147 | 169,213.15 | 96.321819 | 163,747.09 | -5,466.06 | 0.22 | |
| 529043AD3 | LXP INDUSTRIAL TRUST COMPANY GUAR 06/24 4.4 | | | | | | 4.400000 | 15 Jun 2024 | | |
| | 90,000.000 | Local | | 99.998544 | 89,998.69 | 99.132191 | 89,218.97 | -779.72 | 0.12 | |
| | | Base | | 99.998544 | 89,998.69 | 99.132191 | 89,218.97 | -779.72 | 0.12 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 534187BJ7 | LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05 | | | | | 3.050000 | 15 Jan 2030 | | |
| | 200,000.000 | Local | | 99.937065 | 199,874.13 | 88.363269 | 176,726.54 | -23,147.59 | 0.24 |
| | | Base | | 99.937065 | 199,874.13 | 88.363269 | 176,726.54 | -23,147.59 | 0.24 |
| 539439AQ2 | LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR | | | | | 3.574000 | 07 Nov 2028 | | |
| | 215,000.000 | Local | | 100.000000 | 215,000.00 | 93.801083 | 201,672.33 | -13,327.67 | 0.27 |
| | | Base | | 100.000000 | 215,000.00 | 93.801083 | 201,672.33 | -13,327.67 | 0.27 |
| 54438CNZ1 | LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6 | | | | | 6.600000 | 01 Aug 2042 | | |
| | 315,000.000 | Local | | 143.452197 | 451,874.42 | 112.920010 | 355,698.03 | -96,176.39 | 0.48 |
| | Original Face: 315,000.000 | Base | | 143.452197 | 451,874.42 | 112.920010 | 355,698.03 | -96,176.39 | 0.48 |
| 544495UG7 | LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716 | | | | | 5.716000 | 01 Jul 2039 | | |
| | 55,000.000 | Local | | 118.499473 | 65,174.71 | 104.436620 | 57,440.14 | -7,734.57 | 0.08 |
| | Original Face: 55,000.000 | Base | | 118.499473 | 65,174.71 | 104.436620 | 57,440.14 | -7,734.57 | 0.08 |
| 54627RAP5 | LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475 | | | | | 4.475000 | 01 Aug 2039 | | |
| | 250,000.000 | Local | | 100.000000 | 250,000.00 | 94.181910 | 235,454.78 | -14,545.22 | 0.32 |
| | Original Face: 250,000.000 | Base | | 100.000000 | 250,000.00 | 94.181910 | 235,454.78 | -14,545.22 | 0.32 |
| 55336VBN9 | MPLX LP SR UNSECURED 12/27 4.25 | | | | | 4.250000 | 01 Dec 2027 | | |
| | 95,000.000 | Local | | 100.220316 | 95,209.30 | 97.263709 | 92,400.52 | -2,808.78 | 0.13 |
| | | Base | | 100.220316 | 95,209.30 | 97.263709 | 92,400.52 | -2,808.78 | 0.13 |
| 56585ABD3 | MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8 | | | | | 3.800000 | 01 Apr 2028 | | |
| | 175,000.000 | Local | | 98.928634 | 173,125.11 | 95.992254 | 167,986.44 | -5,138.67 | 0.23 |
| | | Base | | 98.928634 | 173,125.11 | 95.992254 | 167,986.44 | -5,138.67 | 0.23 |
| 574599AY2 | MASCO CORP SR UNSECURED 08/32 6.5 | | | | | 6.500000 | 15 Aug 2032 | | |
| | 90,000.000 | Local | | 102.470711 | 92,223.64 | 106.778683 | 96,100.81 | 3,877.17 | 0.13 |
| | | Base | | 102.470711 | 92,223.64 | 106.778683 | 96,100.81 | 3,877.17 | 0.13 |
| 576051WJ1 | MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104 | | | | | 3.104000 | 01 Aug 2039 | | |
| | 75,000.000 | Local | | 100.000000 | 75,000.00 | 82.460610 | 61,845.46 | -13,154.54 | 0.08 |
| | Original Face: 75,000.000 | Base | | 100.000000 | 75,000.00 | 82.460610 | 61,845.46 | -13,154.54 | 0.08 |
| 58942HAB7 | BON SECOURS MERCY SECURED 08/27 3.555 | | | | | 3.555000 | 01 Aug 2027 | | |
| | 125,000.000 | Local | | 100.000000 | 125,000.00 | 95.203206 | 119,004.01 | -5,995.99 | 0.16 |
| | | Base | | 100.000000 | 125,000.00 | 95.203206 | 119,004.01 | -5,995.99 | 0.16 |

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 59259YBY4 | MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668 | | | | | 6.668000 | 15 Nov 2039 | | |
| | 85,000.000 | Local | | 126.218482 | 107,285.71 | 110.000010 | 93,500.01 | -13,785.70 | 0.13 |
| Original Face: | 85,000.000 | Base | | 126.218482 | 107,285.71 | 110.000010 | 93,500.01 | -13,785.70 | 0.13 |
| 59334DLS1 | MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/42 FIXED 3.49 | | | | | 3.490000 | 01 Oct 2042 | | |
| | 125,000.000 | Local | | 100.000000 | 125,000.00 | 83.233730 | 104,042.16 | -20,957.84 | 0.14 |
| Original Face: | 125,000.000 | Base | | 100.000000 | 125,000.00 | 83.233730 | 104,042.16 | -20,957.84 | 0.14 |
| 60636AVL4 | MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229 | | | | | 3.229000 | 15 May 2050 | | |
| | 145,000.000 | Local | | 100.000000 | 145,000.00 | 73.955230 | 107,235.08 | -37,764.92 | 0.15 |
| | | Base | | 100.000000 | 145,000.00 | 73.955230 | 107,235.08 | -37,764.92 | 0.15 |
| 6174468G7 | MORGAN STANLEY SR UNSECURED 01/30 VAR | | | | | 4.431000 | 23 Jan 2030 | | |
| | 300,000.000 | Local | | 102.122580 | 306,367.74 | 96.904870 | 290,714.61 | -15,653.13 | 0.40 |
| | | Base | | 102.122580 | 306,367.74 | 96.904870 | 290,714.61 | -15,653.13 | 0.40 |
| 61747YEH4 | MORGAN STANLEY SR UNSECURED 10/32 VAR | | | | | 2.511000 | 20 Oct 2032 | | |
| | 100,000.000 | Local | | 97.568840 | 97,568.84 | 82.632955 | 82,632.96 | -14,935.88 | 0.11 |
| | | Base | | 97.568840 | 97,568.84 | 82.632955 | 82,632.96 | -14,935.88 | 0.11 |
| 623115AC6 | MT SINAI HOSPITAL SECURED 07/35 3.831 | | | | | 3.831000 | 01 Jul 2035 | | |
| | 65,000.000 | Local | | 100.000000 | 65,000.00 | 86.712156 | 56,362.90 | -8,637.10 | 0.08 |
| Original Face: | 65,000.000 | Base | | 100.000000 | 65,000.00 | 86.712156 | 56,362.90 | -8,637.10 | 0.08 |
| 62954HBB3 | NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5 | | | | | 5.000000 | 15 Jan 2033 | | |
| | 150,000.000 | Local | | 99.742880 | 149,614.32 | 97.829508 | 146,744.26 | -2,870.06 | 0.20 |
| | | Base | | 99.742880 | 149,614.32 | 97.829508 | 146,744.26 | -2,870.06 | 0.20 |
| 62954JAB0 | NP SPE IX LP NPRL 2019 1A A2 144A | | | | | 3.241000 | 20 Sep 2049 | | |
| | 154,471.520 | Local | | 100.000000 | 154,471.52 | 93.257580 | 144,056.40 | -10,415.12 | 0.20 |
| Original Face: | 155,000.000 | Base | | 100.000000 | 154,471.52 | 93.257580 | 144,056.40 | -10,415.12 | 0.20 |
| 637071AK7 | NOV INC SR UNSECURED 12/42 3.95 | | | | | 3.950000 | 01 Dec 2042 | | |
| | 110,000.000 | Local | | 73.789418 | 81,168.36 | 76.035068 | 83,638.57 | 2,470.21 | 0.11 |
| | | Base | | 73.789418 | 81,168.36 | 76.035068 | 83,638.57 | 2,470.21 | 0.11 |
| 637071AM3 | NOV INC SR UNSECURED 12/29 3.6 | | | | | 3.600000 | 01 Dec 2029 | | |
| | 125,000.000 | Local | | 99.553888 | 124,442.36 | 92.013597 | 115,017.00 | -9,425.36 | 0.16 |
| | | Base | | 99.553888 | 124,442.36 | 92.013597 | 115,017.00 | -9,425.36 | 0.16 |

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CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 63938CAB4 | NAVIENT CORP SR UNSECURED 10/24 5.875 | | | | 5.875000 | 25 Oct 2024 | | |
| | | 45,000.000 | Local 99.928978 | 44,968.04 | 99.846890 | 44,931.10 | -36.94 | 0.06 |
| | | | Base 99.928978 | 44,968.04 | 99.846890 | 44,931.10 | -36.94 | 0.06 |
| 6461366S5 | NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131 | | | | 4.131000 | 15 Jun 2042 | | |
| | | 200,000.000 | Local 100.000000 | 200,000.00 | 84.910170 | 169,820.34 | -30,179.66 | 0.23 |
| Original Face: | | 200,000.000 | Base 100.000000 | 200,000.00 | 84.910170 | 169,820.34 | -30,179.66 | 0.23 |
| 64828EAA3 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A | | | | 2.491880 | 25 Sep 2059 | | |
| | | 21,301.230 | Local 100.000094 | 21,301.25 | 92.105590 | 19,619.62 | -1,681.63 | 0.03 |
| Original Face: | | 155,000.000 | Base 100.000094 | 21,301.25 | 92.105590 | 19,619.62 | -1,681.63 | 0.03 |
| 64830WAQ4 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 4A B1 144A | | | | 4.000000 | 25 Dec 2058 | | |
| | | 235,264.480 | Local 102.183861 | 240,402.33 | 92.222250 | 216,966.20 | -23,436.13 | 0.30 |
| Original Face: | | 300,000.000 | Base 102.183861 | 240,402.33 | 92.222250 | 216,966.20 | -23,436.13 | 0.30 |
| 64831UAA2 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A | | | | 5.000000 | 25 Jun 2062 | | |
| | | 279,749.140 | Local 99.971078 | 279,668.23 | 98.348160 | 275,128.13 | -4,540.10 | 0.37 |
| Original Face: | | 325,000.000 | Base 99.971078 | 279,668.23 | 98.348160 | 275,128.13 | -4,540.10 | 0.37 |
| 64966HTX8 | NEW YORK NY NYC 12/36 FIXED 5.985 | | | | 5.985000 | 01 Dec 2036 | | |
| | | 195,000.000 | Local 117.706159 | 229,527.01 | 104.786460 | 204,333.60 | -25,193.41 | 0.28 |
| Original Face: | | 195,000.000 | Base 117.706159 | 229,527.01 | 104.786460 | 204,333.60 | -25,193.41 | 0.28 |
| 650117AA2 | NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248 | | | | 4.248000 | 01 Sep 2035 | | |
| | | 225,000.000 | Local 100.000000 | 225,000.00 | 96.977910 | 218,200.30 | -6,799.70 | 0.30 |
| Original Face: | | 225,000.000 | Base 100.000000 | 225,000.00 | 96.977910 | 218,200.30 | -6,799.70 | 0.30 |
| 66285WFB7 | N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718 | | | | 6.718000 | 01 Jan 2049 | | |
| | | 315,000.000 | Local 149.647308 | 471,389.02 | 118.083570 | 371,963.25 | -99,425.77 | 0.51 |
| Original Face: | | 315,000.000 | Base 149.647308 | 471,389.02 | 118.083570 | 371,963.25 | -99,425.77 | 0.51 |
| 67630KAA0 | OAKST COMMERCIAL MORTGAGE TRUS OAKST 2023 NLP A 144A | | | | 6.094900 | 15 Mar 2040 | | |
| | | 400,000.000 | Local 101.005875 | 404,023.50 | 100.456630 | 401,826.52 | -2,196.98 | 0.55 |
| Original Face: | | 400,000.000 | Base 101.005875 | 404,023.50 | 100.456630 | 401,826.52 | -2,196.98 | 0.55 |
| 678858BU4 | OKLAHOMA G+E CO SR UNSECURED 03/30 3.3 | | | | 3.300000 | 15 Mar 2030 | | |
| | | 200,000.000 | Local 99.823180 | 199,646.36 | 91.161332 | 182,322.66 | -17,323.70 | 0.25 |
| | | | Base 99.823180 | 199,646.36 | 91.161332 | 182,322.66 | -17,323.70 | 0.25 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

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|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 6789084B7 | OKLAHOMA ST DEV FIN AUTH OKSDEV 02/52 FIXED 5.087 | | | | 5.087000 | 01 Feb 2052 | | | |
| | | 75,000.000 | Local | 100.000000 | 75,000.00 | 99.474670 | 74,606.00 | -394.00 | 0.10 |
| Original Face: | | 75,000.000 | Base | 100.000000 | 75,000.00 | 99.474670 | 74,606.00 | -394.00 | 0.10 |
| 682680AW3 | ONEOK INC COMPANY GUAR 03/29 4.35 | | | | 4.350000 | 15 Mar 2029 | | | |
| | | 210,000.000 | Local | 99.828881 | 209,640.65 | 96.873771 | 203,434.92 | -6,205.73 | 0.28 |
| | | | Base | 99.828881 | 209,640.65 | 96.873771 | 203,434.92 | -6,205.73 | 0.28 |
| 68269BAA6 | ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019 2A A 144A | | | | 3.140000 | 14 Oct 2036 | | | |
| | | 300,000.000 | Local | 100.000000 | 300,000.00 | 94.149930 | 282,449.79 | -17,550.21 | 0.38 |
| Original Face: | | 300,000.000 | Base | 100.000000 | 300,000.00 | 94.149930 | 282,449.79 | -17,550.21 | 0.38 |
| 68389XBE4 | ORACLE CORP SR UNSECURED 05/35 3.9 | | | | 3.900000 | 15 May 2035 | | | |
| | | 320,000.000 | Local | 115.838666 | 370,683.73 | 87.845604 | 281,105.93 | -89,577.80 | 0.38 |
| | | | Base | 115.838666 | 370,683.73 | 87.845604 | 281,105.93 | -89,577.80 | 0.38 |
| 68803PDH0 | OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272 | | | | 4.272000 | 01 Oct 2040 | | | |
| | | 315,000.000 | Local | 101.681552 | 320,296.89 | 86.638160 | 272,910.20 | -47,386.69 | 0.37 |
| Original Face: | | 315,000.000 | Base | 101.681552 | 320,296.89 | 86.638160 | 272,910.20 | -47,386.69 | 0.37 |
| 691205AE8 | BLUE OWL TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75 | | | | 3.750000 | 17 Jun 2026 | | | |
| | | 215,000.000 | Local | 99.715465 | 214,388.25 | 92.625323 | 199,144.44 | -15,243.81 | 0.27 |
| | | | Base | 99.715465 | 214,388.25 | 92.625323 | 199,144.44 | -15,243.81 | 0.27 |
| 693475AZ8 | PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55 | | | | 2.550000 | 22 Jan 2030 | | | |
| | | 275,000.000 | Local | 104.770153 | 288,117.92 | 87.296972 | 240,066.67 | -48,051.25 | 0.33 |
| | | | Base | 104.770153 | 288,117.92 | 87.296972 | 240,066.67 | -48,051.25 | 0.33 |
| 694308JM0 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55 | | | | 4.550000 | 01 Jul 2030 | | | |
| | | 275,000.000 | Local | 109.984491 | 302,457.35 | 95.057215 | 261,407.34 | -41,050.01 | 0.36 |
| | | | Base | 109.984491 | 302,457.35 | 95.057215 | 261,407.34 | -41,050.01 | 0.36 |
| 695156AW9 | PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05 | | | | 3.050000 | 01 Oct 2051 | | | |
| | | 300,000.000 | Local | 99.501180 | 298,503.54 | 67.889199 | 203,667.60 | -94,835.94 | 0.28 |
| | | | Base | 99.501180 | 298,503.54 | 67.889199 | 203,667.60 | -94,835.94 | 0.28 |
| 709599BU7 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/26 5.75 | | | | 5.750000 | 24 May 2026 | | | |
| | | 175,000.000 | Local | 99.914354 | 174,850.12 | 100.743886 | 176,301.80 | 1,451.68 | 0.24 |
| | | | Base | 99.914354 | 174,850.12 | 100.743886 | 176,301.80 | 1,451.68 | 0.24 |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 714046AN9 | REVVITY INC SR UNSECURED 09/31 2.25 | | | | | 2.250000 | 15 Sep 2031 | | |
| | 300,000.000 | Local | 99.768073 | 299,304.22 | 82.081560 | 246,244.68 | -53,059.54 | 0.34 | |
| | | Base | 99.768073 | 299,304.22 | 82.081560 | 246,244.68 | -53,059.54 | 0.34 | |
| 715638DS8 | REPUBLIC OF PERU SR UNSECURED 03/41 3.3 | | | | | 3.300000 | 11 Mar 2041 | | |
| | 180,000.000 | Local | 96.727050 | 174,108.69 | 74.970000 | 134,946.00 | -39,162.69 | 0.18 | |
| | | Base | 96.727050 | 174,108.69 | 74.970000 | 134,946.00 | -39,162.69 | 0.18 | |
| 71654QBW1 | PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5 | | | | | 4.500000 | 23 Jan 2026 | | |
| | 180,000.000 | Local | 97.808906 | 176,056.03 | 93.741870 | 168,735.37 | -7,320.66 | 0.23 | |
| | | Base | 97.808906 | 176,056.03 | 93.741870 | 168,735.37 | -7,320.66 | 0.23 | |
| 716973AE2 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/33 4.75 | | | | | 4.750000 | 19 May 2033 | | |
| | 120,000.000 | Local | 99.860417 | 119,832.50 | 98.485266 | 118,182.32 | -1,650.18 | 0.16 | |
| | | Base | 99.860417 | 119,832.50 | 98.485266 | 118,182.32 | -1,650.18 | 0.16 | |
| 73474TAD2 | PORT OF MORROW OR TRANSMISSION PTMTRN 09/27 FIXED 3.521 | | | | | 3.521000 | 01 Sep 2027 | | |
| | 180,000.000 | Local | 100.000000 | 180,000.00 | 96.970570 | 174,547.03 | -5,452.97 | 0.24 | |
| | | Base | 100.000000 | 180,000.00 | 96.970570 | 174,547.03 | -5,452.97 | 0.24 | |
| 74164MAB4 | PRIMERICA INC SR UNSECURED 11/31 2.8 | | | | | 2.800000 | 19 Nov 2031 | | |
| | 255,000.000 | Local | 99.645380 | 254,095.72 | 83.524729 | 212,988.06 | -41,107.66 | 0.29 | |
| | | Base | 99.645380 | 254,095.72 | 83.524729 | 212,988.06 | -41,107.66 | 0.29 | |
| 743874AG4 | PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A | | | | | 3.000000 | 25 Feb 2050 | | |
| | 192,014.370 | Local | 98.153357 | 188,468.55 | 84.181190 | 161,639.98 | -26,828.57 | 0.22 | |
| Original Face: | 260,000.000 | Base | 98.153357 | 188,468.55 | 84.181190 | 161,639.98 | -26,828.57 | 0.22 | |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | | 2.250000 | 01 Jul 2030 | | |
| | 275,000.000 | Local | 103.160095 | 283,690.26 | 85.450094 | 234,987.76 | -48,702.50 | 0.32 | |
| | | Base | 103.160095 | 283,690.26 | 85.450094 | 234,987.76 | -48,702.50 | 0.32 | |
| 76131VAA1 | KITE REALTY GROUP TRUST SR UNSECURED 03/25 4 | | | | | 4.000000 | 15 Mar 2025 | | |
| | 50,000.000 | Local | 99.946900 | 49,973.45 | 98.154796 | 49,077.40 | -896.05 | 0.07 | |
| | | Base | 99.946900 | 49,973.45 | 98.154796 | 49,077.40 | -896.05 | 0.07 | |
| 780082AD5 | ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65 | | | | | 4.650000 | 27 Jan 2026 | | |
| | 105,000.000 | Local | 99.952810 | 104,950.45 | 98.830932 | 103,772.48 | -1,177.97 | 0.14 | |
| | | Base | 99.952810 | 104,950.45 | 98.830932 | 103,772.48 | -1,177.97 | 0.14 | |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 78397DAB4 | SBL HOLDINGS INC SR UNSECURED 144A 02/31 5 | | | | | 5.000000 | 18 Feb 2031 | | |
| | 200,000.000 | Local | | 99.678600 | 199,357.20 | 84.526192 | 169,052.38 | -30,304.82 | 0.23 |
| | | Base | | 99.678600 | 199,357.20 | 84.526192 | 169,052.38 | -30,304.82 | 0.23 |
| 78403DAT7 | SBA TOWER TRUST ASSET BACKED 144A 05/51 1.631 | | | | | 1.631000 | 15 May 2051 | | |
| | 125,000.000 | Local | | 100.000000 | 125,000.00 | 90.514100 | 113,142.63 | -11,857.37 | 0.15 |
| | | Base | | 100.000000 | 125,000.00 | 90.514100 | 113,142.63 | -11,857.37 | 0.15 |
| 78432BAA7 | SG CAPITAL PARTNERS SGR 2019 3 A1 144A | | | | | 2.703000 | 25 Sep 2059 | | |
| | 1,696.570 | Local | | 99.117631 | 1,681.60 | 98.002030 | 1,662.67 | -18.93 | 0.00 |
| | Original Face: 171,000.000 | Base | | 99.117631 | 1,681.60 | 98.002030 | 1,662.67 | -18.93 | 0.00 |
| 78471CAB5 | SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 D A2FX 144A | | | | | 2.650000 | 25 Sep 2040 | | |
| | 10,325.160 | Local | | 100.044164 | 10,329.72 | 96.249760 | 9,937.94 | -391.78 | 0.01 |
| | Original Face: 100,000.000 | Base | | 100.044164 | 10,329.72 | 96.249760 | 9,937.94 | -391.78 | 0.01 |
| 79588TAE0 | SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75 | | | | | 4.750000 | 08 Apr 2032 | | |
| | 300,000.000 | Local | | 99.920447 | 299,761.34 | 87.947342 | 263,842.03 | -35,919.31 | 0.36 |
| | | Base | | 99.920447 | 299,761.34 | 87.947342 | 263,842.03 | -35,919.31 | 0.36 |
| 79765RTK5 | SAN FRANCISCO CITY CNTY CA P SFWOTR 11/40 FIXED 6 | | | | | 6.000000 | 01 Nov 2040 | | |
| | 315,000.000 | Local | | 127.378908 | 401,243.56 | 105.294750 | 331,678.46 | -69,565.10 | 0.45 |
| | Original Face: 315,000.000 | Base | | 127.378908 | 401,243.56 | 105.294750 | 331,678.46 | -69,565.10 | 0.45 |
| 802498UX1 | SANTA MONICA MALIBU CA UNIF SC SMSCSD 08/43 FIXED 3.114 | | | | | 3.114000 | 01 Aug 2043 | | |
| | 75,000.000 | Local | | 100.000000 | 75,000.00 | 77.360680 | 58,020.51 | -16,979.49 | 0.08 |
| | Original Face: 75,000.000 | Base | | 100.000000 | 75,000.00 | 77.360680 | 58,020.51 | -16,979.49 | 0.08 |
| 80282KAP1 | SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4 | | | | | 4.400000 | 13 Jul 2027 | | |
| | 90,000.000 | Local | | 99.933556 | 89,940.20 | 97.039538 | 87,335.58 | -2,604.62 | 0.12 |
| | | Base | | 99.933556 | 89,940.20 | 97.039538 | 87,335.58 | -2,604.62 | 0.12 |
| 81180WAR2 | SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875 | | | | | 4.875000 | 01 Jun 2027 | | |
| | 104,000.000 | Local | | 98.022077 | 101,942.96 | 97.287890 | 101,179.41 | -763.55 | 0.14 |
| | | Base | | 98.022077 | 101,942.96 | 97.287890 | 101,179.41 | -763.55 | 0.14 |
| 81180WBC4 | SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091 | | | | | 4.091000 | 01 Jun 2029 | | |
| | 110,000.000 | Local | | 98.225791 | 108,048.37 | 92.232810 | 101,456.09 | -6,592.28 | 0.14 |
| | | Base | | 98.225791 | 108,048.37 | 92.232810 | 101,456.09 | -6,592.28 | 0.14 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 81743JAA8 | SEQUOIA MORTGAGE TRUST SEMT 2023 4 A1 144A | | | | 6.000000 | 25 Nov 2053 | | | |
| | | 225,563.810 | Local | 96.043372 | 216,639.09 | 99.832000 | 225,184.86 | 8,545.77 | 0.31 |
| Original Face: | | 245,000.000 | Base | 96.043372 | 216,639.09 | 99.832000 | 225,184.86 | 8,545.77 | 0.31 |
| 81745XCD7 | SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A | | | | 3.898566 | 25 Jul 2047 | | | |
| | | 392,722.050 | Local | 98.261776 | 385,895.66 | 85.733200 | 336,693.18 | -49,202.48 | 0.46 |
| Original Face: | | 507,000.000 | Base | 98.261776 | 385,895.66 | 85.733200 | 336,693.18 | -49,202.48 | 0.46 |
| 817826AF7 | 7 ELEVEN INC SR UNSECURED 144A 02/41 2.5 | | | | 2.500000 | 10 Feb 2041 | | | |
| | | 60,000.000 | Local | 99.047617 | 59,428.57 | 67.495610 | 40,497.37 | -18,931.20 | 0.06 |
| | | | Base | 99.047617 | 59,428.57 | 67.495610 | 40,497.37 | -18,931.20 | 0.06 |
| 832696AX6 | JM SMUCKER CO SR UNSECURED 11/33 6.2 | | | | 6.200000 | 15 Nov 2033 | | | |
| | | 225,000.000 | Local | 99.937076 | 224,858.42 | 106.632701 | 239,923.58 | 15,065.16 | 0.33 |
| | | | Base | 99.937076 | 224,858.42 | 106.632701 | 239,923.58 | 15,065.16 | 0.33 |
| 84765EAA6 | COREWELL HEALTH OBL GRP SR UNSECURED 07/49 3.487 | | | | 3.487000 | 15 Jul 2049 | | | |
| | | 250,000.000 | Local | 100.000000 | 250,000.00 | 77.020710 | 192,551.78 | -57,448.22 | 0.26 |
| | | | Base | 100.000000 | 250,000.00 | 77.020710 | 192,551.78 | -57,448.22 | 0.26 |
| 84858DAA6 | SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1 | | | | 4.100000 | 01 Oct 2029 | | | |
| | | 67,588.040 | Local | 100.000000 | 67,588.04 | 91.760210 | 62,018.93 | -5,569.11 | 0.08 |
| Original Face: | | 120,000.000 | Base | 100.000000 | 67,588.04 | 91.760210 | 62,018.93 | -5,569.11 | 0.08 |
| 853254CS7 | STANDARD CHARTERED PLC SR UNSECURED 144A 01/29 6.301 | | | | 6.301000 | 09 Jan 2029 | | | |
| | | 225,000.000 | Local | 100.000000 | 225,000.00 | 102.876978 | 231,473.20 | 6,473.20 | 0.32 |
| | | | Base | 100.000000 | 225,000.00 | 102.876978 | 231,473.20 | 6,473.20 | 0.32 |
| 855244AZ2 | STARBUCKS CORP SR UNSECURED 11/30 2.55 | | | | 2.550000 | 15 Nov 2030 | | | |
| | | 90,000.000 | Local | 104.603289 | 94,142.96 | 86.734990 | 78,061.49 | -16,081.47 | 0.11 |
| | | | Base | 104.603289 | 94,142.96 | 86.734990 | 78,061.49 | -16,081.47 | 0.11 |
| 857524AE2 | REPUBLIC OF POLAND SR UNSECURED 11/32 5.75 | | | | 5.750000 | 16 Nov 2032 | | | |
| | | 65,000.000 | Local | 99.063785 | 64,391.46 | 104.600000 | 67,990.00 | 3,598.54 | 0.09 |
| | | | Base | 99.063785 | 64,391.46 | 104.600000 | 67,990.00 | 3,598.54 | 0.09 |
| 862121AB6 | STORE CAPITAL LLC SR UNSECURED 03/29 4.625 | | | | 4.625000 | 15 Mar 2029 | | | |
| | | 210,000.000 | Local | 99.593095 | 209,145.50 | 94.130813 | 197,674.71 | -11,470.79 | 0.27 |
| | | | Base | 99.593095 | 209,145.50 | 94.130813 | 197,674.71 | -11,470.79 | 0.27 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 871829BL0 | SYSCO CORPORATION COMPANY GUAR 04/30 5.95 | | | | | 5.950000 | 01 Apr 2030 | | |
| | 270,000.000 | Local | | 120.034500 | 324,093.15 | 104.317003 | 281,655.91 | -42,437.24 | 0.38 |
| | | Base | | 120.034500 | 324,093.15 | 104.317003 | 281,655.91 | -42,437.24 | 0.38 |
| 87246YAC0 | NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125 | | | | | 4.125000 | 01 Nov 2024 | | |
| | 50,000.000 | Local | | 99.996240 | 49,998.12 | 99.125827 | 49,562.91 | -435.21 | 0.07 |
| | | Base | | 99.996240 | 49,998.12 | 99.125827 | 49,562.91 | -435.21 | 0.07 |
| 87264ACY9 | T MOBILE USA INC COMPANY GUAR 07/33 5.05 | | | | | 5.050000 | 15 Jul 2033 | | |
| | 250,000.000 | Local | | 99.846232 | 249,615.58 | 98.919589 | 247,298.97 | -2,316.61 | 0.34 |
| | | Base | | 99.846232 | 249,615.58 | 98.919589 | 247,298.97 | -2,316.61 | 0.34 |
| 87612GAC5 | TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125 | | | | | 6.125000 | 15 Mar 2033 | | |
| | 225,000.000 | Local | | 99.870862 | 224,709.44 | 104.379616 | 234,854.14 | 10,144.70 | 0.32 |
| | | Base | | 99.870862 | 224,709.44 | 104.379616 | 234,854.14 | 10,144.70 | 0.32 |
| 88167AAE1 | TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15 | | | | | 3.150000 | 01 Oct 2026 | | |
| | 80,000.000 | Local | | 98.086913 | 78,469.53 | 93.453290 | 74,762.63 | -3,706.90 | 0.10 |
| | | Base | | 98.086913 | 78,469.53 | 93.453290 | 74,762.63 | -3,706.90 | 0.10 |
| 88315LAL2 | TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A | | | | | 1.680000 | 20 Feb 2046 | | |
| | 414,333.340 | Local | | 95.797432 | 396,920.70 | 88.276020 | 365,756.98 | -31,163.72 | 0.50 |
| | Original Face: 550,000.000 | Base | | 95.797432 | 396,920.70 | 88.276020 | 365,756.98 | -31,163.72 | 0.50 |
| 89178BAA2 | TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A | | | | | 2.900000 | 25 Oct 2059 | | |
| | 3,352.890 | Local | | 99.235585 | 3,327.26 | 93.492910 | 3,134.71 | -192.55 | 0.00 |
| | Original Face: 9,000.000 | Base | | 99.235585 | 3,327.26 | 93.492910 | 3,134.71 | -192.55 | 0.00 |
| 89566EAH1 | TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7 | | | | | 4.700000 | 01 Nov 2044 | | |
| | 245,000.000 | Local | | 114.251294 | 279,915.67 | 76.284626 | 186,897.33 | -93,018.34 | 0.25 |
| | | Base | | 114.251294 | 279,915.67 | 76.284626 | 186,897.33 | -93,018.34 | 0.25 |
| 89566EAK4 | TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25 | | | | | 4.250000 | 01 Jun 2046 | | |
| | 55,000.000 | Local | | 108.520055 | 59,686.03 | 72.864145 | 40,075.28 | -19,610.75 | 0.05 |
| | | Base | | 108.520055 | 59,686.03 | 72.864145 | 40,075.28 | -19,610.75 | 0.05 |
| 89656GAA2 | TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A | | | | | 2.260000 | 19 Jul 2051 | | |
| | 236,210.420 | Local | | 99.563055 | 235,178.31 | 88.508320 | 209,065.87 | -26,112.44 | 0.28 |
| | Original Face: 265,000.000 | Base | | 99.563055 | 235,178.31 | 88.508320 | 209,065.87 | -26,112.44 | 0.28 |

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 898813AV2 | TUCSON ELECTRIC POWER CO SR UNSECURED 04/53 5.5 | | | | | 5.500000 | 15 Apr 2053 | | |
| | 160,000.000 | Local | | 99.725219 | 159,560.35 | 99.110400 | 158,576.64 | -983.71 | 0.22 |
| | | Base | | 99.725219 | 159,560.35 | 99.110400 | 158,576.64 | -983.71 | 0.22 |
| 90265EAQ3 | UDR INC COMPANY GUAR 01/30 3.2 | | | | | 3.200000 | 15 Jan 2030 | | |
| | 105,000.000 | Local | | 99.800162 | 104,790.17 | 90.660191 | 95,193.20 | -9,596.97 | 0.13 |
| | | Base | | 99.800162 | 104,790.17 | 90.660191 | 95,193.20 | -9,596.97 | 0.13 |
| 90352WAD6 | USQ RAIL I LLC STEAM 2021 1A A 144A | | | | | 2.250000 | 28 Feb 2051 | | |
| | 86,621.760 | Local | | 100.049514 | 86,664.65 | 88.883480 | 76,992.43 | -9,672.22 | 0.10 |
| | Original Face: 100,000.000 | Base | | 100.049514 | 86,664.65 | 88.883480 | 76,992.43 | -9,672.22 | 0.10 |
| 91087BAR1 | UNITED MEXICAN STATES SR UNSECURED 02/34 3.5 | | | | | 3.500000 | 12 Feb 2034 | | |
| | 235,000.000 | Local | | 99.539387 | 233,917.56 | 83.221294 | 195,570.04 | -38,347.52 | 0.27 |
| | | Base | | 99.539387 | 233,917.56 | 83.221294 | 195,570.04 | -38,347.52 | 0.27 |
| 911363AM1 | UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875 | | | | | 3.875000 | 15 Feb 2031 | | |
| | 75,000.000 | Local | | 100.000000 | 75,000.00 | 89.602560 | 67,201.92 | -7,798.08 | 0.09 |
| | | Base | | 100.000000 | 75,000.00 | 89.602560 | 67,201.92 | -7,798.08 | 0.09 |
| 912803FK4 | STRIP PRINC 08/49 0.00000 | | | | | 0.010000 | 15 Aug 2049 | | |
| | 5,061,000.000 | Local | | 35.080365 | 1,775,417.29 | 33.007940 | 1,670,531.84 | -104,885.45 | 2.27 |
| | | Base | | 35.080365 | 1,775,417.29 | 33.007940 | 1,670,531.84 | -104,885.45 | 2.27 |
| 912803FV0 | STRIP PRINC 02/51 0.00000 | | | | | 0.010000 | 15 Feb 2051 | | |
| | 785,000.000 | Local | | 32.409803 | 254,416.95 | 31.336634 | 245,992.58 | -8,424.37 | 0.33 |
| | | Base | | 32.409803 | 254,416.95 | 31.336634 | 245,992.58 | -8,424.37 | 0.33 |
| 91911TAR4 | VALE OVERSEAS LIMITED COMPANY GUAR 06/33 6.125 | | | | | 6.125000 | 12 Jun 2033 | | |
| | 300,000.000 | Local | | 99.169753 | 297,509.26 | 101.018200 | 303,054.60 | 5,545.34 | 0.41 |
| | | Base | | 99.169753 | 297,509.26 | 101.018200 | 303,054.60 | 5,545.34 | 0.41 |
| 91913YAL4 | VALERO ENERGY CORP SR UNSECURED 06/37 6.625 | | | | | 6.625000 | 15 Jun 2037 | | |
| | 200,000.000 | Local | | 109.119185 | 218,238.37 | 109.084830 | 218,169.66 | -68.71 | 0.30 |
| | | Base | | 109.119185 | 218,238.37 | 109.084830 | 218,169.66 | -68.71 | 0.30 |
| 92277GAG2 | VENTAS REALTY LP COMPANY GUAR 01/26 4.125 | | | | | 4.125000 | 15 Jan 2026 | | |
| | 25,000.000 | Local | | 99.846120 | 24,961.53 | 97.702865 | 24,425.72 | -535.81 | 0.03 |
| | | Base | | 99.846120 | 24,961.53 | 97.702865 | 24,425.72 | -535.81 | 0.03 |

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

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 92343VCV4 | VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272 | | | | | 4.272000 | 15 Jan 2036 | | |
| | 170,000.000 | Local | | 117.737224 | 200,153.28 | 91.990243 | 156,383.41 | -43,769.87 | 0.21 |
| | | Base | | 117.737224 | 200,153.28 | 91.990243 | 156,383.41 | -43,769.87 | 0.21 |
| 92343VEA8 | VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5 | | | | | 4.500000 | 10 Aug 2033 | | |
| | 125,000.000 | Local | | 99.812328 | 124,765.41 | 95.692133 | 119,615.17 | -5,150.24 | 0.16 |
| | | Base | | 99.812328 | 124,765.41 | 95.692133 | 119,615.17 | -5,150.24 | 0.16 |
| 92536PAA2 | VERUS SECURITIZATION TRUST VERUS 2020 1 A1 144A | | | | | 3.417000 | 25 Jan 2060 | | |
| | 7,822.290 | Local | | 99.296370 | 7,767.25 | 95.334080 | 7,457.31 | -309.94 | 0.01 |
| | Original Face: 105,000.000 | Base | | 99.296370 | 7,767.25 | 95.334080 | 7,457.31 | -309.94 | 0.01 |
| 92537KAA2 | VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A | | | | | 3.642000 | 25 Nov 2059 | | |
| | 15,329.480 | Local | | 100.000000 | 15,329.48 | 96.760000 | 14,832.80 | -496.68 | 0.02 |
| | Original Face: 225,000.000 | Base | | 100.000000 | 15,329.48 | 96.760000 | 14,832.80 | -496.68 | 0.02 |
| 92857WAQ3 | VODAFONE GROUP PLC SR UNSECURED 02/37 6.15 | | | | | 6.150000 | 27 Feb 2037 | | |
| | 25,000.000 | Local | | 114.857320 | 28,714.33 | 106.888021 | 26,722.01 | -1,992.32 | 0.04 |
| | | Base | | 114.857320 | 28,714.33 | 106.888021 | 26,722.01 | -1,992.32 | 0.04 |
| 92940PAF1 | WRKCO INC COMPANY GUAR 06/32 4.2 | | | | | 4.200000 | 01 Jun 2032 | | |
| | 35,000.000 | Local | | 99.975114 | 34,991.29 | 94.157280 | 32,955.05 | -2,036.24 | 0.04 |
| | | Base | | 99.975114 | 34,991.29 | 94.157280 | 32,955.05 | -2,036.24 | 0.04 |
| 94989NBE6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A4 | | | | | 3.664000 | 15 Sep 2058 | | |
| | 150,000.000 | Local | | 100.879107 | 151,318.66 | 96.871940 | 145,307.91 | -6,010.75 | 0.20 |
| | Original Face: 150,000.000 | Base | | 100.879107 | 151,318.66 | 96.871940 | 145,307.91 | -6,010.75 | 0.20 |
| 94989TAZ7 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4 | | | | | 3.839000 | 15 Sep 2058 | | |
| | 175,000.000 | Local | | 100.966057 | 176,690.60 | 97.185650 | 170,074.89 | -6,615.71 | 0.23 |
| | Original Face: 175,000.000 | Base | | 100.966057 | 176,690.60 | 97.185650 | 170,074.89 | -6,615.71 | 0.23 |
| 95000U2G7 | WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR | | | | | 2.879000 | 30 Oct 2030 | | |
| | 270,000.000 | Local | | 105.027370 | 283,573.90 | 88.419840 | 238,733.57 | -44,840.33 | 0.32 |
| | | Base | | 105.027370 | 283,573.90 | 88.419840 | 238,733.57 | -44,840.33 | 0.32 |
| 95001VAU4 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4 | | | | | 3.311000 | 15 Jun 2052 | | |
| | 280,000.000 | Local | | 102.002121 | 285,605.94 | 90.536590 | 253,502.45 | -32,103.49 | 0.35 |
| | Original Face: 280,000.000 | Base | | 102.002121 | 285,605.94 | 90.536590 | 253,502.45 | -32,103.49 | 0.35 |

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 95001VAY6 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B | | | | | 3.836000 | 15 Jun 2052 | | |
| | 230,000.000 | Local | | 101.889613 | 234,346.11 | 88.504970 | 203,561.43 | -30,784.68 | 0.28 |
| Original Face: | 230,000.000 | Base | | 101.889613 | 234,346.11 | 88.504970 | 203,561.43 | -30,784.68 | 0.28 |
| 95002KAE3 | WELLS FARGO MORTGAGE BACKED SE WFMB 2020 1 A5 144A | | | | | 3.000000 | 25 Dec 2049 | | |
| | 310,413.050 | Local | | 98.390010 | 305,415.43 | 84.486520 | 262,257.18 | -43,158.25 | 0.36 |
| Original Face: | 400,000.000 | Base | | 98.390010 | 305,415.43 | 84.486520 | 262,257.18 | -43,158.25 | 0.36 |
| 95040QAD6 | WELLTOWER OP LLC COMPANY GUAR 04/28 4.25 | | | | | 4.250000 | 15 Apr 2028 | | |
| | 100,000.000 | Local | | 99.981600 | 99,981.60 | 96.996248 | 96,996.25 | -2,985.35 | 0.13 |
| | | Base | | 99.981600 | 99,981.60 | 96.996248 | 96,996.25 | -2,985.35 | 0.13 |
| 958102AR6 | WESTERN DIGITAL CORP SR SECURED 02/32 3.1 | | | | | 3.100000 | 01 Feb 2032 | | |
| | 180,000.000 | Local | | 99.781028 | 179,605.85 | 80.548166 | 144,986.70 | -34,619.15 | 0.20 |
| | | Base | | 99.781028 | 179,605.85 | 80.548166 | 144,986.70 | -34,619.15 | 0.20 |
| 958254AF1 | WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65 | | | | | 4.650000 | 01 Jul 2026 | | |
| | 205,000.000 | Local | | 100.087854 | 205,180.10 | 98.119700 | 201,145.39 | -4,034.71 | 0.27 |
| | | Base | | 100.087854 | 205,180.10 | 98.119700 | 201,145.39 | -4,034.71 | 0.27 |
| 960413AY8 | WESTLAKE CORP SR UNSECURED 08/41 2.875 | | | | | 2.875000 | 15 Aug 2041 | | |
| | 100,000.000 | Local | | 98.171050 | 98,171.05 | 69.267921 | 69,267.92 | -28,903.13 | 0.09 |
| | | Base | | 98.171050 | 98,171.05 | 69.267921 | 69,267.92 | -28,903.13 | 0.09 |
| 980236AQ6 | WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5 | | | | | 4.500000 | 04 Mar 2029 | | |
| | 145,000.000 | Local | | 99.899400 | 144,854.13 | 96.420438 | 139,809.64 | -5,044.49 | 0.19 |
| | | Base | | 99.899400 | 144,854.13 | 96.420438 | 139,809.64 | -5,044.49 | 0.19 |
| 98310WAM0 | TRAVEL + LEISURE CO SR SECURED 10/25 5.1 | | | | | 6.600000 | 01 Oct 2025 | | |
| | 25,000.000 | Local | | 99.988920 | 24,997.23 | 100.722100 | 25,180.53 | 183.30 | 0.03 |
| | | Base | | 99.988920 | 24,997.23 | 100.722100 | 25,180.53 | 183.30 | 0.03 |
| US DOLLAR Total | | | | | | | | | |
| | 80,635,881.070 | Local | | | 77,952,747.07 | | 69,732,660.71 | -8,220,086.36 | 94.92 |
| Original Face: | 102,275,666.000 | Base | | | 77,952,747.07 | | 69,732,660.71 | -8,220,086.36 | 94.92 |
| FIXED INCOME Total | | | | | | | | | |
| | 80,635,881.070 | Base | | | 77,952,747.07 | | 69,732,660.71 | -8,220,086.36 | 94.92 |

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

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 102,275,666.000 | | | | | | |

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 81,450,663.610 | Base | 81,699,440.48 | | 73,464,874.18 | -8,234,566.30 | 100.00 |
| Original Face: | | 102,275,666.000 | | | | | | |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 980,638.28 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 980,638.28 | 980,638.28 | 3 | 4,432.39 |
| | | 980,638.28 | 980,638.28 | 3 | 4,432.39 |
| COMMON STOCK | | | | | |
| 9,609 | CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC | 1,045,074.84 | 868,844.46 | 3 | 0.00 |
| 19,194 | CUSIP # 011642105 ALARM.COM HOLDINGS INC | 1,390,989.18 | 1,248,687.50 | 4 | 0.00 |
| 5,101 | CUSIP # 016255101 ALIGN TECHNOLOGY INC | 1,672,719.92 | 1,108,832.24 | 4 | 0.00 |
| 4,797 | CUSIP # 040413106 ARISTA NETWORKS INC | 1,391,034.06 | 342,391.22 | 4 | 0.00 |
| 2,932 | CUSIP # 052769106 AUTODESK INC | 763,551.44 | 249,976.45 | 2 | 0.00 |
| 42,478 | CUSIP # 127097103 COTERRA ENERGY INC | 1,184,286.64 | 833,295.25 | 3 | 0.00 |
| 31,010 | CUSIP # 192422103 COGNEX CORPORATION | 1,315,444.20 | 1,308,317.21 | 3 | 0.00 |
| 2,760 | CUSIP # 21867A105 CORE LABORATORIES INC | 47,140.80 | 127,518.55 | 0 | 0.00 |
| 11,849 | CUSIP # 25659T107 DOLBY LABORATORIES INC | 992,590.73 | 880,800.50 | 3 | 0.00 |
| 10,104 | CUSIP # 339750101 FLOOR AND DECOR HOLDINGS INC | 1,309,680.48 | 946,482.97 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|--------------|-----------|----------------|
| 3,114 | CUSIP # 368736104 GENERAC HOLDINGS INC | 392,799.96 | 397,806.88 | 1 | 0.00 |
| 39,791 | CUSIP # 371901109 GENTEX CORP | 1,437,250.92 | 1,250,190.74 | 4 | 0.00 |
| 3,833 | CUSIP # 37253A103 GENTHERM INC | 220,704.14 | 139,915.22 | 1 | 0.00 |
| 3,323 | CUSIP # 384109104 GRACO INC | 310,567.58 | 102,737.52 | 1 | 0.00 |
| 3,712 | CUSIP # 44980X109 IPG PHOTONICS INC | 336,641.28 | 406,275.87 | 1 | 0.00 |
| 7,204 | CUSIP # 45867G101 INTERDIGITAL INC | 766,937.84 | 625,157.11 | 2 | 0.00 |
| 1,414 | CUSIP # 461202103 INTUIT INC | 919,100.00 | 176,592.62 | 2 | 0.00 |
| 1,567 | CUSIP # 46120E602 INTUITIVE SURGICAL INC | 625,374.03 | 127,898.19 | 2 | 0.00 |
| 5,849 | CUSIP # 50187T106 LGI HOMES INC | 680,648.13 | 803,107.10 | 2 | 0.00 |
| 2,712 | CUSIP # 515098101 LANDSTAR SYSTEMS INC | 522,765.12 | 249,135.93 | 1 | 0.00 |
| 5,674 | CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A | 550,604.96 | 536,175.24 | 1 | 0.00 |
| 15,828 | CUSIP # 595017104 MICROCHIP TECHNOLOGY INC | 1,419,929.88 | 1,113,872.84 | 4 | 0.00 |
| 10,228 | CUSIP # 62855J104 MYRIAD GENETICS INC | 218,060.96 | 329,285.78 | 1 | 0.00 |
| 163 | CUSIP # 704326107 PAYCHEX INC | 20,016.40 | 19,643.06 | 0 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|--------------|-----------|----------------|
| 15,410 | CUSIP # 729132100 PLEXUS CORP | 1,461,176.20 | 1,150,017.47 | 4 | 0.00 |
| 12,171 | CUSIP # 739276103 POWER INTEGRATIONS INC | 870,835.05 | 590,151.69 | 2 | 0.00 |
| 4,516 | CUSIP # 74340E103 PROGYNY INC | 172,285.40 | 180,635.79 | 0 | 0.00 |
| 9,501 | CUSIP # 743713109 PROTO LABS INC | 339,660.75 | 709,612.73 | 1 | 0.00 |
| 38,394 | CUSIP # 74624M102 PURE STORAGE INC-CLASS A | 1,996,104.06 | 852,730.92 | 5 | 0.00 |
| 4,329 | CUSIP # 816850101 SEMTECH CORP | 119,004.21 | 196,288.80 | 0 | 0.00 |
| 2,864 | CUSIP # 833034101 SNAP-ON INC | 848,374.08 | 634,846.57 | 2 | 0.00 |
| 147,246 | CUSIP # 845467109 SOUTHWESTERN ENERGY CO | 1,116,124.68 | 710,654.86 | 3 | 0.00 |
| 10,331 | CUSIP # 860897107 STITCH FIX INC CL A | 27,273.84 | 340,232.93 | 0 | 0.00 |
| 3,276 | CUSIP # 86272C103 STRATEGIC EDUCATION INC | 341,097.12 | 293,532.57 | 1 | 0.00 |
| 4,243 | CUSIP # 86800U104 SUPER MICRO COMPUTER INC | 4,285,557.29 | 160,911.54 | 11 | 0.00 |
| 2,712 | CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE | 402,704.88 | 406,869.17 | 1 | 0.00 |
| 46,049 | CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A | 339,841.62 | 534,850.41 | 1 | 0.00 |
| 17,523 | CUSIP # 92552V100 VIASAT INC | 316,991.07 | 591,771.51 | 1 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|----------------------|----------------------|-----------|-----------------|
| 5,540 | CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD | 770,115.40 | 447,491.00 | 2 | 0.00 |
| | | 32,941,059.14 | 21,993,538.41 | 84 | 0.00 |
| | FOREIGN STOCK | | | | |
| 9,570 | CUSIP # H2906T109 GARMIN LTD | 1,424,685.90 | 898,692.64 | 4 | 6,986.10 |
| | | 1,424,685.90 | 898,692.64 | 4 | 6,986.10 |
| | MUTUAL FUNDS - EQUITY | | | | |
| 15,001 | CUSIP # 922908538 VANGUARD MID CAP GROWTH ETF | 3,537,085.79 | 3,393,578.72 | 9 | 0.00 |
| | | 3,537,085.79 | 3,393,578.72 | 9 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 99,384.88 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 99,384.88 | 99,384.88 | 0 | 0.00 |
| | | 99,384.88 | 99,384.88 | 0 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9699
DIRECTIONS 1 - CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 662,723.18 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 662,723.18 | 662,723.18 | 2 | 3,701.43 |
| | | 662,723.18 | 662,723.18 | 2 | 3,701.43 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,779,281.801 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 18,842,594.27 | 18,441,211.97 | 50 | 0.00 |
| 258,085.024 | CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV | 2,719,958.07 | 2,660,137.76 | 7 | 0.00 |
| 184,195.339 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 2,333,202.36 | 2,148,952.65 | 6 | 0.00 |
| 460,503.958 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 5,472,168.53 | 5,335,498.23 | 14 | 0.00 |
| | | 29,367,923.23 | 28,585,800.61 | 77 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 210,846.97 | CUSIP # 857444624 STATE STREET S&P 500 INDX II | 4,826,497.99 | 4,061,961.46 | 13 | 0.00 |
| 172,277.941 | CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II | 2,390,011.88 | 2,213,284.81 | 6 | 0.00 |
| 47,526.981 | CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II | 801,209.85 | 681,832.79 | 2 | 0.00 |
| | | 8,017,719.72 | 6,957,079.06 | 21 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9733
DIRECTIONS 2 - MODERATELY
CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 391,380.79 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 391,380.79 | 391,380.79 | 1 | 3,701.62 |
| | | 391,380.79 | 391,380.79 | 1 | 3,701.62 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,620,255.9379 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 17,158,510.38 | 16,757,182.78 | 36 | 0.00 |
| 268,161.496 | CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV | 2,826,154.01 | 2,761,941.81 | 6 | 0.00 |
| 189,874.172 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 2,405,136.14 | 2,212,244.51 | 5 | 0.00 |
| 443,938.29 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 5,275,318.70 | 5,139,320.14 | 11 | 0.00 |
| | | 27,665,119.23 | 26,870,689.24 | 58 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 362,954.79 | CUSIP # 857444624 STATE STREET S&P 500 INDX II | 8,308,398.10 | 6,987,031.45 | 17 | 0.00 |
| 394,834.712 | CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II | 5,477,541.96 | 5,067,263.31 | 11 | 0.00 |
| 290,146.758 | CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II | 4,891,294.05 | 4,159,311.28 | 10 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX9733
DIRECTIONS 2 - MODERATELY
CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------|---------------|-----------|----------------|
| | | 18,677,234.11 | 16,213,606.04 | 39 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 84,428.838 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 960,546.89 | 913,615.13 | 2 | 0.00 |
| | | 960,546.89 | 913,615.13 | 2 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9751
DIRECTIONS 3 - MODERATE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 1,068,700.28 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 1,068,700.28 | 1,068,700.28 | 1 | 9,912.90 |
| | | 1,068,700.28 | 1,068,700.28 | 1 | 9,912.90 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 3,531,849.6651 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 37,402,287.95 | 36,552,597.79 | 23 | 0.00 |
| 606,211.174 | CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV | 6,388,859.56 | 6,244,166.08 | 4 | 0.00 |
| 516,052.704 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 6,536,839.60 | 6,029,336.97 | 4 | 0.00 |
| 963,849.065 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 11,453,418.44 | 11,165,775.75 | 7 | 0.00 |
| | | 61,781,405.55 | 59,991,876.59 | 37 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 1,711,044.193 | CUSIP # 857444624 STATE STREET S&P 500 INDX II | 39,167,512.62 | 33,047,659.18 | 24 | 0.00 |
| 2,309,047.49 | CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II | 32,033,415.83 | 29,660,301.97 | 19 | 0.00 |
| 1,221,625.837 | CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II | 20,594,168.36 | 17,593,266.23 | 12 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9751
DIRECTIONS 3 - MODERATE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------|---------------|-----------|----------------|
| | | 91,795,096.81 | 80,301,227.38 | 56 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 348,755.203 | CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A | 3,395,829.41 | 3,436,242.30 | 2 | 0.00 |
| 589,435.471 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 6,706,007.35 | 6,403,020.22 | 4 | 0.00 |
| | | 10,101,836.76 | 9,839,262.52 | 6 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9779
DIRECTIONS 4 - MODERATELY
AGGRESSIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 3,053,844.33 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 3,053,844.33 | 3,053,844.33 | 1 | 18,069.28 |
| | | 3,053,844.33 | 3,053,844.33 | 1 | 18,069.28 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 2,946,287.2342 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 31,201,181.81 | 30,474,716.46 | 13 | 0.00 |
| 690,353.918 | CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV | 7,275,639.94 | 7,110,426.80 | 3 | 0.00 |
| 404,646.142 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 5,125,652.68 | 4,714,694.39 | 2 | 0.00 |
| 981,558.068 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 11,663,854.52 | 11,363,175.34 | 5 | 0.00 |
| | | 55,266,328.95 | 53,663,012.99 | 22 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 2,744,678.156 | CUSIP # 857444624 STATE STREET S&P 500 INDX II | 62,828,427.67 | 52,867,908.17 | 26 | 0.00 |
| 4,468,473.302 | CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II | 61,991,130.12 | 57,367,173.23 | 25 | 0.00 |
| 2,273,617.704 | CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II | 38,328,647.25 | 32,625,955.69 | 16 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9779
DIRECTIONS 4 - MODERATELY
AGGRESSIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|-----------------------|-----------------------|-----------|----------------|
| | | 163,148,205.04 | 142,861,037.09 | 66 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 1,006,419.827 | CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A | 9,799,509.86 | 9,925,764.51 | 4 | 0.00 |
| 1,290,214.553 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 14,678,770.97 | 13,972,098.66 | 6 | 0.00 |
| | | 24,478,280.83 | 23,897,863.17 | 10 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9797
DIRECTIONS 5 - AGGRESSIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|-----------------------|-----------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 5,761,153.92 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 5,761,153.92 | 5,761,153.92 | 2 | 23,960.77 |
| | | 5,761,153.92 | 5,761,153.92 | 2 | 23,960.77 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,442,328.387 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 15,274,257.62 | 14,919,816.21 | 6 | 0.00 |
| 422,406.835 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 5,019,460.42 | 4,889,493.78 | 2 | 0.00 |
| | | 20,293,718.04 | 19,809,309.99 | 8 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 3,148,655.551 | CUSIP # 857444624 STATE STREET S&P 500 INDX II | 72,075,874.22 | 60,878,341.71 | 27 | 0.00 |
| 5,709,330.123 | CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II | 79,205,536.80 | 73,374,076.43 | 30 | 0.00 |
| 2,992,139.848 | CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II | 50,441,493.56 | 43,154,486.65 | 19 | 0.00 |
| | | 201,722,904.58 | 177,406,904.79 | 76 | 0.00 |
| COMMON TRUST FUNDS - OTHER | | | | | |
| 1,649,771.655 | CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A | 16,063,826.60 | 16,250,132.89 | 6 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX9797
DIRECTIONS 5 - AGGRESSIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------|---------------|-----------|----------------|
| 1,859,117.99 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 21,151,185.37 | 20,234,662.69 | 8 | 0.00 |
| | | 37,215,011.97 | 36,484,795.58 | 14 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 136,941.56 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 136,941.56 | 136,941.56 | 0 | 1,728.45 |
| | | 136,941.56 | 136,941.56 | 0 | 1,728.45 |
| COMMON STOCK | | | | | |
| 8,775 | CUSIP # 00724F101 ADOBE SYSTEMS INC | 4,427,865.00 | 3,069,130.75 | 2 | 0.00 |
| 27,250 | CUSIP # 007903107 ADVANCED MICRO DEVICES | 4,918,352.50 | 4,729,472.32 | 3 | 0.00 |
| 92,775 | CUSIP # 02079K305 ALPHABET INC | 14,002,530.75 | 9,281,629.53 | 8 | 0.00 |
| 91,000 | CUSIP # 023135106 AMAZON.COM INC | 16,414,580.00 | 10,523,879.26 | 9 | 0.00 |
| 42,325 | CUSIP # 040413106 ARISTA NETWORKS INC | 12,273,403.50 | 7,312,769.46 | 7 | 0.00 |
| 19,825 | CUSIP # 052769106 AUTODESK INC | 5,162,826.50 | 4,172,849.98 | 3 | 0.00 |
| 12,550 | CUSIP # 053015103 AUTO DATA PROCESSING INC. | 3,134,237.00 | 2,758,192.02 | 2 | 17,570.00 |
| 57,125 | CUSIP # 101137107 BOSTON SCIENTIFIC CORP. | 3,912,491.25 | 2,611,866.08 | 2 | 0.00 |
| 850 | CUSIP # 169656105 CHIPOTLE MEXICAN GRILL CL A | 2,470,754.50 | 1,627,526.76 | 1 | 0.00 |
| 16,650 | CUSIP # 268150109 DYNATRACE INC | 773,226.00 | 880,944.84 | 0 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|---------------|--------------|-----------|----------------|
| 27,475 | CUSIP # 29362U104 ENTEGRIS INC | 3,861,336.50 | 2,517,473.89 | 2 | 0.00 |
| 8,550 | CUSIP # 29414B104 EPAM SYSTEMS INC | 2,361,168.00 | 2,632,571.91 | 1 | 0.00 |
| 14,875 | CUSIP # 30303M102 META PLATFORMS INC | 7,223,002.50 | 7,411,098.49 | 4 | 0.00 |
| 33,700 | CUSIP # 337738108 FISERV INC | 5,385,934.00 | 3,648,710.50 | 3 | 0.00 |
| 62,825 | CUSIP # 34959E109 FORTINET INC | 4,291,575.75 | 3,641,908.33 | 2 | 0.00 |
| 13,750 | CUSIP # 461202103 INTUIT INC | 8,937,500.00 | 5,259,539.68 | 5 | 0.00 |
| 6,750 | CUSIP # 57636Q104 MASTERCARD INC | 3,250,597.50 | 2,350,558.19 | 2 | 0.00 |
| 53,575 | CUSIP # 594918104 MICROSOFT CORPORATION | 22,540,074.00 | 7,885,334.20 | 12 | 0.00 |
| 52,750 | CUSIP # 61174X109 MONSTER BEVERAGE CORP | 3,127,020.00 | 2,628,816.28 | 2 | 0.00 |
| 30,800 | CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC | 4,247,936.00 | 3,064,763.26 | 2 | 0.00 |
| 25,675 | CUSIP # 67066G104 NVIDIA CORP | 23,198,903.00 | 6,654,943.95 | 13 | 0.00 |
| 4,850 | CUSIP # 70432V102 PAYCOM SOFTWARE INC | 965,198.50 | 1,418,597.21 | 1 | 0.00 |
| 56,450 | CUSIP # 808513105 SCHWAB CHARLES CORPORATION | 4,083,593.00 | 3,666,057.60 | 2 | 0.00 |
| 56,575 | CUSIP # 90353T100 UBER TECHNOLOGIES INC | 4,355,709.25 | 3,809,535.20 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|-----------------------|-----------------------|-----------|------------------|
| 27,400 | CUSIP # 92826C839 VISA INC CL A | 7,646,792.00 | 3,809,679.51 | 4 | 0.00 |
| | | 172,966,607.00 | 107,367,849.20 | 94 | 17,570.00 |
| | FOREIGN STOCK | | | | |
| 7,600 | CUSIP # G1151C101 ACCENTURE PLC | 2,634,236.00 | 2,182,360.04 | 1 | 0.00 |
| 7,875 | CUSIP # N07059210 ASML HOLDING NV NY REG SHRS | 7,642,451.25 | 4,466,415.25 | 4 | 0.00 |
| | | 10,276,687.25 | 6,648,775.29 | 6 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 327,802.54 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 327,802.54 | 327,802.54 | 0 | 0.00 |
| | | 327,802.54 | 327,802.54 | 0 | 0.00 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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: | 1.534566 |
| AUD | AUSTRALIAN DOLLAR | | | | | | | |
| | | 9,426.270 | Local | 1.000000 | 9,426.27 | 1.000000 | 9,426.27 | 0.00 |
| | | | Base | 0.653221 | 6,157.44 | 0.651650 | 6,142.63 | -14.81 |
| | | | | | | | | 0.01 |
| AUSTRALIAN DOLLAR Total | | | | | | | | |
| | | 9,426.270 | Local | | 9,426.27 | | 9,426.27 | 0.00 |
| | | | Base | | 6,157.44 | | 6,142.63 | -14.81 |
| | | | | | | | | 0.53 |
| | | | | | | | | 0.01 |
| CANADIAN DOLLAR | | | | | | | Exchange Rate: | 1.354550 |
| CAD | CANADIAN DOLLAR | | | | | | | |
| | | 2,666.510 | Local | 1.000000 | 2,666.51 | 1.000000 | 2,666.51 | 0.00 |
| | | | Base | 0.736836 | 1,964.78 | 0.738253 | 1,968.56 | 3.78 |
| | | | | | | | | 0.11 |
| | | | | | | | | 0.00 |
| CANADIAN DOLLAR Total | | | | | | | | |
| | | 2,666.510 | Local | | 2,666.51 | | 2,666.51 | 0.00 |
| | | | Base | | 1,964.78 | | 1,968.56 | 3.78 |
| | | | | | | | | 0.11 |
| | | | | | | | | 0.00 |
| EURO CURRENCY | | | | | | | Exchange Rate: | 0.926913 |
| INTERNATIONAL | | | | | | | | |
| EUR | EURO CURRENCY | | | | | | | |
| | | 13.820 | Local | 1.000000 | 13.82 | 1.000000 | 13.82 | 0.00 |
| | | | Base | 1.078871 | 14.91 | 1.078850 | 14.91 | 0.00 |
| | | | | | | | | 0.00 |
| | | | | | | | | 0.00 |
| INTERNATIONAL Total | | | | | | | | |
| | | 13.820 | Local | | 13.82 | | 13.82 | 0.00 |
| | | | Base | | 14.91 | | 14.91 | 0.00 |
| | | | | | | | | 0.00 |
| | | | | | | | | 0.00 |
| EURO CURRENCY Total | | | | | | | | |
| | | 13.820 | Local | | 13.82 | | 13.82 | 0.00 |
| | | | Base | | 14.91 | | 14.91 | 0.00 |
| | | | | | | | | 0.00 |
| | | | | | | | | 0.00 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|--------------------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| INDIAN RUPEE | | | | | | | Exchange Rate: | 83.402500 |
| INR | INDIAN RUPEE | | | | | | | |
| | | 504.190 | Local | 1.000000 | 504.19 | 1.000000 | 504.19 | 0.00 |
| | | | Base | 0.011999 | 6.05 | 0.011990 | 6.05 | 0.00 |
| INDIAN RUPEE Total | | 504.190 | Local | | 504.19 | | 504.19 | 0.00 |
| | | | Base | | 6.05 | | 6.05 | 0.00 |
| JAPANESE YEN | | | | | | | Exchange Rate: | 151.380000 |
| JPY | JAPANESE YEN | | | | | | | |
| | | 79,371.000 | Local | 1.000000 | 79,371.00 | 1.000000 | 79,371.00 | 0.01 |
| | | | Base | 0.006602 | 524.02 | 0.006606 | 524.32 | 0.30 |
| JAPANESE YEN Total | | 79,371.000 | Local | | 79,371.00 | | 79,371.00 | 0.01 |
| | | | Base | | 524.02 | | 524.32 | 0.30 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 |
| MXN | MEXICAN PESO (NEW) | | | | | | | |
| | | 0.030 | Local | 1.000000 | 0.03 | 1.000000 | 0.03 | 0.00 |
| | | | Base | 0.000000 | 0.00 | 0.060152 | 0.00 | 0.00 |
| MEXICAN PESO Total | | 0.030 | Local | | 0.03 | | 0.03 | 0.00 |
| | | | Base | | 0.00 | | 0.00 | 0.00 |
| POLISH ZLOTY | | | | | | | Exchange Rate: | 3.994300 |
| PLN | POLISH ZLOTY | | | | | | | |
| | | 14.360 | Local | 1.000000 | 14.36 | 1.000000 | 14.36 | 0.00 |
| | | | Base | 0.255571 | 3.67 | 0.250357 | 3.60 | -0.07 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

POLISH ZLOTY Total

| | | | | | | | | |
|--------|-------|--|--|-------|--|-------|-------|------|
| 14.360 | Local | | | 14.36 | | 14.36 | 0.00 | 0.00 |
| | Base | | | 3.67 | | 3.60 | -0.07 | 0.00 |

POUND STERLING

Exchange Rate: 0.792299

| GBP | POUND STERLING | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| 4,018.460 | Local | | 1.000000 | 4,018.46 | 1.000000 | 4,018.46 | 0.00 | 0.11 |
| | Base | | 1.263564 | 5,077.58 | 1.262150 | 5,071.90 | -5.68 | 0.01 |

POUND STERLING Total

| | | | | | | | | |
|-----------|-------|--|--|----------|--|----------|-------|------|
| 4,018.460 | Local | | | 4,018.46 | | 4,018.46 | 0.00 | 0.11 |
| | Base | | | 5,077.58 | | 5,071.90 | -5.68 | 0.01 |

QATARI RIAL

Exchange Rate: 3.641000

| QAR | QATARI RIAL | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------|-------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| 0.270 | Local | | 1.000000 | 0.27 | 1.000000 | 0.27 | 0.00 | 0.00 |
| | Base | | 0.259259 | 0.07 | 0.274650 | 0.07 | 0.00 | 0.00 |

QATARI RIAL Total

| | | | | | | | | |
|-------|-------|--|--|------|--|------|------|------|
| 0.270 | Local | | | 0.27 | | 0.27 | 0.00 | 0.00 |
| | Base | | | 0.07 | | 0.07 | 0.00 | 0.00 |

RUSSIAN RUBLE

Exchange Rate: 92.575000

| RUB | RUSSIAN RUBLE | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------|---------------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| 6,851,888.520 | Local | | 1.000000 | 6,851,888.52 | 1.000000 | 6,851,888.52 | 0.00 | 100.00 |
| | Base | | 0.014423 | 98,824.80 | 0.010802 | 74,014.46 | -24,810.34 | 0.10 |

RUSSIAN RUBLE Total

| | | | | | | | | |
|---------------|-------|--|--|--------------|--|--------------|------------|--------|
| 6,851,888.520 | Local | | | 6,851,888.52 | | 6,851,888.52 | 0.00 | 100.00 |
| | Base | | | 98,824.80 | | 74,014.46 | -24,810.34 | 0.10 |

SAUDI RIYAL

Exchange Rate: 3.750500

| SAR | SAUDI RIYAL | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----|-------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|-----|-------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------------------|-------------------|-------------|-------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 1,166.860 | Local 1.000000 | 1,166.86 | 1.000000 | 1,166.86 | 0.00 | 0.07 |
| | | | Base 0.266630 | 311.12 | 0.266631 | 311.12 | 0.00 | 0.00 |
| SAUDI RIYAL Total | | | | | | | | |
| | | 1,166.860 | Local | 1,166.86 | | 1,166.86 | 0.00 | 0.07 |
| | | | Base | 311.12 | | 311.12 | 0.00 | 0.00 |
| SOUTH KOREAN WON | | | | | | | Exchange Rate: | 1,346.250000 |
| KRW | SOUTH KOREAN WON | | | | | | | |
| | | 522,720.000 | Local 1.000000 | 522,720.00 | 1.000000 | 522,720.00 | 0.00 | 0.03 |
| | | | Base 0.000747 | 390.28 | 0.000743 | 388.28 | -2.00 | 0.00 |
| SOUTH KOREAN WON Total | | | | | | | | |
| | | 522,720.000 | Local | 522,720.00 | | 522,720.00 | 0.00 | 0.03 |
| | | | Base | 390.28 | | 388.28 | -2.00 | 0.00 |
| SWEDISH KRONA | | | | | | | Exchange Rate: | 10.704000 |
| SEK | SWEDISH KRONA | | | | | | | |
| | | 11,722.180 | Local 1.000000 | 11,722.18 | 1.000000 | 11,722.18 | 0.00 | 0.16 |
| | | | Base 0.094161 | 1,103.77 | 0.093423 | 1,095.12 | -8.65 | 0.00 |
| SWEDISH KRONA Total | | | | | | | | |
| | | 11,722.180 | Local | 11,722.18 | | 11,722.18 | 0.00 | 0.16 |
| | | | Base | 1,103.77 | | 1,095.12 | -8.65 | 0.00 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | |
| | | -168.310 | Local 1.000000 | -168.31 | 1.000000 | -168.31 | 0.00 | 0.00 |
| | | | Base 1.000000 | -168.31 | 1.000000 | -168.31 | 0.00 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | -168.310 | Local | -168.31 | | -168.31 | 0.00 | 0.00 |
| | | | Base | -168.31 | | -168.31 | 0.00 | 0.00 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 Total | | | | | | | | |
| | 7,483,344.160 | Base | | 114,210.18 | | 89,372.71 | -24,837.47 | 0.12 |

CASH EQUIVALENT

| | | | | | | | | |
|------------------|--|--|--|--|--|--|----------------|----------|
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
|------------------|--|--|--|--|--|--|----------------|----------|

| | | | | | | | | |
|-----------|--|-------|------------|------------|------------|-------------|------|------|
| 85799J9Y2 | STATE STR INSTL INVT TR TREAS MMKT FD INST | | | | 5.240232 | 31 Dec 2030 | | |
| | 242,435.030 | Local | 100.000000 | 242,435.03 | 100.000000 | 242,435.03 | 0.00 | 0.69 |
| | | Base | 100.000000 | 242,435.03 | 100.000000 | 242,435.03 | 0.00 | 0.32 |

| | | | | | | | | |
|------------------------|-------------|-------|--|------------|--|------------|------|------|
| US DOLLAR Total | | | | | | | | |
| | 242,435.030 | Local | | 242,435.03 | | 242,435.03 | 0.00 | 0.69 |
| | | Base | | 242,435.03 | | 242,435.03 | 0.00 | 0.32 |

| | | | | | | | | |
|------------------------------|-------------|------|--|------------|--|------------|------|------|
| CASH EQUIVALENT Total | | | | | | | | |
| | 242,435.030 | Base | | 242,435.03 | | 242,435.03 | 0.00 | 0.32 |

EQUITY

| | | | | | | | | |
|--------------------------|--|--|--|--|--|--|----------------|----------|
| AUSTRALIAN DOLLAR | | | | | | | Exchange Rate: | 1.534566 |
|--------------------------|--|--|--|--|--|--|----------------|----------|

| | | | | | | | | |
|-----------|-------------------------------------|-------|-----------|------------|-----------|------------|------------|------|
| 606558005 | ANZ GROUP HOLDINGS LTD COMMON STOCK | | | | | | | |
| | 3,855.000 | Local | 30.915450 | 119,179.06 | 29.400000 | 113,337.00 | -5,842.06 | 6.37 |
| | | Base | 22.923800 | 88,371.25 | 19.158511 | 73,856.06 | -14,515.19 | 0.10 |

| | | | | | | | | |
|-----------|-----------------------------------|-------|-----------|------------|-----------|-----------|------------|------|
| 607614005 | WESTPAC BANKING CORP COMMON STOCK | | | | | | | |
| | 3,554.000 | Local | 33.986986 | 120,789.75 | 26.100000 | 92,759.40 | -28,030.35 | 5.22 |
| | | Base | 25.201345 | 89,565.58 | 17.008066 | 60,446.67 | -29,118.91 | 0.08 |

| | | | | | | | | |
|-----------|----------------------------|-------|-----------|-----------|-----------|-----------|-----------|------|
| 608625901 | FORTESCUE LTD COMMON STOCK | | | | | | | |
| | 2,721.000 | Local | 22.901448 | 62,314.84 | 25.700000 | 69,929.70 | 7,614.86 | 3.93 |
| | | Base | 17.374179 | 47,275.14 | 16.747406 | 45,569.69 | -1,705.45 | 0.06 |

| | | | | | | | | |
|-----------|----------------------------|-------|-----------|------------|-----------|------------|-----------|-------|
| 614469005 | BHP GROUP LTD COMMON STOCK | | | | | | | |
| | 5,220.000 | Local | 36.604320 | 191,074.55 | 44.270000 | 231,089.40 | 40,014.85 | 13.00 |
| | | Base | 27.592651 | 144,033.64 | 28.848547 | 150,589.42 | 6,555.78 | 0.20 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 618549901 | CSL LTD COMMON STOCK | 372.000 | Local 217.978844 | 81,088.13 | 287.920000 | 107,106.24 | 26,018.11 | 6.02 |
| | | | Base 153.885484 | 57,245.40 | 187.623080 | 69,795.79 | 12,550.39 | 0.09 |
| 621486901 | ORIGIN ENERGY LTD COMMON STOCK | 4,931.000 | Local 7.940395 | 39,154.09 | 9.200000 | 45,365.20 | 6,211.11 | 2.55 |
| | | | Base 5.311330 | 26,190.17 | 5.995180 | 29,562.23 | 3,372.06 | 0.04 |
| 621503002 | COMMONWEALTH BANK OF AUSTRAL COMMON STOCK | 839.000 | Local 88.937497 | 74,618.56 | 120.340000 | 100,965.26 | 26,346.70 | 5.68 |
| | | | Base 66.393230 | 55,703.92 | 78.419566 | 65,794.02 | 10,090.10 | 0.09 |
| 622010007 | RIO TINTO LTD COMMON STOCK | 378.000 | Local 57.588783 | 21,768.56 | 121.760000 | 46,025.28 | 24,256.72 | 2.59 |
| | | | Base 42.702063 | 16,141.38 | 79.344909 | 29,992.38 | 13,851.00 | 0.04 |
| 662460005 | NATIONAL AUSTRALIA BANK LTD COMMON STOCK | 3,656.000 | Local 32.906444 | 120,305.96 | 34.640000 | 126,643.84 | 6,337.88 | 7.12 |
| | | | Base 24.400123 | 89,206.85 | 22.573157 | 82,527.46 | -6,679.39 | 0.11 |
| 677670002 | SANTOS LTD COMMON STOCK | 8,556.000 | Local 7.253624 | 62,062.01 | 7.750000 | 66,309.00 | 4,246.99 | 3.73 |
| | | | Base 5.468145 | 46,785.45 | 5.050288 | 43,210.26 | -3,575.19 | 0.06 |
| 685085003 | STOCKLAND REIT NPV | 13,316.000 | Local 3.451725 | 45,963.17 | 4.850000 | 64,582.60 | 18,619.43 | 3.63 |
| | | | Base 2.372026 | 31,585.90 | 3.160503 | 42,085.25 | 10,499.35 | 0.06 |
| 694883000 | WESFARMERS LTD COMMON STOCK | 1,919.000 | Local 42.567228 | 81,686.51 | 68.400000 | 131,259.60 | 49,573.09 | 7.38 |
| | | | Base 31.980141 | 61,369.89 | 44.572863 | 85,535.32 | 24,165.43 | 0.11 |
| 698123908 | WOOLWORTHS GROUP LTD COMMON STOCK | 3,695.000 | Local 30.606631 | 113,091.50 | 33.170000 | 122,563.15 | 9,471.65 | 6.89 |
| | | | Base 22.264457 | 82,267.17 | 21.615232 | 79,868.28 | -2,398.89 | 0.11 |
| ACI25YKM1 | WOODSIDE ENERGY GROUP LTD COMMON STOCK | 2,350.000 | Local 27.520796 | 64,673.87 | 30.500000 | 71,675.00 | 7,001.13 | 4.03 |
| | | | Base 19.864387 | 46,681.31 | 19.875326 | 46,707.02 | 25.71 | 0.06 |

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

Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------------------------------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| B03FYZ909 | GOODMAN GROUP REIT | 3,267.000 | Local 19.890352 | 64,981.78 | 33.810000 | 110,457.27 | 45,475.49 | 6.21 |
| | | | Base 13.833912 | 45,195.39 | 22.032288 | 71,979.48 | 26,784.09 | 0.10 |
| B28YTC906 | MACQUARIE GROUP LTD COMMON STOCK | 338.000 | Local 118.140858 | 39,931.61 | 199.700000 | 67,498.60 | 27,566.99 | 3.80 |
| | | | Base 88.616509 | 29,952.38 | 130.134514 | 43,985.47 | 14,033.09 | 0.06 |
| BLZH0Z901 | SCENTRE GROUP REIT | 28,245.000 | Local 2.121060 | 59,909.34 | 3.390000 | 95,750.55 | 35,841.21 | 5.38 |
| | | | Base 1.457593 | 41,169.71 | 2.209094 | 62,395.85 | 21,226.14 | 0.08 |
| BNVS14905 | ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK | 6,695.000 | Local 6.500000 | 43,517.50 | 5.510000 | 36,889.45 | -6,628.05 | 2.07 |
| | | | Base 4.931876 | 33,018.91 | 3.590592 | 24,039.01 | -8,979.90 | 0.03 |
| BYWR0T908 | COLES GROUP LTD COMMON STOCK | 4,050.000 | Local 13.806662 | 55,916.98 | 16.940000 | 68,607.00 | 12,690.02 | 3.86 |
| | | | Base 9.383926 | 38,004.90 | 11.038952 | 44,707.75 | 6,702.85 | 0.06 |
| AUSTRALIAN DOLLAR Total | | 97,957.000 | Local | 1,462,027.77 | | 1,768,813.54 | 306,785.77 | 99.47 |
| | | | Base | 1,069,764.34 | | 1,152,647.41 | 82,883.07 | 1.53 |
| BRAZILIAN REAL | | | | | | | Exchange Rate: | 5.015400 |
| 219628005 | VALE SA COMMON STOCK | 3,327.000 | Local 26.581202 | 88,435.66 | 60.830000 | 202,381.41 | 113,945.75 | 5.18 |
| | | | Base 8.191879 | 27,254.38 | 12.128644 | 40,352.00 | 13,097.62 | 0.05 |
| 230844003 | CENTRAIS ELETRICAS BRAS PR B PREFERENCE | 3,600.000 | Local 44.448703 | 160,015.33 | 46.630000 | 167,868.00 | 7,852.67 | 4.30 |
| | | | Base 9.322981 | 33,562.73 | 9.297364 | 33,470.51 | -92.22 | 0.04 |
| 231112905 | CENTRAIS ELETRICAS BRASILIER COMMON STOCK | 7,700.000 | Local 39.642047 | 305,243.76 | 41.700000 | 321,090.00 | 15,846.24 | 8.22 |
| | | | Base 8.314797 | 64,023.94 | 8.314392 | 64,020.82 | -3.12 | 0.09 |
| 245877006 | ITAUSA SA PREFERENCE | | | | | | | |

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

Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 17,275.000 | Local 9.360586 | 161,704.13 | 10.500000 | 181,387.50 | 19,683.37 | 4.64 |
| | | | Base 1.963355 | 33,916.95 | 2.093552 | 36,166.11 | 2,249.16 | 0.05 |
| 268236908 | PETROBRAS PETROLEO BRAS COMMON STOCK | 8,200.000 | Local 29.444648 | 241,446.11 | 38.280000 | 313,896.00 | 72,449.89 | 8.04 |
| | | | Base 5.749517 | 47,146.04 | 7.632492 | 62,586.43 | 15,440.39 | 0.08 |
| 268453008 | PETROBRAS PETROLEO BRAS PR PREFERENCE | 10,900.000 | Local 26.954863 | 293,808.01 | 37.360000 | 407,224.00 | 113,415.99 | 10.43 |
| | | | Base 6.078052 | 66,250.77 | 7.449057 | 81,194.72 | 14,943.95 | 0.11 |
| 294542907 | WEG SA COMMON STOCK | 5,200.000 | Local 23.075537 | 119,992.79 | 38.200000 | 198,640.00 | 78,647.21 | 5.09 |
| | | | Base 4.329654 | 22,514.20 | 7.616541 | 39,606.01 | 17,091.81 | 0.05 |
| B031NN909 | CPFL ENERGIA SA COMMON STOCK | 5,000.000 | Local 32.191524 | 160,957.62 | 34.810000 | 174,050.00 | 13,092.38 | 4.46 |
| | | | Base 6.752074 | 33,760.37 | 6.940623 | 34,703.11 | 942.74 | 0.05 |
| B037HR904 | ITAU UNIBANCO HOLDING S PREF PREFERENCE | 5,500.000 | Local 28.890484 | 158,897.66 | 34.640000 | 190,520.00 | 31,622.34 | 4.88 |
| | | | Base 6.059689 | 33,328.29 | 6.906727 | 37,987.00 | 4,658.71 | 0.05 |
| B08K3S903 | LOCALIZA RENT A CAR COMMON STOCK | 3,600.000 | Local 41.437636 | 149,175.49 | 54.680000 | 196,848.00 | 47,672.51 | 5.04 |
| | | | Base 7.774925 | 27,989.73 | 10.902421 | 39,248.71 | 11,258.98 | 0.05 |
| B0FHTN905 | ULTRAPAR PARTICIPACOES SA COMMON STOCK | 1,400.000 | Local 25.813207 | 36,138.49 | 28.470000 | 39,858.00 | 3,719.51 | 1.02 |
| | | | Base 5.306229 | 7,428.72 | 5.676516 | 7,947.12 | 518.40 | 0.01 |
| B128R9900 | EQUATORIAL ENERGIA SA ORD COMMON STOCK | 7,400.000 | Local 30.860670 | 228,368.96 | 32.550000 | 240,870.00 | 12,501.04 | 6.17 |
| | | | Base 6.472931 | 47,899.69 | 6.490011 | 48,026.08 | 126.39 | 0.06 |
| B1YBRG902 | CIA ENERGETICA MINAS GER PRF PREFERENCE | 12,900.000 | Local 12.753468 | 164,519.74 | 12.560000 | 162,024.00 | -2,495.74 | 4.15 |
| | | | Base 2.675000 | 34,507.50 | 2.504287 | 32,305.30 | -2,202.20 | 0.04 |
| B1YCHL900 | CIA SANEAMENTO BASICO DE SP COMMON STOCK | | | | | | | |

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 2,900.000 | Local | 55.464872 | 160,848.13 | 84.700000 | 245,630.00 | 84,781.87 | 6.29 |
| | | | Base | 11.633586 | 33,737.40 | 16.887985 | 48,975.16 | 15,237.76 | 0.07 |
| B2QY96901 | HYPERA SA COMMON STOCK | 1,200.000 | Local | 35.959825 | 43,151.79 | 32.930000 | 39,516.00 | -3,635.79 | 1.01 |
| | | | Base | 7.391992 | 8,870.39 | 6.565777 | 7,878.93 | -991.46 | 0.01 |
| B7FQV6904 | RAIA DROGASIL SA COMMON STOCK | 5,800.000 | Local | 28.780966 | 166,929.60 | 27.370000 | 158,746.00 | -8,183.60 | 4.06 |
| | | | Base | 6.036719 | 35,012.97 | 5.457192 | 31,651.71 | -3,361.26 | 0.04 |
| BF4J7N904 | HAPVIDA PARTICIPACOES E INVE COMMON STOCK | 30,577.000 | Local | 12.944707 | 395,810.30 | 3.700000 | 113,134.90 | -282,675.40 | 2.90 |
| | | | Base | 2.522027 | 77,116.01 | 0.737728 | 22,557.50 | -54,558.51 | 0.03 |
| BG7ZWY901 | AMBEV SA COMMON STOCK | 17,800.000 | Local | 15.132546 | 269,359.32 | 12.490000 | 222,322.00 | -47,037.32 | 5.69 |
| | | | Base | 3.174005 | 56,497.29 | 2.490330 | 44,327.87 | -12,169.42 | 0.06 |
| BJRFY3903 | NATURA +CO HOLDING SA COMMON STOCK | 2,300.000 | Local | 16.624948 | 38,237.38 | 17.880000 | 41,124.00 | 2,886.62 | 1.05 |
| | | | Base | 3.417465 | 7,860.17 | 3.565020 | 8,199.55 | 339.38 | 0.01 |
| BMZ9R0905 | SENDAS DISTRIBUIDORA SA COMMON STOCK | 2,800.000 | Local | 13.412064 | 37,553.78 | 14.710000 | 41,188.00 | 3,634.22 | 1.05 |
| | | | Base | 2.757018 | 7,719.65 | 2.932966 | 8,212.31 | 492.66 | 0.01 |
| BNDQ8P905 | REDE D OR SAO LUIZ SA COMMON STOCK | 6,900.000 | Local | 52.341386 | 361,155.56 | 25.310000 | 174,639.00 | -186,516.56 | 4.47 |
| | | | Base | 10.552699 | 72,813.62 | 5.046457 | 34,820.55 | -37,993.07 | 0.05 |
| BYY014909 | PRIO SA COMMON STOCK | 1,500.000 | Local | 46.441760 | 69,662.64 | 48.740000 | 73,110.00 | 3,447.36 | 1.87 |
| | | | Base | 9.546687 | 14,320.03 | 9.718068 | 14,577.10 | 257.07 | 0.02 |
| BRAZILIAN REAL Total | | 163,779.000 | Local | | 3,811,412.25 | | 3,906,066.81 | 94,654.56 | 100.00 |
| | | | Base | | 793,530.84 | | 778,814.60 | -14,716.24 | 1.04 |

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

Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|-------------------------|
| CANADIAN DOLLAR | | | | | | | | Exchange Rate: 1.354550 |
| 00208D960 | ARC RESOURCES LTD COMMON STOCK | | | | | | | |
| | | 950.000 | Local 18.940147 | 17,993.14 | 24.150000 | 22,942.50 | 4,949.36 | 0.96 |
| | | | Base 14.644253 | 13,912.04 | 17.828799 | 16,937.36 | 3,025.32 | 0.02 |
| 008474959 | AGNICO EAGLE MINES LTD COMMON STOCK | | | | | | | |
| | | 631.000 | Local 62.878368 | 39,676.25 | 80.770000 | 50,965.87 | 11,289.62 | 2.13 |
| | | | Base 48.616672 | 30,677.12 | 59.628659 | 37,625.68 | 6,948.56 | 0.05 |
| 01626P973 | ALIMENTATION COUCHE TARD INC COMMON STOCK | | | | | | | |
| | | 2,528.000 | Local 40.235047 | 101,714.20 | 77.310000 | 195,439.68 | 93,725.48 | 8.16 |
| | | | Base 31.025850 | 78,433.35 | 57.074305 | 144,283.84 | 65,850.49 | 0.19 |
| 067901959 | BARRICK GOLD CORP COMMON STOCK | | | | | | | |
| | | 2,049.000 | Local 23.723221 | 48,608.88 | 22.530000 | 46,163.97 | -2,444.91 | 1.93 |
| | | | Base 18.708477 | 38,333.67 | 16.632830 | 34,080.67 | -4,253.00 | 0.05 |
| 11271J958 | BROOKFIELD CORP COMMON STOCK | | | | | | | |
| | | 1,053.000 | Local 43.699212 | 46,015.27 | 56.680000 | 59,684.04 | 13,668.77 | 2.49 |
| | | | Base 34.053267 | 35,858.09 | 41.844155 | 44,061.90 | 8,203.81 | 0.06 |
| 13321L959 | CAMECO CORP COMMON STOCK | | | | | | | |
| | | 617.000 | Local 31.035511 | 19,148.91 | 58.640000 | 36,180.88 | 17,031.97 | 1.51 |
| | | | Base 24.468233 | 15,096.90 | 43.291130 | 26,710.63 | 11,613.73 | 0.04 |
| 136375961 | CANADIAN NATL RAILWAY CO COMMON STOCK | | | | | | | |
| | | 336.000 | Local 109.817143 | 36,898.56 | 178.370000 | 59,932.32 | 23,033.76 | 2.50 |
| | | | Base 81.465327 | 27,372.35 | 131.682108 | 44,245.19 | 16,872.84 | 0.06 |
| 136385952 | CANADIAN NATURAL RESOURCES COMMON STOCK | | | | | | | |
| | | 1,523.000 | Local 51.900190 | 79,043.99 | 103.330000 | 157,371.59 | 78,327.60 | 6.57 |
| | | | Base 40.757827 | 62,074.17 | 76.283637 | 116,179.98 | 54,105.81 | 0.15 |
| 13646K959 | CANADIAN PACIFIC KANSAS CITY COMMON STOCK | | | | | | | |
| | | 887.000 | Local 95.079098 | 84,335.16 | 119.430000 | 105,934.41 | 21,599.25 | 4.42 |
| | | | Base 76.921725 | 68,229.57 | 88.169503 | 78,206.35 | 9,976.78 | 0.10 |
| 15135U950 | CENOVUS ENERGY INC COMMON STOCK | | | | | | | |
| | | 1,784.000 | Local 12.110504 | 21,605.14 | 27.080000 | 48,310.72 | 26,705.58 | 2.02 |

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

Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 9.797747 | 17,479.18 | 19.991879 | 35,665.51 | 18,186.33 | 0.05 |
| 290876952 | EMERA INC COMMON STOCK | | | | | | | |
| | | 888.000 Local | 55.075135 | 48,906.72 | 47.670000 | 42,330.96 | -6,575.76 | 1.77 |
| | | Base | 41.758390 | 37,081.45 | 35.192499 | 31,250.94 | -5,830.51 | 0.04 |
| 291843951 | EMPIRE CO LTD A COMMON STOCK | | | | | | | |
| | | 2,033.000 Local | 34.410030 | 69,955.59 | 33.080000 | 67,251.64 | -2,703.95 | 2.81 |
| | | Base | 26.089946 | 53,040.86 | 24.421395 | 49,648.70 | -3,392.16 | 0.07 |
| 29250N956 | ENBRIDGE INC COMMON STOCK | | | | | | | |
| | | 2,289.000 Local | 49.924792 | 114,277.85 | 48.950000 | 112,046.55 | -2,231.30 | 4.68 |
| | | Base | 37.760162 | 86,433.01 | 36.137463 | 82,718.65 | -3,714.36 | 0.11 |
| 33767E970 | FIRSTSERVICE CORP COMMON STOCK | | | | | | | |
| | | 287.000 Local | 167.573763 | 48,093.67 | 224.250000 | 64,359.75 | 16,266.08 | 2.69 |
| | | Base | 131.574843 | 37,761.98 | 165.553136 | 47,513.75 | 9,751.77 | 0.06 |
| 349553958 | FORTIS INC COMMON STOCK | | | | | | | |
| | | 964.000 Local | 52.350270 | 50,465.66 | 53.520000 | 51,593.28 | 1,127.62 | 2.15 |
| | | Base | 40.875207 | 39,403.70 | 39.511277 | 38,088.87 | -1,314.83 | 0.05 |
| 351858956 | FRANCO NEVADA CORP COMMON STOCK | | | | | | | |
| | | 416.000 Local | 89.882356 | 37,391.06 | 161.400000 | 67,142.40 | 29,751.34 | 2.80 |
| | | Base | 65.316707 | 27,171.75 | 119.153963 | 49,568.05 | 22,396.30 | 0.07 |
| 448811950 | HYDRO ONE LTD COMMON STOCK | | | | | | | |
| | | 1,684.000 Local | 26.088088 | 43,932.34 | 39.500000 | 66,518.00 | 22,585.66 | 2.78 |
| | | Base | 19.780184 | 33,309.83 | 29.160976 | 49,107.08 | 15,797.25 | 0.07 |
| 45075E955 | IA FINANCIAL CORP INC COMMON STOCK | | | | | | | |
| | | 795.000 Local | 68.979547 | 54,838.74 | 84.150000 | 66,899.25 | 12,060.51 | 2.79 |
| | | Base | 52.300818 | 41,579.15 | 62.123953 | 49,388.54 | 7,809.39 | 0.07 |
| 493271951 | KEYERA CORP COMMON STOCK | | | | | | | |
| | | 1,609.000 Local | 32.253928 | 51,896.57 | 34.890000 | 56,138.01 | 4,241.44 | 2.34 |
| | | Base | 24.938278 | 40,125.69 | 25.757632 | 41,444.03 | 1,318.34 | 0.06 |
| 539481952 | LOBLAW COMPANIES LTD COMMON STOCK | | | | | | | |
| | | 458.000 Local | 77.102555 | 35,312.97 | 150.100000 | 68,745.80 | 33,432.83 | 2.87 |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 59.905699 | 27,436.81 | 110.811709 | 50,751.76 | 23,314.95 | 0.07 |
| 56501R957 | MANULIFE FINANCIAL CORP COMMON STOCK | | | | | | | |
| | | 3,303.000 Local | 24.212041 | 79,972.37 | 33.830000 | 111,740.49 | 31,768.12 | 4.67 |
| | | Base | 19.588238 | 64,699.95 | 24.975084 | 82,492.70 | 17,792.75 | 0.11 |
| 59162N950 | METRO INC/CN COMMON STOCK | | | | | | | |
| | | 1,040.000 Local | 53.603183 | 55,747.31 | 72.720000 | 75,628.80 | 19,881.49 | 3.16 |
| | | Base | 41.794635 | 43,466.42 | 53.685726 | 55,833.15 | 12,366.73 | 0.07 |
| 67077M959 | NUTRIEN LTD COMMON STOCK | | | | | | | |
| | | 604.000 Local | 55.090745 | 33,274.81 | 73.590000 | 44,448.36 | 11,173.55 | 1.86 |
| | | Base | 40.884437 | 24,694.20 | 54.328006 | 32,814.12 | 8,119.92 | 0.04 |
| 706327954 | PEMBINA PIPELINE CORP COMMON STOCK | | | | | | | |
| | | 1,814.000 Local | 31.515750 | 57,169.57 | 47.810000 | 86,727.34 | 29,557.77 | 3.62 |
| | | Base | 23.913616 | 43,379.30 | 35.295855 | 64,026.68 | 20,647.38 | 0.09 |
| 780087953 | ROYAL BANK OF CANADA COMMON STOCK | | | | | | | |
| | | 1,631.000 Local | 127.213200 | 207,484.73 | 136.620000 | 222,827.22 | 15,342.49 | 9.30 |
| | | Base | 98.223329 | 160,202.25 | 100.860064 | 164,502.76 | 4,300.51 | 0.22 |
| 82509L958 | SHOPIFY INC CLASS A COMMON STOCK | | | | | | | |
| | | 585.000 Local | 81.144051 | 47,469.27 | 104.500000 | 61,132.50 | 13,663.23 | 2.55 |
| | | Base | 60.189179 | 35,210.67 | 77.147392 | 45,131.22 | 9,920.55 | 0.06 |
| 867224958 | SUNCOR ENERGY INC COMMON STOCK | | | | | | | |
| | | 1,578.000 Local | 44.051027 | 69,512.52 | 49.990000 | 78,884.22 | 9,371.70 | 3.29 |
| | | Base | 33.525349 | 52,903.00 | 36.905245 | 58,236.48 | 5,333.48 | 0.08 |
| 87807B909 | TC ENERGY CORP COMMON STOCK | | | | | | | |
| | | 1,298.000 Local | 64.901248 | 84,241.82 | 54.440000 | 70,663.12 | -13,578.70 | 2.95 |
| | | Base | 48.181325 | 62,539.36 | 40.190469 | 52,167.23 | -10,372.13 | 0.07 |
| 878742956 | TECK RESOURCES LTD CLS B COMMON STOCK | | | | | | | |
| | | 525.000 Local | 33.076533 | 17,365.18 | 62.000000 | 32,550.00 | 15,184.82 | 1.36 |
| | | Base | 26.077371 | 13,690.62 | 45.771658 | 24,030.12 | 10,339.50 | 0.03 |
| 891160954 | TORONTO DOMINION BANK COMMON STOCK | | | | | | | |
| | | 647.000 Local | 87.318825 | 56,495.28 | 81.750000 | 52,892.25 | -3,603.03 | 2.21 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 70.885796 | 45,863.11 | 60.352146 | 39,047.84 | -6,815.27 | 0.05 |
| 89156V957 | TOURMALINE OIL CORP COMMON STOCK | | | | | | | | |
| | 419.000 | Local | | 71.683580 | 30,035.42 | 63.330000 | 26,535.27 | -3,500.15 | 1.11 |
| | | Base | | 55.424726 | 23,222.96 | 46.753534 | 19,589.73 | -3,633.23 | 0.03 |
| 961148954 | WESTON (GEORGE) LTD COMMON STOCK | | | | | | | | |
| | 275.000 | Local | | 102.621382 | 28,220.88 | 183.010000 | 50,327.75 | 22,106.87 | 2.10 |
| | | Base | | 76.961236 | 21,164.34 | 135.107600 | 37,154.59 | 15,990.25 | 0.05 |
| 962879953 | WHEATON PRECIOUS METALS CORP COMMON STOCK | | | | | | | | |
| | 501.000 | Local | | 36.748862 | 18,411.18 | 63.800000 | 31,963.80 | 13,552.62 | 1.33 |
| | | Base | | 27.863273 | 13,959.50 | 47.100513 | 23,597.36 | 9,637.86 | 0.03 |
| CANADIAN DOLLAR Total | | | | | | | | | |
| | 38,001.000 | Local | | | 1,835,511.01 | | 2,392,272.74 | 556,761.73 | 99.89 |
| | | Base | | | 1,415,806.35 | | 1,766,101.46 | 350,295.11 | 2.35 |
| CHILEAN PESO | | | | | | | | Exchange Rate: | 979.770000 |
| 229945902 | ENEL AMERICAS SA COMMON STOCK | | | | | | | | |
| | 233,570.000 | Local | | 104.609235 | 24,433,579.00 | 95.100000 | 22,212,507.00 | -2,221,072.00 | 53.97 |
| | | Base | | 0.116901 | 27,304.66 | 0.097064 | 22,671.14 | -4,633.52 | 0.03 |
| BYMLZD909 | ENEL CHILE SA COMMON STOCK | | | | | | | | |
| | 321,654.000 | Local | | 55.547222 | 17,866,986.00 | 58.900000 | 18,945,420.60 | 1,078,434.60 | 46.03 |
| | | Base | | 0.062074 | 19,966.46 | 0.060116 | 19,336.60 | -629.86 | 0.03 |
| CHILEAN PESO Total | | | | | | | | | |
| | 555,224.000 | Local | | | 42,300,565.00 | | 41,157,927.60 | -1,142,637.40 | 100.00 |
| | | Base | | | 47,271.12 | | 42,007.74 | -5,263.38 | 0.06 |
| COLOMBIAN PESO | | | | | | | | Exchange Rate: | 3,865.250000 |
| 220570907 | INTERCONEXION ELECTRICA SA COMMON STOCK | | | | | | | | |
| | 3,030.000 | Local | | 15,150.486333 | 45,905,973.59 | 19,780.000000 | 59,933,400.00 | 14,027,426.41 | 100.00 |
| | | Base | | 3.842132 | 11,641.66 | 5.117392 | 15,505.70 | 3,864.04 | 0.02 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------------------------|--|-----------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|--------|
| COLOMBIAN PESO Total | | | | | | | | | |
| | | 3,030.000 | Local | 45,905,973.59 | | 59,933,400.00 | 14,027,426.41 | 100.00 | |
| | | | Base | 11,641.66 | | 15,505.70 | 3,864.04 | 0.02 | |
| | | | | | | | Exchange Rate: | 23.454100 | |
| CZECH KORUNA | | | | | | | | | |
| 562403907 | CEZ AS COMMON STOCK CZK100.0 | 737.000 | Local | 574.725061 | 423,572.37 | 837.000000 | 616,869.00 | 193,296.63 | 100.00 |
| | | | Base | 26.164274 | 19,283.07 | 35.686724 | 26,301.12 | 7,018.05 | 0.04 |
| CZECH KORUNA Total | | | | | | | | | |
| | | 737.000 | Local | 423,572.37 | | 616,869.00 | 193,296.63 | 100.00 | |
| | | | Base | 19,283.07 | | 26,301.12 | 7,018.05 | 0.04 | |
| | | | | | | | Exchange Rate: | 6.913850 | |
| DANISH KRONE | | | | | | | | | |
| 416921005 | CARLSBERG AS B COMMON STOCK DKK20.0 | 217.000 | Local | 1,084.216820 | 235,275.05 | 943.600000 | 204,761.20 | -30,513.85 | 3.55 |
| | | | Base | 159.950553 | 34,709.27 | 136.479675 | 29,616.09 | -5,093.18 | 0.04 |
| 459573903 | GENMAB A/S COMMON STOCK DKK1.0 | 119.000 | Local | 2,238.406975 | 266,370.43 | 2,084.000000 | 247,996.00 | -18,374.43 | 4.29 |
| | | | Base | 347.720336 | 41,378.72 | 301.423953 | 35,869.45 | -5,509.27 | 0.05 |
| ACI04G724 | COLOPLAST B COMMON STOCK DKK1.0 | 303.000 | Local | 841.968383 | 255,116.42 | 932.400000 | 282,517.20 | 27,400.78 | 4.89 |
| | | | Base | 124.212541 | 37,636.40 | 134.859738 | 40,862.50 | 3,226.10 | 0.05 |
| B1WT5G909 | DSV A/S COMMON STOCK DKK1.0 | 162.000 | Local | 1,353.144877 | 219,209.47 | 1,122.000000 | 181,764.00 | -37,445.47 | 3.15 |
| | | | Base | 215.547654 | 34,918.72 | 162.282954 | 26,289.84 | -8,628.88 | 0.03 |
| BN4MYF907 | VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2 | 1,279.000 | Local | 228.814347 | 292,653.55 | 193.000000 | 246,847.00 | -45,806.55 | 4.27 |
| | | | Base | 36.657514 | 46,884.96 | 27.914982 | 35,703.26 | -11,181.70 | 0.05 |
| BP6KMJ909 | NOVO NORDISK A/S B COMMON STOCK DKK.1 | 4,296.000 | Local | 355.340736 | 1,526,543.80 | 881.300000 | 3,786,064.80 | 2,259,521.00 | 65.56 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | 53.159546 | 228,373.41 | 127.468776 | 547,605.86 | 319,232.45 | 0.73 |
| BYT16L900 | ORSTED A/S COMMON STOCK DKK10.0 | | | | | | | |
| | | 2,146.000 Local | 706.319171 | 1,515,760.94 | 384.400000 | 824,922.40 | -690,838.54 | 14.28 |
| | | Base | 109.061626 | 234,046.25 | 55.598545 | 119,314.48 | -114,731.77 | 0.16 |
| DANISH KRONE Total | | | | | | | | |
| | | 8,522.000 Local | | 4,310,929.66 | | 5,774,872.60 | 1,463,942.94 | 100.00 |
| | | Base | | 657,947.73 | | 835,261.48 | 177,313.75 | 1.11 |
| EURO CURRENCY | | | | | | | Exchange Rate: | 0.926913 |
| AUSTRIA | | | | | | | | |
| 465145001 | OMV AG COMMON STOCK | | | | | | | |
| | | 1,045.000 Local | 45.816833 | 47,878.59 | 43.860000 | 45,833.70 | -2,044.89 | 0.55 |
| | | Base | 52.667167 | 55,037.19 | 47.318357 | 49,447.68 | -5,589.51 | 0.07 |
| AUSTRIA Total | | | | | | | | |
| | | 1,045.000 Local | | 47,878.59 | | 45,833.70 | -2,044.89 | 0.55 |
| | | Base | | 55,037.19 | | 49,447.68 | -5,589.51 | 0.07 |
| BELGIUM | | | | | | | | |
| 449774009 | KBC GROUP NV COMMON STOCK | | | | | | | |
| | | 490.000 Local | 63.312673 | 31,023.21 | 69.420000 | 34,015.80 | 2,992.59 | 0.41 |
| | | Base | 69.564816 | 34,086.76 | 74.893760 | 36,697.94 | 2,611.18 | 0.05 |
| 559699905 | UCB SA COMMON STOCK | | | | | | | |
| | | 719.000 Local | 81.484812 | 58,587.58 | 114.400000 | 82,253.60 | 23,666.02 | 0.99 |
| | | Base | 91.991641 | 66,141.99 | 123.420429 | 88,739.29 | 22,597.30 | 0.12 |
| ACI0PX3F9 | ANHEUSER BUSCH INBEV SA/NV COMMON STOCK | | | | | | | |
| | | 2,817.000 Local | 57.935588 | 163,204.55 | 56.460000 | 159,047.82 | -4,156.73 | 1.91 |
| | | Base | 65.573379 | 184,720.21 | 60.911866 | 171,588.73 | -13,131.48 | 0.23 |
| B09M9F900 | ELIA GROUP SA/NV COMMON STOCK | | | | | | | |
| | | 271.000 Local | 115.231070 | 31,227.62 | 100.000000 | 27,100.00 | -4,127.62 | 0.33 |
| | | Base | 126.610185 | 34,311.36 | 107.884990 | 29,236.83 | -5,074.53 | 0.04 |
| B86S2N903 | AGEAS COMMON STOCK | | | | | | | |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------------|---------------------------------------|-----------|---------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 746.000 | Local 48.152292 | 35,921.61 | 42.920000 | 32,018.32 | -3,903.29 | 0.38 |
| | | | Base 57.418177 | 42,833.96 | 46.304238 | 34,542.96 | -8,291.00 | 0.05 |
| BNHKYX908 | ARGENX SE COMMON STOCK | 126.000 | Local 225.112540 | 28,364.18 | 366.100000 | 46,128.60 | 17,764.42 | 0.55 |
| | | | Base 272.982778 | 34,395.83 | 394.966949 | 49,765.84 | 15,370.01 | 0.07 |
| BELGIUM Total | | 5,169.000 | Local | 348,328.75 | | 380,564.14 | 32,235.39 | 4.57 |
| | | | Base | 396,490.11 | | 410,571.59 | 14,081.48 | 0.55 |
| FINLAND | | | | | | | | |
| 449000900 | KESKO OYJ B SHS COMMON STOCK | 1,669.000 | Local 18.184020 | 30,349.13 | 17.315000 | 28,898.74 | -1,450.39 | 0.35 |
| | | | Base 19.979694 | 33,346.11 | 18.680286 | 31,177.40 | -2,168.71 | 0.04 |
| 505125906 | UPM KYMMENE OYJ COMMON STOCK | 1,006.000 | Local 22.935060 | 23,072.67 | 30.870000 | 31,055.22 | 7,982.55 | 0.37 |
| | | | Base 25.871879 | 26,027.11 | 33.304097 | 33,503.92 | 7,476.81 | 0.04 |
| 557955903 | FORTUM OYJ COMMON STOCK EUR3.4 | 2,745.000 | Local 12.782554 | 35,088.11 | 11.445000 | 31,416.53 | -3,671.58 | 0.38 |
| | | | Base 14.044834 | 38,553.07 | 12.347437 | 33,893.72 | -4,659.35 | 0.05 |
| 570151902 | ELISA OYJ COMMON STOCK | 657.000 | Local 53.266347 | 34,995.99 | 41.350000 | 27,166.95 | -7,829.04 | 0.33 |
| | | | Base 58.757580 | 38,603.73 | 44.610443 | 29,309.06 | -9,294.67 | 0.04 |
| ACI2K0750 | SAMPO OYJ A SHS COMMON STOCK | 793.000 | Local 35.626974 | 28,252.19 | 39.515000 | 31,335.40 | 3,083.21 | 0.38 |
| | | | Base 42.466520 | 33,675.95 | 42.630754 | 33,806.19 | 130.24 | 0.05 |
| B06YV4907 | NESTE OYJ COMMON STOCK | 1,720.000 | Local 43.359238 | 74,577.89 | 25.100000 | 43,172.00 | -31,405.89 | 0.52 |
| | | | Base 49.706570 | 85,495.30 | 27.079133 | 46,576.11 | -38,919.19 | 0.06 |
| B17NY4905 | ORION OYJ CLASS B COMMON STOCK EUR.65 | 802.000 | Local 38.739601 | 31,069.16 | 34.570000 | 27,725.14 | -3,344.02 | 0.33 |
| | | | Base 42.565137 | 34,137.24 | 37.295841 | 29,911.26 | -4,225.98 | 0.04 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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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 |
|----------------------|---|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| FINLAND Total | | | | | | | | |
| | | 9,392.000 | Local | 257,405.14 | | 220,769.98 | -36,635.16 | 2.65 |
| | | | Base | 289,838.51 | | 238,177.66 | -51,660.85 | 0.32 |
| FRANCE | | | | | | | | |
| 401225909 | AIRBUS SE COMMON STOCK EUR1.0 | 203.000 | Local | 122.450394 | 170.720000 | 34,656.16 | 9,798.73 | 0.42 |
| | | | Base | 138.130099 | 184.181255 | 37,388.79 | 9,348.38 | 0.05 |
| 403187909 | VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0 | 3,560.000 | Local | 23.673140 | 30.130000 | 107,262.80 | 22,986.42 | 1.29 |
| | | | Base | 26.345118 | 32.505748 | 115,720.46 | 21,931.84 | 0.15 |
| 405780909 | L OREAL COMMON STOCK EUR.2 | 797.000 | Local | 353.307277 | 438.650000 | 349,604.05 | 68,018.15 | 4.20 |
| | | | Base | 402.074316 | 473.237510 | 377,170.30 | 56,717.07 | 0.50 |
| 406141903 | LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3 | 115.000 | Local | 249.219130 | 833.700000 | 95,875.50 | 67,215.30 | 1.15 |
| | | | Base | 282.078870 | 899.437164 | 103,435.27 | 70,996.20 | 0.14 |
| 416343002 | CAPGEMINI SE COMMON STOCK EUR8.0 | 197.000 | Local | 99.948629 | 213.300000 | 42,020.10 | 22,330.22 | 0.50 |
| | | | Base | 112.746954 | 230.118684 | 45,333.38 | 23,122.23 | 0.06 |
| 438042905 | PUBLICIS GROUPE COMMON STOCK EUR.4 | 413.000 | Local | 47.042809 | 101.050000 | 41,733.65 | 22,304.97 | 0.50 |
| | | | Base | 55.002591 | 109.017783 | 45,024.34 | 22,308.27 | 0.06 |
| 468232004 | PERNOD RICARD SA COMMON STOCK EUR1.55 | 672.000 | Local | 167.508497 | 149.950000 | 100,766.40 | -11,799.31 | 1.21 |
| | | | Base | 186.973929 | 161.773543 | 108,711.82 | -16,934.66 | 0.14 |
| 474171006 | REMY COINTREAU COMMON STOCK EUR1.6 | 176.000 | Local | 120.995284 | 93.440000 | 16,445.44 | -4,849.73 | 0.20 |
| | | | Base | 135.774943 | 100.807735 | 17,742.16 | -6,154.23 | 0.02 |
| 483410007 | SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0 | 372.000 | Local | 74.271210 | 209.650000 | 77,989.80 | 50,360.91 | 0.94 |

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 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 83.781613 | 31,166.76 | 226.180882 | 84,139.29 | 52,972.53 | 0.11 |
| 517617908 | ORANGE COMMON STOCK EUR4.0 | | | | | | | |
| | | 2,107.000 Local | 11.378752 | 23,975.03 | 10.888000 | 22,941.02 | -1,034.01 | 0.28 |
| | | Base | 12.867978 | 27,112.83 | 11.746518 | 24,749.92 | -2,362.91 | 0.03 |
| 550507909 | KERING COMMON STOCK EUR4.0 | | | | | | | |
| | | 32.000 Local | 288.408125 | 9,229.06 | 366.350000 | 11,723.20 | 2,494.14 | 0.14 |
| | | Base | 316.325938 | 10,122.43 | 395.236662 | 12,647.57 | 2,525.14 | 0.02 |
| 564156909 | CARREFOUR SA COMMON STOCK EUR2.5 | | | | | | | |
| | | 1,975.000 Local | 18.130127 | 35,807.00 | 15.875000 | 31,353.13 | -4,453.87 | 0.38 |
| | | Base | 19.653063 | 38,814.80 | 17.126742 | 33,825.32 | -4,989.48 | 0.05 |
| 567173901 | SANOFI COMMON STOCK EUR2.0 | | | | | | | |
| | | 4,655.000 Local | 92.730354 | 431,659.80 | 90.960000 | 423,418.80 | -8,241.00 | 5.09 |
| | | Base | 102.196595 | 475,725.15 | 98.132187 | 456,805.33 | -18,919.82 | 0.61 |
| 596233908 | STMICROELECTRONICS NV COMMON STOCK EUR1.04 | | | | | | | |
| | | 1,109.000 Local | 23.641812 | 26,218.77 | 39.920000 | 44,271.28 | 18,052.51 | 0.53 |
| | | Base | 26.529675 | 29,421.41 | 43.067688 | 47,762.07 | 18,340.66 | 0.06 |
| 708842901 | AXA SA COMMON STOCK EUR2.29 | | | | | | | |
| | | 2,131.000 Local | 24.448104 | 52,098.91 | 34.815000 | 74,190.77 | 22,091.86 | 0.89 |
| | | Base | 27.744923 | 59,124.43 | 37.560159 | 80,040.71 | 20,916.28 | 0.11 |
| 721247906 | ESSILORLUXOTTICA COMMON STOCK EUR.18 | | | | | | | |
| | | 1,213.000 Local | 157.737535 | 191,335.63 | 209.700000 | 254,366.10 | 63,030.47 | 3.06 |
| | | Base | 173.262077 | 210,166.90 | 226.234825 | 274,422.84 | 64,255.94 | 0.37 |
| 730968906 | BNP PARIBAS COMMON STOCK EUR2.0 | | | | | | | |
| | | 1,255.000 Local | 57.361546 | 71,988.74 | 65.860000 | 82,654.30 | 10,665.56 | 0.99 |
| | | Base | 64.590606 | 81,061.21 | 71.053055 | 89,171.58 | 8,110.37 | 0.12 |
| B058TZ909 | SAFRAN SA COMMON STOCK EUR.2 | | | | | | | |
| | | 463.000 Local | 124.570540 | 57,676.16 | 210.050000 | 97,253.15 | 39,576.99 | 1.17 |
| | | Base | 140.521706 | 65,061.55 | 226.612422 | 104,921.55 | 39,860.00 | 0.14 |
| B0C2CQ902 | ENGIE COMMON STOCK EUR1.0 | | | | | | | |
| | | 8,439.000 Local | 12.918820 | 109,021.92 | 15.510000 | 130,888.89 | 21,866.97 | 1.57 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 14.522306 | 122,553.74 | 16.732962 | 141,209.47 | 18,655.73 | 0.19 |
| B0R7JF902 | IPSEN COMMON STOCK EUR1.0 | | | | | | | |
| | | 282.000 Local | 109.148156 | 30,779.78 | 110.300000 | 31,104.60 | 324.82 | 0.37 |
| | | Base | 119.926560 | 33,819.29 | 118.997144 | 33,557.19 | -262.10 | 0.04 |
| B15C55900 | TOTALENERGIES SE COMMON STOCK EUR2.5 | | | | | | | |
| | | 8,600.000 Local | 45.685997 | 392,899.57 | 63.470000 | 545,842.00 | 152,942.43 | 6.56 |
| | | Base | 50.846623 | 437,280.96 | 68.474603 | 588,881.59 | 151,600.63 | 0.78 |
| B1XH02900 | VINCI SA COMMON STOCK EUR2.5 | | | | | | | |
| | | 307.000 Local | 90.234723 | 27,702.06 | 118.760000 | 36,459.32 | 8,757.26 | 0.44 |
| | | Base | 101.789218 | 31,249.29 | 128.124214 | 39,334.13 | 8,084.84 | 0.05 |
| B1Y9TB906 | DANONE COMMON STOCK EUR.25 | | | | | | | |
| | | 1,907.000 Local | 60.282412 | 114,958.56 | 59.890000 | 114,210.23 | -748.33 | 1.37 |
| | | Base | 69.045024 | 131,668.86 | 64.612321 | 123,215.70 | -8,453.16 | 0.16 |
| B1YXBJ905 | AIR LIQUIDE SA COMMON STOCK EUR5.5 | | | | | | | |
| | | 483.000 Local | 95.182443 | 45,973.12 | 192.840000 | 93,141.72 | 47,168.60 | 1.12 |
| | | Base | 106.864120 | 51,615.37 | 208.045415 | 100,485.94 | 48,870.57 | 0.13 |
| BF0L BX906 | BIOMERIEUX COMMON STOCK | | | | | | | |
| | | 344.000 Local | 89.385145 | 30,748.49 | 102.250000 | 35,174.00 | 4,425.51 | 0.42 |
| | | Base | 98.211919 | 33,784.90 | 110.312403 | 37,947.47 | 4,162.57 | 0.05 |
| BM8H5Y907 | DASSAULT SYSTEMES SE COMMON STOCK EUR.1 | | | | | | | |
| | | 723.000 Local | 34.480263 | 24,929.23 | 41.040000 | 29,671.92 | 4,742.69 | 0.36 |
| | | Base | 36.707690 | 26,539.66 | 44.276000 | 32,011.55 | 5,471.89 | 0.04 |
| BNDPYV905 | EUROFINS SCIENTIFIC COMMON STOCK EUR.1 | | | | | | | |
| | | 601.000 Local | 59.391864 | 35,694.51 | 59.080000 | 35,507.08 | -187.43 | 0.43 |
| | | Base | 65.256822 | 39,219.35 | 63.738452 | 38,306.81 | -912.54 | 0.05 |
| BY2ZQP900 | SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2 | | | | | | | |
| | | 149.000 Local | 237.256846 | 35,351.27 | 264.300000 | 39,380.70 | 4,029.43 | 0.47 |
| | | Base | 260.685973 | 38,842.21 | 285.140029 | 42,485.86 | 3,643.65 | 0.06 |
| FRANCE Total | | 43,280.000 Local | | 2,368,035.85 | | 2,999,906.11 | 631,870.26 | 36.04 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | 2,643,542.52 | | 3,236,448.41 | 592,905.89 | 4.31 |
| GERMANY | | | | | | | | |
| 435209903 | FRESENIUS SE + CO KGAA COMMON STOCK | | | | | | | |
| | | 1,822.000 Local | 25.605121 | 46,652.53 | 25.000000 | 45,550.00 | -1,102.53 | 0.55 |
| | | Base | 28.133628 | 51,259.47 | 26.971248 | 49,141.61 | -2,117.86 | 0.07 |
| 474184900 | MERCK KGAA COMMON STOCK | | | | | | | |
| | | 550.000 Local | 148.216200 | 81,518.91 | 163.600000 | 89,980.00 | 8,461.09 | 1.08 |
| | | Base | 163.136800 | 89,725.24 | 176.499844 | 97,074.91 | 7,349.67 | 0.13 |
| 476896907 | RWE AG COMMON STOCK | | | | | | | |
| | | 2,251.000 Local | 31.213852 | 70,262.38 | 31.460000 | 70,816.46 | 554.08 | 0.85 |
| | | Base | 35.654114 | 80,257.41 | 33.940618 | 76,400.33 | -3,857.08 | 0.10 |
| 484628904 | SAP SE COMMON STOCK | | | | | | | |
| | | 1,588.000 Local | 110.538923 | 175,535.81 | 180.460000 | 286,570.48 | 111,034.67 | 3.44 |
| | | Base | 120.246461 | 190,951.38 | 194.689253 | 309,166.53 | 118,215.15 | 0.41 |
| 494290901 | E.ON SE COMMON STOCK | | | | | | | |
| | | 10,938.000 Local | 10.384768 | 113,588.59 | 12.885000 | 140,936.13 | 27,347.54 | 1.69 |
| | | Base | 11.625603 | 127,160.85 | 13.900981 | 152,048.93 | 24,888.08 | 0.20 |
| 500246905 | HENKEL AG + CO KGAA COMMON STOCK | | | | | | | |
| | | 654.000 Local | 64.637951 | 42,273.22 | 66.760000 | 43,661.04 | 1,387.82 | 0.52 |
| | | Base | 71.020948 | 46,447.70 | 72.024020 | 47,103.71 | 656.01 | 0.06 |
| 506921907 | BAYER AG REG COMMON STOCK | | | | | | | |
| | | 3,818.000 Local | 55.810885 | 213,085.96 | 28.430000 | 108,545.74 | -104,540.22 | 1.30 |
| | | Base | 62.193444 | 237,454.57 | 30.671703 | 117,104.56 | -120,350.01 | 0.16 |
| 507670909 | HENKEL AG + CO KGAA VOR PREF PREFERENCE | | | | | | | |
| | | 909.000 Local | 75.490748 | 68,621.09 | 74.500000 | 67,720.50 | -900.59 | 0.81 |
| | | Base | 82.335237 | 74,842.73 | 80.374318 | 73,060.25 | -1,782.48 | 0.10 |
| 510740905 | BEIERSDORF AG COMMON STOCK | | | | | | | |
| | | 481.000 Local | 94.654241 | 45,528.69 | 134.950000 | 64,910.95 | 19,382.26 | 0.78 |
| | | Base | 111.695593 | 53,725.58 | 145.590794 | 70,029.17 | 16,303.59 | 0.09 |

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 512067901 | HEIDELBERG MATERIALS AG COMMON STOCK | | | | | | | |
| | | 608.000 | Local 88.348141 | 53,715.67 | 101.950000 | 61,985.60 | 8,269.93 | 0.74 |
| | | | Base 96.900263 | 58,915.36 | 109.988748 | 66,873.16 | 7,957.80 | 0.09 |
| 512907908 | FRESENIUS MEDICAL CARE AG COMMON STOCK | | | | | | | |
| | | 994.000 | Local 42.811982 | 42,555.11 | 35.650000 | 35,436.10 | -7,119.01 | 0.43 |
| | | | Base 47.039678 | 46,757.44 | 38.460999 | 38,230.23 | -8,527.21 | 0.05 |
| 523148906 | ALLIANZ SE REG COMMON STOCK | | | | | | | |
| | | 448.000 | Local 208.442902 | 93,382.42 | 277.800000 | 124,454.40 | 31,071.98 | 1.50 |
| | | | Base 229.801250 | 102,950.96 | 299.704503 | 134,267.62 | 31,316.66 | 0.18 |
| 529412900 | MUENCHENER RUECKVER AG REG COMMON STOCK | | | | | | | |
| | | 190.000 | Local 300.117632 | 57,022.35 | 452.300000 | 85,937.00 | 28,914.65 | 1.03 |
| | | | Base 333.600368 | 63,384.07 | 487.963811 | 92,713.12 | 29,329.05 | 0.12 |
| 572797900 | SIEMENS AG REG COMMON STOCK NPV | | | | | | | |
| | | 290.000 | Local 110.676724 | 32,096.25 | 176.960000 | 51,318.40 | 19,222.15 | 0.62 |
| | | | Base 123.943207 | 35,943.53 | 190.913279 | 55,364.85 | 19,421.32 | 0.07 |
| 584235907 | DEUTSCHE TELEKOM AG REG COMMON STOCK | | | | | | | |
| | | 3,148.000 | Local 14.771537 | 46,500.80 | 22.500000 | 70,830.00 | 24,329.20 | 0.85 |
| | | | Base 17.060003 | 53,704.89 | 24.274123 | 76,414.94 | 22,710.05 | 0.10 |
| 584332902 | SARTORIUS AG VORZUG PREFERENCE | | | | | | | |
| | | 88.000 | Local 296.531023 | 26,094.73 | 368.600000 | 32,436.80 | 6,342.07 | 0.39 |
| | | | Base 332.752386 | 29,282.21 | 397.664074 | 34,994.44 | 5,712.23 | 0.05 |
| 588950907 | INFINEON TECHNOLOGIES AG COMMON STOCK | | | | | | | |
| | | 1,934.000 | Local 18.664080 | 36,096.33 | 31.515000 | 60,950.01 | 24,853.68 | 0.73 |
| | | | Base 20.470765 | 39,590.46 | 33.999955 | 65,755.91 | 26,165.45 | 0.09 |
| 592296909 | CARL ZEISS MEDITEC AG BR COMMON STOCK | | | | | | | |
| | | 281.000 | Local 107.304448 | 30,152.55 | 115.800000 | 32,539.80 | 2,387.25 | 0.39 |
| | | | Base 117.900783 | 33,130.12 | 124.930819 | 35,105.56 | 1,975.44 | 0.05 |
| 702196908 | DEUTSCHE BOERSE AG COMMON STOCK | | | | | | | |
| | | 146.000 | Local 146.075890 | 21,327.08 | 189.650000 | 27,688.90 | 6,361.82 | 0.33 |
| | | | Base 174.144863 | 25,425.15 | 204.603884 | 29,872.17 | 4,447.02 | 0.04 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|---|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| ACI0054Q2 | BASF SE COMMON STOCK NPV | 892.000 | Local | 68.045841 | 60,696.89 | 52.930000 | 47,213.56 | -13,483.33 | 0.57 |
| | | | Base | 79.221278 | 70,665.38 | 57.103525 | 50,936.34 | -19,729.04 | 0.07 |
| B1JB4K905 | SYMRISE AG COMMON STOCK | 349.000 | Local | 89.210430 | 31,134.44 | 110.950000 | 38,721.55 | 7,587.11 | 0.47 |
| | | | Base | 100.633754 | 35,121.18 | 119.698397 | 41,774.74 | 6,653.56 | 0.06 |
| BD594Y909 | SIEMENS HEALTHINEERS AG COMMON STOCK | 1,291.000 | Local | 50.830163 | 65,621.74 | 56.720000 | 73,225.52 | 7,603.78 | 0.88 |
| | | | Base | 55.849651 | 72,101.90 | 61.192366 | 78,999.35 | 6,897.45 | 0.11 |
| BMHCW1900 | QIAGEN N.V. COMMON STOCK EUR.01 | 1,122.000 | Local | 29.780570 | 33,413.80 | 39.635000 | 44,470.47 | 11,056.67 | 0.53 |
| | | | Base | 32.663333 | 36,648.26 | 42.760216 | 47,976.96 | 11,328.70 | 0.06 |
| BYT934904 | SCOUT24 SE COMMON STOCK | 488.000 | Local | 69.373791 | 33,854.41 | 69.860000 | 34,091.68 | 237.27 | 0.41 |
| | | | Base | 77.847869 | 37,989.76 | 75.368454 | 36,779.81 | -1,209.95 | 0.05 |
| GERMANY Total | | 35,280.000 | Local | | 1,520,731.75 | | 1,739,991.09 | 219,259.34 | 20.90 |
| | | | Base | | 1,693,435.60 | | 1,877,189.20 | 183,753.60 | 2.50 |
| GREECE | | | | | | | | | |
| 726829906 | PUBLIC POWER CORP COMMON STOCK EUR2.48 | 3,065.000 | Local | 10.040091 | 30,772.88 | 11.630000 | 35,645.95 | 4,873.07 | 0.43 |
| | | | Base | 11.031553 | 33,811.71 | 12.547024 | 38,456.63 | 4,644.92 | 0.05 |
| GREECE Total | | 3,065.000 | Local | | 30,772.88 | | 35,645.95 | 4,873.07 | 0.43 |
| | | | Base | | 33,811.71 | | 38,456.63 | 4,644.92 | 0.05 |
| IRELAND | | | | | | | | | |
| BD1RP6901 | BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0 | 3,426.000 | Local | 9.625198 | 32,975.93 | 9.450000 | 32,375.70 | -600.23 | 0.39 |
| | | | Base | 10.575689 | 36,232.31 | 10.195132 | 34,928.52 | -1,303.79 | 0.05 |
| BF0L35906 | AIB GROUP PLC COMMON STOCK EUR.625 | | | | | | | | |

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|----------------------|--|------------|--------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 7,815.000 | Local 4.022301 | 31,434.28 | 4.704000 | 36,761.76 | 5,327.48 | 0.44 |
| | | | Base 4.419505 | 34,538.43 | 5.074910 | 39,660.42 | 5,121.99 | 0.05 |
| IRELAND Total | | | | | | | | |
| | | 11,241.000 | Local | 64,410.21 | | 69,137.46 | 4,727.25 | 0.83 |
| | | | Base | 70,770.74 | | 74,588.94 | 3,818.20 | 0.10 |
| ITALY | | | | | | | | |
| 405671009 | ASSICURAZIONI GENERALI COMMON STOCK | 1,937.000 | Local 16.775126 | 32,493.42 | 23.460000 | 45,442.02 | 12,948.60 | 0.55 |
| | | | Base 19.985044 | 38,711.03 | 25.309819 | 49,025.12 | 10,314.09 | 0.07 |
| 407683002 | INTESA SANPAOLO COMMON STOCK NPV | 22,690.000 | Local 2.357415 | 53,489.74 | 3.363000 | 76,306.47 | 22,816.73 | 0.92 |
| | | | Base 2.811436 | 63,791.49 | 3.628172 | 82,323.23 | 18,531.74 | 0.11 |
| 714456902 | ENEL SPA COMMON STOCK EUR1.0 | 32,700.000 | Local 6.631583 | 216,852.76 | 6.119000 | 200,091.30 | -16,761.46 | 2.40 |
| | | | Base 7.503779 | 245,373.58 | 6.601483 | 215,868.48 | -29,505.10 | 0.29 |
| 714505906 | ENI SPA COMMON STOCK | 10,035.000 | Local 12.105524 | 121,478.93 | 14.648000 | 146,992.68 | 25,513.75 | 1.77 |
| | | | Base 13.219387 | 132,656.55 | 15.802993 | 158,583.04 | 25,926.49 | 0.21 |
| ACI2JZT93 | TENARIS SA COMMON STOCK USD1.0 | 1,586.000 | Local 10.617201 | 16,838.88 | 18.315000 | 29,047.59 | 12,208.71 | 0.35 |
| | | | Base 12.004678 | 19,039.42 | 19.759136 | 31,337.99 | 12,298.57 | 0.04 |
| B01BN5908 | TERNA RETE ELETTRICA NAZIONA COMMON STOCK EUR.22 | 6,449.000 | Local 8.012403 | 51,671.99 | 7.660000 | 49,399.34 | -2,272.65 | 0.59 |
| | | | Base 8.685447 | 56,012.45 | 8.263990 | 53,294.47 | -2,717.98 | 0.07 |
| B07DRZ908 | RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125 | 698.000 | Local 44.112550 | 30,790.56 | 51.240000 | 35,765.52 | 4,974.96 | 0.43 |
| | | | Base 48.468682 | 33,831.14 | 55.280269 | 38,585.63 | 4,754.49 | 0.05 |
| B14NJ7908 | AMPLIFON SPA COMMON STOCK EUR.02 | 469.000 | Local 31.639787 | 14,839.06 | 33.800000 | 15,852.20 | 1,013.14 | 0.19 |
| | | | Base 37.697249 | 17,680.01 | 36.465127 | 17,102.14 | -577.87 | 0.02 |

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|--------------------------|--|------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| B234WN909 | DIASORIN SPA COMMON STOCK EUR1.0 | | | | | | | |
| | | 314.000 | Local 97.997229 | 30,771.13 | 89.500000 | 28,103.00 | -2,668.13 | 0.34 |
| | | | Base 107.674459 | 33,809.78 | 96.557066 | 30,318.92 | -3,490.86 | 0.04 |
| BMQ5W1905 | DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01 | | | | | | | |
| | | 3,673.000 | Local 7.630223 | 28,025.81 | 9.314000 | 34,210.32 | 6,184.51 | 0.41 |
| | | | Base 8.562260 | 31,449.18 | 10.048408 | 36,907.80 | 5,458.62 | 0.05 |
| BYMXPS901 | UNICREDIT SPA COMMON STOCK NPV | | | | | | | |
| | | 1,998.000 | Local 20.084014 | 40,127.86 | 35.175000 | 70,279.65 | 30,151.79 | 0.84 |
| | | | Base 22.067317 | 44,090.50 | 37.948545 | 75,821.19 | 31,730.69 | 0.10 |
| ITALY Total | | 82,549.000 | Local | 637,380.14 | | 731,490.09 | 94,109.95 | 8.79 |
| | | | Base | 716,445.13 | | 789,168.01 | 72,722.88 | 1.05 |
| NETHERLANDS (THE) | | | | | | | | |
| 516529906 | ASM INTERNATIONAL NV COMMON STOCK EUR.04 | | | | | | | |
| | | 72.000 | Local 374.887361 | 26,991.89 | 565.900000 | 40,744.80 | 13,752.91 | 0.49 |
| | | | Base 399.105000 | 28,735.56 | 610.521160 | 43,957.52 | 15,221.96 | 0.06 |
| 595607904 | KONINKLIJKE KPN NV COMMON STOCK EUR.04 | | | | | | | |
| | | 9,216.000 | Local 2.685717 | 24,751.57 | 3.466000 | 31,942.66 | 7,191.09 | 0.38 |
| | | | Base 3.082244 | 28,405.96 | 3.739294 | 34,461.34 | 6,055.38 | 0.05 |
| 598662906 | KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2 | | | | | | | |
| | | 4,233.000 | Local 18.838127 | 79,741.79 | 18.606000 | 78,759.20 | -982.59 | 0.95 |
| | | | Base 20.567638 | 87,062.81 | 20.073081 | 84,969.36 | -2,093.45 | 0.11 |
| 779255900 | HEINEKEN NV COMMON STOCK EUR1.6 | | | | | | | |
| | | 886.000 | Local 95.996716 | 85,053.09 | 89.340000 | 79,155.24 | -5,897.85 | 0.95 |
| | | | Base 113.141535 | 100,243.40 | 96.384450 | 85,396.62 | -14,846.78 | 0.11 |
| ACI02GTQ9 | ASML HOLDING NV COMMON STOCK EUR.09 | | | | | | | |
| | | 583.000 | Local 356.335952 | 207,743.86 | 892.200000 | 520,152.60 | 312,408.74 | 6.25 |
| | | | Base 382.250858 | 222,852.25 | 962.549883 | 561,166.58 | 338,314.33 | 0.75 |
| ACI1MNCX3 | JDE PEET S NV COMMON STOCK | | | | | | | |
| | | 1,141.000 | Local 27.285565 | 31,132.83 | 19.460000 | 22,203.86 | -8,928.97 | 0.27 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 29.980026 | 34,207.21 | 20.994419 | 23,954.63 | -10,252.58 | 0.03 |
| B0CCH4904 | HEINEKEN HOLDING NV COMMON STOCK EUR1.6 | | | | | | | | |
| | 653.000 | Local | | 78.243354 | 51,092.91 | 74.800000 | 48,844.40 | -2,248.51 | 0.59 |
| | | Base | | 85.969893 | 56,138.34 | 80.697973 | 52,695.78 | -3,442.56 | 0.07 |
| BD0Q39902 | KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01 | | | | | | | | |
| | 3,363.000 | Local | | 25.830372 | 86,867.54 | 27.720000 | 93,222.36 | 6,354.82 | 1.12 |
| | | Base | | 29.719158 | 99,945.53 | 29.905719 | 100,572.93 | 627.40 | 0.13 |
| BJ2KSG907 | AKZO NOBEL N.V. COMMON STOCK EUR.5 | | | | | | | | |
| | 635.000 | Local | | 81.758551 | 51,916.68 | 69.180000 | 43,929.30 | -7,987.38 | 0.53 |
| | | Base | | 92.227701 | 58,564.59 | 74.634836 | 47,393.12 | -11,171.47 | 0.06 |
| BK1TV4909 | ARGENX SE COMMON STOCK | | | | | | | | |
| | 111.000 | Local | | 378.830270 | 42,050.16 | 366.100000 | 40,637.10 | -1,413.06 | 0.49 |
| | | Base | | 416.191712 | 46,197.28 | 394.966949 | 43,841.33 | -2,355.95 | 0.06 |
| BLRB26905 | UNILEVER PLC COMMON STOCK GBP.00031111 | | | | | | | | |
| | 1,732.000 | Local | | 45.592725 | 78,966.60 | 46.520000 | 80,572.64 | 1,606.04 | 0.97 |
| | | Base | | 50.034475 | 86,659.71 | 50.188097 | 86,925.78 | 266.07 | 0.12 |
| BNZGVV904 | UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0 | | | | | | | | |
| | 1,632.000 | Local | | 25.250000 | 41,208.00 | 27.880000 | 45,500.16 | 4,292.16 | 0.55 |
| | | Base | | 29.618248 | 48,336.98 | 30.078335 | 49,087.84 | 750.86 | 0.07 |
| BZ1HM4902 | ADYEN NV COMMON STOCK EUR.01 | | | | | | | | |
| | 29.000 | Local | | 1,640.313793 | 47,569.10 | 1,568.000000 | 45,472.00 | -2,097.10 | 0.55 |
| | | Base | | 1,951.018621 | 56,579.54 | 1,691.636648 | 49,057.46 | -7,522.08 | 0.07 |
| BZ5739900 | ING GROEP NV COMMON STOCK EUR.01 | | | | | | | | |
| | 4,762.000 | Local | | 11.952927 | 56,919.84 | 15.246000 | 72,601.45 | 15,681.61 | 0.87 |
| | | Base | | 13.298347 | 63,326.73 | 16.448146 | 78,326.07 | 14,999.34 | 0.10 |
| NETHERLANDS (THE) Total | | | | | | | | | |
| | 29,048.000 | Local | | | 912,005.86 | | 1,243,737.77 | 331,731.91 | 14.94 |
| | | Base | | | 1,017,255.89 | | 1,341,806.36 | 324,550.47 | 1.79 |
| PORTUGAL | | | | | | | | | |
| 410359905 | EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.0 | | | | | | | | |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------|--|------------|--------------------|-------------------------|--------------------|-------------------------------|-----------------------|------------------|
| | | 11,990.000 | Local 4.389272 | 52,627.37 | 3.610000 | 43,283.90 | -9,343.47 | 0.52 |
| | | | Base 5.110915 | 61,279.87 | 3.894648 | 46,696.83 | -14,583.04 | 0.06 |
| B1FW75903 | GALP ENERGIA SGPS SA COMMON STOCK EUR1.0 | | | | | | | |
| | | 3,451.000 | Local 9.592512 | 33,103.76 | 15.315000 | 52,852.07 | 19,748.31 | 0.63 |
| | | | Base 11.428041 | 39,438.17 | 16.522586 | 57,019.45 | 17,581.28 | 0.08 |
| PORTUGAL Total | | | | | | | | |
| | | 15,441.000 | Local Base | 85,731.13 100,718.04 | | 96,135.97 103,716.28 | 10,404.84 2,998.24 | 1.15 0.14 |
| SPAIN | | | | | | | | |
| 550190904 | BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49 | | | | | | | |
| | | 7,696.000 | Local 5.229537 | 40,246.52 | 11.040000 | 84,963.84 | 44,717.32 | 1.02 |
| | | | Base 6.233741 | 47,974.87 | 11.910503 | 91,663.23 | 43,688.36 | 0.12 |
| 566935904 | REPSOL SA COMMON STOCK EUR1.0 | | | | | | | |
| | | 6,521.000 | Local 12.860501 | 83,863.33 | 15.440000 | 100,684.24 | 16,820.91 | 1.21 |
| | | | Base 14.171464 | 92,412.12 | 16.657442 | 108,623.18 | 16,211.06 | 0.14 |
| 570594903 | BANCO SANTANDER SA COMMON STOCK EUR.5 | | | | | | | |
| | | 18,434.000 | Local 3.462837 | 63,833.93 | 4.521500 | 83,349.33 | 19,515.40 | 1.00 |
| | | | Base 4.043573 | 74,539.22 | 4.878020 | 89,921.42 | 15,382.20 | 0.12 |
| 573252905 | TELEFONICA SA COMMON STOCK EUR1.0 | | | | | | | |
| | | 14,272.000 | Local 5.105004 | 72,858.62 | 4.089000 | 58,358.21 | -14,500.41 | 0.70 |
| | | | Base 5.804796 | 82,846.05 | 4.411417 | 62,959.75 | -19,886.30 | 0.08 |
| 738307909 | ENAGAS SA COMMON STOCK EUR1.5 | | | | | | | |
| | | 1,752.000 | Local 24.866615 | 43,566.31 | 13.765000 | 24,116.28 | -19,450.03 | 0.29 |
| | | | Base 27.273704 | 47,783.53 | 14.850369 | 26,017.85 | -21,765.68 | 0.03 |
| ACI08XL68 | INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03 | | | | | | | |
| | | 627.000 | Local 25.056842 | 15,710.64 | 46.670000 | 29,262.09 | 13,551.45 | 0.35 |
| | | | Base 28.265343 | 17,722.37 | 50.349925 | 31,569.40 | 13,847.03 | 0.04 |
| B283W9907 | CAIXABANK SA COMMON STOCK EUR1.0 | | | | | | | |
| | | 8,878.000 | Local 2.620408 | 23,263.98 | 4.493000 | 39,888.85 | 16,624.87 | 0.48 |
| | | | Base 3.124102 | 27,735.78 | 4.847273 | 43,034.08 | 15,298.30 | 0.06 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------------------------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| B288C9908 | IBERDROLA SA COMMON STOCK EUR.75 | | | | | | | | |
| | | 23,589.000 | Local 10.131430 | 238,990.30 | 11.495000 | 271,155.56 | 32,165.26 | 3.26 | |
| | | | Base 11.334654 | 267,373.15 | 12.401380 | 292,536.15 | 25,163.00 | 0.39 | |
| B3MSM2900 | AMADEUS IT GROUP SA COMMON STOCK EUR.01 | | | | | | | | |
| | | 695.000 | Local 63.499655 | 44,132.26 | 59.440000 | 41,310.80 | -2,821.46 | 0.50 | |
| | | | Base 71.139079 | 49,441.66 | 64.126838 | 44,568.15 | -4,873.51 | 0.06 | |
| BX90C0905 | CELLNEX TELECOM SA COMMON STOCK EUR.25 | | | | | | | | |
| | | 331.000 | Local 49.396435 | 16,350.22 | 32.770000 | 10,846.87 | -5,503.35 | 0.13 | |
| | | | Base 57.932115 | 19,175.53 | 35.353911 | 11,702.14 | -7,473.39 | 0.02 | |
| BYY3DX906 | GRIFOLS SA COMMON STOCK EUR.25 | | | | | | | | |
| | | 2,081.000 | Local 11.724959 | 24,399.64 | 8.338000 | 17,351.38 | -7,048.26 | 0.21 | |
| | | | Base 12.882797 | 26,809.10 | 8.995450 | 18,719.53 | -8,089.57 | 0.02 | |
| SPAIN Total | | 84,876.000 | Local | 667,215.75 | | 761,287.45 | 94,071.70 | 9.15 | |
| | | | Base | 753,813.38 | | 821,314.88 | 67,501.50 | 1.09 | |
| EURO CURRENCY Total | | 320,386.000 | Local | 6,939,896.05 | | 8,324,499.71 | 1,384,603.66 | 100.00 | |
| | | | Base | 7,771,158.82 | | 8,980,885.64 | 1,209,726.82 | 11.96 | |
| HONG KONG DOLLAR | | | | | | | Exchange Rate: | 7.826900 | |
| 609967906 | HUANENG POWER INTL INC H COMMON STOCK CNY1.0 | | | | | | | | |
| | | 22,000.000 | Local 4.519003 | 99,418.07 | 4.610000 | 101,420.00 | 2,001.93 | 0.36 | |
| | | | Base 0.577804 | 12,711.68 | 0.588994 | 12,957.88 | 246.20 | 0.02 | |
| 610989907 | YANKUANG ENERGY GROUP CO H COMMON STOCK CNY1.0 | | | | | | | | |
| | | 4,000.000 | Local 14.336008 | 57,344.03 | 16.440000 | 65,760.00 | 8,415.97 | 0.23 | |
| | | | Base 1.837985 | 7,351.94 | 2.100448 | 8,401.79 | 1,049.85 | 0.01 | |
| 613623909 | HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1 | | | | | | | | |
| | | 6,000.000 | Local 81.929047 | 491,574.28 | 24.650000 | 147,900.00 | -343,674.28 | 0.52 | |
| | | | Base 10.496995 | 62,981.97 | 3.149395 | 18,896.37 | -44,085.60 | 0.03 | |
| 619199904 | CSPC PHARMACEUTICAL GROUP LT COMMON STOCK | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|------------|---------------|-------------------------|----------------------------|-------------------------------|----------------------------|---------------------------|--------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 49,760.000 | Local Base | 8.906839 1.146133 | 443,204.33 57,031.57 | 6.150000 0.785752 | 306,024.00 39,099.00 | -137,180.33 -17,932.57 | 1.09 0.05 |
| 619215007 | CHINA OVERSEAS LAND + INVEST COMMON STOCK | 78,000.000 | Local Base | 16.651714 2.137047 | 1,298,833.67 166,689.63 | 11.260000 1.438628 | 878,280.00 112,213.01 | -420,553.67 -54,476.62 | 3.12 0.15 |
| 619376908 | CHINA RESOURCES LAND LTD COMMON STOCK HKD.1 | 43,000.000 | Local Base | 28.683428 3.677719 | 1,233,387.40 158,141.93 | 24.750000 3.162171 | 1,064,250.00 135,973.37 | -169,137.40 -22,168.56 | 3.78 0.18 |
| 622657906 | PETROCHINA CO LTD H COMMON STOCK CNY1.0 | 32,000.000 | Local Base | 5.750830 0.735358 | 184,026.57 23,531.46 | 6.690000 0.854745 | 214,080.00 27,351.83 | 30,053.43 3,820.37 | 0.76 0.04 |
| 626735906 | HONG KONG EXCHANGES + CLEAR COMMON STOCK | 1,600.000 | Local Base | 219.195150 27.990206 | 350,712.24 44,784.33 | 227.800000 29.104754 | 364,480.00 46,567.61 | 13,767.76 1,783.28 | 1.29 0.06 |
| 629181900 | CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0 | 42,000.000 | Local Base | 3.886161 0.498235 | 163,218.77 20,925.89 | 4.440000 0.567274 | 186,480.00 23,825.52 | 23,261.23 2,899.63 | 0.66 0.03 |
| 633393905 | ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1 | 5,000.000 | Local Base | 92.067478 11.839082 | 460,337.39 59,195.41 | 60.300000 7.704200 | 301,500.00 38,521.00 | -158,837.39 -20,674.41 | 1.07 0.05 |
| 634007900 | KUNLUN ENERGY CO LTD COMMON STOCK HKD.01 | 26,000.000 | Local Base | 6.771375 0.865855 | 176,055.75 22,512.23 | 6.530000 0.834302 | 169,780.00 21,691.86 | -6,275.75 -820.37 | 0.60 0.03 |
| 646079905 | CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01 | 23,400.000 | Local Base | 7.597515 0.971494 | 177,781.86 22,732.95 | 7.060000 0.902017 | 165,204.00 21,107.21 | -12,577.86 -1,625.74 | 0.59 0.03 |
| 646587006 | GALAXY ENTERTAINMENT GROUP L COMMON STOCK | 5,000.000 | Local Base | 41.058602 5.230462 | 205,293.01 26,152.31 | 39.300000 5.021145 | 196,500.00 25,105.73 | -8,793.01 -1,046.58 | 0.70 0.03 |
| 653182907 | GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02 | | | | | | | | |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 23,000.000 | Local | 25.089534 | 577,059.28 | 9.240000 | 212,520.00 | -364,539.28 | 0.75 | |
| | | Base | 3.231272 | 74,319.26 | 1.180544 | 27,152.51 | -47,166.75 | 0.04 | |
| 653551903 | CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1 | | | | | | | | |
| | 6,800.000 | Local | 22.826654 | 155,221.25 | 24.950000 | 169,660.00 | 14,438.75 | 0.60 | |
| | | Base | 2.918841 | 19,848.12 | 3.187724 | 21,676.53 | 1,828.41 | 0.03 | |
| 653665901 | BYD CO LTD H COMMON STOCK CNY1.0 | | | | | | | | |
| | 2,500.000 | Local | 185.993148 | 464,982.87 | 201.600000 | 504,000.00 | 39,017.13 | 1.79 | |
| | | Base | 23.966336 | 59,915.84 | 25.757324 | 64,393.31 | 4,477.47 | 0.09 | |
| 671156909 | CHINA RESOURCES POWER HOLDIN COMMON STOCK | | | | | | | | |
| | 18,000.000 | Local | 17.312134 | 311,618.41 | 18.260000 | 328,680.00 | 17,061.59 | 1.17 | |
| | | Base | 2.211975 | 39,815.55 | 2.332980 | 41,993.64 | 2,178.09 | 0.06 | |
| 674234901 | SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1 | | | | | | | | |
| | 33,600.000 | Local | 13.224783 | 444,352.71 | 4.880000 | 163,968.00 | -280,384.71 | 0.58 | |
| | | Base | 1.699112 | 57,090.16 | 0.623491 | 20,949.29 | -36,140.87 | 0.03 | |
| 690355904 | TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005 | | | | | | | | |
| | 34,000.000 | Local | 9.218139 | 313,416.71 | 8.580000 | 291,720.00 | -21,696.71 | 1.04 | |
| | | Base | 1.179010 | 40,086.33 | 1.096219 | 37,271.46 | -2,814.87 | 0.05 | |
| 690580907 | TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0 | | | | | | | | |
| | 10,000.000 | Local | 61.142776 | 611,427.76 | 53.800000 | 538,000.00 | -73,427.76 | 1.91 | |
| | | Base | 7.814515 | 78,145.15 | 6.873730 | 68,737.30 | -9,407.85 | 0.09 | |
| 691316004 | GUANGDONG INVESTMENT LTD COMMON STOCK | | | | | | | | |
| | 52,000.000 | Local | 7.010052 | 364,522.71 | 3.350000 | 174,200.00 | -190,322.71 | 0.62 | |
| | | Base | 0.895487 | 46,565.33 | 0.428011 | 22,256.58 | -24,308.75 | 0.03 | |
| 697245009 | CHINA RESOURCES BEER HOLDING COMMON STOCK | | | | | | | | |
| | 8,000.000 | Local | 31.675136 | 253,401.09 | 36.050000 | 288,400.00 | 34,998.91 | 1.02 | |
| | | Base | 4.053318 | 32,426.54 | 4.605910 | 36,847.28 | 4,420.74 | 0.05 | |
| 935TTT904 | NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001 | | | | | | | | |
| | 2,900.000 | Local | 42.702224 | 123,836.45 | 68.150000 | 197,635.00 | 73,798.55 | 0.70 | |
| | | Base | 5.460328 | 15,834.95 | 8.707151 | 25,250.74 | 9,415.79 | 0.03 | |
| 967JXD907 | WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001 | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|------------|---------------|-------------------------|----------------------------|-------------------------------|--------------------------|------------------------------|--------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 25,000.000 | Local Base | 65.161739 8.360215 | 1,629,043.48 209,005.37 | 14.300000 1.827032 | 357,500.00 45,675.81 | -1,271,543.48 -163,329.56 | 1.27 0.06 |
| ACI1374F7 | COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001 | 48,000.000 | Local Base | 23.956547 3.068213 | 1,149,914.26 147,274.22 | 5.010000 0.640100 | 240,480.00 30,724.81 | -909,434.26 -116,549.41 | 0.85 0.04 |
| ACI14YZ22 | MEITUAN CLASS B COMMON STOCK USD.00001 | 9,630.000 | Local Base | 188.499864 24.185336 | 1,815,253.69 232,904.79 | 96.800000 12.367604 | 932,184.00 119,100.03 | -883,069.69 -113,804.76 | 3.31 0.16 |
| ACI1CBBP8 | HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001 | 16,000.000 | Local Base | 32.851759 4.230966 | 525,628.14 67,695.45 | 15.480000 1.977795 | 247,680.00 31,644.71 | -277,948.14 -36,050.74 | 0.88 0.04 |
| ACI1T0T00 | JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005 | 4,300.000 | Local Base | 39.966498 5.110512 | 171,855.94 21,975.20 | 27.700000 3.539077 | 119,110.00 15,218.03 | -52,745.94 -6,757.17 | 0.42 0.02 |
| B00XSF904 | SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025 | 56,500.000 | Local Base | 4.559431 0.586197 | 257,607.85 33,120.14 | 3.020000 0.385849 | 170,630.00 21,800.46 | -86,977.85 -11,319.68 | 0.61 0.03 |
| B0190C903 | TECHTRONIC INDUSTRIES CO LTD COMMON STOCK | 1,500.000 | Local Base | 85.772380 10.926560 | 128,658.57 16,389.84 | 106.100000 13.555814 | 159,150.00 20,333.72 | 30,491.43 3,943.88 | 0.56 0.03 |
| B01B1L907 | CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1 | 20,000.000 | Local Base | 30.243350 3.863385 | 604,867.00 77,267.70 | 16.800000 2.146444 | 336,000.00 42,928.87 | -268,867.00 -34,338.83 | 1.19 0.06 |
| B01FLR903 | PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0 | 7,000.000 | Local Base | 50.071817 6.396339 | 350,502.72 44,774.37 | 33.050000 4.222617 | 231,350.00 29,558.32 | -119,152.72 -15,216.05 | 0.82 0.04 |
| B01JCK900 | LI NING CO LTD COMMON STOCK HKD.1 | 7,000.000 | Local Base | 81.278023 10.467767 | 568,946.16 73,274.37 | 20.800000 2.657502 | 145,600.00 18,602.51 | -423,346.16 -54,671.86 | 0.52 0.02 |
| B02ZKQ901 | CHINA POWER INTERNATIONAL COMMON STOCK | | | | | | | | |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|---------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 95,000.000 | Local 3.176733 | 301,789.68 | 3.210000 | 304,950.00 | 3,160.32 | 1.08 |
| | | | Base 0.406395 | 38,607.53 | 0.410124 | 38,961.79 | 354.26 | 0.05 |
| B09N7M905 | CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0 | 4,000.000 | Local 25.362348 | 101,449.39 | 30.750000 | 123,000.00 | 21,550.61 | 0.44 |
| | | | Base 3.251645 | 13,006.58 | 3.928759 | 15,715.03 | 2,708.45 | 0.02 |
| B0B8Z1900 | COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0 | 20,000.000 | Local 13.926114 | 278,522.27 | 8.230000 | 164,600.00 | -113,922.27 | 0.58 |
| | | | Base 1.789219 | 35,784.37 | 1.051502 | 21,030.04 | -14,754.33 | 0.03 |
| B0J2D4903 | BAIDU INC CLASS A COMMON STOCK USD.000000625 | 5,700.000 | Local 129.176435 | 736,305.68 | 102.700000 | 585,390.00 | -150,915.68 | 2.08 |
| | | | Base 16.498507 | 94,041.49 | 13.121415 | 74,792.06 | -19,249.43 | 0.10 |
| B0LMTQ900 | CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0 | 82,000.000 | Local 5.037219 | 413,051.98 | 4.720000 | 387,040.00 | -26,011.98 | 1.37 |
| | | | Base 0.643471 | 52,764.62 | 0.603048 | 49,449.97 | -3,314.65 | 0.07 |
| B0MP1B905 | SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1 | 3,400.000 | Local 156.847085 | 533,280.09 | 74.100000 | 251,940.00 | -281,340.09 | 0.89 |
| | | | Base 20.210691 | 68,716.35 | 9.467350 | 32,188.99 | -36,527.36 | 0.04 |
| B0PB4M906 | LINK REIT REIT | 5,000.000 | Local 72.243730 | 361,218.65 | 33.650000 | 168,250.00 | -192,968.65 | 0.60 |
| | | | Base 9.301936 | 46,509.68 | 4.299276 | 21,496.38 | -25,013.30 | 0.03 |
| B15456906 | BANK OF CHINA LTD H COMMON STOCK CNY1.0 | 84,000.000 | Local 3.134501 | 263,298.10 | 3.230000 | 271,320.00 | 8,021.90 | 0.96 |
| | | | Base 0.400411 | 33,634.56 | 0.412679 | 34,665.07 | 1,030.51 | 0.05 |
| B1DYPZ905 | CHINA MERCHANTS BANK H COMMON STOCK CNY1.0 | 8,500.000 | Local 35.851465 | 304,737.45 | 30.950000 | 263,075.00 | -41,662.45 | 0.93 |
| | | | Base 4.579785 | 38,928.17 | 3.954311 | 33,611.65 | -5,316.52 | 0.04 |
| B1G1QD902 | IND + COMM BK OF CHINA H COMMON STOCK CNY1.0 | 63,000.000 | Local 4.165980 | 262,456.72 | 3.940000 | 248,220.00 | -14,236.72 | 0.88 |
| | | | Base 0.532176 | 33,527.09 | 0.503392 | 31,713.71 | -1,813.38 | 0.04 |
| B1VKYN902 | COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1 | | | | | | | |

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|---------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 293,000.000 | Local 0.705050 | 206,579.77 | 0.485000 | 142,105.00 | -64,474.77 | 0.50 |
| | | | Base 0.090321 | 26,464.10 | 0.061966 | 18,155.97 | -8,308.13 | 0.02 |
| B1YVKN900 | ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1 | 3,600.000 | Local 173.673553 | 625,224.79 | 83.200000 | 299,520.00 | -325,704.79 | 1.06 |
| | | | Base 22.367353 | 80,522.47 | 10.630007 | 38,268.02 | -42,254.45 | 0.05 |
| B2Q14Z904 | WANT WANT CHINA HOLDINGS LTD COMMON STOCK USD.02 | 13,000.000 | Local 4.588796 | 59,654.35 | 4.620000 | 60,060.00 | 405.65 | 0.21 |
| | | | Base 0.588318 | 7,648.14 | 0.590272 | 7,673.54 | 25.40 | 0.01 |
| B3ZVDV905 | SINOPHARM GROUP CO H COMMON STOCK CNY1.0 | 6,400.000 | Local 22.936134 | 146,791.26 | 20.050000 | 128,320.00 | -18,471.26 | 0.46 |
| | | | Base 2.953936 | 18,905.19 | 2.561678 | 16,394.74 | -2,510.45 | 0.02 |
| B4Q2TX906 | CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0 | 11,000.000 | Local 5.438631 | 59,824.94 | 5.480000 | 60,280.00 | 455.06 | 0.21 |
| | | | Base 0.695388 | 7,649.27 | 0.700149 | 7,701.64 | 52.37 | 0.01 |
| B4TX8S909 | AIA GROUP LTD COMMON STOCK | 8,400.000 | Local 62.579869 | 525,670.90 | 52.550000 | 441,420.00 | -84,250.90 | 1.57 |
| | | | Base 7.995969 | 67,166.14 | 6.714025 | 56,397.81 | -10,768.33 | 0.08 |
| B56KLY901 | LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1 | 26,500.000 | Local 24.675831 | 653,909.53 | 11.060000 | 293,090.00 | -360,819.53 | 1.04 |
| | | | Base 3.150680 | 83,493.02 | 1.413075 | 37,446.50 | -46,046.52 | 0.05 |
| B5B23W909 | SANDS CHINA LTD COMMON STOCK USD.01 | 7,600.000 | Local 27.289155 | 207,397.58 | 22.050000 | 167,580.00 | -39,817.58 | 0.59 |
| | | | Base 3.477257 | 26,427.15 | 2.817207 | 21,410.78 | -5,016.37 | 0.03 |
| B6WY99909 | CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005 | 7,000.000 | Local 13.856969 | 96,998.78 | 8.220000 | 57,540.00 | -39,458.78 | 0.20 |
| | | | Base 1.776569 | 12,435.98 | 1.050224 | 7,351.57 | -5,084.41 | 0.01 |
| B8XBQ9905 | SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0 | 8,000.000 | Local 44.583551 | 356,668.41 | 12.800000 | 102,400.00 | -254,268.41 | 0.36 |
| | | | Base 5.728068 | 45,824.54 | 1.635386 | 13,083.09 | -32,741.45 | 0.02 |
| BD9Q2J902 | GENSCRIPT BIOTECH CORP COMMON STOCK USD.001 | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 10,000.000 | Local | 32.501223 | 325,012.23 | 14.500000 | 145,000.00 | -180,012.23 | 0.51 | |
| | | Base | 4.185821 | 41,858.21 | 1.852585 | 18,525.85 | -23,332.36 | 0.02 | |
| BG0ZMJ902 | XIAOMI CORP CLASS B COMMON STOCK USD.0000025 | | | | | | | | |
| | 20,000.000 | Local | 22.692517 | 453,850.34 | 14.940000 | 298,800.00 | -155,050.34 | 1.06 | |
| | | Base | 2.915521 | 58,310.42 | 1.908802 | 38,176.03 | -20,134.39 | 0.05 | |
| BGDY26901 | BEIGENE LTD COMMON STOCK USD.0001 | | | | | | | | |
| | 4,179.000 | Local | 122.823843 | 513,280.84 | 95.100000 | 397,422.90 | -115,857.94 | 1.41 | |
| | | Base | 15.763948 | 65,877.54 | 12.150404 | 50,776.54 | -15,101.00 | 0.07 | |
| BGHH0L903 | WUXI APPTec CO LTD H COMMON STOCK CNY1.0 | | | | | | | | |
| | 3,900.000 | Local | 167.764149 | 654,280.18 | 37.100000 | 144,690.00 | -509,590.18 | 0.51 | |
| | | Base | 21.606285 | 84,264.51 | 4.740063 | 18,486.25 | -65,778.26 | 0.02 | |
| BGN971901 | HAIDILAO INTERNATIONAL HOLDI COMMON STOCK USD.000005 | | | | | | | | |
| | 7,000.000 | Local | 17.928471 | 125,499.30 | 17.660000 | 123,620.00 | -1,879.30 | 0.44 | |
| | | Base | 2.292350 | 16,046.45 | 2.256321 | 15,794.25 | -252.20 | 0.02 | |
| BGR6KX908 | INNOVENT BIOLOGICS INC COMMON STOCK USD.00001 | | | | | | | | |
| | 8,000.000 | Local | 76.061198 | 608,489.58 | 37.700000 | 301,600.00 | -306,889.58 | 1.07 | |
| | | Base | 9.800605 | 78,404.84 | 4.816722 | 38,533.77 | -39,871.07 | 0.05 | |
| BK0SBL906 | CHINA FEIHE LTD COMMON STOCK USD.000000025 | | | | | | | | |
| | 52,400.000 | Local | 3.744544 | 196,214.08 | 3.680000 | 192,832.00 | -3,382.08 | 0.68 | |
| | | Base | 0.479145 | 25,107.22 | 0.470173 | 24,637.08 | -470.14 | 0.03 | |
| BK6YZP902 | ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125 | | | | | | | | |
| | 23,100.000 | Local | 72.314445 | 1,670,463.67 | 70.250000 | 1,622,775.00 | -47,688.67 | 5.76 | |
| | | Base | 9.246189 | 213,586.97 | 8.975456 | 207,333.04 | -6,253.93 | 0.28 | |
| BKPQZT900 | JD.COM INC CLASS A COMMON STOCK USD.00002 | | | | | | | | |
| | 3,057.000 | Local | 296.145424 | 905,316.56 | 107.900000 | 329,850.30 | -575,466.26 | 1.17 | |
| | | Base | 37.969637 | 116,073.18 | 13.785790 | 42,143.16 | -73,930.02 | 0.06 | |
| BKWGSQ908 | SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | 21,000.000 | Local | 7.147031 | 150,087.65 | 6.660000 | 139,860.00 | -10,227.65 | 0.50 | |
| | | Base | 0.913826 | 19,190.34 | 0.850912 | 17,869.14 | -1,321.20 | 0.02 | |
| BLC90T908 | KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053 | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 7,500.000 | Local 80.464825 | 603,486.19 | 49.050000 | 367,875.00 | -235,611.19 | 1.31 |
| | | | Base 10.250427 | 76,878.20 | 6.266849 | 47,001.37 | -29,876.83 | 0.06 |
| BLF853909 | BILIBILI INC CLASS Z COMMON STOCK USD.0001 | 960.000 | Local 178.956302 | 171,798.05 | 88.300000 | 84,768.00 | -87,030.05 | 0.30 |
| | | | Base 22.993229 | 22,073.50 | 11.281606 | 10,830.34 | -11,243.16 | 0.01 |
| BLFJ7Y905 | AKESO INC COMMON STOCK USD.00001 | 5,000.000 | Local 42.761432 | 213,807.16 | 46.650000 | 233,250.00 | 19,442.84 | 0.83 |
| | | | Base 5.448774 | 27,243.87 | 5.960214 | 29,801.07 | 2,557.20 | 0.04 |
| BLLHKZ904 | WH GROUP LTD COMMON STOCK USD.0001 | 60,500.000 | Local 6.860807 | 415,078.82 | 5.160000 | 312,180.00 | -102,898.82 | 1.11 |
| | | | Base 0.881382 | 53,323.59 | 0.659265 | 39,885.52 | -13,438.07 | 0.05 |
| BM93SF903 | NETEASE INC COMMON STOCK USD.0001 | 3,800.000 | Local 159.551250 | 606,294.75 | 162.800000 | 618,640.00 | 12,345.25 | 2.20 |
| | | | Base 20.449389 | 77,707.68 | 20.800061 | 79,040.23 | 1,332.55 | 0.11 |
| BMGWW3903 | NONGFU SPRING CO LTD H COMMON STOCK CNY.1 | 6,400.000 | Local 46.860775 | 299,908.96 | 42.250000 | 270,400.00 | -29,508.96 | 0.96 |
| | | | Base 6.006686 | 38,442.79 | 5.398050 | 34,547.52 | -3,895.27 | 0.05 |
| BMMV2K903 | TENCENT HOLDINGS LTD COMMON STOCK HKD.00002 | 16,300.000 | Local 418.573652 | 6,822,750.53 | 303.800000 | 4,951,940.00 | -1,870,810.53 | 17.57 |
| | | | Base 53.701213 | 875,329.78 | 38.814856 | 632,682.16 | -242,647.62 | 0.84 |
| BMW5M0901 | LI AUTO INC CLASS A COMMON STOCK USD.0001 | 2,598.000 | Local 82.113891 | 213,331.89 | 121.300000 | 315,137.40 | 101,805.51 | 1.12 |
| | | | Base 10.550420 | 27,409.99 | 15.497834 | 40,263.37 | 12,853.38 | 0.05 |
| BMX09H909 | HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001 | 7,800.000 | Local 44.103027 | 344,003.61 | 31.900000 | 248,820.00 | -95,183.61 | 0.88 |
| | | | Base 5.649762 | 44,068.14 | 4.075688 | 31,790.36 | -12,277.78 | 0.04 |
| BMXWXT906 | CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001 | 18,800.000 | Local 28.975224 | 544,734.21 | 24.750000 | 465,300.00 | -79,434.21 | 1.65 |
| | | | Base 3.700380 | 69,567.15 | 3.162171 | 59,448.82 | -10,118.33 | 0.08 |
| BN320P907 | CHINA VANKE CO LTD H COMMON STOCK CNY1.0 | | | | | | | |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 53,600.000 | Local | | 15.917189 | 853,161.35 | 5.420000 | 290,512.00 | -562,649.35 | 1.03 |
| | | Base | | 2.033602 | 109,001.07 | 0.692484 | 37,117.12 | -71,883.95 | 0.05 |
| BNR5PB908 | YUEXIU PROPERTY CO LTD COMMON STOCK | | | | | | | | |
| | 41,000.000 | Local | | 9.527302 | 390,619.39 | 4.310000 | 176,710.00 | -213,909.39 | 0.63 |
| | | Base | | 1.214645 | 49,800.43 | 0.550665 | 22,577.27 | -27,223.16 | 0.03 |
| BNYK8H903 | TRIP.COM GROUP LTD COMMON STOCK USD.00125 | | | | | | | | |
| | 700.000 | Local | | 354.561371 | 248,192.96 | 345.200000 | 241,640.00 | -6,552.96 | 0.86 |
| | | Base | | 45.334529 | 31,734.17 | 44.104307 | 30,873.01 | -861.16 | 0.04 |
| BP6FB3907 | XPENG INC CLASS A SHARES COMMON STOCK USD.00001 | | | | | | | | |
| | 2,300.000 | Local | | 62.317252 | 143,329.68 | 32.100000 | 73,830.00 | -69,499.68 | 0.26 |
| | | Base | | 7.968500 | 18,327.55 | 4.101241 | 9,432.85 | -8,894.70 | 0.01 |
| BP8L26905 | ZAI LAB LTD COMMON STOCK USD.000006 | | | | | | | | |
| | 5,200.000 | Local | | 19.103262 | 99,336.96 | 12.900000 | 67,080.00 | -32,256.96 | 0.24 |
| | | Base | | 2.442733 | 12,702.21 | 1.648162 | 8,570.44 | -4,131.77 | 0.01 |
| BW9P81905 | CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0 | | | | | | | | |
| | 10,000.000 | Local | | 51.123346 | 511,233.46 | 37.800000 | 378,000.00 | -133,233.46 | 1.34 |
| | | Base | | 6.529163 | 65,291.63 | 4.829498 | 48,294.98 | -16,996.65 | 0.06 |
| BYNGG2904 | CHINA RESOURCES PHARMACEUTIC COMMON STOCK | | | | | | | | |
| | 45,500.000 | Local | | 5.117392 | 232,841.34 | 5.000000 | 227,500.00 | -5,341.34 | 0.81 |
| | | Base | | 0.654753 | 29,791.24 | 0.638823 | 29,066.42 | -724.82 | 0.04 |
| BYYMZN902 | CHINA OVERSEAS PROPERTY HOLD COMMON STOCK HKD.001 | | | | | | | | |
| | 35,000.000 | Local | | 8.632330 | 302,131.55 | 4.330000 | 151,550.00 | -150,581.55 | 0.54 |
| | | Base | | 1.109126 | 38,819.42 | 0.553220 | 19,362.71 | -19,456.71 | 0.03 |
| BYZQ07905 | CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0 | | | | | | | | |
| | 4,500.000 | Local | | 56.088311 | 252,397.40 | 32.200000 | 144,900.00 | -107,497.40 | 0.51 |
| | | Base | | 7.205451 | 32,424.53 | 4.114017 | 18,513.08 | -13,911.45 | 0.02 |
| BZBY9R908 | C+D INTERNATIONAL INVESTMENT COMMON STOCK HKD.1 | | | | | | | | |
| | 27,156.000 | Local | | 16.657653 | 452,355.22 | 13.660000 | 370,950.96 | -81,404.26 | 1.32 |
| | | Base | | 2.135837 | 58,000.79 | 1.745263 | 47,394.37 | -10,606.42 | 0.06 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-------------------------------|--|---------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|--------|
| HONG KONG DOLLAR Total | | | | | | | | | |
| | | 1,985,840.000 | Local | 41,981,422.65 | | 28,177,658.56 | -13,803,764.09 | 100.00 | |
| | | | Base | 5,381,185.83 | | 3,600,104.56 | -1,781,081.27 | 4.79 | |
| | | | | | | | Exchange Rate: | 365.018350 | |
| HUNGARIAN FORINT | | | | | | | | | |
| 732015904 | OTP BANK PLC COMMON STOCK HUF100.0 | 807.000 | Local | 11,868.559492 | 9,577,927.51 | 16,800.000000 | 13,557,600.00 | 3,979,672.49 | 44.53 |
| | | | Base | 35.285328 | 28,475.26 | 46.025083 | 37,142.24 | 8,666.98 | 0.05 |
| ACI06DSC4 | RICHTER GEDEON NYRT COMMON STOCK HUF100.0 | 1,824.000 | Local | 7,551.975751 | 13,774,803.77 | 9,260.000000 | 16,890,240.00 | 3,115,436.23 | 55.47 |
| | | | Base | 25.865027 | 47,177.81 | 25.368588 | 46,272.30 | -905.51 | 0.06 |
| HUNGARIAN FORINT Total | | | | | | | | | |
| | | 2,631.000 | Local | | 23,352,731.28 | | 30,447,840.00 | 7,095,108.72 | 100.00 |
| | | | Base | | 75,653.07 | | 83,414.54 | 7,761.47 | 0.11 |
| | | | | | | | Exchange Rate: | 83.402500 | |
| INDIAN RUPEE | | | | | | | | | |
| 609962907 | RELIANCE INDUSTRIES LTD COMMON STOCK INR10.0 | 7,078.000 | Local | 2,132.870739 | 15,096,459.09 | 2,970.300000 | 21,023,783.40 | 5,927,324.31 | 9.54 |
| | | | Base | 26.470369 | 187,357.27 | 35.614040 | 252,076.18 | 64,718.91 | 0.34 |
| 610018905 | MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.0 | 3,498.000 | Local | 778.238473 | 2,722,278.18 | 1,915.350000 | 6,699,894.30 | 3,977,616.12 | 3.04 |
| | | | Base | 10.501481 | 36,734.18 | 22.965139 | 80,332.06 | 43,597.88 | 0.11 |
| 612148908 | TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0 | 3,240.000 | Local | 861.115293 | 2,790,013.55 | 1,100.000000 | 3,564,000.00 | 773,986.45 | 1.62 |
| | | | Base | 10.496127 | 34,007.45 | 13.189053 | 42,732.53 | 8,725.08 | 0.06 |
| 613566900 | KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0 | 1,521.000 | Local | 1,847.326607 | 2,809,783.77 | 1,789.950000 | 2,722,513.95 | -87,269.82 | 1.24 |
| | | | Base | 22.517048 | 34,248.43 | 21.461587 | 32,643.07 | -1,605.36 | 0.04 |
| 613934900 | TITAN CO LTD COMMON STOCK INR1.0 | 1,268.000 | Local | 2,711.004290 | 3,437,553.44 | 3,800.000000 | 4,818,400.00 | 1,380,846.56 | 2.19 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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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 | 35.610197 | 45,153.73 | 45.562183 | 57,772.85 | 12,619.12 | 0.08 |
| 613969906 | COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0 | | | | | | | |
| | | 1,737.000 Local | 1,654.378094 | 2,873,654.75 | 2,732.900000 | 4,747,047.30 | 1,873,392.55 | 2.15 |
| | | Base | 20.165199 | 35,026.95 | 32.767603 | 56,917.33 | 21,890.38 | 0.08 |
| 620512905 | INFOSYS LTD COMMON STOCK INR5.0 | | | | | | | |
| | | 3,427.000 Local | 1,136.543157 | 3,894,933.40 | 1,495.250000 | 5,124,221.75 | 1,229,288.35 | 2.32 |
| | | Base | 15.666697 | 53,689.77 | 17.928120 | 61,439.67 | 7,749.90 | 0.08 |
| 626167902 | HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 3,401.000 Local | 2,679.705178 | 9,113,677.31 | 2,262.000000 | 7,693,062.00 | -1,420,615.31 | 3.49 |
| | | Base | 32.662899 | 111,086.52 | 27.121489 | 92,240.18 | -18,846.34 | 0.12 |
| 627358906 | APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.0 | | | | | | | |
| | | 1,102.000 Local | 3,246.641506 | 3,577,798.94 | 6,348.000000 | 6,995,496.00 | 3,417,697.06 | 3.17 |
| | | Base | 43.809891 | 48,278.50 | 76.112826 | 83,876.33 | 35,597.83 | 0.11 |
| 629489907 | HCL TECHNOLOGIES LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 3,096.000 Local | 983.824777 | 3,045,921.51 | 1,547.050000 | 4,789,666.80 | 1,743,745.29 | 2.17 |
| | | Base | 13.275643 | 41,101.39 | 18.549204 | 57,428.34 | 16,326.95 | 0.08 |
| 629735903 | DABUR INDIA LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 5,191.000 Local | 567.638465 | 2,946,611.27 | 522.300000 | 2,711,259.30 | -235,351.97 | 1.23 |
| | | Base | 6.918940 | 35,916.22 | 6.262402 | 32,508.13 | -3,408.09 | 0.04 |
| 641095906 | DR. REDDY S LABORATORIES COMMON STOCK INR5.0 | | | | | | | |
| | | 981.000 Local | 2,772.017329 | 2,719,349.00 | 6,140.550000 | 6,023,879.55 | 3,304,530.55 | 2.73 |
| | | Base | 40.040693 | 39,279.92 | 73.625491 | 72,226.61 | 32,946.69 | 0.10 |
| 644232902 | BHARTI AIRTEL LTD COMMON STOCK INR5.0 | | | | | | | |
| | | 8,014.000 Local | 532.130025 | 4,264,490.02 | 1,236.000000 | 9,905,304.00 | 5,640,813.98 | 4.49 |
| | | Base | 7.172048 | 57,476.79 | 14.819700 | 118,765.07 | 61,288.28 | 0.16 |
| 658248901 | SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.0 | | | | | | | |
| | | 7,644.000 Local | 469.486600 | 3,588,755.57 | 1,627.000000 | 12,436,788.00 | 8,848,032.43 | 5.64 |
| | | Base | 6.781549 | 51,838.16 | 19.507809 | 149,117.69 | 97,279.53 | 0.20 |
| 660251901 | DIVI S LABORATORIES LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 1,087.000 Local | 4,237.482981 | 4,606,144.00 | 3,437.000000 | 3,736,019.00 | -870,125.00 | 1.69 |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 57.180221 | 62,154.90 | 41.209796 | 44,795.05 | -17,359.85 | 0.06 |
| 663371904 | MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0 | | | | | | | |
| | | 437.000 Local | 6,914.715767 | 3,021,730.79 | 12,607.000000 | 5,509,259.00 | 2,487,528.21 | 2.50 |
| | | Base | 93.306568 | 40,774.97 | 151.158538 | 66,056.28 | 25,281.31 | 0.09 |
| 931CTV900 | AVENUE SUPERMARTS LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 698.000 Local | 3,924.044670 | 2,738,983.18 | 4,529.900000 | 3,161,870.20 | 422,887.02 | 1.43 |
| | | Base | 47.830143 | 33,385.44 | 54.313720 | 37,910.98 | 4,525.54 | 0.05 |
| ACI00US24 | TATA MOTORS LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 7,720.000 Local | 492.383448 | 3,801,200.22 | 995.000000 | 7,681,400.00 | 3,880,199.78 | 3.48 |
| | | Base | 6.458969 | 49,863.24 | 11.930098 | 92,100.36 | 42,237.12 | 0.12 |
| ACI0793V7 | GODREJ PROPERTIES LTD COMMON STOCK INR5.0 | | | | | | | |
| | | 2,920.000 Local | 1,295.252380 | 3,782,136.95 | 2,298.000000 | 6,710,160.00 | 2,928,023.05 | 3.04 |
| | | Base | 15.630401 | 45,640.77 | 27.553131 | 80,455.14 | 34,814.37 | 0.11 |
| ACI08ZVY1 | AXIS BANK LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 2,875.000 Local | 967.201294 | 2,780,703.72 | 1,046.500000 | 3,008,687.50 | 227,983.78 | 1.36 |
| | | Base | 11.789210 | 33,893.98 | 12.547586 | 36,074.31 | 2,180.33 | 0.05 |
| ACI11WSG6 | ADANI GREEN ENERGY LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 1,958.000 Local | 978.212508 | 1,915,340.09 | 1,830.000000 | 3,583,140.00 | 1,667,799.91 | 1.63 |
| | | Base | 11.923422 | 23,346.06 | 21.941788 | 42,962.02 | 19,615.96 | 0.06 |
| ACI16NCF0 | BRITANNIA INDUSTRIES LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 553.000 Local | 5,081.928626 | 2,810,306.53 | 4,943.900000 | 2,733,976.70 | -76,329.83 | 1.24 |
| | | Base | 61.943580 | 34,254.80 | 59.277600 | 32,780.51 | -1,474.29 | 0.04 |
| ACI1WZM14 | MACROTECH DEVELOPERS LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 2,060.000 Local | 939.444189 | 1,935,255.03 | 1,128.000000 | 2,323,680.00 | 388,424.97 | 1.05 |
| | | Base | 11.293602 | 23,264.82 | 13.524774 | 27,861.04 | 4,596.22 | 0.04 |
| ACI2M90V9 | NESTLE INDIA LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 1,482.000 Local | 2,291.364028 | 3,395,801.49 | 2,630.950000 | 3,899,067.90 | 503,266.41 | 1.77 |
| | | Base | 27.929413 | 41,391.39 | 31.545217 | 46,750.01 | 5,358.62 | 0.06 |
| B01110905 | CIPLA LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 4,806.000 Local | 764.285807 | 3,673,157.59 | 1,496.000000 | 7,189,776.00 | 3,516,618.41 | 3.26 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|------------------|--------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | Base | 10.376036 | 49,867.23 | 17.937112 | 86,205.76 | 36,338.53 | 0.11 |
| B0166K905 | LARSEN + TOUBRO LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 1,651.000 Local | 1,520.517414 | 2,510,374.25 | 3,764.900000 | 6,215,849.90 | 3,705,475.65 | 2.82 |
| | | Base | 21.874803 | 36,115.30 | 45.141333 | 74,528.34 | 38,413.04 | 0.10 |
| B01NPJ900 | TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 1,462.000 Local | 2,263.302025 | 3,308,947.56 | 3,882.100000 | 5,675,630.20 | 2,366,682.64 | 2.57 |
| | | Base | 32.426115 | 47,406.98 | 46.546566 | 68,051.08 | 20,644.10 | 0.09 |
| B037HF900 | NTPC LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 17,218.000 Local | 187.687785 | 3,231,608.28 | 337.200000 | 5,805,909.60 | 2,574,301.32 | 2.63 |
| | | Base | 2.287724 | 39,390.04 | 4.043044 | 69,613.14 | 30,223.10 | 0.09 |
| B0JGGP902 | ITC LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 9,759.000 Local | 447.518141 | 4,367,329.54 | 429.000000 | 4,186,611.00 | -180,718.54 | 1.90 |
| | | Base | 5.454794 | 53,233.33 | 5.143731 | 50,197.67 | -3,035.66 | 0.07 |
| B1BDGY906 | GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 2,775.000 Local | 1,064.605377 | 2,954,279.92 | 1,257.800000 | 3,490,395.00 | 536,115.08 | 1.58 |
| | | Base | 12.976465 | 36,009.69 | 15.081083 | 41,850.00 | 5,840.31 | 0.06 |
| B1S34K903 | MARICO LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 8,340.000 Local | 503.064586 | 4,195,558.65 | 495.600000 | 4,133,304.00 | -62,254.65 | 1.88 |
| | | Base | 6.030052 | 50,290.63 | 5.942268 | 49,558.51 | -732.12 | 0.07 |
| B1YLCV903 | DLF LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 8,718.000 Local | 394.325072 | 3,437,725.98 | 900.000000 | 7,846,200.00 | 4,408,474.02 | 3.56 |
| | | Base | 4.758501 | 41,484.61 | 10.791043 | 94,076.32 | 52,591.71 | 0.13 |
| B233HS907 | POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 30,634.000 Local | 193.840153 | 5,938,099.24 | 277.350000 | 8,496,339.90 | 2,558,240.66 | 3.85 |
| | | Base | 2.362716 | 72,379.43 | 3.325440 | 101,871.53 | 29,492.10 | 0.14 |
| B3WQH4905 | ADANI POWER LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 10,698.000 Local | 465.701769 | 4,982,077.52 | 532.000000 | 5,691,336.00 | 709,258.48 | 2.58 |
| | | Base | 5.594377 | 59,848.65 | 6.378706 | 68,239.39 | 8,390.74 | 0.09 |
| B6Z1L7908 | TATA POWER CO LTD COMMON STOCK INR1.0 | | | | | | | |
| | | 12,698.000 Local | 224.544011 | 2,851,259.85 | 395.000000 | 5,015,710.00 | 2,164,450.15 | 2.28 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 2.736965 | 34,753.98 | 4.736069 | 60,138.60 | 25,384.62 | 0.08 |
| BK1N46907 | HDFC BANK LIMITED COMMON STOCK INR1.0 | | | | | | | |
| | | 2,162.000 Local | 960.481249 | 2,076,560.46 | 1,447.000000 | 3,128,414.00 | 1,051,853.54 | 1.42 |
| | | Base | 12.582451 | 27,203.26 | 17.349600 | 37,509.83 | 10,306.57 | 0.05 |
| BMB229904 | MAX HEALTHCARE INSTITUTE LTD COMMON STOCK INR10.0 | | | | | | | |
| | | 4,662.000 Local | 580.193050 | 2,704,860.00 | 817.100000 | 3,809,320.20 | 1,104,460.20 | 1.73 |
| | | Base | 7.071967 | 32,969.51 | 9.797068 | 45,673.93 | 12,704.42 | 0.06 |
| BQLPLZ904 | VARUN BEVERAGES LTD COMMON STOCK INR5.0 | | | | | | | |
| | | 3,465.000 Local | 820.654958 | 2,843,569.43 | 1,399.000000 | 4,847,535.00 | 2,003,965.57 | 2.20 |
| | | Base | 10.002955 | 34,660.24 | 16.774078 | 58,122.18 | 23,461.94 | 0.08 |
| BSZ2BY900 | ICICI BANK LTD COMMON STOCK INR2.0 | | | | | | | |
| | | 3,008.000 Local | 925.864049 | 2,784,999.06 | 1,096.050000 | 3,296,918.40 | 511,919.34 | 1.50 |
| | | Base | 11.285346 | 33,946.32 | 13.141692 | 39,530.21 | 5,583.89 | 0.05 |
| INDIAN RUPEE Total | | 195,044.000 Local | | 145,529,289.13 | | 220,431,825.85 | 74,902,536.72 | 100.00 |
| | | Base | | 1,848,724.85 | | 2,642,988.23 | 794,263.38 | 3.52 |
| INDONESIAN RUPIAH | | | | | | | Exchange Rate: | 15,855.000000 |
| 623084902 | UNITED TRACTORS TBK PT COMMON STOCK IDR250.0 | | | | | | | |
| | | 7,400.000 Local | 21,739.008649 | 160,868,664.00 | 24,175.000000 | 178,895,000.00 | 18,026,336.00 | 6.09 |
| | | Base | 1.402065 | 10,375.28 | 1.524756 | 11,283.19 | 907.91 | 0.02 |
| 628397903 | INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.0 | | | | | | | |
| | | 35,600.000 Local | 6,283.226910 | 223,682,878.00 | 6,375.000000 | 226,950,000.00 | 3,267,122.00 | 7.72 |
| | | Base | 0.405239 | 14,426.50 | 0.402081 | 14,314.10 | -112.40 | 0.02 |
| 631534906 | CHAROEN POKPHAND INDONESIA PT COMMON STOCK IDR10.0 | | | | | | | |
| | | 32,500.000 Local | 5,011.521662 | 162,874,454.00 | 5,250.000000 | 170,625,000.00 | 7,750,546.00 | 5.80 |
| | | Base | 0.323220 | 10,504.64 | 0.331126 | 10,761.59 | 256.95 | 0.01 |
| 668718901 | UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0 | | | | | | | |
| | | 248,700.000 Local | 2,718.307837 | 676,043,159.00 | 2,700.000000 | 671,490,000.00 | -4,553,159.00 | 22.84 |
| | | Base | 0.172263 | 42,841.77 | 0.170293 | 42,351.94 | -489.83 | 0.06 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------------------------------|--|-------------|---------------------|------------------|--------------------|-------------------------------|------------------|------------------|
| ACI008XP6 | INDOFOOD CBP SUKSES MAKMUR T COMMON STOCK IDR50.0 | 11,000.000 | Local 10,607.110182 | 116,678,212.00 | 11,600.000000 | 127,600,000.00 | 10,921,788.00 | 4.34 |
| | | | Base 0.684109 | 7,525.20 | 0.731630 | 8,047.93 | 522.73 | 0.01 |
| B3BQFC902 | ADARO ENERGY INDONESIA TBK P COMMON STOCK IDR100.0 | 54,300.000 | Local 2,582.948932 | 140,254,127.00 | 2,700.000000 | 146,610,000.00 | 6,355,873.00 | 4.99 |
| | | | Base 0.166588 | 9,045.74 | 0.170293 | 9,246.93 | 201.19 | 0.01 |
| B7311V900 | KALBE FARMA TBK PT COMMON STOCK IDR10. | 141,000.000 | Local 1,618.436468 | 228,199,542.00 | 1,475.000000 | 207,975,000.00 | -20,224,542.00 | 7.08 |
| | | | Base 0.104382 | 14,717.80 | 0.093031 | 13,117.31 | -1,600.49 | 0.02 |
| B800MQ901 | ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0 | 80,500.000 | Local 4,926.543603 | 396,586,760.05 | 5,150.000000 | 414,575,000.00 | 17,988,239.95 | 14.10 |
| | | | Base 0.341469 | 27,488.25 | 0.324819 | 26,147.90 | -1,340.35 | 0.03 |
| BD4T6W908 | TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0 | 229,000.000 | Local 4,262.771093 | 976,174,580.33 | 3,470.000000 | 794,630,000.00 | -181,544,580.33 | 27.03 |
| | | | Base 0.318199 | 72,867.56 | 0.218858 | 50,118.57 | -22,748.99 | 0.07 |
| INDONESIAN RUPIAH Total | | 840,000.000 | Local | 3,081,362,376.38 | | 2,939,350,000.00 | -142,012,376.38 | 100.00 |
| | | | Base | 209,792.74 | | 185,389.46 | -24,403.28 | 0.25 |
| JAPANESE YEN | | | | | | | Exchange Rate: | 151.380000 |
| 601090004 | AJINOMOTO CO INC COMMON STOCK | 3,000.000 | Local 2,872.794667 | 8,618,384.00 | 5,632.000000 | 16,896,000.00 | 8,277,616.00 | 1.66 |
| | | | Base 23.133313 | 69,399.94 | 37.204386 | 111,613.16 | 42,213.22 | 0.15 |
| 605440007 | ASAHI GROUP HOLDINGS LTD COMMON STOCK | 3,300.000 | Local 4,523.979697 | 14,929,133.00 | 5,544.000000 | 18,295,200.00 | 3,366,067.00 | 1.80 |
| | | | Base 36.647861 | 120,937.94 | 36.623068 | 120,856.12 | -81.82 | 0.16 |
| 608484903 | LY CORP COMMON STOCK | 17,500.000 | Local 604.852686 | 10,584,922.00 | 382.500000 | 6,693,750.00 | -3,891,172.00 | 0.66 |
| | | | Base 5.637811 | 98,661.69 | 2.526754 | 44,218.19 | -54,443.50 | 0.06 |
| 612563908 | NTT DATA GROUP CORP COMMON STOCK | | | | | | | |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|--------------------------------|---|-------|---------------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 3,900.000 | Local | 1,854.092564 | 7,230,961.00 | 2,394.500000 | 9,338,550.00 | 2,107,589.00 | 0.92 | |
| | | Base | 14.040308 | 54,757.20 | 15.817809 | 61,689.46 | 6,932.26 | 0.08 | |
| 617232004 | CANON INC COMMON STOCK | | | | | | | | |
| | 3,300.000 | Local | 3,528.400303 | 11,643,721.00 | 4,501.000000 | 14,853,300.00 | 3,209,579.00 | 1.46 | |
| | | Base | 29.019133 | 95,763.14 | 29.733122 | 98,119.30 | 2,356.16 | 0.13 | |
| 617369004 | CAPCOM CO LTD COMMON STOCK | | | | | | | | |
| | 1,600.000 | Local | 2,352.674375 | 3,764,279.00 | 2,826.000000 | 4,521,600.00 | 757,321.00 | 0.45 | |
| | | Base | 16.765556 | 26,824.89 | 18.668252 | 29,869.20 | 3,044.31 | 0.04 | |
| 619640006 | CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK | | | | | | | | |
| | 3,200.000 | Local | 3,088.564063 | 9,883,405.00 | 5,766.000000 | 18,451,200.00 | 8,567,795.00 | 1.82 | |
| | | Base | 23.394934 | 74,863.79 | 38.089576 | 121,886.64 | 47,022.85 | 0.16 | |
| 624899902 | KDDI CORP COMMON STOCK | | | | | | | | |
| | 7,100.000 | Local | 3,306.374930 | 23,475,262.00 | 4,468.000000 | 31,722,800.00 | 8,247,538.00 | 3.12 | |
| | | Base | 30.307717 | 215,184.79 | 29.515127 | 209,557.41 | -5,627.38 | 0.28 | |
| 625072004 | DAIKIN INDUSTRIES LTD COMMON STOCK | | | | | | | | |
| | 200.000 | Local | 16,534.845000 | 3,306,969.00 | 20,610.000000 | 4,122,000.00 | 815,031.00 | 0.41 | |
| | | Base | 130.914800 | 26,182.96 | 136.147444 | 27,229.49 | 1,046.53 | 0.04 | |
| 627094006 | DISCO CORP COMMON STOCK | | | | | | | | |
| | 200.000 | Local | 10,717.205000 | 2,143,441.00 | 55,190.000000 | 11,038,000.00 | 8,894,559.00 | 1.09 | |
| | | Base | 81.157100 | 16,231.42 | 364.579205 | 72,915.84 | 56,684.42 | 0.10 | |
| 630720001 | EISAI CO LTD COMMON STOCK | | | | | | | | |
| | 1,200.000 | Local | 5,650.130833 | 6,780,157.00 | 6,231.000000 | 7,477,200.00 | 697,043.00 | 0.74 | |
| | | Base | 44.534717 | 53,441.66 | 41.161316 | 49,393.58 | -4,048.08 | 0.07 | |
| 633517909 | MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK | | | | | | | | |
| | 5,000.000 | Local | 680.470600 | 3,402,353.00 | 1,535.000000 | 7,675,000.00 | 4,272,647.00 | 0.76 | |
| | | Base | 6.107888 | 30,539.44 | 10.140045 | 50,700.22 | 20,160.78 | 0.07 | |
| 635640006 | SUBARU CORP COMMON STOCK | | | | | | | | |
| | 800.000 | Local | 2,450.122500 | 1,960,098.00 | 3,426.000000 | 2,740,800.00 | 780,702.00 | 0.27 | |
| | | Base | 18.553800 | 14,843.04 | 22.631788 | 18,105.43 | 3,262.39 | 0.02 | |
| 635652001 | FUJIFILM HOLDINGS CORP COMMON STOCK | | | | | | | | |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|--------------------------------|---|-------|-------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 3,900.000 | Local | | 2,544.421282 | 9,923,243.00 | 3,388.000000 | 13,213,200.00 | 3,289,957.00 | 1.30 |
| | | Base | | 18.742538 | 73,095.90 | 22.380764 | 87,284.98 | 14,189.08 | 0.12 |
| 635694003 | FUJITSU LIMITED COMMON STOCK | | | | | | | | |
| | 6,000.000 | Local | | 1,400.655500 | 8,403,933.00 | 2,417.500000 | 14,505,000.00 | 6,101,067.00 | 1.43 |
| | | Base | | 10.942097 | 65,652.58 | 15.969745 | 95,818.47 | 30,165.89 | 0.13 |
| 639092907 | NOMURA RESEARCH INSTITUTE LT COMMON STOCK | | | | | | | | |
| | 2,200.000 | Local | | 3,745.187273 | 8,239,412.00 | 4,257.000000 | 9,365,400.00 | 1,125,988.00 | 0.92 |
| | | Base | | 28.360814 | 62,393.79 | 28.121284 | 61,866.83 | -526.96 | 0.08 |
| 640587002 | HAMAMATSU PHOTONICS KK COMMON STOCK | | | | | | | | |
| | 1,100.000 | Local | | 5,720.285455 | 6,292,314.00 | 5,314.000000 | 5,845,400.00 | -446,914.00 | 0.58 |
| | | Base | | 43.317455 | 47,649.20 | 35.103713 | 38,614.08 | -9,035.12 | 0.05 |
| 641628904 | DENTSU GROUP INC COMMON STOCK | | | | | | | | |
| | 1,600.000 | Local | | 3,766.882500 | 6,027,012.00 | 4,190.000000 | 6,704,000.00 | 676,988.00 | 0.66 |
| | | Base | | 34.155888 | 54,649.42 | 27.678689 | 44,285.90 | -10,363.52 | 0.06 |
| 643514003 | HONDA MOTOR CO LTD COMMON STOCK | | | | | | | | |
| | 2,200.000 | Local | | 1,116.834091 | 2,457,035.00 | 1,863.500000 | 4,099,700.00 | 1,642,665.00 | 0.40 |
| | | Base | | 9.289814 | 20,437.59 | 12.310081 | 27,082.18 | 6,644.59 | 0.04 |
| 644150005 | HOYA CORP COMMON STOCK | | | | | | | | |
| | 1,800.000 | Local | | 10,947.518889 | 19,705,534.00 | 18,835.000000 | 33,903,000.00 | 14,197,466.00 | 3.34 |
| | | Base | | 83.731089 | 150,715.96 | 124.421984 | 223,959.57 | 73,243.61 | 0.30 |
| 645610007 | IBIDEN CO LTD COMMON STOCK | | | | | | | | |
| | 300.000 | Local | | 4,000.200000 | 1,200,060.00 | 6,736.000000 | 2,020,800.00 | 820,740.00 | 0.20 |
| | | Base | | 30.291933 | 9,087.58 | 44.497292 | 13,349.19 | 4,261.61 | 0.02 |
| 646710004 | ISUZU MOTORS LTD COMMON STOCK | | | | | | | | |
| | 1,200.000 | Local | | 1,596.080000 | 1,915,296.00 | 2,039.000000 | 2,446,800.00 | 531,504.00 | 0.24 |
| | | Base | | 12.086475 | 14,503.77 | 13.469415 | 16,163.30 | 1,659.53 | 0.02 |
| 647453901 | JAPAN TOBACCO INC COMMON STOCK | | | | | | | | |
| | 8,500.000 | Local | | 2,558.473176 | 21,747,022.00 | 4,028.000000 | 34,238,000.00 | 12,490,978.00 | 3.37 |
| | | Base | | 21.313901 | 181,168.16 | 26.608535 | 226,172.55 | 45,004.39 | 0.30 |
| 648004000 | AEON CO LTD COMMON STOCK | | | | | | | | |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 4,000.000 | Local | | 2,644.712750 | 10,578,851.00 | 3,584.000000 | 14,336,000.00 | 3,757,149.00 | 1.41 |
| | | Base | | 24.888693 | 99,554.77 | 23.675519 | 94,702.07 | -4,852.70 | 0.13 |
| 648380004 | KAO CORP COMMON STOCK | | | | | | | | |
| | 3,200.000 | Local | | 6,348.885000 | 20,316,432.00 | 5,656.000000 | 18,099,200.00 | -2,217,232.00 | 1.78 |
| | | Base | | 53.484741 | 171,151.17 | 37.362928 | 119,561.37 | -51,589.80 | 0.16 |
| 649080009 | KIKKOMAN CORP COMMON STOCK | | | | | | | | |
| | 5,000.000 | Local | | 1,553.158200 | 7,765,791.00 | 1,936.000000 | 9,680,000.00 | 1,914,209.00 | 0.95 |
| | | Base | | 12.776194 | 63,880.97 | 12.789008 | 63,945.04 | 64.07 | 0.09 |
| 649099009 | KEYENCE CORP COMMON STOCK | | | | | | | | |
| | 500.000 | Local | | 45,939.952000 | 22,969,976.00 | 70,090.000000 | 35,045,000.00 | 12,075,024.00 | 3.45 |
| | | Base | | 371.384880 | 185,692.44 | 463.007002 | 231,503.50 | 45,811.06 | 0.31 |
| 649374006 | KIRIN HOLDINGS CO LTD COMMON STOCK | | | | | | | | |
| | 5,800.000 | Local | | 2,247.952241 | 13,038,123.00 | 2,102.000000 | 12,191,600.00 | -846,523.00 | 1.20 |
| | | Base | | 19.145071 | 111,041.41 | 13.885586 | 80,536.40 | -30,505.01 | 0.11 |
| 649668001 | KONAMI GROUP CORP COMMON STOCK | | | | | | | | |
| | 500.000 | Local | | 7,693.844000 | 3,846,922.00 | 10,270.000000 | 5,135,000.00 | 1,288,078.00 | 0.51 |
| | | Base | | 51.852300 | 25,926.15 | 67.842516 | 33,921.26 | 7,995.11 | 0.05 |
| 649926003 | KYOCERA CORP COMMON STOCK | | | | | | | | |
| | 4,900.000 | Local | | 1,650.574898 | 8,087,817.00 | 2,013.500000 | 9,866,150.00 | 1,778,333.00 | 0.97 |
| | | Base | | 14.594586 | 71,513.47 | 13.300964 | 65,174.73 | -6,338.74 | 0.09 |
| 649955002 | KYOWA KIRIN CO LTD COMMON STOCK | | | | | | | | |
| | 1,700.000 | Local | | 2,700.134706 | 4,590,229.00 | 2,715.000000 | 4,615,500.00 | 25,271.00 | 0.45 |
| | | Base | | 19.619506 | 33,353.16 | 17.934998 | 30,489.50 | -2,863.66 | 0.04 |
| 650626906 | LASERTEC CORP COMMON STOCK | | | | | | | | |
| | 200.000 | Local | | 18,785.940000 | 3,757,188.00 | 42,930.000000 | 8,586,000.00 | 4,828,812.00 | 0.85 |
| | | Base | | 155.493450 | 31,098.69 | 283.590963 | 56,718.19 | 25,619.50 | 0.08 |
| 654379908 | JFE HOLDINGS INC COMMON STOCK | | | | | | | | |
| | 1,300.000 | Local | | 2,066.264615 | 2,686,144.00 | 2,498.500000 | 3,248,050.00 | 561,906.00 | 0.32 |
| | | Base | | 14.289485 | 18,576.33 | 16.504822 | 21,456.27 | 2,879.94 | 0.03 |
| 656302908 | SUMITOMO MITSUI FINANCIAL GR COMMON STOCK | | | | | | | | |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|--------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 500.000 | Local | | 7,692.842000 | 3,846,421.00 | 8,832.000000 | 4,416,000.00 | 569,579.00 | 0.43 |
| | | Base | | 51.845540 | 25,922.77 | 58.343242 | 29,171.62 | 3,248.85 | 0.04 |
| 657270005 | PANASONIC HOLDINGS CORP COMMON STOCK | | | | | | | | |
| | 1,600.000 | Local | | 1,377.188125 | 2,203,501.00 | 1,438.500000 | 2,301,600.00 | 98,099.00 | 0.23 |
| | | Base | | 12.177275 | 19,483.64 | 9.502576 | 15,204.12 | -4,279.52 | 0.02 |
| 659101901 | MIZUHO FINANCIAL GROUP INC COMMON STOCK | | | | | | | | |
| | 670.000 | Local | | 2,100.049254 | 1,407,033.00 | 2,988.000000 | 2,001,960.00 | 594,927.00 | 0.20 |
| | | Base | | 18.568896 | 12,441.16 | 19.738407 | 13,224.73 | 783.57 | 0.02 |
| 659760003 | MITSUI FUDOSAN CO LTD COMMON STOCK | | | | | | | | |
| | 2,700.000 | Local | | 1,114.556667 | 3,009,303.00 | 1,623.500000 | 4,383,450.00 | 1,374,147.00 | 0.43 |
| | | Base | | 7.511504 | 20,281.06 | 10.724666 | 28,956.60 | 8,675.54 | 0.04 |
| 661040006 | MURATA MANUFACTURING CO LTD COMMON STOCK | | | | | | | | |
| | 4,800.000 | Local | | 2,400.475625 | 11,522,283.00 | 2,834.500000 | 13,605,600.00 | 2,083,317.00 | 1.34 |
| | | Base | | 19.388348 | 93,064.07 | 18.724402 | 89,877.13 | -3,186.94 | 0.12 |
| 663567907 | RENESAS ELECTRONICS CORP COMMON STOCK | | | | | | | | |
| | 2,100.000 | Local | | 1,340.067143 | 2,814,141.00 | 2,684.000000 | 5,636,400.00 | 2,822,259.00 | 0.55 |
| | | Base | | 10.147795 | 21,310.37 | 17.730215 | 37,233.45 | 15,923.08 | 0.05 |
| 663955003 | NINTENDO CO LTD COMMON STOCK | | | | | | | | |
| | 4,700.000 | Local | | 5,542.573191 | 26,050,094.00 | 8,259.000000 | 38,817,300.00 | 12,767,206.00 | 3.82 |
| | | Base | | 49.222379 | 231,345.18 | 54.558066 | 256,422.91 | 25,077.73 | 0.34 |
| 664040003 | NEC CORP COMMON STOCK | | | | | | | | |
| | 1,200.000 | Local | | 5,160.257500 | 6,192,309.00 | 11,015.000000 | 13,218,000.00 | 7,025,691.00 | 1.30 |
| | | Base | | 39.076575 | 46,891.89 | 72.763905 | 87,316.69 | 40,424.80 | 0.12 |
| 664137007 | NIPPON TELEGRAPH + TELEPHONE COMMON STOCK | | | | | | | | |
| | 115,600.000 | Local | | 111.234144 | 12,858,667.00 | 180.000000 | 20,808,000.00 | 7,949,333.00 | 2.05 |
| | | Base | | 1.007432 | 116,459.13 | 1.189061 | 137,455.41 | 20,996.28 | 0.18 |
| 664176005 | NISSIN FOODS HOLDINGS CO LTD COMMON STOCK | | | | | | | | |
| | 2,000.000 | Local | | 3,890.215500 | 7,780,431.00 | 4,170.000000 | 8,340,000.00 | 559,569.00 | 0.82 |
| | | Base | | 26.850150 | 53,700.30 | 27.546572 | 55,093.14 | 1,392.84 | 0.07 |
| 664256005 | NIPPON STEEL CORP COMMON STOCK | | | | | | | | |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|--------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 1,600.000 | Local | | 2,985.869375 | 4,777,391.00 | 3,629.000000 | 5,806,400.00 | 1,029,009.00 | 0.57 |
| | | Base | | 21.226894 | 33,963.03 | 23.972784 | 38,356.45 | 4,393.42 | 0.05 |
| 664889904 | ORIENTAL LAND CO LTD COMMON STOCK | | | | | | | | |
| | 700.000 | Local | | 3,086.558571 | 2,160,591.00 | 4,837.000000 | 3,385,900.00 | 1,225,309.00 | 0.33 |
| | | Base | | 25.473286 | 17,831.30 | 31.952702 | 22,366.89 | 4,535.59 | 0.03 |
| 665880001 | OLYMPUS CORP COMMON STOCK | | | | | | | | |
| | 6,200.000 | Local | | 2,126.664516 | 13,185,320.00 | 2,173.500000 | 13,475,700.00 | 290,380.00 | 1.33 |
| | | Base | | 16.255668 | 100,785.14 | 14.357907 | 89,019.02 | -11,766.12 | 0.12 |
| 665942009 | OMRON CORP COMMON STOCK | | | | | | | | |
| | 300.000 | Local | | 6,731.336667 | 2,019,401.00 | 5,392.000000 | 1,617,600.00 | -401,801.00 | 0.16 |
| | | Base | | 50.973733 | 15,292.12 | 35.618972 | 10,685.69 | -4,606.43 | 0.01 |
| 666010004 | ONO PHARMACEUTICAL CO LTD COMMON STOCK | | | | | | | | |
| | 1,800.000 | Local | | 2,246.622222 | 4,043,920.00 | 2,477.000000 | 4,458,600.00 | 414,680.00 | 0.44 |
| | | Base | | 20.117039 | 36,210.67 | 16.362796 | 29,453.03 | -6,757.64 | 0.04 |
| 673822003 | RICOH CO LTD COMMON STOCK | | | | | | | | |
| | 3,500.000 | Local | | 1,110.055143 | 3,885,193.00 | 1,341.500000 | 4,695,250.00 | 810,057.00 | 0.46 |
| | | Base | | 8.406009 | 29,421.03 | 8.861805 | 31,016.32 | 1,595.29 | 0.04 |
| 674720008 | ROHM CO LTD COMMON STOCK | | | | | | | | |
| | 1,800.000 | Local | | 2,520.126111 | 4,536,227.00 | 2,415.500000 | 4,347,900.00 | -188,327.00 | 0.43 |
| | | Base | | 19.083917 | 34,351.05 | 15.956533 | 28,721.76 | -5,629.29 | 0.04 |
| 677062903 | SOFTBANK GROUP CORP COMMON STOCK | | | | | | | | |
| | 3,900.000 | Local | | 6,574.668462 | 25,641,207.00 | 8,962.000000 | 34,951,800.00 | 9,310,593.00 | 3.44 |
| | | Base | | 59.977690 | 233,912.99 | 59.202008 | 230,887.83 | -3,025.16 | 0.31 |
| 679159004 | SECOM CO LTD COMMON STOCK | | | | | | | | |
| | 200.000 | Local | | 8,147.405000 | 1,629,481.00 | 10,960.000000 | 2,192,000.00 | 562,519.00 | 0.22 |
| | | Base | | 61.697050 | 12,339.41 | 72.400581 | 14,480.12 | 2,140.71 | 0.02 |
| 679382002 | SEKISUI CHEMICAL CO LTD COMMON STOCK | | | | | | | | |
| | 1,400.000 | Local | | 1,837.092143 | 2,571,929.00 | 2,208.000000 | 3,091,200.00 | 519,271.00 | 0.30 |
| | | Base | | 13.911564 | 19,476.19 | 14.585811 | 20,420.13 | 943.94 | 0.03 |
| 679390005 | SEKISUI HOUSE LTD COMMON STOCK | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------|--------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | | 500.000 | Local 1,902.952000 | 951,476.00 | 3,434.000000 | 1,717,000.00 | 765,524.00 | 0.17 |
| | | | Base 17.295620 | 8,647.81 | 22.684635 | 11,342.32 | 2,694.51 | 0.02 |
| 680436003 | SHIMADZU CORP COMMON STOCK | 1,500.000 | Local 4,455.222667 | 6,682,834.00 | 4,203.000000 | 6,304,500.00 | -378,334.00 | 0.62 |
| | | | Base 33.737633 | 50,606.45 | 27.764566 | 41,646.85 | -8,959.60 | 0.06 |
| 680458007 | SHIN ETSU CHEMICAL CO LTD COMMON STOCK | 3,500.000 | Local 3,137.291429 | 10,980,520.00 | 6,606.000000 | 23,121,000.00 | 12,140,480.00 | 2.28 |
| | | | Base 25.114666 | 87,901.33 | 43.638526 | 152,734.84 | 64,833.51 | 0.20 |
| 680468006 | SHIONOGI + CO LTD COMMON STOCK | 1,200.000 | Local 6,549.104167 | 7,858,925.00 | 7,733.000000 | 9,279,600.00 | 1,420,675.00 | 0.91 |
| | | | Base 50.487100 | 60,584.52 | 51.083366 | 61,300.04 | 715.52 | 0.08 |
| 680526001 | SHISEIDO CO LTD COMMON STOCK | 2,700.000 | Local 5,347.054444 | 14,437,047.00 | 4,130.000000 | 11,151,000.00 | -3,286,047.00 | 1.10 |
| | | | Base 43.648856 | 117,851.91 | 27.282336 | 73,662.31 | -44,189.60 | 0.10 |
| 682150008 | SONY GROUP CORP COMMON STOCK | 700.000 | Local 9,512.647143 | 6,658,853.00 | 12,930.000000 | 9,051,000.00 | 2,392,147.00 | 0.89 |
| | | | Base 73.722314 | 51,605.62 | 85.414189 | 59,789.93 | 8,184.31 | 0.08 |
| 686550005 | SUZUKI MOTOR CORP COMMON STOCK | 1,600.000 | Local 1,028.301250 | 1,645,282.00 | 1,721.000000 | 2,753,600.00 | 1,108,318.00 | 0.27 |
| | | | Base 7.786919 | 12,459.07 | 11.368741 | 18,189.99 | 5,730.92 | 0.02 |
| 686930009 | TDK CORP COMMON STOCK | 1,800.000 | Local 4,450.222222 | 8,010,400.00 | 7,392.000000 | 13,305,600.00 | 5,295,200.00 | 1.31 |
| | | | Base 33.699761 | 60,659.57 | 48.830757 | 87,895.36 | 27,235.79 | 0.12 |
| 687044008 | TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK | 7,798.000 | Local 4,089.714029 | 31,891,590.00 | 4,203.000000 | 32,774,994.00 | 883,404.00 | 3.23 |
| | | | Base 33.080171 | 257,959.17 | 27.764566 | 216,508.09 | -41,451.08 | 0.29 |
| 687049007 | ADVANTEST CORP COMMON STOCK | 1,700.000 | Local 1,895.094706 | 3,221,661.00 | 6,695.000000 | 11,381,500.00 | 8,159,839.00 | 1.12 |
| | | | Base 14.350800 | 24,396.36 | 44.226450 | 75,184.96 | 50,788.60 | 0.10 |
| 688380906 | SYSMEX CORP COMMON STOCK | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|---------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 2,100.000 | Local | | 2,695.764286 | 5,661,105.00 | 2,687.500000 | 5,643,750.00 | -17,355.00 | 0.56 |
| | | Base | | 22.066343 | 46,339.32 | 17.753336 | 37,282.01 | -9,057.31 | 0.05 |
| 688507003 | TERUMO CORP COMMON STOCK | | | | | | | | |
| | 6,400.000 | Local | | 1,629.566719 | 10,429,227.00 | 2,759.500000 | 17,660,800.00 | 7,231,573.00 | 1.74 |
| | | Base | | 12.705794 | 81,317.08 | 18.228960 | 116,665.35 | 35,348.27 | 0.16 |
| 689567006 | TOKYO ELECTRON LTD COMMON STOCK | | | | | | | | |
| | 1,000.000 | Local | | 14,064.029000 | 14,064,029.00 | 39,260.000000 | 39,260,000.00 | 25,195,971.00 | 3.87 |
| | | Base | | 108.507000 | 108,507.00 | 259.347338 | 259,347.34 | 150,840.34 | 0.35 |
| 690064001 | TOYOTA MOTOR CORP COMMON STOCK | | | | | | | | |
| | 5,200.000 | Local | | 1,936.527115 | 10,069,941.00 | 3,806.000000 | 19,791,200.00 | 9,721,259.00 | 1.95 |
| | | Base | | 15.265825 | 79,382.29 | 25.142027 | 130,738.54 | 51,356.25 | 0.17 |
| 691148001 | UNICHARM CORP COMMON STOCK | | | | | | | | |
| | 2,600.000 | Local | | 4,571.000000 | 11,884,600.00 | 4,819.000000 | 12,529,400.00 | 644,800.00 | 1.23 |
| | | Base | | 35.918012 | 93,386.83 | 31.833796 | 82,767.87 | -10,618.96 | 0.11 |
| 698511003 | YAKULT HONSHA CO LTD COMMON STOCK | | | | | | | | |
| | 1,600.000 | Local | | 3,578.576875 | 5,725,723.00 | 3,092.000000 | 4,947,200.00 | -778,523.00 | 0.49 |
| | | Base | | 29.694025 | 47,510.44 | 20.425419 | 32,680.67 | -14,829.77 | 0.04 |
| 698538006 | ASTELLAS PHARMA INC COMMON STOCK | | | | | | | | |
| | 9,100.000 | Local | | 1,874.647802 | 17,059,295.00 | 1,625.000000 | 14,787,500.00 | -2,271,795.00 | 1.46 |
| | | Base | | 14.561062 | 132,505.66 | 10.734575 | 97,684.63 | -34,821.03 | 0.13 |
| 698642006 | YOKOGAWA ELECTRIC CORP COMMON STOCK | | | | | | | | |
| | 2,200.000 | Local | | 2,235.111818 | 4,917,246.00 | 3,473.000000 | 7,640,600.00 | 2,723,354.00 | 0.75 |
| | | Base | | 16.925614 | 37,236.35 | 22.942264 | 50,472.98 | 13,236.63 | 0.07 |
| ACI0690K5 | SUNTORY BEVERAGE + FOOD LTD COMMON STOCK | | | | | | | | |
| | 1,500.000 | Local | | 4,740.236667 | 7,110,355.00 | 5,112.000000 | 7,668,000.00 | 557,645.00 | 0.75 |
| | | Base | | 35.895933 | 53,843.90 | 33.769322 | 50,653.98 | -3,189.92 | 0.07 |
| B019MQ908 | ASAHI INTECC CO LTD COMMON STOCK | | | | | | | | |
| | 1,700.000 | Local | | 1,793.089412 | 3,048,252.00 | 2,642.000000 | 4,491,400.00 | 1,443,148.00 | 0.44 |
| | | Base | | 13.578353 | 23,083.20 | 17.452768 | 29,669.71 | 6,586.51 | 0.04 |
| B02K2M903 | M3 INC COMMON STOCK | | | | | | | | |

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|--------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | | 2,000.000 | Local 2,936.637000 | 5,873,274.00 | 2,169.000000 | 4,338,000.00 | -1,535,274.00 | 0.43 |
| | | | Base 21.369215 | 42,738.43 | 14.328181 | 28,656.36 | -14,082.07 | 0.04 |
| B0FS5D909 | SEVEN + I HOLDINGS CO LTD COMMON STOCK | 15,000.000 | Local 1,593.932800 | 23,908,992.00 | 2,200.000000 | 33,000,000.00 | 9,091,008.00 | 3.25 |
| | | | Base 12.819950 | 192,299.25 | 14.532963 | 217,994.45 | 25,695.20 | 0.29 |
| B0J7D9901 | DAIICHI SANKYO CO LTD COMMON STOCK | 9,900.000 | Local 2,790.725859 | 27,628,186.00 | 4,798.000000 | 47,500,200.00 | 19,872,014.00 | 4.68 |
| | | | Base 20.816832 | 206,086.64 | 31.695072 | 313,781.21 | 107,694.57 | 0.42 |
| B0JDQD905 | BANDAI NAMCO HOLDINGS INC COMMON STOCK | 2,200.000 | Local 3,093.154545 | 6,804,940.00 | 2,798.000000 | 6,155,600.00 | -649,340.00 | 0.61 |
| | | | Base 23.423227 | 51,531.10 | 18.483287 | 40,663.23 | -10,867.87 | 0.05 |
| B0M0C8905 | SUMCO CORP COMMON STOCK | 3,300.000 | Local 2,008.100303 | 6,626,731.00 | 2,381.500000 | 7,858,950.00 | 1,232,219.00 | 0.77 |
| | | | Base 15.206545 | 50,181.60 | 15.731933 | 51,915.38 | 1,733.78 | 0.07 |
| B14RJB900 | KOBE BUSSAN CO LTD COMMON STOCK | 1,200.000 | Local 4,030.200833 | 4,836,241.00 | 3,708.000000 | 4,449,600.00 | -386,641.00 | 0.44 |
| | | | Base 29.283933 | 35,140.72 | 24.494649 | 29,393.58 | -5,747.14 | 0.04 |
| B249GC909 | MATSUKIYOCOCOKARA + CO COMMON STOCK | 2,500.000 | Local 2,556.794400 | 6,391,986.00 | 2,424.500000 | 6,061,250.00 | -330,736.00 | 0.60 |
| | | | Base 18.577976 | 46,444.94 | 16.015986 | 40,039.97 | -6,404.97 | 0.05 |
| B292RC907 | ZOZO INC COMMON STOCK | 1,300.000 | Local 3,255.162308 | 4,231,711.00 | 3,747.000000 | 4,871,100.00 | 639,389.00 | 0.48 |
| | | | Base 23.814192 | 30,958.45 | 24.752279 | 32,177.96 | 1,219.51 | 0.04 |
| B5LTM9909 | OTSUKA HOLDINGS CO LTD COMMON STOCK | 2,000.000 | Local 4,926.717500 | 9,853,435.00 | 6,271.000000 | 12,542,000.00 | 2,688,565.00 | 1.23 |
| | | | Base 38.158730 | 76,317.46 | 41.425552 | 82,851.10 | 6,533.64 | 0.11 |
| B60DQV902 | MEIJI HOLDINGS CO LTD COMMON STOCK | 1,700.000 | Local 3,640.348824 | 6,188,593.00 | 3,300.000000 | 5,610,000.00 | -578,593.00 | 0.55 |
| | | | Base 32.024341 | 54,441.38 | 21.799445 | 37,059.06 | -17,382.32 | 0.05 |
| B63QM7907 | NEXON CO LTD COMMON STOCK | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------------------|--------------------------------------|-------------|-----------------------|----------------|--------------------|-------------------------------|------------------|------------------|
| | | 2,800.000 | Local 2,674.020714 | 7,487,258.00 | 2,510.000000 | 7,028,000.00 | -459,258.00 | 0.69 |
| | | | Base 24.974925 | 69,929.79 | 16.580790 | 46,426.21 | -23,503.58 | 0.06 |
| BF5M0K909 | SOFTBANK CORP COMMON STOCK | 11,900.000 | Local 1,427.552269 | 16,987,872.00 | 1,941.000000 | 23,097,900.00 | 6,110,028.00 | 2.27 |
| | | | Base 13.003351 | 154,739.88 | 12.822037 | 152,582.24 | -2,157.64 | 0.20 |
| BQRRZ0906 | RECRUIT HOLDINGS CO LTD COMMON STOCK | 800.000 | Local 3,668.528750 | 2,934,823.00 | 6,629.000000 | 5,303,200.00 | 2,368,377.00 | 0.52 |
| | | | Base 29.313413 | 23,450.73 | 43.790461 | 35,032.37 | 11,581.64 | 0.05 |
| JAPANESE YEN Total | | 376,468.000 | Local | 745,468,665.00 | | 1,015,595,304.00 | 270,126,639.00 | 99.99 |
| | | | Base | 6,033,301.16 | | 6,708,913.35 | 675,612.19 | 8.93 |
| KUWAITI DINAR | | | | | | | Exchange Rate: | 0.307700 |
| B00PQY902 | MABANEE CO KPSC COMMON STOCK KWD.1 | 18,250.000 | Local 0.801614 | 14,629.46 | 0.791000 | 14,435.75 | -193.71 | 100.00 |
| | | | Base 2.591285 | 47,290.96 | 2.570686 | 46,915.01 | -375.95 | 0.06 |
| KUWAITI DINAR Total | | 18,250.000 | Local | 14,629.46 | | 14,435.75 | -193.71 | 100.00 |
| | | | Base | 47,290.96 | | 46,915.01 | -375.95 | 0.06 |
| MALAYSIAN RINGGIT | | | | | | | Exchange Rate: | 4.733000 |
| 649744000 | KUALA LUMPUR KEPONG BHD COMMON STOCK | 1,600.000 | Local 21.540025 | 34,464.04 | 22.300000 | 35,680.00 | 1,215.96 | 9.23 |
| | | | Base 4.601094 | 7,361.75 | 4.711599 | 7,538.56 | 176.81 | 0.01 |
| 670397900 | PETRONAS GAS BHD COMMON STOCK | 7,900.000 | Local 17.946501 | 141,777.36 | 17.540000 | 138,566.00 | -3,211.36 | 35.83 |
| | | | Base 4.192256 | 33,118.82 | 3.705895 | 29,276.57 | -3,842.25 | 0.04 |
| 690461009 | TENAGA NASIONAL BHD COMMON STOCK | 18,900.000 | Local 9.207023 | 174,012.73 | 11.240000 | 212,436.00 | 38,423.27 | 54.94 |
| | | | Base 1.982137 | 37,462.38 | 2.374815 | 44,884.01 | 7,421.63 | 0.06 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 28,400.000 | Local | 350,254.13 | | 386,682.00 | 36,427.87 | 100.00 |
| | | | Base | 77,942.95 | | 81,699.14 | 3,756.19 | 0.11 |
| | | | | | | | Exchange Rate: | 16.624500 |
| MEXICAN PESO | | | | | | | | |
| 224205906 | FOMENTO ECONOMICO MEXICA UBD UNIT | | | | | | | |
| | | 7,800.000 | Local | 185.130869 | 1,444,020.78 | 216.150000 | 1,685,970.00 | 241,949.22 |
| | | | Base | 10.467146 | 81,643.74 | 13.001895 | 101,414.78 | 19,771.04 |
| 239247901 | GRUPO BIMBO SAB SERIES A COMMON STOCK | | | | | | | |
| | | 5,300.000 | Local | 82.513877 | 437,323.55 | 78.700000 | 417,110.00 | -20,213.55 |
| | | | Base | 4.803183 | 25,456.87 | 4.733977 | 25,090.08 | -366.79 |
| 242104909 | GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5 | | | | | | | |
| | | 4,000.000 | Local | 140.172040 | 560,688.16 | 176.660000 | 706,640.00 | 145,951.84 |
| | | | Base | 8.184990 | 32,739.96 | 10.626485 | 42,505.94 | 9,765.98 |
| 249191008 | KIMBERLY CLARK DE MEXICO A COMMON STOCK | | | | | | | |
| | | 19,200.000 | Local | 35.697295 | 685,388.07 | 38.740000 | 743,808.00 | 58,419.93 |
| | | | Base | 1.708965 | 32,812.13 | 2.330296 | 44,741.68 | 11,929.55 |
| 282388909 | ARCA CONTINENTAL SAB DE CV COMMON STOCK | | | | | | | |
| | | 800.000 | Local | 187.350238 | 149,880.19 | 181.730000 | 145,384.00 | -4,496.19 |
| | | | Base | 10.975088 | 8,780.07 | 10.931457 | 8,745.17 | -34.90 |
| ACI08KJ10 | PROLOGIS PROPERTY MEXICO SA REIT | | | | | | | |
| | | 4,202.000 | Local | 78.286899 | 328,961.55 | 72.520000 | 304,729.04 | -24,232.51 |
| | | | Base | 4.586092 | 19,270.76 | 4.362236 | 18,330.12 | -940.64 |
| ACI1B9209 | COCA COLA FEMSA SAB DE CV UNIT | | | | | | | |
| | | 3,665.000 | Local | 136.732592 | 501,124.95 | 160.160000 | 586,986.40 | 85,861.45 |
| | | | Base | 7.959285 | 29,170.78 | 9.633974 | 35,308.51 | 6,137.73 |
| ACI2DNX59 | AMERICA MOVIL SAB DE C SER B COMMON STOCK | | | | | | | |
| | | 65,300.000 | Local | 15.857543 | 1,035,497.55 | 15.600000 | 1,018,680.00 | -16,817.55 |
| | | | Base | 0.773916 | 50,536.73 | 0.938374 | 61,275.83 | 10,739.10 |
| B671GT907 | TRUST FIBRA UNO REIT | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 41,900.000 | Local 19.020402 | 796,954.83 | 27.720000 | 1,161,468.00 | 364,513.17 | 14.36 |
| | | | Base 0.931619 | 39,034.84 | 1.667419 | 69,864.84 | 30,830.00 | 0.09 |
| BW1YVH903 | WALMART DE MEXICO SAB DE CV COMMON STOCK | 19,600.000 | Local 67.721780 | 1,327,346.88 | 67.200000 | 1,317,120.00 | -10,226.88 | 16.29 |
| | | | Base 3.954441 | 77,507.04 | 4.042227 | 79,227.65 | 1,720.61 | 0.11 |
| MEXICAN PESO Total | | 171,767.000 | Local | 7,267,186.51 | | 8,087,895.44 | 820,708.93 | 100.00 |
| | | | Base | 396,952.92 | | 486,504.60 | 89,551.68 | 0.65 |
| NEW ISRAELI SHEQEL | | | | | | | Exchange Rate: | 3.676850 |
| 607642907 | BANK LEUMI LE ISRAEL COMMON STOCK ILS.1 | 1,143.000 | Local 28.414199 | 32,477.43 | 30.570000 | 34,941.51 | 2,464.08 | 6.42 |
| | | | Base 7.779493 | 8,891.96 | 8.314182 | 9,503.11 | 611.15 | 0.01 |
| 664713906 | NICE LTD COMMON STOCK ILS1.0 | 532.000 | Local 507.524248 | 270,002.90 | 957.200000 | 509,230.40 | 239,227.50 | 93.58 |
| | | | Base 140.645789 | 74,823.56 | 260.331534 | 138,496.38 | 63,672.82 | 0.18 |
| NEW ISRAELI SHEQEL Total | | 1,675.000 | Local | 302,480.33 | | 544,171.91 | 241,691.58 | 100.00 |
| | | | Base | 83,715.52 | | 147,999.49 | 64,283.97 | 0.20 |
| NEW TAIWAN DOLLAR | | | | | | | Exchange Rate: | 32.003500 |
| 614101905 | QUANTA COMPUTER INC COMMON STOCK TWD10.0 | 2,000.000 | Local 216.630000 | 433,260.00 | 280.000000 | 560,000.00 | 126,740.00 | 1.84 |
| | | | Base 6.738105 | 13,476.21 | 8.749043 | 17,498.09 | 4,021.88 | 0.02 |
| 626073902 | DELTA ELECTRONICS INC COMMON STOCK TWD10.0 | 5,000.000 | Local 294.235166 | 1,471,175.83 | 342.500000 | 1,712,500.00 | 241,324.17 | 5.64 |
| | | | Base 10.531908 | 52,659.54 | 10.701954 | 53,509.77 | 850.23 | 0.07 |
| 628784902 | CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0 | 9,000.000 | Local 105.084000 | 945,756.00 | 125.500000 | 1,129,500.00 | 183,744.00 | 3.72 |
| | | | Base 3.474196 | 31,267.76 | 3.921446 | 35,293.01 | 4,025.25 | 0.05 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 629049909 | TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0 | | | | | | | | |
| | 11,000.000 | Local | 112.590000 | 1,238,490.00 | 102.000000 | 1,122,000.00 | -116,490.00 | 3.69 | |
| | | Base | 3.722353 | 40,945.88 | 3.187151 | 35,058.67 | -5,887.21 | 0.05 | |
| 634578900 | ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0 | | | | | | | | |
| | 2,000.000 | Local | 461.138500 | 922,277.00 | 547.000000 | 1,094,000.00 | 171,723.00 | 3.60 | |
| | | Base | 15.018350 | 30,036.70 | 17.091881 | 34,183.76 | 4,147.06 | 0.05 | |
| 637248907 | MEDIATEK INC COMMON STOCK TWD10.0 | | | | | | | | |
| | 2,000.000 | Local | 683.880000 | 1,367,760.00 | 1,160.000000 | 2,320,000.00 | 952,240.00 | 7.64 | |
| | | Base | 23.766665 | 47,533.33 | 36.246036 | 72,492.07 | 24,958.74 | 0.10 | |
| 641716907 | HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0 | | | | | | | | |
| | 2,060.000 | Local | 583.508495 | 1,202,027.50 | 647.000000 | 1,332,820.00 | 130,792.50 | 4.39 | |
| | | Base | 19.003694 | 39,147.61 | 20.216539 | 41,646.07 | 2,498.46 | 0.06 | |
| 643856909 | HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0 | | | | | | | | |
| | 22,000.000 | Local | 130.104000 | 2,862,288.00 | 155.500000 | 3,421,000.00 | 558,712.00 | 11.26 | |
| | | Base | 4.301385 | 94,630.48 | 4.858844 | 106,894.56 | 12,264.08 | 0.14 | |
| 670039007 | UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0 | | | | | | | | |
| | 29,000.000 | Local | 76.222871 | 2,210,463.26 | 76.400000 | 2,215,600.00 | 5,136.74 | 7.30 | |
| | | Base | 2.473162 | 71,721.71 | 2.387239 | 69,229.93 | -2,491.78 | 0.09 | |
| 674842901 | RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0 | | | | | | | | |
| | 24,460.000 | Local | 44.427060 | 1,086,685.88 | 35.050000 | 857,323.00 | -229,362.88 | 2.82 | |
| | | Base | 1.603923 | 39,231.95 | 1.095193 | 26,788.41 | -12,443.54 | 0.04 | |
| 688910900 | TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0 | | | | | | | | |
| | 16,000.000 | Local | 450.415348 | 7,206,645.57 | 769.000000 | 12,304,000.00 | 5,097,354.43 | 40.52 | |
| | | Base | 15.783133 | 252,530.12 | 24.028622 | 384,457.95 | 131,927.83 | 0.51 | |
| 691662902 | UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0 | | | | | | | | |
| | 8,000.000 | Local | 51.240964 | 409,927.71 | 52.000000 | 416,000.00 | 6,072.29 | 1.37 | |
| | | Base | 1.834129 | 14,673.03 | 1.624822 | 12,998.58 | -1,674.45 | 0.02 | |
| ACI126S98 | ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0 | | | | | | | | |
| | 8,000.000 | Local | 113.090385 | 904,723.08 | 155.000000 | 1,240,000.00 | 335,276.92 | 4.08 | |
| | | Base | 4.047978 | 32,383.82 | 4.843220 | 38,745.76 | 6,361.94 | 0.05 | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------------------------------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| BJTCKZ902 | PHARMAESSENTIA CORP COMMON STOCK TWD10.0 | | | | | | | |
| | | 2,013.000 | Local 525.131644 | 1,057,090.00 | 320.000000 | 644,160.00 | -412,930.00 | 2.12 |
| | | | Base 17.102479 | 34,427.29 | 9.998906 | 20,127.80 | -14,299.49 | 0.03 |
| NEW TAIWAN DOLLAR Total | | | | | | | | |
| | | 142,533.000 | Local | 23,318,569.83 | | 30,368,903.00 | 7,050,333.17 | 100.00 |
| | | | Base | 794,665.43 | | 948,924.43 | 154,259.00 | 1.26 |
| NORWEGIAN KRONE | | | | | | | Exchange Rate: | 10.856500 |
| 473249902 | TELENOR ASA COMMON STOCK NOK6.0 | | | | | | | |
| | | 5,080.000 | Local 141.276768 | 717,685.98 | 120.750000 | 613,410.00 | -104,275.98 | 35.30 |
| | | | Base 15.104933 | 76,733.06 | 11.122369 | 56,501.63 | -20,231.43 | 0.08 |
| 713360907 | EQUINOR ASA COMMON STOCK NOK2.5 | | | | | | | |
| | | 2,511.000 | Local 231.748347 | 581,920.10 | 286.400000 | 719,150.40 | 137,230.30 | 41.38 |
| | | | Base 24.830151 | 62,348.51 | 26.380509 | 66,241.46 | 3,892.95 | 0.09 |
| B1L95G905 | AKER BP ASA COMMON STOCK NOK1.0 | | | | | | | |
| | | 1,502.000 | Local 342.836911 | 514,941.04 | 269.800000 | 405,239.60 | -109,701.44 | 23.32 |
| | | | Base 34.476178 | 51,783.22 | 24.851471 | 37,326.91 | -14,456.31 | 0.05 |
| NORWEGIAN KRONE Total | | | | | | | | |
| | | 9,093.000 | Local | 1,814,547.12 | | 1,737,800.00 | -76,747.12 | 100.00 |
| | | | Base | 190,864.79 | | 160,070.00 | -30,794.79 | 0.21 |
| PHILIPPINE PESO | | | | | | | Exchange Rate: | 56.215000 |
| 605511906 | AYALA LAND INC COMMON STOCK PHP1.0 | | | | | | | |
| | | 98,500.000 | Local 31.225189 | 3,075,681.15 | 32.250000 | 3,176,625.00 | 100,943.85 | 41.28 |
| | | | Base 0.590787 | 58,192.52 | 0.573690 | 56,508.49 | -1,684.03 | 0.08 |
| 681884904 | SM PRIME HOLDINGS INC COMMON STOCK PHP1.0 | | | | | | | |
| | | 138,200.000 | Local 33.604251 | 4,644,107.44 | 32.700000 | 4,519,140.00 | -124,967.44 | 58.72 |
| | | | Base 0.637953 | 88,165.15 | 0.581695 | 80,390.29 | -7,774.86 | 0.11 |
| PHILIPPINE PESO Total | | | | | | | | |
| | | 236,700.000 | Local | 7,719,788.59 | | 7,695,765.00 | -24,023.59 | 100.00 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | 146,357.67 | | 136,898.78 | -9,458.89 | 0.18 |

POLISH ZLOTY Exchange Rate: 3.994300

| | | | | | | | | |
|-----------|-----------------------------------|-----------|------------------|------------|------------|------------|-----------|-------|
| 547311902 | BANK PEKAO SA COMMON STOCK PLN1.0 | 1,246.000 | Local 110.133034 | 137,225.76 | 181.850000 | 226,585.10 | 89,359.34 | 30.85 |
| | | | Base 27.297135 | 34,012.23 | 45.527377 | 56,727.11 | 22,714.88 | 0.08 |

| | | | | | | | | |
|-----------|--|-----------|-----------------|------------|-----------|------------|-----------|-------|
| B03NGS908 | PKO BANK POLSKI SA COMMON STOCK PLN1.0 | 3,842.000 | Local 35.518501 | 136,462.08 | 59.340000 | 227,984.28 | 91,522.20 | 31.04 |
| | | | Base 8.803475 | 33,822.95 | 14.856170 | 57,077.41 | 23,254.46 | 0.08 |

| | | | | | | | | |
|-----------|---|-----------|-----------------|------------|-----------|------------|-----------|-------|
| B63DG2904 | POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1 | 3,393.000 | Local 40.617182 | 137,814.10 | 48.810000 | 165,612.33 | 27,798.23 | 22.55 |
| | | | Base 10.067212 | 34,158.05 | 12.219913 | 41,462.17 | 7,304.12 | 0.06 |

| | | | | | | | | |
|-----------|-----------------------------------|---------|------------------|------------|------------|------------|------------|-------|
| BD0YVN903 | DINO POLSKA SA COMMON STOCK PLN.1 | 295.000 | Local 473.942136 | 139,812.93 | 387.700000 | 114,371.50 | -25,441.43 | 15.57 |
| | | | Base 117.469424 | 34,653.48 | 97.063315 | 28,633.68 | -6,019.80 | 0.04 |

| | | | | | | | | |
|---------------------------|--|-----------|-------|------------|--|------------|------------|--------|
| POLISH ZLOTY Total | | 8,776.000 | Local | 551,314.87 | | 734,553.21 | 183,238.34 | 100.00 |
| | | | Base | 136,646.71 | | 183,900.37 | 47,253.66 | 0.24 |

POUND STERLING Exchange Rate: 0.792299

| | | | | | | | | |
|-----------|-----------------------------|-----------|-----------------|-----------|-----------|-----------|-----------|------|
| 018270009 | CRH PLC COMMON STOCK EUR.32 | 1,007.000 | Local 25.217090 | 25,393.61 | 68.280000 | 68,757.96 | 43,364.35 | 1.93 |
| | | | Base 31.987875 | 32,211.79 | 86.179586 | 86,782.84 | 54,571.05 | 0.12 |

| | | | | | | | | |
|-----------|-------------------------------------|-----------|-----------------|------------|-----------|------------|------------|------|
| 023740905 | DIAGEO PLC COMMON STOCK GBP.2893518 | 3,652.000 | Local 31.715422 | 115,824.72 | 29.255000 | 106,839.26 | -8,985.46 | 3.00 |
| | | | Base 41.639702 | 152,068.19 | 36.924191 | 134,847.15 | -17,221.04 | 0.18 |

| | | | | | | | | |
|-----------|--------------------------------------|-----------|----------------|-----------|-----------|-----------|-----------|------|
| 026349902 | BAE SYSTEMS PLC COMMON STOCK GBP.025 | 3,204.000 | Local 5.273052 | 16,894.86 | 13.495000 | 43,237.98 | 26,343.12 | 1.21 |
| | | | Base 6.537269 | 20,945.41 | 17.032711 | 54,572.81 | 33,627.40 | 0.07 |

028758902 BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: April 1, 2024



As of: March 28, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 3,097.000 | Local | 30.126003 | 93,300.23 | 24.060000 | 74,513.82 | -18,786.41 | 2.09 | |
| | | Base | 38.838189 | 120,281.87 | 30.367323 | 94,047.60 | -26,234.27 | 0.13 | |
| 040520009 | HALMA PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 3,235.000 | Local | 20.139406 | 65,150.98 | 23.680000 | 76,604.80 | 11,453.82 | 2.15 | |
| | | Base | 25.546828 | 82,643.99 | 29.887707 | 96,686.73 | 14,042.74 | 0.13 | |
| 040828907 | STANDARD CHARTERED PLC COMMON STOCK USD.5 | | | | | | | | |
| | 1,363.000 | Local | 6.471409 | 8,820.53 | 6.714000 | 9,151.18 | 330.65 | 0.26 | |
| | | Base | 8.233573 | 11,222.36 | 8.474074 | 11,550.16 | 327.80 | 0.02 | |
| 045449907 | IMPERIAL BRANDS PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 1,922.000 | Local | 36.322534 | 69,811.91 | 17.700000 | 34,019.40 | -35,792.51 | 0.96 | |
| | | Base | 46.885146 | 90,113.25 | 22.340051 | 42,937.58 | -47,175.67 | 0.06 | |
| 054052907 | HSBC HOLDINGS PLC COMMON STOCK USD.5 | | | | | | | | |
| | 19,259.000 | Local | 6.389525 | 123,055.86 | 6.190000 | 119,213.21 | -3,842.65 | 3.35 | |
| | | Base | 8.160814 | 157,169.12 | 7.812707 | 150,464.93 | -6,704.19 | 0.20 | |
| 056039902 | LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025 | | | | | | | | |
| | 2,405.000 | Local | 2.463484 | 5,924.68 | 2.544000 | 6,118.32 | 193.64 | 0.17 | |
| | | Base | 3.134291 | 7,537.97 | 3.210909 | 7,722.24 | 184.27 | 0.01 | |
| 067312900 | ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568 | | | | | | | | |
| | 406.000 | Local | 23.808276 | 9,666.16 | 24.980000 | 10,141.88 | 475.72 | 0.28 | |
| | | Base | 30.291281 | 12,298.26 | 31.528501 | 12,800.57 | 502.31 | 0.02 | |
| 068253004 | PERSIMMON PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 1,043.000 | Local | 23.957881 | 24,988.07 | 13.160000 | 13,725.88 | -11,262.19 | 0.39 | |
| | | Base | 30.924861 | 32,254.63 | 16.609891 | 17,324.12 | -14,930.51 | 0.02 | |
| 070995006 | PRUDENTIAL PLC COMMON STOCK GBP.05 | | | | | | | | |
| | 3,295.000 | Local | 10.987120 | 36,202.56 | 7.430000 | 24,481.85 | -11,720.71 | 0.69 | |
| | | Base | 14.037138 | 46,252.37 | 9.377773 | 30,899.76 | -15,352.61 | 0.04 | |
| 071887004 | RIO TINTO PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 826.000 | Local | 36.680412 | 30,298.02 | 50.170000 | 41,440.42 | 11,142.40 | 1.16 | |
| | | Base | 46.109274 | 38,086.26 | 63.322054 | 52,304.02 | 14,217.76 | 0.07 | |
| 079087003 | SSE PLC COMMON STOCK GBP.5 | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 11,916.000 | Local | | 15.314966 | 182,493.13 | 16.500000 | 196,614.00 | 14,120.87 | 5.52 |
| | | Base | | 20.106378 | 239,587.60 | 20.825471 | 248,156.31 | 8,568.71 | 0.33 |
| 079805909 | BP PLC COMMON STOCK USD.25 | | | | | | | | |
| | 48,590.000 | Local | | 3.635626 | 176,655.08 | 4.957000 | 240,860.63 | 64,205.55 | 6.77 |
| | | Base | | 4.795650 | 233,020.64 | 6.256476 | 304,002.19 | 70,981.55 | 0.40 |
| 087061008 | LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 108,919.000 | Local | | 0.445848 | 48,561.37 | 0.517600 | 56,376.47 | 7,815.10 | 1.58 |
| | | Base | | 0.545696 | 59,436.67 | 0.653289 | 71,155.55 | 11,718.88 | 0.09 |
| 087823001 | TAYLOR WIMPEY PLC COMMON STOCK GBP.01 | | | | | | | | |
| | 24,785.000 | Local | | 1.979515 | 49,062.27 | 1.370500 | 33,967.84 | -15,094.43 | 0.95 |
| | | Base | | 2.555159 | 63,329.61 | 1.729776 | 42,872.50 | -20,457.11 | 0.06 |
| 092232909 | SMITH + NEPHEW PLC COMMON STOCK USD.2 | | | | | | | | |
| | 2,130.000 | Local | | 12.480000 | 26,582.40 | 9.916000 | 21,121.08 | -5,461.32 | 0.59 |
| | | Base | | 15.944441 | 33,961.66 | 12.515477 | 26,657.97 | -7,303.69 | 0.04 |
| 098952906 | ASTRAZENECA PLC COMMON STOCK USD.25 | | | | | | | | |
| | 2,010.000 | Local | | 92.405557 | 185,735.17 | 106.780000 | 214,627.80 | 28,892.63 | 6.03 |
| | | Base | | 119.842403 | 240,883.23 | 134.772352 | 270,892.43 | 30,009.20 | 0.36 |
| 309135903 | BT GROUP PLC COMMON STOCK GBP.05 | | | | | | | | |
| | 35,315.000 | Local | | 1.690952 | 59,715.97 | 1.096500 | 38,722.90 | -20,993.07 | 1.09 |
| | | Base | | 2.189852 | 77,334.63 | 1.383947 | 48,874.10 | -28,460.53 | 0.07 |
| 313486904 | BARCLAYS PLC COMMON STOCK GBP.25 | | | | | | | | |
| | 17,257.000 | Local | | 1.541227 | 26,596.96 | 1.832000 | 31,614.82 | 5,017.86 | 0.89 |
| | | Base | | 1.969071 | 33,980.26 | 2.312258 | 39,902.64 | 5,922.38 | 0.05 |
| 320898901 | NEXT PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 485.000 | Local | | 56.470969 | 27,388.42 | 92.320000 | 44,775.20 | 17,386.78 | 1.26 |
| | | Base | | 71.633402 | 34,742.20 | 116.521667 | 56,513.01 | 21,770.81 | 0.08 |
| ACI07KLY6 | VODAFONE GROUP PLC COMMON STOCK USD.2095238 | | | | | | | | |
| | 93,816.000 | Local | | 1.439291 | 135,028.48 | 0.704600 | 66,102.75 | -68,925.73 | 1.86 |
| | | Base | | 1.852648 | 173,807.98 | 0.889311 | 83,431.57 | -90,376.41 | 0.11 |
| B02J63904 | ADMIRAL GROUP PLC COMMON STOCK GBP.001 | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 220.000 | Local | 26.965864 | 5,932.49 | 28.370000 | 6,241.40 | 308.91 | 0.18 | |
| | | Base | 34.308682 | 7,547.91 | 35.807189 | 7,877.58 | 329.67 | 0.01 | |
| B033F2900 | CENTRICA PLC COMMON STOCK GBP.061728 | | | | | | | | |
| | 69,623.000 | Local | 1.207169 | 84,046.74 | 1.276500 | 88,873.76 | 4,827.02 | 2.50 | |
| | | Base | 1.542278 | 107,378.05 | 1.611134 | 112,172.00 | 4,793.95 | 0.15 | |
| B0LCW0905 | HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 338.000 | Local | 17.683876 | 5,977.15 | 19.185000 | 6,484.53 | 507.38 | 0.18 | |
| | | Base | 22.499201 | 7,604.73 | 24.214343 | 8,184.45 | 579.72 | 0.01 | |
| B10RZP905 | UNILEVER PLC COMMON STOCK GBP.00031111 | | | | | | | | |
| | 1,926.000 | Local | 45.634933 | 87,892.88 | 39.755000 | 76,568.13 | -11,324.75 | 2.15 | |
| | | Base | 59.194039 | 114,007.72 | 50.176764 | 96,640.45 | -17,367.27 | 0.13 | |
| B19NLV907 | EXPERIAN PLC COMMON STOCK USD.1 | | | | | | | | |
| | 1,676.000 | Local | 24.001587 | 40,226.66 | 34.540000 | 57,889.04 | 17,662.38 | 1.63 | |
| | | Base | 30.446002 | 51,027.50 | 43.594653 | 73,064.64 | 22,037.14 | 0.10 | |
| B1FH8J905 | SEVERN TRENT PLC COMMON STOCK GBP.9789 | | | | | | | | |
| | 3,944.000 | Local | 25.696225 | 101,345.91 | 24.700000 | 97,416.80 | -3,929.11 | 2.74 | |
| | | Base | 33.296516 | 131,321.46 | 31.175099 | 122,954.59 | -8,366.87 | 0.16 | |
| B1XZS8907 | ANGLO AMERICAN PLC COMMON STOCK USD.54945 | | | | | | | | |
| | 2,206.000 | Local | 23.820118 | 52,547.18 | 19.518000 | 43,056.71 | -9,490.47 | 1.21 | |
| | | Base | 29.757294 | 65,644.59 | 24.634639 | 54,344.02 | -11,300.57 | 0.07 | |
| B24CGK904 | RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 1,232.000 | Local | 63.365917 | 78,066.81 | 45.120000 | 55,587.84 | -22,478.97 | 1.56 | |
| | | Base | 82.594651 | 101,756.61 | 56.948198 | 70,160.18 | -31,596.43 | 0.09 | |
| B2B0DG904 | RELX PLC COMMON STOCK GBP.00144397 | | | | | | | | |
| | 1,361.000 | Local | 19.089052 | 25,980.20 | 34.240000 | 46,600.64 | 20,620.44 | 1.31 | |
| | | Base | 24.214453 | 32,955.87 | 43.216008 | 58,816.99 | 25,861.12 | 0.08 | |
| B39J2M903 | UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05 | | | | | | | | |
| | 8,045.000 | Local | 9.829054 | 79,074.74 | 10.290000 | 82,783.05 | 3,708.31 | 2.33 | |
| | | Base | 12.775299 | 102,777.28 | 12.987521 | 104,484.61 | 1,707.33 | 0.14 | |
| B4T3BW902 | GLENCORE PLC COMMON STOCK USD.01 | | | | | | | | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 8,069.000 | Local | | 3.630299 | 29,292.88 | 4.353000 | 35,124.36 | 5,831.48 | 0.99 |
| | | Base | | 4.548866 | 36,704.80 | 5.494138 | 44,332.20 | 7,627.40 | 0.06 |
| B5VQMV905 | ENTAIN PLC COMMON STOCK EUR.01 | | | | | | | | |
| | 1,887.000 | Local | | 14.641606 | 27,628.71 | 7.974000 | 15,046.94 | -12,581.77 | 0.42 |
| | | Base | | 20.378188 | 38,453.64 | 10.064382 | 18,991.49 | -19,462.15 | 0.03 |
| B8C3BL905 | SAGE GROUP PLC/THE COMMON STOCK GBP.01051948 | | | | | | | | |
| | 7,819.000 | Local | | 7.393045 | 57,806.22 | 12.655000 | 98,949.45 | 41,143.23 | 2.78 |
| | | Base | | 9.455098 | 73,929.41 | 15.972505 | 124,889.03 | 50,959.62 | 0.17 |
| B8KF9B904 | WPP PLC COMMON STOCK GBP.1 | | | | | | | | |
| | 2,096.000 | Local | | 8.922052 | 18,700.62 | 7.536000 | 15,795.46 | -2,905.16 | 0.44 |
| | | Base | | 11.724962 | 24,575.52 | 9.511561 | 19,936.24 | -4,639.28 | 0.03 |
| B9895B904 | COCA COLA HBC AG DI COMMON STOCK CHF6.7 | | | | | | | | |
| | 535.000 | Local | | 22.730150 | 12,160.63 | 25.030000 | 13,391.05 | 1,230.42 | 0.38 |
| | | Base | | 28.919589 | 15,471.98 | 31.591609 | 16,901.51 | 1,429.53 | 0.02 |
| BD6K45906 | COMPASS GROUP PLC COMMON STOCK GBP.1105 | | | | | | | | |
| | 2,090.000 | Local | | 17.660809 | 36,911.09 | 23.230000 | 48,550.70 | 11,639.61 | 1.36 |
| | | Base | | 22.578646 | 47,189.37 | 29.319739 | 61,278.25 | 14,088.88 | 0.08 |
| BDR05C901 | NATIONAL GRID PLC COMMON STOCK GBP.1243129 | | | | | | | | |
| | 45,480.000 | Local | | 10.020539 | 455,734.11 | 10.660000 | 484,816.80 | 29,082.69 | 13.62 |
| | | Base | | 12.837018 | 583,827.56 | 13.454517 | 611,911.41 | 28,083.85 | 0.81 |
| BHJYC0905 | INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213 | | | | | | | | |
| | 162.000 | Local | | 48.074383 | 7,788.05 | 82.420000 | 13,352.04 | 5,563.99 | 0.38 |
| | | Base | | 62.635062 | 10,146.88 | 104.026384 | 16,852.27 | 6,705.39 | 0.02 |
| BLGZ98903 | TESCO PLC COMMON STOCK GBP.0633333 | | | | | | | | |
| | 10,232.000 | Local | | 2.597529 | 26,577.92 | 2.966000 | 30,348.11 | 3,770.19 | 0.85 |
| | | Base | | 3.318601 | 33,955.93 | 3.743536 | 38,303.86 | 4,347.93 | 0.05 |
| BM8PJY904 | NATWEST GROUP PLC COMMON STOCK GBP1.0769 | | | | | | | | |
| | 2,911.000 | Local | | 2.203057 | 6,413.10 | 2.655000 | 7,728.71 | 1,315.61 | 0.22 |
| | | Base | | 2.802951 | 8,159.39 | 3.351008 | 9,754.79 | 1,595.40 | 0.01 |
| BMJ6DW904 | INFORMA PLC COMMON STOCK GBP.001 | | | | | | | | |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------------|--|-------------|--------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 2,871.000 | Local 6.254190 | 17,955.78 | 8.312000 | 23,863.75 | 5,907.97 | 0.67 |
| | | | Base 7.901755 | 22,685.94 | 10.490989 | 30,119.63 | 7,433.69 | 0.04 |
| BMX86B908 | HALEON PLC COMMON STOCK GBP.01 | 10,200.000 | Local 3.052084 | 31,131.26 | 3.331000 | 33,976.20 | 2,844.94 | 0.95 |
| | | | Base 3.947615 | 40,265.67 | 4.204221 | 42,883.05 | 2,617.38 | 0.06 |
| BN7SWP901 | GSK PLC COMMON STOCK GBP.3125 | 5,634.000 | Local 14.446558 | 81,391.91 | 17.086000 | 96,262.52 | 14,870.61 | 2.70 |
| | | | Base 18.476195 | 104,094.88 | 21.565091 | 121,497.72 | 17,402.84 | 0.16 |
| BP6MXD906 | SHELL PLC COMMON STOCK EUR.07 | 18,034.000 | Local 17.582933 | 317,090.61 | 26.250000 | 473,392.50 | 156,301.89 | 13.30 |
| | | | Base 23.022242 | 415,183.11 | 33.131431 | 597,492.23 | 182,309.12 | 0.80 |
| BPQY8M906 | AVIVA PLC COMMON STOCK GBP.3289474 | 1,358.000 | Local 4.308579 | 5,851.05 | 4.966000 | 6,743.83 | 892.78 | 0.19 |
| | | | Base 5.481804 | 7,444.29 | 6.267836 | 8,511.72 | 1,067.43 | 0.01 |
| BVYVFW900 | AUTO TRADER GROUP PLC COMMON STOCK GBP.01 | 3,464.000 | Local 6.258519 | 21,679.51 | 7.002000 | 24,254.93 | 2,575.42 | 0.68 |
| | | | Base 7.660115 | 26,534.64 | 8.837573 | 30,613.35 | 4,078.71 | 0.04 |
| POUND STERLING Total | | 603,350.000 | Local | 3,258,355.65 | | 3,556,128.70 | 297,773.05 | 99.89 |
| | | | Base | 4,203,814.68 | | 4,488,367.04 | 284,552.36 | 5.98 |
| QATARI RIAL | | | | | | | Exchange Rate: | 3.641000 |
| 651655904 | QATAR FUEL QSC COMMON STOCK QAR1.0 | 5,733.000 | Local 18.927209 | 108,509.69 | 14.770000 | 84,676.41 | -23,833.28 | 22.75 |
| | | | Base 5.197284 | 29,796.03 | 4.056578 | 23,256.36 | -6,539.67 | 0.03 |
| 667357909 | INDUSTRIES QATAR COMMON STOCK QAR1.0 | 9,684.000 | Local 9.501325 | 92,010.83 | 11.970000 | 115,917.48 | 23,906.65 | 31.15 |
| | | | Base 2.609537 | 25,270.76 | 3.287558 | 31,836.72 | 6,565.96 | 0.04 |
| B0MLBC901 | QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0 | 22,412.000 | Local 3.668765 | 82,224.37 | 3.983000 | 89,267.00 | 7,042.63 | 23.99 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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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 | 1.007418 | 22,578.26 | 1.093930 | 24,517.17 | 1,938.91 | 0.03 |
| B0YTG2908 | BARWA REAL ESTATE CO COMMON STOCK QAR1.0 | | | | | | | |
| | | 29,821.000 | Local 2.645649 | 78,895.89 | 2.760000 | 82,305.96 | 3,410.07 | 22.12 |
| | | | Base 0.726827 | 21,674.70 | 0.758034 | 22,605.32 | 930.62 | 0.03 |
| QATARI RIAL Total | | | | | | | | |
| | | 67,650.000 | Local | 361,640.78 | | 372,166.85 | 10,526.07 | 100.00 |
| | | | Base | 99,319.75 | | 102,215.57 | 2,895.82 | 0.14 |
| SAUDI RIYAL | | | | | | | Exchange Rate: | 3.750500 |
| ACI04GHP2 | DALLAH HEALTHCARE CO COMMON STOCK SAR10.0 | | | | | | | |
| | | 594.000 | Local 141.411801 | 83,998.61 | 176.600000 | 104,900.40 | 20,901.79 | 6.35 |
| | | | Base 37.648081 | 22,362.96 | 47.087055 | 27,969.71 | 5,606.75 | 0.04 |
| ACI29Z798 | POWER + WATER UTILITY CO FOR COMMON STOCK SAR10.0 | | | | | | | |
| | | 1,249.000 | Local 60.501121 | 75,565.90 | 69.300000 | 86,555.70 | 10,989.80 | 5.24 |
| | | | Base 16.129327 | 20,145.53 | 18.477536 | 23,078.44 | 2,932.91 | 0.03 |
| B12M7Q903 | SAUDI TELECOM CO COMMON STOCK SAR10.0 | | | | | | | |
| | | 6,603.000 | Local 52.442308 | 346,276.56 | 39.600000 | 261,478.80 | -84,797.76 | 15.84 |
| | | | Base 13.983450 | 92,332.72 | 10.558592 | 69,718.38 | -22,614.34 | 0.09 |
| B1324D908 | SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.0 | | | | | | | |
| | | 1,212.000 | Local 87.113878 | 105,582.02 | 78.100000 | 94,657.20 | -10,924.82 | 5.73 |
| | | | Base 23.223548 | 28,146.94 | 20.823890 | 25,238.55 | -2,908.39 | 0.03 |
| B132NM907 | SAUDI ELECTRICITY CO COMMON STOCK SAR10.0 | | | | | | | |
| | | 5,654.000 | Local 22.500874 | 127,219.94 | 19.780000 | 111,836.12 | -15,383.82 | 6.77 |
| | | | Base 5.997833 | 33,911.75 | 5.273963 | 29,818.99 | -4,092.76 | 0.04 |
| B133RS908 | SAVOLA COMMON STOCK SAR10.0 | | | | | | | |
| | | 1,685.000 | Local 37.106576 | 62,524.58 | 56.500000 | 95,202.50 | 32,677.92 | 5.77 |
| | | | Base 9.892451 | 16,668.78 | 15.064658 | 25,383.95 | 8,715.17 | 0.03 |
| B137VV907 | ALMARAI CO COMMON STOCK SAR10.0 | | | | | | | |
| | | 1,325.000 | Local 62.856717 | 83,285.15 | 57.200000 | 75,790.00 | -7,495.15 | 4.59 |
| | | | Base 16.757321 | 22,203.45 | 15.251300 | 20,207.97 | -1,995.48 | 0.03 |

& Issue has redenominated but Local is not converted
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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| B2NC4X908 | DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0 | | | | | | | | |
| | 14,487.000 | Local | | 14.429377 | 209,038.38 | 13.820000 | 200,210.34 | -8,828.04 | 12.13 |
| | | Base | | 3.845680 | 55,712.37 | 3.684842 | 53,382.31 | -2,330.06 | 0.07 |
| B403QG902 | MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0 | | | | | | | | |
| | 758.000 | Local | | 98.302968 | 74,513.65 | 136.400000 | 103,391.20 | 28,877.55 | 6.26 |
| | | Base | | 26.207137 | 19,865.01 | 36.368484 | 27,567.31 | 7,702.30 | 0.04 |
| BJTM27902 | SAUDI ARABIAN OIL CO COMMON STOCK | | | | | | | | |
| | 2,847.000 | Local | | 33.060393 | 94,122.94 | 30.750000 | 87,545.25 | -6,577.69 | 5.30 |
| | | Base | | 8.813284 | 25,091.42 | 8.198907 | 23,342.29 | -1,749.13 | 0.03 |
| BLGM73905 | DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0 | | | | | | | | |
| | 570.000 | Local | | 220.315246 | 125,579.69 | 313.600000 | 178,752.00 | 53,172.31 | 10.83 |
| | | Base | | 58.726140 | 33,473.90 | 83.615518 | 47,660.85 | 14,186.95 | 0.06 |
| BM8SKZ903 | ACWA POWER CO COMMON STOCK SAR10.0 | | | | | | | | |
| | 736.000 | Local | | 188.533098 | 138,760.36 | 339.000000 | 249,504.00 | 110,743.64 | 15.11 |
| | | Base | | 50.262092 | 36,992.90 | 90.387948 | 66,525.53 | 29,532.63 | 0.09 |
| SAUDI RIYAL Total | | | | | | | | | |
| | 37,720.000 | Local | | | 1,526,467.78 | | 1,649,823.51 | 123,355.73 | 99.93 |
| | | Base | | | 406,907.73 | | 439,894.28 | 32,986.55 | 0.59 |
| SINGAPORE DOLLAR | | | | | | | | Exchange Rate: | 1.350250 |
| 617520903 | DBS GROUP HOLDINGS LTD COMMON STOCK | | | | | | | | |
| | 800.000 | Local | | 23.281700 | 18,625.36 | 36.030000 | 28,824.00 | 10,198.64 | 8.83 |
| | | Base | | 16.850100 | 13,480.08 | 26.683947 | 21,347.16 | 7,867.08 | 0.03 |
| 691678007 | UNITED OVERSEAS BANK LTD COMMON STOCK | | | | | | | | |
| | 2,600.000 | Local | | 25.114850 | 65,298.61 | 29.310000 | 76,206.00 | 10,907.39 | 23.33 |
| | | Base | | 18.178408 | 47,263.86 | 21.707091 | 56,438.44 | 9,174.58 | 0.08 |
| B02PY2901 | SINGAPORE TELECOMMUNICATIONS COMMON STOCK | | | | | | | | |
| | 32,100.000 | Local | | 2.595453 | 83,314.03 | 2.530000 | 81,213.00 | -2,101.03 | 24.87 |
| | | Base | | 1.915871 | 61,499.47 | 1.873727 | 60,146.64 | -1,352.83 | 0.08 |
| B0F9V2906 | OVERSEA CHINESE BANKING CORP COMMON STOCK | | | | | | | | |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------------------|---|------------|--------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,700.000 | Local 10.189163 | 58,078.23 | 13.490000 | 76,893.00 | 18,814.77 | 23.54 |
| | | | Base 7.253621 | 41,345.64 | 9.990742 | 56,947.23 | 15,601.59 | 0.08 |
| B17KC6900 | WILMAR INTERNATIONAL LTD COMMON STOCK | 18,500.000 | Local 4.083672 | 75,547.93 | 3.430000 | 63,455.00 | -12,092.93 | 19.43 |
| | | | Base 2.934516 | 54,288.54 | 2.540270 | 46,995.00 | -7,293.54 | 0.06 |
| SINGAPORE DOLLAR Total | | 59,700.000 | Local | 300,864.16 | | 326,591.00 | 25,726.84 | 100.00 |
| | | | Base | 217,877.59 | | 241,874.47 | 23,996.88 | 0.32 |
| SOUTH AFRICAN RAND | | | | | | | Exchange Rate: | 18.940000 |
| 617787908 | DISCOVERY LTD COMMON STOCK ZAR.001 | 4,043.000 | Local 151.776396 | 613,631.97 | 120.630000 | 487,707.09 | -125,924.88 | 7.06 |
| | | | Base 8.282478 | 33,486.06 | 6.369060 | 25,750.11 | -7,735.95 | 0.03 |
| 656320900 | MTN GROUP LTD COMMON STOCK ZAR.0001 | 6,637.000 | Local 105.519402 | 700,332.27 | 93.740000 | 622,152.38 | -78,179.89 | 9.01 |
| | | | Base 7.419188 | 49,241.15 | 4.949314 | 32,848.59 | -16,392.56 | 0.04 |
| B09C0Z907 | ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607 | 3,834.000 | Local 146.500929 | 561,684.56 | 219.380000 | 841,102.92 | 279,418.36 | 12.18 |
| | | | Base 8.505133 | 32,608.68 | 11.582893 | 44,408.81 | 11,800.13 | 0.06 |
| B0L675905 | SANLAM LTD COMMON STOCK ZAR.01 | 10,140.000 | Local 60.776513 | 616,273.84 | 69.390000 | 703,614.60 | 87,340.76 | 10.19 |
| | | | Base 3.316590 | 33,630.22 | 3.663675 | 37,149.66 | 3,519.44 | 0.05 |
| B65B4D905 | VODACOM GROUP LTD COMMON STOCK | 4,158.000 | Local 133.712857 | 555,978.06 | 98.550000 | 409,770.90 | -146,207.16 | 5.93 |
| | | | Base 9.401503 | 39,091.45 | 5.203273 | 21,635.21 | -17,456.24 | 0.03 |
| BLF9GQ904 | NEPI ROCKCASTLE N.V. COMMON STOCK | 12,895.000 | Local 108.863938 | 1,403,800.48 | 130.800000 | 1,686,666.00 | 282,865.52 | 24.43 |
| | | | Base 6.086337 | 78,483.32 | 6.906019 | 89,053.12 | 10,569.80 | 0.12 |
| BN0VX8908 | NASPERS LTD N SHS COMMON STOCK ZAR.02 | 443.000 | Local 2,782.374221 | 1,232,591.78 | 3,357.550000 | 1,487,394.65 | 254,802.87 | 21.54 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 197.575102 | 87,525.77 | 177.272967 | 78,531.92 | -8,993.85 | 0.10 |
| BZBFKT902 | BID CORP LTD COMMON STOCK | | | | | | | |
| | | 1,443.000 Local | 419.884657 | 605,893.56 | 461.810000 | 666,391.83 | 60,498.27 | 9.65 |
| | | Base | 22.913216 | 33,063.77 | 24.382788 | 35,184.36 | 2,120.59 | 0.05 |
| SOUTH AFRICAN RAND Total | | | | | | | | |
| | | 43,593.000 Local | | 6,290,186.52 | | 6,904,800.37 | 614,613.85 | 100.00 |
| | | Base | | 387,130.42 | | 364,561.78 | -22,568.64 | 0.49 |
| SOUTH KOREAN WON | | | | | | | Exchange Rate: | 1,346.250000 |
| 617340906 | COWAY CO LTD COMMON STOCK KRW500.0 | | | | | | | |
| | | 591.000 Local | 56,216.859560 | 33,224,164.00 | 56,300.000000 | 33,273,300.00 | 49,136.00 | 2.04 |
| | | Base | 43.015415 | 25,422.11 | 41.819870 | 24,715.54 | -706.57 | 0.03 |
| 617507900 | KT+G CORP COMMON STOCK KRW5000.0 | | | | | | | |
| | | 475.000 Local | 87,808.307368 | 41,708,946.00 | 93,700.000000 | 44,507,500.00 | 2,798,554.00 | 2.73 |
| | | Base | 65.685453 | 31,200.59 | 69.600743 | 33,060.35 | 1,859.76 | 0.04 |
| 619403900 | KAKAO CORP COMMON STOCK KRW100.0 | | | | | | | |
| | | 391.000 Local | 114,790.194373 | 44,882,966.00 | 54,400.000000 | 21,270,400.00 | -23,612,566.00 | 1.31 |
| | | Base | 98.629130 | 38,563.99 | 40.408542 | 15,799.74 | -22,764.25 | 0.02 |
| 626418909 | NCSOFT CORP COMMON STOCK KRW500.0 | | | | | | | |
| | | 89.000 Local | 673,201.797753 | 59,914,960.00 | 206,000.000000 | 18,334,000.00 | -41,580,960.00 | 1.13 |
| | | Base | 567.887079 | 50,541.95 | 153.017642 | 13,618.57 | -36,923.38 | 0.02 |
| 644954000 | HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0 | | | | | | | |
| | | 204.000 Local | 284,727.602941 | 58,084,431.00 | 261,500.000000 | 53,346,000.00 | -4,738,431.00 | 3.28 |
| | | Base | 250.916569 | 51,186.98 | 194.243268 | 39,625.63 | -11,561.35 | 0.05 |
| 645026907 | SK HYNIX INC COMMON STOCK KRW5000.0 | | | | | | | |
| | | 466.000 Local | 98,491.929185 | 45,897,239.00 | 178,200.000000 | 83,041,200.00 | 37,143,961.00 | 5.10 |
| | | Base | 86.129335 | 40,136.27 | 132.367688 | 61,683.34 | 21,547.07 | 0.08 |
| 645105909 | HYUNDAI MOTOR CO COMMON STOCK KRW5000.0 | | | | | | | |
| | | 323.000 Local | 227,682.000000 | 73,541,286.00 | 237,000.000000 | 76,551,000.00 | 3,009,714.00 | 4.70 |
| | | Base | 199.231734 | 64,351.85 | 176.044568 | 56,862.40 | -7,489.45 | 0.08 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|----------------|----------------|--------------------|-------------------------------|------------------|------------------|
| 649092905 | KIA CORP COMMON STOCK KRW5000.0 | 763.000 | 80,764.559633 | 61,623,359.00 | 112,000.000000 | 85,456,000.00 | 23,832,641.00 | 5.25 |
| | | | 70.672529 | 53,923.14 | 83.194058 | 63,477.07 | 9,553.93 | 0.08 |
| 649573904 | KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000. | 2,537.000 | 18,011.618447 | 45,695,476.00 | 22,100.000000 | 56,067,700.00 | 10,372,224.00 | 3.44 |
| | | | 13.473682 | 34,182.73 | 16.415970 | 41,647.32 | 7,464.59 | 0.06 |
| 651740904 | HLB INC COMMON STOCK KRW500.0 | 1,114.000 | 29,717.050269 | 33,104,794.00 | 109,700.000000 | 122,205,800.00 | 89,101,006.00 | 7.51 |
| | | | 22.738582 | 25,330.78 | 81.485608 | 90,774.97 | 65,444.19 | 0.12 |
| 652073909 | LG ELECTRONICS INC COMMON STOCK KRW5000.0 | 465.000 | 129,538.840860 | 60,235,561.00 | 96,800.000000 | 45,012,000.00 | -15,223,561.00 | 2.77 |
| | | | 109.273978 | 50,812.40 | 71.903435 | 33,435.10 | -17,377.30 | 0.04 |
| 656039906 | NAVER CORP COMMON STOCK KRW100.0 | 528.000 | 241,910.060606 | 127,728,512.00 | 187,100.000000 | 98,788,800.00 | -28,939,712.00 | 6.07 |
| | | | 202.854886 | 107,107.38 | 138.978644 | 73,380.72 | -33,726.66 | 0.10 |
| 669323008 | POSCO HOLDINGS INC COMMON STOCK KRW5000.0 | 51.000 | 568,340.745098 | 28,985,378.00 | 421,000.000000 | 21,471,000.00 | -7,514,378.00 | 1.32 |
| | | | 425.150196 | 21,682.66 | 312.720520 | 15,948.75 | -5,733.91 | 0.02 |
| 677164907 | SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.0 | 94.000 | 681,544.797872 | 64,065,211.00 | 477,500.000000 | 44,885,000.00 | -19,180,211.00 | 2.76 |
| | | | 600.612340 | 56,457.56 | 354.688951 | 33,340.76 | -23,116.80 | 0.04 |
| 677172009 | SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0 | 3,599.000 | 64,244.134760 | 231,214,641.00 | 80,800.000000 | 290,799,200.00 | 59,584,559.00 | 17.87 |
| | | | 56.186141 | 202,213.92 | 60.018570 | 216,006.83 | 13,792.91 | 0.29 |
| 698833902 | YUHAN CORP COMMON STOCK KRW1000.0 | 749.000 | 54,630.642190 | 40,918,351.00 | 77,400.000000 | 57,972,600.00 | 17,054,249.00 | 3.56 |
| | | | 48.143338 | 36,059.36 | 57.493036 | 43,062.28 | 7,002.92 | 0.06 |
| ACIQ6P48 | SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0 | 163.000 | 677,419.687117 | 110,419,409.00 | 833,000.000000 | 135,779,000.00 | 25,359,591.00 | 8.34 |
| | | | 574.685153 | 93,673.68 | 618.755803 | 100,857.20 | 7,183.52 | 0.13 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|-------------------------------|--|------------|---|------------------------------|------------------------------|-------------------------------|------------------------------|------------------|
| ACI1N7283 | SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0 | 234.000 | Local 86,664.782051 Base 64.830043 | 20,279,559.00 15,170.23 | 92,500.000000 68.709378 | 21,645,000.00 16,077.99 | 1,365,441.00 907.76 | 1.33 0.02 |
| B0C5YV900 | CELLTRION INC COMMON STOCK KRW1000.0 | 1,328.000 | Local 200,157.969880 Base 165.996529 | 265,809,784.00 220,443.39 | 183,800.000000 136.527391 | 244,086,400.00 181,308.38 | -21,723,384.00 -39,135.01 | 15.00 0.24 |
| B0V3YP907 | CELLTRION PHARM INC COMMON STOCK KRW500.0 | 251.000 | Local 110,580.099602 Base 93.281116 | 27,755,605.00 23,413.56 | 103,700.000000 77.028784 | 26,028,700.00 19,334.22 | -1,726,905.00 -4,079.34 | 1.60 0.03 |
| B232R0909 | SK INNOVATION CO LTD COMMON STOCK KRW5000.0 | 160.000 | Local 157,094.125000 Base 117.515063 | 25,135,060.00 18,802.41 | 118,400.000000 87.948004 | 18,944,000.00 14,071.68 | -6,191,060.00 -4,730.73 | 1.16 0.02 |
| B39Z8L903 | SK INC COMMON STOCK KRW200.0 | 152.000 | Local 249,839.375000 Base 220.803684 | 37,975,585.00 33,562.16 | 182,600.000000 135.636026 | 27,755,200.00 20,616.68 | -10,220,385.00 -12,945.48 | 1.71 0.03 |
| SOUTH KOREAN WON Total | | 14,727.000 | Local | 1,538,200,277.00 | | 1,627,219,800.00 | 89,019,523.00 | 99.97 |
| | | | Base | 1,294,239.10 | | 1,208,705.52 | -85,533.58 | 1.61 |
| SWEDISH KRONA | | | | | | | Exchange Rate: | 10.704000 |
| 481334902 | SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0 | 3,042.000 | Local 118.823761 Base 11.150878 | 361,461.88 33,920.97 | 144.950000 13.541667 | 440,937.90 41,193.75 | 79,476.02 7,272.78 | 5.97 0.05 |
| 484652904 | SWEDBANK AB A SHARES COMMON STOCK NPV | 1,985.000 | Local 184.786952 Base 17.341118 | 366,802.10 34,422.12 | 212.300000 19.833707 | 421,415.50 39,369.91 | 54,613.40 4,947.79 | 5.70 0.05 |
| 595937905 | ERICSSON LM B SHS COMMON STOCK SEK5.0 | 22,804.000 | Local 76.956475 Base 8.166362 | 1,754,915.46 186,225.73 | 57.640000 5.384903 | 1,314,422.56 122,797.32 | -440,492.90 -63,428.41 | 17.79 0.16 |
| 597838903 | TELIA CO AB COMMON STOCK SEK3.2 | | | | | | | |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 22,922.000 | Local | | 34.875986 | 799,427.36 | 27.430000 | 628,750.46 | -170,676.90 | 8.51 |
| | | Base | | 3.778521 | 86,611.25 | 2.562593 | 58,739.77 | -27,871.48 | 0.08 |
| ACIOV9407 | ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35 | | | | | | | | |
| | 2,160.000 | Local | | 286.657324 | 619,179.82 | 254.200000 | 549,072.00 | -70,107.82 | 7.43 |
| | | Base | | 26.901028 | 58,106.22 | 23.748132 | 51,295.96 | -6,810.26 | 0.07 |
| ACI1XML96 | HEXAGON AB B SHS COMMON STOCK EUR.22 | | | | | | | | |
| | 16,659.000 | Local | | 76.071204 | 1,267,270.18 | 126.700000 | 2,110,695.30 | 843,425.12 | 28.57 |
| | | Base | | 7.515200 | 125,195.71 | 11.836697 | 197,187.53 | 71,991.82 | 0.26 |
| ACI2F68L7 | BOLIDEN AB COMMON STOCK SEK2.11 | | | | | | | | |
| | 894.000 | Local | | 237.668221 | 212,475.39 | 297.250000 | 265,741.50 | 53,266.11 | 3.60 |
| | | Base | | 26.888893 | 24,038.67 | 27.769993 | 24,826.37 | 787.70 | 0.03 |
| B1CC9H902 | SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55 | | | | | | | | |
| | 775.000 | Local | | 214.176632 | 165,986.89 | 267.200000 | 207,080.00 | 41,093.11 | 2.80 |
| | | Base | | 20.099161 | 15,576.85 | 24.962631 | 19,346.04 | 3,769.19 | 0.03 |
| B1VQ25903 | SANDVIK AB COMMON STOCK SEK1.2 | | | | | | | | |
| | 1,678.000 | Local | | 138.634088 | 232,628.00 | 237.700000 | 398,860.60 | 166,232.60 | 5.40 |
| | | Base | | 15.684547 | 26,318.67 | 22.206652 | 37,262.76 | 10,944.09 | 0.05 |
| BJXSCH901 | EVOLUTION AB COMMON STOCK SEK.003 | | | | | | | | |
| | 349.000 | Local | | 576.287994 | 201,124.51 | 1,330.600000 | 464,379.40 | 263,254.89 | 6.29 |
| | | Base | | 61.786074 | 21,563.34 | 124.308670 | 43,383.73 | 21,820.39 | 0.06 |
| BLDBN4902 | ATLAS COPCO AB A SHS COMMON STOCK SEK.16 | | | | | | | | |
| | 3,175.000 | Local | | 151.657581 | 481,512.82 | 180.800000 | 574,040.00 | 92,527.18 | 7.77 |
| | | Base | | 14.515676 | 46,087.27 | 16.890882 | 53,628.55 | 7,541.28 | 0.07 |
| SWEDISH KRONA Total | | | | | | | | | |
| | 76,443.000 | Local | | | 6,462,784.41 | | 7,375,395.22 | 912,610.81 | 99.84 |
| | | Base | | | 658,066.80 | | 689,031.69 | 30,964.89 | 0.92 |
| SWISS FRANC | | | | | | | | Exchange Rate: | 0.901850 |
| 553397902 | SWISSCOM AG REG COMMON STOCK CHF1.0 | | | | | | | | |
| | 53.000 | Local | | 477.454906 | 25,305.11 | 551.400000 | 29,224.20 | 3,919.09 | 1.52 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | Base | 497.377170 | 26,360.99 | 611.409880 | 32,404.72 | 6,043.73 | 0.04 |
| 596228908 | CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0 | | | | | | | |
| | | 3.000 Local | 11,050.543333 | 33,151.63 | 10,790.000000 | 32,370.00 | -781.63 | 1.69 |
| | | Base | 12,375.320000 | 37,125.96 | 11,964.295615 | 35,892.89 | -1,233.07 | 0.05 |
| 598061901 | GIVAUDAN REG COMMON STOCK CHF10.0 | | | | | | | |
| | | 19.000 Local | 1,957.464211 | 37,191.82 | 4,016.000000 | 76,304.00 | 39,112.18 | 3.98 |
| | | Base | 1,980.436842 | 37,628.30 | 4,453.068692 | 84,608.31 | 46,980.01 | 0.11 |
| 598381903 | ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1 | | | | | | | |
| | | 169.000 Local | 425.185030 | 71,856.27 | 486.300000 | 82,184.70 | 10,328.43 | 4.29 |
| | | Base | 476.157692 | 80,470.65 | 539.224927 | 91,129.01 | 10,658.36 | 0.12 |
| 710306903 | NOVARTIS AG REG COMMON STOCK CHF.49 | | | | | | | |
| | | 2,703.000 Local | 82.427407 | 222,801.28 | 87.370000 | 236,161.11 | 13,359.83 | 12.31 |
| | | Base | 90.249112 | 243,943.35 | 96.878638 | 261,862.96 | 17,919.61 | 0.35 |
| 710889908 | ABB LTD REG COMMON STOCK CHF.12 | | | | | | | |
| | | 1,616.000 Local | 18.570074 | 30,009.24 | 41.890000 | 67,694.24 | 37,685.00 | 3.53 |
| | | Base | 18.685922 | 30,196.45 | 46.448966 | 75,061.53 | 44,865.08 | 0.10 |
| 710891904 | ROCHE HOLDING AG BR COMMON STOCK CHF1.0 | | | | | | | |
| | | 102.000 Local | 296.537059 | 30,246.78 | 243.000000 | 24,786.00 | -5,460.78 | 1.29 |
| | | Base | 332.086961 | 33,872.87 | 269.446138 | 27,483.51 | -6,389.36 | 0.04 |
| 711038901 | ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK | | | | | | | |
| | | 930.000 Local | 294.500882 | 273,885.82 | 229.700000 | 213,621.00 | -60,264.82 | 11.14 |
| | | Base | 322.682860 | 300,095.06 | 254.698675 | 236,869.77 | -63,225.29 | 0.32 |
| 711072900 | ADECCO GROUP AG REG COMMON STOCK CHF.1 | | | | | | | |
| | | 785.000 Local | 74.552153 | 58,523.44 | 35.660000 | 27,993.10 | -30,530.34 | 1.46 |
| | | Base | 75.427108 | 59,210.28 | 39.540944 | 31,039.64 | -28,170.64 | 0.04 |
| 711075903 | HOLCIM LTD COMMON STOCK CHF2.0 | | | | | | | |
| | | 507.000 Local | 53.930138 | 27,342.58 | 81.660000 | 41,401.62 | 14,059.04 | 2.16 |
| | | Base | 54.514162 | 27,638.68 | 90.547209 | 45,907.43 | 18,268.75 | 0.06 |
| 712387901 | NESTLE SA REG COMMON STOCK CHF.1 | | | | | | | |
| | | 4,157.000 Local | 104.319986 | 433,658.18 | 95.750000 | 398,032.75 | -35,625.43 | 20.76 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 111.802437 | 464,762.73 | 106.170649 | 441,351.39 | -23,411.34 | 0.59 |
| 714789906 | TEMENOS AG REG COMMON STOCK CHF5.0 | | | | | | | |
| | | 532.000 Local | 139.162425 | 74,034.41 | 64.480000 | 34,303.36 | -39,731.05 | 1.79 |
| | | Base | 140.081447 | 74,523.33 | 71.497477 | 38,036.66 | -36,486.67 | 0.05 |
| 715603908 | SONOVA HOLDING AG REG COMMON STOCK CHF.05 | | | | | | | |
| | | 129.000 Local | 232.146434 | 29,946.89 | 261.100000 | 33,681.90 | 3,735.01 | 1.76 |
| | | Base | 259.976899 | 33,537.02 | 289.515995 | 37,347.56 | 3,810.54 | 0.05 |
| 718472905 | SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25 | | | | | | | |
| | | 45.000 Local | 406.068222 | 18,273.07 | 209.400000 | 9,423.00 | -8,850.07 | 0.49 |
| | | Base | 410.833778 | 18,487.52 | 232.189388 | 10,448.52 | -8,039.00 | 0.01 |
| 733337901 | LONZA GROUP AG REG COMMON STOCK CHF1.0 | | | | | | | |
| | | 106.000 Local | 522.680660 | 55,404.15 | 540.200000 | 57,261.20 | 1,857.05 | 2.99 |
| | | Base | 572.864528 | 60,723.64 | 598.990963 | 63,493.04 | 2,769.40 | 0.08 |
| 743780900 | SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1 | | | | | | | |
| | | 57.000 Local | 537.307544 | 30,626.53 | 632.200000 | 36,035.40 | 5,408.87 | 1.88 |
| | | Base | 601.721754 | 34,298.14 | 701.003493 | 39,957.20 | 5,659.06 | 0.05 |
| ACI00MQT5 | SWISS RE AG COMMON STOCK CHF.1 | | | | | | | |
| | | 423.000 Local | 89.129504 | 37,701.78 | 115.950000 | 49,046.85 | 11,345.07 | 2.56 |
| | | Base | 90.175532 | 38,144.25 | 128.569053 | 54,384.71 | 16,240.46 | 0.07 |
| ACI00WIH8 | BKW AG COMMON STOCK CHF2.5 | | | | | | | |
| | | 262.000 Local | 163.908206 | 42,943.95 | 138.400000 | 36,260.80 | -6,683.15 | 1.89 |
| | | Base | 182.475000 | 47,808.45 | 153.462327 | 40,207.13 | -7,601.32 | 0.05 |
| ACI06R7K8 | CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0 | | | | | | | |
| | | 535.000 Local | 83.923159 | 44,898.89 | 137.500000 | 73,562.50 | 28,663.61 | 3.84 |
| | | Base | 84.670411 | 45,298.67 | 152.464379 | 81,568.44 | 36,269.77 | 0.11 |
| ACI09N1W4 | UBS GROUP AG REG COMMON STOCK CHF.1 | | | | | | | |
| | | 3,133.000 Local | 18.053610 | 56,561.96 | 27.740000 | 86,909.42 | 30,347.46 | 4.53 |
| | | Base | 20.217938 | 63,342.80 | 30.758995 | 96,367.93 | 33,025.13 | 0.13 |
| ACI136GD1 | SIKA AG REG COMMON STOCK CHF.01 | | | | | | | |
| | | 102.000 Local | 106.835784 | 10,897.25 | 268.600000 | 27,397.20 | 16,499.95 | 1.43 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 108.089608 | 11,025.14 | 297.832234 | 30,378.89 | 19,353.75 | 0.04 |
| ACI198PY5 | ALCON INC COMMON STOCK CHF.04 | | | | | | | |
| | | 718.000 Local | 72.023607 | 51,712.95 | 74.740000 | 53,663.32 | 1,950.37 | 2.80 |
| | | Base | 80.182131 | 57,570.77 | 82.874092 | 59,503.60 | 1,932.83 | 0.08 |
| ACI24VB55 | STRAUMANN HOLDING AG REG COMMON STOCK CHF.01 | | | | | | | |
| | | 286.000 Local | 134.326853 | 38,417.48 | 144.000000 | 41,184.00 | 2,766.52 | 2.15 |
| | | Base | 150.430420 | 43,023.10 | 159.671786 | 45,666.13 | 2,643.03 | 0.06 |
| ACI2JBW68 | SANDOZ GROUP AG COMMON STOCK | | | | | | | |
| | | 540.000 Local | 22.203778 | 11,990.04 | 27.210000 | 14,693.40 | 2,703.36 | 0.77 |
| | | Base | 24.310741 | 13,127.80 | 30.171315 | 16,292.51 | 3,164.71 | 0.02 |
| B18ZRK909 | LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25 | | | | | | | |
| | | 1,243.000 Local | 60.332124 | 74,992.83 | 80.760000 | 100,384.68 | 25,391.85 | 5.23 |
| | | Base | 64.417385 | 80,070.81 | 89.549260 | 111,309.73 | 31,238.92 | 0.15 |
| B1WGG9901 | GEBERIT AG REG COMMON STOCK CHF.1 | | | | | | | |
| | | 64.000 Local | 475.883906 | 30,456.57 | 533.000000 | 34,112.00 | 3,655.43 | 1.78 |
| | | Base | 491.622031 | 31,463.81 | 591.007374 | 37,824.47 | 6,360.66 | 0.05 |
| SWISS FRANC Total | | | | | | | | |
| | | 19,219.000 Local | | 1,852,830.90 | | 1,917,691.75 | 64,860.85 | 100.00 |
| | | Base | | 1,993,750.57 | | 2,126,397.68 | 132,647.11 | 2.83 |
| THAILAND BAHT | | | | | | | Exchange Rate: | 36.487500 |
| B0166H902 | BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A | | | | | | | |
| | | 8,300.000 Local | 227.088408 | 1,884,833.79 | 223.000000 | 1,850,900.00 | -33,933.79 | 21.90 |
| | | Base | 6.113771 | 50,744.30 | 6.111682 | 50,726.96 | -17.34 | 0.07 |
| B5L2DG902 | CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A | | | | | | | |
| | | 13,700.000 Local | 18.411426 | 252,236.53 | 18.200000 | 249,340.00 | -2,896.53 | 2.95 |
| | | Base | 0.526191 | 7,208.82 | 0.498801 | 6,833.57 | -375.25 | 0.01 |
| B6SR7L904 | CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L | | | | | | | |
| | | 34,500.000 Local | 75.311780 | 2,598,256.42 | 62.750000 | 2,164,875.00 | -433,381.42 | 25.61 |
| | | Base | 2.411327 | 83,190.79 | 1.719767 | 59,331.96 | -23,858.83 | 0.08 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | | |
| B9L4K8900 | ENERGY ABSOLUTE PCL FOREIGN FOREIGN SH. A | 19,200.000 | Local | 57.770559 | 1,109,194.73 | 34.250000 | 657,600.00 | -451,594.73 | 7.78 | |
| | | | Base | 1.657811 | 31,829.97 | 0.938678 | 18,022.61 | -13,807.36 | 0.02 | |
| BLR5MQ902 | GULF ENERGY DEVELOPM FOREIGN FOREIGN SH. THB1.0 A | 25,400.000 | Local | 45.016020 | 1,143,406.91 | 43.750000 | 1,111,250.00 | -32,156.91 | 13.15 | |
| | | | Base | 1.291801 | 32,811.74 | 1.199041 | 30,455.64 | -2,356.10 | 0.04 | |
| BLZGSM902 | BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A | 85,600.000 | Local | 22.813790 | 1,952,860.40 | 28.250000 | 2,418,200.00 | 465,339.60 | 28.61 | |
| | | | Base | 0.650224 | 55,659.20 | 0.774238 | 66,274.75 | 10,615.55 | 0.09 | |
| THAILAND BAHT Total | | 186,700.000 | Local | | 8,940,788.78 | | 8,452,165.00 | -488,623.78 | 100.00 | |
| | | | Base | | 261,444.82 | | 231,645.49 | -29,799.33 | 0.31 | |
| TURKISH LIRA | | | | | | | Exchange Rate: | 32.330500 | | |
| B03MS9909 | EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.0 | 6,319.000 | Local | 41.865105 | 264,545.60 | 42.120000 | 266,156.28 | 1,610.68 | 13.38 | |
| | | | Base | 1.438973 | 9,092.87 | 1.302795 | 8,232.36 | -860.51 | 0.01 | |
| B03MYN901 | TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0 | 3,793.000 | Local | 54.882908 | 208,170.87 | 68.400000 | 259,441.20 | 51,270.33 | 13.04 | |
| | | | Base | 1.886414 | 7,155.17 | 2.115649 | 8,024.66 | 869.49 | 0.01 | |
| B03MYT908 | TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0 | 3,403.000 | Local | 146.287723 | 497,817.12 | 176.900000 | 601,990.70 | 104,173.58 | 30.25 | |
| | | | Base | 5.028149 | 17,110.79 | 5.471613 | 18,619.90 | 1,509.11 | 0.02 | |
| B0D000905 | BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0 | 2,453.000 | Local | 278.166804 | 682,343.17 | 351.500000 | 862,229.50 | 179,886.33 | 43.33 | |
| | | | Base | 10.239804 | 25,118.24 | 10.872087 | 26,669.23 | 1,550.99 | 0.04 | |
| TURKISH LIRA Total | | 15,968.000 | Local | | 1,652,876.76 | | 1,989,817.68 | 336,940.92 | 100.00 | |
| | | | Base | | 58,477.07 | | 61,546.15 | 3,069.08 | 0.08 | |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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|-------------------------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| UAE DIRHAM | | | | | | | Exchange Rate: | 3.672250 |
| 632217907 | EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0 | | | | | | | |
| | | 13,048.000 | Local 17.714160 | 231,134.36 | 18.320000 | 239,039.36 | 7,905.00 | 15.92 |
| | | | Base 4.822804 | 62,927.95 | 4.988767 | 65,093.43 | 2,165.48 | 0.09 |
| B01RM2901 | EMAAR PROPERTIES PJSC COMMON STOCK AED1.0 | | | | | | | |
| | | 90,559.000 | Local 7.171576 | 649,450.79 | 8.150000 | 738,055.85 | 88,605.06 | 49.17 |
| | | | Base 1.952589 | 176,824.49 | 2.219348 | 200,981.92 | 24,157.43 | 0.27 |
| B0LX3Y907 | ALDAR PROPERTIES PJSC COMMON STOCK AED1.0 | | | | | | | |
| | | 73,119.000 | Local 3.599119 | 263,163.98 | 5.520000 | 403,616.88 | 140,452.90 | 26.89 |
| | | | Base 0.979872 | 71,647.23 | 1.503166 | 109,909.97 | 38,262.74 | 0.15 |
| BYVGM6909 | ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08 | | | | | | | |
| | | 33,056.000 | Local 4.604600 | 152,209.66 | 3.640000 | 120,323.84 | -31,885.82 | 8.02 |
| | | | Base 1.253669 | 41,441.27 | 0.991218 | 32,765.70 | -8,675.57 | 0.04 |
| UAE DIRHAM Total | | 209,782.000 | Local | 1,295,958.79 | | 1,501,035.93 | 205,077.14 | 100.00 |
| | | | Base | 352,840.94 | | 408,751.02 | 55,910.08 | 0.54 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 2,360.000 | Local 16.849513 | 39,764.85 | 17.930000 | 42,314.80 | 2,549.95 | 0.12 |
| | | | Base 16.849513 | 39,764.85 | 17.930000 | 42,314.80 | 2,549.95 | 0.06 |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | |
| | | 5,001.000 | Local 28.761580 | 143,836.66 | 17.600000 | 88,017.60 | -55,819.06 | 0.25 |
| | | | Base 28.761580 | 143,836.66 | 17.600000 | 88,017.60 | -55,819.06 | 0.12 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | |
| | | 1,983.000 | Local 77.471725 | 153,626.43 | 113.660000 | 225,387.78 | 71,761.35 | 0.65 |
| | | | Base 77.471725 | 153,626.43 | 113.660000 | 225,387.78 | 71,761.35 | 0.30 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,554.000 | Local 108.098468 | 167,985.02 | 182.100000 | 282,983.40 | 114,998.38 | 0.81 |
| | | | Base 108.098468 | 167,985.02 | 182.100000 | 282,983.40 | 114,998.38 | 0.38 |

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 FUND: HBQ2



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|-----------|--|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | 189.000 | 135.074974 | 25,529.17 | 504.600000 | 95,369.40 | 69,840.23 | 0.27 |
| | | | 135.074974 | 25,529.17 | 504.600000 | 95,369.40 | 69,840.23 | 0.13 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | 473.000 | 52.550000 | 24,856.15 | 180.490000 | 85,371.77 | 60,515.62 | 0.24 |
| | | | 52.550000 | 24,856.15 | 180.490000 | 85,371.77 | 60,515.62 | 0.11 |
| 009066101 | AIRBNB INC CLASS A COMMON STOCK USD.0001 | 189.000 | 115.057513 | 21,745.87 | 164.960000 | 31,177.44 | 9,431.57 | 0.09 |
| | | | 115.057513 | 21,745.87 | 164.960000 | 31,177.44 | 9,431.57 | 0.04 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | 284.000 | 206.880000 | 58,753.92 | 242.270000 | 68,804.68 | 10,050.76 | 0.20 |
| | | | 206.880000 | 58,753.92 | 242.270000 | 68,804.68 | 10,050.76 | 0.09 |
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | 100.000 | 159.940000 | 15,994.00 | 131.740000 | 13,174.00 | -2,820.00 | 0.04 |
| | | | 159.940000 | 15,994.00 | 131.740000 | 13,174.00 | -2,820.00 | 0.02 |
| 013091103 | ALBERTSONS COS INC CLASS A COMMON STOCK USD.01 | 1,604.000 | 21.470000 | 34,437.88 | 21.440000 | 34,389.76 | -48.12 | 0.10 |
| | | | 21.470000 | 34,437.88 | 21.440000 | 34,389.76 | -48.12 | 0.05 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 378.000 | 160.236878 | 60,569.54 | 128.910000 | 48,727.98 | -11,841.56 | 0.14 |
| | | | 160.236878 | 60,569.54 | 128.910000 | 48,727.98 | -11,841.56 | 0.06 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 95.000 | 255.450000 | 24,267.75 | 327.920000 | 31,152.40 | 6,884.65 | 0.09 |
| | | | 255.450000 | 24,267.75 | 327.920000 | 31,152.40 | 6,884.65 | 0.04 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | 1,321.000 | 49.224322 | 65,025.33 | 50.400000 | 66,578.40 | 1,553.07 | 0.19 |
| | | | 49.224322 | 65,025.33 | 50.400000 | 66,578.40 | 1,553.07 | 0.09 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | 284.000 | 114.425000 | 32,496.70 | 173.010000 | 49,134.84 | 16,638.14 | 0.14 |
| | | | 114.425000 | 32,496.70 | 173.010000 | 49,134.84 | 16,638.14 | 0.07 |

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|-----------|--|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| 02043Q107 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 189.000 | 212.890000 | 40,236.21 | 149.450000 | 28,246.05 | -11,990.16 | 0.08 |
| | | | 212.890000 | 40,236.21 | 149.450000 | 28,246.05 | -11,990.16 | 0.04 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | 2,927.000 | 80.918042 | 236,847.11 | 152.260000 | 445,665.02 | 208,817.91 | 1.28 |
| | | | 80.918042 | 236,847.11 | 152.260000 | 445,665.02 | 208,817.91 | 0.59 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | 3,399.000 | 83.101412 | 282,461.70 | 150.930000 | 513,011.07 | 230,549.37 | 1.47 |
| | | | 83.101412 | 282,461.70 | 150.930000 | 513,011.07 | 230,549.37 | 0.68 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | 1,982.000 | 55.395858 | 109,794.59 | 43.620000 | 86,454.84 | -23,339.75 | 0.25 |
| | | | 55.395858 | 109,794.59 | 43.620000 | 86,454.84 | -23,339.75 | 0.12 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | 4,249.000 | 106.802841 | 453,805.27 | 180.380000 | 766,434.62 | 312,629.35 | 2.19 |
| | | | 106.802841 | 453,805.27 | 180.380000 | 766,434.62 | 312,629.35 | 1.02 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | 473.000 | 78.751882 | 37,249.64 | 73.960000 | 34,983.08 | -2,266.56 | 0.10 |
| | | | 78.751882 | 37,249.64 | 73.960000 | 34,983.08 | -2,266.56 | 0.05 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | 945.000 | 75.693915 | 71,530.75 | 86.100000 | 81,364.50 | 9,833.75 | 0.23 |
| | | | 75.693915 | 71,530.75 | 86.100000 | 81,364.50 | 9,833.75 | 0.11 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 473.000 | 78.831290 | 37,287.20 | 227.690000 | 107,697.37 | 70,410.17 | 0.31 |
| | | | 78.831290 | 37,287.20 | 227.690000 | 107,697.37 | 70,410.17 | 0.14 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 567.000 | 47.270000 | 26,802.09 | 78.170000 | 44,322.39 | 17,520.30 | 0.13 |
| | | | 47.270000 | 26,802.09 | 78.170000 | 44,322.39 | 17,520.30 | 0.06 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | 1,039.000 | 186.562483 | 193,838.42 | 197.590000 | 205,296.01 | 11,457.59 | 0.59 |
| | | | 186.562483 | 193,838.42 | 197.590000 | 205,296.01 | 11,457.59 | 0.27 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 030420103 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | | | | | | | |
| | 473.000 | Local | 124.410000 | 58,845.93 | 122.210000 | 57,805.33 | -1,040.60 | 0.17 | |
| | | Base | 124.410000 | 58,845.93 | 122.210000 | 57,805.33 | -1,040.60 | 0.08 | |
| 03073E105 | CENCORA INC COMMON STOCK USD.01 | | | | | | | | |
| | 189.000 | Local | 185.480000 | 35,055.72 | 242.990000 | 45,925.11 | 10,869.39 | 0.13 | |
| | | Base | 185.480000 | 35,055.72 | 242.990000 | 45,925.11 | 10,869.39 | 0.06 | |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 284.000 | Local | 128.828803 | 36,587.38 | 438.440000 | 124,516.96 | 87,929.58 | 0.36 | |
| | | Base | 128.828803 | 36,587.38 | 438.440000 | 124,516.96 | 87,929.58 | 0.17 | |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | 473.000 | Local | 216.424123 | 102,368.61 | 284.320000 | 134,483.36 | 32,114.75 | 0.39 | |
| | | Base | 216.424123 | 102,368.61 | 284.320000 | 134,483.36 | 32,114.75 | 0.18 | |
| 036752103 | ELEVANCE HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | 284.000 | Local | 283.424683 | 80,492.61 | 518.540000 | 147,265.36 | 66,772.75 | 0.42 | |
| | | Base | 283.424683 | 80,492.61 | 518.540000 | 147,265.36 | 66,772.75 | 0.20 | |
| 03743Q108 | APA CORP COMMON STOCK USD.625 | | | | | | | | |
| | 944.000 | Local | 44.055000 | 41,587.92 | 34.380000 | 32,454.72 | -9,133.20 | 0.09 | |
| | | Base | 44.055000 | 41,587.92 | 34.380000 | 32,454.72 | -9,133.20 | 0.04 | |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | | |
| | 4,815.000 | Local | 69.834974 | 336,255.40 | 171.480000 | 825,676.20 | 489,420.80 | 2.36 | |
| | | Base | 69.834974 | 336,255.40 | 171.480000 | 825,676.20 | 489,420.80 | 1.10 | |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | 378.000 | Local | 41.554788 | 15,707.71 | 206.230000 | 77,954.94 | 62,247.23 | 0.22 | |
| | | Base | 41.554788 | 15,707.71 | 206.230000 | 77,954.94 | 62,247.23 | 0.10 | |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | | |
| | 377.000 | Local | 41.996711 | 15,832.76 | 62.810000 | 23,679.37 | 7,846.61 | 0.07 | |
| | | Base | 41.996711 | 15,832.76 | 62.810000 | 23,679.37 | 7,846.61 | 0.03 | |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 95.000 | Local | 178.624947 | 16,969.37 | 289.980000 | 27,548.10 | 10,578.73 | 0.08 | |
| | | Base | 178.624947 | 16,969.37 | 289.980000 | 27,548.10 | 10,578.73 | 0.04 | |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 049468101 | ATLISSIAN CORP CL A COMMON STOCK USD.00001 | | | | | | | |
| | | 95.000 | Local 190.490000 | 18,096.55 | 195.110000 | 18,535.45 | 438.90 | 0.05 |
| | | | Base 190.490000 | 18,096.55 | 195.110000 | 18,535.45 | 438.90 | 0.02 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | |
| | | 473.000 | Local 104.684630 | 49,515.83 | 118.870000 | 56,225.51 | 6,709.68 | 0.16 |
| | | | Base 104.684630 | 49,515.83 | 118.870000 | 56,225.51 | 6,709.68 | 0.07 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | |
| | | 189.000 | Local 98.701693 | 18,654.62 | 249.740000 | 47,200.86 | 28,546.24 | 0.14 |
| | | | Base 98.701693 | 18,654.62 | 249.740000 | 47,200.86 | 28,546.24 | 0.06 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | |
| | | 189.000 | Local 171.445979 | 32,403.29 | 185.560000 | 35,070.84 | 2,667.55 | 0.10 |
| | | | Base 171.445979 | 32,403.29 | 185.560000 | 35,070.84 | 2,667.55 | 0.05 |
| 05352A100 | AVANTOR INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,321.000 | Local 28.290000 | 37,371.09 | 25.570000 | 33,777.97 | -3,593.12 | 0.10 |
| | | | Base 28.290000 | 37,371.09 | 25.570000 | 33,777.97 | -3,593.12 | 0.04 |
| 05722G100 | BAKER HUGHES CO COMMON STOCK USD.0001 | | | | | | | |
| | | 400.000 | Local 27.211350 | 10,884.54 | 33.500000 | 13,400.00 | 2,515.46 | 0.04 |
| | | | Base 27.211350 | 10,884.54 | 33.500000 | 13,400.00 | 2,515.46 | 0.02 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | |
| | | 756.000 | Local 40.169603 | 30,368.22 | 67.360000 | 50,924.16 | 20,555.94 | 0.15 |
| | | | Base 40.169603 | 30,368.22 | 67.360000 | 50,924.16 | 20,555.94 | 0.07 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 3,776.000 | Local 33.281822 | 125,672.16 | 37.920000 | 143,185.92 | 17,513.76 | 0.41 |
| | | | Base 33.281822 | 125,672.16 | 37.920000 | 143,185.92 | 17,513.76 | 0.19 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 1,132.000 | Local 37.100000 | 41,997.20 | 57.620000 | 65,225.84 | 23,228.64 | 0.19 |
| | | | Base 37.100000 | 41,997.20 | 57.620000 | 65,225.84 | 23,228.64 | 0.09 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 755.000 | Local 55.691894 | 42,047.38 | 42.740000 | 32,268.70 | -9,778.68 | 0.09 |
| | | | Base 55.691894 | 42,047.38 | 42.740000 | 32,268.70 | -9,778.68 | 0.04 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|--|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | 378.000 | Local | 235.389577 | 88,977.26 | 247.450000 | 93,536.10 | 4,558.84 | 0.27 |
| | | | | Base | 235.389577 | 88,977.26 | 247.450000 | 93,536.10 | 4,558.84 | 0.12 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | 850.000 | Local | 220.175941 | 187,149.55 | 420.520000 | 357,442.00 | 170,292.45 | 1.02 |
| | | | | Base | 220.175941 | 187,149.55 | 420.520000 | 357,442.00 | 170,292.45 | 0.48 |
| 09061G101 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | | 378.000 | Local | 95.120000 | 35,955.36 | 87.340000 | 33,014.52 | -2,940.84 | 0.09 |
| | | | | Base | 95.120000 | 35,955.36 | 87.340000 | 33,014.52 | -2,940.84 | 0.04 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | 189.000 | Local | 270.438201 | 51,112.82 | 215.630000 | 40,754.07 | -10,358.75 | 0.12 |
| | | | | Base | 270.438201 | 51,112.82 | 215.630000 | 40,754.07 | -10,358.75 | 0.05 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | 189.000 | Local | 666.515873 | 125,971.50 | 833.700000 | 157,569.30 | 31,597.80 | 0.45 |
| | | | | Base | 666.515873 | 125,971.50 | 833.700000 | 157,569.30 | 31,597.80 | 0.21 |
| 09260D107 | BLACKSTONE INC COMMON STOCK USD.00001 | | 567.000 | Local | 54.980000 | 31,173.66 | 131.370000 | 74,486.79 | 43,313.13 | 0.21 |
| | | | | Base | 54.980000 | 31,173.66 | 131.370000 | 74,486.79 | 43,313.13 | 0.10 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | 378.000 | Local | 236.977989 | 89,577.68 | 192.990000 | 72,950.22 | -16,627.46 | 0.21 |
| | | | | Base | 236.977989 | 89,577.68 | 192.990000 | 72,950.22 | -16,627.46 | 0.10 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | 567.000 | Local | 103.345115 | 58,596.68 | 65.310000 | 37,030.77 | -21,565.91 | 0.11 |
| | | | | Base | 103.345115 | 58,596.68 | 65.310000 | 37,030.77 | -21,565.91 | 0.05 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | 1,794.000 | Local | 26.437402 | 47,428.70 | 68.490000 | 122,871.06 | 75,442.36 | 0.35 |
| | | | | Base | 26.437402 | 47,428.70 | 68.490000 | 122,871.06 | 75,442.36 | 0.16 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | 1,604.000 | Local | 63.284638 | 101,508.56 | 54.230000 | 86,984.92 | -14,523.64 | 0.25 |
| | | | | Base | 63.284638 | 101,508.56 | 54.230000 | 86,984.92 | -14,523.64 | 0.12 |

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Holdings

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 QS INVESTORS LLC
 FUND: HBQ2



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|-----------|--|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| 11135F101 | BROADCOM INC COMMON STOCK | 95.000 | 388.931053 | 36,948.45 | 1,325.410000 | 125,913.95 | 88,965.50 | 0.36 |
| | | | 388.931053 | 36,948.45 | 1,325.410000 | 125,913.95 | 88,965.50 | 0.17 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | 472.000 | 61.165000 | 28,869.88 | 51.620000 | 24,364.64 | -4,505.24 | 0.07 |
| | | | 61.165000 | 28,869.88 | 51.620000 | 24,364.64 | -4,505.24 | 0.03 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | 661.000 | 52.605582 | 34,772.29 | 97.240000 | 64,275.64 | 29,503.35 | 0.18 |
| | | | 52.605582 | 34,772.29 | 97.240000 | 64,275.64 | 29,503.35 | 0.09 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 473.000 | 89.314989 | 42,245.99 | 83.210000 | 39,358.33 | -2,887.66 | 0.11 |
| | | | 89.314989 | 42,245.99 | 83.210000 | 39,358.33 | -2,887.66 | 0.05 |
| 125523100 | THE CIGNA GROUP COMMON STOCK USD.01 | 368.000 | 230.997364 | 85,007.03 | 363.190000 | 133,653.92 | 48,646.89 | 0.38 |
| | | | 230.997364 | 85,007.03 | 363.190000 | 133,653.92 | 48,646.89 | 0.18 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | 378.000 | 118.230397 | 44,691.09 | 215.290000 | 81,379.62 | 36,688.53 | 0.23 |
| | | | 118.230397 | 44,691.09 | 215.290000 | 81,379.62 | 36,688.53 | 0.11 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | 1,227.000 | 58.130913 | 71,326.63 | 60.340000 | 74,037.18 | 2,710.55 | 0.21 |
| | | | 58.130913 | 71,326.63 | 60.340000 | 74,037.18 | 2,710.55 | 0.10 |
| 126408103 | CSX CORP COMMON STOCK USD1.0 | 1,982.000 | 31.788093 | 63,004.00 | 37.070000 | 73,472.74 | 10,468.74 | 0.21 |
| | | | 31.788093 | 63,004.00 | 37.070000 | 73,472.74 | 10,468.74 | 0.10 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | 1,388.000 | 73.891001 | 102,560.71 | 79.760000 | 110,706.88 | 8,146.17 | 0.32 |
| | | | 73.891001 | 102,560.71 | 79.760000 | 110,706.88 | 8,146.17 | 0.15 |
| 127097103 | COTERRA ENERGY INC COMMON STOCK USD.1 | 2,265.000 | 30.034998 | 68,029.27 | 27.880000 | 63,148.20 | -4,881.07 | 0.18 |
| | | | 30.034998 | 68,029.27 | 27.880000 | 63,148.20 | -4,881.07 | 0.08 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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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 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | 95.000 | Local | | 229.680000 | 21,819.60 | 311.280000 | 29,571.60 | 7,752.00 | 0.08 |
| | | Base | | 229.680000 | 21,819.60 | 311.280000 | 29,571.60 | 7,752.00 | 0.04 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | 378.000 | Local | | 106.486164 | 40,251.77 | 98.400000 | 37,195.20 | -3,056.57 | 0.11 |
| | | Base | | 106.486164 | 40,251.77 | 98.400000 | 37,195.20 | -3,056.57 | 0.05 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | 567.000 | Local | | 88.398254 | 50,121.81 | 148.890000 | 84,420.63 | 34,298.82 | 0.24 |
| | | Base | | 88.398254 | 50,121.81 | 148.890000 | 84,420.63 | 34,298.82 | 0.11 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | | |
| | 378.000 | Local | | 91.760000 | 34,685.28 | 111.900000 | 42,298.20 | 7,612.92 | 0.12 |
| | | Base | | 91.760000 | 34,685.28 | 111.900000 | 42,298.20 | 7,612.92 | 0.06 |
| 14448C104 | CARRIER GLOBAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | 472.000 | Local | | 52.835000 | 24,938.12 | 58.130000 | 27,437.36 | 2,499.24 | 0.08 |
| | | Base | | 52.835000 | 24,938.12 | 58.130000 | 27,437.36 | 2,499.24 | 0.04 |
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | | |
| | 200.000 | Local | | 42.655000 | 8,531.00 | 56.450000 | 11,290.00 | 2,759.00 | 0.03 |
| | | Base | | 42.655000 | 8,531.00 | 56.450000 | 11,290.00 | 2,759.00 | 0.02 |
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | 378.000 | Local | | 120.697116 | 45,623.51 | 366.430000 | 138,510.54 | 92,887.03 | 0.40 |
| | | Base | | 120.697116 | 45,623.51 | 366.430000 | 138,510.54 | 92,887.03 | 0.18 |
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | | |
| | 473.000 | Local | | 84.938203 | 40,175.77 | 171.860000 | 81,289.78 | 41,114.01 | 0.23 |
| | | Base | | 84.938203 | 40,175.77 | 171.860000 | 81,289.78 | 41,114.01 | 0.11 |
| 15118V207 | CELSIUS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 200.000 | Local | | 50.145000 | 10,029.00 | 82.920000 | 16,584.00 | 6,555.00 | 0.05 |
| | | Base | | 50.145000 | 10,029.00 | 82.920000 | 16,584.00 | 6,555.00 | 0.02 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | | |
| | 850.000 | Local | | 81.976388 | 69,679.93 | 78.480000 | 66,708.00 | -2,971.93 | 0.19 |
| | | Base | | 81.976388 | 69,679.93 | 78.480000 | 66,708.00 | -2,971.93 | 0.09 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,132.000 | Local 29.030000 | 32,861.96 | 28.490000 | 32,250.68 | -611.28 | 0.09 |
| | | | Base 29.030000 | 32,861.96 | 28.490000 | 32,250.68 | -611.28 | 0.04 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | |
| | | 95.000 | Local 343.477789 | 32,630.39 | 290.630000 | 27,609.85 | -5,020.54 | 0.08 |
| | | | Base 343.477789 | 32,630.39 | 290.630000 | 27,609.85 | -5,020.54 | 0.04 |
| 16411R208 | CHENIERE ENERGY INC COMMON STOCK USD.003 | | | | | | | |
| | | 378.000 | Local 128.055000 | 48,404.79 | 161.280000 | 60,963.84 | 12,559.05 | 0.17 |
| | | | Base 128.055000 | 48,404.79 | 161.280000 | 60,963.84 | 12,559.05 | 0.08 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | |
| | | 1,794.000 | Local 129.156778 | 231,707.26 | 157.740000 | 282,985.56 | 51,278.30 | 0.81 |
| | | | Base 129.156778 | 231,707.26 | 157.740000 | 282,985.56 | 51,278.30 | 0.38 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | |
| | | 473.000 | Local 85.942008 | 40,650.57 | 104.310000 | 49,338.63 | 8,688.06 | 0.14 |
| | | | Base 85.942008 | 40,650.57 | 104.310000 | 49,338.63 | 8,688.06 | 0.07 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 1,321.000 | Local 44.359455 | 58,598.84 | 49.910000 | 65,931.11 | 7,332.27 | 0.19 |
| | | | Base 44.359455 | 58,598.84 | 49.910000 | 65,931.11 | 7,332.27 | 0.09 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,982.000 | Local 64.410066 | 127,660.75 | 63.240000 | 125,341.68 | -2,319.07 | 0.36 |
| | | | Base 64.410066 | 127,660.75 | 63.240000 | 125,341.68 | -2,319.07 | 0.17 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | |
| | | 378.000 | Local 173.114630 | 65,437.33 | 153.110000 | 57,875.58 | -7,561.75 | 0.17 |
| | | | Base 173.114630 | 65,437.33 | 153.110000 | 57,875.58 | -7,561.75 | 0.08 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | |
| | | 4,531.000 | Local 49.516367 | 224,358.66 | 61.180000 | 277,206.58 | 52,847.92 | 0.79 |
| | | | Base 49.516367 | 224,358.66 | 61.180000 | 277,206.58 | 52,847.92 | 0.37 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | |
| | | 945.000 | Local 73.197630 | 69,171.76 | 90.050000 | 85,097.25 | 15,925.49 | 0.24 |
| | | | Base 73.197630 | 69,171.76 | 90.050000 | 85,097.25 | 15,925.49 | 0.11 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | 2,454.000 | Local 44.448916 | 109,077.64 | 43.350000 | 106,380.90 | -2,696.74 | | 0.30 |
| | | | Base 44.448916 | 109,077.64 | 43.350000 | 106,380.90 | -2,696.74 | | 0.14 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | | |
| | | 1,322.000 | Local 64.934213 | 85,843.03 | 127.280000 | 168,264.16 | 82,421.13 | | 0.48 |
| | | | Base 64.934213 | 85,843.03 | 127.280000 | 168,264.16 | 82,421.13 | | 0.22 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | | |
| | | 473.000 | Local 74.483805 | 35,230.84 | 90.810000 | 42,953.13 | 7,722.29 | | 0.12 |
| | | | Base 74.483805 | 35,230.84 | 90.810000 | 42,953.13 | 7,722.29 | | 0.06 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | 189.000 | Local 221.535714 | 41,870.25 | 271.760000 | 51,362.64 | 9,492.39 | | 0.15 |
| | | | Base 221.535714 | 41,870.25 | 271.760000 | 51,362.64 | 9,492.39 | | 0.07 |
| 21037T109 | CONSTELLATION ENERGY COMMON STOCK | | | | | | | | |
| | | 1,039.000 | Local 37.021444 | 38,465.28 | 184.850000 | 192,059.15 | 153,593.87 | | 0.55 |
| | | | Base 37.021444 | 38,465.28 | 184.850000 | 192,059.15 | 153,593.87 | | 0.26 |
| 22052L104 | CORTEVA INC COMMON STOCK USD.01 | | | | | | | | |
| | | 566.000 | Local 43.160000 | 24,428.56 | 57.670000 | 32,641.22 | 8,212.66 | | 0.09 |
| | | | Base 43.160000 | 24,428.56 | 57.670000 | 32,641.22 | 8,212.66 | | 0.04 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | | 1,511.000 | Local 318.932846 | 481,907.53 | 732.630000 | 1,107,003.93 | 625,096.40 | | 3.17 |
| | | | Base 318.932846 | 481,907.53 | 732.630000 | 1,107,003.93 | 625,096.40 | | 1.47 |
| 22160N109 | COSTAR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | 850.000 | Local 78.401706 | 66,641.45 | 96.600000 | 82,110.00 | 15,468.55 | | 0.24 |
| | | | Base 78.401706 | 66,641.45 | 96.600000 | 82,110.00 | 15,468.55 | | 0.11 |
| 22788C105 | CROWDSTRIKE HOLDINGS INC A COMMON STOCK | | | | | | | | |
| | | 95.000 | Local 162.650000 | 15,451.75 | 320.590000 | 30,456.05 | 15,004.30 | | 0.09 |
| | | | Base 162.650000 | 15,451.75 | 320.590000 | 30,456.05 | 15,004.30 | | 0.04 |
| 22822V101 | CROWN CASTLE INC REIT USD.01 | | | | | | | | |
| | | 1,039.000 | Local 115.964860 | 120,487.49 | 105.830000 | 109,957.37 | -10,530.12 | | 0.31 |
| | | | Base 115.964860 | 120,487.49 | 105.830000 | 109,957.37 | -10,530.12 | | 0.15 |

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|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | |
| | | 284.000 | Local 158.768310 | 45,090.20 | 294.650000 | 83,680.60 | 38,590.40 | 0.24 |
| | | | Base 158.768310 | 45,090.20 | 294.650000 | 83,680.60 | 38,590.40 | 0.11 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | |
| | | 661.000 | Local 93.431301 | 61,758.09 | 112.140000 | 74,124.54 | 12,366.45 | 0.21 |
| | | | Base 93.431301 | 61,758.09 | 112.140000 | 74,124.54 | 12,366.45 | 0.10 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 473.000 | Local 154.541163 | 73,097.97 | 249.720000 | 118,117.56 | 45,019.59 | 0.34 |
| | | | Base 154.541163 | 73,097.97 | 249.720000 | 118,117.56 | 45,019.59 | 0.16 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 95.000 | Local 332.980000 | 31,633.10 | 410.740000 | 39,020.30 | 7,387.20 | 0.11 |
| | | | Base 332.980000 | 31,633.10 | 410.740000 | 39,020.30 | 7,387.20 | 0.05 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | |
| | | 1,038.000 | Local 39.720405 | 41,229.78 | 50.180000 | 52,086.84 | 10,857.06 | 0.15 |
| | | | Base 39.720405 | 41,229.78 | 50.180000 | 52,086.84 | 10,857.06 | 0.07 |
| 252131107 | DEXCOM INC COMMON STOCK USD.001 | | | | | | | |
| | | 473.000 | Local 119.885243 | 56,705.72 | 138.700000 | 65,605.10 | 8,899.38 | 0.19 |
| | | | Base 119.885243 | 56,705.72 | 138.700000 | 65,605.10 | 8,899.38 | 0.09 |
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 142.005000 | 53,677.89 | 198.170000 | 74,908.26 | 21,230.37 | 0.21 |
| | | | Base 142.005000 | 53,677.89 | 198.170000 | 74,908.26 | 21,230.37 | 0.10 |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | |
| | | 850.000 | Local 117.668518 | 100,018.24 | 144.040000 | 122,434.00 | 22,415.76 | 0.35 |
| | | | Base 117.668518 | 100,018.24 | 144.040000 | 122,434.00 | 22,415.76 | 0.16 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | |
| | | 1,286.000 | Local 99.625855 | 128,118.85 | 122.360000 | 157,354.96 | 29,236.11 | 0.45 |
| | | | Base 99.625855 | 128,118.85 | 122.360000 | 157,354.96 | 29,236.11 | 0.21 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 61.321905 | 23,179.68 | 131.090000 | 49,552.02 | 26,372.34 | 0.14 |
| | | | Base 61.321905 | 23,179.68 | 131.090000 | 49,552.02 | 26,372.34 | 0.07 |

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|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | |
| | | 756.000 | Local 155.813743 | 117,795.19 | 156.060000 | 117,981.36 | 186.17 | 0.34 |
| | | | Base 155.813743 | 117,795.19 | 156.060000 | 117,981.36 | 186.17 | 0.16 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | |
| | | 661.000 | Local 105.935008 | 70,023.04 | 133.150000 | 88,012.15 | 17,989.11 | 0.25 |
| | | | Base 105.935008 | 70,023.04 | 133.150000 | 88,012.15 | 17,989.11 | 0.12 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | |
| | | 1,982.000 | Local 77.270055 | 153,149.25 | 49.190000 | 97,494.58 | -55,654.67 | 0.28 |
| | | | Base 77.270055 | 153,149.25 | 49.190000 | 97,494.58 | -55,654.67 | 0.13 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,601.000 | Local 48.395297 | 77,480.87 | 57.930000 | 92,745.93 | 15,265.06 | 0.27 |
| | | | Base 48.395297 | 77,480.87 | 57.930000 | 92,745.93 | 15,265.06 | 0.12 |
| 26210C104 | DROPBOX INC CLASS A COMMON STOCK USD.00001 | | | | | | | |
| | | 600.000 | Local 21.365000 | 12,819.00 | 24.300000 | 14,580.00 | 1,761.00 | 0.04 |
| | | | Base 21.365000 | 12,819.00 | 24.300000 | 14,580.00 | 1,761.00 | 0.02 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | |
| | | 1,417.000 | Local 85.650762 | 121,367.13 | 96.710000 | 137,038.07 | 15,670.94 | 0.39 |
| | | | Base 85.650762 | 121,367.13 | 96.710000 | 137,038.07 | 15,670.94 | 0.18 |
| 26614N102 | DUPONT DE NEMOURS INC COMMON STOCK USD.01 | | | | | | | |
| | | 374.000 | Local 91.360802 | 34,168.94 | 76.670000 | 28,674.58 | -5,494.36 | 0.08 |
| | | | Base 91.360802 | 34,168.94 | 76.670000 | 28,674.58 | -5,494.36 | 0.04 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | | 850.000 | Local 101.825259 | 86,551.47 | 127.840000 | 108,664.00 | 22,112.53 | 0.31 |
| | | | Base 101.825259 | 86,551.47 | 127.840000 | 108,664.00 | 22,112.53 | 0.14 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | |
| | | 566.000 | Local 40.965000 | 23,186.19 | 37.070000 | 20,981.62 | -2,204.57 | 0.06 |
| | | | Base 40.965000 | 23,186.19 | 37.070000 | 20,981.62 | -2,204.57 | 0.03 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | |
| | | 378.000 | Local 173.978862 | 65,764.01 | 230.900000 | 87,280.20 | 21,516.19 | 0.25 |
| | | | Base 173.978862 | 65,764.01 | 230.900000 | 87,280.20 | 21,516.19 | 0.12 |

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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 | | 1,228.000 | Local | 78.862899 | 96,843.64 | 70.730000 | 86,856.44 | -9,987.20 | 0.25 |
| | | | | Base | 78.862899 | 96,843.64 | 70.730000 | 86,856.44 | -9,987.20 | 0.12 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | 756.000 | Local | 91.236839 | 68,975.05 | 95.560000 | 72,243.36 | 3,268.31 | 0.21 |
| | | | | Base | 91.236839 | 68,975.05 | 95.560000 | 72,243.36 | 3,268.31 | 0.10 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | 661.000 | Local | 76.571498 | 50,613.76 | 105.680000 | 69,854.48 | 19,240.72 | 0.20 |
| | | | | Base | 76.571498 | 50,613.76 | 105.680000 | 69,854.48 | 19,240.72 | 0.09 |
| 29444U700 | EQUINIX INC REIT USD.001 | | 189.000 | Local | 509.198095 | 96,238.44 | 825.330000 | 155,987.37 | 59,748.93 | 0.45 |
| | | | | Base | 509.198095 | 96,238.44 | 825.330000 | 155,987.37 | 59,748.93 | 0.21 |
| 29472R108 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | | 945.000 | Local | 61.592847 | 58,205.24 | 64.400000 | 60,858.00 | 2,652.76 | 0.17 |
| | | | | Base | 61.592847 | 58,205.24 | 64.400000 | 60,858.00 | 2,652.76 | 0.08 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | 1,228.000 | Local | 59.813453 | 73,450.92 | 63.110000 | 77,499.08 | 4,048.16 | 0.22 |
| | | | | Base | 59.813453 | 73,450.92 | 63.110000 | 77,499.08 | 4,048.16 | 0.10 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | 189.000 | Local | 248.154974 | 46,901.29 | 244.810000 | 46,269.09 | -632.20 | 0.13 |
| | | | | Base | 248.154974 | 46,901.29 | 244.810000 | 46,269.09 | -632.20 | 0.06 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | 660.000 | Local | 72.134136 | 47,608.53 | 59.770000 | 39,448.20 | -8,160.33 | 0.11 |
| | | | | Base | 72.134136 | 47,608.53 | 59.770000 | 39,448.20 | -8,160.33 | 0.05 |
| 30161N101 | EXELON CORP COMMON STOCK | | 1,888.000 | Local | 30.994968 | 58,518.50 | 37.570000 | 70,932.16 | 12,413.66 | 0.20 |
| | | | | Base | 30.994968 | 58,518.50 | 37.570000 | 70,932.16 | 12,413.66 | 0.09 |
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | 378.000 | Local | 110.900000 | 41,920.20 | 147.000000 | 55,566.00 | 13,645.80 | 0.16 |
| | | | | Base | 110.900000 | 41,920.20 | 147.000000 | 55,566.00 | 13,645.80 | 0.07 |

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| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | |
| | | 3,871.000 | Local 79.198675 | 306,578.07 | 116.240000 | 449,965.04 | 143,386.97 | 1.29 |
| | | | Base 79.198675 | 306,578.07 | 116.240000 | 449,965.04 | 143,386.97 | 0.60 |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | | | | | | |
| | | 1,322.000 | Local 216.914115 | 286,760.46 | 485.580000 | 641,936.76 | 355,176.30 | 1.84 |
| | | | Base 216.914115 | 286,760.46 | 485.580000 | 641,936.76 | 355,176.30 | 0.85 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | |
| | | 284.000 | Local 190.131514 | 53,997.35 | 289.740000 | 82,286.16 | 28,288.81 | 0.24 |
| | | | Base 190.131514 | 53,997.35 | 289.740000 | 82,286.16 | 28,288.81 | 0.11 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | |
| | | 755.000 | Local 40.732066 | 30,752.71 | 38.620000 | 29,158.10 | -1,594.61 | 0.08 |
| | | | Base 40.732066 | 30,752.71 | 38.620000 | 29,158.10 | -1,594.61 | 0.04 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | |
| | | 1,100.000 | Local 14.690000 | 16,159.00 | 13.280000 | 14,608.00 | -1,551.00 | 0.04 |
| | | | Base 14.690000 | 16,159.00 | 13.280000 | 14,608.00 | -1,551.00 | 0.02 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | |
| | | 284.000 | Local 58.760000 | 16,687.84 | 68.310000 | 19,400.04 | 2,712.20 | 0.06 |
| | | | Base 58.760000 | 16,687.84 | 68.310000 | 19,400.04 | 2,712.20 | 0.03 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | |
| | | 1,604.000 | Local 18.636178 | 29,892.43 | 47.020000 | 75,420.08 | 45,527.65 | 0.22 |
| | | | Base 18.636178 | 29,892.43 | 47.020000 | 75,420.08 | 45,527.65 | 0.10 |
| 36266G107 | GE HEALTHCARE TECHNOLOGY COMMON STOCK | | | | | | | |
| | | 307.000 | Local 161.238176 | 49,500.12 | 90.910000 | 27,909.37 | -21,590.75 | 0.08 |
| | | | Base 161.238176 | 49,500.12 | 90.910000 | 27,909.37 | -21,590.75 | 0.04 |
| 36467J108 | GAMING AND LEISURE PROPERTIE REIT | | | | | | | |
| | | 472.000 | Local 50.090000 | 23,642.48 | 46.070000 | 21,745.04 | -1,897.44 | 0.06 |
| | | | Base 50.090000 | 23,642.48 | 46.070000 | 21,745.04 | -1,897.44 | 0.03 |
| 369604301 | GENERAL ELECTRIC CO COMMON STOCK USD.01 | | | | | | | |
| | | 921.000 | Local 179.541140 | 165,357.39 | 175.530000 | 161,663.13 | -3,694.26 | 0.46 |
| | | | Base 179.541140 | 165,357.39 | 175.530000 | 161,663.13 | -3,694.26 | 0.22 |

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| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | |
| | | 661.000 | Local 57.576762 | 38,058.24 | 69.970000 | 46,250.17 | 8,191.93 | 0.13 |
| | | | Base 57.576762 | 38,058.24 | 69.970000 | 46,250.17 | 8,191.93 | 0.06 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | |
| | | 1,227.000 | Local 25.010000 | 30,687.27 | 45.350000 | 55,644.45 | 24,957.18 | 0.16 |
| | | | Base 25.010000 | 30,687.27 | 45.350000 | 55,644.45 | 24,957.18 | 0.07 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | | 1,228.000 | Local 72.920285 | 89,546.11 | 73.250000 | 89,951.00 | 404.89 | 0.26 |
| | | | Base 72.920285 | 89,546.11 | 73.250000 | 89,951.00 | 404.89 | 0.12 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 284.000 | Local 312.187007 | 88,661.11 | 417.690000 | 118,623.96 | 29,962.85 | 0.34 |
| | | | Base 312.187007 | 88,661.11 | 417.690000 | 118,623.96 | 29,962.85 | 0.16 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 168.780000 | 31,899.42 | 333.530000 | 63,037.17 | 31,137.75 | 0.18 |
| | | | Base 168.780000 | 31,899.42 | 333.530000 | 63,037.17 | 31,137.75 | 0.08 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,227.000 | Local 18.764303 | 23,023.80 | 30.220000 | 37,079.94 | 14,056.14 | 0.11 |
| | | | Base 18.764303 | 23,023.80 | 30.220000 | 37,079.94 | 14,056.14 | 0.05 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | |
| | | 400.000 | Local 24.868425 | 9,947.37 | 39.420000 | 15,768.00 | 5,820.63 | 0.05 |
| | | | Base 24.868425 | 9,947.37 | 39.420000 | 15,768.00 | 5,820.63 | 0.02 |
| 42250P103 | HEALTHPEAK PROPERTIES INC REIT USD1.0 | | | | | | | |
| | | 3,021.000 | Local 29.930986 | 90,421.51 | 18.750000 | 56,643.75 | -33,777.76 | 0.16 |
| | | | Base 29.930986 | 90,421.51 | 18.750000 | 56,643.75 | -33,777.76 | 0.08 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 189.000 | Local 138.560000 | 26,187.84 | 194.500000 | 36,760.50 | 10,572.66 | 0.11 |
| | | | Base 138.560000 | 26,187.84 | 194.500000 | 36,760.50 | 10,572.66 | 0.05 |
| 42809H107 | HESS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 473.000 | Local 43.983319 | 20,804.11 | 152.640000 | 72,198.72 | 51,394.61 | 0.21 |
| | | | Base 43.983319 | 20,804.11 | 152.640000 | 72,198.72 | 51,394.61 | 0.10 |

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| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 81.690000 | 30,878.82 | 77.960000 | 29,468.88 | -1,409.94 | 0.08 |
| | | | Base 81.690000 | 30,878.82 | 77.960000 | 29,468.88 | -1,409.94 | 0.04 |
| 436492904 | GAZPROM PJSC COMMON STOCK RUB5.0 | | | | | | | |
| | | 60,100.000 | Local 3.287560 | 197,582.34 | 0.000000 | 0.00 | -197,582.34 | 0.00 |
| | | | Base 3.287560 | 197,582.34 | 0.000000 | 0.00 | -197,582.34 | 0.00 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | |
| | | 473.000 | Local 226.470233 | 107,120.42 | 383.600000 | 181,442.80 | 74,322.38 | 0.52 |
| | | | Base 226.470233 | 107,120.42 | 383.600000 | 181,442.80 | 74,322.38 | 0.24 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 473.000 | Local 190.186068 | 89,958.01 | 205.250000 | 97,083.25 | 7,125.24 | 0.28 |
| | | | Base 190.186068 | 89,958.01 | 205.250000 | 97,083.25 | 7,125.24 | 0.13 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | | 3,209.000 | Local 18.068601 | 57,982.14 | 20.680000 | 66,362.12 | 8,379.98 | 0.19 |
| | | | Base 18.068601 | 57,982.14 | 20.680000 | 66,362.12 | 8,379.98 | 0.09 |
| 44332N106 | H WORLD GROUP LTD ADR ADR | | | | | | | |
| | | 469.000 | Local 40.047612 | 18,782.33 | 38.700000 | 18,150.30 | -632.03 | 0.05 |
| | | | Base 40.047612 | 18,782.33 | 38.700000 | 18,150.30 | -632.03 | 0.02 |
| 444859102 | HUMANA INC COMMON STOCK USD.1666666 | | | | | | | |
| | | 189.000 | Local 415.610899 | 78,550.46 | 346.720000 | 65,530.08 | -13,020.38 | 0.19 |
| | | | Base 415.610899 | 78,550.46 | 346.720000 | 65,530.08 | -13,020.38 | 0.09 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | |
| | | 95.000 | Local 489.470000 | 46,499.65 | 539.930000 | 51,293.35 | 4,793.70 | 0.15 |
| | | | Base 489.470000 | 46,499.65 | 539.930000 | 51,293.35 | 4,793.70 | 0.07 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 161.483810 | 30,520.44 | 268.330000 | 50,714.37 | 20,193.93 | 0.15 |
| | | | Base 161.483810 | 30,520.44 | 268.330000 | 50,714.37 | 20,193.93 | 0.07 |
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 320.900000 | 60,650.10 | 137.320000 | 25,953.48 | -34,696.62 | 0.07 |
| | | | Base 320.900000 | 60,650.10 | 137.320000 | 25,953.48 | -34,696.62 | 0.03 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 566.000 | Local 61.800000 | 34,978.80 | 56.970000 | 32,245.02 | -2,733.78 | 0.09 |
| | | | Base 61.800000 | 34,978.80 | 56.970000 | 32,245.02 | -2,733.78 | 0.04 |
| 456058908 | LUKOIL PJSC COMMON STOCK RUB.025 | | | | | | | |
| | | 2,700.000 | Local 77.132581 | 208,257.97 | 0.000000 | 0.00 | -208,257.97 | 0.00 |
| | | | Base 77.132581 | 208,257.97 | 0.000000 | 0.00 | -208,257.97 | 0.00 |
| 45784P101 | INSULET CORP COMMON STOCK USD.001 | | | | | | | |
| | | 100.000 | Local 288.210000 | 28,821.00 | 171.400000 | 17,140.00 | -11,681.00 | 0.05 |
| | | | Base 288.210000 | 28,821.00 | 171.400000 | 17,140.00 | -11,681.00 | 0.02 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | |
| | | 1,227.000 | Local 44.868517 | 55,053.67 | 44.170000 | 54,196.59 | -857.08 | 0.16 |
| | | | Base 44.868517 | 55,053.67 | 44.170000 | 54,196.59 | -857.08 | 0.07 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | |
| | | 756.000 | Local 60.624405 | 45,832.05 | 137.430000 | 103,897.08 | 58,065.03 | 0.30 |
| | | | Base 60.624405 | 45,832.05 | 137.430000 | 103,897.08 | 58,065.03 | 0.14 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | |
| | | 567.000 | Local 151.690476 | 86,008.50 | 190.960000 | 108,274.32 | 22,265.82 | 0.31 |
| | | | Base 151.690476 | 86,008.50 | 190.960000 | 108,274.32 | 22,265.82 | 0.14 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | |
| | | 200.000 | Local 145.745250 | 29,149.05 | 85.990000 | 17,198.00 | -11,951.05 | 0.05 |
| | | | Base 145.745250 | 29,149.05 | 85.990000 | 17,198.00 | -11,951.05 | 0.02 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 432.314974 | 81,707.53 | 650.000000 | 122,850.00 | 41,142.47 | 0.35 |
| | | | Base 432.314974 | 81,707.53 | 650.000000 | 122,850.00 | 41,142.47 | 0.16 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | |
| | | 473.000 | Local 187.525835 | 88,699.72 | 399.090000 | 188,769.57 | 100,069.85 | 0.54 |
| | | | Base 187.525835 | 88,699.72 | 399.090000 | 188,769.57 | 100,069.85 | 0.25 |
| 46187W107 | INVITATION HOMES INC REIT USD.01 | | | | | | | |
| | | 566.000 | Local 27.034611 | 15,301.59 | 35.610000 | 20,155.26 | 4,853.67 | 0.06 |
| | | | Base 27.034611 | 15,301.59 | 35.610000 | 20,155.26 | 4,853.67 | 0.03 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 284.000 | Local 136.040000 | 38,635.36 | 252.890000 | 71,820.76 | 33,185.40 | 0.21 |
| | | | Base 136.040000 | 38,635.36 | 252.890000 | 71,820.76 | 33,185.40 | 0.10 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | |
| | | 1,322.000 | Local 31.740000 | 41,960.28 | 80.210000 | 106,037.62 | 64,077.34 | 0.30 |
| | | | Base 31.740000 | 41,960.28 | 80.210000 | 106,037.62 | 64,077.34 | 0.14 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 1,889.000 | Local 117.699317 | 222,334.01 | 200.300000 | 378,366.70 | 156,032.69 | 1.08 |
| | | | Base 117.699317 | 222,334.01 | 200.300000 | 378,366.70 | 156,032.69 | 0.50 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | |
| | | 1,983.000 | Local 143.124513 | 283,815.91 | 158.190000 | 313,690.77 | 29,874.86 | 0.90 |
| | | | Base 143.124513 | 283,815.91 | 158.190000 | 313,690.77 | 29,874.86 | 0.42 |
| 482497104 | KE HOLDINGS INC ADR ADR USD.00002 | | | | | | | |
| | | 8,981.000 | Local 22.713000 | 203,985.45 | 13.730000 | 123,309.13 | -80,676.32 | 0.35 |
| | | | Base 22.713000 | 203,985.45 | 13.730000 | 123,309.13 | -80,676.32 | 0.16 |
| 49177J102 | KENVUE INC COMMON STOCK | | | | | | | |
| | | 2,171.000 | Local 20.975002 | 45,536.73 | 21.460000 | 46,589.66 | 1,052.93 | 0.13 |
| | | | Base 20.975002 | 45,536.73 | 21.460000 | 46,589.66 | 1,052.93 | 0.06 |
| 49271V100 | KEURIG DR PEPPER INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,038.000 | Local 31.950000 | 33,164.10 | 30.670000 | 31,835.46 | -1,328.64 | 0.09 |
| | | | Base 31.950000 | 33,164.10 | 30.670000 | 31,835.46 | -1,328.64 | 0.04 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | |
| | | 567.000 | Local 128.208942 | 72,694.47 | 129.350000 | 73,341.45 | 646.98 | 0.21 |
| | | | Base 128.208942 | 72,694.47 | 129.350000 | 73,341.45 | 646.98 | 0.10 |
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | |
| | | 1,982.000 | Local 19.170000 | 37,994.94 | 19.610000 | 38,867.02 | 872.08 | 0.11 |
| | | | Base 19.170000 | 37,994.94 | 19.610000 | 38,867.02 | 872.08 | 0.05 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,153.000 | Local 20.133099 | 83,612.76 | 18.340000 | 76,166.02 | -7,446.74 | 0.22 |
| | | | Base 20.133099 | 83,612.76 | 18.340000 | 76,166.02 | -7,446.74 | 0.10 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | |
| | | 1,510.000 | Local 31.586185 | 47,695.14 | 36.900000 | 55,719.00 | 8,023.86 | 0.16 |
| | | | Base 31.586185 | 47,695.14 | 36.900000 | 55,719.00 | 8,023.86 | 0.07 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | | | | | | |
| | | 2,832.000 | Local 35.467341 | 100,443.51 | 57.130000 | 161,792.16 | 61,348.65 | 0.46 |
| | | | Base 35.467341 | 100,443.51 | 57.130000 | 161,792.16 | 61,348.65 | 0.22 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | |
| | | 95.000 | Local 308.180000 | 29,277.10 | 971.570000 | 92,299.15 | 63,022.05 | 0.26 |
| | | | Base 308.180000 | 29,277.10 | 971.570000 | 92,299.15 | 63,022.05 | 0.12 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 100.000 | Local 107.265000 | 10,726.50 | 106.530000 | 10,653.00 | -73.50 | 0.03 |
| | | | Base 107.265000 | 10,726.50 | 106.530000 | 10,653.00 | -73.50 | 0.01 |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 177.260000 | 67,004.28 | 154.150000 | 58,268.70 | -8,735.58 | 0.17 |
| | | | Base 177.260000 | 67,004.28 | 154.150000 | 58,268.70 | -8,735.58 | 0.08 |
| 52490G102 | LEGEND BIOTECH CORP ADR ADR | | | | | | | |
| | | 124.000 | Local 58.075000 | 7,201.30 | 56.090000 | 6,955.16 | -246.14 | 0.02 |
| | | | Base 58.075000 | 7,201.30 | 56.090000 | 6,955.16 | -246.14 | 0.01 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | |
| | | 756.000 | Local 284.696521 | 215,230.57 | 777.960000 | 588,137.76 | 372,907.19 | 1.68 |
| | | | Base 284.696521 | 215,230.57 | 777.960000 | 588,137.76 | 372,907.19 | 0.78 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 95.000 | Local 305.274947 | 29,001.12 | 454.870000 | 43,212.65 | 14,211.53 | 0.12 |
| | | | Base 305.274947 | 29,001.12 | 454.870000 | 43,212.65 | 14,211.53 | 0.06 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 850.000 | Local 53.580000 | 45,543.00 | 78.290000 | 66,546.50 | 21,003.50 | 0.19 |
| | | | Base 53.580000 | 45,543.00 | 78.290000 | 66,546.50 | 21,003.50 | 0.09 |
| 545220907 | TATNEFT PJSC COMMON STOCK RUB1.0 | | | | | | | |
| | | 8,140.000 | Local 10.999237 | 89,533.79 | 0.000000 | 0.00 | -89,533.79 | 0.00 |
| | | | Base 10.999237 | 89,533.79 | 0.000000 | 0.00 | -89,533.79 | 0.00 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

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|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | |
| | | 378.000 | Local 85.340397 | 32,258.67 | 254.730000 | 96,287.94 | 64,029.27 | 0.28 |
| | | | Base 85.340397 | 32,258.67 | 254.730000 | 96,287.94 | 64,029.27 | 0.13 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | |
| | | 95.000 | Local 523.263263 | 49,710.01 | 560.450000 | 53,242.75 | 3,532.74 | 0.15 |
| | | | Base 523.263263 | 49,710.01 | 560.450000 | 53,242.75 | 3,532.74 | 0.07 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 2,360.000 | Local 27.095000 | 63,944.20 | 28.340000 | 66,882.40 | 2,938.20 | 0.19 |
| | | | Base 27.095000 | 63,944.20 | 28.340000 | 66,882.40 | 2,938.20 | 0.09 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | | | | | | | |
| | | 473.000 | Local 74.311247 | 35,149.22 | 201.500000 | 95,309.50 | 60,160.28 | 0.27 |
| | | | Base 74.311247 | 35,149.22 | 201.500000 | 95,309.50 | 60,160.28 | 0.13 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | |
| | | 189.000 | Local 125.530000 | 23,725.17 | 205.980000 | 38,930.22 | 15,205.05 | 0.11 |
| | | | Base 125.530000 | 23,725.17 | 205.980000 | 38,930.22 | 15,205.05 | 0.05 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | |
| | | 95.000 | Local 97.114000 | 9,225.83 | 252.310000 | 23,969.45 | 14,743.62 | 0.07 |
| | | | Base 97.114000 | 9,225.83 | 252.310000 | 23,969.45 | 14,743.62 | 0.03 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 339.040000 | 64,078.56 | 613.940000 | 116,034.66 | 51,956.10 | 0.33 |
| | | | Base 339.040000 | 64,078.56 | 613.940000 | 116,034.66 | 51,956.10 | 0.15 |
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | | | | | | | |
| | | 284.000 | Local 117.237500 | 33,295.45 | 481.570000 | 136,765.88 | 103,470.43 | 0.39 |
| | | | Base 117.237500 | 33,295.45 | 481.570000 | 136,765.88 | 103,470.43 | 0.18 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | | | | | | | |
| | | 284.000 | Local 82.091831 | 23,314.08 | 76.810000 | 21,814.04 | -1,500.04 | 0.06 |
| | | | Base 82.091831 | 23,314.08 | 76.810000 | 21,814.04 | -1,500.04 | 0.03 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 182.574180 | 69,013.04 | 281.950000 | 106,577.10 | 37,564.06 | 0.31 |
| | | | Base 182.574180 | 69,013.04 | 281.950000 | 106,577.10 | 37,564.06 | 0.14 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 305.394974 | 57,719.65 | 536.850000 | 101,464.65 | 43,745.00 | 0.29 |
| | | | Base 305.394974 | 57,719.65 | 536.850000 | 101,464.65 | 43,745.00 | 0.14 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | |
| | | 1,983.000 | Local 79.459934 | 157,569.05 | 131.950000 | 261,656.85 | 104,087.80 | 0.75 |
| | | | Base 79.459934 | 157,569.05 | 131.950000 | 261,656.85 | 104,087.80 | 0.35 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | |
| | | 200.000 | Local 58.700000 | 11,740.00 | 74.110000 | 14,822.00 | 3,082.00 | 0.04 |
| | | | Base 58.700000 | 11,740.00 | 74.110000 | 14,822.00 | 3,082.00 | 0.02 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | |
| | | 2,927.000 | Local 202.642193 | 593,133.70 | 420.720000 | 1,231,447.44 | 638,313.74 | 3.53 |
| | | | Base 202.642193 | 593,133.70 | 420.720000 | 1,231,447.44 | 638,313.74 | 1.64 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | |
| | | 189.000 | Local 68.600000 | 12,965.40 | 117.890000 | 22,281.21 | 9,315.81 | 0.06 |
| | | | Base 68.600000 | 12,965.40 | 117.890000 | 22,281.21 | 9,315.81 | 0.03 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | |
| | | 378.000 | Local 117.670000 | 44,479.26 | 131.580000 | 49,737.24 | 5,257.98 | 0.14 |
| | | | Base 117.670000 | 44,479.26 | 131.580000 | 49,737.24 | 5,257.98 | 0.07 |
| 601901903 | INNER MONGOLIA YITAI COAL B COMMON STOCK CNY1.0 | | | | | | | |
| | | 5,000.000 | Local 1.561844 | 7,809.22 | 1.906000 | 9,530.00 | 1,720.78 | 0.03 |
| | | | Base 1.561844 | 7,809.22 | 1.906000 | 9,530.00 | 1,720.78 | 0.01 |
| 60770K107 | MODERNA INC COMMON STOCK USD.0001 | | | | | | | |
| | | 378.000 | Local 190.710000 | 72,088.38 | 106.560000 | 40,279.68 | -31,808.70 | 0.12 |
| | | | Base 190.710000 | 72,088.38 | 106.560000 | 40,279.68 | -31,808.70 | 0.05 |
| 60871R209 | MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 64.325000 | 24,314.85 | 67.250000 | 25,420.50 | 1,105.65 | 0.07 |
| | | | Base 64.325000 | 24,314.85 | 67.250000 | 25,420.50 | 1,105.65 | 0.03 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | |
| | | 1,605.000 | Local 49.310343 | 79,143.10 | 70.000000 | 112,350.00 | 33,206.90 | 0.32 |
| | | | Base 49.310343 | 79,143.10 | 70.000000 | 112,350.00 | 33,206.90 | 0.15 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|---|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | 944.000 | Local | 41.222998 | 38,914.51 | 59.280000 | 55,960.32 | 17,045.81 | 0.16 |
| | | | Base | 41.222998 | 38,914.51 | 59.280000 | 55,960.32 | 17,045.81 | 0.07 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | 284.000 | Local | 118.807500 | 33,741.33 | 393.030000 | 111,620.52 | 77,879.19 | 0.32 |
| | | | Base | 118.807500 | 33,741.33 | 393.030000 | 111,620.52 | 77,879.19 | 0.15 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | 1,133.000 | Local | 69.054545 | 78,238.80 | 94.160000 | 106,683.28 | 28,444.48 | 0.31 |
| | | | Base | 69.054545 | 78,238.80 | 94.160000 | 106,683.28 | 28,444.48 | 0.14 |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | 944.000 | Local | 53.005000 | 50,036.72 | 32.460000 | 30,642.24 | -19,394.48 | 0.09 |
| | | | Base | 53.005000 | 50,036.72 | 32.460000 | 30,642.24 | -19,394.48 | 0.04 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 95.000 | Local | 138.130000 | 13,122.35 | 354.980000 | 33,723.10 | 20,600.75 | 0.10 |
| | | | Base | 138.130000 | 13,122.35 | 354.980000 | 33,723.10 | 20,600.75 | 0.04 |
| 62914V106 | NIO INC ADR ADR USD.00025 | 2,878.000 | Local | 39.587762 | 113,933.58 | 4.500000 | 12,951.00 | -100,982.58 | 0.04 |
| | | | Base | 39.587762 | 113,933.58 | 4.500000 | 12,951.00 | -100,982.58 | 0.02 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | 566.000 | Local | 37.935000 | 21,471.21 | 67.690000 | 38,312.54 | 16,841.33 | 0.11 |
| | | | Base | 37.935000 | 21,471.21 | 67.690000 | 38,312.54 | 16,841.33 | 0.05 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | 284.000 | Local | 305.125423 | 86,655.62 | 607.330000 | 172,481.72 | 85,826.10 | 0.49 |
| | | | Base | 305.125423 | 86,655.62 | 607.330000 | 172,481.72 | 85,826.10 | 0.23 |
| 64125C109 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | 284.000 | Local | 96.880000 | 27,513.92 | 137.920000 | 39,169.28 | 11,655.36 | 0.11 |
| | | | Base | 96.880000 | 27,513.92 | 137.920000 | 39,169.28 | 11,655.36 | 0.05 |
| 651639106 | NEWMONT CORP COMMON STOCK USD1.6 | 660.000 | Local | 55.253879 | 36,467.56 | 35.840000 | 23,654.40 | -12,813.16 | 0.07 |
| | | | Base | 55.253879 | 36,467.56 | 35.840000 | 23,654.40 | -12,813.16 | 0.03 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 4,720.000 | Local | 55.642091 | 262,630.67 | 63.910000 | 301,655.20 | 39,024.53 | 0.86 |
| | | | Base | 55.642091 | 262,630.67 | 63.910000 | 301,655.20 | 39,024.53 | 0.40 |
| 654106103 | NIKE INC CL B COMMON STOCK | 378.000 | Local | 54.341111 | 20,540.94 | 93.980000 | 35,524.44 | 14,983.50 | 0.10 |
| | | | Base | 54.341111 | 20,540.94 | 93.980000 | 35,524.44 | 14,983.50 | 0.05 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | 378.000 | Local | 219.515000 | 82,976.67 | 254.870000 | 96,340.86 | 13,364.19 | 0.28 |
| | | | Base | 219.515000 | 82,976.67 | 254.870000 | 96,340.86 | 13,364.19 | 0.13 |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.666666 | 378.000 | Local | 110.660000 | 41,829.48 | 88.920000 | 33,611.76 | -8,217.72 | 0.10 |
| | | | Base | 110.660000 | 41,829.48 | 88.920000 | 33,611.76 | -8,217.72 | 0.04 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | 189.000 | Local | 435.634974 | 82,335.01 | 478.660000 | 90,466.74 | 8,131.73 | 0.26 |
| | | | Base | 435.634974 | 82,335.01 | 478.660000 | 90,466.74 | 8,131.73 | 0.12 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | 378.000 | Local | 47.177884 | 17,833.24 | 197.900000 | 74,806.20 | 56,972.96 | 0.21 |
| | | | Base | 47.177884 | 17,833.24 | 197.900000 | 74,806.20 | 56,972.96 | 0.10 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | 756.000 | Local | 152.202302 | 115,064.94 | 903.560000 | 683,091.36 | 568,026.42 | 1.96 |
| | | | Base | 152.202302 | 115,064.94 | 903.560000 | 683,091.36 | 568,026.42 | 0.91 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 95.000 | Local | 248.430000 | 23,600.85 | 1,128.880000 | 107,243.60 | 83,642.75 | 0.31 |
| | | | Base | 248.430000 | 23,600.85 | 1,128.880000 | 107,243.60 | 83,642.75 | 0.14 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 1,133.000 | Local | 23.091906 | 26,163.13 | 64.990000 | 73,633.67 | 47,470.54 | 0.21 |
| | | | Base | 23.091906 | 26,163.13 | 64.990000 | 73,633.67 | 47,470.54 | 0.10 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | 567.000 | Local | 83.176296 | 47,160.96 | 96.760000 | 54,862.92 | 7,701.96 | 0.16 |
| | | | Base | 83.176296 | 47,160.96 | 96.760000 | 54,862.92 | 7,701.96 | 0.07 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|--|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | 850.000 | Local | 26.590000 | 22,601.50 | 80.170000 | 68,144.50 | 45,543.00 | 0.20 | |
| | | Base | 26.590000 | 22,601.50 | 80.170000 | 68,144.50 | 45,543.00 | 0.09 | |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 661.000 | Local | 82.574039 | 54,581.44 | 125.610000 | 83,028.21 | 28,446.77 | 0.24 | |
| | | Base | 82.574039 | 54,581.44 | 125.610000 | 83,028.21 | 28,446.77 | 0.11 | |
| 69331C108 | P G + E CORP COMMON STOCK | | | | | | | | |
| | 5,097.000 | Local | 9.641428 | 49,142.36 | 16.760000 | 85,425.72 | 36,283.36 | 0.24 | |
| | | Base | 9.641428 | 49,142.36 | 16.760000 | 85,425.72 | 36,283.36 | 0.11 | |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | | |
| | 473.000 | Local | 130.605687 | 61,776.49 | 161.600000 | 76,436.80 | 14,660.31 | 0.22 | |
| | | Base | 130.605687 | 61,776.49 | 161.600000 | 76,436.80 | 14,660.31 | 0.10 | |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.66666 | | | | | | | | |
| | 473.000 | Local | 109.580909 | 51,831.77 | 144.900000 | 68,537.70 | 16,705.93 | 0.20 | |
| | | Base | 109.580909 | 51,831.77 | 144.900000 | 68,537.70 | 16,705.93 | 0.09 | |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | | |
| | 2,454.000 | Local | 38.120799 | 93,548.44 | 27.530000 | 67,558.62 | -25,989.82 | 0.19 | |
| | | Base | 38.120799 | 93,548.44 | 27.530000 | 67,558.62 | -25,989.82 | 0.09 | |
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | 709.000 | Local | 44.702863 | 31,694.33 | 123.890000 | 87,838.01 | 56,143.68 | 0.25 | |
| | | Base | 44.702863 | 31,694.33 | 123.890000 | 87,838.01 | 56,143.68 | 0.12 | |
| 69608A108 | PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001 | | | | | | | | |
| | 944.000 | Local | 14.255000 | 13,456.72 | 23.010000 | 21,721.44 | 8,264.72 | 0.06 | |
| | | Base | 14.255000 | 13,456.72 | 23.010000 | 21,721.44 | 8,264.72 | 0.03 | |
| 697435105 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 189.000 | Local | 228.560000 | 43,197.84 | 284.130000 | 53,700.57 | 10,502.73 | 0.15 | |
| | | Base | 228.560000 | 43,197.84 | 284.130000 | 53,700.57 | 10,502.73 | 0.07 | |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | | |
| | 189.000 | Local | 284.900000 | 53,846.10 | 555.790000 | 105,044.31 | 51,198.21 | 0.30 | |
| | | Base | 284.900000 | 53,846.10 | 555.790000 | 105,044.31 | 51,198.21 | 0.14 | |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK | | | | | | | |
| | | 849.000 | Local 170.924005 | 145,114.48 | 66.990000 | 56,874.51 | -88,239.97 | 0.16 |
| | | | Base 170.924005 | 145,114.48 | 66.990000 | 56,874.51 | -88,239.97 | 0.08 |
| 713143907 | MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0 | | | | | | | |
| | | 236.000 | Local 296.563220 | 69,988.92 | 0.000000 | 0.00 | -69,988.92 | 0.00 |
| | | | Base 296.563220 | 69,988.92 | 0.000000 | 0.00 | -69,988.92 | 0.00 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | |
| | | 1,511.000 | Local 122.878570 | 185,669.52 | 175.010000 | 264,440.11 | 78,770.59 | 0.76 |
| | | | Base 122.878570 | 185,669.52 | 175.010000 | 264,440.11 | 78,770.59 | 0.35 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | |
| | | 4,625.000 | Local 35.056037 | 162,134.17 | 27.750000 | 128,343.75 | -33,790.42 | 0.37 |
| | | | Base 35.056037 | 162,134.17 | 27.750000 | 128,343.75 | -33,790.42 | 0.17 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | |
| | | 1,605.000 | Local 87.855576 | 141,008.20 | 91.620000 | 147,050.10 | 6,041.90 | 0.42 |
| | | | Base 87.855576 | 141,008.20 | 91.620000 | 147,050.10 | 6,041.90 | 0.20 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | |
| | | 661.000 | Local 85.349470 | 56,416.00 | 163.340000 | 107,967.74 | 51,551.74 | 0.31 |
| | | | Base 85.349470 | 56,416.00 | 163.340000 | 107,967.74 | 51,551.74 | 0.14 |
| 722304102 | PDD HOLDINGS INC ADR USD.00002 | | | | | | | |
| | | 1,175.000 | Local 93.334783 | 109,668.37 | 116.250000 | 136,593.75 | 26,925.38 | 0.39 |
| | | | Base 93.334783 | 109,668.37 | 116.250000 | 136,593.75 | 26,925.38 | 0.18 |
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 208.840847 | 78,941.84 | 262.500000 | 99,225.00 | 20,283.16 | 0.28 |
| | | | Base 208.840847 | 78,941.84 | 262.500000 | 99,225.00 | 20,283.16 | 0.13 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | |
| | | 473.000 | Local 104.212072 | 49,292.31 | 121.920000 | 57,668.16 | 8,375.85 | 0.17 |
| | | | Base 104.212072 | 49,292.31 | 121.920000 | 57,668.16 | 8,375.85 | 0.08 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 661.000 | Local 60.460000 | 39,964.06 | 86.310000 | 57,050.91 | 17,086.85 | 0.16 |
| | | | Base 60.460000 | 39,964.06 | 86.310000 | 57,050.91 | 17,086.85 | 0.08 |

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | |
| | | 2,644.000 | Local 108.673389 | 287,332.44 | 162.250000 | 428,989.00 | 141,656.56 | 1.23 |
| | | | Base 108.673389 | 287,332.44 | 162.250000 | 428,989.00 | 141,656.56 | 0.57 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 567.000 | Local 129.764991 | 73,576.75 | 206.820000 | 117,266.94 | 43,690.19 | 0.34 |
| | | | Base 129.764991 | 73,576.75 | 206.820000 | 117,266.94 | 43,690.19 | 0.16 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | |
| | | 2,120.000 | Local 75.094948 | 159,201.29 | 130.220000 | 276,066.40 | 116,865.11 | 0.79 |
| | | | Base 75.094948 | 159,201.29 | 130.220000 | 276,066.40 | 116,865.11 | 0.37 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 567.000 | Local 98.590000 | 55,900.53 | 117.400000 | 66,565.80 | 10,665.27 | 0.19 |
| | | | Base 98.590000 | 55,900.53 | 117.400000 | 66,565.80 | 10,665.27 | 0.09 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | |
| | | 756.000 | Local 47.808532 | 36,143.25 | 66.780000 | 50,485.68 | 14,342.43 | 0.14 |
| | | | Base 47.808532 | 36,143.25 | 66.780000 | 50,485.68 | 14,342.43 | 0.07 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | |
| | | 284.000 | Local 214.921866 | 61,037.81 | 290.060000 | 82,377.04 | 21,339.23 | 0.24 |
| | | | Base 214.921866 | 61,037.81 | 290.060000 | 82,377.04 | 21,339.23 | 0.11 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | |
| | | 378.000 | Local 127.899180 | 48,345.89 | 169.300000 | 63,995.40 | 15,649.51 | 0.18 |
| | | | Base 127.899180 | 48,345.89 | 169.300000 | 63,995.40 | 15,649.51 | 0.09 |
| 75513E101 | RTX CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 912.000 | Local 79.892116 | 72,861.61 | 97.530000 | 88,947.36 | 16,085.75 | 0.25 |
| | | | Base 79.892116 | 72,861.61 | 97.530000 | 88,947.36 | 16,085.75 | 0.12 |
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | |
| | | 2,311.000 | Local 58.006703 | 134,053.49 | 54.100000 | 125,025.10 | -9,028.39 | 0.36 |
| | | | Base 58.006703 | 134,053.49 | 54.100000 | 125,025.10 | -9,028.39 | 0.17 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | | 95.000 | Local 563.960000 | 53,576.20 | 962.490000 | 91,436.55 | 37,860.35 | 0.26 |
| | | | Base 563.960000 | 53,576.20 | 962.490000 | 91,436.55 | 37,860.35 | 0.12 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | | |
| | | 284.000 | Local 238.450000 | 67,719.80 | 198.030000 | 56,240.52 | -11,479.28 | | 0.16 |
| | | | Base 238.450000 | 67,719.80 | 198.030000 | 56,240.52 | -11,479.28 | | 0.07 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | 284.000 | Local 136.534296 | 38,775.74 | 425.450000 | 120,827.80 | 82,052.06 | | 0.35 |
| | | | Base 136.534296 | 38,775.74 | 425.450000 | 120,827.80 | 82,052.06 | | 0.16 |
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | | |
| | | 284.000 | Local 206.932183 | 58,768.74 | 216.700000 | 61,542.80 | 2,774.06 | | 0.18 |
| | | | Base 206.932183 | 58,768.74 | 216.700000 | 61,542.80 | 2,774.06 | | 0.08 |
| 79466L302 | SALESFORCE INC COMMON STOCK USD.001 | | | | | | | | |
| | | 378.000 | Local 171.554101 | 64,847.45 | 301.180000 | 113,846.04 | 48,998.59 | | 0.33 |
| | | | Base 171.554101 | 64,847.45 | 301.180000 | 113,846.04 | 48,998.59 | | 0.15 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | | |
| | | 1,132.000 | Local 37.020274 | 41,906.95 | 54.810000 | 62,044.92 | 20,137.97 | | 0.18 |
| | | | Base 37.020274 | 41,906.95 | 54.810000 | 62,044.92 | 20,137.97 | | 0.08 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | | |
| | | 945.000 | Local 56.170434 | 53,081.06 | 72.340000 | 68,361.30 | 15,280.24 | | 0.20 |
| | | | Base 56.170434 | 53,081.06 | 72.340000 | 68,361.30 | 15,280.24 | | 0.09 |
| 81141R100 | SEA LTD ADR ADR | | | | | | | | |
| | | 1,455.000 | Local 233.037340 | 339,069.33 | 53.710000 | 78,148.05 | -260,921.28 | | 0.22 |
| | | | Base 233.037340 | 339,069.33 | 53.710000 | 78,148.05 | -260,921.28 | | 0.10 |
| 816851109 | SEMPRA COMMON STOCK | | | | | | | | |
| | | 1,133.000 | Local 62.069841 | 70,325.13 | 71.830000 | 81,383.39 | 11,058.26 | | 0.23 |
| | | | Base 62.069841 | 70,325.13 | 71.830000 | 81,383.39 | 11,058.26 | | 0.11 |
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | | | | | | | | |
| | | 95.000 | Local 393.010000 | 37,335.95 | 762.400000 | 72,428.00 | 35,092.05 | | 0.21 |
| | | | Base 393.010000 | 37,335.95 | 762.400000 | 72,428.00 | 35,092.05 | | 0.10 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | 284.000 | Local 126.259120 | 35,857.59 | 347.330000 | 98,641.72 | 62,784.13 | | 0.28 |
| | | | Base 126.259120 | 35,857.59 | 347.330000 | 98,641.72 | 62,784.13 | | 0.13 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | | |
| | 945.000 | Local | | 125.514984 | 118,611.66 | 156.490000 | 147,883.05 | 29,271.39 | 0.42 |
| | | Base | | 125.514984 | 118,611.66 | 156.490000 | 147,883.05 | 29,271.39 | 0.20 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | | |
| | 100.000 | Local | | 123.545000 | 12,354.50 | 125.870000 | 12,587.00 | 232.50 | 0.04 |
| | | Base | | 123.545000 | 12,354.50 | 125.870000 | 12,587.00 | 232.50 | 0.02 |
| 833445109 | SNOWFLAKE INC CLASS A COMMON STOCK | | | | | | | | |
| | 189.000 | Local | | 183.210000 | 34,626.69 | 161.600000 | 30,542.40 | -4,084.29 | 0.09 |
| | | Base | | 183.210000 | 34,626.69 | 161.600000 | 30,542.40 | -4,084.29 | 0.04 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | 2,077.000 | Local | | 51.598907 | 107,170.93 | 71.740000 | 149,003.98 | 41,833.05 | 0.43 |
| | | Base | | 51.598907 | 107,170.93 | 71.740000 | 149,003.98 | 41,833.05 | 0.20 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | | |
| | 660.000 | Local | | 48.890000 | 32,267.40 | 29.190000 | 19,265.40 | -13,002.00 | 0.06 |
| | | Base | | 48.890000 | 32,267.40 | 29.190000 | 19,265.40 | -13,002.00 | 0.03 |
| 852234103 | BLOCK INC COMMON STOCK USD.0000001 | | | | | | | | |
| | 100.000 | Local | | 74.775000 | 7,477.50 | 84.580000 | 8,458.00 | 980.50 | 0.02 |
| | | Base | | 74.775000 | 7,477.50 | 84.580000 | 8,458.00 | 980.50 | 0.01 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | | |
| | 945.000 | Local | | 60.520899 | 57,192.25 | 91.390000 | 86,363.55 | 29,171.30 | 0.25 |
| | | Base | | 60.520899 | 57,192.25 | 91.390000 | 86,363.55 | 29,171.30 | 0.11 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 567.000 | Local | | 84.229206 | 47,757.96 | 77.320000 | 43,840.44 | -3,917.52 | 0.13 |
| | | Base | | 84.229206 | 47,757.96 | 77.320000 | 43,840.44 | -3,917.52 | 0.06 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | 100.000 | Local | | 58.950000 | 5,895.00 | 148.230000 | 14,823.00 | 8,928.00 | 0.04 |
| | | Base | | 58.950000 | 5,895.00 | 148.230000 | 14,823.00 | 8,928.00 | 0.02 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | 378.000 | Local | | 135.409101 | 51,184.64 | 357.870000 | 135,274.86 | 84,090.22 | 0.39 |
| | | Base | | 135.409101 | 51,184.64 | 357.870000 | 135,274.86 | 84,090.22 | 0.18 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 866674104 | SUN COMMUNITIES INC REIT USD.01 | | | | | | | |
| | | 473.000 | Local 129.036004 | 61,034.03 | 128.580000 | 60,818.34 | -215.69 | 0.17 |
| | | | Base 129.036004 | 61,034.03 | 128.580000 | 60,818.34 | -215.69 | 0.08 |
| 871607107 | SYNOPSIS INC COMMON STOCK USD.01 | | | | | | | |
| | | 95.000 | Local 315.370000 | 29,960.15 | 571.500000 | 54,292.50 | 24,332.35 | 0.16 |
| | | | Base 315.370000 | 29,960.15 | 571.500000 | 54,292.50 | 24,332.35 | 0.07 |
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 2,077.000 | Local 69.550948 | 144,457.32 | 81.180000 | 168,610.86 | 24,153.54 | 0.48 |
| | | | Base 69.550948 | 144,457.32 | 81.180000 | 168,610.86 | 24,153.54 | 0.22 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 378.000 | Local 39.357698 | 14,877.21 | 101.420000 | 38,336.76 | 23,459.55 | 0.11 |
| | | | Base 39.357698 | 14,877.21 | 101.420000 | 38,336.76 | 23,459.55 | 0.05 |
| 872590104 | T MOBILE US INC COMMON STOCK USD.0001 | | | | | | | |
| | | 284.000 | Local 122.915000 | 34,907.86 | 163.220000 | 46,354.48 | 11,446.62 | 0.13 |
| | | | Base 122.915000 | 34,907.86 | 163.220000 | 46,354.48 | 11,446.62 | 0.06 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | |
| | | 1,417.000 | Local 119.330332 | 169,091.08 | 177.210000 | 251,106.57 | 82,015.49 | 0.72 |
| | | | Base 119.330332 | 169,091.08 | 177.210000 | 251,106.57 | 82,015.49 | 0.33 |
| 87612G101 | TARGA RESOURCES CORP COMMON STOCK USD.001 | | | | | | | |
| | | 1,039.000 | Local 64.915005 | 67,446.69 | 111.990000 | 116,357.61 | 48,910.92 | 0.33 |
| | | | Base 64.915005 | 67,446.69 | 111.990000 | 116,357.61 | 48,910.92 | 0.15 |
| 88034P109 | TENCENT MUSIC ENTERTAINM ADR ADR USD.000083 | | | | | | | |
| | | 1,059.000 | Local 8.755005 | 9,271.55 | 11.190000 | 11,850.21 | 2,578.66 | 0.03 |
| | | | Base 8.755005 | 9,271.55 | 11.190000 | 11,850.21 | 2,578.66 | 0.02 |
| 88160R101 | TESLA INC COMMON STOCK USD.001 | | | | | | | |
| | | 1,322.000 | Local 141.228048 | 186,703.48 | 175.790000 | 232,394.38 | 45,690.90 | 0.67 |
| | | | Base 141.228048 | 186,703.48 | 175.790000 | 232,394.38 | 45,690.90 | 0.31 |
| 881624209 | TEVA PHARMACEUTICAL SP ADR ADR | | | | | | | |
| | | 1,469.000 | Local 10.405003 | 15,284.95 | 14.110000 | 20,727.59 | 5,442.64 | 0.06 |
| | | | Base 10.405003 | 15,284.95 | 14.110000 | 20,727.59 | 5,442.64 | 0.03 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-----------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 284.000 | Local 79.762711 | 22,652.61 | 174.210000 | 49,475.64 | 26,823.03 | 0.14 |
| | | | Base 79.762711 | 22,652.61 | 174.210000 | 49,475.64 | 26,823.03 | 0.07 |
| 88339J105 | TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001 | | | | | | | |
| | | 284.000 | Local 76.730000 | 21,791.32 | 87.420000 | 24,827.28 | 3,035.96 | 0.07 |
| | | | Base 76.730000 | 21,791.32 | 87.420000 | 24,827.28 | 3,035.96 | 0.03 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | |
| | | 284.000 | Local 472.301373 | 134,133.59 | 581.210000 | 165,063.64 | 30,930.05 | 0.47 |
| | | | Base 472.301373 | 134,133.59 | 581.210000 | 165,063.64 | 30,930.05 | 0.22 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | |
| | | 567.000 | Local 165.560000 | 93,872.52 | 106.070000 | 60,141.69 | -33,730.83 | 0.17 |
| | | | Base 165.560000 | 93,872.52 | 106.070000 | 60,141.69 | -33,730.83 | 0.08 |
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 95.000 | Local 428.020000 | 40,661.90 | 1,231.600000 | 117,002.00 | 76,340.10 | 0.33 |
| | | | Base 428.020000 | 40,661.90 | 1,231.600000 | 117,002.00 | 76,340.10 | 0.16 |
| 89832Q109 | TRUIST FINANCIAL CORP COMMON STOCK USD5.0 | | | | | | | |
| | | 1,510.000 | Local 53.360000 | 80,573.60 | 38.980000 | 58,859.80 | -21,713.80 | 0.17 |
| | | | Base 53.360000 | 80,573.60 | 38.980000 | 58,859.80 | -21,713.80 | 0.08 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | |
| | | 377.000 | Local 52.304987 | 19,718.98 | 58.730000 | 22,141.21 | 2,422.23 | 0.06 |
| | | | Base 52.304987 | 19,718.98 | 58.730000 | 22,141.21 | 2,422.23 | 0.03 |
| 902653104 | UDR INC REIT USD.01 | | | | | | | |
| | | 1,132.000 | Local 46.156316 | 52,248.95 | 37.410000 | 42,348.12 | -9,900.83 | 0.12 |
| | | | Base 46.156316 | 52,248.95 | 37.410000 | 42,348.12 | -9,900.83 | 0.06 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | |
| | | 1,132.000 | Local 52.557102 | 59,494.64 | 44.700000 | 50,600.40 | -8,894.24 | 0.14 |
| | | | Base 52.557102 | 59,494.64 | 44.700000 | 50,600.40 | -8,894.24 | 0.07 |
| 90353T100 | UBER TECHNOLOGIES INC COMMON STOCK USD.00001 | | | | | | | |
| | | 661.000 | Local 38.302148 | 25,317.72 | 76.990000 | 50,890.39 | 25,572.67 | 0.15 |
| | | | Base 38.302148 | 25,317.72 | 76.990000 | 50,890.39 | 25,572.67 | 0.07 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | 473.000 | Local | 111.116702 | 52,558.20 | 245.930000 | 116,324.89 | 63,766.69 | 0.33 | |
| | | Base | 111.116702 | 52,558.20 | 245.930000 | 116,324.89 | 63,766.69 | 0.15 | |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | 378.000 | Local | 95.844312 | 36,229.15 | 148.630000 | 56,182.14 | 19,952.99 | 0.16 | |
| | | Base | 95.844312 | 36,229.15 | 148.630000 | 56,182.14 | 19,952.99 | 0.07 | |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 1,133.000 | Local | 345.543036 | 391,500.26 | 494.700000 | 560,495.10 | 168,994.84 | 1.60 | |
| | | Base | 345.543036 | 391,500.26 | 494.700000 | 560,495.10 | 168,994.84 | 0.75 | |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | 473.000 | Local | 83.393594 | 39,445.17 | 170.690000 | 80,736.37 | 41,291.20 | 0.23 | |
| | | Base | 83.393594 | 39,445.17 | 170.690000 | 80,736.37 | 41,291.20 | 0.11 | |
| 922475108 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | | | | | | | | |
| | 189.000 | Local | 234.510000 | 44,322.39 | 231.690000 | 43,789.41 | -532.98 | 0.13 | |
| | | Base | 234.510000 | 44,322.39 | 231.690000 | 43,789.41 | -532.98 | 0.06 | |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | | |
| | 566.000 | Local | 52.419558 | 29,669.47 | 43.540000 | 24,643.64 | -5,025.83 | 0.07 | |
| | | Base | 52.419558 | 29,669.47 | 43.540000 | 24,643.64 | -5,025.83 | 0.03 | |
| 92338C103 | VERALTO CORP COMMON STOCK USD.01 | | | | | | | | |
| | 166.000 | Local | 58.466145 | 9,705.38 | 88.660000 | 14,717.56 | 5,012.18 | 0.04 | |
| | | Base | 58.466145 | 9,705.38 | 88.660000 | 14,717.56 | 5,012.18 | 0.02 | |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | | |
| | 2,265.000 | Local | 49.739020 | 112,658.88 | 41.960000 | 95,039.40 | -17,619.48 | 0.27 | |
| | | Base | 49.739020 | 112,658.88 | 41.960000 | 95,039.40 | -17,619.48 | 0.13 | |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | | |
| | 284.000 | Local | 302.300000 | 85,853.20 | 418.010000 | 118,714.84 | 32,861.64 | 0.34 | |
| | | Base | 302.300000 | 85,853.20 | 418.010000 | 118,714.84 | 32,861.64 | 0.16 | |
| 925652109 | VICI PROPERTIES INC REIT USD.01 | | | | | | | | |
| | 3,021.000 | Local | 25.073386 | 75,746.70 | 29.790000 | 89,995.59 | 14,248.89 | 0.26 | |
| | | Base | 25.073386 | 75,746.70 | 29.790000 | 89,995.59 | 14,248.89 | 0.12 | |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | |
| | | 567.000 | Local 131.656085 | 74,649.00 | 279.080000 | 158,238.36 | 83,589.36 | 0.45 |
| | | | Base 131.656085 | 74,649.00 | 279.080000 | 158,238.36 | 83,589.36 | 0.21 |
| 92840M102 | VISTRA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 945.000 | Local 33.324995 | 31,492.12 | 69.650000 | 65,819.25 | 34,327.13 | 0.19 |
| | | | Base 33.324995 | 31,492.12 | 69.650000 | 65,819.25 | 34,327.13 | 0.09 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | | | | | | |
| | | 473.000 | Local 195.014989 | 92,242.09 | 272.920000 | 129,091.16 | 36,849.07 | 0.37 |
| | | | Base 195.014989 | 92,242.09 | 272.920000 | 129,091.16 | 36,849.07 | 0.17 |
| 92936U109 | WP CAREY INC REIT USD.001 | | | | | | | |
| | | 377.000 | Local 70.810663 | 26,695.62 | 56.440000 | 21,277.88 | -5,417.74 | 0.06 |
| | | | Base 70.810663 | 26,695.62 | 56.440000 | 21,277.88 | -5,417.74 | 0.03 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 378.000 | Local 62.003333 | 23,437.26 | 82.120000 | 31,041.36 | 7,604.10 | 0.09 |
| | | | Base 62.003333 | 23,437.26 | 82.120000 | 31,041.36 | 7,604.10 | 0.04 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | | | | | | | |
| | | 16,426.000 | Local 37.656039 | 618,538.10 | 60.170000 | 988,352.42 | 369,814.32 | 2.83 |
| | | | Base 37.656039 | 618,538.10 | 60.170000 | 988,352.42 | 369,814.32 | 1.32 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | |
| | | 3,209.000 | Local 53.035104 | 170,189.65 | 21.690000 | 69,603.21 | -100,586.44 | 0.20 |
| | | | Base 53.035104 | 170,189.65 | 21.690000 | 69,603.21 | -100,586.44 | 0.09 |
| 934423104 | WARNER BROS DISCOVERY INC COMMON STOCK | | | | | | | |
| | | 2,171.000 | Local 13.225002 | 28,711.48 | 8.730000 | 18,952.83 | -9,758.65 | 0.05 |
| | | | Base 13.225002 | 28,711.48 | 8.730000 | 18,952.83 | -9,758.65 | 0.03 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | |
| | | 189.000 | Local 143.754974 | 27,169.69 | 213.150000 | 40,285.35 | 13,115.66 | 0.12 |
| | | | Base 143.754974 | 27,169.69 | 213.150000 | 40,285.35 | 13,115.66 | 0.05 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | |
| | | 1,888.000 | Local 49.763972 | 93,954.38 | 57.960000 | 109,428.48 | 15,474.10 | 0.31 |
| | | | Base 49.763972 | 93,954.38 | 57.960000 | 109,428.48 | 15,474.10 | 0.15 |

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | 1,322.000 | 55.029864 | 72,749.48 | 93.440000 | 123,527.68 | 50,778.20 | 0.35 |
| | | Local | | 55.029864 | 72,749.48 | 93.440000 | 123,527.68 | 50,778.20 | 0.16 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | 2,360.000 | 32.993500 | 77,864.66 | 35.910000 | 84,747.60 | 6,882.94 | 0.24 |
| | | Local | | 32.993500 | 77,864.66 | 35.910000 | 84,747.60 | 6,882.94 | 0.11 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | | 2,360.000 | 28.099322 | 66,314.40 | 38.970000 | 91,969.20 | 25,654.80 | 0.26 |
| | | Local | | 28.099322 | 66,314.40 | 38.970000 | 91,969.20 | 25,654.80 | 0.12 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | 1,038.000 | 50.684913 | 52,610.94 | 53.750000 | 55,792.50 | 3,181.56 | 0.16 |
| | | Local | | 50.684913 | 52,610.94 | 53.750000 | 55,792.50 | 3,181.56 | 0.07 |
| 98850P109 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01 | | 1,347.000 | 58.451381 | 78,734.01 | 39.790000 | 53,597.13 | -25,136.88 | 0.15 |
| | | Local | | 58.451381 | 78,734.01 | 39.790000 | 53,597.13 | -25,136.88 | 0.07 |
| 98954M200 | ZILLOW GROUP INC C COMMON STOCK USD.0001 | | 472.000 | 46.395000 | 21,898.44 | 48.780000 | 23,024.16 | 1,125.72 | 0.07 |
| | | Local | | 46.395000 | 21,898.44 | 48.780000 | 23,024.16 | 1,125.72 | 0.03 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | 284.000 | 143.310000 | 40,700.04 | 131.980000 | 37,482.32 | -3,217.72 | 0.11 |
| | | Local | | 143.310000 | 40,700.04 | 131.980000 | 37,482.32 | -3,217.72 | 0.05 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | 473.000 | 134.180000 | 63,467.14 | 169.210000 | 80,036.33 | 16,569.19 | 0.23 |
| | | Local | | 134.180000 | 63,467.14 | 169.210000 | 80,036.33 | 16,569.19 | 0.11 |
| 98980L101 | ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001 | | 284.000 | 181.166232 | 51,451.21 | 65.370000 | 18,565.08 | -32,886.13 | 0.05 |
| | | Local | | 181.166232 | 51,451.21 | 65.370000 | 18,565.08 | -32,886.13 | 0.02 |
| B56C9L901 | SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0 | | 19,680.000 | 2.858485 | 56,254.99 | 0.000000 | 0.00 | -56,254.99 | 0.00 |
| | | Local | | 2.858485 | 56,254.99 | 0.000000 | 0.00 | -56,254.99 | 0.00 |

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| G0250X107 | AMCOR PLC COMMON STOCK USD.01 | | | | | | | | |
| | 6,230.000 | Local | 9.666255 | 60,220.77 | 9.510000 | 59,247.30 | -973.47 | 0.17 | |
| | | Base | 9.666255 | 60,220.77 | 9.510000 | 59,247.30 | -973.47 | 0.08 | |
| G0403H108 | AON PLC CLASS A COMMON STOCK | | | | | | | | |
| | 200.000 | Local | 187.680000 | 37,536.00 | 333.720000 | 66,744.00 | 29,208.00 | 0.19 | |
| | | Base | 187.680000 | 37,536.00 | 333.720000 | 66,744.00 | 29,208.00 | 0.09 | |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | | |
| | 200.000 | Local | 120.705000 | 24,141.00 | 346.610000 | 69,322.00 | 45,181.00 | 0.20 | |
| | | Base | 120.705000 | 24,141.00 | 346.610000 | 69,322.00 | 45,181.00 | 0.09 | |
| G25839104 | COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01 | | | | | | | | |
| | 816.000 | Local | 66.695000 | 54,423.12 | 69.950000 | 57,079.20 | 2,656.08 | 0.16 | |
| | | Base | 66.695000 | 54,423.12 | 69.950000 | 57,079.20 | 2,656.08 | 0.08 | |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | 400.000 | Local | 75.926200 | 30,370.48 | 312.680000 | 125,072.00 | 94,701.52 | 0.36 | |
| | | Base | 75.926200 | 30,370.48 | 312.680000 | 125,072.00 | 94,701.52 | 0.17 | |
| G54950103 | LINDE PLC COMMON STOCK | | | | | | | | |
| | 600.000 | Local | 196.991417 | 118,194.85 | 464.320000 | 278,592.00 | 160,397.15 | 0.80 | |
| | | Base | 196.991417 | 118,194.85 | 464.320000 | 278,592.00 | 160,397.15 | 0.37 | |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | | |
| | 1,700.000 | Local | 94.761194 | 161,094.03 | 87.150000 | 148,155.00 | -12,939.03 | 0.42 | |
| | | Base | 94.761194 | 161,094.03 | 87.150000 | 148,155.00 | -12,939.03 | 0.20 | |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | | |
| | 200.000 | Local | 213.240000 | 42,648.00 | 224.820000 | 44,964.00 | 2,316.00 | 0.13 | |
| | | Base | 213.240000 | 42,648.00 | 224.820000 | 44,964.00 | 2,316.00 | 0.06 | |
| H11356104 | BUNGE GLOBAL SA COMMON STOCK USD.01 | | | | | | | | |
| | 100.000 | Local | 104.695000 | 10,469.50 | 102.520000 | 10,252.00 | -217.50 | 0.03 | |
| | | Base | 104.695000 | 10,469.50 | 102.520000 | 10,252.00 | -217.50 | 0.01 | |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | | |
| | 284.000 | Local | 155.061444 | 44,037.45 | 259.130000 | 73,592.92 | 29,555.47 | 0.21 | |
| | | Base | 155.061444 | 44,037.45 | 259.130000 | 73,592.92 | 29,555.47 | 0.10 | |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| M22465104 | CHECK POINT SOFTWARE TECH COMMON STOCK USD.01 | 756.000 | Local 118.685146 | 89,725.97 | 164.010000 | 123,991.56 | 34,265.59 | 0.36 | |
| | | | Base 118.685146 | 89,725.97 | 164.010000 | 123,991.56 | 34,265.59 | 0.17 | |
| M2682V108 | CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01 | 378.000 | Local 133.272407 | 50,376.97 | 265.630000 | 100,408.14 | 50,031.17 | 0.29 | |
| | | | Base 133.272407 | 50,376.97 | 265.630000 | 100,408.14 | 50,031.17 | 0.13 | |
| M7S64H106 | MONDAY.COM LTD COMMON STOCK | 190.000 | Local 176.520000 | 33,538.80 | 225.870000 | 42,915.30 | 9,376.50 | 0.12 | |
| | | | Base 176.520000 | 33,538.80 | 225.870000 | 42,915.30 | 9,376.50 | 0.06 | |
| M98068105 | WIX.COM LTD COMMON STOCK ILS.01 | 567.000 | Local 82.560000 | 46,811.52 | 137.480000 | 77,951.16 | 31,139.64 | 0.22 | |
| | | | Base 82.560000 | 46,811.52 | 137.480000 | 77,951.16 | 31,139.64 | 0.10 | |
| US DOLLAR Total | | | | | | | | | |
| | | 423,546.000 | Local | 24,936,426.12 | | 34,683,970.09 | 9,747,543.97 | 99.31 | |
| | | | Base | 24,936,426.12 | | 34,683,970.09 | 9,747,543.97 | 46.18 | |
| YUAN RENMINBI | | | | | | | Exchange Rate: | 7.227450 | |
| BD5CJ9901 | JIZHONG ENERGY RESOURCES A COMMON STOCK CNY1.0 | 7,400.000 | Local 7.125750 | 52,730.55 | 7.480000 | 55,352.00 | 2,621.45 | 1.06 | |
| | | | Base 0.997466 | 7,381.25 | 1.034943 | 7,658.58 | 277.33 | 0.01 | |
| BD5CJX908 | MUYUAN FOODS CO LTD A COMMON STOCK CNY1.0 | 3,000.000 | Local 42.769113 | 128,307.34 | 42.050000 | 126,150.00 | -2,157.34 | 2.41 | |
| | | | Base 5.916980 | 17,750.94 | 5.818096 | 17,454.29 | -296.65 | 0.02 | |
| BD5CKK904 | BEIJING YANJING BREWERY CO A COMMON STOCK CNY1.0 | 5,800.000 | Local 9.042800 | 52,448.24 | 9.180000 | 53,244.00 | 795.76 | 1.02 | |
| | | | Base 1.265816 | 7,341.73 | 1.270158 | 7,366.91 | 25.18 | 0.01 | |
| BD5CLQ900 | AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0 | 12,035.000 | Local 25.353516 | 305,129.57 | 12.860000 | 154,770.10 | -150,359.47 | 2.96 | |
| | | | Base 3.983521 | 47,941.67 | 1.779327 | 21,414.21 | -26,527.46 | 0.03 | |
| BD5CNS904 | HESTEEL CO LTD A COMMON STOCK CNY1.0 | | | | | | | | |

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 52,300.000 | Local 2.142962 | 112,076.92 | 2.130000 | 111,399.00 | -677.92 | 2.13 |
| | | | Base 0.299973 | 15,688.59 | 0.294710 | 15,413.32 | -275.27 | 0.02 |
| BD5CPG908 | WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0 | 1,600.000 | Local 171.425488 | 274,280.78 | 153.100000 | 244,960.00 | -29,320.78 | 4.68 |
| | | | Base 23.830775 | 38,129.24 | 21.183128 | 33,893.01 | -4,236.23 | 0.05 |
| BD8P9J908 | BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0 | 39,600.000 | Local 6.090906 | 241,199.87 | 6.710000 | 265,716.00 | 24,516.13 | 5.08 |
| | | | Base 0.846730 | 33,530.49 | 0.928405 | 36,764.83 | 3,234.34 | 0.05 |
| BFF5BX905 | HEILONGJIANG AGRICULTURE A COMMON STOCK CNY1.0 | 4,400.000 | Local 11.916473 | 52,432.48 | 12.050000 | 53,020.00 | 587.52 | 1.01 |
| | | | Base 1.668075 | 7,339.53 | 1.667255 | 7,335.92 | -3.61 | 0.01 |
| BHQK86909 | SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0 | 800.000 | Local 450.328850 | 360,263.08 | 279.890000 | 223,912.00 | -136,351.08 | 4.28 |
| | | | Base 69.598300 | 55,678.64 | 38.725968 | 30,980.77 | -24,697.87 | 0.04 |
| BHWLWV908 | WUXI APPTEC CO LTD A COMMON STOCK CNY1.0 | 2,700.000 | Local 146.132674 | 394,558.22 | 47.030000 | 126,981.00 | -267,577.22 | 2.43 |
| | | | Base 22.584796 | 60,978.95 | 6.507136 | 17,569.27 | -43,409.68 | 0.02 |
| BK7176906 | BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0 | 36,900.000 | Local 6.602107 | 243,617.74 | 7.130000 | 263,097.00 | 19,479.26 | 5.03 |
| | | | Base 0.917794 | 33,866.60 | 0.986517 | 36,402.47 | 2,535.87 | 0.05 |
| BMXWM1909 | ANJOY FOODS GROUP CO LTD A COMMON STOCK CNY1.0 | 4,300.000 | Local 92.527893 | 397,869.94 | 82.960000 | 356,728.00 | -41,141.94 | 6.82 |
| | | | Base 12.800958 | 55,044.12 | 11.478461 | 49,357.38 | -5,686.74 | 0.07 |
| BP3R27905 | CHINA MERCHANTS BANK A COMMON STOCK CNY1.0 | 7,200.000 | Local 33.174932 | 238,859.51 | 32.180000 | 231,696.00 | -7,163.51 | 4.43 |
| | | | Base 4.611825 | 33,205.14 | 4.452469 | 32,057.78 | -1,147.36 | 0.04 |
| BP3R2F907 | KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0 | 400.000 | Local 1,437.060625 | 574,824.25 | 1,701.640000 | 680,656.00 | 105,831.75 | 13.01 |
| | | | Base 201.578125 | 80,631.25 | 235.441269 | 94,176.51 | 13,545.26 | 0.13 |
| BP3R2J909 | CITIC SECURITIES CO A COMMON STOCK CNY1.0 | | | | | | | |

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 17,400.000 | Local | | 23.711527 | 412,580.57 | 19.310000 | 335,994.00 | -76,586.57 | 6.42 |
| | | Base | | 3.641429 | 63,360.86 | 2.671758 | 46,488.60 | -16,872.26 | 0.06 |
| BP3R2M902 | CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0 | | | | | | | | |
| | 14,500.000 | Local | | 19.958119 | 289,392.73 | 24.850000 | 360,325.00 | 70,932.27 | 6.89 |
| | | Base | | 3.084527 | 44,725.64 | 3.438280 | 49,855.07 | 5,129.43 | 0.07 |
| BP3R31907 | HUANENG POWER INTL INC A COMMON STOCK CNY1.0 | | | | | | | | |
| | 9,200.000 | Local | | 8.992429 | 82,730.35 | 9.150000 | 84,180.00 | 1,449.65 | 1.61 |
| | | Base | | 1.244076 | 11,445.50 | 1.266007 | 11,647.26 | 201.76 | 0.02 |
| BP3R33903 | POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0 | | | | | | | | |
| | 30,400.000 | Local | | 15.607129 | 474,456.72 | 9.350000 | 284,240.00 | -190,216.72 | 5.43 |
| | | Base | | 2.323630 | 70,638.36 | 1.293679 | 39,327.84 | -31,310.52 | 0.05 |
| BP3R36906 | JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0 | | | | | | | | |
| | 2,800.000 | Local | | 69.573164 | 194,804.86 | 46.210000 | 129,388.00 | -65,416.86 | 2.47 |
| | | Base | | 10.752529 | 30,107.08 | 6.393680 | 17,902.30 | -12,204.78 | 0.02 |
| BP3R52903 | BANK OF NANJING CO LTD A COMMON STOCK CNY1.0 | | | | | | | | |
| | 28,000.000 | Local | | 7.981186 | 223,473.22 | 9.030000 | 252,840.00 | 29,366.78 | 4.83 |
| | | Base | | 1.109508 | 31,066.21 | 1.249403 | 34,983.29 | 3,917.08 | 0.05 |
| BP3R63900 | HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0 | | | | | | | | |
| | 15,300.000 | Local | | 6.579094 | 100,660.14 | 6.780000 | 103,734.00 | 3,073.86 | 1.98 |
| | | Base | | 0.910198 | 13,926.03 | 0.938090 | 14,352.78 | 426.75 | 0.02 |
| BP3R7Z908 | ZHANGZHOU PIENZEHUANG PHA A COMMON STOCK CNY1.0 | | | | | | | | |
| | 1,000.000 | Local | | 404.597320 | 404,597.32 | 230.600000 | 230,600.00 | -173,997.32 | 4.41 |
| | | Base | | 62.530500 | 62,530.50 | 31.906136 | 31,906.14 | -30,624.36 | 0.04 |
| BQ3RWZ908 | SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0 | | | | | | | | |
| | 42,100.000 | Local | | 5.792318 | 243,856.59 | 6.610000 | 278,281.00 | 34,424.41 | 5.32 |
| | | Base | | 0.805221 | 33,899.81 | 0.914569 | 38,503.34 | 4,603.53 | 0.05 |
| BYW5MZ908 | BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0 | | | | | | | | |
| | 20,200.000 | Local | | 11.831759 | 239,001.54 | 11.060000 | 223,412.00 | -15,589.54 | 4.27 |
| | | Base | | 1.644796 | 33,224.88 | 1.530277 | 30,911.59 | -2,313.29 | 0.04 |

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------------------|-------------------|---------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| YUAN RENMINBI Total | | | | | | | | |
| | | 359,335.000 | Local | 6,094,152.53 | | 5,230,675.10 | -863,477.43 | 100.00 |
| | | | Base | 889,433.01 | | 723,723.46 | -165,709.55 | 0.96 |
| EQUITY Total | | | | | | | | |
| | | 7,322,546.000 | Base | 62,969,227.13 | | 74,781,931.35 | 11,812,704.22 | 99.56 |

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 15,048,325.190 | Base | 63,325,872.34 | | 75,113,739.09 | 11,787,866.75 | 100.00 |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---|------------------------------|---------------------|--------------------|--|----------------------------|------------------|---|
| CASH & CASH EQUIVALENTS | | | | | | | |
| AUSTRALIAN DOLLAR | | | | | | | |
| AUSTRALIA | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 27,253.74 | 0.00 | | 0.00 |
| | | | 0.00 | 17,809.48 | 0.00 | 0.00 | 0.00 |
| BRAZIL REAL | | | | | | | |
| BRAZIL | | | | | | | |
| | NON-BASE CURRENCY | | 37.07 | 0.00 | 37.07 | | 0.00 |
| | | | 7.51 | 0.00 | 7.49 | 0.00 | -0.02 |
| CANADIAN DOLLAR | | | | | | | |
| CANADA | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 20,625.01 | 0.00 | | 0.00 |
| | | | 0.00 | 15,218.60 | 0.00 | 0.00 | 0.00 |
| CHILEAN PESO | | | | | | | |
| CHILE | | | | | | | |
| | NON-BASE CURRENCY | | 230.00 | 0.00 | 230.00 | | 0.00 |
| | | | 0.29 | 0.00 | 0.24 | 0.00 | -0.05 |
| DANISH KRONE | | | | | | | |
| DENMARK | | | | | | | |
| | NON-BASE CURRENCY | | -1,791.60 | 0.00 | -1,791.60 | | 0.00 |
| | | | -258.66 | 0.00 | -260.43 | 0.00 | -1.77 |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 1,036,263.99 | 0.00 | | 0.00 |
| | | | 0.00 | 150,632.92 | 0.00 | 0.00 | 0.00 |
| SUBTOTAL DANISH KRONE | | | -1,791.60 | 1,036,263.99 | -1,791.60 | | 0.00 |
| | | | -258.66 | 150,632.92 | -260.43 | 0.00 | -1.77 |
| TOTAL CASH & CASH EQUIVALENTS DANISH KRONE | | | -1,791.60 | 1,036,263.99 | -1,791.60 | | 0.00 |
| | | | -258.66 | 150,632.92 | -260.43 | 0.00 | -1.77 |
| EURO CURRENCY UNIT | | | | | | | |
| EURO CURRENCY GEOGRAPHIC | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 926,314.47 | 0.00 | | 0.00 |
| | | | 0.00 | 1,003,708.03 | 0.00 | 0.00 | 0.00 |
| | NON-BASE CURRENCY | | -53.33 | 0.00 | -53.33 | | 0.00 |
| | | | -57.44 | 0.00 | -57.79 | 0.00 | -0.35 |
| SUBTOTAL EURO CURRENCY UNIT | | | -53.33 | 926,314.47 | -53.33 | | 0.00 |
| | | | -57.44 | 1,003,708.03 | -57.79 | 0.00 | -0.35 |
| TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT | | | -53.33 | 926,314.47 | -53.33 | | 0.00 |
| | | | -57.44 | 1,003,708.03 | -57.79 | 0.00 | -0.35 |

HB0F10000002 - GLOBEFLEX ACWI EX US

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---|--|---------------------|--------------------|--|----------------------------|------------------|---|
| HONG KONG DOLLAR | | | | | | | |
| HONG KONG | | | | | | | |
| | NON-BASE CURRENCY | | 164,038.28 | 0.00 | 164,038.28 | | 0.00 |
| | | | 20,972.47 | 0.00 | 20,952.65 | 0.00 | -19.82 |
| INDIAN RUPEE | | | | | | | |
| INDIA | | | | | | | |
| | NON-BASE CURRENCY | | 16,153.00 | 0.00 | 16,153.00 | | 0.00 |
| | | | 194.77 | 0.00 | 194.82 | 0.00 | 0.05 |
| JAPANESE YEN | | | | | | | |
| JAPAN | | | | | | | |
| | NON-BASE CURRENCY | | -29,436.00 | 0.00 | -29,436.00 | | 0.00 |
| | | | -197.13 | 0.00 | -196.08 | 0.00 | 1.05 |
| NORWEGIAN KRONE | | | | | | | |
| NORWAY | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 1,524,217.33 | 0.00 | | 0.00 |
| | | | 0.00 | 144,937.86 | 0.00 | 0.00 | 0.00 |
| POLISH ZLOTY | | | | | | | |
| POLAND | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 9,645.76 | 0.00 | | 0.00 |
| | | | 0.00 | 2,420.91 | 0.00 | 0.00 | 0.00 |
| POUND STERLING | | | | | | | |
| UNITED KINGDOM | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 4,922.52 | 0.00 | | 0.00 |
| | | | 0.00 | 6,228.72 | 0.00 | 0.00 | 0.00 |
| | NON-BASE CURRENCY | | 55,158.74 | 0.00 | 55,158.74 | | 0.00 |
| | | | 69,763.14 | 0.00 | 69,795.11 | 0.02 | 31.97 |
| | PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS | | -33,958.31 | 0.00 | -33,958.31 | | 0.00 |
| | | | -42,977.59 | 0.00 | -42,969.15 | -0.01 | 8.44 |
| SUBTOTAL POUND STERLING | | | 21,200.43 | 4,922.52 | 21,200.43 | | 0.00 |
| | | | 26,785.55 | 6,228.72 | 26,825.96 | 0.01 | 40.41 |
| TOTAL CASH & CASH EQUIVALENTS POUND STERLING | | | 21,200.43 | 4,922.52 | 21,200.43 | | 0.00 |
| | | | 26,785.55 | 6,228.72 | 26,825.96 | 0.01 | 40.41 |
| SOUTH AFRICAN RAND | | | | | | | |
| SOUTH AFRICA | | | | | | | |

HB0F10000002 - GLOBEFLEX ACWI EX US

3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|-----------------------------------|---------------------|--------------------|--|----------------------------|------------------|---|
| | NON-BASE CURRENCY | | 362.33 | 0.00 | 362.33 | | 0.00 |
| | | | 18.92 | 0.00 | 18.97 | 0.00 | 0.05 |
| SWISS FRANC | | | | | | | |
| SWITZERLAND | | | | | | | |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 487,683.71 | 0.00 | | 0.00 |
| | | | 0.00 | 551,023.90 | 0.00 | 0.00 | 0.00 |
| | NON-BASE CURRENCY | | -20.84 | 0.00 | -20.84 | | 0.00 |
| | | | -23.82 | 0.00 | -23.55 | 0.00 | 0.27 |
| SUBTOTAL SWISS FRANC | | | -20.84 | 487,683.71 | -20.84 | | 0.00 |
| | | | -23.82 | 551,023.90 | -23.55 | 0.00 | 0.27 |
| TOTAL CASH & CASH EQUIVALENTS SWISS FRANC | | | -20.84 | 487,683.71 | -20.84 | | 0.00 |
| | | | -23.82 | 551,023.90 | -23.55 | 0.00 | 0.27 |
| TURKISH LIRA | | | | | | | |
| TURKEY | | | | | | | |
| | NON-BASE CURRENCY | | 30,568.22 | 0.00 | 30,568.22 | | 0.00 |
| | | | 996.23 | 0.00 | 974.54 | 0.00 | -21.69 |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| | PAYABLE FOR ACCOUNTING/AUDIT FEES | | -9,674.30 | 0.00 | -9,674.30 | | 0.00 |
| | | | -9,674.30 | 0.00 | -9,674.30 | 0.00 | 0.00 |
| | CASH | | -4,751.83 | 0.00 | -4,751.83 | | 0.00 |
| | | | -4,751.83 | 0.00 | -4,751.83 | 0.00 | 0.00 |
| | PAYABLE FOR CUSTODIAN FEES | | -16,206.00 | 0.00 | -16,206.00 | | 0.00 |
| | | | -16,206.00 | 0.00 | -16,206.00 | 0.00 | 0.00 |
| | FFX CONTRACTS RECEIVABLE | | 47,729.42 | 0.00 | 47,729.42 | | 0.00 |
| | | | 47,729.42 | 0.00 | 47,729.42 | 0.01 | 0.00 |
| | MSC PAYABLE - CLASS C1 | | -112,397.25 | 0.00 | -112,397.25 | | 0.00 |
| | | | -112,397.25 | 0.00 | -112,397.25 | -0.02 | 0.00 |
| | REBATE RECEIVABLE | | 298,295.86 | 0.00 | 298,295.86 | | 0.00 |
| | | | 298,295.86 | 0.00 | 298,295.86 | 0.07 | 0.00 |
| | PAYABLE FOR TRUSTEE FEES | | -1,831.27 | 0.00 | -1,831.27 | | 0.00 |
| | | | -1,831.27 | 0.00 | -1,831.27 | 0.00 | 0.00 |
| | DIVIDENDS RECEIVABLE RECLAIM | | 0.00 | 8,551.01 | 0.00 | | 0.00 |
| | | | 0.00 | 8,551.01 | 0.00 | 0.00 | 0.00 |
| | MSC PAYABLE - CLASS C3 | | -108,181.62 | 0.00 | -108,181.62 | | 0.00 |
| | | | -108,181.62 | 0.00 | -108,181.62 | -0.02 | 0.00 |

HB0F1000002 - GLOBEFLEX ACWI EX US

3/1/2024

Status: PRELIMINARY

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|-------------------------------|---------------------|---------------------|--|----------------------------|------------------|---|
| 8,132,425.740 | BLACKROCK LIQ T FUND INSTL | 100.0000 | 8,132,425.74 | 39,070.87 | 8,132,425.74 | | 0.00 |
| 996229696 | VAR RT 12/31/2049 DD 01/31/12 | 100.0000 | 8,132,425.74 | 39,070.87 | 8,132,425.74 | 1.77 | 0.00 |
| SUBTOTAL UNITED STATES | | | 8,225,408.75 | 47,621.88 | 8,225,408.75 | | 0.00 |
| | | | 8,225,408.75 | 47,621.88 | 8,225,408.75 | 1.81 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR | | | 8,225,408.75 | 47,621.88 | 8,225,408.75 | | 0.00 |
| | | | 8,225,408.75 | 47,621.88 | 8,225,408.75 | 1.81 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS | | | 8,273,847.44 | 1,939,602.30 | 8,273,845.57 | 1.82 | -1.87 |
| PREFERRED SECURITIES | | | | | | | |
| BRAZIL REAL | | | | | | | |
| BRAZIL | | | | | | | |
| 1,350,100.000 | MARCOPOLO SA | 8.5500 | 9,314,366.53 | 263,944.55 | 11,543,355.00 | | 2,228,988.47 |
| LB2599135 | | 1.7276 | 1,892,530.73 | 53,288.76 | 2,332,391.42 | 0.51 | 439,860.69 |
| SOUTH KOREAN WON | | | | | | | |
| SOUTH KOREA | | | | | | | |
| 70,147.000 | SAMSUNG ELECTRONICS CO LTD | 63,600.0000 | 4,305,788,604.00 | 0.00 | 4,461,349,200.00 | | 155,560,596.00 |
| FK6773816 | | 47.7621 | 3,272,498.37 | 0.00 | 3,350,366.18 | 0.73 | 77,867.81 |
| TOTAL PREFERRED SECURITIES | | | 5,165,029.10 | 53,288.76 | 5,682,757.60 | 1.24 | 517,728.50 |
| EQUITY | | | | | | | |
| AUSTRALIAN DOLLAR | | | | | | | |
| AUSTRALIA | | | | | | | |
| 350,029.000 | INSURANCE AUSTRALIA GROUP LTD | 6.1500 | 1,638,314.32 | 31,852.64 | 2,152,678.35 | | 514,364.03 |
| AA6271024 | | 4.0178 | 1,125,194.27 | 20,823.58 | 1,406,344.77 | 0.31 | 281,150.50 |
| 37,249.000 | PRO MEDICUS LTD | 103.3900 | 2,679,870.09 | 6,704.82 | 3,851,174.11 | | 1,171,304.02 |
| AA6292780 | | 67.5447 | 1,731,677.53 | 4,382.57 | 2,515,972.05 | 0.55 | 784,294.52 |
| 146,548.000 | TECHNOLOGY ONE LTD | 16.8200 | 2,192,269.82 | 0.00 | 2,464,937.36 | | 272,667.54 |
| AA6302415 | | 10.9885 | 1,449,164.54 | 0.00 | 1,610,343.58 | 0.35 | 161,179.04 |
| 109,625.000 | BLUESCOPE STEEL LTD | 22.7700 | 2,208,025.06 | 27,406.25 | 2,496,161.25 | | 288,136.19 |
| AA6533233 | | 14.8756 | 1,492,057.15 | 17,916.21 | 1,630,742.14 | 0.36 | 138,684.99 |
| 44,205.000 | JB HI-FI LTD | 60.1500 | 1,984,989.90 | 69,843.90 | 2,658,930.75 | | 673,940.85 |
| AA6702622 | | 39.2960 | 1,331,800.58 | 45,633.21 | 1,737,079.46 | 0.38 | 405,278.88 |
| 1,277,637.000 | QANTAS AIRWAYS LTD | 5.1700 | 8,551,493.42 | 0.00 | 6,605,383.29 | | -1,946,110.13 |
| AA6710344 | | 3.3776 | 5,681,072.89 | 0.00 | 4,315,296.90 | 0.94 | -1,365,775.99 |
| 343,037.000 | QBE INSURANCE GROUP LTD | 17.3200 | 5,430,413.86 | 0.00 | 5,941,400.84 | | 510,986.98 |
| AA6715749 | | 11.3152 | 3,528,243.33 | 0.00 | 3,881,517.17 | 0.85 | 353,273.84 |

HB0F10000002 - GLOBEFLEX ACWI EX US

3/1/2024

Status: PRELIMINARY

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|---------------------------------------|--------------------------------|------------|----------------------|-------------------|----------------------|------------------|---------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 237,511.000 | AGL ENERGY LTD | 8.6600 | 2,310,481.89 | 52,489.93 | 2,056,845.26 | | -253,636.63 |
| AABSS7GP7 | | 5.6576 | 1,546,985.87 | 34,309.78 | 1,343,737.01 | 0.29 | -203,248.86 |
| SUBTOTAL AUSTRALIA | | | 26,995,858.36 | 188,297.54 | 28,227,511.21 | | 1,231,652.85 |
| | | | 17,886,196.16 | 123,065.35 | 18,441,033.08 | 4.03 | 554,836.92 |
| NEW ZEALAND | | | | | | | |
| 52,633.000 | XERO LTD | 134.9300 | 4,888,499.28 | 0.00 | 7,101,770.69 | | 2,213,271.41 |
| AAB8P4LP5 | | 88.1498 | 3,286,235.19 | 0.00 | 4,639,586.79 | 1.01 | 1,353,351.60 |
| TOTAL EQUITY AUSTRALIAN DOLLAR | | | 31,884,357.64 | 188,297.54 | 35,329,281.90 | | 3,444,924.26 |
| | | | 21,172,431.35 | 123,065.35 | 23,080,619.87 | 5.04 | 1,908,188.52 |
| BRAZIL REAL | | | | | | | |
| BRAZIL | | | | | | | |
| 206,400.000 | PETROLEO BRASILEIRO SA | 41.3900 | 7,790,923.43 | 138,839.81 | 8,542,896.00 | | 751,972.57 |
| LB2682360 | | 8.3631 | 1,600,271.84 | 28,008.56 | 1,726,133.98 | 0.38 | 125,862.14 |
| 168,400.000 | TELEFONICA BRASIL SA | 53.9400 | 8,191,616.18 | 73,623.49 | 9,083,496.00 | | 891,879.82 |
| LBB6XFBX5 | | 10.8988 | 1,679,534.95 | 14,797.04 | 1,835,364.86 | 0.40 | 155,829.91 |
| 482,000.000 | CURY CONSTRUTORA E INCORPORADO | 19.1600 | 9,206,130.25 | 0.00 | 9,235,120.00 | | 28,989.75 |
| LBBK93J36 | | 3.8714 | 1,850,782.36 | 0.00 | 1,866,001.23 | 0.41 | 15,218.87 |
| 748,900.000 | CAIXA SEGURIDADE PARTICIPACOES | 14.5000 | 8,490,676.53 | 0.00 | 10,859,050.00 | | 2,368,373.47 |
| LBBMDWWN4 | | 2.9298 | 1,677,290.06 | 0.00 | 2,194,124.24 | 0.48 | 516,834.18 |
| 508,300.000 | TIM SA/BRAZIL | 18.4800 | 7,134,720.24 | 0.00 | 9,393,384.00 | | 2,258,663.76 |
| LBBN71RB9 | | 3.7340 | 1,470,677.03 | 0.00 | 1,897,979.25 | 0.41 | 427,302.22 |
| 379,900.000 | VIBRA ENERGIA SA | 26.6200 | 9,094,419.36 | 0.00 | 10,112,938.00 | | 1,018,518.64 |
| LBBPBLV87 | | 5.3787 | 1,833,936.04 | 0.00 | 2,043,368.66 | 0.45 | 209,432.62 |
| SUBTOTAL BRAZIL | | | 49,908,485.99 | 212,463.30 | 57,226,884.00 | | 7,318,398.01 |
| | | | 10,112,492.28 | 42,805.60 | 11,562,972.22 | 2.53 | 1,450,479.94 |
| TOTAL EQUITY BRAZIL REAL | | | 49,908,485.99 | 212,463.30 | 57,226,884.00 | | 7,318,398.01 |
| | | | 10,112,492.28 | 42,805.60 | 11,562,972.22 | 2.53 | 1,450,479.94 |
| CANADIAN DOLLAR | | | | | | | |
| CANADA | | | | | | | |
| 17,723.000 | NATIONAL BANK OF CANADA | 106.7100 | 1,695,621.44 | 0.00 | 1,891,221.33 | | 195,599.89 |
| NC2077302 | | 78.7382 | 1,363,204.12 | 0.00 | 1,395,477.83 | 0.30 | 32,273.71 |
| 18,877.000 | DESCARTES SYS GROUP INC | 120.1200 | 2,051,193.42 | 0.00 | 2,267,505.24 | | 216,311.82 |
| NC2141942 | | 88.6331 | 1,524,900.11 | 0.00 | 1,673,126.91 | 0.36 | 148,226.80 |
| 25,400.000 | CANADIAN NATURAL RESOURCES LTD | 97.7000 | 2,299,401.04 | 0.00 | 2,481,580.00 | | 182,178.96 |
| NC2171576 | | 72.0900 | 1,695,535.92 | 0.00 | 1,831,086.51 | 0.40 | 135,550.59 |

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|-------------------------------------|--------------------------------|------------|----------------------|------------------|----------------------|------------------|---------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 35,500.000 | OPEN TEXT CORPORATION | 53.2400 | 1,958,849.37 | 12,027.84 | 1,890,020.00 | | -68,829.37 |
| NC2260825 | | 39.2843 | 1,461,377.23 | 8,875.00 | 1,394,591.40 | 0.30 | -66,785.83 |
| 26,319.000 | MAGNA INTL INC | 73.2500 | 2,107,183.36 | 16,942.69 | 1,927,866.75 | | -179,316.61 |
| NC2554474 | | 54.0491 | 1,564,527.13 | 12,501.53 | 1,422,517.43 | 0.31 | -142,009.70 |
| 2,303.000 | FAIRFAX FINANCIAL HOLDINGS LTD | 1,450.1600 | 2,034,511.19 | 0.00 | 3,339,718.48 | | 1,305,207.29 |
| NC2566353 | SUB-VTG | 1,070.0314 | 1,514,280.22 | 0.00 | 2,464,282.22 | 0.54 | 950,002.00 |
| 74,100.000 | QUEBECOR INC | 31.9300 | 2,316,348.64 | 0.00 | 2,366,013.00 | | 49,664.36 |
| NC2715778 | CL B SUB-VTG | 23.5602 | 1,707,930.91 | 0.00 | 1,745,812.95 | 0.38 | 37,882.04 |
| 37,180.000 | ROYAL BANK OF CANADA | 131.9400 | 4,092,658.46 | 0.00 | 4,905,529.20 | | 812,870.74 |
| NC2754389 | | 97.3547 | 3,206,394.71 | 0.00 | 3,619,648.92 | 0.79 | 413,254.21 |
| 323,323.000 | KINROSS GOLD CORP | 6.8800 | 2,185,275.49 | 0.00 | 2,224,462.24 | | 39,186.75 |
| NCB03Z841 | | 5.0766 | 1,622,508.44 | 0.00 | 1,641,366.71 | 0.36 | 18,858.27 |
| 262,000.000 | SUPERIOR PLUS CORP | 9.5200 | 2,445,386.64 | 0.00 | 2,494,240.00 | | 48,853.36 |
| NCB3KTPS8 | | 7.0245 | 1,812,564.37 | 0.00 | 1,840,427.96 | 0.40 | 27,863.59 |
| 25,579.000 | DOLLARAMA INC | 104.2600 | 2,087,645.43 | 0.00 | 2,666,866.54 | | 579,221.11 |
| NCB4TP9G9 | | 76.9305 | 1,553,827.86 | 0.00 | 1,967,804.12 | 0.43 | 413,976.26 |
| 15,700.000 | CGI INC | 157.3600 | 1,922,430.46 | 0.00 | 2,470,552.00 | | 548,121.54 |
| NCBJ2L578 | CL A SUB VTG | 116.1114 | 1,428,891.38 | 0.00 | 1,822,949.27 | 0.40 | 394,057.89 |
| 153,600.000 | FIRST CAPITAL REIT | 15.7600 | 2,512,443.00 | 9,400.32 | 2,420,736.00 | | -91,707.00 |
| NCBKSL56 | UNIT | 11.6289 | 1,863,212.46 | 6,937.23 | 1,786,191.48 | 0.39 | -77,020.98 |
| 109,331.000 | ALIMENTATION COUCHE-TARD INC | 84.0200 | 4,768,640.06 | 0.00 | 9,185,990.62 | | 4,417,350.56 |
| NCBL56KN1 | | 61.9959 | 3,514,172.58 | 0.00 | 6,778,078.30 | 1.48 | 3,263,905.72 |
| 52,600.000 | PARKLAND CORP | 42.8300 | 2,268,642.78 | 0.00 | 2,252,858.00 | | -15,784.78 |
| NCBLFHPV3 | | 31.6030 | 1,647,808.59 | 0.00 | 1,662,319.13 | 0.36 | 14,510.54 |
| 815.000 | CONSTELLATION SOFTWARE INC | 0.0000 | 0.00 | 0.00 | 0.00 | | 0.00 |
| NCBR52TP3 | WT 31-MAR-2040 | 0.0000 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 113,500.000 | AIR CANADA | 18.1200 | 2,272,408.28 | 0.00 | 2,056,620.00 | | -215,788.28 |
| NCBSDHYK4 | VTG AND VAR VTG | 13.3702 | 1,694,211.70 | 0.00 | 1,517,520.75 | 0.33 | -176,690.95 |
| SUBTOTAL CANADA | | | 39,018,639.06 | 38,370.85 | 46,841,779.40 | | 7,823,140.34 |
| | | | 29,175,347.73 | 28,313.76 | 34,563,201.89 | 7.53 | 5,387,854.16 |
| TOTAL EQUITY CANADIAN DOLLAR | | | 39,018,639.06 | 38,370.85 | 46,841,779.40 | | 7,823,140.34 |
| | | | 29,175,347.73 | 28,313.76 | 34,563,201.89 | 7.53 | 5,387,854.16 |
| DANISH KRONE | | | | | | | |
| DENMARK | | | | | | | |
| 27,679.000 | SYDBANK AS | 379.2000 | 10,207,745.86 | 0.00 | 10,495,876.80 | | 288,130.94 |
| SDB06JSP8 | | 55.1211 | 1,449,798.17 | 0.00 | 1,525,696.54 | 0.33 | 75,898.37 |

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3/1/2024

Status: PRELIMINARY

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|----------------------------------|-------------------------|---------------------|----------------------|--|----------------------------|------------------|---|
| 276,775.000 | H. LUNDBECK A/S | 33.0600 | 10,153,200.42 | 0.00 | 9,150,181.50 | | -1,003,018.92 |
| SDBMGTJT9 | | 4.8057 | 1,462,742.89 | 0.00 | 1,330,084.24 | 0.29 | -132,658.65 |
| 62,689.000 | NOVO NORDISK A/S | 850.9000 | 13,728,436.15 | 0.00 | 53,342,070.10 | | 39,613,633.95 |
| SDBP6KMJ0 | | 123.6881 | 2,171,123.69 | 0.00 | 7,753,884.07 | 1.69 | 5,582,760.38 |
| 65,412.000 | TRYG A/S | 147.5500 | 10,033,934.71 | 0.00 | 9,651,540.60 | | -382,394.11 |
| SDBXDZ973 | | 21.4481 | 1,425,425.61 | 0.00 | 1,402,962.55 | 0.31 | -22,463.06 |
| SUBTOTAL DENMARK | | | 44,123,317.14 | 0.00 | 82,639,669.00 | | 38,516,351.86 |
| | | | 6,509,090.36 | 0.00 | 12,012,627.40 | 2.62 | 5,503,537.04 |
| TOTAL EQUITY DANISH KRONE | | | 44,123,317.14 | 0.00 | 82,639,669.00 | | 38,516,351.86 |
| | | | 6,509,090.36 | 0.00 | 12,012,627.40 | 2.62 | 5,503,537.04 |
| EURO CURRENCY UNIT | | | | | | | |
| AUSTRIA | | | | | | | |
| 94,597.000 | TELEKOM AUSTRIA AG | 7.4600 | 598,433.97 | 0.00 | 705,693.62 | | 107,259.65 |
| EA4635085 | | 8.0833 | 725,720.87 | 0.00 | 764,654.32 | 0.17 | 38,933.45 |
| 36,672.000 | ERSTE GROUP BANK AG | 37.3300 | 1,352,117.80 | 0.00 | 1,368,965.76 | | 16,847.96 |
| EA5289833 | | 40.4489 | 1,430,361.90 | 0.00 | 1,483,342.85 | 0.32 | 52,980.95 |
| 29,848.000 | ANDRITZ AG | 59.0000 | 1,203,130.05 | 0.00 | 1,761,032.00 | | 557,901.95 |
| EAB1WVF67 | | 63.9295 | 1,432,462.76 | 0.00 | 1,908,166.22 | 0.42 | 475,703.46 |
| SUBTOTAL AUSTRIA | | | 3,153,681.82 | 0.00 | 3,835,691.38 | | 682,009.56 |
| | | | 3,588,545.53 | 0.00 | 4,156,163.39 | 0.91 | 567,617.86 |
| BELGIUM | | | | | | | |
| 39,822.000 | AGEAS SA/NV | 39.0400 | 1,582,785.41 | 0.00 | 1,554,650.88 | | -28,134.53 |
| EBB86S2N3 | | 42.3018 | 1,690,244.66 | 0.00 | 1,684,541.96 | 0.37 | -5,702.70 |
| FINLAND | | | | | | | |
| 160,040.000 | WARTSILA OYJ ABP | 14.4800 | 1,791,917.16 | 0.00 | 2,317,379.20 | | 525,462.04 |
| SF4525181 | | 15.6898 | 1,964,050.79 | 0.00 | 2,510,996.23 | 0.55 | 546,945.44 |
| FRANCE | | | | | | | |
| 67,405.000 | FORVIA SE | 13.5150 | 1,443,616.54 | 0.00 | 910,978.58 | | -532,637.96 |
| EF4400448 | | 14.6442 | 1,584,399.65 | 0.00 | 987,090.84 | 0.22 | -597,308.81 |
| 10,717.000 | SCHNEIDER ELECTRIC SE | 209.9000 | 909,671.82 | 0.00 | 2,249,498.30 | | 1,339,826.48 |
| EF4834109 | | 227.4371 | 1,007,892.70 | 0.00 | 2,437,443.88 | 0.53 | 1,429,551.18 |
| 19,836.000 | NEXANS SA | 95.6500 | 1,718,625.06 | 0.00 | 1,897,313.40 | | 178,688.34 |
| EF7130836 | | 103.6416 | 1,848,232.52 | 0.00 | 2,055,833.93 | 0.45 | 207,601.41 |
| 11,017.000 | SAFRAN SA | 193.4400 | 1,253,272.08 | 0.00 | 2,131,128.48 | | 877,856.40 |
| EFB058TZ0 | | 209.6019 | 1,261,606.34 | 0.00 | 2,309,184.26 | 0.50 | 1,047,577.92 |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|------------------------------|---------------------|----------------------|--|----------------------------|------------------|---|
| 274,955.000 | ENGIE SA | 14.6960 | 4,180,933.98 | 0.00 | 4,040,738.68 | | -140,195.30 |
| EFB0C2CQ3 | | 15.9239 | 4,500,607.66 | 0.00 | 4,378,342.40 | 0.95 | -122,265.26 |
| 49,918.000 | UBISOFT ENTERTAINMENT SA | 20.8700 | 1,385,110.38 | 0.00 | 1,041,788.66 | | -343,321.72 |
| EFB1L3CS5 | | 22.6137 | 1,482,327.93 | 0.00 | 1,128,830.10 | 0.25 | -353,497.83 |
| 70,007.000 | REXEL SA | 23.6900 | 1,220,340.40 | 0.00 | 1,658,465.83 | | 438,125.43 |
| EFB1VP0K5 | | 25.6693 | 1,441,099.98 | 0.00 | 1,797,030.65 | 0.39 | 355,930.67 |
| 13,649.000 | GAZTRANSPORT ET TECHNIGAZ SA | 143.8000 | 1,579,993.96 | 0.00 | 1,962,726.20 | | 382,732.24 |
| EFBJYRDP4 | | 155.8145 | 1,682,532.86 | 0.00 | 2,126,711.97 | 0.46 | 444,179.11 |
| 129,151.000 | VALLOUREC SACA | 13.7700 | 1,560,795.50 | 0.00 | 1,778,409.27 | | 217,613.77 |
| EFBLGWF92 | | 14.9205 | 1,667,294.82 | 0.00 | 1,926,995.36 | 0.42 | 259,700.54 |
| 26,734.000 | AMUNDI SA | 60.7000 | 1,635,199.49 | 0.00 | 1,622,753.80 | | -12,445.69 |
| EFBYZR017 | | 65.7715 | 1,758,504.52 | 0.00 | 1,758,334.88 | 0.38 | -169.64 |
| SUBTOTAL FRANCE | | | 16,887,559.21 | 0.00 | 19,293,801.20 | | 2,406,241.99 |
| | | | 18,234,498.98 | 0.00 | 20,905,798.27 | 4.55 | 2,671,299.29 |
| GERMANY | | | | | | | |
| 9,340.000 | ADIDAS AG | 187.0000 | 1,638,100.42 | 0.00 | 1,746,580.00 | | 108,479.58 |
| ED4031974 | | 202.6239 | 1,759,975.09 | 0.00 | 1,892,506.76 | 0.41 | 132,531.67 |
| 31,290.000 | GEA GROUP AG | 37.9600 | 1,285,039.96 | 0.00 | 1,187,768.40 | | -97,271.56 |
| ED4557101 | | 41.1316 | 1,511,656.75 | 0.00 | 1,287,006.45 | 0.28 | -224,650.30 |
| 83,196.000 | DEUTSCHE POST AG | 42.5450 | 3,372,722.63 | 0.00 | 3,539,573.82 | | 166,851.19 |
| ED4617855 | | 46.0996 | 3,829,887.38 | 0.00 | 3,835,305.21 | 0.84 | 5,417.83 |
| 35,893.000 | MERCK KGAA | 158.1000 | 4,155,944.33 | 0.00 | 5,674,683.30 | | 1,518,738.97 |
| ED4741846 | | 171.3093 | 4,618,646.73 | 0.00 | 6,148,803.09 | 1.34 | 1,530,156.36 |
| 11,567.000 | SAP SE | 173.3400 | 1,607,215.10 | 0.00 | 2,005,023.78 | | 397,808.68 |
| ED4846280 | | 187.8226 | 1,754,757.44 | 0.00 | 2,172,543.52 | 0.47 | 417,786.08 |
| 11,342.000 | KRONES AG | 115.0000 | 1,084,031.82 | 0.00 | 1,304,330.00 | | 220,298.18 |
| ED5523888 | | 124.6083 | 1,073,392.12 | 0.00 | 1,413,306.77 | 0.31 | 339,914.65 |
| 11,929.000 | SIEMENS AG | 181.2800 | 1,890,566.03 | 0.00 | 2,162,489.12 | | 271,923.09 |
| ED5727976 | | 196.4259 | 2,021,109.61 | 0.00 | 2,343,165.09 | 0.51 | 322,055.48 |
| 343,493.000 | DEUTSCHE TELEKOM AG | 21.9850 | 4,891,644.19 | 0.00 | 7,551,693.61 | | 2,660,049.42 |
| ED5842353 | | 23.8218 | 5,377,111.23 | 0.00 | 8,182,637.61 | 1.78 | 2,805,526.38 |
| 26,097.000 | SCOUT24 SE | 67.3400 | 1,638,989.64 | 0.00 | 1,757,371.98 | | 118,382.34 |
| EDBYT9340 | | 72.9663 | 1,751,003.27 | 0.00 | 1,904,200.41 | 0.42 | 153,197.14 |
| SUBTOTAL GERMANY | | | 21,564,254.12 | 0.00 | 26,929,514.01 | | 5,365,259.89 |
| | | | 23,697,539.62 | 0.00 | 29,179,474.91 | 6.36 | 5,481,935.29 |
| ITALY | | | | | | | |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--------------------------------|----------------------|------------------------------|--|------------------------------|------------------|---|
| 810,117.000 EI5499138 | A2A SPA | 1.6700 1.8095 | 1,588,145.32 1,714,021.00 | 0.00 0.00 | 1,352,895.39 1,465,929.80 | 0.32 | -235,249.93 -248,091.20 |
| 42,353.000 EIB1W4V62 | PRYSMIAN SPA | 46.0100 49.8541 | 1,040,180.40 1,234,975.29 | 0.00 0.00 | 1,948,661.53 2,111,472.20 | 0.46 | 908,481.13 876,496.91 |
| 81,666.000 EIBNGN9Z1 | FINECOBANK BANCA FINECO SPA | 12.8450 13.9182 | 1,257,820.47 1,321,025.95 | 0.00 0.00 | 1,048,999.77 1,136,643.70 | 0.25 | -208,820.70 -184,382.25 |
| 145,943.000 EIBYWP844 | BANCA MEDIOLANUM SPA | 9.9340 10.7640 | 1,369,433.04 1,447,623.50 | 0.00 0.00 | 1,449,797.76 1,570,928.36 | 0.34 | 80,364.72 123,304.86 |
| SUBTOTAL ITALY | | | 5,255,579.23 | 0.00 | 5,800,354.45 | | 544,775.22 |
| | | | 5,717,645.74 | 0.00 | 6,284,974.06 | 1.37 | 567,328.32 |
| NETHERLANDS | | | | | | | |
| 82,487.000 EFBMD8F96 | STELLANTIS NV | 24.4250 26.4657 | 1,055,509.12 1,045,616.26 | 0.00 0.00 | 2,014,744.98 2,183,076.92 | 0.48 | 959,235.86 1,137,460.66 |
| 1,173,717.000 EN5956078 | KONINKLIJKE KPN NV | 3.3890 3.6722 | 2,695,902.82 3,024,945.70 | 0.00 0.00 | 3,977,726.91 4,310,065.99 | 0.94 | 1,281,824.09 1,285,120.29 |
| SUBTOTAL NETHERLANDS | | | 3,751,411.94 | 0.00 | 5,992,471.89 | | 2,241,059.95 |
| | | | 4,070,561.96 | 0.00 | 6,493,142.91 | 1.42 | 2,422,580.95 |
| SPAIN | | | | | | | |
| 115,502.000 EE4476219 | INDRA SISTEMAS SA | 17.6900 19.1680 | 1,251,566.08 1,446,955.01 | 0.00 0.00 | 2,043,230.38 2,213,942.28 | 0.48 | 791,664.30 766,987.27 |
| 57,536.000 EEB3MSM24 | AMADEUS IT GROUP SA | 57.0000 61.7624 | 3,937,290.78 4,213,236.93 | 0.00 0.00 | 3,279,552.00 3,553,558.57 | 0.77 | -657,738.78 -659,678.36 |
| 39,308.000 EEBP9DL99 | INDUSTRIA DE DISENO TEXTIL SA | 41.1000 44.5339 | 1,354,927.98 1,489,133.60 | 0.00 0.00 | 1,615,558.80 1,750,538.74 | 0.38 | 260,630.82 261,405.14 |
| 9,888.000 EEBVRZ8L5 | AENA SME SA | 174.9500 189.5671 | 1,683,842.96 1,810,640.16 | 0.00 0.00 | 1,729,905.60 1,874,439.21 | 0.41 | 46,062.64 63,799.05 |
| 119,823.000 EEBYY3DX0 | GRIFOLS SA | 8.9760 9.7259 | 1,653,518.83 1,782,740.27 | 0.00 0.00 | 1,075,531.25 1,165,391.89 | 0.25 | -577,987.58 -617,348.38 |
| SUBTOTAL SPAIN | | | 9,881,146.63 | 0.00 | 9,743,778.03 | | -137,368.60 |
| | | | 10,742,705.97 | 0.00 | 10,557,870.69 | 2.29 | -184,835.28 |
| UNITED KINGDOM | | | | | | | |
| 906,523.000 EEB5282K7 | INTERNATIONAL CONSOLIDATED AIR | 1.7140 1.8572 | 1,613,919.55 1,725,283.12 | 0.00 0.00 | 1,553,780.42 1,683,598.77 | 0.37 | -60,139.13 -41,684.35 |
| TOTAL EQUITY EURO CURRENCY UNIT | | | 65,482,255.07 | 0.00 | 77,021,421.46 | | 11,539,166.39 |
| | | | 71,431,076.37 | 0.00 | 83,456,561.19 | 18.19 | 12,025,484.82 |
| HONG KONG DOLLAR | | | | | | | |
| CHINA | | | | | | | |

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Status: PRELIMINARY

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|---------------------------|--------------------------------|------------|-----------------------|-------------|-----------------------|------------------|----------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 10,150,563.000 | PETROCHINA CO LTD | 6.1100 | 34,801,263.95 | 0.00 | 62,019,939.93 | | 27,218,675.98 |
| FH6226572 | HK/00857 | 0.7804 | 4,483,301.67 | 0.00 | 7,921,821.44 | 1.73 | 3,438,519.77 |
| 2,936,000.000 | ALUMINUM CORP OF CHINA LTD | 4.0500 | 13,459,980.40 | 0.00 | 11,890,800.00 | | -1,569,180.40 |
| FH6425398 | HK/02600 | 0.5173 | 1,720,988.76 | 0.00 | 1,518,814.67 | 0.33 | -202,174.09 |
| 51,500.000 | BYD CO LTD | 194.7000 | 12,850,838.47 | 0.00 | 10,027,050.00 | | -2,823,788.47 |
| FH6536657 | HK/01211 | 24.8691 | 1,643,340.23 | 0.00 | 1,280,757.44 | 0.28 | -362,582.79 |
| 995,000.000 | WEICHAJ POWER CO LTD | 14.9400 | 14,005,406.71 | 0.00 | 14,865,300.00 | | 859,893.29 |
| FH6743956 | HK/02338 | 1.9083 | 1,790,983.29 | 0.00 | 1,898,748.25 | 0.41 | 107,764.96 |
| 729,500.000 | SINOTRUK HONG KONG LTD | 19.4400 | 12,221,474.76 | 0.00 | 14,181,480.00 | | 1,960,005.24 |
| FHB296ZH4 | HK/03808 | 2.4831 | 1,561,435.97 | 0.00 | 1,811,403.76 | 0.39 | 249,967.79 |
| 366,000.000 | BYD ELECTRONIC INTERNATIONAL C | 30.9000 | 13,288,916.94 | 0.00 | 11,309,400.00 | | -1,979,516.94 |
| FHB29SHS2 | HK/00285 | 3.9469 | 1,699,010.23 | 0.00 | 1,444,552.31 | 0.31 | -254,457.92 |
| 579,000.000 | HAILILAO INTERNATIONAL HOLDING | 14.3000 | 11,810,836.33 | 0.00 | 8,279,700.00 | | -3,531,136.33 |
| FHBGN9717 | HK/06862 | 1.8265 | 1,504,689.73 | 0.00 | 1,057,568.02 | 0.23 | -447,121.71 |
| 526,100.000 | KUAISHOU TECHNOLOGY | 44.6500 | 33,692,122.83 | 0.00 | 23,490,365.00 | | -10,201,757.83 |
| FHBLC90T4 | HK/01024 | 5.7032 | 4,308,635.83 | 0.00 | 3,000,429.82 | 0.65 | -1,308,206.01 |
| 79,900.000 | NETEASE INC | 172.8000 | 12,703,719.96 | 0.00 | 13,806,720.00 | | 1,103,000.04 |
| FHBM93SF9 | HK/09999 | 22.0718 | 1,624,890.63 | 0.00 | 1,763,535.58 | 0.38 | 138,644.95 |
| 992,000.000 | BAIRONG INC | 13.7000 | 13,624,929.95 | 0.00 | 13,590,400.00 | | -34,529.95 |
| FHBMVXJ27 | HK/06608 | 1.7499 | 1,744,759.31 | 0.00 | 1,735,904.97 | 0.38 | -8,854.34 |
| 1,425,600.000 | JD LOGISTICS INC | 7.7400 | 13,114,980.32 | 0.00 | 11,034,144.00 | | -2,080,836.32 |
| FHBNMBPD2 | HK/02618 | 0.9886 | 1,678,915.30 | 0.00 | 1,409,393.80 | 0.31 | -269,521.50 |
| 555,318.000 | YADEA GROUP HOLDINGS LTD | 12.6600 | 8,628,757.23 | 0.00 | 7,030,325.88 | | -1,598,431.35 |
| FHBZ04KX6 | HK/01585 | 1.6171 | 1,099,665.14 | 0.00 | 897,985.17 | 0.20 | -201,679.97 |
| SUBTOTAL CHINA | | | 194,203,227.85 | 0.00 | 201,525,624.81 | | 7,322,396.96 |
| | | | 24,860,616.09 | 0.00 | 25,740,915.23 | 5.60 | 880,299.14 |
| HONG KONG | | | | | | | |
| 1,630,000.000 | CATHAY PACIFIC AIRWAYS LTD | 8.4400 | 13,213,925.55 | 0.00 | 13,757,200.00 | | 543,274.45 |
| FH6179755 | HK/00293 | 1.0780 | 1,688,858.58 | 0.00 | 1,757,210.38 | 0.38 | 68,351.80 |
| 76,800.000 | HONG KONG EXCHANGES & CLEARING | 240.0000 | 25,582,918.62 | 0.00 | 18,432,000.00 | | -7,150,918.62 |
| FH6267352 | HK/00388 | 30.6553 | 3,259,019.02 | 0.00 | 2,354,323.67 | 0.51 | -904,695.35 |
| 1,407,321.000 | KUNLUN ENERGY CO LTD | 6.6400 | 8,131,737.94 | 0.00 | 9,344,611.44 | | 1,212,873.50 |
| FH6340076 | HK/00135 | 0.8481 | 1,035,905.40 | 0.00 | 1,193,589.41 | 0.26 | 157,684.01 |
| 1,606,000.000 | UNITED LABORATORIES INTERNATIO | 8.5400 | 13,643,293.01 | 0.00 | 13,715,240.00 | | 71,946.99 |
| FHB1P70H4 | HK/03933 | 1.0908 | 1,744,500.37 | 0.00 | 1,751,850.81 | 0.38 | 7,350.44 |
| SUBTOTAL HONG KONG | | | 60,571,875.12 | 0.00 | 55,249,051.44 | | -5,322,823.68 |
| | | | 7,728,283.37 | 0.00 | 7,056,974.27 | 1.53 | -671,309.10 |

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| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--------------------------------------|--------------------------------|---------------------|-------------------------|--|----------------------------|------------------|---|
| TOTAL EQUITY HONG KONG DOLLAR | | | 254,775,102.97 | 0.00 | 256,774,676.25 | | 1,999,573.28 |
| | | | 32,588,899.46 | 0.00 | 32,797,889.50 | 7.13 | 208,990.04 |
| HUNGARIAN FORINT | | | | | | | |
| HUNGARY | | | | | | | |
| 42,302.000 | OTP BANK NYRT | 17,425.0000 | 607,655,591.80 | 0.00 | 737,112,350.00 | | 129,456,758.20 |
| EM7320150 | | 48.0032 | 1,695,186.57 | 0.00 | 2,030,631.01 | 0.44 | 335,444.44 |
| INDIAN RUPEE | | | | | | | |
| INDIA | | | | | | | |
| 144,352.000 | LUPIN LTD | 1,624.5500 | 162,575,717.89 | 0.00 | 234,507,041.60 | | 71,931,323.71 |
| F16143767 | | 19.5938 | 1,957,855.76 | 0.00 | 2,828,410.30 | 0.62 | 870,554.54 |
| 23,512.000 | DR REDDY'S LABORATORIES LTD | 6,193.5500 | 137,664,267.61 | 0.00 | 145,622,747.60 | | 7,958,479.99 |
| F16410950 | | 74.7010 | 1,662,097.10 | 0.00 | 1,756,368.92 | 0.38 | 94,271.82 |
| 136,204.000 | AUROBINDO PHARMA LTD | 1,026.4000 | 139,478,817.16 | 155,436.00 | 139,799,785.60 | | 320,968.44 |
| F16702638 | | 12.3795 | 1,673,485.92 | 1,874.72 | 1,686,137.66 | 0.37 | 12,651.74 |
| 27,750.000 | ABB INDIA LTD | 5,489.8500 | 89,745,514.47 | 0.00 | 152,343,337.50 | | 62,597,823.03 |
| FIB1Y9QS6 | | 66.2136 | 1,129,468.93 | 0.00 | 1,837,426.55 | 0.40 | 707,957.62 |
| 1,437,356.000 | TATA MOTORS LTD | 650.3500 | 396,107,616.86 | 0.00 | 934,784,474.60 | | 538,676,857.74 |
| FIB60NRB7 | | 7.8439 | 4,816,405.32 | 0.00 | 11,274,518.74 | 2.46 | 6,458,113.42 |
| 750,891.000 | INDUS TOWERS LTD | 263.1000 | 123,574,305.38 | 0.00 | 197,559,422.10 | | 73,985,116.72 |
| FIB92P9G3 | | 3.1733 | 1,504,069.70 | 0.00 | 2,382,781.77 | 0.52 | 878,712.07 |
| 517,758.000 | JK TYRE & INDUSTRIES LTD | 520.9000 | 91,817,689.18 | 0.00 | 269,700,142.20 | | 177,882,453.02 |
| FIBTGN052 | | 6.2826 | 1,117,029.80 | 0.00 | 3,252,877.42 | 0.71 | 2,135,847.62 |
| 222,257.000 | ZYDUS LIFESCIENCES LTD | 925.3500 | 100,929,063.08 | 0.00 | 205,665,514.95 | | 104,736,451.87 |
| FIBYM8TG2 | | 11.1607 | 1,234,096.80 | 0.00 | 2,480,550.08 | 0.54 | 1,246,453.28 |
| 30,792.000 | ALKEM LABORATORIES LTD | 5,112.9000 | 148,062,897.51 | 819,929.38 | 157,436,416.80 | | 9,373,519.29 |
| FIBYY2WB9 | | 61.6671 | 1,776,202.95 | 9,889.24 | 1,898,854.63 | 0.41 | 122,651.68 |
| SUBTOTAL INDIA | | | 1,389,955,889.14 | 975,365.38 | 2,437,418,882.95 | | 1,047,462,993.81 |
| | | | 16,870,712.28 | 11,763.96 | 29,397,926.07 | 6.41 | 12,527,213.79 |
| TOTAL EQUITY INDIAN RUPEE | | | 1,389,955,889.14 | 975,365.38 | 2,437,418,882.95 | | 1,047,462,993.81 |
| | | | 16,870,712.28 | 11,763.96 | 29,397,926.07 | 6.41 | 12,527,213.79 |
| INDONESIAN RUPIAH | | | | | | | |
| INDONESIA | | | | | | | |
| 2,375,100.000 | BANK CENTRAL ASIA TBK PT | 9,825.0000 | 20,526,075,645.00 | 0.00 | 23,335,357,500.00 | | 2,809,281,855.00 |
| FLB01C1P3 | | 0.6258 | 1,313,911.68 | 0.00 | 1,486,322.26 | 0.32 | 172,410.58 |
| 1,897,700.000 | INDOFOOD CBP SUKSES MAKMUR TBK | 11,625.0000 | 21,512,608,169.00 | 0.00 | 22,060,762,500.00 | | 548,154,331.00 |
| FLB4LD3M6 | | 0.7404 | 1,445,982.74 | 0.00 | 1,405,138.21 | 0.31 | -40,844.53 |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|---------------------------------------|--------------------------------|-------------|--------------------------|---------------|--------------------------|------------------|------------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 2,336,366.000 | ASTRA INTERNATIONAL TBK PT | 5,225.0000 | 15,673,265,830.00 | 0.00 | 12,207,512,350.00 | | -3,465,753,480.00 |
| | FLB800MQ8 | 0.3328 | 1,028,612.86 | 0.00 | 777,545.29 | 0.17 | -251,067.57 |
| SUBTOTAL INDONESIA | | | 57,711,949,644.00 | 0.00 | 57,603,632,350.00 | | -108,317,294.00 |
| | | | 3,788,507.28 | 0.00 | 3,669,005.76 | 0.80 | -119,501.52 |
| TOTAL EQUITY INDONESIAN RUPIAH | | | 57,711,949,644.00 | 0.00 | 57,603,632,350.00 | | -108,317,294.00 |
| | | | 3,788,507.28 | 0.00 | 3,669,005.76 | 0.80 | -119,501.52 |
| JAPANESE YEN | | | | | | | |
| JAPAN | | | | | | | |
| 241,900.000 | CHUGOKU ELECTRIC POWER CO INC/ | 1,018.5000 | 253,756,215.00 | 0.00 | 246,375,150.00 | | -7,381,065.00 |
| | FJ6195906 | 6.7843 | 1,740,982.51 | 0.00 | 1,641,133.45 | 0.36 | -99,849.06 |
| 13,100.000 | DAITO TRUST CONSTRUCTION CO LT | 17,730.0000 | 155,144,357.00 | 0.00 | 232,263,000.00 | | 77,118,643.00 |
| | FJ6250503 | 118.1016 | 1,133,806.13 | 0.00 | 1,547,130.79 | 0.34 | 413,324.66 |
| 26,000.000 | HITACHI LTD | 12,940.0000 | 193,913,589.00 | 0.00 | 336,440,000.00 | | 142,526,411.00 |
| | FJ6429107 | 86.1948 | 1,471,104.11 | 0.00 | 2,241,065.87 | 0.49 | 769,961.76 |
| 100,700.000 | KANSAI PAINT CO LTD | 2,186.0000 | 213,568,798.00 | 0.00 | 220,130,200.00 | | 6,561,402.00 |
| | FJ6483740 | 14.5612 | 1,518,819.49 | 0.00 | 1,466,312.80 | 0.32 | -52,506.69 |
| 507,700.000 | KONICA MINOLTA INC | 491.2000 | 253,672,700.00 | 0.00 | 249,382,240.00 | | -4,290,460.00 |
| | FJ6496700 | 3.2719 | 1,714,873.44 | 0.00 | 1,661,164.03 | 0.36 | -53,709.41 |
| 63,500.000 | MAKITA CORP | 3,862.0000 | 243,454,210.00 | 0.00 | 245,237,000.00 | | 1,782,790.00 |
| | FJ6555802 | 25.7252 | 1,614,242.15 | 0.00 | 1,633,552.10 | 0.36 | 19,309.95 |
| 427,400.000 | RENESAS ELECTRONICS CORP | 2,589.0000 | 551,223,642.00 | 11,967,200.00 | 1,106,538,600.00 | | 555,314,958.00 |
| | FJ6635679 | 17.2456 | 4,106,942.32 | 80,016.07 | 7,370,781.97 | 1.61 | 3,263,839.65 |
| 33,000.000 | ONO PHARMACEUTICAL CO LTD | 2,487.5000 | 107,567,156.00 | 0.00 | 82,087,500.00 | | -25,479,656.00 |
| | FJ6660107 | 16.5695 | 1,014,565.09 | 0.00 | 546,794.36 | 0.12 | -467,770.73 |
| 158,800.000 | SANTEN PHARMACEUTICAL CO LTD | 1,493.0000 | 200,935,774.00 | 0.00 | 237,088,400.00 | | 36,152,626.00 |
| | FJ6776606 | 9.9450 | 1,441,525.09 | 0.00 | 1,579,273.33 | 0.34 | 137,748.24 |
| 30,300.000 | SHIONOGI & CO LTD | 7,611.0000 | 191,348,087.00 | 0.00 | 230,613,300.00 | | 39,265,213.00 |
| | FJ6804689 | 50.6978 | 1,457,208.96 | 0.00 | 1,536,141.94 | 0.33 | 78,932.98 |
| 208,000.000 | TAKEDA PHARMACEUTICAL CO LTD | 4,389.0000 | 771,958,982.00 | 0.00 | 912,912,000.00 | | 140,953,018.00 |
| | FJ6870441 | 29.2356 | 6,543,340.52 | 0.00 | 6,081,012.73 | 1.33 | -462,327.79 |
| 162,300.000 | MAZDA MOTOR CORP | 1,763.0000 | 252,669,948.00 | 0.00 | 286,134,900.00 | | 33,464,952.00 |
| | FJ6900305 | 11.7435 | 1,717,412.04 | 0.00 | 1,905,977.76 | 0.42 | 188,565.72 |
| 453,400.000 | ASTELLAS PHARMA INC | 1,674.5000 | 846,893,442.00 | 0.00 | 759,218,300.00 | | -87,675,142.00 |
| | FJ6985389 | 11.1540 | 7,303,138.32 | 0.00 | 5,057,241.17 | 1.10 | -2,245,897.15 |
| 79,200.000 | YOKOGAWA ELECTRIC CORP | 3,261.0000 | 210,695,495.00 | 0.00 | 258,271,200.00 | | 47,575,705.00 |
| | FJ6986429 | 21.7219 | 1,513,168.01 | 0.00 | 1,720,374.42 | 0.38 | 207,206.41 |

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|----------------------------------|--------------------------------|------------------------|--------------------------------|--|--------------------------------|------------------|---|
| 33,700.000 FJB06CMQ8 | GMO PAYMENT GATEWAY INC | 10,200.0000 67.9434 | 235,895,554.00 1,567,412.25 | 0.00 0.00 | 343,740,000.00 2,289,692.01 | 0.50 | 107,844,446.00 722,279.76 |
| 57,200.000 FJB0J7D93 | DAIICHI SANKYO CO LTD | 4,997.0000 33.2856 | 258,845,841.00 1,748,072.42 | 0.00 0.00 | 285,828,400.00 1,903,936.13 | 0.42 | 26,982,559.00 155,863.71 |
| 65,300.000 FJB1CWJM8 | NOMURA REAL ESTATE HOLDINGS IN | 3,826.0000 25.4854 | 131,778,519.00 1,237,852.23 | 0.00 0.00 | 249,837,800.00 1,664,198.57 | 0.36 | 118,059,281.00 426,346.34 |
| 144,700.000 FJB5LTM91 | OTSUKA HOLDINGS CO LTD | 6,054.0000 40.3264 | 762,314,408.00 5,576,376.09 | 8,682,000.00 58,031.91 | 876,013,800.00 5,835,229.54 | 1.27 | 113,699,392.00 258,853.45 |
| 31,800.000 FJB62G7K0 | SOMPO HOLDINGS INC | 8,929.0000 59.4771 | 209,603,322.00 1,494,019.92 | 0.00 0.00 | 283,942,200.00 1,891,371.93 | 0.41 | 74,338,878.00 397,352.01 |
| 359,600.000 FJBDC6LT1 | TOKYU FUDOSAN HOLDINGS CORP | 1,011.0000 6.7344 | 285,611,879.00 2,047,118.37 | 0.00 0.00 | 363,555,600.00 2,421,686.02 | 0.53 | 77,943,721.00 374,567.65 |
| 121,500.000 FJBQQD164 | SKYLARK HOLDINGS CO LTD | 2,178.5000 14.5112 | 248,162,944.00 1,678,428.69 | 850,500.00 5,684.88 | 264,687,750.00 1,763,115.81 | 0.38 | 16,524,806.00 84,687.12 |
| 63,800.000 FJBQRRZ08 | RECRUIT HOLDINGS CO LTD | 6,261.0000 41.7052 | 296,759,559.00 1,993,882.96 | 0.00 0.00 | 399,451,800.00 2,660,794.78 | 0.58 | 102,692,241.00 666,911.82 |
| SUBTOTAL JAPAN | | | 6,875,774,421.00 | 21,499,700.00 | 8,469,749,140.00 | | 1,593,974,719.00 |
| | | | 51,634,291.11 | 143,732.86 | 56,417,981.51 | 12.31 | 4,783,690.40 |
| TOTAL EQUITY JAPANESE YEN | | | 6,875,774,421.00 | 21,499,700.00 | 8,469,749,140.00 | | 1,593,974,719.00 |
| | | | 51,634,291.11 | 143,732.86 | 56,417,981.51 | 12.31 | 4,783,690.40 |
| MEXICAN PESO | | | | | | | |
| MEXICO | | | | | | | |
| 142,300.000 LM2242054 | FOMENTO ECONOMICO MEXICANO SAB | 212.2800 12.4830 | 25,748,630.98 1,479,467.71 | 0.00 0.00 | 30,207,444.00 1,776,333.76 | 0.39 | 4,458,813.02 296,866.05 |
| 206,584.000 LMBHHP0S6 | COCA-COLA FEMSA SAB DE CV | 164.6800 9.6839 | 19,332,935.02 875,268.58 | 0.00 0.00 | 34,020,253.12 2,000,544.11 | 0.44 | 14,687,318.10 1,125,275.53 |
| 159,800.000 LMBYMXF68 | QUALITAS CONTROLADORA SAB DE C | 194.2800 11.4245 | 31,422,252.06 1,842,200.86 | 0.00 0.00 | 31,045,944.00 1,825,641.34 | 0.40 | -376,308.06 -16,559.52 |
| SUBTOTAL MEXICO | | | 76,503,818.06 | 0.00 | 95,273,641.12 | | 18,769,823.06 |
| | | | 4,196,937.15 | 0.00 | 5,602,519.21 | 1.23 | 1,405,582.06 |
| TOTAL EQUITY MEXICAN PESO | | | 76,503,818.06 | 0.00 | 95,273,641.12 | | 18,769,823.06 |
| | | | 4,196,937.15 | 0.00 | 5,602,519.21 | 1.23 | 1,405,582.06 |
| NEW TAIWAN DOLLAR | | | | | | | |
| TAIWAN | | | | | | | |
| 142,000.000 FA6372488 | MEDIATEK INC | 1,105.0000 34.9484 | 134,100,861.00 4,223,478.68 | 0.00 0.00 | 156,910,000.00 4,962,679.50 | 1.08 | 22,809,139.00 739,200.82 |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------------------|--------------------------------|---------------------|--------------------------------|--|--------------------------------|------------------|---|
| 102,000.000 FA6728465 | PHISON ELECTRONICS CORP | 623.0000 19.7040 | 55,581,978.00 1,768,746.60 | 0.00 0.00 | 63,546,000.00 2,009,804.55 | 0.44 | 7,964,022.00 241,057.95 |
| 186,501.000 FA6889101 | TAIWAN SEMICONDUCTOR MANUFACTU | 689.0000 21.7914 | 116,808,226.00 3,747,731.99 | 0.00 0.00 | 128,499,189.00 4,064,115.04 | 0.89 | 11,690,963.00 316,383.05 |
| 390,614.000 FAB3KHQ80 | WOWPRIME CORP | 236.5000 7.4799 | 108,181,245.00 3,442,171.22 | 0.00 0.00 | 92,380,211.00 2,921,760.11 | 0.64 | -15,801,034.00 -520,411.11 |
| SUBTOTAL TAIWAN | | | 414,672,310.00 | 0.00 | 441,335,400.00 | | 26,663,090.00 |
| | | | 13,182,128.49 | 0.00 | 13,958,359.20 | 3.05 | 776,230.71 |
| TOTAL EQUITY NEW TAIWAN DOLLAR | | | 414,672,310.00 | 0.00 | 441,335,400.00 | | 26,663,090.00 |
| | | | 13,182,128.49 | 0.00 | 13,958,359.20 | 3.05 | 776,230.71 |
| NEW ZEALAND DOLLAR | | | | | | | |
| NEW ZEALAND | | | | | | | |
| 412,589.000 AN6881436 | SPARK NEW ZEALAND LTD | 5.0350 3.0756 | 2,159,235.97 1,371,149.88 | 0.00 0.00 | 2,077,385.62 1,268,971.01 | 0.28 | -81,850.35 -102,178.87 |
| NORWEGIAN KRONE | | | | | | | |
| NORWAY | | | | | | | |
| 489,879.000 SNBQN1C50 | AKER SOLUTIONS ASA | 35.9400 3.4175 | 12,545,915.87 1,452,829.08 | 0.00 0.00 | 17,606,251.26 1,674,178.89 | 0.36 | 5,060,335.39 221,349.81 |
| PHILIPPINES PESO | | | | | | | |
| PHILIPPINES | | | | | | | |
| 428,400.000 FP6455819 | INTERNATIONAL CONTAINER TERMIN | 283.2000 5.0556 | 98,494,370.79 1,778,470.12 | 0.00 0.00 | 121,322,880.00 2,165,803.16 | 0.47 | 22,828,509.21 387,333.04 |
| POUND STERLING | | | | | | | |
| JORDAN | | | | | | | |
| 171,095.000 EXB0LCW07 | HIKMA PHARMACEUTICALS PLC | 19.3350 24.4655 | 3,653,432.31 4,531,448.78 | 0.00 0.00 | 3,308,121.83 4,185,931.96 | 0.91 | -345,310.48 -345,516.82 |
| SWITZERLAND | | | | | | | |
| 172,191.000 EXB9895B6 | COCA-COLA HBC AG | 24.6400 31.1782 | 4,180,470.51 5,158,487.10 | 0.00 0.00 | 4,242,786.24 5,368,609.57 | 1.17 | 62,315.73 210,122.47 |
| UNITED KINGDOM | | | | | | | |
| 558,345.000 EX0263494 | BAE SYSTEMS PLC | 12.5000 15.8169 | 2,943,781.40 3,658,853.45 | 0.00 0.00 | 6,979,312.50 8,831,273.07 | 1.93 | 4,035,531.10 5,172,419.62 |
| 543,226.000 EX0797376 | SERCO GROUP PLC | 1.8920 2.3940 | 989,417.68 1,239,311.65 | 0.00 0.00 | 1,027,783.59 1,300,505.97 | 0.28 | 38,365.91 61,194.32 |
| 71,252.000 EX0946585 | WEIR GROUP PLC/THE | 18.5200 23.4343 | 1,372,847.15 1,698,123.88 | 0.00 0.00 | 1,319,587.04 1,669,739.46 | 0.36 | -53,260.11 -28,384.42 |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|------------------------------------|--------------------------------|---------------------|----------------------|--|----------------------------|------------------|---|
| 174,486.000 | PAGEGROUP PLC | 4.5860 | 1,065,323.22 | 0.00 | 800,192.80 | | -265,130.42 |
| EX3023234 | | 5.8029 | 1,460,041.98 | 0.00 | 1,012,523.96 | 0.22 | -447,518.02 |
| 619,522.000 | MARKS & SPENCER GROUP PLC | 2.3440 | 1,443,471.04 | 0.00 | 1,452,159.57 | | 8,688.53 |
| EX3127480 | | 2.9660 | 1,784,476.17 | 0.00 | 1,837,490.11 | 0.40 | 53,013.94 |
| 3,379,489.000 | CENTRICA PLC | 1.2645 | 2,697,072.46 | 0.00 | 4,273,363.84 | | 1,576,291.38 |
| EXB033F22 | | 1.6000 | 3,535,931.63 | 0.00 | 5,407,300.93 | 1.18 | 1,871,369.30 |
| 318,532.000 | QINETIQ GROUP PLC | 3.7360 | 1,198,269.67 | 0.00 | 1,190,035.55 | | -8,234.12 |
| EXB0WMWD5 | | 4.7273 | 1,496,266.93 | 0.00 | 1,505,811.48 | 0.33 | 9,544.55 |
| 177,230.000 | DRAX GROUP PLC | 4.7000 | 556,123.55 | 0.00 | 832,981.00 | | 276,857.45 |
| EXB1VNSX3 | | 5.9471 | 733,392.91 | 0.00 | 1,054,012.51 | 0.23 | 320,619.60 |
| 60,124.000 | 3I GROUP PLC | 25.0700 | 1,406,141.19 | 0.00 | 1,507,308.68 | | 101,167.49 |
| EXB1YW440 | | 31.7223 | 1,768,574.08 | 0.00 | 1,907,273.04 | 0.42 | 138,698.96 |
| 272,193.000 | CHEMRING GROUP PLC | 3.5400 | 885,703.03 | 0.00 | 963,563.22 | | 77,860.19 |
| EXB45C9X1 | | 4.4793 | 1,161,083.18 | 0.00 | 1,219,244.72 | 0.27 | 58,161.54 |
| 142,317.000 | INCHCAPE PLC | 6.9000 | 946,459.52 | 0.00 | 981,987.30 | | 35,527.78 |
| EXB61TVQ3 | | 8.7309 | 1,257,844.11 | 0.00 | 1,242,557.63 | 0.27 | -15,286.48 |
| 155,825.000 | COMPASS GROUP PLC | 21.6700 | 2,908,123.70 | 0.00 | 3,376,727.75 | | 468,604.05 |
| EXBD6K458 | | 27.4201 | 3,354,383.54 | 0.00 | 4,272,742.46 | 0.93 | 918,358.92 |
| 172,694.000 | WISE PLC | 9.2420 | 1,400,913.84 | 0.00 | 1,596,037.95 | | 195,124.11 |
| EXBL9YR78 | | 11.6944 | 1,762,310.80 | 0.00 | 2,019,546.62 | 0.44 | 257,235.82 |
| 167,767.000 | INFORMA PLC | 8.1360 | 1,266,019.46 | 0.00 | 1,364,952.31 | | 98,932.85 |
| EXBMJ6DW6 | | 10.2949 | 1,611,201.42 | 0.00 | 1,727,142.41 | 0.38 | 115,940.99 |
| 88,207.000 | GSK PLC | 16.6180 | 1,350,154.73 | 14,113.12 | 1,465,823.93 | | 115,669.20 |
| EXBN7SWP3 | | 21.0276 | 1,655,087.17 | 17,862.20 | 1,854,780.31 | 0.40 | 199,693.14 |
| 339,214.000 | DARKTRACE PLC | 3.6080 | 1,332,696.20 | 0.00 | 1,223,884.11 | | -108,812.09 |
| EXBNYK8G7 | | 4.5654 | 1,633,195.89 | 0.00 | 1,548,641.76 | 0.34 | -84,554.13 |
| 86,585.000 | INTERMEDIATE CAPITAL GROUP PLC | 19.4800 | 1,402,686.59 | 0.00 | 1,686,675.80 | | 283,989.21 |
| EXBYT1DJ9 | | 24.6490 | 1,763,280.45 | 0.00 | 2,134,235.22 | 0.47 | 370,954.77 |
| SUBTOTAL UNITED KINGDOM | | | 25,165,204.43 | 14,113.12 | 32,042,376.94 | | 6,877,172.51 |
| | | | 31,573,359.24 | 17,862.20 | 40,544,821.66 | 8.85 | 8,971,462.42 |
| TOTAL EQUITY POUND STERLING | | | 32,999,107.25 | 14,113.12 | 39,593,285.01 | | 6,594,177.76 |
| | | | 41,263,295.12 | 17,862.20 | 50,099,363.19 | 10.93 | 8,836,068.07 |
| SINGAPORE DOLLAR | | | | | | | |
| SINGAPORE | | | | | | | |
| 43,600.000 | DBS GROUP HOLDINGS LTD | 33.5500 | 1,458,124.46 | 0.00 | 1,462,780.00 | | 4,655.54 |
| FM6175208 | | 24.9544 | 1,022,814.58 | 0.00 | 1,088,013.69 | 0.24 | 65,199.11 |

HB0F10000002 - GLOBEFLEX ACWI EX US

3/1/2024

Status: PRELIMINARY

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--------------------------------|---------------------|--------------------------|--|----------------------------|------------------|---|
| 228,300.000 | SINGAPORE EXCHANGE LTD | 9.4200 | 2,218,773.70 | 0.00 | 2,150,586.00 | | -68,187.70 |
| FM6303867 | | 7.0066 | 1,636,791.54 | 0.00 | 1,599,602.81 | 0.35 | -37,188.73 |
| 695,562.000 | OVERSEA-CHINESE BANKING CORP L | 12.9900 | 8,394,398.42 | 0.00 | 9,035,350.38 | | 640,951.96 |
| FMB0F9V21 | | 9.6619 | 5,984,165.22 | 0.00 | 6,720,480.77 | 1.47 | 736,315.55 |
| SUBTOTAL SINGAPORE | | | 12,071,296.58 | 0.00 | 12,648,716.38 | | 577,419.80 |
| | | | 8,643,771.34 | 0.00 | 9,408,097.27 | 2.06 | 764,325.93 |
| TOTAL EQUITY SINGAPORE DOLLAR | | | 12,071,296.58 | 0.00 | 12,648,716.38 | | 577,419.80 |
| | | | 8,643,771.34 | 0.00 | 9,408,097.27 | 2.06 | 764,325.93 |
| SOUTH AFRICAN RAND | | | | | | | |
| SOUTH AFRICA | | | | | | | |
| 269,994.000 | STANDARD BANK GROUP LTD | 207.6000 | 45,310,194.96 | 0.00 | 56,050,754.40 | | 10,740,559.44 |
| KSB030GJ4 | | 10.8663 | 2,701,016.12 | 0.00 | 2,933,826.47 | 0.64 | 232,810.35 |
| 189,572.000 | VODACOM GROUP LTD | 94.2200 | 24,177,569.43 | 0.00 | 17,861,473.84 | | -6,316,095.59 |
| KSB65B4D1 | | 4.9317 | 1,381,286.85 | 0.00 | 934,910.96 | 0.20 | -446,375.89 |
| SUBTOTAL SOUTH AFRICA | | | 69,487,764.39 | 0.00 | 73,912,228.24 | | 4,424,463.85 |
| | | | 4,082,302.97 | 0.00 | 3,868,737.43 | 0.84 | -213,565.54 |
| TOTAL EQUITY SOUTH AFRICAN RAND | | | 69,487,764.39 | 0.00 | 73,912,228.24 | | 4,424,463.85 |
| | | | 4,082,302.97 | 0.00 | 3,868,737.43 | 0.84 | -213,565.54 |
| SOUTH KOREAN WON | | | | | | | |
| SOUTH KOREA | | | | | | | |
| 47,395.000 | SK TELECOM CO LTD | 52,700.0000 | 2,330,330,025.00 | 0.00 | 2,497,716,500.00 | | 167,386,475.00 |
| FK6224877 | | 39.5764 | 1,770,737.02 | 0.00 | 1,875,725.15 | 0.41 | 104,988.13 |
| 6,641.000 | HYUNDAI MOBIS CO LTD | 242,500.0000 | 1,524,525,161.00 | 0.00 | 1,610,442,500.00 | | 85,917,339.00 |
| FK6449540 | | 182.1117 | 1,163,493.21 | 0.00 | 1,209,403.67 | 0.26 | 45,910.46 |
| 17,879.000 | KIA CORP | 124,500.0000 | 1,404,623,364.00 | 0.00 | 2,225,935,500.00 | | 821,312,136.00 |
| FK6490924 | | 93.4965 | 1,070,515.44 | 0.00 | 1,671,624.14 | 0.36 | 601,108.70 |
| 15,246.000 | JYP ENTERTAINMENT CORP | 73,700.0000 | 1,954,917,426.00 | 4,388,103.72 | 1,123,630,200.00 | | -831,287,226.00 |
| FKB16TC38 | | 55.3469 | 1,500,531.55 | 3,298.95 | 843,819.31 | 0.18 | -656,712.24 |
| 7,663.000 | HANMI PHARM CO LTD | 334,000.0000 | 2,388,116,052.54 | 2,872,617.19 | 2,559,442,000.00 | | 171,325,947.46 |
| FKB613DJ3 | | 250.8260 | 1,809,011.28 | 2,157.11 | 1,922,079.52 | 0.42 | 113,068.24 |
| 31,619.000 | DOOSAN BOBCAT INC | 46,950.0000 | 1,908,187,311.00 | 0.00 | 1,484,512,050.00 | | -423,675,261.00 |
| FKBYX9GP7 | | 35.2583 | 1,463,614.02 | 0.00 | 1,114,832.92 | 0.24 | -348,781.10 |
| SUBTOTAL SOUTH KOREA | | | 11,510,699,339.54 | 7,260,720.91 | 11,501,678,750.00 | | -9,020,589.54 |
| | | | 8,777,902.52 | 5,456.06 | 8,637,484.71 | 1.87 | -140,417.81 |
| TOTAL EQUITY SOUTH KOREAN WON | | | 11,510,699,339.54 | 7,260,720.91 | 11,501,678,750.00 | | -9,020,589.54 |
| | | | 8,777,902.52 | 5,456.06 | 8,637,484.71 | 1.87 | -140,417.81 |
| SWEDISH KRONA | | | | | | | |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|-----------------------------------|---------------------------|---------------------|-----------------------|--|----------------------------|------------------|---|
| SWEDEN | | | | | | | |
| 82,800.000 | SWEDBANK AB | 229.1000 | 13,642,559.89 | 0.00 | 18,969,480.00 | | 5,326,920.11 |
| | SS4846522 | 22.2091 | 1,263,491.02 | 0.00 | 1,838,911.94 | 0.40 | 575,420.92 |
| 367,628.000 | ATLAS COPCO AB | 155.0000 | 33,615,438.89 | 0.00 | 56,982,340.00 | | 23,366,901.11 |
| | SSBLDBN57 | 15.0258 | 3,872,306.20 | 0.00 | 5,523,899.72 | 1.20 | 1,651,593.52 |
| 79,317.000 | ADDTECH AB | 231.8000 | 15,124,412.32 | 0.00 | 18,385,680.60 | | 3,261,268.28 |
| | SSBLN8T40 | 22.4708 | 1,436,755.16 | 0.00 | 1,782,318.10 | 0.39 | 345,562.94 |
| 544,149.000 | VOLVO CAR AB | 38.3900 | 19,405,762.78 | 0.00 | 20,889,880.11 | | 1,484,117.33 |
| | SSBMXC0X5 | 3.7215 | 1,848,792.40 | 0.00 | 2,025,076.59 | 0.44 | 176,284.19 |
| 132,754.000 | BETSSON AB | 103.2000 | 15,946,823.37 | 0.00 | 13,700,212.80 | | -2,246,610.57 |
| | SSBR85Z76 | 10.0043 | 1,548,825.80 | 0.00 | 1,328,106.25 | 0.29 | -220,719.55 |
| 391,397.000 | SCANDIC HOTELS GROUP AB | 53.3400 | 13,514,161.02 | 0.00 | 20,877,115.98 | | 7,362,954.96 |
| | SSBYSXJH4 | 5.1708 | 1,264,976.15 | 0.00 | 2,023,839.23 | 0.44 | 758,863.08 |
| SUBTOTAL SWEDEN | | | 111,249,158.27 | 0.00 | 149,804,709.49 | | 38,555,551.22 |
| | | | 11,235,146.73 | 0.00 | 14,522,151.83 | 3.16 | 3,287,005.10 |
| TOTAL EQUITY SWEDISH KRONA | | | 111,249,158.27 | 0.00 | 149,804,709.49 | | 38,555,551.22 |
| | | | 11,235,146.73 | 0.00 | 14,522,151.83 | 3.16 | 3,287,005.10 |
| SWISS FRANC | | | | | | | |
| SWITZERLAND | | | | | | | |
| 19,886.000 | TEMENOS AG | 66.7800 | 1,517,481.85 | 0.00 | 1,327,987.08 | | -189,494.77 |
| | ES7147899 | 75.4534 | 1,732,673.98 | 0.00 | 1,500,465.60 | 0.33 | -232,208.38 |
| 34,189.000 | AVOLTA AG | 34.9700 | 1,289,251.37 | 0.00 | 1,195,589.33 | | -93,662.04 |
| | ESB0R80X4 | 39.5119 | 1,333,495.60 | 0.00 | 1,350,872.08 | 0.29 | 17,376.48 |
| 6,816.000 | SCHINDLER HOLDING AG | 233.3000 | 1,411,814.65 | 0.00 | 1,590,172.80 | | 178,358.15 |
| | ESB11TCY9 | 263.6009 | 1,612,661.13 | 0.00 | 1,796,703.92 | 0.39 | 184,042.79 |
| 6,920.000 | SCHINDLER HOLDING AG | 225.4000 | 1,265,632.28 | 0.00 | 1,559,768.00 | | 294,135.72 |
| | ESB11WWH7 | 254.6749 | 1,398,643.16 | 0.00 | 1,762,350.15 | 0.38 | 363,706.99 |
| 20,792.000 | LOGITECH INTERNATIONAL SA | 77.8600 | 1,494,886.25 | 0.00 | 1,618,865.12 | | 123,978.87 |
| | ESB18ZRK2 | 87.9724 | 1,660,339.04 | 0.00 | 1,829,122.78 | 0.40 | 168,783.74 |
| 71,110.000 | SWISS RE AG | 106.3000 | 6,868,788.96 | 0.00 | 7,558,993.00 | | 690,204.04 |
| | ESB545MG7 | 120.1062 | 7,422,506.71 | 0.00 | 8,540,752.50 | 1.86 | 1,118,245.79 |
| 19,234.000 | GALENICA AG | 75.6000 | 1,240,464.45 | 0.00 | 1,454,090.40 | | 213,625.95 |
| | ESBYQCQ30 | 85.4189 | 1,364,415.82 | 0.00 | 1,642,947.18 | 0.36 | 278,531.36 |
| SUBTOTAL SWITZERLAND | | | 15,088,319.81 | 0.00 | 16,305,465.73 | | 1,217,145.92 |
| | | | 16,524,735.44 | 0.00 | 18,423,214.21 | 4.01 | 1,898,478.77 |
| TOTAL EQUITY SWISS FRANC | | | 15,088,319.81 | 0.00 | 16,305,465.73 | | 1,217,145.92 |
| | | | 16,524,735.44 | 0.00 | 18,423,214.21 | 4.01 | 1,898,478.77 |
| THAILAND BAHT | | | | | | | |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|-----------------------------------|--------------------------------|---------------------|-----------------------|--|----------------------------|------------------|---|
| THAILAND | | | | | | | |
| 1,259,600.000 | MINOR INTERNATIONAL PCL | 32.0000 | 41,069,818.66 | 0.00 | 40,307,200.00 | | -762,618.66 |
| | FBB018C07 | 0.8902 | 1,129,843.69 | 0.00 | 1,121,279.64 | 0.24 | -8,564.05 |
| 1,077,100.000 | THANACHART CAPITAL PCL | 49.5000 | 49,262,093.16 | 0.00 | 53,316,450.00 | | 4,054,356.84 |
| | FBBF5DGN5 | 1.3770 | 1,445,654.35 | 0.00 | 1,483,175.45 | 0.32 | 37,521.10 |
| SUBTOTAL THAILAND | | | 90,331,911.82 | 0.00 | 93,623,650.00 | | 3,291,738.18 |
| | | | 2,575,498.04 | 0.00 | 2,604,455.09 | 0.56 | 28,957.05 |
| TOTAL EQUITY THAILAND BAHT | | | 90,331,911.82 | 0.00 | 93,623,650.00 | | 3,291,738.18 |
| | | | 2,575,498.04 | 0.00 | 2,604,455.09 | 0.56 | 28,957.05 |
| TURKISH LIRA | | | | | | | |
| TURKEY | | | | | | | |
| 670,806.000 | DEVA HOLDING AS | 79.2500 | 48,827,202.14 | 0.00 | 53,161,375.50 | | 4,334,173.36 |
| | ETB03MR91 | 2.5266 | 1,803,244.28 | 0.00 | 1,694,832.12 | 0.37 | -108,412.16 |
| 79,779.000 | FORD OTOMOTIV SANAYI AS | 1,008.0000 | 5,799,993.90 | 0.00 | 80,417,232.00 | | 74,617,238.10 |
| | ETB03MSR0 | 32.1359 | 831,582.86 | 0.00 | 2,563,773.17 | 0.56 | 1,732,190.31 |
| 180,119.000 | TOFAS TURK OTOMOBIL FABRIKASI | 261.0000 | 48,112,611.42 | 0.00 | 47,011,059.00 | | -1,101,552.42 |
| | ETB03MY36 | 8.3209 | 1,688,200.63 | 0.00 | 1,498,754.54 | 0.33 | -189,446.09 |
| 93,407.000 | COCA-COLA ICECEK AS | 620.0000 | 4,680,442.98 | 0.00 | 57,912,340.00 | | 53,231,897.02 |
| | ETB058ZV2 | 19.7662 | 600,794.69 | 0.00 | 1,846,297.11 | 0.40 | 1,245,502.42 |
| 165,855.000 | MIGROS TICARET AS | 490.7500 | 28,668,820.53 | 0.00 | 81,393,341.25 | | 52,724,520.72 |
| | ETB50PPK3 | 15.6455 | 1,490,082.71 | 0.00 | 2,594,892.40 | 0.57 | 1,104,809.69 |
| 329,475.000 | MLP SAGLIK HIZMETLERI AS | 167.0000 | 46,955,667.40 | 0.00 | 55,022,325.00 | | 8,066,657.60 |
| | ETBD0MX99 | 5.3241 | 1,622,352.05 | 0.00 | 1,754,160.86 | 0.38 | 131,808.81 |
| 442,196.000 | MAVI GIYIM SANAYI VE TICARET A | 143.1000 | 45,736,611.58 | 0.00 | 63,278,247.60 | | 17,541,636.02 |
| | ETBF5M483 | 4.5622 | 1,601,529.85 | 0.00 | 2,017,367.04 | 0.44 | 415,837.19 |
| SUBTOTAL TURKEY | | | 228,781,349.95 | 0.00 | 438,195,920.35 | | 209,414,570.40 |
| | | | 9,637,787.07 | 0.00 | 13,970,077.24 | 3.05 | 4,332,290.17 |
| TOTAL EQUITY TURKISH LIRA | | | 228,781,349.95 | 0.00 | 438,195,920.35 | | 209,414,570.40 |
| | | | 9,637,787.07 | 0.00 | 13,970,077.24 | 3.05 | 4,332,290.17 |
| U.S. DOLLAR | | | | | | | |
| IRELAND | | | | | | | |
| 7,635.000 | ICON PLC | 325.5100 | 1,473,758.19 | 0.00 | 2,485,268.85 | | 1,011,510.66 |
| | G4705A100 | 325.5100 | 1,473,758.19 | 0.00 | 2,485,268.85 | 0.54 | 1,011,510.66 |
| 5,787.000 | ICON PLC | 325.5100 | 908,732.61 | 0.00 | 1,883,726.37 | | 974,993.76 |
| | NAB94G474 | 325.5100 | 908,732.61 | 0.00 | 1,883,726.37 | 0.41 | 974,993.76 |
| SUBTOTAL IRELAND | | | 2,382,490.80 | 0.00 | 4,368,995.22 | | 1,986,504.42 |
| | | | 2,382,490.80 | 0.00 | 4,368,995.22 | 0.95 | 1,986,504.42 |

HB0F10000002 - GLOBEFLEX ACWI EX US
3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------------|--------------------------------|---------------------|-----------------------|--|----------------------------|------------------|---|
| UNITED KINGDOM | | | | | | | |
| 20,848.000 | COCA-COLA EUROPACIFIC PARTNERS | 69.4000 | 1,129,384.11 | 0.00 | 1,446,851.20 | | 317,467.09 |
| G25839104 | | 69.4000 | 1,129,384.11 | 0.00 | 1,446,851.20 | 0.32 | 317,467.09 |
| TOTAL EQUITY U.S. DOLLAR | | | 3,511,874.91 | 0.00 | 5,815,846.42 | | 2,303,971.51 |
| | | | 3,511,874.91 | 0.00 | 5,815,846.42 | 1.27 | 2,303,971.51 |
| UAE DIRHAM | | | | | | | |
| UNITED ARAB EMIRATES | | | | | | | |
| 1,649,598.000 | EMAAR PROPERTIES PJSC | 8.2900 | 12,481,528.70 | 0.00 | 13,675,167.42 | | 1,193,638.72 |
| FUB01RM28 | | 2.2570 | 3,398,184.51 | 0.00 | 3,723,210.89 | 0.81 | 325,026.38 |
| TOTAL EQUITY | | | 376,610,048.16 | 372,999.79 | 444,731,886.17 | 96.95 | 68,121,838.01 |
| TOTAL ASSETS - BASE: | | | 390,048,924.70 | 2,365,890.85 | 458,688,489.34 | 100.01 | 68,639,564.64 |
| NET ASSETS - BASE: | | | | | 461,054,380.19 | | |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9145
HAMILTON CAPITAL DYNAMIC
BALANCED CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|----------------------|----------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 93,305.97 | CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM | 93,305.97 | 93,305.97 | 0 | 0.00 |
| | | 93,305.97 | 93,305.97 | 0 | 0.00 |
| U S TREASURY BILLS | | | | | |
| 12,494,000 | CUSIP # 912797JN8 U S TREASURY BILL 04/16/2024 | 12,389,370.55 | 12,389,370.55 | 41 | 77,142.65 |
| | | 12,389,370.55 | 12,389,370.55 | 41 | 77,142.65 |
| U S GOVERNMENT OBLIGATIONS | | | | | |
| 2,395,000 | CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024 | 2,373,612.65 | 2,353,207.60 | 8 | 10,649.90 |
| | | 2,373,612.65 | 2,353,207.60 | 8 | 10,649.90 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 76,044.131 | CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I | 741,430.28 | 727,577.10 | 2 | 4,030.34 |
| 53,009.047 | CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I | 1,273,277.31 | 1,280,832.66 | 4 | 0.00 |
| 10,040 | CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND | 900,286.80 | 938,641.73 | 3 | 0.00 |
| 79,135 | CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF | 3,568,988.50 | 3,561,680.77 | 12 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX9145
HAMILTON CAPITAL DYNAMIC
BALANCED CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|---------------------|---------------------|-----------|-----------------|
| 39,123 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 1,784,400.03 | 1,829,030.43 | 6 | 0.00 |
| | | 8,268,382.92 | 8,337,762.69 | 28 | 4,030.34 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 24,291.492 | CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST | 304,858.22 | 289,691.97 | 1 | 0.00 |
| 17,080.756 | CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST | 298,742.42 | 276,962.48 | 1 | 0.00 |
| 8,510 | CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF | 449,923.70 | 359,011.00 | 2 | 0.00 |
| 18,680 | CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST | 1,763,578.80 | 1,253,500.82 | 6 | 0.00 |
| 44,603 | CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF | 3,398,302.57 | 2,686,522.95 | 11 | 0.00 |
| | | 6,215,405.71 | 4,865,689.22 | 21 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 520,298.36 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 520,298.36 | 520,298.36 | 2 | 0.00 |
| | | 520,298.36 | 520,298.36 | 2 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 6,339.35 | CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM | 6,339.35 | 6,339.35 | 1 | 0.00 |
| | | 6,339.35 | 6,339.35 | 1 | 0.00 |
| U S TREASURY BILLS | | | | | |
| 83,000 | CUSIP # 912797JN8 U S TREASURY BILL 04/16/2024 | 82,280.05 | 82,280.05 | 8 | 537.35 |
| | | 82,280.05 | 82,280.05 | 8 | 537.35 |
| U S GOVERNMENT OBLIGATIONS | | | | | |
| 184,000 | CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029 | 164,939.44 | 165,073.10 | 15 | 303.30 |
| 303,000 | CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026 | 302,821.23 | 303,529.15 | 28 | 1,231.98 |
| | | 467,760.67 | 468,602.25 | 44 | 1,535.28 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 8,067.78 | CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I | 78,660.86 | 77,155.80 | 7 | 427.59 |
| 3,257.297 | CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I | 78,240.27 | 79,339.29 | 7 | 0.00 |
| 3,319 | CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF | 149,686.90 | 150,328.11 | 14 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|-------------------|-------------------|-----------|----------------|
| 3,741 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 170,627.01 | 171,795.85 | 16 | 0.00 |
| | | 477,215.04 | 478,619.05 | 44 | 427.59 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 42,034.82 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 42,034.82 | 42,034.82 | 4 | 0.00 |
| | | 42,034.82 | 42,034.82 | 4 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|----------------------|----------------------|-----------|-------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 3,001,586.04 | CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM | 3,001,586.04 | 3,001,586.04 | 2 | 0.00 |
| | | 3,001,586.04 | 3,001,586.04 | 2 | 0.00 |
| U S TREASURY BILLS | | | | | |
| 70,992,000 | CUSIP # 912797JN8 U S TREASURY BILL 04/16/2024 | 70,431,918.03 | 70,431,918.03 | 40 | 403,899.57 |
| | | 70,431,918.03 | 70,431,918.03 | 40 | 403,899.57 |
| U S GOVERNMENT OBLIGATIONS | | | | | |
| 9,569,000 | CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024 | 9,483,548.83 | 9,458,809.42 | 5 | 42,550.68 |
| | | 9,483,548.83 | 9,458,809.42 | 5 | 42,550.68 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 264,688.482 | CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I | 2,580,712.70 | 2,527,929.59 | 1 | 14,028.49 |
| 254,244.009 | CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I | 6,106,941.10 | 6,131,136.16 | 3 | 0.00 |
| 60,143 | CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND | 5,393,022.81 | 5,622,421.97 | 3 | 0.00 |
| 298,542 | CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF | 13,464,244.20 | 13,448,108.74 | 8 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|------------------|
| 196,577 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 8,965,876.97 | 8,913,085.04 | 5 | 0.00 |
| | | 36,510,797.78 | 36,642,681.50 | 21 | 14,028.49 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 220,709.118 | CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST | 2,769,899.43 | 2,622,732.76 | 2 | 0.00 |
| 159,670.121 | CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST | 2,792,630.42 | 2,575,509.06 | 2 | 0.00 |
| 69,184 | CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF | 3,657,758.08 | 2,880,129.92 | 2 | 0.00 |
| 166,089 | CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST | 15,680,462.49 | 10,767,038.73 | 9 | 0.00 |
| 370,740 | CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF | 28,246,680.60 | 21,886,196.16 | 16 | 0.00 |
| | | 53,147,431.02 | 40,731,606.63 | 30 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,738,908.44 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 1,738,908.44 | 1,738,908.44 | 1 | 0.00 |
| | | 1,738,908.44 | 1,738,908.44 | 1 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME
CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|---------------------|---------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 32,187.9 | CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM | 32,187.90 | 32,187.90 | 1 | 0.00 |
| | | 32,187.90 | 32,187.90 | 1 | 0.00 |
| U S TREASURY BILLS | | | | | |
| 671,000 | CUSIP # 912797JN8 U S TREASURY BILL 04/16/2024 | 664,655.22 | 664,655.22 | 19 | 4,868.58 |
| | | 664,655.22 | 664,655.22 | 19 | 4,868.58 |
| U S GOVERNMENT OBLIGATIONS | | | | | |
| 766,000 | CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025 | 720,668.12 | 719,740.60 | 21 | 320.92 |
| 422,000 | CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029 | 378,285.02 | 378,585.80 | 11 | 695.60 |
| 68,000 | CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026 | 67,959.88 | 68,119.16 | 2 | 276.48 |
| | | 1,166,913.02 | 1,166,445.56 | 34 | 1,293.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 14,044.048 | CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I | 136,929.47 | 134,084.68 | 4 | 744.33 |
| 5,692.281 | CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I | 136,728.59 | 138,808.15 | 4 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME
CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------------|---------------------|-----------|----------------|
| 1,153 | CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND | 103,389.51 | 103,737.34 | 3 | 0.00 |
| 10,683 | CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF | 481,803.30 | 483,555.36 | 14 | 0.00 |
| 9,043 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 412,451.23 | 417,867.94 | 12 | 0.00 |
| | | 1,271,302.10 | 1,278,053.47 | 37 | 744.33 |
| | MUTUAL FUNDS - EQUITY | | | | |
| 659 | CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF | 34,841.33 | 27,611.73 | 1 | 0.00 |
| 1,175 | CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST | 110,931.75 | 83,178.03 | 3 | 0.00 |
| 1,607 | CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF | 122,437.33 | 99,445.65 | 4 | 0.00 |
| | | 268,210.41 | 210,235.41 | 8 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 30,196.09 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 30,196.09 | 30,196.09 | 1 | 0.00 |
| | | 30,196.09 | 30,196.09 | 1 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9118
HAMILTON CAPITAL TARGETED
OPPORTUNITY CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|--|---------------------|---------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 38,424.7 | CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM | 38,424.70 | 38,424.70 | 0 | 0.00 |
| | | 38,424.70 | 38,424.70 | 0 | 0.00 |
| U S TREASURY BILLS | | | | | |
| 1,607,000 | CUSIP # 912797JN8 U S TREASURY BILL 04/16/2024 | 1,593,019.36 | 1,593,019.36 | 12 | 10,445.24 |
| | | 1,593,019.36 | 1,593,019.36 | 12 | 10,445.24 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 10,223 | CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND | 916,696.41 | 912,910.64 | 7 | 0.00 |
| 39,898.776 | CUSIP # 4812C1215 JP MORGAN MTGE SEC-I | 401,780.67 | 401,043.24 | 3 | 0.00 |
| | | 1,318,477.08 | 1,313,953.88 | 10 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 3,415 | CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE | 403,960.35 | 352,981.30 | 3 | 0.00 |
| 14,109 | CUSIP # 46434G103 ISHARES CORE MSCI EMERGING | 728,024.40 | 776,225.59 | 5 | 0.00 |
| 13,730 | CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF | 725,905.10 | 582,492.20 | 5 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9118
HAMILTON CAPITAL TARGETED
OPPORTUNITY CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|----------------------|---------------------|-----------|----------------|
| 3,222 | CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF | 267,329.34 | 252,387.32 | 2 | 0.00 |
| 20,059 | CUSIP # 78464A508 SPDR PORT S&P 500 VALUE | 1,004,955.90 | 812,831.44 | 7 | 0.00 |
| 7,116 | CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY | 179,679.00 | 172,476.70 | 1 | 0.00 |
| 22,334 | CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST | 2,108,552.94 | 1,745,947.32 | 16 | 0.00 |
| 5,229 | CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND | 567,346.50 | 342,776.84 | 4 | 0.00 |
| 56,310 | CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF | 4,290,258.90 | 3,524,505.82 | 32 | 0.00 |
| | | 10,276,012.43 | 8,562,624.53 | 76 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 328,661.13 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 328,661.13 | 328,661.13 | 2 | 0.00 |
| | | 328,661.13 | 328,661.13 | 2 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|---------------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 55,891.52 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 55,891.52 | 55,891.52 | 1 | 0.00 |
| | | 55,891.52 | 55,891.52 | 1 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 696,667.429 | CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M | 10,745,677.09 | 9,163,926.24 | 99 | 0.00 |
| | | 10,745,677.09 | 9,163,926.24 | 99 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|-------------------|----------------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 605,912.95 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 605,912.95 | 605,912.95 | 1 | 0.00 |
| | | 605,912.95 | 605,912.95 | 1 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 2,416,236.788 | CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M | | 71,409,972.71 | 99 | 0.00 |
| | | | 71,409,972.71 | 99 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|------------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 106,738.09 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 106,738.09 | 106,738.09 | 0 | 0.00 |
| | | 106,738.09 | 106,738.09 | 0 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 177,062.881 | CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F | 27,789,560.58 | 17,770,169.75 | 100 | 0.00 |
| | | 27,789,560.58 | 17,770,169.75 | 100 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Summary As Of 03/31/2024

| DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-----------------------------------|--------------|--------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | 4,079,340.13 | 3,969,529.81 | 99 | 0.00 |
| TOTAL INVESTMENTS | 4,079,340.13 | 3,969,529.81 | | 0.00 |
| CASH | 106,126.03 | | | |
| DUE FROM BROKER | 127,722.00 | | | |
| DUE TO BROKER | 0.00 | | | |
| ACCRUED INCOME | 0.00 | | | |
| TOTAL MARKET VALUE | 4,100,936.10 | | | |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|---------------------|---------------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 345,250.342 | CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F | 4,079,339.94 | 3,969,529.62 | 99 | 0.00 |
| .19 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 0.19 | 0.19 | 0 | 0.00 |
| | | 4,079,340.13 | 3,969,529.81 | 99 | 0.00 |
| | | 4,079,340.13 | | | |
| | | 106,126.03 - | | | |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|------------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 58,079.67 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 58,079.67 | 58,079.67 | 0 | 0.00 |
| | | 58,079.67 | 58,079.67 | 0 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 210,250.855 | CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F | 14,793,880.91 | 10,523,426.07 | 100 | 0.00 |
| | | 14,793,880.91 | 10,523,426.07 | 100 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Summary As Of 03/31/2024

| DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-----------------------------------|---------------|---------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | 15,817,231.98 | 16,296,456.94 | 100 | 0.00 |
| TOTAL INVESTMENTS | 15,817,231.98 | 16,296,456.94 | | 0.00 |
| CASH | 0.00 | | | |
| DUE FROM BROKER | 75,650.00 | | | |
| DUE TO BROKER | 0.00 | | | |
| ACCRUED INCOME | 0.00 | | | |
| TOTAL MARKET VALUE | 15,892,881.98 | | | |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|------------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,344,799.884 | CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M | 15,813,367.36 | 16,292,592.32 | 99 | 0.00 |
| 3,864.62 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 3,864.62 | 3,864.62 | 0 | 0.00 |
| | | 15,817,231.98 | 16,296,456.94 | 100 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|---------------------|-----------------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 3,999,937.82 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 3,999,937.82 | 3,999,937.82 | 1 | 0.00 |
| | | 3,999,937.82 | 3,999,937.82 | 1 | 0.00 |
| INSURANCE POLICIES/ANNUITIES | | | | | |
| 279,571,988.1651 | CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT | | 332,089,699.01 | 99 | 0.00 |
| | | | 332,089,699.01 | 99 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,529,507.65 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 1,529,507.65 | 1,529,507.65 | 3 | 0.00 |
| | | 1,529,507.65 | 1,529,507.65 | 3 | 0.00 |
| INSURANCE POLICIES/ANNUITIES | | | | | |
| 3,122,852.8126 | CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551 | 44,419,458.41 | 40,988,420.27 | 97 | 0.00 |
| | | 44,419,458.41 | 40,988,420.27 | 97 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|---|---|---------------------|---------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 7,005,670.78 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 7,005,670.78 | 7,005,670.78 | 28 | 22,092.98 |
| 129.13 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 129.13 | 129.13 | 0 | 0.00 |
| | | 7,005,799.91 | 7,005,799.91 | 28 | 22,092.98 |
| COMMERCIAL PAPER/REPO AGREEMENTS | | | | | |
| 2,000,000 | CUSIP # 06741FD95 BARCLAYS US CORP A1/P1 04/09/2024 | 1,978,979.61 | 1,978,979.61 | 8 | 18,355.83 |
| 2,000,000 | CUSIP # 06945LE87 BARTON CAPITAL SA A1/P1 05/08/2024 | 1,973,896.83 | 1,973,896.83 | 8 | 15,081.83 |
| 2,000,000 | CUSIP # 22533TEQ5 CREDIT AGRICOLE A1/P1 05/24/2024 | 1,968,021.28 | 1,968,021.28 | 8 | 16,560.40 |
| 2,000,000 | CUSIP # 24422LDK6 JOHN DEERE CAPITAL CORP A1/P1 04/19/2024 | 1,976,378.50 | 1,976,378.50 | 8 | 18,080.66 |
| 2,000,000 | CUSIP # 52953AE68 LEXINGTON PARKER CAPITAL A1/P1 05/06/2024 | 1,974,239.06 | 1,974,239.06 | 8 | 15,222.38 |
| | | 9,871,515.28 | 9,871,515.28 | 40 | 83,301.10 |
| GUARANTEED CONTRACTS | | | | | |
| 4,057,799.76 | CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I | 4,057,799.76 | 4,057,799.76 | 16 | 8,990.21 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|--------------|-----------|----------------|
| | | 4,057,799.76 | 4,057,799.76 | 16 | 8,990.21 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 3,488,251.95 | CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1 | 3,488,251.95 | 3,488,251.95 | 14 | 7,550.88 |
| | | 3,488,251.95 | 3,488,251.95 | 14 | 7,550.88 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|---------------|-------|----------|--------------|----------|--------------|------|------|
| USD | US DOLLAR | | | | | | | | |
| | | 2,034,923.960 | Local | 1.000000 | 2,034,923.96 | 1.000000 | 2,034,923.96 | 0.00 | 0.33 |
| | | | Base | 1.000000 | 2,034,923.96 | 1.000000 | 2,034,923.96 | 0.00 | 0.33 |

| | | | | | | | | | |
|------------------------|--|---------------|-------|--|--------------|--|--------------|------|------|
| US DOLLAR Total | | 2,034,923.960 | Local | | 2,034,923.96 | | 2,034,923.96 | 0.00 | 0.33 |
| | | | Base | | 2,034,923.96 | | 2,034,923.96 | 0.00 | 0.33 |

| | | | | | | | | | |
|-------------------|--|---------------|------|--|--------------|--|--------------|------|------|
| CASH Total | | 2,034,923.960 | Base | | 2,034,923.96 | | 2,034,923.96 | 0.00 | 0.33 |
|-------------------|--|---------------|------|--|--------------|--|--------------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|---------------|-------|------------|--------------|-------------|--------------|------|------|
| 85799J9Y2 | STATE STR INSTL INVT TR TREAS MMKT FD INST | | | | 5.240232 | 31 Dec 2030 | | | |
| | | 1,693,359.350 | Local | 100.000000 | 1,693,359.35 | 100.000000 | 1,693,359.35 | 0.00 | 0.28 |
| | | | Base | 100.000000 | 1,693,359.35 | 100.000000 | 1,693,359.35 | 0.00 | 0.28 |

| | | | | | | | | | |
|------------------------|--|---------------|-------|--|--------------|--|--------------|------|------|
| US DOLLAR Total | | 1,693,359.350 | Local | | 1,693,359.35 | | 1,693,359.35 | 0.00 | 0.28 |
| | | | Base | | 1,693,359.35 | | 1,693,359.35 | 0.00 | 0.28 |

| | | | | | | | | | |
|------------------------------|--|---------------|------|--|--------------|--|--------------|------|------|
| CASH EQUIVALENT Total | | 1,693,359.350 | Base | | 1,693,359.35 | | 1,693,359.35 | 0.00 | 0.28 |
|------------------------------|--|---------------|------|--|--------------|--|--------------|------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|----------------|---|---------------|-------|-----------|--------------|-------------|--------------|-----------|------|
| 00038KAN1 | AB BSL CLO 1 LTD ABBSL 2020 1A A1R 144A | | | | 6.683990 | 15 Jan 2035 | | | |
| | | 5,000,000.000 | Local | 99.455475 | 4,972,773.75 | 99.998100 | 4,999,905.00 | 27,131.25 | 0.82 |
| Original Face: | | 5,000,000.000 | Base | 99.455475 | 4,972,773.75 | 99.998100 | 4,999,905.00 | 27,131.25 | 0.82 |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00119MAA7 | AGL CLO 3 LTD. AGL 2020 3A A 144A | | | | | 6.875600 | 15 Jan 2033 | | |
| | 900,000.000 | Local | | 97.901928 | 881,117.35 | 100.053000 | 900,477.00 | 19,359.65 | 0.15 |
| Original Face: | 900,000.000 | Base | | 97.901928 | 881,117.35 | 100.053000 | 900,477.00 | 19,359.65 | 0.15 |
| 00119VAQ2 | AGL CLO 6 LTD AGL 2020 6A BR 144A | | | | | 7.279420 | 20 Jul 2034 | | |
| | 3,000,000.000 | Local | | 99.152485 | 2,974,574.54 | 100.008100 | 3,000,243.00 | 25,668.46 | 0.49 |
| Original Face: | 3,000,000.000 | Base | | 99.152485 | 2,974,574.54 | 100.008100 | 3,000,243.00 | 25,668.46 | 0.49 |
| 00177LAC4 | AMERICAN MONEY MANAGEMENT CORP AMMC 2021 24A B 144A | | | | | 7.329420 | 20 Jan 2035 | | |
| | 1,000,000.000 | Local | | 99.657295 | 996,572.95 | 100.026900 | 1,000,269.00 | 3,696.05 | 0.16 |
| Original Face: | 1,000,000.000 | Base | | 99.657295 | 996,572.95 | 100.026900 | 1,000,269.00 | 3,696.05 | 0.16 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | | 1.700000 | 25 Mar 2026 | | |
| | 925,000.000 | Local | | 93.712204 | 866,837.89 | 93.518869 | 865,049.54 | -1,788.35 | 0.14 |
| | | Base | | 93.712204 | 866,837.89 | 93.518869 | 865,049.54 | -1,788.35 | 0.14 |
| 00216LAD5 | ASB BANK LIMITED SR UNSECURED 144A 10/26 1.625 | | | | | 1.625000 | 22 Oct 2026 | | |
| | 620,000.000 | Local | | 91.497239 | 567,282.88 | 91.254944 | 565,780.65 | -1,502.23 | 0.09 |
| | | Base | | 91.497239 | 567,282.88 | 91.254944 | 565,780.65 | -1,502.23 | 0.09 |
| 00287YAY5 | ABBVIE INC SR UNSECURED 05/26 3.2 | | | | | 3.200000 | 14 May 2026 | | |
| | 1,075,000.000 | Local | | 95.631134 | 1,028,034.69 | 96.545750 | 1,037,866.81 | 9,832.12 | 0.17 |
| | | Base | | 95.631134 | 1,028,034.69 | 96.545750 | 1,037,866.81 | 9,832.12 | 0.17 |
| 00287YBV0 | ABBVIE INC SR UNSECURED 11/26 2.95 | | | | | 2.950000 | 21 Nov 2026 | | |
| | 1,425,000.000 | Local | | 96.557427 | 1,375,943.34 | 95.259088 | 1,357,442.00 | -18,501.34 | 0.22 |
| | | Base | | 96.557427 | 1,375,943.34 | 95.259088 | 1,357,442.00 | -18,501.34 | 0.22 |
| 00287YBX6 | ABBVIE INC SR UNSECURED 11/29 3.2 | | | | | 3.200000 | 21 Nov 2029 | | |
| | 775,000.000 | Local | | 89.223973 | 691,485.79 | 92.173966 | 714,348.24 | 22,862.45 | 0.12 |
| | | Base | | 89.223973 | 691,485.79 | 92.173966 | 714,348.24 | 22,862.45 | 0.12 |
| 00287YBZ1 | ABBVIE INC SR UNSECURED 11/24 2.6 | | | | | 2.600000 | 21 Nov 2024 | | |
| | 935,000.000 | Local | | 98.612195 | 922,024.02 | 98.208154 | 918,246.24 | -3,777.78 | 0.15 |
| | | Base | | 98.612195 | 922,024.02 | 98.208154 | 918,246.24 | -3,777.78 | 0.15 |
| 00287YDS5 | ABBVIE INC SR UNSECURED 03/29 4.8 | | | | | 4.800000 | 15 Mar 2029 | | |
| | 860,000.000 | Local | | 99.970394 | 859,745.39 | 100.115515 | 860,993.43 | 1,248.04 | 0.14 |
| | | Base | | 99.970394 | 859,745.39 | 100.115515 | 860,993.43 | 1,248.04 | 0.14 |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 00287YDT3 | ABBVIE INC SR UNSECURED 03/31 4.95 | | | | 4.950000 | 15 Mar 2031 | | | |
| | | 910,000.000 | Local | 99.992011 | 909,927.30 | 100.707892 | 916,441.82 | 6,514.52 | 0.15 |
| | | | Base | 99.992011 | 909,927.30 | 100.707892 | 916,441.82 | 6,514.52 | 0.15 |
| 00287YDU0 | ABBVIE INC SR UNSECURED 03/34 5.05 | | | | 5.050000 | 15 Mar 2034 | | | |
| | | 875,000.000 | Local | 99.873339 | 873,891.72 | 101.205488 | 885,548.02 | 11,656.30 | 0.15 |
| | | | Base | 99.873339 | 873,891.72 | 101.205488 | 885,548.02 | 11,656.30 | 0.15 |
| 00724PAB5 | ADOBE INC SR UNSECURED 02/25 1.9 | | | | 1.900000 | 01 Feb 2025 | | | |
| | | 230,000.000 | Local | 98.014013 | 225,432.23 | 97.287575 | 223,761.42 | -1,670.81 | 0.04 |
| | | | Base | 98.014013 | 225,432.23 | 97.287575 | 223,761.42 | -1,670.81 | 0.04 |
| 00774CAB3 | AECOM COMPANY GUAR 03/27 5.125 | | | | 5.125000 | 15 Mar 2027 | | | |
| | | 1,310,000.000 | Local | 96.755343 | 1,267,494.99 | 98.358400 | 1,288,495.04 | 21,000.05 | 0.21 |
| | | | Base | 96.755343 | 1,267,494.99 | 98.358400 | 1,288,495.04 | 21,000.05 | 0.21 |
| 00774MAB1 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65 | | | | 3.650000 | 21 Jul 2027 | | | |
| | | 225,000.000 | Local | 90.917911 | 204,565.30 | 94.612747 | 212,878.68 | 8,313.38 | 0.04 |
| | | | Base | 90.917911 | 204,565.30 | 94.612747 | 212,878.68 | 8,313.38 | 0.04 |
| 00774MAL9 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 04/26 4.45 | | | | 4.450000 | 03 Apr 2026 | | | |
| | | 1,075,000.000 | Local | 96.770443 | 1,040,282.26 | 98.371656 | 1,057,495.30 | 17,213.04 | 0.17 |
| | | | Base | 96.770443 | 1,040,282.26 | 98.371656 | 1,057,495.30 | 17,213.04 | 0.17 |
| 00774MAS4 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/26 1.75 | | | | 1.750000 | 30 Jan 2026 | | | |
| | | 2,275,000.000 | Local | 91.989753 | 2,092,766.88 | 93.383204 | 2,124,467.89 | 31,701.01 | 0.35 |
| | | | Base | 91.989753 | 2,092,766.88 | 93.383204 | 2,124,467.89 | 31,701.01 | 0.35 |
| 00774MAV7 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45 | | | | 2.450000 | 29 Oct 2026 | | | |
| | | 820,000.000 | Local | 90.440416 | 741,611.41 | 92.837565 | 761,268.03 | 19,656.62 | 0.13 |
| | | | Base | 90.440416 | 741,611.41 | 92.837565 | 761,268.03 | 19,656.62 | 0.13 |
| 00914AAF9 | AIR LEASE CORP SR UNSECURED 02/25 2.3 | | | | 2.300000 | 01 Feb 2025 | | | |
| | | 370,000.000 | Local | 97.158062 | 359,484.83 | 97.118467 | 359,338.33 | -146.50 | 0.06 |
| | | | Base | 97.158062 | 359,484.83 | 97.118467 | 359,338.33 | -146.50 | 0.06 |
| 00914AAJ1 | AIR LEASE CORP SR UNSECURED 01/26 2.875 | | | | 2.875000 | 15 Jan 2026 | | | |
| | | 1,750,000.000 | Local | 94.346734 | 1,651,067.84 | 95.639586 | 1,673,692.76 | 22,624.92 | 0.28 |
| | | | Base | 94.346734 | 1,651,067.84 | 95.639586 | 1,673,692.76 | 22,624.92 | 0.28 |

Holdings

HB&T STABLE VALUE FUND - SMA

GSAM STABLE VALUE. LLC

FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|-----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 00914AAR3 | AIR LEASE CORP SR UNSECURED 01/27 2.2 | | | | 2.200000 | 15 Jan 2027 | | |
| | | 410,000.000 | Local 90.014302 | 369,058.64 | 92.010151 | 377,241.62 | 8,182.98 | 0.06 |
| | | | Base 90.014302 | 369,058.64 | 92.010151 | 377,241.62 | 8,182.98 | 0.06 |
| 013092AA9 | ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/26 7.5 | | | | 7.500000 | 15 Mar 2026 | | |
| | | 405,000.000 | Local 100.627119 | 407,539.83 | 101.743993 | 412,063.17 | 4,523.34 | 0.07 |
| | | | Base 100.627119 | 407,539.83 | 101.743993 | 412,063.17 | 4,523.34 | 0.07 |
| 01F020646 | FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE | | | | 2.000000 | 11 Apr 2054 | | |
| | | -11,000,000.000 | Local 80.005327 | -8,800,585.94 | 79.210813 | -8,713,189.43 | 87,396.51 | 1.43 |
| Original Face: | | 11,000,000.000 | Base 80.005327 | -8,800,585.94 | 79.210813 | -8,713,189.43 | 87,396.51 | 1.43 |
| 01F042640 | FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE | | | | 4.500000 | 11 Apr 2054 | | |
| | | -2,000,000.000 | Local 95.421875 | -1,908,437.50 | 95.312450 | -1,906,249.00 | 2,188.50 | 0.31 |
| Original Face: | | 2,000,000.000 | Base 95.421875 | -1,908,437.50 | 95.312450 | -1,906,249.00 | 2,188.50 | 0.31 |
| 01F050643 | FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE | | | | 5.000000 | 11 Apr 2054 | | |
| | | -5,000,000.000 | Local 97.824219 | -4,891,210.94 | 97.647541 | -4,882,377.05 | 8,833.89 | 0.80 |
| Original Face: | | 5,000,000.000 | Base 97.824219 | -4,891,210.94 | 97.647541 | -4,882,377.05 | 8,833.89 | 0.80 |
| 01F052649 | FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE | | | | 5.500000 | 11 Apr 2054 | | |
| | | -3,000,000.000 | Local 99.675781 | -2,990,273.44 | 99.573242 | -2,987,197.26 | 3,076.18 | 0.49 |
| Original Face: | | 3,000,000.000 | Base 99.675781 | -2,990,273.44 | 99.573242 | -2,987,197.26 | 3,076.18 | 0.49 |
| 01F052649 | FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE | | | | 5.500000 | 11 Apr 2054 | | |
| | | 1,000,000.000 | Local 99.330078 | 993,300.78 | 99.573242 | 995,732.42 | 2,431.64 | 0.16 |
| Original Face: | | 1,000,000.000 | Base 99.330078 | 993,300.78 | 99.573242 | 995,732.42 | 2,431.64 | 0.16 |
| 01F060642 | FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE | | | | 6.000000 | 11 Apr 2054 | | |
| | | 1,000,000.000 | Local 100.847656 | 1,008,476.56 | 100.965517 | 1,009,655.17 | 1,178.61 | 0.17 |
| Original Face: | | 1,000,000.000 | Base 100.847656 | 1,008,476.56 | 100.965517 | 1,009,655.17 | 1,178.61 | 0.17 |
| 01F062648 | FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE | | | | 6.500000 | 11 Apr 2054 | | |
| | | -6,000,000.000 | Local 102.019531 | -6,121,171.88 | 102.203737 | -6,132,224.22 | -11,052.34 | 1.01 |
| Original Face: | | 6,000,000.000 | Base 102.019531 | -6,121,171.88 | 102.203737 | -6,132,224.22 | -11,052.34 | 1.01 |
| 01F062648 | FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE | | | | 6.500000 | 11 Apr 2054 | | |
| | | 3,000,000.000 | Local 101.716797 | 3,051,503.91 | 102.203737 | 3,066,112.11 | 14,608.20 | 0.50 |
| Original Face: | | 3,000,000.000 | Base 101.716797 | 3,051,503.91 | 102.203737 | 3,066,112.11 | 14,608.20 | 0.50 |

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Holdings

HB&T STABLE VALUE FUND - SMA

GSAM STABLE VALUE. LLC

FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 01F062655 | FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE | | | | 6.500000 | 15 May 2054 | | |
| | | -3,000,000.000 | Local 101.667969 | -3,050,039.06 | 102.156862 | -3,064,705.86 | -14,666.80 | 0.50 |
| Original Face: | | 3,000,000.000 | Base 101.667969 | -3,050,039.06 | 102.156862 | -3,064,705.86 | -14,666.80 | 0.50 |
| 02005NBQ2 | ALLY FINANCIAL INC SR UNSECURED 06/27 4.75 | | | | 4.750000 | 09 Jun 2027 | | |
| | | 420,000.000 | Local 95.211698 | 399,889.13 | 97.173325 | 408,127.97 | 8,238.84 | 0.07 |
| | | | Base 95.211698 | 399,889.13 | 97.173325 | 408,127.97 | 8,238.84 | 0.07 |
| 023135BQ8 | AMAZON.COM INC SR UNSECURED 06/25 0.8 | | | | 0.800000 | 03 Jun 2025 | | |
| | | 540,000.000 | Local 95.977178 | 518,276.76 | 95.299875 | 514,619.33 | -3,657.43 | 0.08 |
| | | | Base 95.977178 | 518,276.76 | 95.299875 | 514,619.33 | -3,657.43 | 0.08 |
| 025816DL0 | AMERICAN EXPRESS CO SR UNSECURED 10/26 VAR | | | | 6.338000 | 30 Oct 2026 | | |
| | | 575,000.000 | Local 100.615663 | 578,540.06 | 101.336976 | 582,687.61 | 4,147.55 | 0.10 |
| | | | Base 100.615663 | 578,540.06 | 101.336976 | 582,687.61 | 4,147.55 | 0.10 |
| 02582JJZ4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 1 A | | | | 4.870000 | 15 May 2028 | | |
| | | 600,000.000 | Local 99.992572 | 599,955.43 | 99.813640 | 598,881.84 | -1,073.59 | 0.10 |
| Original Face: | | 600,000.000 | Base 99.992572 | 599,955.43 | 99.813640 | 598,881.84 | -1,073.59 | 0.10 |
| 03027XAJ9 | AMERICAN TOWER CORP SR UNSECURED 02/26 4.4 | | | | 4.400000 | 15 Feb 2026 | | |
| | | 1,150,000.000 | Local 97.143315 | 1,117,148.12 | 98.306677 | 1,130,526.79 | 13,378.67 | 0.19 |
| | | | Base 97.143315 | 1,117,148.12 | 98.306677 | 1,130,526.79 | 13,378.67 | 0.19 |
| 031162DP2 | AMGEN INC SR UNSECURED 03/28 5.15 | | | | 5.150000 | 02 Mar 2028 | | |
| | | 3,614,000.000 | Local 98.599640 | 3,563,390.99 | 100.692070 | 3,639,011.41 | 75,620.42 | 0.60 |
| | | | Base 98.599640 | 3,563,390.99 | 100.692070 | 3,639,011.41 | 75,620.42 | 0.60 |
| 031162DR8 | AMGEN INC SR UNSECURED 03/33 5.25 | | | | 5.250000 | 02 Mar 2033 | | |
| | | 675,000.000 | Local 96.007079 | 648,047.78 | 101.056600 | 682,132.05 | 34,084.27 | 0.11 |
| | | | Base 96.007079 | 648,047.78 | 101.056600 | 682,132.05 | 34,084.27 | 0.11 |
| 03165UAA6 | AMERICAN MONEY MANAGEMENT CORP AMMC 2024 30A A1 144A | | | | 6.970920 | 15 Jan 2037 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 100.282700 | 2,005,654.00 | 5,654.00 | 0.33 |
| Original Face: | | 2,000,000.000 | Base 100.000000 | 2,000,000.00 | 100.282700 | 2,005,654.00 | 5,654.00 | 0.33 |
| 032177AH0 | AMSTED INDUSTRIES COMPANY GUAR 144A 07/27 5.625 | | | | 5.625000 | 01 Jul 2027 | | |
| | | 139,000.000 | Local 96.848237 | 134,619.05 | 98.494070 | 136,906.76 | 2,287.71 | 0.02 |
| | | | Base 96.848237 | 134,619.05 | 98.494070 | 136,906.76 | 2,287.71 | 0.02 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 03522AAH3 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7 | | | | 4.700000 | 01 Feb 2036 | | | |
| | | 1,985,000.000 | Local | 99.639493 | 1,977,843.94 | 97.192735 | 1,929,275.79 | -48,568.15 | 0.32 |
| | | | Base | 99.639493 | 1,977,843.94 | 97.192735 | 1,929,275.79 | -48,568.15 | 0.32 |
| 037833DT4 | APPLE INC SR UNSECURED 05/25 1.125 | | | | 1.125000 | 11 May 2025 | | | |
| | | 540,000.000 | Local | 96.549657 | 521,368.15 | 95.744944 | 517,022.70 | -4,345.45 | 0.09 |
| | | | Base | 96.549657 | 521,368.15 | 95.744944 | 517,022.70 | -4,345.45 | 0.09 |
| 03969YAC2 | ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6 | | | | 6.000000 | 15 Jun 2027 | | | |
| | | 450,000.000 | Local | 98.598364 | 443,692.64 | 97.141410 | 437,136.35 | -6,556.29 | 0.07 |
| | | | Base | 98.598364 | 443,692.64 | 97.141410 | 437,136.35 | -6,556.29 | 0.07 |
| 04636NAC7 | ASTRAZENECA FINANCE LLC COMPANY GUAR 05/24 0.7 | | | | 0.700000 | 28 May 2024 | | | |
| | | 920,000.000 | Local | 99.416534 | 914,632.11 | 99.258534 | 913,178.51 | -1,453.60 | 0.15 |
| | | | Base | 99.416534 | 914,632.11 | 99.258534 | 913,178.51 | -1,453.60 | 0.15 |
| 05351WAC7 | AVANGRID INC SR UNSECURED 04/25 3.2 | | | | 3.200000 | 15 Apr 2025 | | | |
| | | 370,000.000 | Local | 97.791424 | 361,828.27 | 97.437776 | 360,519.77 | -1,308.50 | 0.06 |
| | | | Base | 97.791424 | 361,828.27 | 97.437776 | 360,519.77 | -1,308.50 | 0.06 |
| 05401AAH4 | AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 02/25 2.875 | | | | 2.875000 | 15 Feb 2025 | | | |
| | | 315,000.000 | Local | 96.484156 | 303,925.09 | 97.311789 | 306,532.14 | 2,607.05 | 0.05 |
| | | | Base | 96.484156 | 303,925.09 | 97.311789 | 306,532.14 | 2,607.05 | 0.05 |
| 05401AAS0 | AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/28 6.375 | | | | 6.375000 | 04 May 2028 | | | |
| | | 365,000.000 | Local | 101.452553 | 370,301.82 | 102.112510 | 372,710.66 | 2,408.84 | 0.06 |
| | | | Base | 101.452553 | 370,301.82 | 102.112510 | 372,710.66 | 2,408.84 | 0.06 |
| 054989AA6 | BAT CAPITAL CORP COMPANY GUAR 08/30 6.343 | | | | 6.343000 | 02 Aug 2030 | | | |
| | | 1,575,000.000 | Local | 97.261985 | 1,531,876.26 | 104.297467 | 1,642,685.11 | 110,808.85 | 0.27 |
| | | | Base | 97.261985 | 1,531,876.26 | 104.297467 | 1,642,685.11 | 110,808.85 | 0.27 |
| 05522RDF2 | BANK OF AMERICA CREDIT CARD TR BACCT 2022 A2 A2 | | | | 5.000000 | 15 Apr 2028 | | | |
| | | 500,000.000 | Local | 100.511722 | 502,558.61 | 99.779850 | 498,899.25 | -3,659.36 | 0.08 |
| | | Original Face: 500,000.000 | Base | 100.511722 | 502,558.61 | 99.779850 | 498,899.25 | -3,659.36 | 0.08 |
| 05522RDH8 | BANK OF AMERICA CREDIT CARD TR BACCT 2023 A2 A2 | | | | 4.980000 | 15 Nov 2028 | | | |
| | | 2,550,000.000 | Local | 99.987384 | 2,549,678.30 | 100.272550 | 2,556,950.03 | 7,271.73 | 0.42 |
| | | Original Face: 2,550,000.000 | Base | 99.987384 | 2,549,678.30 | 100.272550 | 2,556,950.03 | 7,271.73 | 0.42 |

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Holdings

HB&T STABLE VALUE FUND - SMA

GSAM STABLE VALUE. LLC

FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 05552JAA7 | PNC BANK NA SR UNSECURED 08/24 2.5 | | | | 2.500000 | 27 Aug 2024 | | | |
| | | 475,000.000 | Local 99.199851 | 471,199.29 | 98.669701 | 468,681.08 | -2,518.21 | | 0.08 |
| | | | Base 99.199851 | 471,199.29 | 98.669701 | 468,681.08 | -2,518.21 | | 0.08 |
| 05554VAB6 | BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C25 A3 | | | | 5.946000 | 15 Mar 2057 | | | |
| | | 375,000.000 | Local 102.997693 | 386,241.35 | 103.695710 | 388,858.91 | 2,617.56 | | 0.06 |
| Original Face: | | 375,000.000 | Base 102.997693 | 386,241.35 | 103.695710 | 388,858.91 | 2,617.56 | | 0.06 |
| 05578DAX0 | BPCE SA COMPANY GUAR 12/26 3.375 | | | | 3.375000 | 02 Dec 2026 | | | |
| | | 1,550,000.000 | Local 93.708098 | 1,452,475.52 | 96.074708 | 1,489,157.97 | 36,682.45 | | 0.24 |
| | | | Base 93.708098 | 1,452,475.52 | 96.074708 | 1,489,157.97 | 36,682.45 | | 0.24 |
| 05583JAG7 | BPCE SA 144A 01/25 2.375 | | | | 2.375000 | 14 Jan 2025 | | | |
| | | 255,000.000 | Local 97.368086 | 248,288.62 | 97.365244 | 248,281.37 | -7.25 | | 0.04 |
| | | | Base 97.368086 | 248,288.62 | 97.365244 | 248,281.37 | -7.25 | | 0.04 |
| 05593AAB5 | BMW VEHICLE LEASE TRUST BMWLT 2023 1 A2 | | | | 5.570000 | 25 Feb 2025 | | | |
| | | 268,581.250 | Local 99.997036 | 268,573.29 | 99.975030 | 268,514.19 | -59.10 | | 0.04 |
| Original Face: | | 1,200,000.000 | Base 99.997036 | 268,573.29 | 99.975030 | 268,514.19 | -59.10 | | 0.04 |
| 055979AC2 | BMW VEHICLE LEASE TRUST BMWLT 2023 2 A3 | | | | 5.990000 | 25 Sep 2026 | | | |
| | | 1,175,000.000 | Local 99.998295 | 1,174,979.97 | 100.805090 | 1,184,459.81 | 9,479.84 | | 0.19 |
| Original Face: | | 1,175,000.000 | Base 99.998295 | 1,174,979.97 | 100.805090 | 1,184,459.81 | 9,479.84 | | 0.19 |
| 05602NAE0 | BMO MORTGAGE TRUST BMO 2022 C2 A5 | | | | 4.812674 | 15 Jul 2054 | | | |
| | | 850,000.000 | Local 99.117433 | 842,498.18 | 98.965470 | 841,206.50 | -1,291.68 | | 0.14 |
| Original Face: | | 850,000.000 | Base 99.117433 | 842,498.18 | 98.965470 | 841,206.50 | -1,291.68 | | 0.14 |
| 05612AAA4 | BX TRUST BX 2024 BIO A 144A | | | | 6.967330 | 15 Feb 2041 | | | |
| | | 2,550,000.000 | Local 100.249555 | 2,556,363.64 | 100.249920 | 2,556,372.96 | 9.32 | | 0.42 |
| Original Face: | | 2,550,000.000 | Base 100.249555 | 2,556,363.64 | 100.249920 | 2,556,372.96 | 9.32 | | 0.42 |
| 05612FAA3 | BX TRUST BX 2024 PAT A 144A | | | | 7.340000 | 15 Mar 2026 | | | |
| | | 425,000.000 | Local 99.751922 | 423,945.67 | 99.937460 | 424,734.21 | 788.54 | | 0.07 |
| Original Face: | | 425,000.000 | Base 99.751922 | 423,945.67 | 99.937460 | 424,734.21 | 788.54 | | 0.07 |
| 05612GAA1 | BX TRUST BX 2024 XL5 A 144A | | | | 6.691650 | 15 Mar 2041 | | | |
| | | 1,050,000.000 | Local 99.750665 | 1,047,381.98 | 100.050330 | 1,050,528.47 | 3,146.49 | | 0.17 |
| Original Face: | | 1,050,000.000 | Base 99.750665 | 1,047,381.98 | 100.050330 | 1,050,528.47 | 3,146.49 | | 0.17 |

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 GSAM STABLE VALUE. LLC
 FUND: HBQB



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|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 05765DAA3 | BALBOA BAY LOAN FUNDING LTD BOBA 2023 1A A 144A | | | | 7.217810 | 20 Apr 2035 | | | |
| | | 2,400,000.000 | Local | 100.213699 | 2,405,128.78 | 99.993600 | 2,399,846.40 | -5,282.38 | 0.39 |
| Original Face: | | 2,400,000.000 | Base | 100.213699 | 2,405,128.78 | 99.993600 | 2,399,846.40 | -5,282.38 | 0.39 |
| 05874VAC7 | BALLYROCK LTD BALLY 2023 23A A2 144A | | | | 7.824670 | 25 Apr 2036 | | | |
| | | 525,000.000 | Local | 100.273606 | 526,436.43 | 100.461100 | 527,420.78 | 984.35 | 0.09 |
| Original Face: | | 525,000.000 | Base | 100.273606 | 526,436.43 | 100.461100 | 527,420.78 | 984.35 | 0.09 |
| 05964HAB1 | BANCO SANTANDER SA 04/27 4.25 | | | | 4.250000 | 11 Apr 2027 | | | |
| | | 1,000,000.000 | Local | 93.558660 | 935,586.60 | 96.933381 | 969,333.81 | 33,747.21 | 0.16 |
| | | | Base | 93.558660 | 935,586.60 | 96.933381 | 969,333.81 | 33,747.21 | 0.16 |
| 05971KAE9 | BANCO SANTANDER SA 05/25 2.746 | | | | 2.746000 | 28 May 2025 | | | |
| | | 1,800,000.000 | Local | 95.796598 | 1,724,338.76 | 96.623655 | 1,739,225.79 | 14,887.03 | 0.29 |
| | | | Base | 95.796598 | 1,724,338.76 | 96.623655 | 1,739,225.79 | 14,887.03 | 0.29 |
| 06051GHX0 | BANK OF AMERICA CORP SR UNSECURED 10/30 VAR | | | | 2.884000 | 22 Oct 2030 | | | |
| | | 5,750,000.000 | Local | 84.456472 | 4,856,247.12 | 88.937725 | 5,113,919.19 | 257,672.07 | 0.84 |
| | | | Base | 84.456472 | 4,856,247.12 | 88.937725 | 5,113,919.19 | 257,672.07 | 0.84 |
| 06051GJG5 | BANK OF AMERICA CORP SR UNSECURED 09/25 VAR | | | | 0.981000 | 25 Sep 2025 | | | |
| | | 1,110,000.000 | Local | 95.635283 | 1,061,551.64 | 97.687211 | 1,084,328.04 | 22,776.40 | 0.18 |
| | | | Base | 95.635283 | 1,061,551.64 | 97.687211 | 1,084,328.04 | 22,776.40 | 0.18 |
| 06051GJT7 | BANK OF AMERICA CORP SR UNSECURED 04/32 VAR | | | | 2.687000 | 22 Apr 2032 | | | |
| | | 1,375,000.000 | Local | 79.901685 | 1,098,648.17 | 84.821798 | 1,166,299.72 | 67,651.55 | 0.19 |
| | | | Base | 79.901685 | 1,098,648.17 | 84.821798 | 1,166,299.72 | 67,651.55 | 0.19 |
| 06051GLE7 | BANK OF AMERICA CORP SR UNSECURED 01/27 VAR | | | | 5.080000 | 20 Jan 2027 | | | |
| | | 3,250,000.000 | Local | 100.432841 | 3,264,067.33 | 99.517561 | 3,234,320.73 | -29,746.60 | 0.53 |
| | | | Base | 100.432841 | 3,264,067.33 | 99.517561 | 3,234,320.73 | -29,746.60 | 0.53 |
| 06054YAB3 | BANK OF AMERICA AUTO TRUST BAAT 2023 2A A2 144A | | | | 5.850000 | 17 Aug 2026 | | | |
| | | 1,125,000.000 | Local | 99.993083 | 1,124,922.18 | 100.213590 | 1,127,402.89 | 2,480.71 | 0.19 |
| Original Face: | | 1,125,000.000 | Base | 99.993083 | 1,124,922.18 | 100.213590 | 1,127,402.89 | 2,480.71 | 0.19 |
| 06368LNT9 | BANK OF MONTREAL SR UNSECURED 06/26 5.3 | | | | 5.300000 | 05 Jun 2026 | | | |
| | | 1,500,000.000 | Local | 99.947397 | 1,499,210.95 | 100.278467 | 1,504,177.01 | 4,966.06 | 0.25 |
| | | | Base | 99.947397 | 1,499,210.95 | 100.278467 | 1,504,177.01 | 4,966.06 | 0.25 |

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 GSAM STABLE VALUE. LLC
 FUND: HBQB



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|--------------------------------|---|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06406RBJ5 | BANK OF NY MELLON CORP SR UNSECURED 07/26 VAR | | | | 4.414000 | 24 Jul 2026 | | | |
| | | 365,000.000 | Local | 98.871819 | 360,882.14 | 98.795409 | 360,603.24 | -278.90 | 0.06 |
| | | | Base | 98.871819 | 360,882.14 | 98.795409 | 360,603.24 | -278.90 | 0.06 |
| 06406RBQ9 | BANK OF NY MELLON CORP SR UNSECURED 04/27 VAR | | | | 4.947000 | 26 Apr 2027 | | | |
| | | 870,000.000 | Local | 100.000000 | 870,000.00 | 99.558715 | 866,160.82 | -3,839.18 | 0.14 |
| | | | Base | 100.000000 | 870,000.00 | 99.558715 | 866,160.82 | -3,839.18 | 0.14 |
| 06418GAC1 | BANK OF NOVA SCOTIA SR UNSECURED 06/25 5.45 | | | | 5.450000 | 12 Jun 2025 | | | |
| | | 475,000.000 | Local | 99.391800 | 472,111.05 | 100.055861 | 475,265.34 | 3,154.29 | 0.08 |
| | | | Base | 99.391800 | 472,111.05 | 100.055861 | 475,265.34 | 3,154.29 | 0.08 |
| 06738EAU9 | BARCLAYS PLC SR UNSECURED 01/28 4.337 | | | | 4.337000 | 10 Jan 2028 | | | |
| | | 3,750,000.000 | Local | 92.241653 | 3,459,061.99 | 96.530195 | 3,619,882.31 | 160,820.32 | 0.60 |
| | | | Base | 92.241653 | 3,459,061.99 | 96.530195 | 3,619,882.31 | 160,820.32 | 0.60 |
| 06742LAX1 | BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2023 1 A | | | | 4.720000 | 15 Feb 2029 | | | |
| | | 1,200,000.000 | Local | 99.991669 | 1,199,900.03 | 99.335490 | 1,192,025.88 | -7,874.15 | 0.20 |
| | | Original Face: 1,200,000.000 | Base | 99.991669 | 1,199,900.03 | 99.335490 | 1,192,025.88 | -7,874.15 | 0.20 |
| 06742LBB8 | BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2023 2 A | | | | 6.218640 | 15 Aug 2028 | | | |
| | | 925,000.000 | Local | 100.000000 | 925,000.00 | 100.656630 | 931,073.83 | 6,073.83 | 0.15 |
| | | Original Face: 925,000.000 | Base | 100.000000 | 925,000.00 | 100.656630 | 931,073.83 | 6,073.83 | 0.15 |
| 06763VAA3 | BABSON CLO LTD BABS N 2024 1A A 144A | | | | 6.899000 | 20 Jan 2037 | | | |
| | | 3,100,000.000 | Local | 100.000000 | 3,100,000.00 | 100.549900 | 3,117,046.90 | 17,046.90 | 0.51 |
| | | Original Face: 3,100,000.000 | Base | 100.000000 | 3,100,000.00 | 100.549900 | 3,117,046.90 | 17,046.90 | 0.51 |
| 08163KBG5 | BENCHMARK MORTGAGE TRUST BMARK 2021 B30 A5 | | | | 2.576000 | 15 Nov 2054 | | | |
| | | 1,700,000.000 | Local | 83.022523 | 1,411,382.89 | 84.360250 | 1,434,124.25 | 22,741.36 | 0.24 |
| | | Original Face: 1,700,000.000 | Base | 83.022523 | 1,411,382.89 | 84.360250 | 1,434,124.25 | 22,741.36 | 0.24 |
| 08179DAA7 | BENEFIT STREET PARTNERS CLO LT BSP 2023 33A A1 144A | | | | 7.062360 | 25 Jan 2036 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.937000 | 3,028,110.00 | 28,110.00 | 0.50 |
| | | Original Face: 3,000,000.000 | Base | 100.000000 | 3,000,000.00 | 100.937000 | 3,028,110.00 | 28,110.00 | 0.50 |
| 084659AT8 | BERKSHIRE HATHAWAY ENER G SR UNSECURED 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | | |
| | | 345,000.000 | Local | 99.465287 | 343,155.24 | 98.733737 | 340,631.39 | -2,523.85 | 0.06 |
| | | | Base | 99.465287 | 343,155.24 | 98.733737 | 340,631.39 | -2,523.85 | 0.06 |

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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 09631BAA1 | BLUEMOUNTAIN CLO LTD BLUEM 2021 31A A1 144A | | | | 6.721180 | 19 Apr 2034 | | |
| | | 4,700,000.000 | Local 99.650013 | 4,683,550.62 | 99.997300 | 4,699,873.10 | 16,322.48 | 0.77 |
| Original Face: | | 4,700,000.000 | Base 99.650013 | 4,683,550.62 | 99.997300 | 4,699,873.10 | 16,322.48 | 0.77 |
| 09659W2L7 | BNP PARIBAS 144A 06/26 VAR | | | | 2.219000 | 09 Jun 2026 | | |
| | | 2,025,000.000 | Local 94.568809 | 1,915,018.38 | 96.158100 | 1,947,201.53 | 32,183.15 | 0.32 |
| | | | Base 94.568809 | 1,915,018.38 | 96.158100 | 1,947,201.53 | 32,183.15 | 0.32 |
| 09659W2T0 | BNP PARIBAS 144A 01/28 VAR | | | | 2.591000 | 20 Jan 2028 | | |
| | | 1,455,000.000 | Local 91.052124 | 1,324,808.41 | 92.630345 | 1,347,771.52 | 22,963.11 | 0.22 |
| | | | Base 91.052124 | 1,324,808.41 | 92.630345 | 1,347,771.52 | 22,963.11 | 0.22 |
| 097023CY9 | BOEING CO SR UNSECURED 05/30 5.15 | | | | 5.150000 | 01 May 2030 | | |
| | | 1,465,000.000 | Local 96.686074 | 1,416,450.98 | 96.871509 | 1,419,167.61 | 2,716.63 | 0.23 |
| | | | Base 96.686074 | 1,416,450.98 | 96.871509 | 1,419,167.61 | 2,716.63 | 0.23 |
| 110122CM8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9 | | | | 2.900000 | 26 Jul 2024 | | |
| | | 170,000.000 | Local 99.518818 | 169,181.99 | 99.162121 | 168,575.61 | -606.38 | 0.03 |
| | | | Base 99.518818 | 169,181.99 | 99.162121 | 168,575.61 | -606.38 | 0.03 |
| 110122DN5 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/25 0.75 | | | | 0.750000 | 13 Nov 2025 | | |
| | | 580,000.000 | Local 94.130288 | 545,955.67 | 93.465252 | 542,098.46 | -3,857.21 | 0.09 |
| | | | Base 94.130288 | 545,955.67 | 93.465252 | 542,098.46 | -3,857.21 | 0.09 |
| 110122EF1 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/29 4.9 | | | | 4.900000 | 22 Feb 2029 | | |
| | | 870,000.000 | Local 100.102582 | 870,892.46 | 100.494975 | 874,306.28 | 3,413.82 | 0.14 |
| | | | Base 100.102582 | 870,892.46 | 100.494975 | 874,306.28 | 3,413.82 | 0.14 |
| 11135FAY7 | BROADCOM INC COMPANY GUAR 10/24 3.625 | | | | 3.625000 | 15 Oct 2024 | | |
| | | 805,000.000 | Local 99.375866 | 799,975.72 | 98.881231 | 795,993.91 | -3,981.81 | 0.13 |
| | | | Base 99.375866 | 799,975.72 | 98.881231 | 795,993.91 | -3,981.81 | 0.13 |
| 11135FBA8 | BROADCOM INC COMPANY GUAR 04/29 4.75 | | | | 4.750000 | 15 Apr 2029 | | |
| | | 1,300,000.000 | Local 95.017744 | 1,235,230.67 | 98.751291 | 1,283,766.78 | 48,536.11 | 0.21 |
| | | | Base 95.017744 | 1,235,230.67 | 98.751291 | 1,283,766.78 | 48,536.11 | 0.21 |
| 11135FBH3 | BROADCOM INC COMPANY GUAR 144A 02/31 2.45 | | | | 2.450000 | 15 Feb 2031 | | |
| | | 510,000.000 | Local 83.745359 | 427,101.33 | 84.291574 | 429,887.03 | 2,785.70 | 0.07 |
| | | | Base 83.745359 | 427,101.33 | 84.291574 | 429,887.03 | 2,785.70 | 0.07 |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 11135FBK6 | BROADCOM INC SR UNSECURED 144A 04/33 3.419 | | | | | 3.419000 | 15 Apr 2033 | | |
| | 2,325,000.000 | Local | | 80.953846 | 1,882,176.91 | 86.535097 | 2,011,941.01 | 129,764.10 | 0.33 |
| | | Base | | 80.953846 | 1,882,176.91 | 86.535097 | 2,011,941.01 | 129,764.10 | 0.33 |
| 11135FBR1 | BROADCOM INC SR UNSECURED 144A 04/29 4 | | | | | 4.000000 | 15 Apr 2029 | | |
| | 1,200,000.000 | Local | | 91.698128 | 1,100,377.53 | 95.302345 | 1,143,628.14 | 43,250.61 | 0.19 |
| | | Base | | 91.698128 | 1,100,377.53 | 95.302345 | 1,143,628.14 | 43,250.61 | 0.19 |
| 118230AN1 | BUCKEYE PARTNERS LP SR UNSECURED 10/24 4.35 | | | | | 4.350000 | 15 Oct 2024 | | |
| | 1,135,000.000 | Local | | 98.303460 | 1,115,744.27 | 98.832000 | 1,121,743.20 | 5,998.93 | 0.18 |
| | | Base | | 98.303460 | 1,115,744.27 | 98.832000 | 1,121,743.20 | 5,998.93 | 0.18 |
| 12482JAA8 | CBAM CLO MANAGEMENT CBAM 2018 7A A 144A | | | | | 6.679420 | 20 Jul 2031 | | |
| | 1,503,295.080 | Local | | 99.980639 | 1,503,004.03 | 99.999400 | 1,503,286.06 | 282.03 | 0.25 |
| | Original Face: 1,600,000.000 | Base | | 99.980639 | 1,503,004.03 | 99.999400 | 1,503,286.06 | 282.03 | 0.25 |
| 125523BZ2 | CIGNA GROUP/THE COMPANY GUAR 02/26 4.5 | | | | | 4.500000 | 25 Feb 2026 | | |
| | 3,535,000.000 | Local | | 97.897061 | 3,460,661.12 | 98.795542 | 3,492,422.41 | 31,761.29 | 0.57 |
| | | Base | | 97.897061 | 3,460,661.12 | 98.795542 | 3,492,422.41 | 31,761.29 | 0.57 |
| 125523CU2 | CIGNA GROUP/THE SR UNSECURED 05/31 5.125 | | | | | 5.125000 | 15 May 2031 | | |
| | 340,000.000 | Local | | 99.191832 | 337,252.23 | 100.169122 | 340,575.01 | 3,322.78 | 0.06 |
| | | Base | | 99.191832 | 337,252.23 | 100.169122 | 340,575.01 | 3,322.78 | 0.06 |
| 125896BS8 | CMS ENERGY CORP SR UNSECURED 08/27 3.45 | | | | | 3.450000 | 15 Aug 2027 | | |
| | 250,000.000 | Local | | 96.464824 | 241,162.06 | 94.979991 | 237,449.98 | -3,712.08 | 0.04 |
| | | Base | | 96.464824 | 241,162.06 | 94.979991 | 237,449.98 | -3,712.08 | 0.04 |
| 126650DS6 | CVS HEALTH CORP SR UNSECURED 02/26 5 | | | | | 5.000000 | 20 Feb 2026 | | |
| | 2,675,000.000 | Local | | 98.725060 | 2,640,895.35 | 99.667921 | 2,666,116.89 | 25,221.54 | 0.44 |
| | | Base | | 98.725060 | 2,640,895.35 | 99.667921 | 2,666,116.89 | 25,221.54 | 0.44 |
| 13607LNG4 | CANADIAN IMPERIAL BANK SR UNSECURED 04/28 5.001 | | | | | 5.001000 | 28 Apr 2028 | | |
| | 1,485,000.000 | Local | | 100.000000 | 1,485,000.00 | 99.739281 | 1,481,128.32 | -3,871.68 | 0.24 |
| | | Base | | 100.000000 | 1,485,000.00 | 99.739281 | 1,481,128.32 | -3,871.68 | 0.24 |
| 136385AZ4 | CANADIAN NATL RESOURCES SR UNSECURED 07/25 2.05 | | | | | 2.050000 | 15 Jul 2025 | | |
| | 395,000.000 | Local | | 96.159192 | 379,828.81 | 95.691254 | 377,980.45 | -1,848.36 | 0.06 |
| | | Base | | 96.159192 | 379,828.81 | 95.691254 | 377,980.45 | -1,848.36 | 0.06 |

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Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 13876LAJ6 | CANYON CAPITAL CLO LTD CANYC 2020 1A AR 144A | | | | | 6.755600 | 15 Jul 2034 | | |
| | 2,750,000.000 | Local | | 99.708156 | 2,741,974.30 | 100.033900 | 2,750,932.25 | 8,957.95 | 0.45 |
| Original Face: | 2,750,000.000 | Base | | 99.708156 | 2,741,974.30 | 100.033900 | 2,750,932.25 | 8,957.95 | 0.45 |
| 14016CAN6 | CAPITAL FOUR US CLO C4US 2022 1A AR 144A | | | | | 7.493970 | 20 Jan 2037 | | |
| | 1,000,000.000 | Local | | 100.000000 | 1,000,000.00 | 100.853300 | 1,008,533.00 | 8,533.00 | 0.17 |
| Original Face: | 1,000,000.000 | Base | | 100.000000 | 1,000,000.00 | 100.853300 | 1,008,533.00 | 8,533.00 | 0.17 |
| 14149YBN7 | CARDINAL HEALTH INC SR UNSECURED 02/29 5.125 | | | | | 5.125000 | 15 Feb 2029 | | |
| | 423,000.000 | Local | | 99.924548 | 422,680.84 | 100.130131 | 423,550.45 | 869.61 | 0.07 |
| | | Base | | 99.924548 | 422,680.84 | 100.130131 | 423,550.45 | 869.61 | 0.07 |
| 142923AA9 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2024 1A A 144A | | | | | 6.824260 | 15 Apr 2037 | | |
| | 4,250,000.000 | Local | | 100.000000 | 4,250,000.00 | 100.173900 | 4,257,390.75 | 7,390.75 | 0.70 |
| Original Face: | 4,250,000.000 | Base | | 100.000000 | 4,250,000.00 | 100.173900 | 4,257,390.75 | 7,390.75 | 0.70 |
| 14448CAP9 | CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493 | | | | | 2.493000 | 15 Feb 2027 | | |
| | 2,075,000.000 | Local | | 91.363096 | 1,895,784.25 | 93.244878 | 1,934,831.22 | 39,046.97 | 0.32 |
| | | Base | | 91.363096 | 1,895,784.25 | 93.244878 | 1,934,831.22 | 39,046.97 | 0.32 |
| 14448CBB9 | CARRIER GLOBAL CORP SR UNSECURED 11/25 5.8 | | | | | 5.800000 | 30 Nov 2025 | | |
| | 3,810,000.000 | Local | | 99.971487 | 3,808,913.66 | 100.681471 | 3,835,964.05 | 27,050.39 | 0.63 |
| | | Base | | 99.971487 | 3,808,913.66 | 100.681471 | 3,835,964.05 | 27,050.39 | 0.63 |
| 15032QAC6 | CEDAR FUNDING LTD CEDF 2022 15A B 144A | | | | | 7.117810 | 20 Apr 2035 | | |
| | 3,000,000.000 | Local | | 99.059242 | 2,971,777.25 | 100.006900 | 3,000,207.00 | 28,429.75 | 0.49 |
| Original Face: | 3,000,000.000 | Base | | 99.059242 | 2,971,777.25 | 100.006900 | 3,000,207.00 | 28,429.75 | 0.49 |
| 15089QAJ3 | CELANESE US HOLDINGS LLC COMPANY GUAR 05/24 3.5 | | | | | 3.500000 | 08 May 2024 | | |
| | 111,000.000 | Local | | 99.776153 | 110,751.53 | 99.764304 | 110,738.38 | -13.15 | 0.02 |
| | | Base | | 99.776153 | 110,751.53 | 99.764304 | 110,738.38 | -13.15 | 0.02 |
| 15135BAR2 | CENTENE CORP SR UNSECURED 12/27 4.25 | | | | | 4.250000 | 15 Dec 2027 | | |
| | 235,000.000 | Local | | 95.639421 | 224,752.64 | 95.400300 | 224,190.71 | -561.93 | 0.04 |
| | | Base | | 95.639421 | 224,752.64 | 95.400300 | 224,190.71 | -561.93 | 0.04 |
| 15135BAY7 | CENTENE CORP SR UNSECURED 07/28 2.45 | | | | | 2.450000 | 15 Jul 2028 | | |
| | 490,000.000 | Local | | 87.164978 | 427,108.39 | 88.654940 | 434,409.21 | 7,300.82 | 0.07 |
| | | Base | | 87.164978 | 427,108.39 | 88.654940 | 434,409.21 | 7,300.82 | 0.07 |

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HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 166764BW9 | CHEVRON CORP SR UNSECURED 05/25 1.554 | | | | | 1.554000 | 11 May 2025 | | |
| | 550,000.000 | Local | 96.836627 | 532,601.45 | 96.182027 | 529,001.15 | -3,600.30 | 0.09 | |
| | | Base | 96.836627 | 532,601.45 | 96.182027 | 529,001.15 | -3,600.30 | 0.09 | |
| 17275RBT8 | CISCO SYSTEMS INC SR UNSECURED 02/34 5.05 | | | | | 5.050000 | 26 Feb 2034 | | |
| | 275,000.000 | Local | 99.899756 | 274,724.33 | 101.434859 | 278,945.86 | 4,221.53 | 0.05 | |
| | | Base | 99.899756 | 274,724.33 | 101.434859 | 278,945.86 | 4,221.53 | 0.05 | |
| 172967ME8 | CITIGROUP INC SR UNSECURED 03/30 VAR | | | | | 3.980000 | 20 Mar 2030 | | |
| | 3,225,000.000 | Local | 90.710722 | 2,925,420.80 | 94.221633 | 3,038,647.66 | 113,226.86 | 0.50 | |
| | | Base | 90.710722 | 2,925,420.80 | 94.221633 | 3,038,647.66 | 113,226.86 | 0.50 | |
| 172967NA5 | CITIGROUP INC SR UNSECURED 06/27 VAR | | | | | 1.462000 | 09 Jun 2027 | | |
| | 3,330,000.000 | Local | 89.953118 | 2,995,438.84 | 91.865715 | 3,059,128.31 | 63,689.47 | 0.50 | |
| | | Base | 89.953118 | 2,995,438.84 | 91.865715 | 3,059,128.31 | 63,689.47 | 0.50 | |
| 172967ND9 | CITIGROUP INC SR UNSECURED 11/25 VAR | | | | | 1.281000 | 03 Nov 2025 | | |
| | 700,000.000 | Local | 95.613684 | 669,295.79 | 97.278511 | 680,949.58 | 11,653.79 | 0.11 | |
| | | Base | 95.613684 | 669,295.79 | 97.278511 | 680,949.58 | 11,653.79 | 0.11 | |
| 172967NQ0 | CITIGROUP INC SR UNSECURED 05/25 VAR | | | | | 4.140000 | 24 May 2025 | | |
| | 280,000.000 | Local | 99.118479 | 277,531.74 | 99.714209 | 279,199.79 | 1,668.05 | 0.05 | |
| | | Base | 99.118479 | 277,531.74 | 99.714209 | 279,199.79 | 1,668.05 | 0.05 | |
| 17305EGW9 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2023 A1 A1 | | | | | 5.230000 | 08 Dec 2027 | | |
| | 1,175,000.000 | Local | 99.988423 | 1,174,863.97 | 100.039360 | 1,175,462.48 | 598.51 | 0.19 | |
| | Original Face: 1,175,000.000 | Base | 99.988423 | 1,174,863.97 | 100.039360 | 1,175,462.48 | 598.51 | 0.19 | |
| 17327CAP8 | CITIGROUP INC SR UNSECURED 01/26 VAR | | | | | 6.028850 | 25 Jan 2026 | | |
| | 680,000.000 | Local | 98.819962 | 671,975.74 | 100.108541 | 680,738.08 | 8,762.34 | 0.11 | |
| | | Base | 98.819962 | 671,975.74 | 100.108541 | 680,738.08 | 8,762.34 | 0.11 | |
| 17331QAB2 | CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 1 A2A 144A | | | | | 5.430000 | 15 Oct 2026 | | |
| | 1,975,000.000 | Local | 99.994527 | 1,974,891.91 | 99.917900 | 1,973,378.53 | -1,513.38 | 0.32 | |
| | Original Face: 1,975,000.000 | Base | 99.994527 | 1,974,891.91 | 99.917900 | 1,973,378.53 | -1,513.38 | 0.32 | |
| 20034DJA8 | COMERICA BANK SR UNSECURED 07/24 2.5 | | | | | 2.500000 | 23 Jul 2024 | | |
| | 250,000.000 | Local | 99.342244 | 248,355.61 | 98.859806 | 247,149.52 | -1,206.09 | 0.04 | |
| | | Base | 99.342244 | 248,355.61 | 98.859806 | 247,149.52 | -1,206.09 | 0.04 | |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 21037XAC4 | CONSTELLATION SOFTWARE SR UNSECURED 144A 02/29 5.158 | | | | | 5.158000 | 16 Feb 2029 | | |
| | 386,000.000 | Local | 100.000000 | 386,000.00 | 99.946780 | 385,794.57 | -205.43 | 0.06 | |
| | | Base | 100.000000 | 386,000.00 | 99.946780 | 385,794.57 | -205.43 | 0.06 | |
| 21688AAW2 | COOPERAT RABOBANK UA/NY 07/25 5.5 | | | | | 5.500000 | 18 Jul 2025 | | |
| | 975,000.000 | Local | 99.657593 | 971,661.53 | 100.368191 | 978,589.86 | 6,928.33 | 0.16 | |
| | | Base | 99.657593 | 971,661.53 | 100.368191 | 978,589.86 | 6,928.33 | 0.16 | |
| 21H040640 | GNMA II TBA 30 YR 4 JUMBOS | | | | | 4.000000 | 18 Apr 2054 | | |
| | -1,000,000.000 | Local | 93.957031 | -939,570.31 | 93.665160 | -936,651.60 | 2,918.71 | 0.15 | |
| Original Face: | 1,000,000.000 | Base | 93.957031 | -939,570.31 | 93.665160 | -936,651.60 | 2,918.71 | 0.15 | |
| 21H052645 | GNMA II TBA 30 YR 5.5 JUMBOS | | | | | 5.500000 | 18 Apr 2054 | | |
| | 3,000,000.000 | Local | 99.934896 | 2,998,046.88 | 99.970504 | 2,999,115.12 | 1,068.24 | 0.49 | |
| Original Face: | 3,000,000.000 | Base | 99.934896 | 2,998,046.88 | 99.970504 | 2,999,115.12 | 1,068.24 | 0.49 | |
| 223929AE0 | CQS US CLO 2022 2, LTD. CQS 2023 3A B 144A | | | | | 7.968990 | 25 Jan 2037 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 100.783100 | 1,007,831.00 | 7,831.00 | 0.17 | |
| Original Face: | 1,000,000.000 | Base | 100.000000 | 1,000,000.00 | 100.783100 | 1,007,831.00 | 7,831.00 | 0.17 | |
| 225401AV0 | UBS GROUP AG SR UNSECURED 144A 08/28 VAR | | | | | 6.442000 | 11 Aug 2028 | | |
| | 3,425,000.000 | Local | 99.121320 | 3,394,905.21 | 102.983314 | 3,527,178.50 | 132,273.29 | 0.58 | |
| | | Base | 99.121320 | 3,394,905.21 | 102.983314 | 3,527,178.50 | 132,273.29 | 0.58 | |
| 22550L2C4 | CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95 | | | | | 2.950000 | 09 Apr 2025 | | |
| | 250,000.000 | Local | 95.213940 | 238,034.85 | 97.358907 | 243,397.27 | 5,362.42 | 0.04 | |
| | | Base | 95.213940 | 238,034.85 | 97.358907 | 243,397.27 | 5,362.42 | 0.04 | |
| 22550L2G5 | CREDIT SUISSE NEW YORK SR UNSECURED 08/26 1.25 | | | | | 1.250000 | 07 Aug 2026 | | |
| | 960,000.000 | Local | 85.959748 | 825,213.58 | 91.225177 | 875,761.70 | 50,548.12 | 0.14 | |
| | | Base | 85.959748 | 825,213.58 | 91.225177 | 875,761.70 | 50,548.12 | 0.14 | |
| 22550L2H3 | CREDIT SUISSE NEW YORK SR UNSECURED 02/25 3.7 | | | | | 3.700000 | 21 Feb 2025 | | |
| | 575,000.000 | Local | 96.306699 | 553,763.52 | 98.290527 | 565,170.53 | 11,407.01 | 0.09 | |
| | | Base | 96.306699 | 553,763.52 | 98.290527 | 565,170.53 | 11,407.01 | 0.09 | |
| 22788CAA3 | CROWDSTRIKE HOLDINGS INC COMPANY GUAR 02/29 3 | | | | | 3.000000 | 15 Feb 2029 | | |
| | 960,000.000 | Local | 90.004880 | 864,046.85 | 88.677660 | 851,305.54 | -12,741.31 | 0.14 | |
| | | Base | 90.004880 | 864,046.85 | 88.677660 | 851,305.54 | -12,741.31 | 0.14 | |

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HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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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 |
| 22822VAB7 | CROWN CASTLE INC SR UNSECURED 02/26 4.45 | | | | | 4.450000 | 15 Feb 2026 | | |
| | 1,350,000.000 | Local | | 97.187711 | 1,312,034.10 | 98.361193 | 1,327,876.11 | 15,842.01 | 0.22 |
| | | Base | | 97.187711 | 1,312,034.10 | 98.361193 | 1,327,876.11 | 15,842.01 | 0.22 |
| 233331BD8 | DTE ENERGY CO SR UNSECURED 11/24 VAR | | | | | 4.220000 | 01 Nov 2024 | | |
| | 1,055,000.000 | Local | | 99.913716 | 1,054,089.70 | 99.073654 | 1,045,227.05 | -8,862.65 | 0.17 |
| | | Base | | 99.913716 | 1,054,089.70 | 99.073654 | 1,045,227.05 | -8,862.65 | 0.17 |
| 233331BG1 | DTE ENERGY CO SR UNSECURED 06/25 1.05 | | | | | 1.050000 | 01 Jun 2025 | | |
| | 295,000.000 | Local | | 95.420803 | 281,491.37 | 94.960283 | 280,132.83 | -1,358.54 | 0.05 |
| | | Base | | 95.420803 | 281,491.37 | 94.960283 | 280,132.83 | -1,358.54 | 0.05 |
| 23345LAA7 | DOLP TRUST DOLP 2021 NYC A 144A | | | | | 2.956000 | 10 May 2041 | | |
| | 1,825,000.000 | Local | | 83.207599 | 1,518,538.68 | 83.971140 | 1,532,473.31 | 13,934.63 | 0.25 |
| | Original Face: 1,825,000.000 | Base | | 83.207599 | 1,518,538.68 | 83.971140 | 1,532,473.31 | 13,934.63 | 0.25 |
| 24703TAC0 | DELL INT LLC / EMC CORP SR UNSECURED 07/25 5.85 | | | | | 5.850000 | 15 Jul 2025 | | |
| | 2,825,000.000 | Local | | 99.938464 | 2,823,261.62 | 100.516725 | 2,839,597.48 | 16,335.86 | 0.47 |
| | | Base | | 99.938464 | 2,823,261.62 | 100.516725 | 2,839,597.48 | 16,335.86 | 0.47 |
| 24703TAD8 | DELL INT LLC / EMC CORP SR UNSECURED 06/26 6.02 | | | | | 6.020000 | 15 Jun 2026 | | |
| | 661,000.000 | Local | | 100.287293 | 662,899.01 | 101.301188 | 669,600.85 | 6,701.84 | 0.11 |
| | | Base | | 100.287293 | 662,899.01 | 101.301188 | 669,600.85 | 6,701.84 | 0.11 |
| 251526CQ0 | DEUTSCHE BANK NY 05/25 4.162 | | | | | 4.162000 | 13 May 2025 | | |
| | 1,015,000.000 | Local | | 98.139031 | 996,111.16 | 98.525945 | 1,000,038.34 | 3,927.18 | 0.16 |
| | | Base | | 98.139031 | 996,111.16 | 98.525945 | 1,000,038.34 | 3,927.18 | 0.16 |
| 25179MAV5 | DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85 | | | | | 5.850000 | 15 Dec 2025 | | |
| | 300,000.000 | Local | | 99.718433 | 299,155.30 | 100.510164 | 301,530.49 | 2,375.19 | 0.05 |
| | | Base | | 99.718433 | 299,155.30 | 100.510164 | 301,530.49 | 2,375.19 | 0.05 |
| 254683CX1 | DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A | | | | | 5.030000 | 15 Oct 2027 | | |
| | 300,000.000 | Local | | 99.990667 | 299,972.00 | 99.818400 | 299,455.20 | -516.80 | 0.05 |
| | Original Face: 300,000.000 | Base | | 99.990667 | 299,972.00 | 99.818400 | 299,455.20 | -516.80 | 0.05 |
| 254687FN1 | WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35 | | | | | 3.350000 | 24 Mar 2025 | | |
| | 440,000.000 | Local | | 98.776068 | 434,614.70 | 98.132278 | 431,782.02 | -2,832.68 | 0.07 |
| | | Base | | 98.776068 | 434,614.70 | 98.132278 | 431,782.02 | -2,832.68 | 0.07 |

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Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 25746UCE7 | DOMINION ENERGY INC SR UNSECURED 10/25 3.9 | | | | 3.900000 | 01 Oct 2025 | | | |
| | | 1,250,000.000 | Local | 97.167210 | 1,214,590.12 | 97.808279 | 1,222,603.49 | 8,013.37 | 0.20 |
| | | | Base | 97.167210 | 1,214,590.12 | 97.808279 | 1,222,603.49 | 8,013.37 | 0.20 |
| 26441CAS4 | DUKE ENERGY CORP SR UNSECURED 09/26 2.65 | | | | 2.650000 | 01 Sep 2026 | | | |
| | | 325,000.000 | Local | 93.159492 | 302,768.35 | 94.377837 | 306,727.97 | 3,959.62 | 0.05 |
| | | | Base | 93.159492 | 302,768.35 | 94.377837 | 306,727.97 | 3,959.62 | 0.05 |
| 27409LAA1 | EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3 | | | | 1.300000 | 15 Jun 2025 | | | |
| | | 135,000.000 | Local | 95.340659 | 128,709.89 | 95.091483 | 128,373.50 | -336.39 | 0.02 |
| | | | Base | 95.340659 | 128,709.89 | 95.091483 | 128,373.50 | -336.39 | 0.02 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | 1.400000 | 10 May 2026 | | | |
| | | 220,000.000 | Local | 92.799241 | 204,158.33 | 92.702783 | 203,946.12 | -212.21 | 0.03 |
| | | | Base | 92.799241 | 204,158.33 | 92.702783 | 203,946.12 | -212.21 | 0.03 |
| 278865BL3 | ECOLAB INC SR UNSECURED 02/27 1.65 | | | | 1.650000 | 01 Feb 2027 | | | |
| | | 350,000.000 | Local | 92.124166 | 322,434.58 | 91.633334 | 320,716.67 | -1,717.91 | 0.05 |
| | | | Base | 92.124166 | 322,434.58 | 91.633334 | 320,716.67 | -1,717.91 | 0.05 |
| 29250NAL9 | ENBRIDGE INC COMPANY GUAR 12/26 4.25 | | | | 4.250000 | 01 Dec 2026 | | | |
| | | 1,100,000.000 | Local | 95.878783 | 1,054,666.61 | 97.980909 | 1,077,790.00 | 23,123.39 | 0.18 |
| | | | Base | 95.878783 | 1,054,666.61 | 97.980909 | 1,077,790.00 | 23,123.39 | 0.18 |
| 29250NBH7 | ENBRIDGE INC COMPANY GUAR 10/26 1.6 | | | | 1.600000 | 04 Oct 2026 | | | |
| | | 575,000.000 | Local | 91.539038 | 526,349.47 | 91.658811 | 527,038.16 | 688.69 | 0.09 |
| | | | Base | 91.539038 | 526,349.47 | 91.658811 | 527,038.16 | 688.69 | 0.09 |
| 29278NAH6 | ENERGY TRANSFER LP SR UNSECURED 04/24 4.5 | | | | 4.500000 | 15 Apr 2024 | | | |
| | | 190,000.000 | Local | 99.971837 | 189,946.49 | 99.944518 | 189,894.58 | -51.91 | 0.03 |
| | | | Base | 99.971837 | 189,946.49 | 99.944518 | 189,894.58 | -51.91 | 0.03 |
| 29278NAP8 | ENERGY TRANSFER LP SR UNSECURED 05/25 2.9 | | | | 2.900000 | 15 May 2025 | | | |
| | | 280,000.000 | Local | 97.201243 | 272,163.48 | 97.077458 | 271,816.88 | -346.60 | 0.04 |
| | | | Base | 97.201243 | 272,163.48 | 97.077458 | 271,816.88 | -346.60 | 0.04 |
| 29364GAM5 | ENTERGY CORP SR UNSECURED 09/25 0.9 | | | | 0.900000 | 15 Sep 2025 | | | |
| | | 460,000.000 | Local | 94.163783 | 433,153.40 | 93.753633 | 431,266.71 | -1,886.69 | 0.07 |
| | | | Base | 94.163783 | 433,153.40 | 93.753633 | 431,266.71 | -1,886.69 | 0.07 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 30040WAF5 | EVERSOURCE ENERGY SR UNSECURED 04/29 4.25 | | | | | 4.250000 | 01 Apr 2029 | | |
| | 1,610,000.000 | Local | | 96.046326 | 1,546,345.85 | 95.818814 | 1,542,682.91 | -3,662.94 | 0.25 |
| | | Base | | 96.046326 | 1,546,345.85 | 95.818814 | 1,542,682.91 | -3,662.94 | 0.25 |
| 30040WAS7 | EVERSOURCE ENERGY SR UNSECURED 06/24 4.2 | | | | | 4.200000 | 27 Jun 2024 | | |
| | 335,000.000 | Local | | 99.836878 | 334,453.54 | 99.662552 | 333,869.55 | -583.99 | 0.05 |
| | | Base | | 99.836878 | 334,453.54 | 99.662552 | 333,869.55 | -583.99 | 0.05 |
| 30167PAC4 | EXETER AUTOMOBILE RECEIVABLES EART 2024 1A A3 | | | | | 5.310000 | 16 Aug 2027 | | |
| | 850,000.000 | Local | | 99.996847 | 849,973.20 | 99.797670 | 848,280.20 | -1,693.00 | 0.14 |
| | Original Face: 850,000.000 | Base | | 99.996847 | 849,973.20 | 99.797670 | 848,280.20 | -1,693.00 | 0.14 |
| 30212PAM7 | EXPEDIA GROUP INC COMPANY GUAR 02/26 5 | | | | | 5.000000 | 15 Feb 2026 | | |
| | 1,800,000.000 | Local | | 98.446056 | 1,772,029.00 | 99.436419 | 1,789,855.54 | 17,826.54 | 0.29 |
| | | Base | | 98.446056 | 1,772,029.00 | 99.436419 | 1,789,855.54 | 17,826.54 | 0.29 |
| 30231GBH4 | EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992 | | | | | 2.992000 | 19 Mar 2025 | | |
| | 440,000.000 | Local | | 98.560939 | 433,668.13 | 97.951306 | 430,985.75 | -2,682.38 | 0.07 |
| | | Base | | 98.560939 | 433,668.13 | 97.951306 | 430,985.75 | -2,682.38 | 0.07 |
| 303250AE4 | FAIR ISAAC CORP SR UNSECURED 144A 05/26 5.25 | | | | | 5.250000 | 15 May 2026 | | |
| | 450,000.000 | Local | | 99.213000 | 446,458.50 | 98.898860 | 445,044.87 | -1,413.63 | 0.07 |
| | | Base | | 99.213000 | 446,458.50 | 98.898860 | 445,044.87 | -1,413.63 | 0.07 |
| 3132DVML6 | FED HM LN PC POOL SD7563 FR 05/53 FIXED 4.5 | | | | | 4.500000 | 01 May 2053 | | |
| | 2,882,179.380 | Local | | 91.842397 | 2,647,062.62 | 96.289213 | 2,775,227.84 | 128,165.22 | 0.46 |
| | Original Face: 3,089,109.000 | Base | | 91.842397 | 2,647,062.62 | 96.289213 | 2,775,227.84 | 128,165.22 | 0.46 |
| 3132E06J6 | FED HM LN PC POOL SD4473 FR 12/53 FIXED 6.5 | | | | | 6.500000 | 01 Dec 2053 | | |
| | 1,961,918.540 | Local | | 103.816979 | 2,036,804.56 | 103.702575 | 2,034,560.05 | -2,244.51 | 0.33 |
| | Original Face: 2,012,215.000 | Base | | 103.816979 | 2,036,804.56 | 103.702575 | 2,034,560.05 | -2,244.51 | 0.33 |
| 3133KNZ63 | FED HM LN PC POOL RA7065 FR 03/52 FIXED 2 | | | | | 2.000000 | 01 Mar 2052 | | |
| | 6,250,487.220 | Local | | 83.349894 | 5,209,774.49 | 79.494624 | 4,968,801.31 | -240,973.18 | 0.82 |
| | Original Face: 7,371,808.000 | Base | | 83.349894 | 5,209,774.49 | 79.494624 | 4,968,801.31 | -240,973.18 | 0.82 |
| 3133KQK62 | FED HM LN PC POOL RA8417 FR 01/53 FIXED 6 | | | | | 6.000000 | 01 Jan 2053 | | |
| | 911,285.320 | Local | | 103.702488 | 945,025.55 | 102.488064 | 933,958.68 | -11,066.87 | 0.15 |
| | Original Face: 1,003,253.000 | Base | | 103.702488 | 945,025.55 | 102.488064 | 933,958.68 | -11,066.87 | 0.15 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3140QNX3 | FNMA POOL CB3394 FN 04/52 FIXED 2 | | | | 2.000000 | 01 Apr 2052 | | | |
| | | 5,643,196.200 | Local | 84.139018 | 4,748,129.89 | 79.396617 | 4,480,506.87 | -267,623.02 | 0.74 |
| Original Face: | | 6,240,642.000 | Base | 84.139018 | 4,748,129.89 | 79.396617 | 4,480,506.87 | -267,623.02 | 0.74 |
| 3140QQUM5 | FNMA POOL CB5087 FN 11/52 FIXED 5.5 | | | | 5.500000 | 01 Nov 2052 | | | |
| | | 2,733,914.270 | Local | 99.873303 | 2,730,450.47 | 100.787779 | 2,755,451.47 | 25,001.00 | 0.45 |
| Original Face: | | 3,003,157.000 | Base | 99.873303 | 2,730,450.47 | 100.787779 | 2,755,451.47 | 25,001.00 | 0.45 |
| 3140QQWC5 | FNMA POOL CB5142 FN 11/52 FIXED 6 | | | | 6.000000 | 01 Nov 2052 | | | |
| | | 912,831.370 | Local | 104.533351 | 954,213.22 | 103.434664 | 944,184.06 | -10,029.16 | 0.16 |
| Original Face: | | 1,060,000.000 | Base | 104.533351 | 954,213.22 | 103.434664 | 944,184.06 | -10,029.16 | 0.16 |
| 3140QQWD3 | FNMA POOL CB5143 FN 11/52 FIXED 6 | | | | 6.000000 | 01 Nov 2052 | | | |
| | | 862,707.410 | Local | 104.233620 | 899,231.16 | 102.990747 | 888,508.81 | -10,722.35 | 0.15 |
| Original Face: | | 950,000.000 | Base | 104.233620 | 899,231.16 | 102.990747 | 888,508.81 | -10,722.35 | 0.15 |
| 3140QRXJ7 | FNMA POOL CB6080 FN 04/53 FIXED 5.5 | | | | 5.500000 | 01 Apr 2053 | | | |
| | | 887,667.870 | Local | 101.511968 | 901,089.12 | 99.873746 | 886,547.15 | -14,541.97 | 0.15 |
| Original Face: | | 1,000,000.000 | Base | 101.511968 | 901,089.12 | 99.873746 | 886,547.15 | -14,541.97 | 0.15 |
| 3140QS5D9 | FNMA POOL CB7143 FN 09/53 FIXED 6.5 | | | | 6.500000 | 01 Sep 2053 | | | |
| | | 4,820,270.370 | Local | 101.426572 | 4,889,034.99 | 102.911512 | 4,960,613.12 | 71,578.13 | 0.82 |
| Original Face: | | 5,015,514.000 | Base | 101.426572 | 4,889,034.99 | 102.911512 | 4,960,613.12 | 71,578.13 | 0.82 |
| 31418ER77 | FNMA POOL MA5009 FN 05/53 FIXED 5 | | | | 5.000000 | 01 May 2053 | | | |
| | | 5,716,761.120 | Local | 97.724280 | 5,586,663.66 | 97.678730 | 5,584,059.66 | -2,604.00 | 0.92 |
| Original Face: | | 6,000,000.000 | Base | 97.724280 | 5,586,663.66 | 97.678730 | 5,584,059.66 | -2,604.00 | 0.92 |
| 337738AS7 | FISERV INC SR UNSECURED 07/24 2.75 | | | | 2.750000 | 01 Jul 2024 | | | |
| | | 535,000.000 | Local | 99.442589 | 532,017.85 | 99.255294 | 531,015.82 | -1,002.03 | 0.09 |
| | | | Base | 99.442589 | 532,017.85 | 99.255294 | 531,015.82 | -1,002.03 | 0.09 |
| 337738AT5 | FISERV INC SR UNSECURED 07/26 3.2 | | | | 3.200000 | 01 Jul 2026 | | | |
| | | 1,475,000.000 | Local | 94.715374 | 1,397,051.77 | 95.877028 | 1,414,186.16 | 17,134.39 | 0.23 |
| | | | Base | 94.715374 | 1,397,051.77 | 95.877028 | 1,414,186.16 | 17,134.39 | 0.23 |
| 341081FZ5 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/25 2.85 | | | | 2.850000 | 01 Apr 2025 | | | |
| | | 210,000.000 | Local | 98.289786 | 206,408.55 | 97.656742 | 205,079.16 | -1,329.39 | 0.03 |
| | | | Base | 98.289786 | 206,408.55 | 97.656742 | 205,079.16 | -1,329.39 | 0.03 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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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 |
|----------------|---|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 344940AB7 | FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A | | | | 5.680000 | 15 Sep 2026 | | |
| | | 1,975,000.000 | Local 99.992094 | 1,974,843.85 | 100.161250 | 1,978,184.69 | 3,340.84 | 0.33 |
| Original Face: | | 1,975,000.000 | Base 99.992094 | 1,974,843.85 | 100.161250 | 1,978,184.69 | 3,340.84 | 0.33 |
| 345295AB5 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 D A2A | | | | 5.370000 | 15 Aug 2025 | | |
| | | 246,427.840 | Local 99.996539 | 246,419.31 | 99.980930 | 246,380.85 | -38.46 | 0.04 |
| Original Face: | | 1,125,000.000 | Base 99.996539 | 246,419.31 | 99.980930 | 246,380.85 | -38.46 | 0.04 |
| 345397XL2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134 | | | | 4.134000 | 04 Aug 2025 | | |
| | | 440,000.000 | Local 96.501532 | 424,606.74 | 97.747854 | 430,090.56 | 5,483.82 | 0.07 |
| | | | Base 96.501532 | 424,606.74 | 97.747854 | 430,090.56 | 5,483.82 | 0.07 |
| 36168QAJ3 | GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25 | | | | 4.250000 | 01 Jun 2025 | | |
| | | 750,000.000 | Local 98.075083 | 735,563.12 | 98.400150 | 738,001.13 | 2,438.01 | 0.12 |
| | | | Base 98.075083 | 735,563.12 | 98.400150 | 738,001.13 | 2,438.01 | 0.12 |
| 36179TXV2 | GNMA II POOL MA5192 G2 05/48 FIXED 4 | | | | 4.000000 | 20 May 2048 | | |
| | | 2,747,050.630 | Local 97.226371 | 2,670,857.63 | 94.794484 | 2,604,052.47 | -66,805.16 | 0.43 |
| Original Face: | | 25,872,465.000 | Base 97.226371 | 2,670,857.63 | 94.794484 | 2,604,052.47 | -66,805.16 | 0.43 |
| 36179VHS2 | GNMA II POOL MA6541 G2 03/50 FIXED 3 | | | | 3.000000 | 20 Mar 2050 | | |
| | | 402,047.090 | Local 92.093292 | 370,258.40 | 88.421852 | 355,497.48 | -14,760.92 | 0.06 |
| Original Face: | | 1,936,782.000 | Base 92.093292 | 370,258.40 | 88.421852 | 355,497.48 | -14,760.92 | 0.06 |
| 36179XHY5 | GNMA II POOL MA8347 G2 10/52 FIXED 4.5 | | | | 4.500000 | 20 Oct 2052 | | |
| | | 3,711,266.040 | Local 95.514629 | 3,544,802.00 | 96.208465 | 3,570,552.09 | 25,750.09 | 0.59 |
| Original Face: | | 3,992,729.000 | Base 95.514629 | 3,544,802.00 | 96.208465 | 3,570,552.09 | 25,750.09 | 0.59 |
| 36179YPK4 | GNMA II POOL MA9426 G2 01/54 FIXED 7 | | | | 7.000000 | 20 Jan 2054 | | |
| | | 1,985,675.230 | Local 102.969293 | 2,044,635.75 | 102.264826 | 2,030,647.32 | -13,988.43 | 0.33 |
| Original Face: | | 2,001,720.000 | Base 102.969293 | 2,044,635.75 | 102.264826 | 2,030,647.32 | -13,988.43 | 0.33 |
| 362541AB0 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 1 A2A | | | | 5.430000 | 20 Jun 2025 | | |
| | | 418,977.680 | Local 99.995749 | 418,959.87 | 99.932920 | 418,696.63 | -263.24 | 0.07 |
| Original Face: | | 1,200,000.000 | Base 99.995749 | 418,959.87 | 99.932920 | 418,696.63 | -263.24 | 0.07 |
| 36267VAD5 | GE HEALTHCARE TECH INC SR UNSECURED 11/25 5.6 | | | | 5.600000 | 15 Nov 2025 | | |
| | | 2,825,000.000 | Local 99.668115 | 2,815,624.25 | 100.355813 | 2,835,051.72 | 19,427.47 | 0.47 |
| | | | Base 99.668115 | 2,815,624.25 | 100.355813 | 2,835,051.72 | 19,427.47 | 0.47 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36269KAA3 | GM FINANCIAL REVOLVING RECEIVA GMREV 2024 1 A 144A | | | | | 4.900000 | 11 Dec 2036 | | |
| | 1,350,000.000 | Local | 99.969724 | 1,349,591.27 | 100.483260 | 1,356,524.01 | 6,932.74 | 0.22 | |
| Original Face: | 1,350,000.000 | Base | 99.969724 | 1,349,591.27 | 100.483260 | 1,356,524.01 | 6,932.74 | 0.22 | |
| 37045XDR4 | GENERAL MOTORS FINL CO SR UNSECURED 02/27 2.35 | | | | | 2.350000 | 26 Feb 2027 | | |
| | 620,000.000 | Local | 90.319416 | 559,980.38 | 92.367679 | 572,679.61 | 12,699.23 | 0.09 | |
| | | Base | 90.319416 | 559,980.38 | 92.367679 | 572,679.61 | 12,699.23 | 0.09 | |
| 37045XDU7 | GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8 | | | | | 3.800000 | 07 Apr 2025 | | |
| | 735,000.000 | Local | 98.181550 | 721,634.39 | 98.190729 | 721,701.86 | 67.47 | 0.12 | |
| | | Base | 98.181550 | 721,634.39 | 98.190729 | 721,701.86 | 67.47 | 0.12 | |
| 37045XEG7 | GENERAL MOTORS FINL CO SR UNSECURED 04/30 5.85 | | | | | 5.850000 | 06 Apr 2030 | | |
| | 2,525,000.000 | Local | 94.985699 | 2,398,388.90 | 102.049007 | 2,576,737.43 | 178,348.53 | 0.42 | |
| | | Base | 94.985699 | 2,398,388.90 | 102.049007 | 2,576,737.43 | 178,348.53 | 0.42 | |
| 378272AX6 | GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625 | | | | | 1.625000 | 01 Sep 2025 | | |
| | 3,794,000.000 | Local | 94.262022 | 3,576,301.10 | 94.659904 | 3,591,396.76 | 15,095.66 | 0.59 | |
| | | Base | 94.262022 | 3,576,301.10 | 94.659904 | 3,591,396.76 | 15,095.66 | 0.59 | |
| 37940XAE2 | GLOBAL PAYMENTS INC SR UNSECURED 03/26 1.2 | | | | | 1.200000 | 01 Mar 2026 | | |
| | 545,000.000 | Local | 91.528352 | 498,829.52 | 92.506911 | 504,162.66 | 5,333.14 | 0.08 | |
| | | Base | 91.528352 | 498,829.52 | 92.506911 | 504,162.66 | 5,333.14 | 0.08 | |
| 379930AB6 | GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A | | | | | 5.890000 | 16 Nov 2026 | | |
| | 1,550,000.000 | Local | 99.991926 | 1,549,874.86 | 100.237580 | 1,553,682.49 | 3,807.63 | 0.26 | |
| Original Face: | 1,550,000.000 | Base | 99.991926 | 1,549,874.86 | 100.237580 | 1,553,682.49 | 3,807.63 | 0.26 | |
| 38016LAA3 | GO DADDY OPCO/FINCO COMPANY GUAR 144A 12/27 5.25 | | | | | 5.250000 | 01 Dec 2027 | | |
| | 875,000.000 | Local | 98.033079 | 857,789.44 | 97.796570 | 855,719.99 | -2,069.45 | 0.14 | |
| | | Base | 98.033079 | 857,789.44 | 97.796570 | 855,719.99 | -2,069.45 | 0.14 | |
| 38137WAQ8 | GOLDENTREE LOAN MANAGEMENT US GLM 2019 6A AR 144A | | | | | 6.637810 | 20 Apr 2035 | | |
| | 6,000,000.000 | Local | 99.852987 | 5,991,179.21 | 100.043400 | 6,002,604.00 | 11,424.79 | 0.99 | |
| Original Face: | 6,000,000.000 | Base | 99.852987 | 5,991,179.21 | 100.043400 | 6,002,604.00 | 11,424.79 | 0.99 | |
| 38138JAC7 | GOLDENTREE LOAN MANAGEMENT US GLM 2021 9A A 144A | | | | | 6.649420 | 20 Jan 2033 | | |
| | 1,500,000.000 | Local | 99.550544 | 1,493,258.16 | 100.025300 | 1,500,379.50 | 7,121.34 | 0.25 | |
| Original Face: | 1,500,000.000 | Base | 99.550544 | 1,493,258.16 | 100.025300 | 1,500,379.50 | 7,121.34 | 0.25 | |

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

Books Open

Prepared by State Street

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 382550BH3 | GOODYEAR TIRE + RUBBER COMPANY GUAR 05/25 9.5 | | | | 9.500000 | 31 May 2025 | | | |
| | | 390,000.000 | Local | 100.396046 | 391,544.58 | 100.861300 | 393,359.07 | 1,814.49 | 0.06 |
| | | | Base | 100.396046 | 391,544.58 | 100.861300 | 393,359.07 | 1,814.49 | 0.06 |
| 39152MAA3 | GREAT WOLF TRUST GWT 2024 WOLF A 144A | | | | 6.842000 | 15 Mar 2039 | | | |
| | | 675,000.000 | Local | 99.937693 | 674,579.43 | 100.156250 | 676,054.69 | 1,475.26 | 0.11 |
| | | Original Face: 675,000.000 | Base | 99.937693 | 674,579.43 | 100.156250 | 676,054.69 | 1,475.26 | 0.11 |
| 404119BS7 | HCA INC COMPANY GUAR 02/26 5.875 | | | | 5.875000 | 15 Feb 2026 | | | |
| | | 1,700,000.000 | Local | 99.557412 | 1,692,476.01 | 100.443093 | 1,707,532.58 | 15,056.57 | 0.28 |
| | | | Base | 99.557412 | 1,692,476.01 | 100.443093 | 1,707,532.58 | 15,056.57 | 0.28 |
| 404121AJ4 | HCA INC COMPANY GUAR 09/28 5.625 | | | | 5.625000 | 01 Sep 2028 | | | |
| | | 750,000.000 | Local | 98.872597 | 741,544.48 | 101.314945 | 759,862.09 | 18,317.61 | 0.12 |
| | | | Base | 98.872597 | 741,544.48 | 101.314945 | 759,862.09 | 18,317.61 | 0.12 |
| 404280BK4 | HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR | | | | 4.041000 | 13 Mar 2028 | | | |
| | | 200,000.000 | Local | 92.623870 | 185,247.74 | 96.437444 | 192,874.89 | 7,627.15 | 0.03 |
| | | | Base | 92.623870 | 185,247.74 | 96.437444 | 192,874.89 | 7,627.15 | 0.03 |
| 404280CJ6 | HSBC HOLDINGS PLC SR UNSECURED 04/26 VAR | | | | 1.645000 | 18 Apr 2026 | | | |
| | | 1,105,000.000 | Local | 93.354360 | 1,031,565.68 | 95.794678 | 1,058,531.19 | 26,965.51 | 0.17 |
| | | | Base | 93.354360 | 1,031,565.68 | 95.794678 | 1,058,531.19 | 26,965.51 | 0.17 |
| 404280DF3 | HSBC HOLDINGS PLC SR UNSECURED 06/28 VAR | | | | 4.755000 | 09 Jun 2028 | | | |
| | | 3,050,000.000 | Local | 94.251015 | 2,874,655.96 | 98.072701 | 2,991,217.38 | 116,561.42 | 0.49 |
| | | | Base | 94.251015 | 2,874,655.96 | 98.072701 | 2,991,217.38 | 116,561.42 | 0.49 |
| 42824CAW9 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9 | | | | 4.900000 | 15 Oct 2025 | | | |
| | | 1,400,000.000 | Local | 98.604137 | 1,380,457.92 | 99.345406 | 1,390,835.68 | 10,377.76 | 0.23 |
| | | | Base | 98.604137 | 1,380,457.92 | 99.345406 | 1,390,835.68 | 10,377.76 | 0.23 |
| 42824CBJ7 | HP ENTERPRISE CO SR UNSECURED 04/24 1.45 | | | | 1.450000 | 01 Apr 2024 | | | |
| | | 580,000.000 | Local | 100.000000 | 580,000.00 | 100.000000 | 580,000.00 | 0.00 | 0.10 |
| | | | Base | 100.000000 | 580,000.00 | 100.000000 | 580,000.00 | 0.00 | 0.10 |
| 431571AB4 | HILLENBRAND INC COMPANY GUAR 09/26 5 | | | | 5.000000 | 15 Sep 2026 | | | |
| | | 475,000.000 | Local | 97.639339 | 463,786.86 | 98.224000 | 466,564.00 | 2,777.14 | 0.08 |
| | | | Base | 97.639339 | 463,786.86 | 98.224000 | 466,564.00 | 2,777.14 | 0.08 |

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Books Open

Prepared by State Street

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|-------|--|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 431571AF5 | HILLENBRAND INC COMPANY GUAR 02/29 6.25 | | | | | | 6.250000 | 15 Feb 2029 | | |
| | 528,000.000 | Local | | 100.000000 | 528,000.00 | 100.875800 | 532,624.22 | 4,624.22 | 0.09 | |
| | | Base | | 100.000000 | 528,000.00 | 100.875800 | 532,624.22 | 4,624.22 | 0.09 | |
| 432891AK5 | HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875 | | | | | | 4.875000 | 01 Apr 2027 | | |
| | 875,000.000 | Local | | 98.687107 | 863,512.19 | 98.346610 | 860,532.84 | -2,979.35 | 0.14 | |
| | | Base | | 98.687107 | 863,512.19 | 98.346610 | 860,532.84 | -2,979.35 | 0.14 | |
| 437927AB2 | HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2 | | | | | | 5.410000 | 15 Apr 2026 | | |
| | 757,106.280 | Local | | 99.995758 | 757,074.16 | 99.918120 | 756,486.36 | -587.80 | 0.12 | |
| | Original Face: 900,000.000 | Base | | 99.995758 | 757,074.16 | 99.918120 | 756,486.36 | -587.80 | 0.12 | |
| 438123AB7 | HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2 | | | | | | 5.870000 | 22 Jun 2026 | | |
| | 1,375,000.000 | Local | | 99.993441 | 1,374,909.81 | 100.317860 | 1,379,370.58 | 4,460.77 | 0.23 | |
| | Original Face: 1,375,000.000 | Base | | 99.993441 | 1,374,909.81 | 100.317860 | 1,379,370.58 | 4,460.77 | 0.23 | |
| 443201AA6 | HOWMET AEROSPACE INC SR UNSECURED 05/25 6.875 | | | | | | 6.875000 | 01 May 2025 | | |
| | 1,080,000.000 | Local | | 100.642058 | 1,086,934.23 | 101.116000 | 1,092,052.80 | 5,118.57 | 0.18 | |
| | | Base | | 100.642058 | 1,086,934.23 | 101.116000 | 1,092,052.80 | 5,118.57 | 0.18 | |
| 444859BY7 | HUMANA INC SR UNSECURED 03/34 5.95 | | | | | | 5.950000 | 15 Mar 2034 | | |
| | 225,000.000 | Local | | 103.843720 | 233,648.37 | 103.894576 | 233,762.80 | 114.43 | 0.04 | |
| | | Base | | 103.843720 | 233,648.37 | 103.894576 | 233,762.80 | 114.43 | 0.04 | |
| 446150AQ7 | HUNTINGTON BANCSHARES SR UNSECURED 08/24 2.625 | | | | | | 2.625000 | 06 Aug 2024 | | |
| | 445,000.000 | Local | | 99.195903 | 441,421.77 | 98.853974 | 439,900.18 | -1,521.59 | 0.07 | |
| | | Base | | 99.195903 | 441,421.77 | 98.853974 | 439,900.18 | -1,521.59 | 0.07 | |
| 44891WAD1 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A4 144A | | | | | | 1.320000 | 15 Dec 2025 | | |
| | 400,000.000 | Local | | 97.298893 | 389,195.57 | 99.666420 | 398,665.68 | 9,470.11 | 0.07 | |
| | Original Face: 400,000.000 | Base | | 97.298893 | 389,195.57 | 99.666420 | 398,665.68 | 9,470.11 | 0.07 | |
| 448988AB1 | HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 A A2A 144A | | | | | | 5.150000 | 15 Jun 2026 | | |
| | 2,300,000.000 | Local | | 99.999742 | 2,299,994.06 | 99.794970 | 2,295,284.31 | -4,709.75 | 0.38 | |
| | Original Face: 2,300,000.000 | Base | | 99.999742 | 2,299,994.06 | 99.794970 | 2,295,284.31 | -4,709.75 | 0.38 | |
| 44918CAB8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A | | | | | | 5.800000 | 15 Jan 2027 | | |
| | 1,450,000.000 | Local | | 99.995886 | 1,449,940.34 | 100.257440 | 1,453,732.88 | 3,792.54 | 0.24 | |
| | Original Face: 1,450,000.000 | Base | | 99.995886 | 1,449,940.34 | 100.257440 | 1,453,732.88 | 3,792.54 | 0.24 | |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 45674CAA1 | INFOR INC SR UNSECURED 144A 07/25 1.75 | | | | | 1.750000 | 15 Jul 2025 | | |
| | 150,000.000 | Local | | 95.566507 | 143,349.76 | 94.687209 | 142,030.81 | -1,318.95 | 0.02 |
| | | Base | | 95.566507 | 143,349.76 | 94.687209 | 142,030.81 | -1,318.95 | 0.02 |
| 456837AH6 | ING GROEP NV SR UNSECURED 03/27 3.95 | | | | | 3.950000 | 29 Mar 2027 | | |
| | 800,000.000 | Local | | 96.491005 | 771,928.04 | 96.609680 | 772,877.44 | 949.40 | 0.13 |
| | | Base | | 96.491005 | 771,928.04 | 96.609680 | 772,877.44 | 949.40 | 0.13 |
| 456837AU7 | ING GROEP NV SR UNSECURED 144A 07/26 VAR | | | | | 1.400000 | 01 Jul 2026 | | |
| | 985,000.000 | Local | | 93.246494 | 918,477.97 | 94.969983 | 935,454.33 | 16,976.36 | 0.15 |
| | | Base | | 93.246494 | 918,477.97 | 94.969983 | 935,454.33 | 16,976.36 | 0.15 |
| 458140CE8 | INTEL CORP SR UNSECURED 02/28 4.875 | | | | | 4.875000 | 10 Feb 2028 | | |
| | 750,000.000 | Local | | 99.934219 | 749,506.64 | 100.295775 | 752,218.31 | 2,711.67 | 0.12 |
| | | Base | | 99.934219 | 749,506.64 | 100.295775 | 752,218.31 | 2,711.67 | 0.12 |
| 458140CL2 | INTEL CORP SR UNSECURED 02/34 5.15 | | | | | 5.150000 | 21 Feb 2034 | | |
| | 271,000.000 | Local | | 99.708506 | 270,210.05 | 100.245881 | 271,666.34 | 1,456.29 | 0.04 |
| | | Base | | 99.708506 | 270,210.05 | 100.245881 | 271,666.34 | 1,456.29 | 0.04 |
| 45866FAD6 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | | | | | 3.750000 | 01 Dec 2025 | | |
| | 1,300,000.000 | Local | | 97.102767 | 1,262,335.97 | 97.854300 | 1,272,105.90 | 9,769.93 | 0.21 |
| | | Base | | 97.102767 | 1,262,335.97 | 97.854300 | 1,272,105.90 | 9,769.93 | 0.21 |
| 45866FAT1 | INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65 | | | | | 3.650000 | 23 May 2025 | | |
| | 325,000.000 | Local | | 98.723843 | 320,852.49 | 98.125420 | 318,907.62 | -1,944.87 | 0.05 |
| | | Base | | 98.723843 | 320,852.49 | 98.125420 | 318,907.62 | -1,944.87 | 0.05 |
| 459506AN1 | INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 10/25 1.23 | | | | | 1.230000 | 01 Oct 2025 | | |
| | 845,000.000 | Local | | 93.671288 | 791,522.38 | 93.612899 | 791,029.00 | -493.38 | 0.13 |
| | | Base | | 93.671288 | 791,522.38 | 93.612899 | 791,029.00 | -493.38 | 0.13 |
| 46124HAB2 | INTUIT INC SR UNSECURED 07/25 0.95 | | | | | 0.950000 | 15 Jul 2025 | | |
| | 185,000.000 | Local | | 95.477881 | 176,634.08 | 94.742814 | 175,274.21 | -1,359.87 | 0.03 |
| | | Base | | 95.477881 | 176,634.08 | 94.742814 | 175,274.21 | -1,359.87 | 0.03 |
| 46149MAA4 | INVESCO CLO LTD INVCO 2021 2A A 144A | | | | | 6.695600 | 15 Jul 2034 | | |
| | 5,000,000.000 | Local | | 99.902719 | 4,995,135.94 | 99.998600 | 4,999,930.00 | 4,794.06 | 0.82 |
| Original Face: | 5,000,000.000 | Base | | 99.902719 | 4,995,135.94 | 99.998600 | 4,999,930.00 | 4,794.06 | 0.82 |

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Books Open

Prepared by State Street

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 465685AR6 | ITC HOLDINGS CORP SR UNSECURED 144A 09/27 4.95 | | | | | 4.950000 | 22 Sep 2027 | | |
| | 519,000.000 | Local | 98.766803 | 512,599.71 | 99.325128 | 515,497.41 | 2,897.70 | 0.08 | |
| | | Base | 98.766803 | 512,599.71 | 99.325128 | 515,497.41 | 2,897.70 | 0.08 | |
| 46647PBT2 | JPMORGAN CHASE + CO SR UNSECURED 11/26 VAR | | | | | 1.045000 | 19 Nov 2026 | | |
| | 6,750,000.000 | Local | 91.484285 | 6,175,189.23 | 93.222129 | 6,292,493.71 | 117,304.48 | 1.03 | |
| | | Base | 91.484285 | 6,175,189.23 | 93.222129 | 6,292,493.71 | 117,304.48 | 1.03 | |
| 46647PCB0 | JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR | | | | | 1.578000 | 22 Apr 2027 | | |
| | 2,160,000.000 | Local | 92.621286 | 2,000,619.78 | 92.728748 | 2,002,940.96 | 2,321.18 | 0.33 | |
| | | Base | 92.621286 | 2,000,619.78 | 92.728748 | 2,002,940.96 | 2,321.18 | 0.33 | |
| 46647PDE3 | JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR | | | | | 3.845000 | 14 Jun 2025 | | |
| | 1,285,000.000 | Local | 98.887300 | 1,270,701.81 | 99.567383 | 1,279,440.87 | 8,739.06 | 0.21 | |
| | | Base | 98.887300 | 1,270,701.81 | 99.567383 | 1,279,440.87 | 8,739.06 | 0.21 | |
| 49271VAF7 | KEURIG DR PEPPER INC COMPANY GUAR 05/28 4.597 | | | | | 4.597000 | 25 May 2028 | | |
| | 1,325,000.000 | Local | 98.989562 | 1,311,611.69 | 98.663983 | 1,307,297.77 | -4,313.92 | 0.22 | |
| | | Base | 98.989562 | 1,311,611.69 | 98.663983 | 1,307,297.77 | -4,313.92 | 0.22 | |
| 49456BAU5 | KINDER MORGAN INC COMPANY GUAR 11/26 1.75 | | | | | 1.750000 | 15 Nov 2026 | | |
| | 650,000.000 | Local | 91.663697 | 595,814.03 | 91.756462 | 596,417.00 | 602.97 | 0.10 | |
| | | Base | 91.663697 | 595,814.03 | 91.756462 | 596,417.00 | 602.97 | 0.10 | |
| 50077LAD8 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3 | | | | | 3.000000 | 01 Jun 2026 | | |
| | 1,050,000.000 | Local | 94.770306 | 995,088.21 | 95.733033 | 1,005,196.85 | 10,108.64 | 0.17 | |
| | | Base | 94.770306 | 995,088.21 | 95.733033 | 1,005,196.85 | 10,108.64 | 0.17 | |
| 502431AP4 | L3HARRIS TECH INC SR UNSECURED 01/27 5.4 | | | | | 5.400000 | 15 Jan 2027 | | |
| | 900,000.000 | Local | 99.044033 | 891,396.30 | 100.759707 | 906,837.36 | 15,441.06 | 0.15 | |
| | | Base | 99.044033 | 891,396.30 | 100.759707 | 906,837.36 | 15,441.06 | 0.15 | |
| 526057CT9 | LENNAR CORP COMPANY GUAR 06/26 5.25 | | | | | 5.250000 | 01 Jun 2026 | | |
| | 500,000.000 | Local | 98.825466 | 494,127.33 | 99.975601 | 499,878.01 | 5,750.68 | 0.08 | |
| | | Base | 98.825466 | 494,127.33 | 99.975601 | 499,878.01 | 5,750.68 | 0.08 | |
| 536797AE3 | LITHIA MOTORS INC COMPANY GUAR 144A 12/27 4.625 | | | | | 4.625000 | 15 Dec 2027 | | |
| | 895,000.000 | Local | 96.316473 | 862,032.43 | 96.034890 | 859,512.27 | -2,520.16 | 0.14 | |
| | | Base | 96.316473 | 862,032.43 | 96.034890 | 859,512.27 | -2,520.16 | 0.14 | |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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|--------------------------------|---|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
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| 53944YAS2 | LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 VAR | | | | 3.750000 | 18 Mar 2028 | | |
| | 1,850,000.000 | Local | 91.994673 | 1,701,901.45 | 95.739864 | 1,771,187.48 | 69,286.03 | 0.29 |
| | | Base | 91.994673 | 1,701,901.45 | 95.739864 | 1,771,187.48 | 69,286.03 | 0.29 |
| 548661EP8 | LOWE S COS INC SR UNSECURED 04/26 4.8 | | | | 4.800000 | 01 Apr 2026 | | |
| | 2,700,000.000 | Local | 98.588759 | 2,661,896.49 | 99.441291 | 2,684,914.86 | 23,018.37 | 0.44 |
| | | Base | 98.588759 | 2,661,896.49 | 99.441291 | 2,684,914.86 | 23,018.37 | 0.44 |
| 55279HAW0 | MANUF + TRADERS TRUST CO SR UNSECURED 01/28 4.7 | | | | 4.700000 | 27 Jan 2028 | | |
| | 1,265,000.000 | Local | 99.889365 | 1,263,600.47 | 96.396634 | 1,219,417.42 | -44,183.05 | 0.20 |
| | | Base | 99.889365 | 1,263,600.47 | 96.396634 | 1,219,417.42 | -44,183.05 | 0.20 |
| 55336VBR0 | MPLX LP SR UNSECURED 03/26 1.75 | | | | 1.750000 | 01 Mar 2026 | | |
| | 2,965,000.000 | Local | 92.755041 | 2,750,186.96 | 93.472497 | 2,771,459.54 | 21,272.58 | 0.46 |
| | | Base | 92.755041 | 2,750,186.96 | 93.472497 | 2,771,459.54 | 21,272.58 | 0.46 |
| 55342UAG9 | MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25 | | | | 5.250000 | 01 Aug 2026 | | |
| | 550,000.000 | Local | 95.777145 | 526,774.30 | 92.153260 | 506,842.93 | -19,931.37 | 0.08 |
| | | Base | 95.777145 | 526,774.30 | 92.153260 | 506,842.93 | -19,931.37 | 0.08 |
| 55361AAR5 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A2 | | | | 6.890000 | 15 Dec 2056 | | |
| | 1,013,000.000 | Local | 104.779899 | 1,061,420.38 | 105.111270 | 1,064,777.17 | 3,356.79 | 0.18 |
| Original Face: | 1,013,000.000 | Base | 104.779899 | 1,061,420.38 | 105.111270 | 1,064,777.17 | 3,356.79 | 0.18 |
| 55361AAU8 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5 | | | | 6.014000 | 15 Dec 2056 | | |
| | 1,000,000.000 | Local | 107.514591 | 1,075,145.91 | 107.071610 | 1,070,716.10 | -4,429.81 | 0.18 |
| Original Face: | 1,000,000.000 | Base | 107.514591 | 1,075,145.91 | 107.071610 | 1,070,716.10 | -4,429.81 | 0.18 |
| 55607PAF2 | MACQUARIE GROUP LTD SR UNSECURED 144A 09/27 VAR | | | | 1.629000 | 23 Sep 2027 | | |
| | 610,000.000 | Local | 88.566536 | 540,255.87 | 90.880773 | 554,372.72 | 14,116.85 | 0.09 |
| | | Base | 88.566536 | 540,255.87 | 90.880773 | 554,372.72 | 14,116.85 | 0.09 |
| 55608JBA5 | MACQUARIE GROUP LTD SR UNSECURED 144A 10/25 VAR | | | | 1.201000 | 14 Oct 2025 | | |
| | 650,000.000 | Local | 95.516694 | 620,858.51 | 97.482057 | 633,633.37 | 12,774.86 | 0.10 |
| | | Base | 95.516694 | 620,858.51 | 97.482057 | 633,633.37 | 12,774.86 | 0.10 |
| 55608PBE3 | MACQUARIE BANK LTD SR UNSECURED 144A 01/25 2.3 | | | | 2.300000 | 22 Jan 2025 | | |
| | 470,000.000 | Local | 97.993385 | 460,568.91 | 97.591093 | 458,678.14 | -1,890.77 | 0.08 |
| | | Base | 97.993385 | 460,568.91 | 97.591093 | 458,678.14 | -1,890.77 | 0.08 |

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Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 55609NAC2 | MACQUARIE AIRFINANCE HLD SR UNSECURED 144A 03/29 6.4 | | | | | 6.400000 | 26 Mar 2029 | | |
| | 115,000.000 | Local | 99.987035 | 114,985.09 | 101.567000 | 116,802.05 | 1,816.96 | 0.02 | |
| | | Base | 99.987035 | 114,985.09 | 101.567000 | 116,802.05 | 1,816.96 | 0.02 | |
| 55903VBC6 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279 | | | | | 4.279000 | 15 Mar 2032 | | |
| | 3,800,000.000 | Local | 83.736664 | 3,181,993.25 | 89.330999 | 3,394,577.96 | 212,584.71 | 0.56 | |
| | | Base | 83.736664 | 3,181,993.25 | 89.330999 | 3,394,577.96 | 212,584.71 | 0.56 | |
| 56585ABC5 | MARATHON PETROLEUM CORP SR UNSECURED 12/26 5.125 | | | | | 5.125000 | 15 Dec 2026 | | |
| | 300,000.000 | Local | 98.623467 | 295,870.40 | 100.033234 | 300,099.70 | 4,229.30 | 0.05 | |
| | | Base | 98.623467 | 295,870.40 | 100.033234 | 300,099.70 | 4,229.30 | 0.05 | |
| 571676AT2 | MARS INC SR UNSECURED 144A 04/28 4.55 | | | | | 4.550000 | 20 Apr 2028 | | |
| | 1,250,000.000 | Local | 99.798862 | 1,247,485.77 | 99.034913 | 1,237,936.41 | -9,549.36 | 0.20 | |
| | | Base | 99.798862 | 1,247,485.77 | 99.034913 | 1,237,936.41 | -9,549.36 | 0.20 | |
| 571903AP8 | MARRIOTT INTERNATIONAL SR UNSECURED 10/25 3.75 | | | | | 3.750000 | 01 Oct 2025 | | |
| | 1,100,000.000 | Local | 96.928492 | 1,066,213.41 | 97.567619 | 1,073,243.81 | 7,030.40 | 0.18 | |
| | | Base | 96.928492 | 1,066,213.41 | 97.567619 | 1,073,243.81 | 7,030.40 | 0.18 | |
| 571903BN2 | MARRIOTT INTERNATIONAL SR UNSECURED 10/28 5.55 | | | | | 5.550000 | 15 Oct 2028 | | |
| | 1,440,000.000 | Local | 99.487285 | 1,432,616.90 | 102.168647 | 1,471,228.52 | 38,611.62 | 0.24 | |
| | | Base | 99.487285 | 1,432,616.90 | 102.168647 | 1,471,228.52 | 38,611.62 | 0.24 | |
| 571903BP7 | MARRIOTT INTERNATIONAL SR UNSECURED 05/29 4.875 | | | | | 4.875000 | 15 May 2029 | | |
| | 375,000.000 | Local | 98.809957 | 370,537.34 | 98.972634 | 371,147.38 | 610.04 | 0.06 | |
| | | Base | 98.809957 | 370,537.34 | 98.972634 | 371,147.38 | 610.04 | 0.06 | |
| 58769FAB1 | MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2 | | | | | 5.920000 | 16 Nov 2026 | | |
| | 75,000.000 | Local | 99.996160 | 74,997.12 | 100.263300 | 75,197.48 | 200.36 | 0.01 | |
| | Original Face: 75,000.000 | Base | 99.996160 | 74,997.12 | 100.263300 | 75,197.48 | 200.36 | 0.01 | |
| 59151KAK4 | METHANEX CORP SR UNSECURED 12/24 4.25 | | | | | 4.250000 | 01 Dec 2024 | | |
| | 425,000.000 | Local | 99.033332 | 420,891.66 | 99.133910 | 421,319.12 | 427.46 | 0.07 | |
| | | Base | 99.033332 | 420,891.66 | 99.133910 | 421,319.12 | 427.46 | 0.07 | |
| 595112BM4 | MICRON TECHNOLOGY INC SR UNSECURED 02/26 4.975 | | | | | 4.975000 | 06 Feb 2026 | | |
| | 375,000.000 | Local | 98.340875 | 368,778.28 | 99.477849 | 373,041.93 | 4,263.65 | 0.06 | |
| | | Base | 98.340875 | 368,778.28 | 99.477849 | 373,041.93 | 4,263.65 | 0.06 | |

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Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 603051AC7 | MINERAL RESOURCES LTD SR UNSECURED 144A 11/27 8 | | | | | 8.000000 | 01 Nov 2027 | | |
| | 530,000.000 | Local | | 98.126655 | 520,071.27 | 102.180800 | 541,558.24 | 21,486.97 | 0.09 |
| | | Base | | 98.126655 | 520,071.27 | 102.180800 | 541,558.24 | 21,486.97 | 0.09 |
| 606822BJ2 | MITSUBISHI UFJ FIN GRP SR UNSECURED 07/24 2.801 | | | | | 2.801000 | 18 Jul 2024 | | |
| | 290,000.000 | Local | | 99.335021 | 288,071.56 | 99.182292 | 287,628.65 | -442.91 | 0.05 |
| | | Base | | 99.335021 | 288,071.56 | 99.182292 | 287,628.65 | -442.91 | 0.05 |
| 606822BZ6 | MITSUBISHI UFJ FIN GRP SR UNSECURED 10/27 VAR | | | | | 1.640000 | 13 Oct 2027 | | |
| | 1,840,000.000 | Local | | 89.310964 | 1,643,321.74 | 91.559957 | 1,684,703.21 | 41,381.47 | 0.28 |
| | | Base | | 89.310964 | 1,643,321.74 | 91.559957 | 1,684,703.21 | 41,381.47 | 0.28 |
| 60687YBP3 | MIZUHO FINANCIAL GROUP SR UNSECURED 05/27 VAR | | | | | 1.234000 | 22 May 2027 | | |
| | 700,000.000 | Local | | 89.873786 | 629,116.50 | 91.805503 | 642,638.52 | 13,522.02 | 0.11 |
| | | Base | | 89.873786 | 629,116.50 | 91.805503 | 642,638.52 | 13,522.02 | 0.11 |
| 609207AU9 | MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5 | | | | | 1.500000 | 04 May 2025 | | |
| | 290,000.000 | Local | | 96.420262 | 279,618.76 | 95.892238 | 278,087.49 | -1,531.27 | 0.05 |
| | | Base | | 96.420262 | 279,618.76 | 95.892238 | 278,087.49 | -1,531.27 | 0.05 |
| 6174468R3 | MORGAN STANLEY SR UNSECURED 10/25 VAR | | | | | 0.864000 | 21 Oct 2025 | | |
| | 310,000.000 | Local | | 95.388352 | 295,703.89 | 97.251145 | 301,478.55 | 5,774.66 | 0.05 |
| | | Base | | 95.388352 | 295,703.89 | 97.251145 | 301,478.55 | 5,774.66 | 0.05 |
| 6174468X0 | MORGAN STANLEY SR UNSECURED 04/32 VAR | | | | | 1.928000 | 28 Apr 2032 | | |
| | 1,275,000.000 | Local | | 75.752039 | 965,838.50 | 80.294139 | 1,023,750.27 | 57,911.77 | 0.17 |
| | | Base | | 75.752039 | 965,838.50 | 80.294139 | 1,023,750.27 | 57,911.77 | 0.17 |
| 61747YEA9 | MORGAN STANLEY SR UNSECURED 05/25 VAR | | | | | 0.790000 | 30 May 2025 | | |
| | 865,000.000 | Local | | 96.553679 | 835,189.32 | 99.071578 | 856,969.15 | 21,779.83 | 0.14 |
| | | Base | | 96.553679 | 835,189.32 | 99.071578 | 856,969.15 | 21,779.83 | 0.14 |
| 61747YEC5 | MORGAN STANLEY SR UNSECURED 07/27 VAR | | | | | 1.512000 | 20 Jul 2027 | | |
| | 7,800,000.000 | Local | | 89.619667 | 6,990,334.03 | 91.820208 | 7,161,976.22 | 171,642.19 | 1.18 |
| | | Base | | 89.619667 | 6,990,334.03 | 91.820208 | 7,161,976.22 | 171,642.19 | 1.18 |
| 61747YEG6 | MORGAN STANLEY SR UNSECURED 10/25 VAR | | | | | 1.164000 | 21 Oct 2025 | | |
| | 1,415,000.000 | Local | | 95.507587 | 1,351,432.36 | 97.355156 | 1,377,575.46 | 26,143.10 | 0.23 |
| | | Base | | 95.507587 | 1,351,432.36 | 97.355156 | 1,377,575.46 | 26,143.10 | 0.23 |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 61747YET8 | MORGAN STANLEY SR UNSECURED 07/26 VAR | | | | 4.679000 | 17 Jul 2026 | | | |
| | | 325,000.000 | Local | 98.703486 | 320,786.33 | 98.913066 | 321,467.46 | 681.13 | 0.05 |
| | | | Base | 98.703486 | 320,786.33 | 98.913066 | 321,467.46 | 681.13 | 0.05 |
| 61747YEZ4 | MORGAN STANLEY SR UNSECURED 01/27 VAR | | | | 5.050000 | 28 Jan 2027 | | | |
| | | 877,000.000 | Local | 100.077531 | 877,679.95 | 99.640650 | 873,848.50 | -3,831.45 | 0.14 |
| | | | Base | 100.077531 | 877,679.95 | 99.640650 | 873,848.50 | -3,831.45 | 0.14 |
| 626738AD0 | MURPHY OIL USA INC COMPANY GUAR 05/27 5.625 | | | | 5.625000 | 01 May 2027 | | | |
| | | 765,000.000 | Local | 97.516299 | 745,999.69 | 99.059730 | 757,806.93 | 11,807.24 | 0.12 |
| | | | Base | 97.516299 | 745,999.69 | 99.059730 | 757,806.93 | 11,807.24 | 0.12 |
| 629377CK6 | NRG ENERGY INC SR SECURED 144A 06/24 3.75 | | | | 3.750000 | 15 Jun 2024 | | | |
| | | 160,000.000 | Local | 99.553031 | 159,284.85 | 99.467932 | 159,148.69 | -136.16 | 0.03 |
| | | | Base | 99.553031 | 159,284.85 | 99.467932 | 159,148.69 | -136.16 | 0.03 |
| 62947QBB3 | NXP BV/NXP FUNDING LLC COMPANY GUAR 03/26 5.35 | | | | 5.350000 | 01 Mar 2026 | | | |
| | | 1,900,000.000 | Local | 98.917667 | 1,879,435.67 | 100.041929 | 1,900,796.65 | 21,360.98 | 0.31 |
| | | | Base | 98.917667 | 1,879,435.67 | 100.041929 | 1,900,796.65 | 21,360.98 | 0.31 |
| 62954HAW8 | NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7 | | | | 2.700000 | 01 May 2025 | | | |
| | | 160,000.000 | Local | 97.055363 | 155,288.58 | 97.040870 | 155,265.39 | -23.19 | 0.03 |
| | | | Base | 97.055363 | 155,288.58 | 97.040870 | 155,265.39 | -23.19 | 0.03 |
| 63861VAF4 | NATIONWIDE BLDG SOCIETY 144A 02/28 VAR | | | | 2.972000 | 16 Feb 2028 | | | |
| | | 1,775,000.000 | Local | 90.111131 | 1,599,472.57 | 93.327297 | 1,656,559.52 | 57,086.95 | 0.27 |
| | | | Base | 90.111131 | 1,599,472.57 | 93.327297 | 1,656,559.52 | 57,086.95 | 0.27 |
| 64110DAL8 | NETAPP INC SR UNSECURED 06/25 1.875 | | | | 1.875000 | 22 Jun 2025 | | | |
| | | 170,000.000 | Local | 96.146200 | 163,448.54 | 95.648368 | 162,602.23 | -846.31 | 0.03 |
| | | | Base | 96.146200 | 163,448.54 | 95.648368 | 162,602.23 | -846.31 | 0.03 |
| 64110LAT3 | NETFLIX INC SR UNSECURED 11/28 5.875 | | | | 5.875000 | 15 Nov 2028 | | | |
| | | 900,000.000 | Local | 103.856632 | 934,709.69 | 103.968660 | 935,717.94 | 1,008.25 | 0.15 |
| | | | Base | 103.856632 | 934,709.69 | 103.968660 | 935,717.94 | 1,008.25 | 0.15 |
| 64110LAY2 | NETFLIX INC SR UNSECURED 144A 06/25 3.625 | | | | 3.625000 | 15 Jun 2025 | | | |
| | | 430,000.000 | Local | 97.623477 | 419,780.95 | 97.904154 | 420,987.86 | 1,206.91 | 0.07 |
| | | | Base | 97.623477 | 419,780.95 | 97.904154 | 420,987.86 | 1,206.91 | 0.07 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 64135DAA3 | NEUBERGER BERMAN CLO LTD NEUB 2022 47A A 144A | | | | 6.616530 | 14 Apr 2035 | | | |
| | | 4,000,000.000 | Local | 99.784387 | 3,991,375.49 | 100.049700 | 4,001,988.00 | 10,612.51 | 0.66 |
| Original Face: | | 4,000,000.000 | Base | 99.784387 | 3,991,375.49 | 100.049700 | 4,001,988.00 | 10,612.51 | 0.66 |
| 651229BC9 | NEWELL BRANDS INC SR UNSECURED 09/27 6.375 | | | | 6.375000 | 15 Sep 2027 | | | |
| | | 475,000.000 | Local | 96.329916 | 457,567.10 | 98.253766 | 466,705.39 | 9,138.29 | 0.08 |
| | | | Base | 96.329916 | 457,567.10 | 98.253766 | 466,705.39 | 9,138.29 | 0.08 |
| 65339KBL3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255 | | | | 4.255000 | 01 Sep 2024 | | | |
| | | 805,000.000 | Local | 99.739971 | 802,906.77 | 99.333921 | 799,638.06 | -3,268.71 | 0.13 |
| | | | Base | 99.739971 | 802,906.77 | 99.333921 | 799,638.06 | -3,268.71 | 0.13 |
| 65339KBY5 | NEXTERA ENERGY CAPITAL COMPANY GUAR 01/27 1.875 | | | | 1.875000 | 15 Jan 2027 | | | |
| | | 1,349,000.000 | Local | 92.103006 | 1,242,469.55 | 91.597307 | 1,235,647.67 | -6,821.88 | 0.20 |
| | | | Base | 92.103006 | 1,242,469.55 | 91.597307 | 1,235,647.67 | -6,821.88 | 0.20 |
| 65339KCG3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45 | | | | 4.450000 | 20 Jun 2025 | | | |
| | | 380,000.000 | Local | 99.412603 | 377,767.89 | 98.749003 | 375,246.21 | -2,521.68 | 0.06 |
| | | | Base | 99.412603 | 377,767.89 | 98.749003 | 375,246.21 | -2,521.68 | 0.06 |
| 654106AH6 | NIKE INC SR UNSECURED 03/25 2.4 | | | | 2.400000 | 27 Mar 2025 | | | |
| | | 390,000.000 | Local | 98.085400 | 382,533.06 | 97.353018 | 379,676.77 | -2,856.29 | 0.06 |
| | | | Base | 98.085400 | 382,533.06 | 97.353018 | 379,676.77 | -2,856.29 | 0.06 |
| 65473PAK1 | NISOURCE INC SR UNSECURED 08/25 0.95 | | | | 0.950000 | 15 Aug 2025 | | | |
| | | 2,165,000.000 | Local | 93.710117 | 2,028,824.03 | 94.121960 | 2,037,740.43 | 8,916.40 | 0.34 |
| | | | Base | 93.710117 | 2,028,824.03 | 94.121960 | 2,037,740.43 | 8,916.40 | 0.34 |
| 65473QBE2 | NISOURCE INC SR UNSECURED 05/27 3.49 | | | | 3.490000 | 15 May 2027 | | | |
| | | 216,000.000 | Local | 95.496421 | 206,272.27 | 95.422063 | 206,111.66 | -160.61 | 0.03 |
| | | | Base | 95.496421 | 206,272.27 | 95.422063 | 206,111.66 | -160.61 | 0.03 |
| 65479VAB2 | NISSAN MASTER OWNER TRUST RECE NMOTR 2024 B A 144A | | | | 5.050000 | 15 Feb 2029 | | | |
| | | 2,275,000.000 | Local | 99.993384 | 2,274,849.49 | 99.963090 | 2,274,160.30 | -689.19 | 0.37 |
| Original Face: | | 2,275,000.000 | Base | 99.993384 | 2,274,849.49 | 99.963090 | 2,274,160.30 | -689.19 | 0.37 |
| 65480MAD5 | NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A3 | | | | 5.930000 | 15 Mar 2028 | | | |
| | | 225,000.000 | Local | 99.981711 | 224,958.85 | 101.515800 | 228,410.55 | 3,451.70 | 0.04 |
| Original Face: | | 225,000.000 | Base | 99.981711 | 224,958.85 | 101.515800 | 228,410.55 | 3,451.70 | 0.04 |

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Holdings

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 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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|--------------------------------|--|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 65481CAB0 | NISSAN AUTO LEASE TRUST NALT 2024 A A2A | | | | 5.110000 | 15 Oct 2026 | | |
| | 2,425,000.000 | Local | 99.996544 | 2,424,916.18 | 99.706930 | 2,417,893.05 | -7,023.13 | 0.40 |
| Original Face: | 2,425,000.000 | Base | 99.996544 | 2,424,916.18 | 99.706930 | 2,417,893.05 | -7,023.13 | 0.40 |
| 65535HAR0 | NOMURA HOLDINGS INC SR UNSECURED 07/25 1.851 | | | | 1.851000 | 16 Jul 2025 | | |
| | 475,000.000 | Local | 94.492731 | 448,840.47 | 95.285034 | 452,603.91 | 3,763.44 | 0.07 |
| | | Base | 94.492731 | 448,840.47 | 95.285034 | 452,603.91 | 3,763.44 | 0.07 |
| 65535HBE8 | NOMURA HOLDINGS INC SR UNSECURED 07/25 5.099 | | | | 5.099000 | 03 Jul 2025 | | |
| | 290,000.000 | Local | 99.472041 | 288,468.92 | 99.364646 | 288,157.47 | -311.45 | 0.05 |
| | | Base | 99.472041 | 288,468.92 | 99.364646 | 288,157.47 | -311.45 | 0.05 |
| 65559CAE1 | NORDEA BANK ABP 144A 09/26 1.5 | | | | 1.500000 | 30 Sep 2026 | | |
| | 435,000.000 | Local | 90.652894 | 394,340.09 | 91.276929 | 397,054.64 | 2,714.55 | 0.07 |
| | | Base | 90.652894 | 394,340.09 | 91.276929 | 397,054.64 | 2,714.55 | 0.07 |
| 66815L2F5 | NORTHWESTERN MUTUAL GLBL SECURED 144A 01/27 1.75 | | | | 1.750000 | 11 Jan 2027 | | |
| | 575,000.000 | Local | 91.652073 | 526,999.42 | 91.721920 | 527,401.04 | 401.62 | 0.09 |
| | | Base | 91.652073 | 526,999.42 | 91.721920 | 527,401.04 | 401.62 | 0.09 |
| 668771AK4 | GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75 | | | | 6.750000 | 30 Sep 2027 | | |
| | 520,000.000 | Local | 98.586610 | 512,650.37 | 101.430100 | 527,436.52 | 14,786.15 | 0.09 |
| | | Base | 98.586610 | 512,650.37 | 101.430100 | 527,436.52 | 14,786.15 | 0.09 |
| 67059TAG0 | NUSTAR LOGISTICS LP COMPANY GUAR 10/25 5.75 | | | | 5.750000 | 01 Oct 2025 | | |
| | 990,000.000 | Local | 98.651330 | 976,648.17 | 99.504259 | 985,092.16 | 8,443.99 | 0.16 |
| | | Base | 98.651330 | 976,648.17 | 99.504259 | 985,092.16 | 8,443.99 | 0.16 |
| 674599EE1 | OCCIDENTAL PETROLEUM COR SR UNSECURED 12/25 5.5 | | | | 5.500000 | 01 Dec 2025 | | |
| | 1,675,000.000 | Local | 99.233500 | 1,662,161.12 | 99.966697 | 1,674,442.17 | 12,281.05 | 0.28 |
| | | Base | 99.233500 | 1,662,161.12 | 99.966697 | 1,674,442.17 | 12,281.05 | 0.28 |
| 68236JAA9 | ONE BRYANT PARK TRUST OBP 2019 OBP A 144A | | | | 2.516410 | 15 Sep 2054 | | |
| | 1,985,000.000 | Local | 85.015895 | 1,687,565.52 | 85.453710 | 1,696,256.14 | 8,690.62 | 0.28 |
| Original Face: | 1,985,000.000 | Base | 85.015895 | 1,687,565.52 | 85.453710 | 1,696,256.14 | 8,690.62 | 0.28 |
| 682680AU7 | ONEOK INC COMPANY GUAR 07/28 4.55 | | | | 4.550000 | 15 Jul 2028 | | |
| | 605,000.000 | Local | 96.804853 | 585,669.36 | 98.090690 | 593,448.67 | 7,779.31 | 0.10 |
| | | Base | 96.804853 | 585,669.36 | 98.090690 | 593,448.67 | 7,779.31 | 0.10 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 682680BH5 | ONEOK INC COMPANY GUAR 11/26 5.55 | | | | | 5.550000 | 01 Nov 2026 | | |
| | 400,000.000 | Local | | 99.265923 | 397,063.69 | 100.951496 | 403,805.98 | 6,742.29 | 0.07 |
| | | Base | | 99.265923 | 397,063.69 | 100.951496 | 403,805.98 | 6,742.29 | 0.07 |
| 68389XBT1 | ORACLE CORP SR UNSECURED 04/25 2.5 | | | | | 2.500000 | 01 Apr 2025 | | |
| | 760,000.000 | Local | | 97.410996 | 740,323.57 | 96.985492 | 737,089.74 | -3,233.83 | 0.12 |
| | | Base | | 97.410996 | 740,323.57 | 96.985492 | 737,089.74 | -3,233.83 | 0.12 |
| 68389XBU8 | ORACLE CORP SR UNSECURED 04/27 2.8 | | | | | 2.800000 | 01 Apr 2027 | | |
| | 4,496,000.000 | Local | | 92.165249 | 4,143,749.58 | 93.819025 | 4,218,103.36 | 74,353.78 | 0.69 |
| | | Base | | 92.165249 | 4,143,749.58 | 93.819025 | 4,218,103.36 | 74,353.78 | 0.69 |
| 68389XCF0 | ORACLE CORP SR UNSECURED 11/25 5.8 | | | | | 5.800000 | 10 Nov 2025 | | |
| | 575,000.000 | Local | | 99.927122 | 574,580.95 | 100.843205 | 579,848.43 | 5,267.48 | 0.10 |
| | | Base | | 99.927122 | 574,580.95 | 100.843205 | 579,848.43 | 5,267.48 | 0.10 |
| 68389XCJ2 | ORACLE CORP SR UNSECURED 11/32 6.25 | | | | | 6.250000 | 09 Nov 2032 | | |
| | 275,000.000 | Local | | 101.994011 | 280,483.53 | 107.021065 | 294,307.93 | 13,824.40 | 0.05 |
| | | Base | | 101.994011 | 280,483.53 | 107.021065 | 294,307.93 | 13,824.40 | 0.05 |
| 68389XCM5 | ORACLE CORP SR UNSECURED 05/28 4.5 | | | | | 4.500000 | 06 May 2028 | | |
| | 325,000.000 | Local | | 99.844760 | 324,495.47 | 98.557571 | 320,312.11 | -4,183.36 | 0.05 |
| | | Base | | 99.844760 | 324,495.47 | 98.557571 | 320,312.11 | -4,183.36 | 0.05 |
| 68902VAH0 | OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056 | | | | | 2.056000 | 05 Apr 2025 | | |
| | 945,000.000 | Local | | 97.069286 | 917,304.75 | 96.693653 | 913,755.02 | -3,549.73 | 0.15 |
| | | Base | | 97.069286 | 917,304.75 | 96.693653 | 913,755.02 | -3,549.73 | 0.15 |
| 693475BJ3 | PNC FINANCIAL SERVICES SR UNSECURED 10/33 VAR | | | | | 6.037000 | 28 Oct 2033 | | |
| | 1,000,000.000 | Local | | 94.550646 | 945,506.46 | 103.454906 | 1,034,549.06 | 89,042.60 | 0.17 |
| | | Base | | 94.550646 | 945,506.46 | 103.454906 | 1,034,549.06 | 89,042.60 | 0.17 |
| 69371RQ66 | PACCAR FINANCIAL CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 06 Feb 2025 | | |
| | 270,000.000 | Local | | 97.793293 | 264,041.89 | 97.111379 | 262,200.72 | -1,841.17 | 0.04 |
| | | Base | | 97.793293 | 264,041.89 | 97.111379 | 262,200.72 | -1,841.17 | 0.04 |
| 699917AE0 | PARK BLUE CLO LTD PKBLU 2023 4A B 144A | | | | | 8.028650 | 25 Jan 2037 | | |
| | 2,500,000.000 | Local | | 100.000000 | 2,500,000.00 | 100.966500 | 2,524,162.50 | 24,162.50 | 0.42 |
| | Original Face: | 2,500,000.000 | Base | 100.000000 | 2,500,000.00 | 100.966500 | 2,524,162.50 | 24,162.50 | 0.42 |

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Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 70019AAA7 | PARK BLUE CLO LTD PKBLU 2023 3A A1 144A | | | | 7.317810 | 20 Apr 2036 | | |
| | | 4,000,000.000 | Local 100.077568 | 4,003,102.73 | 100.605100 | 4,024,204.00 | 21,101.27 | 0.66 |
| Original Face: | | 4,000,000.000 | Base 100.077568 | 4,003,102.73 | 100.605100 | 4,024,204.00 | 21,101.27 | 0.66 |
| 701094AM6 | PARKER HANNIFIN CORP SR UNSECURED 06/24 2.7 | | | | 2.700000 | 14 Jun 2024 | | |
| | | 250,000.000 | Local 99.570880 | 248,927.20 | 99.399248 | 248,498.12 | -429.08 | 0.04 |
| | | | Base 99.570880 | 248,927.20 | 99.399248 | 248,498.12 | -429.08 | 0.04 |
| 70450YAC7 | PAYPAL HOLDINGS INC SR UNSECURED 10/24 2.4 | | | | 2.400000 | 01 Oct 2024 | | |
| | | 510,000.000 | Local 98.912229 | 504,452.37 | 98.530854 | 502,507.36 | -1,945.01 | 0.08 |
| | | | Base 98.912229 | 504,452.37 | 98.530854 | 502,507.36 | -1,945.01 | 0.08 |
| 70450YAG8 | PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65 | | | | 1.650000 | 01 Jun 2025 | | |
| | | 230,000.000 | Local 96.680770 | 222,365.77 | 95.963156 | 220,715.26 | -1,650.51 | 0.04 |
| | | | Base 96.680770 | 222,365.77 | 95.963156 | 220,715.26 | -1,650.51 | 0.04 |
| 709599BL7 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/25 1.2 | | | | 1.200000 | 15 Nov 2025 | | |
| | | 425,000.000 | Local 93.070518 | 395,549.70 | 93.306439 | 396,552.37 | 1,002.67 | 0.07 |
| | | | Base 93.070518 | 395,549.70 | 93.306439 | 396,552.37 | 1,002.67 | 0.07 |
| 718172CB3 | PHILIP MORRIS INTL INC SR UNSECURED 08/27 3.125 | | | | 3.125000 | 17 Aug 2027 | | |
| | | 650,000.000 | Local 96.700689 | 628,554.48 | 94.603932 | 614,925.56 | -13,628.92 | 0.10 |
| | | | Base 96.700689 | 628,554.48 | 94.603932 | 614,925.56 | -13,628.92 | 0.10 |
| 718172CU1 | PHILIP MORRIS INTL INC SR UNSECURED 11/25 5 | | | | 5.000000 | 17 Nov 2025 | | |
| | | 900,000.000 | Local 99.879287 | 898,913.58 | 99.744425 | 897,699.83 | -1,213.75 | 0.15 |
| | | | Base 99.879287 | 898,913.58 | 99.744425 | 897,699.83 | -1,213.75 | 0.15 |
| 72134AAA3 | PIKES PEAK CLO PIPK 2021 9A A 144A | | | | 6.766200 | 27 Oct 2034 | | |
| | | 3,000,000.000 | Local 99.872671 | 2,996,180.14 | 100.002000 | 3,000,060.00 | 3,879.86 | 0.49 |
| Original Face: | | 3,000,000.000 | Base 99.872671 | 2,996,180.14 | 100.002000 | 3,000,060.00 | 3,879.86 | 0.49 |
| 72650RBJ0 | PLAINS ALL AMER PIPELINE SR UNSECURED 10/25 4.65 | | | | 4.650000 | 15 Oct 2025 | | |
| | | 475,000.000 | Local 97.800966 | 464,554.59 | 98.655271 | 468,612.54 | 4,057.95 | 0.08 |
| | | | Base 97.800966 | 464,554.59 | 98.655271 | 468,612.54 | 4,057.95 | 0.08 |
| 74166MAC0 | PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75 | | | | 5.750000 | 15 Apr 2026 | | |
| | | 760,000.000 | Local 98.313633 | 747,183.61 | 99.697130 | 757,698.19 | 10,514.58 | 0.12 |
| | | | Base 98.313633 | 747,183.61 | 99.697130 | 757,698.19 | 10,514.58 | 0.12 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|----------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 744573AN6 | PUBLIC SERVICE ENTERPRIS SR UNSECURED 06/24 2.875 | | | | 2.875000 | 15 Jun 2024 | | | |
| | | 270,000.000 | Local | 99.555822 | 268,800.72 | 99.366945 | 268,290.75 | -509.97 | 0.04 |
| | | | Base | 99.555822 | 268,800.72 | 99.366945 | 268,290.75 | -509.97 | 0.04 |
| 744573AP1 | PUBLIC SERVICE ENTERPRIS SR UNSECURED 08/25 0.8 | | | | 0.800000 | 15 Aug 2025 | | | |
| | | 340,000.000 | Local | 94.093394 | 319,917.54 | 93.987818 | 319,558.58 | -358.96 | 0.05 |
| | | | Base | 94.093394 | 319,917.54 | 93.987818 | 319,558.58 | -358.96 | 0.05 |
| 74834LAZ3 | QUEST DIAGNOSTICS INC SR UNSECURED 06/26 3.45 | | | | 3.450000 | 01 Jun 2026 | | | |
| | | 300,000.000 | Local | 95.487623 | 286,462.87 | 96.521646 | 289,564.94 | 3,102.07 | 0.05 |
| | | | Base | 95.487623 | 286,462.87 | 96.521646 | 289,564.94 | 3,102.07 | 0.05 |
| 75513ECQ2 | RTX CORP SR UNSECURED 02/26 5 | | | | 5.000000 | 27 Feb 2026 | | | |
| | | 2,525,000.000 | Local | 98.848264 | 2,495,918.67 | 99.773022 | 2,519,268.81 | 23,350.14 | 0.41 |
| | | | Base | 98.848264 | 2,495,918.67 | 99.773022 | 2,519,268.81 | 23,350.14 | 0.41 |
| 75513ECW9 | RTX CORP SR UNSECURED 03/34 6.1 | | | | 6.100000 | 15 Mar 2034 | | | |
| | | 675,000.000 | Local | 101.145436 | 682,731.69 | 106.948713 | 721,903.81 | 39,172.12 | 0.12 |
| | | | Base | 101.145436 | 682,731.69 | 106.948713 | 721,903.81 | 39,172.12 | 0.12 |
| 75524KNH3 | CITIZENS BANK NA/RI SR UNSECURED 04/25 2.25 | | | | 2.250000 | 28 Apr 2025 | | | |
| | | 520,000.000 | Local | 96.972746 | 504,258.28 | 96.226981 | 500,380.30 | -3,877.98 | 0.08 |
| | | | Base | 96.972746 | 504,258.28 | 96.226981 | 500,380.30 | -3,877.98 | 0.08 |
| 756109BE3 | REALTY INCOME CORP SR UNSECURED 11/25 4.625 | | | | 4.625000 | 01 Nov 2025 | | | |
| | | 1,450,000.000 | Local | 98.180419 | 1,423,616.07 | 99.049960 | 1,436,224.42 | 12,608.35 | 0.24 |
| | | | Base | 98.180419 | 1,423,616.07 | 99.049960 | 1,436,224.42 | 12,608.35 | 0.24 |
| 760759AU4 | REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5 | | | | 2.500000 | 15 Aug 2024 | | | |
| | | 150,000.000 | Local | 99.131387 | 148,697.08 | 98.824045 | 148,236.07 | -461.01 | 0.02 |
| | | | Base | 99.131387 | 148,697.08 | 98.824045 | 148,236.07 | -461.01 | 0.02 |
| 77313LAA1 | ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875 | | | | 2.875000 | 15 Oct 2026 | | | |
| | | 920,000.000 | Local | 91.062245 | 837,772.65 | 92.415090 | 850,218.83 | 12,446.18 | 0.14 |
| | | | Base | 91.062245 | 837,772.65 | 92.415090 | 850,218.83 | 12,446.18 | 0.14 |
| 77340JAC9 | ROCKFORD TOWER CLO LTD ROCKT 2022 1A B 144A | | | | 7.417810 | 20 Jul 2035 | | | |
| | | 2,000,000.000 | Local | 99.708271 | 1,994,165.41 | 100.040600 | 2,000,812.00 | 6,646.59 | 0.33 |
| | | Original Face: | 2,000,000.000 | Base | 99.708271 | 1,994,165.41 | 100.040600 | 2,000,812.00 | 6,646.59 |

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 GSAM STABLE VALUE. LLC
 FUND: HBQB



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|----------------|---|---------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 775109CG4 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/27 3.2 | | | | 3.200000 | 15 Mar 2027 | | |
| | | 2,480,000.000 | Local 94.240258 | 2,337,158.39 | 94.933659 | 2,354,354.74 | 17,196.35 | 0.39 |
| | | | Base 94.240258 | 2,337,158.39 | 94.933659 | 2,354,354.74 | 17,196.35 | 0.39 |
| 77587EAA6 | ROMARK CLO LTD RMRK 2018 2A A1 144A | | | | 6.761280 | 25 Jul 2031 | | |
| | | 1,762,155.650 | Local 99.961513 | 1,761,477.45 | 100.049900 | 1,763,034.97 | 1,557.52 | 0.29 |
| Original Face: | | 2,000,000.000 | Base 99.961513 | 1,761,477.45 | 100.049900 | 1,763,034.97 | 1,557.52 | 0.29 |
| 776743AH9 | ROPER TECHNOLOGIES INC SR UNSECURED 09/24 2.35 | | | | 2.350000 | 15 Sep 2024 | | |
| | | 225,000.000 | Local 98.870858 | 222,459.43 | 98.438068 | 221,485.65 | -973.78 | 0.04 |
| | | | Base 98.870858 | 222,459.43 | 98.438068 | 221,485.65 | -973.78 | 0.04 |
| 776743AM8 | ROPER TECHNOLOGIES INC SR UNSECURED 09/25 1 | | | | 1.000000 | 15 Sep 2025 | | |
| | | 520,000.000 | Local 94.463838 | 491,211.96 | 94.038669 | 489,001.08 | -2,210.88 | 0.08 |
| | | | Base 94.463838 | 491,211.96 | 94.038669 | 489,001.08 | -2,210.88 | 0.08 |
| 780097BG5 | NATWEST GROUP PLC SR UNSECURED 05/29 VAR | | | | 4.892000 | 18 May 2029 | | |
| | | 1,000,000.000 | Local 93.100370 | 931,003.70 | 97.923603 | 979,236.03 | 48,232.33 | 0.16 |
| | | | Base 93.100370 | 931,003.70 | 97.923603 | 979,236.03 | 48,232.33 | 0.16 |
| 780097BP5 | NATWEST GROUP PLC SR UNSECURED 05/28 VAR | | | | 3.073000 | 22 May 2028 | | |
| | | 1,100,000.000 | Local 89.462747 | 984,090.22 | 93.367440 | 1,027,041.84 | 42,951.62 | 0.17 |
| | | | Base 89.462747 | 984,090.22 | 93.367440 | 1,027,041.84 | 42,951.62 | 0.17 |
| 78016FZT4 | ROYAL BANK OF CANADA SR UNSECURED 01/26 4.875 | | | | 4.875000 | 12 Jan 2026 | | |
| | | 450,000.000 | Local 98.586556 | 443,639.50 | 99.667711 | 448,504.70 | 4,865.20 | 0.07 |
| | | | Base 98.586556 | 443,639.50 | 99.667711 | 448,504.70 | 4,865.20 | 0.07 |
| 78081BAH6 | ROYALTY PHARMA PLC COMPANY GUAR 09/25 1.2 | | | | 1.200000 | 02 Sep 2025 | | |
| | | 575,000.000 | Local 93.274870 | 536,330.50 | 94.071957 | 540,913.75 | 4,583.25 | 0.09 |
| | | | Base 93.274870 | 536,330.50 | 94.071957 | 540,913.75 | 4,583.25 | 0.09 |
| 78448TAE2 | SMBC AVIATION CAPITAL FI COMPANY GUAR 144A 04/24 3.55 | | | | 3.550000 | 15 Apr 2024 | | |
| | | 360,000.000 | Local 99.920142 | 359,712.51 | 99.899748 | 359,639.09 | -73.42 | 0.06 |
| | | | Base 99.920142 | 359,712.51 | 99.899748 | 359,639.09 | -73.42 | 0.06 |
| 78448TAG7 | SMBC AVIATION CAPITAL FI COMPANY GUAR 144A 10/26 1.9 | | | | 1.900000 | 15 Oct 2026 | | |
| | | 360,000.000 | Local 89.890567 | 323,606.04 | 91.285212 | 328,626.76 | 5,020.72 | 0.05 |
| | | | Base 89.890567 | 323,606.04 | 91.285212 | 328,626.76 | 5,020.72 | 0.05 |

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 GSAM STABLE VALUE. LLC
 FUND: HBQB



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|----------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 78449RAA3 | SLG OFFICE TRUST SLG 2021 OVA A 144A | | | | 2.585000 | 15 Jul 2041 | | |
| | | 1,925,000.000 | Local 82.587746 | 1,589,814.12 | 82.724960 | 1,592,455.48 | 2,641.36 | 0.26 |
| Original Face: | | 1,925,000.000 | Base 82.587746 | 1,589,814.12 | 82.724960 | 1,592,455.48 | 2,641.36 | 0.26 |
| 7846ELAD9 | SNF GROUP SACA SR UNSECURED 144A 03/27 3.125 | | | | 3.125000 | 15 Mar 2027 | | |
| | | 865,000.000 | Local 91.462954 | 791,154.55 | 92.564890 | 800,686.30 | 9,531.75 | 0.13 |
| | | | Base 91.462954 | 791,154.55 | 92.564890 | 800,686.30 | 9,531.75 | 0.13 |
| 785592AJ5 | SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75 | | | | 5.750000 | 15 May 2024 | | |
| | | 100,000.000 | Local 100.000010 | 100,000.01 | 99.970130 | 99,970.13 | -29.88 | 0.02 |
| | | | Base 100.000010 | 100,000.01 | 99.970130 | 99,970.13 | -29.88 | 0.02 |
| 785592AS5 | SABINE PASS LIQUEFACTION SR SECURED 03/27 5 | | | | 5.000000 | 15 Mar 2027 | | |
| | | 975,000.000 | Local 100.097099 | 975,946.72 | 99.747012 | 972,533.37 | -3,413.35 | 0.16 |
| | | | Base 100.097099 | 975,946.72 | 99.747012 | 972,533.37 | -3,413.35 | 0.16 |
| 80281LAR6 | SANTANDER UK GROUP HLDGS SR UNSECURED 01/28 VAR | | | | 2.469000 | 11 Jan 2028 | | |
| | | 1,700,000.000 | Local 87.686921 | 1,490,677.66 | 91.943444 | 1,563,038.55 | 72,360.89 | 0.26 |
| | | | Base 87.686921 | 1,490,677.66 | 91.943444 | 1,563,038.55 | 72,360.89 | 0.26 |
| 80287DAB3 | SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 A2 | | | | 6.080000 | 17 May 2027 | | |
| | | 1,671,624.740 | Local 99.999220 | 1,671,611.70 | 100.260250 | 1,675,975.14 | 4,363.44 | 0.28 |
| Original Face: | | 1,875,000.000 | Base 99.999220 | 1,671,611.70 | 100.260250 | 1,675,975.14 | 4,363.44 | 0.28 |
| 80288AAB8 | SANTANDER DRIVE AUTO RECEIVABL SDART 2024 1 A2 | | | | 5.710000 | 16 Feb 2027 | | |
| | | 1,300,000.000 | Local 99.997244 | 1,299,964.17 | 100.045500 | 1,300,591.50 | 627.33 | 0.21 |
| Original Face: | | 1,300,000.000 | Base 99.997244 | 1,299,964.17 | 100.045500 | 1,300,591.50 | 627.33 | 0.21 |
| 808513BR5 | CHARLES SCHWAB CORP SR UNSECURED 05/26 1.15 | | | | 1.150000 | 13 May 2026 | | |
| | | 1,925,000.000 | Local 90.232574 | 1,736,977.05 | 92.215865 | 1,775,155.40 | 38,178.35 | 0.29 |
| | | | Base 90.232574 | 1,736,977.05 | 92.215865 | 1,775,155.40 | 38,178.35 | 0.29 |
| 817826AC4 | 7 ELEVEN INC SR UNSECURED 144A 02/26 0.95 | | | | 0.950000 | 10 Feb 2026 | | |
| | | 830,000.000 | Local 91.741533 | 761,454.72 | 92.425884 | 767,134.84 | 5,680.12 | 0.13 |
| | | | Base 91.741533 | 761,454.72 | 92.425884 | 767,134.84 | 5,680.12 | 0.13 |
| 824348BR6 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25 | | | | 4.250000 | 08 Aug 2025 | | |
| | | 1,475,000.000 | Local 97.899685 | 1,444,020.36 | 98.540979 | 1,453,479.44 | 9,459.08 | 0.24 |
| | | | Base 97.899685 | 1,444,020.36 | 98.540979 | 1,453,479.44 | 9,459.08 | 0.24 |

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 # Issue has not been redenominated but Local is converted

Books Open

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 827048AX7 | SILGAN HOLDINGS INC SR SECURED 144A 04/26 1.4 | | | | | 1.400000 | 01 Apr 2026 | | |
| | 205,000.000 | Local | | 91.584288 | 187,747.79 | 91.610880 | 187,802.30 | 54.51 | 0.03 |
| | | Base | | 91.584288 | 187,747.79 | 91.610880 | 187,802.30 | 54.51 | 0.03 |
| 83001WAC8 | SIX FLAGS THEME PARKS SR SECURED 144A 07/25 7 | | | | | 7.000000 | 01 Jul 2025 | | |
| | 160,000.000 | Local | | 100.081656 | 160,130.65 | 100.157400 | 160,251.84 | 121.19 | 0.03 |
| | | Base | | 100.081656 | 160,130.65 | 100.157400 | 160,251.84 | 121.19 | 0.03 |
| 832696AW8 | JM SMUCKER CO SR UNSECURED 11/28 5.9 | | | | | 5.900000 | 15 Nov 2028 | | |
| | 431,000.000 | Local | | 99.959320 | 430,824.67 | 103.735568 | 447,100.30 | 16,275.63 | 0.07 |
| | | Base | | 99.959320 | 430,824.67 | 103.735568 | 447,100.30 | 16,275.63 | 0.07 |
| 83444MAC5 | SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4 | | | | | 5.400000 | 01 Mar 2029 | | |
| | 1,185,000.000 | Local | | 99.926677 | 1,184,131.12 | 100.206790 | 1,187,450.46 | 3,319.34 | 0.20 |
| | | Base | | 99.926677 | 1,184,131.12 | 100.206790 | 1,187,450.46 | 3,319.34 | 0.20 |
| 83444MAG6 | SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6 | | | | | 5.600000 | 23 Mar 2034 | | |
| | 585,000.000 | Local | | 99.933470 | 584,610.80 | 100.245373 | 586,435.43 | 1,824.63 | 0.10 |
| | | Base | | 99.933470 | 584,610.80 | 100.245373 | 586,435.43 | 1,824.63 | 0.10 |
| 842400GN7 | SOUTHERN CAL EDISON 1ST MORTGAGE 08/25 3.7 | | | | | 3.700000 | 01 Aug 2025 | | |
| | 650,000.000 | Local | | 97.008122 | 630,552.79 | 97.822307 | 635,845.00 | 5,292.21 | 0.10 |
| | | Base | | 97.008122 | 630,552.79 | 97.822307 | 635,845.00 | 5,292.21 | 0.10 |
| 842587CV7 | SOUTHERN CO SR UNSECURED 07/26 3.25 | | | | | 3.250000 | 01 Jul 2026 | | |
| | 350,000.000 | Local | | 94.734883 | 331,572.09 | 96.131527 | 336,460.34 | 4,888.25 | 0.06 |
| | | Base | | 94.734883 | 331,572.09 | 96.131527 | 336,460.34 | 4,888.25 | 0.06 |
| 842587DM6 | SOUTHERN CO SR UNSECURED 10/25 5.15 | | | | | 5.150000 | 06 Oct 2025 | | |
| | 370,000.000 | Local | | 99.939730 | 369,777.00 | 99.852050 | 369,452.59 | -324.41 | 0.06 |
| | | Base | | 99.939730 | 369,777.00 | 99.852050 | 369,452.59 | -324.41 | 0.06 |
| 843646AW0 | SOUTHERN POWER CO SR UNSECURED 01/26 0.9 | | | | | 0.900000 | 15 Jan 2026 | | |
| | 155,000.000 | Local | | 92.914206 | 144,017.02 | 92.520578 | 143,406.90 | -610.12 | 0.02 |
| | | Base | | 92.914206 | 144,017.02 | 92.520578 | 143,406.90 | -610.12 | 0.02 |
| 845467AL3 | SOUTHWESTERN ENERGY CO COMPANY GUAR 01/25 5.7 | | | | | 5.700000 | 23 Jan 2025 | | |
| | 1,110,000.000 | Local | | 99.508143 | 1,104,540.39 | 99.556860 | 1,105,081.15 | 540.76 | 0.18 |
| | | Base | | 99.508143 | 1,104,540.39 | 99.556860 | 1,105,081.15 | 540.76 | 0.18 |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 85172FAN9 | ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125 | | | | | 7.125000 | 15 Mar 2026 | | |
| | 445,000.000 | Local | | 95.419351 | 424,616.11 | 101.869600 | 453,319.72 | 28,703.61 | 0.07 |
| | | Base | | 95.419351 | 424,616.11 | 101.869600 | 453,319.72 | 28,703.61 | 0.07 |
| 85207UAJ4 | SPRINT LLC COMPANY GUAR 02/25 7.625 | | | | | 7.625000 | 15 Feb 2025 | | |
| | 400,000.000 | Local | | 100.982435 | 403,929.74 | 101.258000 | 405,032.00 | 1,102.26 | 0.07 |
| | | Base | | 100.982435 | 403,929.74 | 101.258000 | 405,032.00 | 1,102.26 | 0.07 |
| 854502AK7 | STANLEY BLACK + DECKER I SR UNSECURED 03/26 3.4 | | | | | 3.400000 | 01 Mar 2026 | | |
| | 500,000.000 | Local | | 95.636080 | 478,180.40 | 96.474699 | 482,373.50 | 4,193.10 | 0.08 |
| | | Base | | 95.636080 | 478,180.40 | 96.474699 | 482,373.50 | 4,193.10 | 0.08 |
| 855244AQ2 | STARBUCKS CORP SR UNSECURED 08/25 3.8 | | | | | 3.800000 | 15 Aug 2025 | | |
| | 1,825,000.000 | Local | | 97.594733 | 1,781,103.87 | 98.096110 | 1,790,254.01 | 9,150.14 | 0.29 |
| | | Base | | 97.594733 | 1,781,103.87 | 98.096110 | 1,790,254.01 | 9,150.14 | 0.29 |
| 857477CB7 | STATE STREET CORP SR UNSECURED 05/26 VAR | | | | | 5.104000 | 18 May 2026 | | |
| | 425,000.000 | Local | | 98.956224 | 420,563.95 | 99.698644 | 423,719.24 | 3,155.29 | 0.07 |
| | | Base | | 98.956224 | 420,563.95 | 99.698644 | 423,719.24 | 3,155.29 | 0.07 |
| 858119BL3 | STEEL DYNAMICS INC SR UNSECURED 06/25 2.4 | | | | | 2.400000 | 15 Jun 2025 | | |
| | 80,000.000 | Local | | 96.678725 | 77,342.98 | 96.306995 | 77,045.60 | -297.38 | 0.01 |
| | | Base | | 96.678725 | 77,342.98 | 96.306995 | 77,045.60 | -297.38 | 0.01 |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 15 Jun 2025 | | |
| | 300,000.000 | Local | | 95.733580 | 287,200.74 | 95.087857 | 285,263.57 | -1,937.17 | 0.05 |
| | | Base | | 95.733580 | 287,200.74 | 95.087857 | 285,263.57 | -1,937.17 | 0.05 |
| 86562MBM1 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/24 2.696 | | | | | 2.696000 | 16 Jul 2024 | | |
| | 475,000.000 | Local | | 99.296716 | 471,659.40 | 99.179296 | 471,101.66 | -557.74 | 0.08 |
| | | Base | | 99.296716 | 471,659.40 | 99.179296 | 471,101.66 | -557.74 | 0.08 |
| 86562MCA6 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/25 1.474 | | | | | 1.474000 | 08 Jul 2025 | | |
| | 2,120,000.000 | Local | | 94.547909 | 2,004,415.67 | 95.205417 | 2,018,354.84 | 13,939.17 | 0.33 |
| | | Base | | 94.547909 | 2,004,415.67 | 95.205417 | 2,018,354.84 | 13,939.17 | 0.33 |
| 86563VAT6 | SUMITOMO MITSUI TR BK LT SR UNSECURED 144A 09/25 1.05 | | | | | 1.050000 | 12 Sep 2025 | | |
| | 495,000.000 | Local | | 94.199558 | 466,287.81 | 94.070324 | 465,648.10 | -639.71 | 0.08 |
| | | Base | | 94.199558 | 466,287.81 | 94.070324 | 465,648.10 | -639.71 | 0.08 |

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Books Open

Prepared by State Street

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 86614RAM9 | SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 03/27 6.5 | | | | 6.500000 | 15 Mar 2027 | | | |
| | | 725,000.000 | Local | 99.493480 | 721,327.73 | 99.751632 | 723,199.33 | 1,871.60 | 0.12 |
| | | | Base | 99.493480 | 721,327.73 | 99.751632 | 723,199.33 | 1,871.60 | 0.12 |
| 86765BAS8 | ENERGY TRANSFER LP SR UNSECURED 12/25 5.95 | | | | 5.950000 | 01 Dec 2025 | | | |
| | | 1,800,000.000 | Local | 99.826448 | 1,796,876.07 | 100.661150 | 1,811,900.70 | 15,024.63 | 0.30 |
| | | | Base | 99.826448 | 1,796,876.07 | 100.661150 | 1,811,900.70 | 15,024.63 | 0.30 |
| 86765BAU3 | ENERGY TRANSFER LP SR UNSECURED 10/27 4 | | | | 4.000000 | 01 Oct 2027 | | | |
| | | 650,000.000 | Local | 97.322945 | 632,599.14 | 96.153055 | 624,994.86 | -7,604.28 | 0.10 |
| | | | Base | 97.322945 | 632,599.14 | 96.153055 | 624,994.86 | -7,604.28 | 0.10 |
| 86765KAA7 | SUNOCO LP/FINANCE CORP COMPANY GUAR 144A 09/28 7 | | | | 7.000000 | 15 Sep 2028 | | | |
| | | 695,000.000 | Local | 99.984353 | 694,891.25 | 102.179500 | 710,147.53 | 15,256.28 | 0.12 |
| | | | Base | 99.984353 | 694,891.25 | 102.179500 | 710,147.53 | 15,256.28 | 0.12 |
| 87166FAD5 | SYNCHRONY BANK SR UNSECURED 08/25 5.4 | | | | 5.400000 | 22 Aug 2025 | | | |
| | | 400,000.000 | Local | 98.970975 | 395,883.90 | 99.122588 | 396,490.35 | 606.45 | 0.07 |
| | | | Base | 98.970975 | 395,883.90 | 99.122588 | 396,490.35 | 606.45 | 0.07 |
| 871829AZ0 | SYSCO CORPORATION COMPANY GUAR 10/25 3.75 | | | | 3.750000 | 01 Oct 2025 | | | |
| | | 500,000.000 | Local | 96.887222 | 484,436.11 | 97.541681 | 487,708.41 | 3,272.30 | 0.08 |
| | | | Base | 96.887222 | 484,436.11 | 97.541681 | 487,708.41 | 3,272.30 | 0.08 |
| 87264ABB0 | T MOBILE USA INC COMPANY GUAR 04/25 3.5 | | | | 3.500000 | 15 Apr 2025 | | | |
| | | 715,000.000 | Local | 98.371827 | 703,358.56 | 98.060257 | 701,130.84 | -2,227.72 | 0.12 |
| | | | Base | 98.371827 | 703,358.56 | 98.060257 | 701,130.84 | -2,227.72 | 0.12 |
| 87264ABD6 | T MOBILE USA INC COMPANY GUAR 04/27 3.75 | | | | 3.750000 | 15 Apr 2027 | | | |
| | | 5,455,000.000 | Local | 95.331917 | 5,200,356.07 | 96.343610 | 5,255,543.93 | 55,187.86 | 0.86 |
| | | | Base | 95.331917 | 5,200,356.07 | 96.343610 | 5,255,543.93 | 55,187.86 | 0.86 |
| 87264ABF1 | T MOBILE USA INC COMPANY GUAR 04/30 3.875 | | | | 3.875000 | 15 Apr 2030 | | | |
| | | 525,000.000 | Local | 89.781250 | 471,351.56 | 93.659854 | 491,714.23 | 20,362.67 | 0.08 |
| | | | Base | 89.781250 | 471,351.56 | 93.659854 | 491,714.23 | 20,362.67 | 0.08 |
| 874054AJ8 | TAKE TWO INTERACTIVE SOF SR UNSECURED 03/26 5 | | | | 5.000000 | 28 Mar 2026 | | | |
| | | 575,000.000 | Local | 98.609398 | 567,004.04 | 99.515058 | 572,211.58 | 5,207.54 | 0.09 |
| | | | Base | 98.609398 | 567,004.04 | 99.515058 | 572,211.58 | 5,207.54 | 0.09 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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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 |
| 882508BH6 | TEXAS INSTRUMENTS INC SR UNSECURED 03/25 1.375 | | | | | 1.375000 | 12 Mar 2025 | | |
| | 200,000.000 | Local | | 97.259740 | 194,519.48 | 96.514926 | 193,029.85 | -1,489.63 | 0.03 |
| | | Base | | 97.259740 | 194,519.48 | 96.514926 | 193,029.85 | -1,489.63 | 0.03 |
| 883556DB5 | THERMO FISHER SCIENTIFIC SR UNSECURED 01/34 5.2 | | | | | 5.200000 | 31 Jan 2034 | | |
| | 1,900,000.000 | Local | | 104.148718 | 1,978,825.64 | 102.060836 | 1,939,155.88 | -39,669.76 | 0.32 |
| | | Base | | 104.148718 | 1,978,825.64 | 102.060836 | 1,939,155.88 | -39,669.76 | 0.32 |
| 89115A2A9 | TORONTO DOMINION BANK SR UNSECURED 06/25 3.766 | | | | | 3.766000 | 06 Jun 2025 | | |
| | 1,405,000.000 | Local | | 98.610534 | 1,385,478.00 | 98.251185 | 1,380,429.15 | -5,048.85 | 0.23 |
| | | Base | | 98.610534 | 1,385,478.00 | 98.251185 | 1,380,429.15 | -5,048.85 | 0.23 |
| 89115A2C5 | TORONTO DOMINION BANK SR UNSECURED 06/27 4.108 | | | | | 4.108000 | 08 Jun 2027 | | |
| | 560,000.000 | Local | | 98.244954 | 550,171.74 | 97.391084 | 545,390.07 | -4,781.67 | 0.09 |
| | | Base | | 98.244954 | 550,171.74 | 97.391084 | 545,390.07 | -4,781.67 | 0.09 |
| 89115A2H4 | TORONTO DOMINION BANK SR UNSECURED 09/27 4.693 | | | | | 4.693000 | 15 Sep 2027 | | |
| | 410,000.000 | Local | | 98.204183 | 402,637.15 | 99.066482 | 406,172.58 | 3,535.43 | 0.07 |
| | | Base | | 98.204183 | 402,637.15 | 99.066482 | 406,172.58 | 3,535.43 | 0.07 |
| 89352HBB4 | TRANSCANADA PIPELINES SR UNSECURED 10/24 1 | | | | | 1.000000 | 12 Oct 2024 | | |
| | 225,000.000 | Local | | 97.980471 | 220,456.06 | 97.492099 | 219,357.22 | -1,098.84 | 0.04 |
| | | Base | | 97.980471 | 220,456.06 | 97.492099 | 219,357.22 | -1,098.84 | 0.04 |
| 89642TAA1 | TRINITAS CLO LTD TRNTS 2023 23A A 144A | | | | | 7.117810 | 20 Oct 2036 | | |
| | 3,000,000.000 | Local | | 100.196781 | 3,005,903.43 | 100.578500 | 3,017,355.00 | 11,451.57 | 0.50 |
| | Original Face: 3,000,000.000 | Base | | 100.196781 | 3,005,903.43 | 100.578500 | 3,017,355.00 | 11,451.57 | 0.50 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 440,000.000 | Local | | 96.908968 | 426,399.46 | 96.379740 | 424,070.86 | -2,328.60 | 0.07 |
| | | Base | | 96.908968 | 426,399.46 | 96.379740 | 424,070.86 | -2,328.60 | 0.07 |
| 89788MAG7 | TRUIST FINANCIAL CORP SR UNSECURED 06/28 VAR | | | | | 4.123000 | 06 Jun 2028 | | |
| | 400,000.000 | Local | | 92.894683 | 371,578.73 | 96.619005 | 386,476.02 | 14,897.29 | 0.06 |
| | | Base | | 92.894683 | 371,578.73 | 96.619005 | 386,476.02 | 14,897.29 | 0.06 |
| 902613AC2 | UBS GROUP AG SR UNSECURED 144A 01/27 VAR | | | | | 1.364000 | 30 Jan 2027 | | |
| | 485,000.000 | Local | | 90.331557 | 438,108.05 | 92.569207 | 448,960.65 | 10,852.60 | 0.07 |
| | | Base | | 90.331557 | 438,108.05 | 92.569207 | 448,960.65 | 10,852.60 | 0.07 |

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Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

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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 |
| 902613BB3 | UBS GROUP AG SR UNSECURED 04/26 4.55 | | | | 4.550000 | 17 Apr 2026 | | |
| | | 1,375,000.000 | Local 96.689477 | 1,329,480.31 | 98.418446 | 1,353,253.63 | 23,773.32 | 0.22 |
| | | | Base 96.689477 | 1,329,480.31 | 98.418446 | 1,353,253.63 | 23,773.32 | 0.22 |
| 902674ZZ6 | UBS AG LONDON SR UNSECURED 06/26 1.25 | | | | 1.250000 | 01 Jun 2026 | | |
| | | 430,000.000 | Local 91.886993 | 395,114.07 | 92.090109 | 395,987.47 | 873.40 | 0.07 |
| | | | Base 91.886993 | 395,114.07 | 92.090109 | 395,987.47 | 873.40 | 0.07 |
| 911312BX3 | UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9 | | | | 3.900000 | 01 Apr 2025 | | |
| | | 515,000.000 | Local 99.377948 | 511,796.43 | 98.706683 | 508,339.42 | -3,457.01 | 0.08 |
| | | | Base 99.377948 | 511,796.43 | 98.706683 | 508,339.42 | -3,457.01 | 0.08 |
| 91159HJF8 | US BANCORP SR UNSECURED 07/28 VAR | | | | 4.548000 | 22 Jul 2028 | | |
| | | 3,350,000.000 | Local 93.446399 | 3,130,454.37 | 98.038418 | 3,284,287.00 | 153,832.63 | 0.54 |
| | | | Base 93.446399 | 3,130,454.37 | 98.038418 | 3,284,287.00 | 153,832.63 | 0.54 |
| 912810TL2 | US TREASURY N/B 11/52 4 | | | | 4.000000 | 15 Nov 2052 | | |
| | | 21,313,800.000 | Local 94.284983 | 20,095,712.80 | 94.191406 | 20,075,767.89 | -19,944.91 | 3.30 |
| | | | Base 94.284983 | 20,095,712.80 | 94.191406 | 20,075,767.89 | -19,944.91 | 3.30 |
| 912810TP3 | TSY INFL IX N/B 02/53 1.5 | | | | 1.500000 | 15 Feb 2053 | | |
| | | 622,422.000 | Local 79.900619 | 497,319.03 | 87.558153 | 544,981.21 | 47,662.18 | 0.09 |
| Original Face: | | 600,000.000 | Base 79.900619 | 497,319.03 | 87.558153 | 544,981.21 | 47,662.18 | 0.09 |
| 912810TV0 | US TREASURY N/B 11/53 4.75 | | | | 4.750000 | 15 Nov 2053 | | |
| | | 2,170,000.000 | Local 107.876436 | 2,340,918.66 | 106.937500 | 2,320,543.75 | -20,374.91 | 0.38 |
| | | | Base 107.876436 | 2,340,918.66 | 106.937500 | 2,320,543.75 | -20,374.91 | 0.38 |
| 912810TW8 | US TREASURY N/B 11/43 4.75 | | | | 4.750000 | 15 Nov 2043 | | |
| | | 880,000.000 | Local 103.590244 | 911,594.15 | 103.890625 | 914,237.50 | 2,643.35 | 0.15 |
| | | | Base 103.590244 | 911,594.15 | 103.890625 | 914,237.50 | 2,643.35 | 0.15 |
| 912810TY4 | TSY INFL IX N/B 02/54 2.125 | | | | 2.125000 | 15 Feb 2054 | | |
| | | 331,696.200 | Local 100.811360 | 334,387.45 | 101.357140 | 336,197.78 | 1,810.33 | 0.06 |
| Original Face: | | 330,000.000 | Base 100.811360 | 334,387.45 | 101.357140 | 336,197.78 | 1,810.33 | 0.06 |
| 91282CAE1 | US TREASURY N/B 08/30 0.625 | | | | 0.625000 | 15 Aug 2030 | | |
| | | 11,395,000.000 | Local 79.601352 | 9,070,574.02 | 80.140625 | 9,132,024.22 | 61,450.20 | 1.50 |
| | | | Base 79.601352 | 9,070,574.02 | 80.140625 | 9,132,024.22 | 61,450.20 | 1.50 |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|---|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91282CFF3 | US TREASURY N/B 08/32 2.75 | | | | | 2.750000 | 15 Aug 2032 | | |
| | 60,468,700.000 | Local | | 87.540004 | 52,934,302.50 | 89.769531 | 54,282,468.39 | 1,348,165.89 | 8.93 |
| | | Base | | 87.540004 | 52,934,302.50 | 89.769531 | 54,282,468.39 | 1,348,165.89 | 8.93 |
| 91282CKF7 | US TREASURY N/B 03/31 4.125 | | | | | 4.250000 | 31 Mar 2031 | | |
| | 2,120,000.000 | Local | | 99.639057 | 2,112,348.01 | 99.515625 | 2,109,731.25 | -2,616.76 | 0.35 |
| | | Base | | 99.639057 | 2,112,348.01 | 99.515625 | 2,109,731.25 | -2,616.76 | 0.35 |
| 91282CKG5 | US TREASURY N/B 03/29 4.125 | | | | | 4.250000 | 31 Mar 2029 | | |
| | 4,260,000.000 | Local | | 99.508988 | 4,239,082.89 | 99.632812 | 4,244,357.79 | 5,274.90 | 0.70 |
| | | Base | | 99.508988 | 4,239,082.89 | 99.632812 | 4,244,357.79 | 5,274.90 | 0.70 |
| 91324PEG3 | UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7 | | | | | 3.700000 | 15 May 2027 | | |
| | 4,719,000.000 | Local | | 95.509715 | 4,507,103.43 | 96.953943 | 4,575,256.57 | 68,153.14 | 0.75 |
| | | Base | | 95.509715 | 4,507,103.43 | 96.953943 | 4,575,256.57 | 68,153.14 | 0.75 |
| 91324PEJ7 | UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2 | | | | | 4.200000 | 15 May 2032 | | |
| | 375,000.000 | Local | | 91.471699 | 343,018.87 | 95.102370 | 356,633.89 | 13,615.02 | 0.06 |
| | | Base | | 91.471699 | 343,018.87 | 95.102370 | 356,633.89 | 13,615.02 | 0.06 |
| 92338CAA1 | VERALTO CORP COMPANY GUAR 144A 09/26 5.5 | | | | | 5.500000 | 18 Sep 2026 | | |
| | 1,650,000.000 | Local | | 99.366010 | 1,639,539.16 | 100.432816 | 1,657,141.46 | 17,602.30 | 0.27 |
| | | Base | | 99.366010 | 1,639,539.16 | 100.432816 | 1,657,141.46 | 17,602.30 | 0.27 |
| 92340YAA9 | VENTURE CDO LTD VENTR 2023 48A A1 144A | | | | | 7.167810 | 20 Oct 2036 | | |
| | 6,000,000.000 | Local | | 100.078209 | 6,004,692.54 | 100.804100 | 6,048,246.00 | 43,553.46 | 0.99 |
| Original Face: | 6,000,000.000 | Base | | 100.078209 | 6,004,692.54 | 100.804100 | 6,048,246.00 | 43,553.46 | 0.99 |
| 92343VER1 | VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329 | | | | | 4.329000 | 21 Sep 2028 | | |
| | 1,325,000.000 | Local | | 98.271347 | 1,302,095.35 | 97.836512 | 1,296,333.78 | -5,761.57 | 0.21 |
| | | Base | | 98.271347 | 1,302,095.35 | 97.836512 | 1,296,333.78 | -5,761.57 | 0.21 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | | 1.450000 | 20 Mar 2026 | | |
| | 1,065,000.000 | Local | | 93.377094 | 994,466.05 | 93.279143 | 993,422.87 | -1,043.18 | 0.16 |
| | | Base | | 93.377094 | 994,466.05 | 93.279143 | 993,422.87 | -1,043.18 | 0.16 |
| 92840VAD4 | VISTRA OPERATIONS CO LLC SR SECURED 144A 07/24 3.55 | | | | | 3.550000 | 15 Jul 2024 | | |
| | 365,000.000 | Local | | 99.232099 | 362,197.16 | 99.295805 | 362,429.69 | 232.53 | 0.06 |
| | | Base | | 99.232099 | 362,197.16 | 99.295805 | 362,429.69 | 232.53 | 0.06 |

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

Books Open

Prepared by State Street

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 92840VAF9 | VISTRA CORP COMPANY GUAR 144A 07/27 5 | | | | | 5.000000 | 31 Jul 2027 | | |
| | 460,000.000 | Local | | 94.352880 | 434,023.25 | 96.838040 | 445,454.98 | 11,431.73 | 0.07 |
| | | Base | | 94.352880 | 434,023.25 | 96.838040 | 445,454.98 | 11,431.73 | 0.07 |
| 928563AH8 | VMWARE LLC SR UNSECURED 08/24 1 | | | | | 1.000000 | 15 Aug 2024 | | |
| | 690,000.000 | Local | | 98.490901 | 679,587.22 | 98.245647 | 677,894.96 | -1,692.26 | 0.11 |
| | | Base | | 98.490901 | 679,587.22 | 98.245647 | 677,894.96 | -1,692.26 | 0.11 |
| 928563AJ4 | VMWARE LLC SR UNSECURED 08/26 1.4 | | | | | 1.400000 | 15 Aug 2026 | | |
| | 400,000.000 | Local | | 90.182315 | 360,729.26 | 91.358539 | 365,434.16 | 4,704.90 | 0.06 |
| | | Base | | 90.182315 | 360,729.26 | 91.358539 | 365,434.16 | 4,704.90 | 0.06 |
| 928668BR2 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95 | | | | | 3.950000 | 06 Jun 2025 | | |
| | 605,000.000 | Local | | 98.393683 | 595,281.78 | 98.135278 | 593,718.43 | -1,563.35 | 0.10 |
| | | Base | | 98.393683 | 595,281.78 | 98.135278 | 593,718.43 | -1,563.35 | 0.10 |
| 94106LBL2 | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75 | | | | | 0.750000 | 15 Nov 2025 | | |
| | 255,000.000 | Local | | 94.071224 | 239,881.62 | 93.337290 | 238,010.09 | -1,871.53 | 0.04 |
| | | Base | | 94.071224 | 239,881.62 | 93.337290 | 238,010.09 | -1,871.53 | 0.04 |
| 95000U2N2 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | | 2.188000 | 30 Apr 2026 | | |
| | 1,080,000.000 | Local | | 95.124077 | 1,027,340.03 | 96.313411 | 1,040,184.84 | 12,844.81 | 0.17 |
| | | Base | | 95.124077 | 1,027,340.03 | 96.313411 | 1,040,184.84 | 12,844.81 | 0.17 |
| 95000U2T9 | WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR | | | | | 0.805000 | 19 May 2025 | | |
| | 300,000.000 | Local | | 96.928843 | 290,786.53 | 99.238967 | 297,716.90 | 6,930.37 | 0.05 |
| | | Base | | 96.928843 | 290,786.53 | 99.238967 | 297,716.90 | 6,930.37 | 0.05 |
| 95000U3C5 | WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR | | | | | 4.540000 | 15 Aug 2026 | | |
| | 4,738,000.000 | Local | | 97.683460 | 4,628,242.35 | 98.737442 | 4,678,180.00 | 49,937.65 | 0.77 |
| | | Base | | 97.683460 | 4,628,242.35 | 98.737442 | 4,678,180.00 | 49,937.65 | 0.77 |
| 969457CK4 | WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3 | | | | | 5.300000 | 15 Aug 2028 | | |
| | 1,535,000.000 | Local | | 99.898968 | 1,533,449.16 | 100.915623 | 1,549,054.81 | 15,605.65 | 0.25 |
| | | Base | | 99.898968 | 1,533,449.16 | 100.915623 | 1,549,054.81 | 15,605.65 | 0.25 |
| 976656CLO | WISCONSIN ELECTRIC POWER SR UNSECURED 12/24 2.05 | | | | | 2.050000 | 15 Dec 2024 | | |
| | 180,000.000 | Local | | 98.290139 | 176,922.25 | 97.688374 | 175,839.07 | -1,083.18 | 0.03 |
| | | Base | | 98.290139 | 176,922.25 | 97.688374 | 175,839.07 | -1,083.18 | 0.03 |

Holdings

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 98138HAG6 | WORKDAY INC SR UNSECURED 04/27 3.5 | | | | | 3.500000 | 01 Apr 2027 | | |
| | 570,000.000 | Local | | 95.399519 | 543,777.26 | 95.739186 | 545,713.36 | 1,936.10 | 0.09 |
| | | Base | | 95.399519 | 543,777.26 | 95.739186 | 545,713.36 | 1,936.10 | 0.09 |
| 98379JAA3 | RXO INC COMPANY GUAR 144A 11/27 7.5 | | | | | 7.500000 | 15 Nov 2027 | | |
| | 510,000.000 | Local | | 99.495310 | 507,426.08 | 102.625000 | 523,387.50 | 15,961.42 | 0.09 |
| | | Base | | 99.495310 | 507,426.08 | 102.625000 | 523,387.50 | 15,961.42 | 0.09 |
| 98388MAB3 | XCEL ENERGY INC SR UNSECURED 03/27 1.75 | | | | | 1.750000 | 15 Mar 2027 | | |
| | 1,550,000.000 | Local | | 92.469975 | 1,433,284.61 | 90.051151 | 1,395,792.84 | -37,491.77 | 0.23 |
| | | Base | | 92.469975 | 1,433,284.61 | 90.051151 | 1,395,792.84 | -37,491.77 | 0.23 |
| 98389BAU4 | XCEL ENERGY INC SR UNSECURED 12/26 3.35 | | | | | 3.350000 | 01 Dec 2026 | | |
| | 512,000.000 | Local | | 95.721756 | 490,095.39 | 94.976834 | 486,281.39 | -3,814.00 | 0.08 |
| | | Base | | 95.721756 | 490,095.39 | 94.976834 | 486,281.39 | -3,814.00 | 0.08 |
| 98421MAA4 | XEROX HOLDINGS CORP COMPANY GUAR 144A 08/25 5 | | | | | 5.000000 | 15 Aug 2025 | | |
| | 187,000.000 | Local | | 96.190567 | 179,876.36 | 98.645620 | 184,467.31 | 4,590.95 | 0.03 |
| | | Base | | 96.190567 | 179,876.36 | 98.645620 | 184,467.31 | 4,590.95 | 0.03 |
| 98877DAD7 | ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875 | | | | | 6.875000 | 14 Apr 2028 | | |
| | 725,000.000 | Local | | 100.508070 | 728,683.51 | 103.719896 | 751,969.25 | 23,285.74 | 0.12 |
| | | Base | | 100.508070 | 728,683.51 | 103.719896 | 751,969.25 | 23,285.74 | 0.12 |
| 98956PAU6 | ZIMMER BIOMET HOLDINGS SR UNSECURED 11/24 1.45 | | | | | 1.450000 | 22 Nov 2024 | | |
| | 480,000.000 | Local | | 97.768688 | 469,289.70 | 97.318131 | 467,127.03 | -2,162.67 | 0.08 |
| | | Base | | 97.768688 | 469,289.70 | 97.318131 | 467,127.03 | -2,162.67 | 0.08 |
| 98978VAK9 | ZOETIS INC SR UNSECURED 11/25 4.5 | | | | | 4.500000 | 13 Nov 2025 | | |
| | 575,000.000 | Local | | 98.072191 | 563,915.10 | 98.740389 | 567,757.24 | 3,842.14 | 0.09 |
| | | Base | | 98.072191 | 563,915.10 | 98.740389 | 567,757.24 | 3,842.14 | 0.09 |
| US DOLLAR Total | | | | | | | | | |
| | 567,738,044.780 | Local | | | 540,858,947.96 | | 546,716,036.37 | 5,857,088.41 | 99.34 |
| Original Face: | 239,452,394.000 | Base | | | 540,858,947.96 | | 546,716,036.37 | 5,857,088.41 | 99.34 |
| FIXED INCOME Total | | | | | | | | | |
| | 567,738,044.780 | Base | | | 540,858,947.96 | | 546,716,036.37 | 5,857,088.41 | 99.34 |

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

Holdings

HB&T STABLE VALUE FUND - SMA
GSAM STABLE VALUE. LLC
FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 239,452,394.000 | | | | | | |

Holdings

HB&T STABLE VALUE FUND - SMA
GSAM STABLE VALUE. LLC
FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 571,466,328.090 | Base | 544,587,231.27 | | 550,444,319.68 | 5,857,088.41 | 99.95 |
| Original Face: | | 239,452,394.000 | | | | | | |

Holdings - Futures Contracts

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES LONG

| US DOLLAR | | | | | | | | | | Exchange Rate: | 1.000000 | | | | | | | | | |
|---------------------------|-----------------|-------|----------------|----------------|------------|------------|--|------------|-------------|----------------|--|--|--------------------|--|--|--|--|--|--|--|
| ADI2M5L83 | | | | | | | | | | | US 10YR NOTE (CBT)JUN24 XCBT 20240618 | | 18 Jun 2024 | | | | | | | |
| 604.000 | 60,400,000.000 | Local | 66,921,312.50 | 66,646,678.29 | 110.796875 | 274,634.21 | | 321,821.71 | -47,187.50 | | | | | | | | | | | |
| | | Base | 66,921,312.50 | | 110.796875 | 274,634.21 | | 321,821.71 | -47,187.50 | 0.01 | | | | | | | | | | |
| ADI2M5SD5 | | | | | | | | | | | US 10YR ULTRA FUT JUN24 XCBT 20240618 | | 18 Jun 2024 | | | | | | | |
| 35.000 | 3,500,000.000 | Local | 4,011,328.13 | 3,974,754.00 | 114.609375 | 36,574.13 | | 36,027.25 | 546.88 | | | | | | | | | | | |
| | | Base | 4,011,328.13 | | 114.609375 | 36,574.13 | | 36,027.25 | 546.88 | 0.00 | | | | | | | | | | |
| ADI2M8W10 | | | | | | | | | | | US 5YR NOTE (CBT) JUN24 XCBT 20240628 | | 28 Jun 2024 | | | | | | | |
| 1,002.000 | 100,200,000.000 | Local | 107,229,656.25 | 107,003,926.56 | 107.015625 | 225,729.69 | | 343,152.07 | -117,422.38 | | | | | | | | | | | |
| | | Base | 107,229,656.25 | | 107.015625 | 225,729.69 | | 343,152.07 | -117,422.38 | 0.02 | | | | | | | | | | |
| ADI2M8W28 | | | | | | | | | | | US 2YR NOTE (CBT) JUN24 XCBT 20240628 | | 28 Jun 2024 | | | | | | | |
| 212.000 | 42,400,000.000 | Local | 43,350,687.71 | 43,324,362.89 | 102.242188 | 26,324.82 | | 69,387.11 | -43,062.29 | | | | | | | | | | | |
| | | Base | 43,350,687.71 | | 102.242188 | 26,324.82 | | 69,387.11 | -43,062.29 | 0.01 | | | | | | | | | | |
| US DOLLAR Total | | | | | | | | | | | | | | | | | | | | |
| 1,853.000 | 206,500,000.000 | Local | 221,512,984.59 | 220,949,721.74 | | 563,262.85 | | 770,388.14 | -207,125.29 | | | | | | | | | | | |
| | | Base | | | | 563,262.85 | | 770,388.14 | -207,125.29 | 0.03 | | | | | | | | | | |
| FUTURES LONG Total | | | | | | | | | | | | | | | | | | | | |
| 1,853.000 | 206,500,000.000 | Base | | | | 563,262.85 | | 770,388.14 | -207,125.29 | 0.03 | | | | | | | | | | |

Holdings - Futures Contracts

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

| US DOLLAR | | Exchange Rate: | | 1.000000 | | | | | |
|----------------------------|---------------------------------------|----------------|----------------|----------------|-------------|-------------|-------------|-------------|------|
| ADI2M5NX6 | US ULTRA BOND CBT JUN24 XCBT 20240618 | | | | 18 Jun 2024 | | | | |
| -186.000 | -18,600,000.000 | Local | -23,994,000.00 | -23,613,304.68 | 129.000000 | -380,695.32 | -293,507.82 | -87,187.50 | |
| | | Base | -23,994,000.00 | | 129.000000 | -380,695.32 | -293,507.82 | -87,187.50 | 0.01 |
| ADI2M5NY4 | US LONG BOND(CBT) JUN24 XCBT 20240618 | | | | 18 Jun 2024 | | | | |
| -55.000 | -5,500,000.000 | Local | -6,624,062.50 | -6,532,601.37 | 120.437500 | -91,461.13 | -77,711.13 | -13,750.00 | |
| | | Base | -6,624,062.50 | | 120.437500 | -91,461.13 | -77,711.13 | -13,750.00 | 0.00 |
| US DOLLAR Total | | | | | | | | | |
| -241.000 | -24,100,000.000 | Local | -30,618,062.50 | -30,145,906.05 | | -472,156.45 | -371,218.95 | -100,937.50 | |
| | | Base | | | | -472,156.45 | -371,218.95 | -100,937.50 | 0.02 |
| FUTURES SHORT Total | | | | | | | | | |
| -241.000 | -24,100,000.000 | Base | | | | -472,156.45 | -371,218.95 | -100,937.50 | 0.02 |

Holdings - Futures Contracts

HB&T STABLE VALUE FUND - SMA
 GSAM STABLE VALUE. LLC
 FUND: HBQB



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Expiration Date | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|----------------------|-------------------|-----------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| Contracts | Notional Par | | | | | | | | |
| FUTURES Total | | | | | | | | | |
| 1,612.000 | 182,400,000.000 | Base | | | | 91,106.40 | 399,169.19 | -308,062.79 | 0.05 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|--|---------------|-------|------------|----------|-------------|--------------|------|------|
| 85799J9Y2 | STATE STR INSTL INVT TR TREAS MMKT FD INST | | | | 5.240232 | 31 Dec 2030 | | | |
| | | 1,813,559.950 | Local | 100.000000 | | | 1,813,559.95 | 0.00 | 0.32 |
| | | | Base | 100.000000 | | | 1,813,559.95 | 0.00 | 0.32 |

| | | | | | | | | | |
|------------------------|--|---------------|-------|--|--|--|--------------|------|------|
| US DOLLAR Total | | 1,813,559.950 | Local | | | | 1,813,559.95 | 0.00 | 0.32 |
| | | | Base | | | | 1,813,559.95 | 0.00 | 0.32 |

CASH EQUIVALENT Total

| | | | | | | | | | |
|--|--|---------------|------|--|--|--|--------------|------|------|
| | | 1,813,559.950 | Base | | | | 1,813,559.95 | 0.00 | 0.32 |
|--|--|---------------|------|--|--|--|--------------|------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|-------------------------|-----------------|-------|------------|----------|-------------|----------------|------|-------|
| 937UPBII3 | METRO TOWER LIFE INS CO | | | | 5.200000 | 30 Nov 2055 | | | |
| | | 187,511,824.790 | Local | 100.000000 | | | 187,511,824.79 | 0.00 | 33.22 |
| | | | Base | 100.000000 | | | 187,511,824.79 | 0.00 | 33.22 |

| | | | | | | | | | |
|-----------|--------------------------------------|-----------------|-------|------------|----------|-------------|----------------|------|-------|
| 945HMCII3 | PRUDENTIAL INSURANCE COMPANY GA64374 | | | | 5.220000 | 30 Nov 2055 | | | |
| | | 187,546,495.490 | Local | 100.000000 | | | 187,546,495.49 | 0.00 | 33.23 |
| | | | Base | 100.000000 | | | 187,546,495.49 | 0.00 | 33.23 |

| | | | | | | | | | |
|-----------|--------------------------------------|-----------------|-------|------------|----------|-------------|----------------|------|-------|
| 945HMDII1 | VOYA INSURANCE AND ANNUITY COM 60521 | | | | 5.220000 | 30 Nov 2055 | | | |
| | | 187,566,955.400 | Local | 100.000000 | | | 187,566,955.40 | 0.00 | 33.23 |
| | | | Base | 100.000000 | | | 187,566,955.40 | 0.00 | 33.23 |

| | | | | | | | | | |
|------------------------|--|-----------------|-------|--|--|--|----------------|------|-------|
| US DOLLAR Total | | 562,625,275.680 | Local | | | | 562,625,275.68 | 0.00 | 99.68 |
| | | | Base | | | | 562,625,275.68 | 0.00 | 99.68 |

FIXED INCOME Total

| | | | | | | | | | |
|--|--|-----------------|------|--|--|--|----------------|------|-------|
| | | 562,625,275.680 | Base | | | | 562,625,275.68 | 0.00 | 99.68 |
|--|--|-----------------|------|--|--|--|----------------|------|-------|

Holdings

HB&T STABLE VALUE FUND WRAPPER
GSAM STABLE VALUE LLC
FUND: HBQA



As of: *March 28, 2024*

View Date: *April 1, 2024*

Base Currency: USD - US DOLLAR

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

Holdings

HB&T STABLE VALUE FUND WRAPPER
GSAM STABLE VALUE LLC
FUND: HBQA



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 564,438,835.630 | Base | 564,438,835.63 | | 564,438,835.63 | 0.00 | 100.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|----------------|
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 443,331.02 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 443,331.02 | 443,331.02 | 2 | 0.00 |
| | | 443,331.02 | 443,331.02 | 2 | 0.00 |
| INSURANCE POLICIES/ANNUITIES | | | | | |
| 155,732.5478 | CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956 | 19,044,066.07 | 17,677,623.46 | 98 | 0.00 |
| | | 19,044,066.07 | 17,677,623.46 | 98 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|---------------------|---------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 1,521,145.48 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 1,521,145.48 | 1,521,145.48 | 3 | 5,407.01 |
| | | 1,521,145.48 | 1,521,145.48 | 3 | 5,407.01 |
| COMMON STOCK | | | | | |
| 24,580 | CUSIP # 02079K305 ALPHABET INC | 3,709,859.40 | 2,630,034.66 | 7 | 0.00 |
| 11,940 | CUSIP # 032095101 AMPHENOL CORP CL A | 1,377,279.00 | 922,340.05 | 3 | 2,679.60 |
| 16,420 | CUSIP # 037833100 APPLE INC | 2,815,701.60 | 1,961,951.62 | 5 | 0.00 |
| 8,020 | CUSIP # 053015103 AUTO DATA PROCESSING INC. | 2,002,914.80 | 1,613,876.16 | 4 | 10,836.00 |
| 12,940 | CUSIP # 058498106 BALL CORPORATION | 871,638.40 | 830,578.32 | 2 | 0.00 |
| 7,470 | CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS | 1,530,304.20 | 1,140,796.83 | 3 | 5,976.00 |
| 5,980 | CUSIP # 294429105 EQUIFAX INC | 1,599,769.60 | 1,212,204.26 | 3 | 0.00 |
| 3,670 | CUSIP # 437076102 HOME DEPOT INC | 1,407,812.00 | 1,163,720.36 | 3 | 0.00 |
| 4,700 | CUSIP # 461202103 INTUIT INC | 3,055,000.00 | 2,048,274.76 | 6 | 0.00 |
| 8,670 | CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION | 1,371,507.30 | 1,413,500.58 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|--------------|-----------|----------------|
| 2,340 | CUSIP # 482480100 KLA-TENCOR CORP | 1,634,653.80 | 1,139,463.49 | 3 | 0.00 |
| 13,700 | CUSIP # 571748102 MARSH & MCLENNAN COS INC | 2,821,926.00 | 2,346,892.39 | 5 | 0.00 |
| 4,450 | CUSIP # 57636Q104 MASTERCARD INC | 2,142,986.50 | 1,626,807.24 | 4 | 0.00 |
| 1,880 | CUSIP # 580135101 MCDONALDS CORP CORPORATION | 530,066.00 | 550,820.97 | 1 | 0.00 |
| 9,370 | CUSIP # 594918104 MICROSOFT CORPORATION | 3,942,146.40 | 2,442,812.08 | 7 | 0.00 |
| 750 | CUSIP # 615369105 MOODYS CORP | 294,772.50 | 231,311.13 | 1 | 0.00 |
| 19,210 | CUSIP # 654106103 NIKE INC CLASS B | 1,805,355.80 | 2,439,065.69 | 3 | 7,240.90 |
| 12,755 | CUSIP # 713448108 PEPSICO INC | 2,232,252.55 | 2,003,896.06 | 4 | 24,661.18 |
| 9,745 | CUSIP # 742718109 PROCTER & GAMBLE CO | 1,581,126.25 | 1,365,045.42 | 3 | 0.00 |
| 20,670 | CUSIP # 855244109 STARBUCKS CORP | 1,889,031.30 | 2,140,923.36 | 3 | 0.00 |
| 8,530 | CUSIP # 863667101 STRYKER CORP | 3,052,631.10 | 2,161,060.00 | 6 | 6,824.00 |
| 9,600 | CUSIP # 882508104 TEXAS INSTRUMENTS INC | 1,672,416.00 | 1,733,504.02 | 3 | 0.00 |
| 5,860 | CUSIP # 91324P102 UNITEDHEALTH GROUP INC | 2,898,942.00 | 2,606,676.60 | 5 | 0.00 |
| 3,800 | CUSIP # 92345Y106 VERISK ANALYTICS INC CL A | 895,774.00 | 708,286.20 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|----------------------|----------------------|-----------|------------------|
| 7,360 | CUSIP # 94106L109 WASTE MANAGEMENT INC | 1,568,784.00 | 1,039,716.66 | 3 | 0.00 |
| 6,800 | CUSIP # 98978V103 ZOETIS INC | 1,150,628.00 | 1,237,839.20 | 2 | 0.00 |
| | | 49,855,278.50 | 40,711,398.11 | 91 | 58,217.68 |
| | FOREIGN STOCK | | | | |
| 10,080 | CUSIP # G1151C101 ACCENTURE PLC | 3,493,828.80 | 2,932,507.41 | 6 | 0.00 |
| | | 3,493,828.80 | 2,932,507.41 | 6 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9387
RETIREMENT RIGHT STABLE VALUE
FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------------|---|----------------------|-----------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 13,461,630.11 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 13,461,630.11 | 13,461,630.11 | 5 | 64,390.26 |
| | | 13,461,630.11 | 13,461,630.11 | 5 | 64,390.26 |
| INSURANCE POLICIES/ANNUITIES | | | | | |
| 2,239,758.7437 | CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974 | | 228,434,264.73 | 95 | 0.00 |
| | | | 228,434,264.73 | 95 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 545,368.14 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 545,368.14 | 545,368.14 | 3 | 1,718.19 |
| | | 545,368.14 | 545,368.14 | 3 | 1,718.19 |
| CORPORATE BONDS | | | | | |
| 95,000 | CUSIP # 00287YAQ2 ABBVIE INC 3.6% 05/14/2025 | 93,266.25 | 93,068.14 | 0 | 1,301.50 |
| 70,000 | CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029 | 63,259.70 | 61,810.12 | 0 | 1,137.50 |
| 66,000 | CUSIP # 037833EP1 APPLE INC 3.35% 08/08/2032 | 60,630.90 | 62,181.34 | 0 | 325.51 |
| 96,000 | CUSIP # 06051GGZ6 BANK OF AMERICA CORP 3.366% 01/23/2026 | 94,256.64 | 92,317.44 | 0 | 610.37 |
| 115,000 | CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027 | 106,063.35 | 102,705.35 | 0 | 382.20 |
| 72,000 | CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037 | 63,681.84 | 61,921.80 | 0 | 176.92 |
| 87,000 | CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026 | 81,470.28 | 80,488.94 | 0 | 302.50 |
| 61,000 | CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025 | 61,119.56 | 61,647.07 | 0 | 1,542.20 |
| 70,000 | CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031 | 77,347.20 | 76,199.90 | 0 | 2,238.49 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|-----------|-----------|----------------|
| 64,000 | CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028 | 61,732.48 | 61,178.88 | 0 | 559.73 |
| 65,000 | CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029 | 62,262.20 | 61,951.32 | 0 | 1,162.51 |
| 75,000 | CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030 | 74,694.00 | 74,513.25 | 0 | 517.40 |
| 63,000 | CUSIP # 212015AN1 CONTINENTAL RESOURCES INC 3.8% 06/01/2024 | 62,746.74 | 61,672.59 | 0 | 791.35 |
| 64,000 | CUSIP # 22822VAG6 CROWN CASTLE INTERNATIONAL CORP 3.2% 09/01/2024 | 63,347.20 | 62,273.28 | 0 | 170.67 |
| 96,000 | CUSIP # 247361ZU5 DELTA AIR LINES INC 2.9% 10/28/2024 | 94,228.80 | 92,456.17 | 0 | 1,183.20 |
| 90,000 | CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030 | 77,437.80 | 74,137.50 | 0 | 735.00 |
| 85,000 | CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029 | 75,096.65 | 69,095.65 | 0 | 407.29 |
| 43,000 | CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029 | 46,065.90 | 46,495.47 | 0 | 1,128.99 |
| 63,000 | CUSIP # 29273RBD0 ENERGY TRANSFER 4.05% 03/15/2025 | 62,063.19 | 61,780.20 | 0 | 113.40 |
| 82,000 | CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029 | 82,109.88 | 80,932.83 | 0 | 1,985.08 |
| 70,000 | CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027 | 70,441.00 | 69,601.70 | 0 | 1,283.33 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|------------|-----------|----------------|
| 61,000 | CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028 | 61,125.66 | 60,085.61 | 0 | 1,037.00 |
| 49,000 | CUSIP # 30225VAM9 EXTRA SPACE STORAGE 3.875% 12/15/2027 | 46,550.49 | 46,418.19 | 0 | 559.08 |
| 63,000 | CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025 | 62,289.99 | 62,087.13 | 0 | 881.13 |
| 76,000 | CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034 | 78,132.56 | 77,953.96 | 0 | 1,081.73 |
| 133,000 | CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027 | 123,209.87 | 118,881.72 | 1 | 116.31 |
| 87,000 | CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032 | 71,386.11 | 70,289.40 | 0 | 403.12 |
| 103,000 | CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026 | 103,456.29 | 104,214.39 | 0 | 773.22 |
| 62,000 | CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025 | 61,593.90 | 61,758.82 | 0 | 1,400.86 |
| 96,000 | CUSIP # 46647PBP0 JPMORGAN CHASE 2.956% 05/13/2031 | 83,861.76 | 82,168.26 | 0 | 1,087.81 |
| 134,000 | CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027 | 124,041.12 | 119,394.20 | 1 | 220.65 |
| 80,000 | CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033 | 75,601.60 | 75,304.80 | 0 | 613.33 |
| 78,000 | CUSIP # 55903VBA0 WARNERMEDIA HLDG FIXED 3.755% 03/15/2027 | 74,469.72 | 74,436.18 | 0 | 130.17 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|-----------|-----------|----------------|
| 62,000 | CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026 | 61,676.36 | 61,819.58 | 0 | 471.24 |
| 78,000 | CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032 | 82,452.24 | 82,380.80 | 0 | 1,977.35 |
| 49,000 | CUSIP # 68389XBT1 ORACLE CORP 2.5% 04/01/2025 | 47,523.14 | 46,908.19 | 0 | 612.50 |
| 65,000 | CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032 | 69,563.65 | 67,566.85 | 0 | 1,602.43 |
| 75,000 | CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026 | 73,664.25 | 72,096.00 | 0 | 993.75 |
| 70,000 | CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048 | 68,982.90 | 66,805.20 | 0 | 177.33 |
| 70,000 | CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029 | 66,538.50 | 62,785.10 | 0 | 591.11 |
| 49,000 | CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030 | 47,158.09 | 47,208.07 | 0 | 833.00 |
| 75,000 | CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028 | 70,909.50 | 70,401.75 | 0 | 425.00 |
| 80,000 | CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032 | 82,535.20 | 81,515.60 | 0 | 2,102.67 |
| 65,000 | CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033 | 62,128.95 | 61,839.70 | 0 | 1,101.57 |
| 75,000 | CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029 | 69,256.50 | 66,860.25 | 0 | 1,167.19 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|----------------------|----------------------|-----------|------------------|
| 62,000 | CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027 | 61,091.70 | 61,964.04 | 0 | 621.72 |
| 76,000 | CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030 | 64,473.08 | 61,734.04 | 0 | 564.30 |
| 80,000 | CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027 | 76,655.20 | 77,556.80 | 0 | 346.67 |
| 133,000 | CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028 | 121,789.43 | 118,965.30 | 1 | 1,052.06 |
| | | 3,625,439.32 | 3,569,828.87 | 17 | 40,999.44 |
| | MUTUAL FUNDS - FIXED INCOME | | | | |
| 42,513 | CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO | 2,120,973.57 | 2,111,891.44 | 10 | 0.00 |
| 57,605 | CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND | 5,323,854.10 | 5,394,218.30 | 25 | 0.00 |
| 49,938 | CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF | 2,124,861.90 | 2,123,680.58 | 10 | 0.00 |
| 87,270 | CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF | 3,193,209.30 | 2,988,651.10 | 15 | 0.00 |
| 67,778 | CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF | 3,419,400.10 | 3,412,602.92 | 16 | 0.00 |
| | | 16,182,298.97 | 16,031,044.34 | 75 | 0.00 |
| | MUTUAL FUNDS - EQUITY | | | | |
| 6,635 | CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF | 357,692.85 | 327,105.50 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------------|-------------------|-----------|----------------|
| 6,710 | CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF | 354,757.70 | 320,872.20 | 2 | 0.00 |
| 6,170 | CUSIP # 69374H881 PACER US CASH COWS 100 | 358,538.70 | 320,469.80 | 2 | 0.00 |
| | | 1,070,989.25 | 968,447.50 | 5 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 51,639.51 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 51,639.51 | 51,639.51 | 0 | 0.00 |
| | | 51,639.51 | 51,639.51 | 0 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|-------------------|-------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 476,814.98 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 476,814.98 | 476,814.98 | 2 | 2,732.46 |
| | | 476,814.98 | 476,814.98 | 2 | 2,732.46 |
| CORPORATE BONDS | | | | | |
| 139,000 | CUSIP # 00287YAQ2 ABBVIE INC 3.6% 05/14/2025 | 136,463.25 | 136,269.02 | 1 | 1,904.30 |
| 103,000 | CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029 | 93,082.13 | 90,762.70 | 0 | 1,673.75 |
| 98,000 | CUSIP # 06051GGZ6 BANK OF AMERICA CORP 3.366% 01/23/2026 | 96,220.32 | 94,240.72 | 0 | 623.08 |
| 165,000 | CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027 | 152,177.85 | 147,359.85 | 1 | 548.38 |
| 106,000 | CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037 | 93,753.82 | 90,923.04 | 0 | 260.46 |
| 98,000 | CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026 | 91,771.12 | 90,845.36 | 0 | 340.75 |
| 90,000 | CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025 | 90,176.40 | 90,943.42 | 0 | 2,275.38 |
| 98,000 | CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031 | 108,286.08 | 106,897.42 | 0 | 3,133.89 |
| 95,000 | CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028 | 91,634.15 | 90,716.70 | 0 | 830.85 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|------------|-----------|----------------|
| 96,000 | CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029 | 91,956.48 | 91,442.25 | 0 | 1,716.93 |
| 93,000 | CUSIP # 212015AN1 CONTINENTAL RESOURCES INC 3.8% 06/01/2024 | 92,626.14 | 91,040.49 | 0 | 1,168.18 |
| 93,000 | CUSIP # 22822VAG6 CROWN CASTLE INTERNATIONAL CORP 3.2% 09/01/2024 | 92,051.40 | 90,490.86 | 0 | 248.00 |
| 141,000 | CUSIP # 247361ZU5 DELTA AIR LINES INC 2.9% 10/28/2024 | 138,398.55 | 135,757.18 | 1 | 1,737.83 |
| 120,000 | CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030 | 103,250.40 | 104,204.40 | 0 | 980.00 |
| 120,000 | CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029 | 106,018.80 | 97,546.80 | 0 | 575.00 |
| 82,000 | CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029 | 87,846.60 | 88,665.78 | 0 | 2,152.96 |
| 93,000 | CUSIP # 29273RBD0 ENERGY TRANSFER 4.05% 03/15/2025 | 91,617.09 | 91,212.36 | 0 | 167.40 |
| 91,000 | CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029 | 91,121.94 | 90,305.38 | 0 | 2,202.96 |
| 100,000 | CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027 | 100,630.00 | 99,431.00 | 0 | 1,833.33 |
| 91,000 | CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028 | 91,187.46 | 89,635.91 | 0 | 1,547.00 |
| 93,000 | CUSIP # 30225VAM9 EXTRA SPACE STORAGE 3.875% 12/15/2027 | 88,350.93 | 88,099.83 | 0 | 1,061.10 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|------------|-----------|----------------|
| 92,000 | CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025 | 90,963.16 | 90,666.92 | 0 | 1,286.72 |
| 101,000 | CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034 | 103,834.06 | 103,596.71 | 0 | 1,437.57 |
| 152,000 | CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027 | 140,811.28 | 135,803.95 | 1 | 132.92 |
| 123,000 | CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032 | 100,925.19 | 99,383.85 | 0 | 569.93 |
| 145,000 | CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026 | 145,642.35 | 146,831.19 | 1 | 1,088.51 |
| 91,000 | CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025 | 90,403.95 | 90,646.01 | 0 | 2,056.09 |
| 114,000 | CUSIP # 46647PBP0 JPMORGAN CHASE 2.956% 05/13/2031 | 99,585.84 | 98,013.50 | 0 | 1,291.77 |
| 153,000 | CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027 | 141,629.04 | 136,252.25 | 1 | 251.94 |
| 91,000 | CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026 | 90,524.98 | 90,735.19 | 0 | 691.66 |
| 85,000 | CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032 | 89,851.80 | 91,263.66 | 0 | 2,154.81 |
| 95,000 | CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032 | 101,669.95 | 98,751.55 | 0 | 2,342.01 |
| 106,000 | CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026 | 104,112.14 | 104,235.10 | 0 | 1,404.50 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|------------|-----------|----------------|
| 100,000 | CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048 | 98,547.00 | 95,436.00 | 0 | 253.33 |
| 100,000 | CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029 | 95,055.00 | 89,693.00 | 0 | 844.44 |
| 92,000 | CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030 | 88,541.72 | 88,635.56 | 0 | 1,564.00 |
| 164,000 | CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028 | 155,055.44 | 154,173.30 | 1 | 929.33 |
| 90,000 | CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032 | 92,852.10 | 92,450.70 | 0 | 2,365.50 |
| 95,000 | CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033 | 90,803.85 | 90,381.10 | 0 | 1,609.98 |
| 97,000 | CUSIP # 87264ABR5 T-MOBILE USA INC 2.25% 02/15/2026 | 91,696.04 | 90,194.11 | 0 | 278.88 |
| 110,000 | CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029 | 101,576.20 | 98,061.70 | 0 | 1,711.88 |
| 91,000 | CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027 | 89,666.85 | 90,947.22 | 0 | 912.53 |
| 112,000 | CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030 | 95,012.96 | 90,976.48 | 0 | 831.60 |
| 109,000 | CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027 | 104,442.71 | 105,123.96 | 0 | 472.33 |
| 152,000 | CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028 | 139,187.92 | 136,468.80 | 1 | 1,202.35 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|---------------|---------------|-----------|----------------|
| | | 4,671,012.44 | 4,605,512.28 | 19 | 54,666.11 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 25,550 | CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND | 2,418,563.00 | 2,519,121.55 | 10 | 0.00 |
| 62,610 | CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND | 5,786,416.20 | 5,880,910.87 | 24 | 0.00 |
| 112,874 | CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF | 4,802,788.70 | 4,912,318.75 | 20 | 0.00 |
| 58,857 | CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF | 2,153,577.63 | 2,068,722.18 | 9 | 0.00 |
| 23,985 | CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF | 1,210,043.25 | 1,204,476.24 | 5 | 0.00 |
| | | 16,371,388.78 | 16,585,549.59 | 68 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 16,820 | CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF | 906,766.20 | 825,525.60 | 4 | 0.00 |
| 15,445 | CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF | 816,577.15 | 732,556.35 | 3 | 0.00 |
| 14,050 | CUSIP # 69374H881 PACER US CASH COWS 100 | 816,445.50 | 728,914.00 | 3 | 0.00 |
| | | 2,539,788.85 | 2,286,995.95 | 11 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 56,590.79 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 56,590.79 | 56,590.79 | 0 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-----------------------------------|---|-------------------|-------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 354,140.06 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 354,140.06 | 354,140.06 | 17 | 528.56 |
| | | 354,140.06 | 354,140.06 | 17 | 528.56 |
| U S TREASURY BILLS | | | | | |
| 97,000 | CUSIP # 91282CJT9 UNITED STATES TREASURY NOTE 01/15/2027 | 95,870.92 | 95,984.86 | 5 | 0.00 |
| | | 95,870.92 | 95,984.86 | 5 | 0.00 |
| U S GOVERNMENT OBLIGATIONS | | | | | |
| 60,000 | CUSIP # 91282CEQ0 UNITED STATES TREASURY NOTE 2.75% 05/15/2025 | 58,556.40 | 58,500.20 | 3 | 625.55 |
| 114,000 | CUSIP # 91282CGL9 UNITED STATES TREASURY NOTE 4% 02/15/2026 | 112,605.78 | 113,333.47 | 6 | 576.26 |
| 74,000 | CUSIP # 91282CGV7 UNITED STATES TREASURY NOTE 3.75% 04/15/2026 | 72,739.78 | 73,277.59 | 4 | 1,281.35 |
| 89,000 | CUSIP # 91282CGX3 UNITED STATES TREASURY NOTE 3.875% 04/30/2025 | 87,949.80 | 88,113.78 | 4 | 1,449.61 |
| 97,000 | CUSIP # 91282CHH7 UNITED STATES TREASURY NOTE 4.125% 06/15/2026 | 96,071.71 | 96,867.99 | 5 | 1,180.70 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------|---|--------------|------------|-----------|----------------|
| | | 427,923.47 | 430,093.03 | 21 | 5,113.47 |
| CORPORATE BONDS | | | | | |
| 34,000 | CUSIP # 00287YBV0 ABBVIE INC 2.95% 11/21/2026 | 32,388.06 | 32,504.71 | 2 | 266.32 |
| 8,000 | CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029 | 7,229.68 | 6,883.35 | 0 | 130.00 |
| 35,000 | CUSIP # 00914AAM4 AIR LEASE CORP 1.875% 08/15/2026 | 32,278.40 | 32,158.82 | 2 | 62.29 |
| 66,000 | CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027 | 60,871.14 | 60,181.25 | 3 | 219.35 |
| 10,000 | CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037 | 8,844.70 | 8,621.74 | 0 | 24.57 |
| 43,000 | CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026 | 40,266.92 | 40,457.35 | 2 | 135.60 |
| 34,000 | CUSIP # 125523CB4 CIGNA CORP 3.4% 03/01/2027 | 32,597.84 | 32,604.30 | 2 | 0.00 |
| 7,000 | CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025 | 7,013.72 | 6,966.75 | 0 | 176.97 |
| 9,000 | CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029 | 8,766.63 | 8,618.12 | 0 | 158.81 |
| 24,000 | CUSIP # 14040HCM5 CAPITAL ONE FINL 2.636% 03/03/2026 | 23,329.44 | 22,930.56 | 1 | 49.21 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|-----------|-----------|----------------|
| 7,000 | CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031 | 7,734.72 | 7,668.87 | 0 | 159.89 |
| 7,000 | CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028 | 6,751.99 | 6,671.75 | 0 | 61.22 |
| 9,000 | CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029 | 8,620.92 | 8,566.84 | 0 | 160.96 |
| 37,000 | CUSIP # 17327CAN3 CITIGROUP INC 2.014% 01/25/2026 | 35,869.28 | 35,490.77 | 2 | 136.62 |
| 8,000 | CUSIP # 22822VAV3 CROWN CASTLE INTERNATIONAL CORP 1.05% 07/15/2026 | 7,273.92 | 7,213.28 | 0 | 17.73 |
| 32,000 | CUSIP # 24703TAE6 DELL INT LLC 4.9% 10/01/2026 | 31,812.16 | 31,867.84 | 2 | 0.00 |
| 34,000 | CUSIP # 26441CAX3 DUKE ENERGY COR 3.15% 08/15/2027 | 32,011.34 | 32,183.12 | 2 | 100.63 |
| 7,000 | CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030 | 6,022.94 | 5,871.69 | 0 | 57.17 |
| 10,000 | CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029 | 8,834.90 | 8,220.10 | 0 | 47.92 |
| 8,000 | CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029 | 8,570.40 | 8,574.03 | 0 | 210.04 |
| 32,000 | CUSIP # 29273RBG3 ENERGY TRANSFER 4.75% 01/15/2026 | 31,672.32 | 31,716.64 | 2 | 240.67 |
| 9,000 | CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029 | 9,012.06 | 9,026.69 | 0 | 217.88 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|-----------|-----------|----------------|
| 7,000 | CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027 | 7,044.10 | 6,960.17 | 0 | 128.33 |
| 9,000 | CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028 | 9,018.54 | 8,868.84 | 0 | 153.00 |
| 33,000 | CUSIP # 30161NAU5 EXELON CORPORATION 3.4% 04/15/2026 | 31,906.05 | 31,916.50 | 2 | 391.94 |
| 6,000 | CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025 | 5,932.38 | 5,892.98 | 0 | 83.92 |
| 10,000 | CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032 | 8,424.10 | 8,533.10 | 0 | 27.63 |
| 32,000 | CUSIP # 37045XDZ6 GEN MOTORS FIN 6.05% 10/10/2025 | 32,245.76 | 32,330.56 | 2 | 689.70 |
| 7,000 | CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034 | 7,196.42 | 7,179.97 | 0 | 99.63 |
| 35,000 | CUSIP # 38141GXM1 GOLDMAN SACHS GP 1.093% 12/09/2026 | 32,545.10 | 32,259.48 | 2 | 88.41 |
| 13,000 | CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027 | 12,043.07 | 11,798.91 | 1 | 8.75 |
| 9,000 | CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032 | 7,384.77 | 7,288.51 | 0 | 41.70 |
| 35,000 | CUSIP # 38141GYM0 GOLDMAN SACHS GP 1.948% 10/21/2027 | 32,193.00 | 31,980.38 | 2 | 277.05 |
| 10,000 | CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026 | 10,044.30 | 10,101.86 | 0 | 75.07 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|-----------|-----------|----------------|
| 24,000 | CUSIP # 404119BT5 HCA INC 5.25% 06/15/2026 | 23,945.28 | 24,039.36 | 1 | 371.00 |
| 13,000 | CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029 | 12,305.93 | 12,316.67 | 1 | 121.46 |
| 32,000 | CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025 | 31,790.40 | 31,842.68 | 2 | 677.83 |
| 34,000 | CUSIP # 46647PAF3 JPMORGAN CHASE 3.54% 05/01/2028 | 32,493.80 | 32,547.86 | 2 | 501.50 |
| 13,000 | CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027 | 12,033.84 | 11,708.63 | 1 | 18.11 |
| 9,000 | CUSIP # 46647PBX3 JPMORGAN CHASE 1.953% 02/04/2032 | 7,334.37 | 7,256.61 | 0 | 27.83 |
| 35,000 | CUSIP # 46647PCP9 JPMORGAN CHASE 1.47% 09/22/2027 | 31,928.05 | 31,839.14 | 2 | 9.56 |
| 9,000 | CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033 | 8,505.18 | 8,311.17 | 0 | 69.00 |
| 32,000 | CUSIP # 55336VAJ9 MPLX LP 4.875% 06/01/2025 | 31,738.88 | 31,761.52 | 2 | 390.00 |
| 42,000 | CUSIP # 55903VBA0 WARNERMEDIA HLDG FIXED 3.755% 03/15/2027 | 40,099.08 | 40,148.46 | 2 | 55.07 |
| 6,000 | CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026 | 5,968.68 | 5,940.05 | 0 | 45.60 |
| 8,000 | CUSIP # 595112BP7 MICRON TECHNOLOGY INC 4.185% 02/15/2027 | 7,794.80 | 7,809.20 | 0 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|--------------|-----------|-----------|----------------|
| 34,000 | CUSIP # 62854AAN4 MYLAN NV 3.95% 06/15/2026 | 32,859.98 | 32,823.26 | 2 | 395.44 |
| 24,000 | CUSIP # 65339KBP4 NEXTERA ENERGY 6.051% 03/01/2025 | 24,093.36 | 24,210.96 | 1 | 121.02 |
| 7,000 | CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032 | 7,399.56 | 7,214.51 | 0 | 177.45 |
| 34,000 | CUSIP # 68389XBU8 ORACLE CORP 2.8% 04/01/2027 | 31,898.46 | 31,965.08 | 2 | 350.00 |
| 8,000 | CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032 | 8,561.68 | 8,518.58 | 0 | 197.22 |
| 8,000 | CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026 | 7,857.52 | 7,868.16 | 0 | 79.50 |
| 9,000 | CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048 | 8,869.23 | 8,640.62 | 0 | 22.80 |
| 32,000 | CUSIP # 75513ECT6 RAYTHEON TECHNOLOGIES CORP 5.75% 11/08/2026 | 32,503.04 | 32,520.01 | 2 | 571.01 |
| 8,000 | CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031 | 8,415.76 | 8,408.44 | 0 | 16.00 |
| 6,000 | CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029 | 5,703.30 | 5,477.92 | 0 | 50.67 |
| 9,000 | CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030 | 8,661.69 | 8,713.66 | 0 | 153.00 |
| 9,000 | CUSIP # 808513BR5 SCHWAB CHARLES CORPORATION 1.15% 05/13/2026 | 8,299.44 | 8,311.23 | 0 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|--------------|-----------|-----------|----------------|
| 13,000 | CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028 | 12,290.98 | 12,195.81 | 1 | 51.00 |
| 33,000 | CUSIP # 842587CV7 SOUTHERN COMPANY 3.25% 07/01/2026 | 31,723.56 | 31,747.70 | 2 | 203.13 |
| 7,000 | CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032 | 7,221.83 | 7,120.17 | 0 | 183.98 |
| 40,000 | CUSIP # 844741BK3 SOUTHWEST AIRLINES 5.125% 06/15/2027 | 39,937.20 | 40,130.30 | 2 | 452.71 |
| 6,000 | CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033 | 5,734.98 | 5,632.60 | 0 | 101.68 |
| 29,000 | CUSIP # 87264ABB0 T-MOBILE USA INC 3.5% 04/15/2025 | 28,437.40 | 28,343.44 | 1 | 468.03 |
| 9,000 | CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029 | 8,310.78 | 8,200.08 | 0 | 93.38 |
| 33,000 | CUSIP # 89788MAH5 TRUIST FINANCIAL 4.26% 07/28/2026 | 32,467.71 | 32,312.79 | 2 | 178.92 |
| 8,000 | CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027 | 7,882.80 | 7,976.86 | 0 | 80.22 |
| 10,000 | CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030 | 8,483.30 | 8,169.92 | 0 | 74.25 |
| 8,000 | CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027 | 7,665.52 | 7,625.01 | 0 | 26.00 |
| 35,000 | CUSIP # 928563AJ4 VMWARE LLC 1.4% 08/15/2026 | 31,975.65 | 31,888.42 | 2 | 57.24 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------------|---------------------|-----------|------------------|
| 13,000 | CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028 | 11,904.23 | 11,694.20 | 1 | 87.01 |
| 51,000 | CUSIP # 95000U2V4 WELLS FARGO CO 3.526% 03/24/2028 | 48,560.67 | 48,642.56 | 2 | 25.37 |
| 32,000 | CUSIP # 969457CH1 WILLIAMS COS INC 5.4% 03/02/2026 | 32,092.16 | 32,243.36 | 2 | 104.40 |
| | | 1,389,501.15 | 1,384,226.83 | 69 | 11,307.37 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 4,043.84 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 4,043.84 | 4,043.84 | 0 | 0.00 |
| | | 4,043.84 | 4,043.84 | 0 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|---------------------|---------------------|-----------|------------------|
| SHORT TERM INVESTMENTS | | | | | |
| 2,958,690.49 | CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V | 2,958,690.49 | 2,958,690.49 | 2 | 15,340.15 |
| | | 2,958,690.49 | 2,958,690.49 | 2 | 15,340.15 |
| COMMON STOCK | | | | | |
| 48,886 | CUSIP # 031100100 AMETEK INC | 8,941,249.40 | 5,590,099.85 | 5 | 0.00 |
| 76,464 | CUSIP # 032095101 AMPHENOL CORP CL A | 8,820,122.40 | 4,617,425.77 | 5 | 17,026.68 |
| 82,547 | CUSIP # 05605H100 BWX TECHNOLOGIES INC | 8,470,973.14 | 4,629,568.40 | 4 | 0.00 |
| 72,340 | CUSIP # 09073M104 BIO-TECHNE CORP | 5,092,012.60 | 4,967,863.55 | 3 | 0.00 |
| 73,745 | CUSIP # 115236101 BROWN & BROWN INC | 6,455,637.30 | 3,702,727.50 | 3 | 0.00 |
| 65,633 | CUSIP # 127055101 CABOT CORPORATION | 6,051,362.60 | 3,740,137.71 | 3 | 0.00 |
| 23,317 | CUSIP # 159864107 CHARLES RIVER LABS INTL INC | 6,317,741.15 | 4,686,599.46 | 3 | 0.00 |
| 59,295 | CUSIP # 184496107 CLEAN HARBORS INC | 11,936,676.45 | 5,337,492.31 | 6 | 0.00 |
| 70,744 | CUSIP # 19247G107 COHERENT CORP | 4,288,501.28 | 3,553,116.93 | 2 | 0.00 |
| 69,621 | CUSIP # 217204106 COPART INC | 4,032,448.32 | 1,837,451.21 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------|--------------|-----------|----------------|
| 48,969 | CUSIP # 25659T107 DOLBY LABORATORIES INC | 4,102,133.13 | 3,678,188.83 | 2 | 0.00 |
| 77,578 | CUSIP # 29362U104 ENTEGRIS INC | 10,902,812.12 | 5,008,479.23 | 6 | 0.00 |
| 58,108 | CUSIP # 302491303 FMC CORPORATION | 3,701,479.60 | 6,281,411.18 | 2 | 33,948.56 |
| 46,333 | CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP | 2,828,629.65 | 2,558,227.01 | 1 | 0.00 |
| 33,930 | CUSIP # 384109104 GRACO INC | 3,171,097.80 | 1,955,654.77 | 2 | 0.00 |
| 154,164 | CUSIP # 40637H109 HALOZYME THERAPEUTICS INC | 6,271,391.52 | 5,552,803.12 | 3 | 0.00 |
| 25,637 | CUSIP # 422806208 HEICO CORP CL A | 3,946,559.78 | 2,673,385.33 | 2 | 0.00 |
| 32,573 | CUSIP # 428291108 HEXCEL CORP | 2,372,943.05 | 2,144,079.93 | 1 | 0.00 |
| 392,823 | CUSIP # 446150104 HUNTINGTON BANCSHARES INC | 5,479,880.85 | 5,121,668.41 | 3 | 61,628.16 |
| 12,806 | CUSIP # 45167R104 IDEX CORP | 3,124,920.12 | 2,252,066.17 | 2 | 0.00 |
| 59,028 | CUSIP # 457187102 INGREDION INC | 6,897,421.80 | 5,442,557.71 | 4 | 46,377.24 |
| 98,050 | CUSIP # 48238T109 OPENLANE INC | 1,696,265.00 | 1,494,189.66 | 1 | 0.00 |
| 17,875 | CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC | 2,795,292.50 | 2,240,052.01 | 1 | 0.00 |
| 104,495 | CUSIP # 501889208 LKQ CORP | 5,581,077.95 | 4,308,793.30 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|-----------------------|-----------------------|-----------|-------------------|
| 1,425 | CUSIP # 570535104 MARKEL CORP | 2,168,109.00 | 1,665,137.36 | 1 | 0.00 |
| 15,399 | CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES | 2,026,200.42 | 2,062,057.67 | 1 | 0.00 |
| 98,833 | CUSIP # 637417106 NATIONAL RETAIL PROPERTIES | 4,224,122.42 | 4,364,739.80 | 2 | 0.00 |
| 57,777 | CUSIP # 743606105 PROSPERITY BANCSHARES INC | 3,800,571.06 | 3,707,338.24 | 2 | 32,748.80 |
| 105,827 | CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC | 6,812,083.99 | 5,748,655.77 | 3 | 0.00 |
| 71,207 | CUSIP # 806407102 HENRY SCHEIN INC | 5,377,552.64 | 5,025,904.67 | 3 | 0.00 |
| 9,961 | CUSIP # 871607107 SYNOPSIS INC | 5,692,711.50 | 2,818,616.43 | 3 | 0.00 |
| 195,828 | CUSIP # 902681105 UGI CORPORATION | 4,805,619.12 | 5,624,562.43 | 2 | 66,645.00 |
| 26,790 | CUSIP # 980745103 WOODWARD INC | 4,128,874.80 | 2,874,410.59 | 2 | 0.00 |
| | | 172,314,474.46 | 127,265,462.31 | 88 | 258,374.44 |
| | FOREIGN STOCK | | | | |
| 60,842 | CUSIP # 94106B101 WASTE CONNECTIONS INC | 10,465,432.42 | 6,438,298.79 | 5 | 0.00 |
| 26,377 | CUSIP # G4388N106 HELEN OF TROY | 3,039,685.48 | 3,800,109.14 | 2 | 0.00 |
| 17,155 | CUSIP # G8473T100 STERIS PLC | 3,856,787.10 | 2,823,837.96 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|---------------|---------------|-----------|----------------|
| | | 17,361,905.00 | 13,062,245.89 | 9 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 703,597.56 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 703,597.56 | 703,597.56 | 0 | 0.00 |
| | | 703,597.56 | 703,597.56 | 0 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 647,218.59 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 647,218.59 | 647,218.59 | 1 | 3,186.16 |
| | | 647,218.59 | 647,218.59 | 1 | 3,186.16 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,647,678.0174 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 17,448,910.20 | 16,656,624.15 | 29 | 0.00 |
| 367,168.812 | CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I | 4,183,154.28 | 4,017,961.33 | 7 | 0.00 |
| 339,637.417 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 4,302,187.16 | 3,894,687.73 | 7 | 0.00 |
| 933,359.957 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 11,091,116.37 | 11,080,888.00 | 18 | 0.00 |
| | | 37,025,368.01 | 35,650,161.21 | 61 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 6,638.461 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 9,361,743.58 | 7,111,347.35 | 15 | 0.00 |
| 19,185.616 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 1,810,105.31 | 1,454,565.68 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|----------------------|----------------------|-----------|----------------|
| 341,887.945 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 6,904,768.94 | 5,960,865.29 | 11 | 0.00 |
| | | 18,076,617.83 | 14,526,778.32 | 30 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 211,149.361 | CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A | 2,055,961.33 | 2,451,154.14 | 3 | 0.00 |
| 281,921.037 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 3,207,415.64 | 3,238,589.50 | 5 | 0.00 |
| | | 5,263,376.97 | 5,689,743.64 | 9 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 1,597,484.27 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 1,597,484.27 | 1,597,484.27 | 2 | 7,321.48 |
| | | 1,597,484.27 | 1,597,484.27 | 2 | 7,321.48 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,931,129.3253 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 20,450,659.55 | 19,487,526.79 | 19 | 0.00 |
| 31,486.742 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 1,000,711.63 | 1,061,741.03 | 1 | 0.00 |
| 368,704.075 | CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I | 4,200,645.53 | 4,050,666.55 | 4 | 0.00 |
| 584,879.399 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 7,408,667.35 | 6,703,071.95 | 7 | 0.00 |
| 1,430,838.213 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 17,002,650.49 | 16,844,295.49 | 16 | 0.00 |
| | | 50,063,334.55 | 48,147,301.81 | 47 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 16,242.707 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 22,905,920.21 | 17,428,414.77 | 22 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-----------------------------------|--|----------------------|----------------------|-----------|----------------|
| 53,364.789 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 5,034,807.75 | 4,028,181.58 | 5 | 0.00 |
| 909,764.38 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 18,373,601.42 | 15,794,653.05 | 17 | 0.00 |
| | | 46,314,329.38 | 37,251,249.40 | 44 | 0.00 |
| COMMON TRUST FUNDS - OTHER | | | | | |
| 308,113.361 | CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A | 3,000,099.80 | 3,119,706.71 | 3 | 0.00 |
| 427,508.309 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 4,863,762.03 | 4,903,805.41 | 5 | 0.00 |
| | | 7,863,861.83 | 8,023,512.12 | 7 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 2,543,450.93 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 2,543,450.93 | 2,543,450.93 | 2 | 9,868.11 |
| | | 2,543,450.93 | 2,543,450.93 | 2 | 9,868.11 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,964,769.4575 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 20,806,908.55 | 19,805,864.45 | 17 | 0.00 |
| 176,532.955 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 5,610,570.38 | 6,261,009.22 | 5 | 0.00 |
| 580,754.476 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 7,356,416.95 | 6,681,497.37 | 6 | 0.00 |
| 789,787.989 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 9,385,050.67 | 9,192,996.08 | 8 | 0.00 |
| | | 43,158,946.55 | 41,941,367.12 | 35 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 25,263.365 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 35,627,104.70 | 27,150,400.90 | 29 | 0.00 |
| 93,925.19 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 8,861,559.90 | 7,125,229.66 | 7 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|---|----------------------|----------------------|-----------|----------------|
| 1,521,014.736 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 30,718,413.61 | 26,574,547.60 | 25 | 0.00 |
| | | 75,207,078.21 | 60,850,178.16 | 61 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 223,799.616 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 2,546,168.23 | 2,521,623.67 | 2 | 0.00 |
| | | 2,546,168.23 | 2,521,623.67 | 2 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9494
STATE STREET RETIREMENT RIGHT IN
2035

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 903,661.62 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 903,661.62 | 903,661.62 | 1 | 8,507.88 |
| | | 903,661.62 | 903,661.62 | 1 | 8,507.88 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 2,159,706.8985 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 22,871,296.06 | 21,856,839.96 | 18 | 0.00 |
| 185,344.657 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 5,890,623.89 | 6,415,869.61 | 5 | 0.00 |
| 432,115.913 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 5,473,612.27 | 4,968,696.89 | 4 | 0.00 |
| | | 34,235,532.22 | 33,241,406.46 | 27 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 30,027.886 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 42,346,165.62 | 32,446,767.61 | 33 | 0.00 |
| 126,165.487 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 11,903,335.20 | 9,631,270.78 | 9 | 0.00 |
| 1,962,243.32 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 39,629,466.09 | 34,469,715.61 | 31 | 0.00 |
| | | 93,878,966.91 | 76,547,754.00 | 73 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9519
STATE STREET RETIREMENT RIGHT IN
2040

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 1,814,608.94 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 1,814,608.94 | 1,814,608.94 | 2 | 8,508.62 |
| | | 1,814,608.94 | 1,814,608.94 | 2 | 8,508.62 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,455,762.9785 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 15,416,529.94 | 14,725,832.28 | 14 | 0.00 |
| 126,851.276 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 4,031,587.25 | 4,385,399.68 | 4 | 0.00 |
| 43,514.123 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 551,193.40 | 494,083.19 | 1 | 0.00 |
| | | 19,999,310.59 | 19,605,315.15 | 18 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 26,659.049 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 37,595,337.35 | 28,756,296.46 | 35 | 0.00 |
| 132,197.392 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 12,472,427.34 | 10,040,695.79 | 11 | 0.00 |
| 1,815,425.945 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 36,664,342.39 | 31,903,005.73 | 34 | 0.00 |
| | | 86,732,107.08 | 70,699,997.98 | 80 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9537
STATE STREET RETIREMENT RIGHT IN
2045

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 641,303.11 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 641,303.11 | 641,303.11 | 1 | 6,143.15 |
| | | 641,303.11 | 641,303.11 | 1 | 6,143.15 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 972,436.5382 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 10,298,102.94 | 9,830,198.14 | 11 | 0.00 |
| 91,511.571 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 2,908,420.75 | 3,173,823.70 | 3 | 0.00 |
| | | 13,206,523.69 | 13,004,021.84 | 14 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 24,518.968 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 34,577,335.20 | 26,527,923.41 | 36 | 0.00 |
| 136,714.738 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 12,898,625.39 | 10,367,576.08 | 13 | 0.00 |
| 1,714,772.627 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 34,631,547.97 | 30,153,010.34 | 36 | 0.00 |
| | | 82,107,508.56 | 67,048,509.83 | 86 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9555
STATE STREET RETIREMENT RIGHT IN
2050

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 959,169.62 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 959,169.62 | 959,169.62 | 1 | 4,427.55 |
| | | 959,169.62 | 959,169.62 | 1 | 4,427.55 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 466,184.5125 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 4,936,893.99 | 4,758,919.89 | 7 | 0.00 |
| 47,922.164 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 1,523,062.22 | 1,630,481.62 | 2 | 0.00 |
| | | 6,459,956.21 | 6,389,401.51 | 9 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 18,958.11 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 26,735,257.55 | 20,450,120.55 | 36 | 0.00 |
| 122,067.155 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 11,516,669.87 | 9,244,844.59 | 16 | 0.00 |
| 1,387,449.713 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 28,020,934.40 | 24,347,315.85 | 38 | 0.00 |
| | | 66,272,861.82 | 54,042,280.99 | 90 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9573
STATE STREET RETIREMENT RIGHT IN
2055

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 1,124,992.24 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 1,124,992.24 | 1,124,992.24 | 2 | 4,616.11 |
| | | 1,124,992.24 | 1,124,992.24 | 2 | 4,616.11 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 317,688.4048 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 3,364,320.21 | 3,225,230.52 | 6 | 0.00 |
| 30,581.874 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 971,953.12 | 1,052,724.77 | 2 | 0.00 |
| | | 4,336,273.33 | 4,277,955.29 | 8 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 14,214.789 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 20,046,093.46 | 15,423,256.36 | 36 | 0.00 |
| 94,531.201 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 8,918,735.22 | 7,168,647.66 | 16 | 0.00 |
| 1,054,728.763 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 21,301,302.10 | 18,563,731.90 | 38 | 0.00 |
| | | 50,266,130.78 | 41,155,635.92 | 90 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9591
STATE STREET RETIREMENT RIGHT IN
2060

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 620,091 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 620,091.00 | 620,091.00 | 2 | 2,789.29 |
| | | 620,091.00 | 620,091.00 | 2 | 2,789.29 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 197,436.1322 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 2,090,848.64 | 2,004,178.02 | 6 | 0.00 |
| 19,350.122 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 614,985.58 | 665,847.53 | 2 | 0.00 |
| | | 2,705,834.22 | 2,670,025.55 | 8 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 9,078.219 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 12,802,358.62 | 9,832,078.14 | 36 | 0.00 |
| 60,673.703 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 5,724,381.86 | 4,605,872.37 | 16 | 0.00 |
| 670,406.471 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 13,539,529.09 | 11,818,586.79 | 38 | 0.00 |
| | | 32,066,269.57 | 26,256,537.30 | 91 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9617
STATE STREET RETIREMENT RIGHT IN
2065

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|---------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 398,110.69 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 398,110.69 | 398,110.69 | 3 | 1,401.20 |
| | | 398,110.69 | 398,110.69 | 3 | 1,401.20 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 67,300.925 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 712,716.80 | 687,148.19 | 6 | 0.00 |
| 7,116.993 | CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC | 226,192.27 | 237,830.76 | 2 | 0.00 |
| | | 938,909.07 | 924,978.95 | 8 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 3,110.879 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 4,387,048.67 | 3,406,360.28 | 35 | 0.00 |
| 20,752.877 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 1,957,971.69 | 1,571,945.85 | 16 | 0.00 |
| 232,587.776 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 4,697,342.72 | 4,094,259.46 | 38 | 0.00 |
| | | 11,042,363.08 | 9,072,565.59 | 89 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 391,661.74 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 391,661.74 | 391,661.74 | 1 | 1,987.84 |
| | | 391,661.74 | 391,661.74 | 1 | 1,987.84 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 1,172,512.7675 | CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II | 12,416,910.21 | 11,905,667.25 | 30 | 0.00 |
| 270,580.039 | CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I | 3,082,718.38 | 2,978,504.76 | 8 | 0.00 |
| 226,110.218 | CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I | 2,864,138.13 | 2,594,365.66 | 7 | 0.00 |
| 613,624.174 | CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX | 7,291,696.06 | 7,306,004.15 | 18 | 0.00 |
| | | 25,655,462.78 | 24,784,541.82 | 63 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 4,148.006 | CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I | 5,849,634.21 | 4,511,600.23 | 14 | 0.00 |
| 11,892.969 | CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I | 1,122,065.95 | 906,619.66 | 3 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|----------------------|---------------------|-----------|----------------|
| 208,157.96 | CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I | 4,203,958.16 | 3,678,056.67 | 10 | 0.00 |
| | | 11,175,658.32 | 9,096,276.56 | 27 | 0.00 |
| | COMMON TRUST FUNDS - OTHER | | | | |
| 150,037.054 | CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A | 1,460,910.79 | 1,719,871.94 | 4 | 0.00 |
| 179,652.368 | CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I | 2,043,904.99 | 2,089,669.60 | 5 | 0.00 |
| | | 3,504,815.78 | 3,809,541.54 | 9 | 0.00 |

HB2F20000002 - STERLING CORE FIXED
3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--------------------------------------|---------------------|--------------------|--|----------------------------|------------------|---|
| CASH & CASH EQUIVALENTS | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| | CASH | | 2,438.16 | 0.00 | 2,438.16 | | 0.00 |
| | | | 2,438.16 | 0.00 | 2,438.16 | 0.00 | 0.00 |
| | PAYABLE FOR INVESTMENTS PURCHASED | | -207,714.42 | 0.00 | -207,714.42 | | 0.00 |
| | | | -207,714.42 | 0.00 | -207,714.42 | -0.27 | 0.00 |
| | PAYABLE FOR TRUSTEE FEES | | -2,689.80 | 0.00 | -2,689.80 | | 0.00 |
| | | | -2,689.80 | 0.00 | -2,689.80 | 0.00 | 0.00 |
| | REBATE RECEIVABLE | | 40,005.00 | 0.00 | 40,005.00 | | 0.00 |
| | | | 40,005.00 | 0.00 | 40,005.00 | 0.05 | 0.00 |
| | PAYABLE FOR CUSTODIAN FEES | | -6,374.50 | 0.00 | -6,374.50 | | 0.00 |
| | | | -6,374.50 | 0.00 | -6,374.50 | -0.01 | 0.00 |
| | RECEIVABLE FOR INVESTMENTS SOLD | | 155,903.81 | 0.00 | 155,903.81 | | 0.00 |
| | | | 155,903.81 | 0.00 | 155,903.81 | 0.20 | 0.00 |
| | MSC PAYABLE - CLASS C1 | | -51,616.74 | 0.00 | -51,616.74 | | 0.00 |
| | | | -51,616.74 | 0.00 | -51,616.74 | -0.07 | 0.00 |
| | PAYABLE FOR ACCOUNTING/AUDIT FEES | | -9,673.25 | 0.00 | -9,673.25 | | 0.00 |
| | | | -9,673.25 | 0.00 | -9,673.25 | -0.01 | 0.00 |
| 735,652.150 | DREYFUS TREAS OBL CSH MGMT 521 | 100.0000 | 735,652.15 | 2,957.99 | 735,652.15 | | 0.00 |
| 996085247 | VAR RT 12/31/2049 DD 04/09/97 | 100.0000 | 735,652.15 | 2,957.99 | 735,652.15 | 0.96 | 0.00 |
| SUBTOTAL UNITED STATES | | | 655,930.41 | 2,957.99 | 655,930.41 | | 0.00 |
| | | | 655,930.41 | 2,957.99 | 655,930.41 | 0.85 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR | | | 655,930.41 | 2,957.99 | 655,930.41 | | 0.00 |
| | | | 655,930.41 | 2,957.99 | 655,930.41 | 0.85 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS | | | 655,930.41 | 2,957.99 | 655,930.41 | 0.85 | 0.00 |
| FIXED INCOME SECURITIES | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| AUSTRALIA | | | | | | | |
| 217,000.000 | MACQUARIE GROUP LTD 144A | 92.5016 | 196,623.76 | 422.30 | 200,728.47 | | 4,104.71 |
| 55608JAR9 | VAR RT 01/12/2027 DD 01/12/21 | 92.5016 | 196,623.76 | 422.30 | 200,728.47 | 0.26 | 4,104.71 |
| 152,000.000 | WESTPAC BANKING CORP | 96.2297 | 143,151.29 | 1,837.86 | 146,269.13 | | 3,117.84 |
| 961214DF7 | VAR RT 11/23/2031 DD 11/23/16 | 96.2297 | 143,151.29 | 1,837.86 | 146,269.13 | 0.19 | 3,117.84 |
| SUBTOTAL AUSTRALIA | | | 339,775.05 | 2,260.16 | 346,997.60 | | 7,222.55 |
| | | | 339,775.05 | 2,260.16 | 346,997.60 | 0.45 | 7,222.55 |
| BERMUDA | | | | | | | |

HB2F20000002 - STERLING CORE FIXED

3/1/2024

Status: PRELIMINARY

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|--------------------------------|---------------------|--------------------|--|----------------------------|------------------|---|
| 128,000.000 | BACARDI LTD / BACARDI-MAR 144A | 99.0460 | 119,025.93 | 1,525.56 | 126,778.92 | | 7,752.99 |
| 05635JAB6 | 5.400% 06/15/2033 DD 06/20/23 | 99.0460 | 119,025.93 | 1,525.56 | 126,778.92 | 0.17 | 7,752.99 |
| 155,000.000 | ENSTAR GROUP LTD | 81.8958 | 120,910.34 | 38.76 | 126,938.54 | | 6,028.20 |
| 29359UAC3 | 3.100% 09/01/2031 DD 08/24/21 | 81.8958 | 120,910.34 | 38.76 | 126,938.54 | 0.17 | 6,028.20 |
| SUBTOTAL BERMUDA | | | 239,936.27 | 1,564.32 | 253,717.46 | | 13,781.19 |
| | | | 239,936.27 | 1,564.32 | 253,717.46 | 0.34 | 13,781.19 |
| CANADA | | | | | | | |
| 235,000.000 | CANADIAN PACIFIC RAILWAY CO | 78.4812 | 181,818.87 | 2,980.12 | 184,430.74 | | 2,611.87 |
| 13648TAH0 | 4.200% 11/15/2069 DD 04/19/23 | 78.4812 | 181,818.87 | 2,980.12 | 184,430.74 | 0.24 | 2,611.87 |
| 212,000.000 | WASTE CONNECTIONS INC | 66.5444 | 137,243.91 | 857.33 | 141,074.16 | | 3,830.25 |
| 94106BAD3 | 2.950% 01/15/2052 DD 09/20/21 | 66.5444 | 137,243.91 | 857.33 | 141,074.16 | 0.18 | 3,830.25 |
| 234,000.000 | TORONTO-DOMINION BANK/THE | 95.7112 | 219,385.62 | 3,979.14 | 223,964.11 | | 4,578.49 |
| 891160MJ9 | VAR RT 09/15/2031 DD 09/15/16 | 95.7112 | 219,385.62 | 3,979.14 | 223,964.11 | 0.29 | 4,578.49 |
| SUBTOTAL CANADA | | | 538,448.40 | 7,816.59 | 549,469.01 | | 11,020.61 |
| | | | 538,448.40 | 7,816.59 | 549,469.01 | 0.71 | 11,020.61 |
| CAYMAN ISLANDS | | | | | | | |
| 201,000.000 | AVOLON HOLDINGS FUNDING L 144A | 98.8535 | 199,304.72 | 1,273.79 | 198,695.45 | | -609.27 |
| 05401AAU5 | 5.750% 03/01/2029 DD 01/25/24 | 98.8535 | 199,304.72 | 1,273.79 | 198,695.45 | 0.26 | -609.27 |
| IRELAND | | | | | | | |
| 118,000.000 | AERCAP IRELAND CAPITAL DAC / A | 103.7196 | 142,714.97 | 3,206.62 | 122,389.18 | | -20,325.79 |
| 00774MBE4 | 6.150% 09/30/2030 DD 09/25/23 | 103.7196 | 142,714.97 | 3,206.62 | 122,389.18 | 0.16 | -20,325.79 |
| JAPAN | | | | | | | |
| 250,000.000 | MEIJI YASUDA LIFE INSURAN 144A | 98.3127 | 242,139.23 | 4,857.89 | 245,781.73 | | 3,642.50 |
| 585270AA9 | VAR RT 10/20/2045 DD 10/20/15 | 98.3127 | 242,139.23 | 4,857.89 | 245,781.73 | 0.32 | 3,642.50 |
| 205,000.000 | MITSUBISHI UFJ FINANCIAL GROUP | 101.0404 | 206,236.57 | 345.16 | 207,132.86 | | 896.29 |
| 606822CS1 | VAR RT 02/22/2029 DD 02/22/23 | 101.0404 | 206,236.57 | 345.16 | 207,132.86 | 0.27 | 896.29 |
| SUBTOTAL JAPAN | | | 448,375.80 | 5,203.05 | 452,914.59 | | 4,538.79 |
| | | | 448,375.80 | 5,203.05 | 452,914.59 | 0.59 | 4,538.79 |
| LUXEMBOURG | | | | | | | |
| 141,000.000 | SCHLUMBERGER INVESTMENT SA | 88.4219 | 122,541.18 | 715.34 | 124,674.84 | | 2,133.66 |
| 806854AJ4 | 2.650% 06/26/2030 DD 06/26/20 | 88.4219 | 122,541.18 | 715.34 | 124,674.84 | 0.16 | 2,133.66 |
| NETHERLANDS | | | | | | | |
| 172,000.000 | NXP BV / NXP FUNDING LLC / NXP | 97.1483 | 160,805.71 | 1,178.99 | 167,095.14 | | 6,289.43 |
| 62954HBB3 | 5.000% 01/15/2033 DD 05/16/22 | 97.1483 | 160,805.71 | 1,178.99 | 167,095.14 | 0.22 | 6,289.43 |
| NORWAY | | | | | | | |

HB2F20000002 - STERLING CORE FIXED

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--------------------------------|--------------------------------|------------|-------------------|-----------------|-------------------|------------------|------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 132,000.000 | AKER BP ASA 144A | 91.0637 | 117,922.26 | 678.58 | 120,204.11 | | 2,281.85 |
| 00973RAF0 | 3.750% 01/15/2030 DD 01/15/20 | 91.0637 | 117,922.26 | 678.58 | 120,204.11 | 0.16 | 2,281.85 |
| SINGAPORE | | | | | | | |
| 163,000.000 | PFIZER INVESTMENT ENTERPRISES | 98.0287 | 155,690.37 | 2,210.31 | 159,786.80 | | 4,096.43 |
| 716973AE2 | 4.750% 05/19/2033 DD 05/19/23 | 98.0287 | 155,690.37 | 2,210.31 | 159,786.80 | 0.21 | 4,096.43 |
| SWITZERLAND | | | | | | | |
| 195,000.000 | UBS GROUP AG 144A | 95.4804 | 177,310.97 | 777.20 | 186,186.72 | | 8,875.75 |
| 902613AT5 | VAR RT 08/05/2033 DD 08/05/22 | 95.4804 | 177,310.97 | 777.20 | 186,186.72 | 0.24 | 8,875.75 |
| UNITED KINGDOM | | | | | | | |
| 151,000.000 | CSL FINANCE PLC 144A | 94.7921 | 140,768.66 | 2,287.69 | 143,136.00 | | 2,367.34 |
| 12661PAC3 | 4.250% 04/27/2032 DD 04/27/22 | 94.7921 | 140,768.66 | 2,287.69 | 143,136.00 | 0.19 | 2,367.34 |
| 200,000.000 | LLOYDS BANKING GROUP PLC | 98.1177 | 209,350.98 | 2,142.85 | 196,235.47 | | -13,115.51 |
| 539439AM1 | 4.582% 12/10/2025 DD 06/10/16 | 98.1177 | 209,350.98 | 2,142.85 | 196,235.47 | 0.26 | -13,115.51 |
| 165,000.000 | NATIONAL GRID PLC | 101.4063 | 161,425.41 | 2,190.52 | 167,320.33 | | 5,894.92 |
| 636274AE2 | 5.809% 06/12/2033 DD 06/12/23 | 101.4063 | 161,425.41 | 2,190.52 | 167,320.33 | 0.22 | 5,894.92 |
| SUBTOTAL UNITED KINGDOM | | | 511,545.05 | 6,621.06 | 506,691.80 | | -4,853.25 |
| | | | 511,545.05 | 6,621.06 | 506,691.80 | 0.67 | -4,853.25 |
| UNITED STATES | | | | | | | |
| 195,000.000 | AT&T INC | 71.1062 | 138,202.11 | 1,932.86 | 138,657.09 | | 454.98 |
| 00206RKB7 | 3.850% 06/01/2060 DD 05/28/20 | 71.1062 | 138,202.11 | 1,932.86 | 138,657.09 | 0.18 | 454.98 |
| 95,000.000 | ABBVIE INC | 101.0702 | 94,701.31 | 93.86 | 96,016.74 | | 1,315.43 |
| 00287YDU0 | 5.050% 03/15/2034 DD 02/26/24 | 101.0702 | 94,701.31 | 93.86 | 96,016.74 | 0.13 | 1,315.43 |
| 41,000.000 | ADVANCED MICRO DEVICES INC | 93.9295 | 38,549.92 | 414.35 | 38,511.10 | | -38.82 |
| 007903BF3 | 3.924% 06/01/2032 DD 06/09/22 | 93.9295 | 38,549.92 | 414.35 | 38,511.10 | 0.05 | -38.82 |
| 76,000.000 | ALEXANDRIA REAL ESTATE EQUITIE | 96.3086 | 75,958.12 | 218.67 | 73,194.54 | | -2,763.58 |
| 015271BD0 | 5.625% 05/15/2054 DD 02/15/24 | 96.3086 | 75,958.12 | 218.67 | 73,194.54 | 0.10 | -2,763.58 |
| 194,000.000 | AMAZON.COM INC | 62.1548 | 128,394.65 | 1,321.39 | 120,580.33 | | -7,814.32 |
| 023135BU9 | 2.700% 06/03/2060 DD 06/03/20 | 62.1548 | 128,394.65 | 1,321.39 | 120,580.33 | 0.16 | -7,814.32 |
| 114,000.000 | HESS CORP | 112.5425 | 126,889.25 | 3,808.01 | 128,298.44 | | 1,409.19 |
| 023551AF1 | 7.875% 10/01/2029 DD 10/01/99 | 112.5425 | 126,889.25 | 3,808.01 | 128,298.44 | 0.17 | 1,409.19 |
| 138,000.000 | AMERICAN HOMES 4 RENT LP | 98.5815 | 137,853.36 | 734.49 | 136,042.53 | | -1,810.83 |
| 02666TAG2 | 5.500% 02/01/2034 DD 01/30/24 | 98.5815 | 137,853.36 | 734.49 | 136,042.53 | 0.18 | -1,810.83 |
| 110,000.000 | AMERICAN TOWER TRUST #1 144A | 94.9582 | 111,973.03 | 205.50 | 104,453.98 | | -7,519.05 |
| 03027WAK8 | 3.652% 03/15/2048 DD 03/29/18 | 94.9582 | 111,973.03 | 205.50 | 104,453.98 | 0.14 | -7,519.05 |
| 148,000.000 | AMERICAN TOWER CORP | 94.5571 | 139,310.69 | 730.39 | 139,944.54 | | 633.85 |
| 03027XAR1 | 3.600% 01/15/2028 DD 12/08/17 | 94.5571 | 139,310.69 | 730.39 | 139,944.54 | 0.18 | 633.85 |

HB2F20000002 - STERLING CORE FIXED

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|---------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 180,000.000 | AMERICREDIT AUTOMOBILE REC 3 B | 95.2964 | 173,414.07 | 89.58 | 171,533.54 | | -1,880.53 |
| 03066JAD5 | 1.170% 08/18/2027 DD 11/17/21 | 95.2964 | 173,414.07 | 89.58 | 171,533.54 | 0.22 | -1,880.53 |
| 144,000.000 | AMGEN INC | 101.3642 | 142,324.90 | 3,819.13 | 145,964.43 | | 3,639.53 |
| 031162DQ0 | 5.250% 03/02/2030 DD 03/02/23 | 101.3642 | 142,324.90 | 3,819.13 | 145,964.43 | 0.19 | 3,639.53 |
| 111,000.000 | ANHEUSER-BUSCH INBEV WORLDWIDE | 106.5475 | 110,670.81 | 744.22 | 118,267.71 | | 7,596.90 |
| 03523TBW7 | 5.800% 01/23/2059 DD 01/23/19 | 106.5475 | 110,670.81 | 744.22 | 118,267.71 | 0.15 | 7,596.90 |
| 121,000.000 | AON NORTH AMERICA INC | 101.1038 | 120,264.41 | 56.13 | 122,335.65 | | 2,071.24 |
| 03740MAF7 | 5.750% 03/01/2054 DD 03/01/24 | 101.1038 | 120,264.41 | 56.13 | 122,335.65 | 0.16 | 2,071.24 |
| 115,000.000 | ARES MANAGEMENT CORP | 104.6144 | 114,784.93 | 2,315.81 | 120,306.58 | | 5,521.65 |
| 03990BAA9 | 6.375% 11/10/2028 DD 11/10/23 | 104.6144 | 114,784.93 | 2,315.81 | 120,306.58 | 0.16 | 5,521.65 |
| 349,000.000 | ATHENE HOLDING LTD | 99.8095 | 346,515.00 | 4,667.49 | 348,335.08 | | 1,820.08 |
| 04686JAG6 | 5.875% 01/15/2034 DD 12/12/23 | 99.8095 | 346,515.00 | 4,667.49 | 348,335.08 | 0.46 | 1,820.08 |
| 1,000,000.000 | AVIS BUDGET RENTAL C 1A A 144A | 91.5286 | 900,735.64 | 507.90 | 915,286.10 | | 14,550.46 |
| 05377REH3 | 1.380% 08/20/2027 DD 05/18/21 | 91.5286 | 900,735.64 | 507.90 | 915,286.10 | 1.20 | 14,550.46 |
| 155,000.000 | AXIS SPECIALTY FINANCE LLC | 94.4131 | 139,358.80 | 828.73 | 146,340.26 | | 6,981.46 |
| 05463HAB7 | 3.900% 07/15/2029 DD 06/19/19 | 94.4131 | 139,358.80 | 828.73 | 146,340.26 | 0.19 | 6,981.46 |
| 153,000.000 | BBCMS MORTGAGE TRUST 202 C7 A5 | 83.9613 | 135,790.98 | 284.98 | 128,460.79 | | -7,330.19 |
| 05492VAF2 | 2.037% 04/15/2053 DD 06/01/20 | 83.9613 | 135,790.98 | 284.98 | 128,460.79 | 0.17 | -7,330.19 |
| 125,000.000 | BAT CAPITAL CORP | 103.1769 | 122,299.96 | 710.42 | 128,971.13 | | 6,671.17 |
| 054989AB4 | 6.421% 08/02/2033 DD 08/02/23 | 103.1769 | 122,299.96 | 710.42 | 128,971.13 | 0.17 | 6,671.17 |
| 102,000.000 | BANK 2020-BNK29 BN29 A4 | 79.9975 | 97,243.36 | 186.09 | 81,597.45 | | -15,645.91 |
| 06541TBF5 | 1.997% 11/15/2053 DD 11/01/20 | 79.9975 | 97,243.36 | 186.09 | 81,597.45 | 0.11 | -15,645.91 |
| 119,000.000 | BARINGS BDC INC | 91.5401 | 111,480.11 | 1,098.46 | 108,932.70 | | -2,547.41 |
| 06759LAC7 | 3.300% 11/23/2026 DD 05/23/22 | 91.5401 | 111,480.11 | 1,098.46 | 108,932.70 | 0.14 | -2,547.41 |
| 54,000.000 | BENCHMARK 2020-B21 MORT B21 A5 | 81.2597 | 47,229.48 | 97.64 | 43,880.24 | | -3,349.24 |
| 08163LAG4 | 1.978% 12/17/2053 DD 11/01/20 | 81.2597 | 47,229.48 | 97.64 | 43,880.24 | 0.06 | -3,349.24 |
| 174,000.000 | BLACKROCK INC | 83.0704 | 146,483.21 | 337.73 | 144,542.51 | | -1,940.70 |
| 09247XAR2 | 1.900% 01/28/2031 DD 05/06/20 | 83.0704 | 146,483.21 | 337.73 | 144,542.51 | 0.19 | -1,940.70 |
| 229,000.000 | BLUE OWL FINANCE LLC 144A | 67.5947 | 133,873.73 | 3,866.08 | 154,791.76 | | 20,918.03 |
| 09581JAC0 | 4.125% 10/07/2051 DD 10/07/21 | 67.5947 | 133,873.73 | 3,866.08 | 154,791.76 | 0.20 | 20,918.03 |
| 320,000.000 | BOEING CO/THE | 97.2759 | 301,329.93 | 6,222.45 | 311,283.01 | | 9,953.08 |
| 097023CV5 | 5.705% 05/01/2040 DD 05/04/20 | 97.2759 | 301,329.93 | 6,222.45 | 311,283.01 | 0.41 | 9,953.08 |
| 128,000.000 | BP CAPITAL MARKETS AMERICA INC | 98.8436 | 127,977.24 | 961.15 | 126,519.80 | | -1,457.44 |
| 10373QBW9 | 4.989% 04/10/2034 DD 01/10/24 | 98.8436 | 127,977.24 | 961.15 | 126,519.80 | 0.17 | -1,457.44 |
| 180,000.000 | BRISTOL-MYERS SQUIBB CO | 91.4156 | 162,625.14 | 2,513.59 | 164,548.03 | | 1,922.89 |
| 110122DH8 | 4.625% 05/15/2044 DD 05/15/20 | 91.4156 | 162,625.14 | 2,513.59 | 164,548.03 | 0.22 | 1,922.89 |

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|---------------|--------------------------------|------------|--------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 116,000.000 | BRIXMOR OPERATING PARTNERSHIP | 93.8693 | 102,490.35 | 1,444.95 | 108,888.34 | | 6,397.99 |
| 11120VAH6 | 4.125% 05/15/2029 DD 05/10/19 | 93.8693 | 102,490.35 | 1,444.95 | 108,888.34 | 0.14 | 6,397.99 |
| 186,000.000 | BROADCOM INC 144A | 93.7648 | 161,995.85 | 2,766.44 | 174,402.58 | | 12,406.73 |
| 11135FBV2 | 4.926% 05/15/2037 DD 04/18/22 | 93.7648 | 161,995.85 | 2,766.44 | 174,402.58 | 0.23 | 12,406.73 |
| 171,000.000 | BURLINGTON NORTHERN SANTA FE L | 95.8960 | 156,263.03 | 3,973.93 | 163,982.09 | | 7,719.06 |
| 12189LAG6 | 4.950% 09/15/2041 DD 08/22/11 | 95.8960 | 156,263.03 | 3,973.93 | 163,982.09 | 0.21 | 7,719.06 |
| 200,000.000 | CD 2017-CD3 MORTGAGE TR CD3 A4 | 92.6799 | 199,227.51 | 663.79 | 185,359.84 | | -13,867.67 |
| 12515GAD9 | 3.631% 02/10/2050 DD 02/01/17 | 92.6799 | 199,227.51 | 663.79 | 185,359.84 | 0.24 | -13,867.67 |
| 155,000.000 | CFCRE COMMERCIAL MORTGAG C7 A3 | 94.6911 | 155,650.67 | 543.87 | 146,771.14 | | -8,879.53 |
| 12532BAD9 | 3.839% 12/10/2054 DD 12/01/16 | 94.6911 | 155,650.67 | 543.87 | 146,771.14 | 0.19 | -8,879.53 |
| 203,000.000 | CMS ENERGY CORP | 87.4824 | 172,421.89 | 4,078.90 | 177,589.23 | | 5,167.34 |
| 125896BL3 | 4.700% 03/31/2043 DD 03/22/13 | 87.4824 | 172,421.89 | 4,078.90 | 177,589.23 | 0.23 | 5,167.34 |
| 23,115.311 | COMM 2013-CCRE12 MORTG CR12 A4 | 96.2597 | 23,271.07 | 85.54 | 22,250.73 | | -1,020.34 |
| 12591KAE5 | 4.046% 10/10/2046 DD 11/01/13 | 96.2597 | 23,271.07 | 85.54 | 22,250.73 | 0.03 | -1,020.34 |
| 450,352.530 | COMM 2014-CCRE16 MORTG CR16 A4 | 99.8085 | 475,039.61 | 1,667.38 | 449,489.92 | | -25,549.69 |
| 12591VAE1 | 4.051% 04/10/2047 DD 04/01/14 | 99.8085 | 475,039.61 | 1,667.38 | 449,489.92 | 0.59 | -25,549.69 |
| 60,000.000 | CNA FINANCIAL CORP | 97.0157 | 59,241.45 | 210.45 | 58,209.43 | | -1,032.02 |
| 126117AY6 | 5.125% 02/15/2034 DD 02/09/24 | 97.0157 | 59,241.45 | 210.45 | 58,209.43 | 0.08 | -1,032.02 |
| 371,000.000 | CSAIL 2015-C3 COMMERCIAL C3 A4 | 96.9731 | 396,745.16 | 1,260.80 | 359,770.35 | | -36,974.81 |
| 12635FAT1 | 3.718% 08/15/2048 DD 08/01/15 | 96.9731 | 396,745.16 | 1,260.80 | 359,770.35 | 0.47 | -36,974.81 |
| 310,000.000 | CSAIL 2015-C4 COMMERCIAL C4 A4 | 96.8804 | 334,427.93 | 1,078.87 | 300,329.12 | | -34,098.81 |
| 12635RAX6 | 3.808% 11/15/2048 DD 11/01/15 | 96.8804 | 334,427.93 | 1,078.87 | 300,329.12 | 0.39 | -34,098.81 |
| 252,000.000 | CVS HEALTH CORP | 68.3728 | 184,384.26 | 230.82 | 172,299.49 | | -12,084.77 |
| 126650DP2 | 2.700% 08/21/2040 DD 08/21/20 | 68.3728 | 184,384.26 | 230.82 | 172,299.49 | 0.23 | -12,084.77 |
| 161,000.000 | CARGILL INC 144A | 78.9371 | 122,664.18 | 1,745.03 | 127,088.68 | | 4,424.50 |
| 141781BJ2 | 3.875% 05/23/2049 DD 05/23/19 | 78.9371 | 122,664.18 | 1,745.03 | 127,088.68 | 0.17 | 4,424.50 |
| 1,020,000.000 | CARMAX AUTO OWNER TRUST 2 4 A4 | 103.1685 | 1,019,765.21 | 3,110.61 | 1,052,318.29 | | 32,553.08 |
| 14318XAD7 | 5.960% 05/15/2029 DD 10/18/23 | 103.1685 | 1,019,765.21 | 3,110.61 | 1,052,318.29 | 1.38 | 32,553.08 |
| 51,000.000 | CARRIER GLOBAL CORP | 109.2618 | 50,917.39 | 1,483.49 | 55,723.50 | | 4,806.11 |
| 14448CBD5 | 6.200% 03/15/2054 DD 11/30/23 | 109.2618 | 50,917.39 | 1,483.49 | 55,723.50 | 0.07 | 4,806.11 |
| 200,000.000 | CARVANA AUTO RECEIVABLES P3 A4 | 92.4239 | 191,649.87 | 135.02 | 184,847.80 | | -6,802.07 |
| 14687JAF6 | 1.030% 06/10/2027 DD 09/29/21 | 92.4239 | 191,649.87 | 135.02 | 184,847.80 | 0.24 | -6,802.07 |
| 170,000.000 | CARVANA AUTO RECEIVABLES P2 B | 91.5409 | 161,673.53 | 141.40 | 155,619.56 | | -6,053.97 |
| 14687TAE7 | 1.270% 03/10/2027 DD 06/24/21 | 91.5409 | 161,673.53 | 141.40 | 155,619.56 | 0.20 | -6,053.97 |
| 151,000.000 | CENTERPOINT ENERGY HOUSTON ELE | 100.1572 | 150,546.49 | 85.05 | 151,237.43 | | 690.94 |
| 15189XBE7 | 5.150% 03/01/2034 DD 02/29/24 | 100.1572 | 150,546.49 | 85.05 | 151,237.43 | 0.20 | 690.94 |

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|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 134,000.000 | CHENIERE ENERGY INC | 95.9479 | 125,743.76 | 2,403.52 | 128,570.23 | | 2,826.47 |
| 16411RAK5 | 4.625% 10/15/2028 DD 04/15/21 | 95.9479 | 125,743.76 | 2,403.52 | 128,570.23 | 0.17 | 2,826.47 |
| 130,000.000 | CHENIERE CORPUS CHRISTI HOLDIN | 92.6662 | 116,476.86 | 1,452.20 | 120,466.01 | | 3,989.15 |
| 16412XAJ4 | 3.700% 11/15/2029 DD 05/15/20 | 92.6662 | 116,476.86 | 1,452.20 | 120,466.01 | 0.16 | 3,989.15 |
| 33,077.445 | CHESAPEAKE FUNDING 1A A1 144A | 99.6458 | 33,182.34 | 14.76 | 32,960.27 | | -222.07 |
| 165183CJ1 | 0.870% 08/15/2032 DD 07/22/20 | 99.6458 | 33,182.34 | 14.76 | 32,960.27 | 0.04 | -222.07 |
| 400,000.000 | CITIGROUP COMMERCIAL MOR P7 A4 | 93.6014 | 434,763.06 | 1,357.16 | 374,405.44 | | -60,357.62 |
| 17325HBP8 | 3.712% 04/14/2050 DD 04/01/17 | 93.6014 | 434,763.06 | 1,357.16 | 374,405.44 | 0.49 | -60,357.62 |
| 91,000.000 | CONSOLIDATED EDISON CO OF NEW | 105.3172 | 90,169.46 | 1,516.96 | 95,838.63 | | 5,669.17 |
| 209111GG2 | 5.900% 11/15/2053 DD 11/22/23 | 105.3172 | 90,169.46 | 1,516.96 | 95,838.63 | 0.13 | 5,669.17 |
| 131,000.000 | COREBRIDGE FINANCIAL INC | 88.2485 | 112,790.14 | 2,116.24 | 115,605.50 | | 2,815.36 |
| 21871XAH2 | 3.900% 04/05/2032 DD 04/05/23 | 88.2485 | 112,790.14 | 2,116.24 | 115,605.50 | 0.15 | 2,815.36 |
| 141,000.000 | DBJPM 20-C9 MORTGAGE TRU C9 A5 | 82.4409 | 133,699.40 | 248.10 | 116,241.67 | | -17,457.73 |
| 233063AT3 | 1.926% 08/15/2053 DD 08/01/20 | 82.4409 | 133,699.40 | 248.10 | 116,241.67 | 0.15 | -17,457.73 |
| 181,000.000 | DTE ELECTRIC CO | 101.0140 | 176,838.68 | 4,000.93 | 182,835.35 | | 5,996.67 |
| 23338VAS5 | 5.200% 04/01/2033 DD 03/03/23 | 101.0140 | 176,838.68 | 4,000.93 | 182,835.35 | 0.24 | 5,996.67 |
| 186,000.000 | DAIMLER TRUCK FINANCE NOR 144A | 91.9678 | 170,362.40 | 830.01 | 171,060.09 | | 697.69 |
| 233853AF7 | 2.000% 12/14/2026 DD 12/14/21 | 91.9678 | 170,362.40 | 830.01 | 171,060.09 | 0.22 | 697.69 |
| 146,000.000 | DISCOVERY COMMUNICATIONS LLC | 82.2829 | 112,814.62 | 3,458.60 | 120,132.99 | | 7,318.37 |
| 25470DAT6 | 5.200% 09/20/2047 DD 09/21/17 | 82.2829 | 112,814.62 | 3,458.60 | 120,132.99 | 0.16 | 7,318.37 |
| 289,000.000 | DUKE ENERGY PROGRESS LLC | 74.4939 | 207,778.45 | 4,884.93 | 215,287.48 | | 7,509.03 |
| 26442UAE4 | 3.600% 09/15/2047 DD 09/08/17 | 74.4939 | 207,778.45 | 4,884.93 | 215,287.48 | 0.28 | 7,509.03 |
| 130,000.000 | DUKE ENERGY FLORIDA LLC | 108.7461 | 129,214.02 | 2,568.27 | 141,369.93 | | 12,155.91 |
| 26444HAR2 | 6.200% 11/15/2053 DD 11/09/23 | 108.7461 | 129,214.02 | 2,568.27 | 141,369.93 | 0.18 | 12,155.91 |
| 134,000.000 | ERAC USA FINANCE LLC 144A | 84.2246 | 113,504.67 | 1,917.92 | 112,860.99 | | -643.68 |
| 26884TAS1 | 4.200% 11/01/2046 DD 10/18/16 | 84.2246 | 113,504.67 | 1,917.92 | 112,860.99 | 0.15 | -643.68 |
| 125,000.000 | ENERGY TRANSFER LP | 106.4250 | 124,849.02 | 2,108.74 | 133,031.25 | | 8,182.23 |
| 29273VAU4 | 6.550% 12/01/2033 DD 10/13/23 | 106.4250 | 124,849.02 | 2,108.74 | 133,031.25 | 0.17 | 8,182.23 |
| 182,000.000 | ENTERGY LOUISIANA LLC | 81.3472 | 142,519.63 | 943.48 | 148,051.91 | | 5,532.28 |
| 29364WBH0 | 2.350% 06/15/2032 DD 03/10/21 | 81.3472 | 142,519.63 | 943.48 | 148,051.91 | 0.19 | 5,532.28 |
| 15,462.361 | ENTERPRISE FLEET FUN 1 A2 144A | 99.3143 | 15,448.80 | 2.54 | 15,356.34 | | -92.46 |
| 29374EAB2 | 0.440% 12/21/2026 DD 02/24/21 | 99.3143 | 15,448.80 | 2.54 | 15,356.34 | 0.02 | -92.46 |
| 151,000.000 | ENTERPRISE PRODUCTS OPERATING | 105.3398 | 168,683.85 | 821.23 | 159,063.05 | | -9,620.80 |
| 29379VAT0 | 5.950% 02/01/2041 DD 01/13/11 | 105.3398 | 168,683.85 | 821.23 | 159,063.05 | 0.21 | -9,620.80 |
| 127,000.000 | F&G ANNUITIES & LIFE INC | 103.0369 | 130,605.93 | 1,343.24 | 130,856.89 | | 250.96 |
| 30190AAC8 | 7.400% 01/13/2028 DD 07/13/23 | 103.0369 | 130,605.93 | 1,343.24 | 130,856.89 | 0.17 | 250.96 |

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|---------------|-------------------------------|------------|--------------|------------|--------------|------------------|----------------|
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| | | | | Local/Base | | | Local/Base |
| 146,000.000 | META PLATFORMS INC | 99.9230 | 143,383.66 | 2,027.69 | 145,887.65 | | 2,503.99 |
| 30303M8L9 | 4.600% 05/15/2028 DD 05/03/23 | 99.9230 | 143,383.66 | 2,027.69 | 145,887.65 | 0.19 | 2,503.99 |
| 99,000.000 | FACTSET RESEARCH SYSTEMS INC | 93.4362 | 90,812.09 | 23.16 | 92,501.87 | | 1,689.78 |
| 303075AA3 | 2.900% 03/01/2027 DD 03/01/22 | 93.4362 | 90,812.09 | 23.16 | 92,501.87 | 0.12 | 1,689.78 |
| 147,000.000 | FACTSET RESEARCH SYSTEMS INC | 87.3967 | 122,983.94 | 40.89 | 128,473.17 | | 5,489.23 |
| 303075AB1 | 3.450% 03/01/2032 DD 03/01/22 | 87.3967 | 122,983.94 | 40.89 | 128,473.17 | 0.17 | 5,489.23 |
| 36,571.308 | FHLMC POOL #ZS-4673 | 94.4356 | 37,234.93 | 133.59 | 34,536.33 | | -2,698.60 |
| 3132A5FN0 | 4.000% 08/01/2046 DD 09/01/18 | 94.4356 | 37,234.93 | 133.59 | 34,536.33 | 0.05 | -2,698.60 |
| 71,953.067 | FHLMC POOL #ZS-4678 | 91.2733 | 71,626.92 | 230.27 | 65,673.92 | | -5,953.00 |
| 3132A5FT7 | 3.500% 09/01/2046 DD 09/01/18 | 91.2733 | 71,626.92 | 230.27 | 65,673.92 | 0.09 | -5,953.00 |
| 833,392.387 | FHLMC POOL #SD-1692 | 98.1567 | 821,153.08 | 3,808.52 | 818,030.23 | | -3,122.85 |
| 3132DN2Z5 | 5.000% 10/01/2052 DD 09/01/22 | 98.1567 | 821,153.08 | 3,808.52 | 818,030.23 | 1.07 | -3,122.85 |
| 833,257.044 | FHLMC POOL #SD-1710 | 97.4548 | 797,739.41 | 3,807.88 | 812,048.92 | | 14,309.51 |
| 3132DN3T8 | 5.000% 10/01/2052 DD 10/01/22 | 97.4548 | 797,739.41 | 3,807.88 | 812,048.92 | 1.06 | 14,309.51 |
| 321,822.081 | FHLMC POOL #SD-2952 | 96.1434 | 313,051.26 | 1,323.54 | 309,410.58 | | -3,640.68 |
| 3132DQH58 | 4.500% 05/01/2053 DD 05/01/23 | 96.1434 | 313,051.26 | 1,323.54 | 309,410.58 | 0.40 | -3,640.68 |
| 1,467,791.670 | FHLMC POOL #SD-3009 | 99.8478 | 1,475,769.85 | 7,378.45 | 1,465,557.35 | | -10,212.50 |
| 3132DQKW5 | 5.500% 06/01/2053 DD 05/01/23 | 99.8478 | 1,475,769.85 | 7,378.45 | 1,465,557.35 | 1.91 | -10,212.50 |
| 207,064.807 | FHLMC POOL #SD-8184 | 85.9515 | 197,369.82 | 567.75 | 177,975.31 | | -19,394.51 |
| 3132DWCV3 | 3.000% 11/01/2051 DD 11/01/21 | 85.9515 | 197,369.82 | 567.75 | 177,975.31 | 0.23 | -19,394.51 |
| 1,365,280.093 | FHLMC POOL #SD-4222 | 100.7478 | 1,352,537.86 | 7,487.00 | 1,375,489.40 | | 22,951.54 |
| 3132E0VP4 | 6.000% 10/01/2053 DD 10/01/23 | 100.7478 | 1,352,537.86 | 7,487.00 | 1,375,489.40 | 1.80 | 22,951.54 |
| 84,556.242 | FHLMC POOL #QA-4396 | 83.2209 | 78,346.71 | 193.13 | 70,368.48 | | -7,978.23 |
| 31339U3D0 | 2.500% 11/01/2049 DD 11/01/19 | 83.2209 | 78,346.71 | 193.13 | 70,368.48 | 0.09 | -7,978.23 |
| 42,047.848 | FHLMC POOL #QA-4336 | 87.4465 | 40,510.71 | 115.15 | 36,769.35 | | -3,741.36 |
| 31339UY95 | 3.000% 11/01/2049 DD 11/01/19 | 87.4465 | 40,510.71 | 115.15 | 36,769.35 | 0.05 | -3,741.36 |
| 80,021.572 | FHLMC POOL #QA-6230 | 87.0017 | 76,574.41 | 219.45 | 69,620.14 | | -6,954.27 |
| 3133A04P6 | 3.000% 01/01/2050 DD 01/01/20 | 87.0017 | 76,574.41 | 219.45 | 69,620.14 | 0.09 | -6,954.27 |
| 59,701.931 | FHLMC POOL #QB-5838 | 82.9531 | 55,236.09 | 136.44 | 49,524.57 | | -5,711.52 |
| 3133ACPX0 | 2.500% 11/01/2050 DD 11/01/20 | 82.9531 | 55,236.09 | 136.44 | 49,524.57 | 0.06 | -5,711.52 |
| 896,818.389 | FHLMC POOL #QF-8052 | 99.3739 | 901,391.03 | 4,508.23 | 891,203.68 | | -10,187.35 |
| 3133BV5M3 | 5.500% 02/01/2053 DD 02/01/23 | 99.3739 | 901,391.03 | 4,508.23 | 891,203.68 | 1.16 | -10,187.35 |
| 518,000.000 | FEDERAL FARM CR BK CONS BD | 77.8688 | 413,785.63 | 5,521.81 | 403,360.52 | | -10,425.11 |
| 3133EMUA8 | 2.400% 03/24/2036 DD 03/24/21 | 77.8688 | 413,785.63 | 5,521.81 | 403,360.52 | 0.53 | -10,425.11 |
| 330,000.000 | FEDERAL FARM CR BK CONS BD | 98.2021 | 330,192.30 | 3,000.57 | 324,066.92 | | -6,125.38 |
| 3133EN4C1 | 4.125% 12/15/2032 DD 12/15/22 | 98.2021 | 330,192.30 | 3,000.57 | 324,066.92 | 0.42 | -6,125.38 |

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|---------------|-------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 55,783.829 | FHLMC POOL #RA-2794 | 90.5246 | 54,734.12 | 178.44 | 50,498.09 | | -4,236.03 |
| 3133KJC75 | 3.500% 06/01/2050 DD 05/01/20 | 90.5246 | 54,734.12 | 178.44 | 50,498.09 | 0.07 | -4,236.03 |
| 706,588.312 | FHLMC POOL #RA-7191 | 89.5750 | 698,669.79 | 2,260.24 | 632,926.70 | | -65,743.09 |
| 3133KN7C1 | 3.500% 04/01/2052 DD 04/01/22 | 89.5750 | 698,669.79 | 2,260.24 | 632,926.70 | 0.83 | -65,743.09 |
| 549,613.680 | FHLMC POOL #RA-7306 | 92.9174 | 551,942.04 | 2,009.29 | 510,686.94 | | -41,255.10 |
| 3133KPKD1 | 4.000% 05/01/2052 DD 04/01/22 | 92.9174 | 551,942.04 | 2,009.29 | 510,686.94 | 0.67 | -41,255.10 |
| 913,526.436 | FHLMC POOL #RA-7936 | 97.3300 | 917,057.39 | 4,174.68 | 889,135.40 | | -27,921.99 |
| 3133KPY93 | 5.000% 09/01/2052 DD 09/01/22 | 97.3300 | 917,057.39 | 4,174.68 | 889,135.40 | 1.16 | -27,921.99 |
| 410,132.323 | FHLMC POOL #RB-5049 | 90.0172 | 379,944.81 | 1,124.62 | 369,189.66 | | -10,755.15 |
| 3133KYTE9 | 3.000% 04/01/2040 DD 04/01/20 | 90.0172 | 379,944.81 | 1,124.62 | 369,189.66 | 0.48 | -10,755.15 |
| 291,865.750 | FNMA GTD REMIC P/T 12-55 PD | 92.4163 | 305,705.13 | 800.26 | 269,731.44 | | -35,973.69 |
| 3136A53R5 | 3.000% 05/25/2042 DD 04/01/12 | 92.4163 | 305,705.13 | 800.26 | 269,731.44 | 0.35 | -35,973.69 |
| 18,099.613 | FNMA GTD REMIC P/T 13-16 A | 96.6623 | 17,729.68 | 28.94 | 17,495.50 | | -234.18 |
| 3136ACRN3 | 1.750% 01/25/2040 DD 02/01/13 | 96.6623 | 17,729.68 | 28.94 | 17,495.50 | 0.02 | -234.18 |
| 123,283.476 | FNMA GTD REMIC P/T 16-53 AV | 96.1394 | 122,292.27 | 338.03 | 118,523.94 | | -3,768.33 |
| 3136AS5A0 | 3.000% 12/25/2027 DD 07/01/16 | 96.1394 | 122,292.27 | 338.03 | 118,523.94 | 0.15 | -3,768.33 |
| 117,155.104 | FNMA GTD REMIC P/T 16-46 UP | 93.0209 | 114,534.15 | 321.25 | 108,978.78 | | -5,555.37 |
| 3136ASWH5 | 3.000% 11/25/2044 DD 06/01/16 | 93.0209 | 114,534.15 | 321.25 | 108,978.78 | 0.14 | -5,555.37 |
| 351,758.428 | FNMA GTD REMIC P/T 17-M11 A2 | 92.2214 | 372,386.39 | 958.16 | 324,396.48 | | -47,989.91 |
| 3136AX3J2 | 2.980% 08/25/2029 DD 09/01/17 | 92.2214 | 372,386.39 | 958.16 | 324,396.48 | 0.42 | -47,989.91 |
| 24,122.520 | FHLMC MULTICLASS MTG 4427 KA | 90.9534 | 23,049.13 | 49.62 | 21,940.25 | | -1,108.88 |
| 3137BGAW9 | 2.250% 07/15/2044 DD 01/01/15 | 90.9534 | 23,049.13 | 49.62 | 21,940.25 | 0.03 | -1,108.88 |
| 1,021,934.546 | FHLMC MULTICLASS MTG 4691 HA | 90.3545 | 977,547.82 | 2,335.00 | 923,363.85 | | -54,183.97 |
| 3137F1AK4 | 2.500% 06/15/2040 DD 06/01/17 | 90.3545 | 977,547.82 | 2,335.00 | 923,363.85 | 1.21 | -54,183.97 |
| 65,000.000 | FHLMC MULTICLASS MTG K068 A2 | 95.7317 | 65,378.23 | 192.75 | 62,225.61 | | -3,152.62 |
| 3137FBBX3 | 3.244% 08/25/2027 DD 10/01/17 | 95.7317 | 65,378.23 | 192.75 | 62,225.61 | 0.08 | -3,152.62 |
| 160,000.000 | FHLMC MULTICLASS MTG K155 A3 | 93.0067 | 164,099.18 | 548.35 | 148,810.74 | | -15,288.44 |
| 3137FG6T7 | 3.750% 04/25/2033 DD 06/01/18 | 93.0067 | 164,099.18 | 548.35 | 148,810.74 | 0.19 | -15,288.44 |
| 45,952.643 | FNMA POOL #0AL9222 | 94.4564 | 46,963.62 | 167.94 | 43,405.20 | | -3,558.42 |
| 3138ERG87 | 4.000% 10/01/2046 DD 10/01/16 | 94.4564 | 46,963.62 | 167.94 | 43,405.20 | 0.06 | -3,558.42 |
| 47,480.591 | FNMA POOL #0AL9570 | 99.5448 | 50,541.98 | 216.92 | 47,264.48 | | -3,277.50 |
| 3138ERT42 | 5.000% 06/01/2044 DD 12/01/16 | 99.5448 | 50,541.98 | 216.92 | 47,264.48 | 0.06 | -3,277.50 |
| 645,737.060 | FNMA POOL #0AM7018 | 95.2795 | 697,971.48 | 2,153.03 | 615,254.87 | | -82,716.61 |
| 3138L7YQ3 | 3.751% 10/01/2029 DD 10/01/14 | 95.2795 | 697,971.48 | 2,153.03 | 615,254.87 | 0.80 | -82,716.61 |
| 31,809.075 | FNMA POOL #0AS7568 | 97.2612 | 33,089.14 | 130.74 | 30,937.88 | | -2,151.26 |
| 3138WHMS8 | 4.500% 07/01/2046 DD 06/01/16 | 97.2612 | 33,089.14 | 130.74 | 30,937.88 | 0.04 | -2,151.26 |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|-------------|-------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 183,567.283 | FNMA POOL #0AS9837 | 94.5718 | 192,613.32 | 503.24 | 173,602.97 | | -19,010.35 |
| 3138WK4X0 | 3.000% 06/01/2032 DD 06/01/17 | 94.5718 | 192,613.32 | 503.24 | 173,602.97 | 0.23 | -19,010.35 |
| 46,840.407 | FNMA POOL #0BD2425 | 90.8989 | 46,470.78 | 149.82 | 42,577.43 | | -3,893.35 |
| 3140F9VT9 | 3.500% 01/01/2047 DD 01/01/17 | 90.8989 | 46,470.78 | 149.82 | 42,577.43 | 0.06 | -3,893.35 |
| 165,847.082 | FNMA POOL #0BM3900 | 94.0882 | 174,433.34 | 606.23 | 156,042.59 | | -18,390.75 |
| 3140J8KN2 | 4.000% 04/01/2048 DD 04/01/18 | 94.0882 | 174,433.34 | 606.23 | 156,042.59 | 0.20 | -18,390.75 |
| 81,867.734 | FNMA POOL #0BM5822 | 87.6464 | 86,304.12 | 224.54 | 71,754.13 | | -14,549.99 |
| 3140JAPG7 | 3.000% 11/01/2048 DD 04/01/19 | 87.6464 | 86,304.12 | 224.54 | 71,754.13 | 0.09 | -14,549.99 |
| 134,762.870 | FNMA POOL #0BO1766 | 96.3045 | 145,659.63 | 554.37 | 129,782.76 | | -15,876.87 |
| 3140JV6C1 | 4.500% 07/01/2049 DD 07/01/19 | 96.3045 | 145,659.63 | 554.37 | 129,782.76 | 0.17 | -15,876.87 |
| 492,842.505 | FNMA POOL #0BP9342 | 83.1169 | 504,884.79 | 1,126.25 | 409,635.55 | | -95,249.24 |
| 3140KHLY5 | 2.500% 07/01/2050 DD 06/01/20 | 83.1169 | 504,884.79 | 1,126.25 | 409,635.55 | 0.54 | -95,249.24 |
| 177,372.230 | FNMA POOL #0BQ0538 | 83.0961 | 164,012.73 | 405.22 | 147,389.46 | | -16,623.27 |
| 3140KKS47 | 2.500% 09/01/2050 DD 09/01/20 | 83.0961 | 164,012.73 | 405.22 | 147,389.46 | 0.19 | -16,623.27 |
| 119,887.759 | FNMA POOL #0BQ2883 | 83.1585 | 111,021.19 | 273.87 | 99,696.89 | | -11,324.30 |
| 3140KNFZ6 | 2.500% 09/01/2050 DD 10/01/20 | 83.1585 | 111,021.19 | 273.87 | 99,696.89 | 0.13 | -11,324.30 |
| 125,245.624 | FNMA POOL #0BR0479 | 79.4076 | 112,209.84 | 228.93 | 99,454.50 | | -12,755.34 |
| 3140KXQ90 | 2.000% 12/01/2050 DD 11/01/20 | 79.4076 | 112,209.84 | 228.93 | 99,454.50 | 0.13 | -12,755.34 |
| 881,261.810 | FNMA POOL #0BV9958 | 93.2918 | 872,963.93 | 3,221.75 | 822,144.77 | | -50,819.16 |
| 3140MQB40 | 4.000% 06/01/2052 DD 06/01/22 | 93.2918 | 872,963.93 | 3,221.75 | 822,144.77 | 1.07 | -50,819.16 |
| 103,079.530 | FNMA POOL #0CA0241 | 94.2380 | 110,711.71 | 376.89 | 97,140.10 | | -13,571.61 |
| 3140Q7HT7 | 4.000% 08/01/2047 DD 08/01/17 | 94.2380 | 110,711.71 | 376.89 | 97,140.10 | 0.13 | -13,571.61 |
| 24,672.990 | FNMA POOL #0CA2219 | 98.8897 | 25,704.95 | 112.62 | 24,399.06 | | -1,305.89 |
| 3140Q9PD9 | 5.000% 08/01/2048 DD 07/01/18 | 98.8897 | 25,704.95 | 112.62 | 24,399.06 | 0.03 | -1,305.89 |
| 157,901.684 | FNMA POOL #0CA4431 | 90.6494 | 163,050.09 | 505.10 | 143,136.89 | | -19,913.20 |
| 3140QB4R6 | 3.500% 10/01/2049 DD 09/01/19 | 90.6494 | 163,050.09 | 505.10 | 143,136.89 | 0.19 | -19,913.20 |
| 80,161.836 | FNMA POOL #0CA6307 | 83.1585 | 76,288.40 | 183.21 | 66,661.40 | | -9,627.00 |
| 3140QEAH5 | 2.500% 07/01/2050 DD 06/01/20 | 83.1585 | 76,288.40 | 183.21 | 66,661.40 | 0.09 | -9,627.00 |
| 262,827.795 | FNMA POOL #0CA6613 | 86.6066 | 274,845.63 | 720.74 | 227,626.19 | | -47,219.44 |
| 3140QEK35 | 3.000% 08/01/2050 DD 07/01/20 | 86.6066 | 274,845.63 | 720.74 | 227,626.19 | 0.30 | -47,219.44 |
| 249,079.132 | FNMA POOL #0CA6799 | 80.0419 | 249,568.21 | 455.16 | 199,367.56 | | -50,200.65 |
| 3140QERV6 | 2.000% 08/01/2050 DD 08/01/20 | 80.0419 | 249,568.21 | 455.16 | 199,367.56 | 0.26 | -50,200.65 |
| 336,223.196 | FNMA POOL #0CB2170 | 85.9827 | 342,588.03 | 921.82 | 289,093.76 | | -53,494.27 |
| 3140QMMU5 | 3.000% 11/01/2051 DD 10/01/21 | 85.9827 | 342,588.03 | 921.82 | 289,093.76 | 0.38 | -53,494.27 |
| 759,848.262 | FNMA POOL #0CB6304 | 95.0204 | 741,684.33 | 3,125.30 | 722,010.54 | | -19,673.79 |
| 3140QSAE1 | 4.500% 05/01/2053 DD 04/01/23 | 95.0204 | 741,684.33 | 3,125.30 | 722,010.54 | 0.94 | -19,673.79 |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|-------------|-------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 236,823.624 | FNMA POOL #0FM2714 | 86.7938 | 239,319.21 | 649.48 | 205,548.12 | | -33,771.09 |
| 3140X6AQ4 | 3.000% 03/01/2050 DD 03/01/20 | 86.7938 | 239,319.21 | 649.48 | 205,548.12 | 0.27 | -33,771.09 |
| 513,246.900 | FNMA POOL #0FM6523 | 83.0142 | 525,663.15 | 1,172.70 | 426,068.04 | | -99,595.11 |
| 3140XAG97 | 2.500% 03/01/2051 DD 03/01/21 | 83.0142 | 525,663.15 | 1,172.70 | 426,068.04 | 0.56 | -99,595.11 |
| 482,835.810 | FNMA POOL #0FM7346 | 86.7002 | 502,610.52 | 1,323.87 | 418,619.48 | | -83,991.04 |
| 3140XBEU0 | 3.000% 05/01/2051 DD 05/01/21 | 86.7002 | 502,610.52 | 1,323.87 | 418,619.48 | 0.55 | -83,991.04 |
| 211,034.086 | FNMA POOL #0FS1380 | 90.4492 | 207,345.94 | 674.96 | 190,878.71 | | -16,467.23 |
| 3140XGRA9 | 3.500% 04/01/2052 DD 04/01/22 | 90.4492 | 207,345.94 | 674.96 | 190,878.71 | 0.25 | -16,467.23 |
| 465,633.655 | FNMA POOL #0FS1475 | 90.4856 | 457,489.71 | 1,489.50 | 421,331.42 | | -36,158.29 |
| 3140XGT90 | 3.500% 04/01/2052 DD 04/01/22 | 90.4856 | 457,489.71 | 1,489.50 | 421,331.42 | 0.55 | -36,158.29 |
| 655,416.922 | FNMA POOL #0FS2157 | 95.8769 | 659,952.83 | 2,695.59 | 628,393.44 | | -31,559.39 |
| 3140XHMF1 | 4.500% 06/01/2052 DD 06/01/22 | 95.8769 | 659,952.83 | 2,695.59 | 628,393.44 | 0.82 | -31,559.39 |
| 636,112.982 | FNMA POOL #0FS3809 | 95.0204 | 626,225.58 | 2,616.32 | 604,436.83 | | -21,788.75 |
| 3140XKGT1 | 4.500% 11/01/2052 DD 01/01/23 | 95.0204 | 626,225.58 | 2,616.32 | 604,436.83 | 0.79 | -21,788.75 |
| 853,476.594 | FNMA POOL #0FS5233 | 100.8960 | 850,835.03 | 4,680.33 | 861,123.38 | | 10,288.35 |
| 3140XLY77 | 6.000% 07/01/2053 DD 07/01/23 | 100.8960 | 850,835.03 | 4,680.33 | 861,123.38 | 1.13 | 10,288.35 |
| 769,506.286 | FNMA POOL #0FS5589 | 99.7303 | 773,953.29 | 3,819.61 | 767,431.15 | | -6,522.14 |
| 3140XMF76 | 5.500% 07/01/2053 DD 08/01/23 | 99.7303 | 773,953.29 | 3,819.61 | 767,431.15 | 1.00 | -6,522.14 |
| 594,822.828 | FNMA POOL #0FS6616 | 100.9617 | 604,289.60 | 3,261.99 | 600,543.51 | | -3,746.09 |
| 3140XNK60 | 6.000% 06/01/2053 DD 12/01/23 | 100.9617 | 604,289.60 | 3,261.99 | 600,543.51 | 0.78 | -3,746.09 |
| 46,931.904 | FNMA POOL #0AB2467 | 97.8435 | 49,076.28 | 193.07 | 45,919.81 | | -3,156.47 |
| 31416XW55 | 4.500% 03/01/2041 DD 02/01/11 | 97.8435 | 49,076.28 | 193.07 | 45,919.81 | 0.06 | -3,156.47 |
| 223,512.938 | FNMA POOL #0MA1510 | 94.6019 | 242,635.66 | 817.10 | 211,447.60 | | -31,188.06 |
| 31418AVC9 | 4.000% 07/01/2043 DD 06/01/13 | 94.6019 | 242,635.66 | 817.10 | 211,447.60 | 0.28 | -31,188.06 |
| 61,852.275 | FNMA POOL #0MA2655 | 96.6717 | 63,061.13 | 226.14 | 59,793.67 | | -3,267.46 |
| 31418B5R3 | 4.000% 06/01/2036 DD 05/01/16 | 96.6717 | 63,061.13 | 226.14 | 59,793.67 | 0.08 | -3,267.46 |
| 83,145.063 | FNMA POOL #0MA2079 | 96.9462 | 89,788.74 | 304.06 | 80,605.94 | | -9,182.80 |
| 31418BJZ0 | 4.000% 11/01/2034 DD 10/01/14 | 96.9462 | 89,788.74 | 304.06 | 80,605.94 | 0.11 | -9,182.80 |
| 40,378.678 | FNMA POOL #0MA2808 | 94.4252 | 41,124.29 | 147.58 | 38,127.64 | | -2,996.65 |
| 31418CDN1 | 4.000% 11/01/2046 DD 10/01/16 | 94.4252 | 41,124.29 | 147.58 | 38,127.64 | 0.05 | -2,996.65 |
| 75,543.539 | FNMA POOL #0MA2873 | 94.6684 | 74,801.89 | 241.66 | 71,515.84 | | -3,286.05 |
| 31418CFP4 | 3.500% 01/01/2037 DD 12/01/16 | 94.6684 | 74,801.89 | 241.66 | 71,515.84 | 0.09 | -3,286.05 |
| 203,933.068 | FNMA POOL #0MA2923 | 94.3487 | 215,283.61 | 652.36 | 192,408.23 | | -22,875.38 |
| 31418CG99 | 3.500% 03/01/2037 DD 02/01/17 | 94.3487 | 215,283.61 | 652.36 | 192,408.23 | 0.25 | -22,875.38 |
| 110,761.470 | FNMA POOL #0MA3333 | 94.1236 | 118,235.00 | 404.90 | 104,252.72 | | -13,982.28 |
| 31418CV35 | 4.000% 03/01/2048 DD 03/01/18 | 94.1236 | 118,235.00 | 404.90 | 104,252.72 | 0.14 | -13,982.28 |

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|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 813,669.650 | FNMA POOL #0MA4446 | 83.7644 | 691,711.90 | 1,487.29 | 681,565.65 | | -10,146.25 |
| 31418D5G3 | 2.000% 09/01/2041 DD 09/01/21 | 83.7644 | 691,711.90 | 1,487.29 | 681,565.65 | 0.89 | -10,146.25 |
| 95,782.249 | FNMA POOL #0MA4202 | 80.5243 | 83,830.41 | 131.28 | 77,128.02 | | -6,702.39 |
| 31418DU42 | 1.500% 11/01/2040 DD 11/01/20 | 80.5243 | 83,830.41 | 131.28 | 77,128.02 | 0.10 | -6,702.39 |
| 444,562.860 | FNMA POOL #0MA4334 | 85.8140 | 456,406.62 | 1,015.90 | 381,497.25 | | -74,909.37 |
| 31418DY89 | 2.500% 05/01/2041 DD 04/01/21 | 85.8140 | 456,406.62 | 1,015.90 | 381,497.25 | 0.50 | -74,909.37 |
| 830,837.259 | FNMA POOL #0MA4617 | 88.7902 | 792,304.62 | 2,277.98 | 737,702.19 | | -54,602.43 |
| 31418EDX5 | 3.000% 04/01/2042 DD 03/01/22 | 88.7902 | 792,304.62 | 2,277.98 | 737,702.19 | 0.96 | -54,602.43 |
| 27,258.112 | FORD CREDIT AUTO OWNER TR A A3 | 98.9913 | 26,953.58 | 4.11 | 26,983.17 | | 29.59 |
| 34532NAC9 | 0.300% 08/15/2025 DD 02/22/21 | 98.9913 | 26,953.58 | 4.11 | 26,983.17 | 0.04 | 29.59 |
| 191,000.000 | FORD MOTOR CO | 100.0343 | 189,905.19 | 462.24 | 191,065.55 | | 1,160.36 |
| 345370DB3 | 6.100% 08/19/2032 DD 08/19/22 | 100.0343 | 189,905.19 | 462.24 | 191,065.55 | 0.25 | 1,160.36 |
| 183,000.000 | GA GLOBAL FUNDING TRUST 144A | 99.0644 | 181,965.33 | 1,569.30 | 181,287.93 | | -677.40 |
| 36143L2L8 | 5.500% 01/08/2029 DD 01/08/24 | 99.0644 | 181,965.33 | 1,569.30 | 181,287.93 | 0.24 | -677.40 |
| 259,974.580 | GNMA II POOL #0MA0219 | 89.6345 | 272,375.58 | 712.86 | 233,027.01 | | -39,348.57 |
| 36179MG46 | 3.000% 07/20/2042 DD 07/01/12 | 89.6345 | 272,375.58 | 712.86 | 233,027.01 | 0.30 | -39,348.57 |
| 638,282.091 | GNMA II POOL #0786280 | 93.6782 | 610,697.24 | 2,333.54 | 597,931.24 | | -12,766.00 |
| 3622AB2M3 | 4.000% 07/20/2052 DD 08/01/22 | 93.6782 | 610,697.24 | 2,333.54 | 597,931.24 | 0.78 | -12,766.00 |
| 159,000.000 | GE HEALTHCARE TECHNOLOGIES INC | 103.7299 | 159,632.48 | 4,376.89 | 164,930.47 | | 5,297.99 |
| 36267VAH6 | 5.857% 03/15/2030 DD 03/15/23 | 103.7299 | 159,632.48 | 4,376.89 | 164,930.47 | 0.22 | 5,297.99 |
| 123,000.000 | GARTNER INC 144A | 94.8232 | 116,271.47 | 965.11 | 116,632.55 | | 361.08 |
| 366651AC1 | 4.500% 07/01/2028 DD 06/22/20 | 94.8232 | 116,271.47 | 965.11 | 116,632.55 | 0.15 | 361.08 |
| 170,000.000 | GENERAL MILLS INC | 98.5604 | 161,744.20 | 3,623.39 | 167,552.75 | | 5,808.55 |
| 370334CT9 | 4.950% 03/29/2033 DD 03/29/23 | 98.5604 | 161,744.20 | 3,623.39 | 167,552.75 | 0.22 | 5,808.55 |
| 149,000.000 | GENERAL MOTORS FINANCIAL CO IN | 101.6786 | 146,457.07 | 3,587.01 | 151,501.15 | | 5,044.08 |
| 37045XEG7 | 5.850% 04/06/2030 DD 04/06/23 | 101.6786 | 146,457.07 | 3,587.01 | 151,501.15 | 0.20 | 5,044.08 |
| 165,000.000 | GEORGIA POWER CO | 98.1142 | 157,596.82 | 2,420.79 | 161,888.41 | | 4,291.59 |
| 373334KT7 | 4.950% 05/17/2033 DD 05/04/23 | 98.1142 | 157,596.82 | 2,420.79 | 161,888.41 | 0.21 | 4,291.59 |
| 164,425.049 | GNMA GTD REMIC P/T 08-49 PB | 98.4349 | 176,778.53 | 713.76 | 161,851.67 | | -14,926.86 |
| 38375XGH1 | 4.750% 06/20/2038 DD 06/01/08 | 98.4349 | 176,778.53 | 713.76 | 161,851.67 | 0.21 | -14,926.86 |
| 199,886.798 | GNMA GTD REMIC P/T 10-105 BH | 95.4173 | 207,162.92 | 548.03 | 190,726.65 | | -16,436.27 |
| 38377DZ74 | 3.000% 01/16/2040 DD 08/01/10 | 95.4173 | 207,162.92 | 548.03 | 190,726.65 | 0.25 | -16,436.27 |
| 663,000.000 | GREATAMERICA LEASING 1 A4 144A | 100.3610 | 672,183.58 | 1,815.00 | 665,393.16 | | -6,790.42 |
| 39154TBX5 | 5.350% 07/16/2029 DD 10/12/22 | 100.3610 | 672,183.58 | 1,815.00 | 665,393.16 | 0.87 | -6,790.42 |
| 116,000.000 | HCA INC | 99.8322 | 117,236.69 | 1,643.31 | 115,805.36 | | -1,431.33 |
| 404119CQ0 | 5.500% 06/01/2033 DD 05/04/23 | 99.8322 | 117,236.69 | 1,643.31 | 115,805.36 | 0.15 | -1,431.33 |

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|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 325,000.000 | HERTZ VEHICLE FINANC 2A A 144A | 90.9247 | 323,169.60 | 122.49 | 295,505.21 | | -27,664.39 |
| 42806MAE9 | 1.680% 12/27/2027 DD 06/30/21 | 90.9247 | 323,169.60 | 122.49 | 295,505.21 | 0.39 | -27,664.39 |
| 805,000.000 | HERTZ VEHICLE FINANC 2A A 144A | 91.1808 | 804,256.16 | 420.76 | 734,005.44 | | -70,250.72 |
| 42806MAN9 | 2.330% 06/26/2028 DD 01/19/22 | 91.1808 | 804,256.16 | 420.76 | 734,005.44 | 0.96 | -70,250.72 |
| 40,000.000 | ILLINOIS ST SALES TAX REVENUE | 96.9941 | 39,777.14 | 306.74 | 38,797.63 | | -979.51 |
| 452227FR7 | 3.481% 06/15/2026 DD 05/17/12 | 96.9941 | 39,777.14 | 306.74 | 38,797.63 | 0.05 | -979.51 |
| 217,000.000 | INDIANA MICHIGAN POWER CO | 85.5898 | 186,717.19 | 4,631.83 | 185,729.91 | | -987.28 |
| 454889AQ9 | 4.550% 03/15/2046 DD 03/03/16 | 85.5898 | 186,717.19 | 4,631.83 | 185,729.91 | 0.24 | -987.28 |
| 140,000.000 | INVITATION HOMES OPERATING PAR | 90.7009 | 121,896.65 | 2,254.04 | 126,981.28 | | 5,084.63 |
| 46188BAD4 | 4.150% 04/15/2032 DD 04/05/22 | 90.7009 | 121,896.65 | 2,254.04 | 126,981.28 | 0.17 | 5,084.63 |
| 114,000.000 | IQVIA INC | 103.3021 | 113,833.76 | 651.08 | 117,764.39 | | 3,930.63 |
| 46266TAF5 | 6.250% 02/01/2029 DD 02/01/24 | 103.3021 | 113,833.76 | 651.08 | 117,764.39 | 0.15 | 3,930.63 |
| 117,000.000 | JEFFERIES FINANCIAL GROUP INC | 93.4265 | 106,301.74 | 561.15 | 109,309.03 | | 3,007.29 |
| 47233JBH0 | 4.150% 01/23/2030 DD 01/23/18 | 93.4265 | 106,301.74 | 561.15 | 109,309.03 | 0.14 | 3,007.29 |
| 250,000.000 | SC JOHNSON & SON INC 144A | 90.1001 | 227,466.12 | 4,596.62 | 225,250.15 | | -2,215.97 |
| 478165AH6 | 4.750% 10/15/2046 DD 10/16/15 | 90.1001 | 227,466.12 | 4,596.62 | 225,250.15 | 0.29 | -2,215.97 |
| 102,000.000 | KKR GROUP FINANCE CO III 144A | 91.2231 | 88,647.57 | 1,345.74 | 93,047.53 | | 4,399.96 |
| 48250AAA1 | 5.125% 06/01/2044 DD 05/29/14 | 91.2231 | 88,647.57 | 1,345.74 | 93,047.53 | 0.12 | 4,399.96 |
| 175,000.000 | KENVUE INC | 100.6850 | 175,014.00 | 3,930.23 | 176,198.82 | | 1,184.82 |
| 49177JAH5 | 5.000% 03/22/2030 DD 09/22/23 | 100.6850 | 175,014.00 | 3,930.23 | 176,198.82 | 0.23 | 1,184.82 |
| 136,000.000 | KEYCORP | 83.9606 | 106,685.04 | 1,472.97 | 114,186.48 | | 7,501.44 |
| 49326EEJ8 | 2.550% 10/01/2029 DD 09/11/19 | 83.9606 | 106,685.04 | 1,472.97 | 114,186.48 | 0.15 | 7,501.44 |
| 109,000.000 | KIMCO REALTY OP LLC | 105.4660 | 108,556.05 | 56.25 | 114,957.93 | | 6,401.88 |
| 49447BAA1 | 6.400% 03/01/2034 DD 10/12/23 | 105.4660 | 108,556.05 | 56.25 | 114,957.93 | 0.15 | 6,401.88 |
| 127,000.000 | KRAFT HEINZ FOODS CO | 89.5498 | 100,782.55 | 2,625.78 | 113,728.19 | | 12,945.64 |
| 50077LAZ9 | 4.875% 10/01/2049 DD 10/01/20 | 89.5498 | 100,782.55 | 2,625.78 | 113,728.19 | 0.15 | 12,945.64 |
| 153,000.000 | LPL HOLDINGS INC | 104.6286 | 160,540.80 | 3,089.07 | 160,081.76 | | -459.04 |
| 50212YAH7 | 6.750% 11/17/2028 DD 11/17/23 | 104.6286 | 160,540.80 | 3,089.07 | 160,081.76 | 0.21 | -459.04 |
| 123,000.000 | L3HARRIS TECHNOLOGIES INC | 100.5170 | 115,713.68 | 625.01 | 123,635.86 | | 7,922.18 |
| 502431AQ2 | 5.400% 07/31/2033 DD 07/31/23 | 100.5170 | 115,713.68 | 625.01 | 123,635.86 | 0.16 | 7,922.18 |
| 183,000.000 | LAM RESEARCH CORP | 67.8550 | 118,065.68 | 1,160.45 | 124,174.62 | | 6,108.94 |
| 512807AW8 | 2.875% 06/15/2050 DD 05/05/20 | 67.8550 | 118,065.68 | 1,160.45 | 124,174.62 | 0.16 | 6,108.94 |
| 114,000.000 | LXP INDUSTRIAL TRUST | 82.7960 | 96,093.94 | 1,443.05 | 94,387.43 | | -1,706.51 |
| 529043AE1 | 2.700% 09/15/2030 DD 08/28/20 | 82.7960 | 96,093.94 | 1,443.05 | 94,387.43 | 0.12 | -1,706.51 |
| 83,000.000 | LXP INDUSTRIAL TRUST | 103.4978 | 82,546.82 | 1,723.00 | 85,903.18 | | 3,356.36 |
| 529043AF8 | 6.750% 11/15/2028 DD 11/13/23 | 103.4978 | 82,546.82 | 1,723.00 | 85,903.18 | 0.11 | 3,356.36 |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 132,000.000 | LOCKHEED MARTIN CORP | 98.9310 | 129,007.11 | 1,773.79 | 130,588.95 | | 1,581.84 |
| 539830BZ1 | 4.450% 05/15/2028 DD 05/25/23 | 98.9310 | 129,007.11 | 1,773.79 | 130,588.95 | 0.17 | 1,581.84 |
| 141,000.000 | LOWE'S COS INC | 100.1766 | 135,237.88 | 1,266.02 | 141,248.96 | | 6,011.08 |
| 548661EQ6 | 5.150% 07/01/2033 DD 03/30/23 | 100.1766 | 135,237.88 | 1,266.02 | 141,248.96 | 0.18 | 6,011.08 |
| 157,000.000 | WARNERMEDIA HOLDINGS INC | 92.8035 | 143,615.11 | 2,986.18 | 145,701.42 | | 2,086.31 |
| 55903VBB8 | 4.054% 03/15/2029 DD 03/15/23 | 92.8035 | 143,615.11 | 2,986.18 | 145,701.42 | 0.19 | 2,086.31 |
| 168,000.000 | MARVELL TECHNOLOGY INC | 85.9877 | 138,866.09 | 1,922.05 | 144,459.35 | | 5,593.26 |
| 573874AJ3 | 2.950% 04/15/2031 DD 04/12/21 | 85.9877 | 138,866.09 | 1,922.05 | 144,459.35 | 0.19 | 5,593.26 |
| 67,000.000 | MARVELL TECHNOLOGY INC | 103.6492 | 65,766.10 | 1,837.92 | 69,444.97 | | 3,678.87 |
| 573874AQ7 | 5.950% 09/15/2033 DD 09/18/23 | 103.6492 | 65,766.10 | 1,837.92 | 69,444.97 | 0.09 | 3,678.87 |
| 129,000.000 | MERCEDES-BENZ FINANCE NOR 144A | 99.5973 | 119,776.37 | 520.53 | 128,480.51 | | 8,704.14 |
| 58769JAM9 | 5.050% 08/03/2033 DD 08/03/23 | 99.5973 | 119,776.37 | 520.53 | 128,480.51 | 0.17 | 8,704.14 |
| 265,000.000 | MET TRANSPRTN AUTH NY REVENUE | 95.6775 | 334,284.03 | 4,148.23 | 253,545.38 | | -80,738.65 |
| 59261AG76 | 5.175% 11/15/2049 DD 05/14/20 | 95.6775 | 334,284.03 | 4,148.23 | 253,545.38 | 0.33 | -80,738.65 |
| 350,000.000 | MORGAN STANLEY BANK OF C32 A4 | 94.9784 | 371,629.14 | 1,189.89 | 332,424.47 | | -39,204.67 |
| 61691GAS9 | 3.720% 12/15/2049 DD 12/01/16 | 94.9784 | 371,629.14 | 1,189.89 | 332,424.47 | 0.43 | -39,204.67 |
| 425,000.000 | MORGAN STANLEY BANK OF C29 A4 | 95.4205 | 452,122.47 | 1,291.66 | 405,536.96 | | -46,585.51 |
| 61766EBE4 | 3.325% 05/15/2049 DD 05/01/16 | 95.4205 | 452,122.47 | 1,291.66 | 405,536.96 | 0.53 | -46,585.51 |
| 185,000.000 | MORGAN STANLEY CAPITAL I H3 A5 | 95.4149 | 187,733.53 | 706.40 | 176,517.57 | | -11,215.96 |
| 61767YAZ3 | 4.177% 07/15/2051 DD 07/01/18 | 95.4149 | 187,733.53 | 706.40 | 176,517.57 | 0.23 | -11,215.96 |
| 400,000.000 | NEW YORK NY | 82.7047 | 329,333.73 | 687.35 | 330,818.68 | | 1,484.95 |
| 64966QXB1 | 1.880% 08/01/2031 DD 08/26/21 | 82.7047 | 329,333.73 | 687.35 | 330,818.68 | 0.43 | 1,484.95 |
| 555,000.000 | NEW YORK CITY NY TRANSITIONAL | 96.1110 | 521,075.34 | 1,689.23 | 533,416.27 | | 12,340.93 |
| 64971W5E6 | 3.330% 02/01/2028 DD 04/19/17 | 96.1110 | 521,075.34 | 1,689.23 | 533,416.27 | 0.70 | 12,340.93 |
| 157,000.000 | NEWMONT CORP | 84.1754 | 128,370.15 | 1,500.80 | 132,155.33 | | 3,785.18 |
| 651639AY2 | 2.250% 10/01/2030 DD 03/18/20 | 84.1754 | 128,370.15 | 1,500.80 | 132,155.33 | 0.17 | 3,785.18 |
| 277,000.000 | NEXTERA ENERGY CAPITAL HOLDING | 81.5593 | 218,759.70 | 926.58 | 225,919.33 | | 7,159.63 |
| 65339KBZ2 | 2.440% 01/15/2032 DD 12/13/21 | 81.5593 | 218,759.70 | 926.58 | 225,919.33 | 0.30 | 7,159.63 |
| 151,000.000 | NVIDIA CORP | 90.5554 | 133,686.95 | 1,829.26 | 136,738.63 | | 3,051.68 |
| 67066GAF1 | 2.850% 04/01/2030 DD 03/31/20 | 90.5554 | 133,686.95 | 1,829.26 | 136,738.63 | 0.18 | 3,051.68 |
| 830,000.000 | ONEMAIN FINANCIAL I 1A A1 144A | 90.1875 | 821,507.89 | 695.26 | 748,556.33 | | -72,951.56 |
| 68269MAA2 | 1.550% 06/16/2036 DD 05/26/21 | 90.1875 | 821,507.89 | 695.26 | 748,556.33 | 0.98 | -72,951.56 |
| 269,000.000 | ORACLE CORP | 97.0491 | 252,914.45 | 1,015.41 | 261,062.20 | | 8,147.75 |
| 68389XCP8 | 4.900% 02/06/2033 DD 02/06/23 | 97.0491 | 252,914.45 | 1,015.41 | 261,062.20 | 0.34 | 8,147.75 |
| 116,000.000 | OVINTIV INC | 103.2160 | 112,670.86 | 974.38 | 119,730.51 | | 7,059.65 |
| 69047QAC6 | 6.250% 07/15/2033 DD 05/31/23 | 103.2160 | 112,670.86 | 974.38 | 119,730.51 | 0.16 | 7,059.65 |

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| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 125,000.000 | BLUE OWL CAPITAL CORP | 93.3018 | 115,256.11 | 582.49 | 116,627.20 | | 1,371.09 |
| 69121KAE4 | 3.400% 07/15/2026 DD 12/08/20 | 93.3018 | 115,256.11 | 582.49 | 116,627.20 | 0.15 | 1,371.09 |
| 400,000.000 | PENNSYLVANIA ST | 86.1651 | 349,446.62 | 676.21 | 344,660.36 | | -4,786.26 |
| 70914PW81 | 1.850% 08/01/2029 DD 05/20/21 | 86.1651 | 349,446.62 | 676.21 | 344,660.36 | 0.45 | -4,786.26 |
| 169,000.000 | PHILIP MORRIS INTERNATIONAL IN | 101.4809 | 163,927.26 | 4,671.09 | 171,502.69 | | 7,575.43 |
| 718172DE6 | 5.625% 09/07/2033 DD 09/07/23 | 101.4809 | 163,927.26 | 4,671.09 | 171,502.69 | 0.22 | 7,575.43 |
| 162,000.000 | PIONEER NATURAL RESOURCES CO | 83.7522 | 128,629.07 | 157.41 | 135,678.48 | | 7,049.41 |
| 723787AQ0 | 1.900% 08/15/2030 DD 08/11/20 | 83.7522 | 128,629.07 | 157.41 | 135,678.48 | 0.18 | 7,049.41 |
| 610,000.000 | PORT AUTH OF NEW YORK & NEW JE | 107.7149 | 650,778.68 | 9,507.83 | 657,060.83 | | 6,282.15 |
| 73358WAJ3 | 6.040% 12/01/2029 DD 07/01/09 | 107.7149 | 650,778.68 | 9,507.83 | 657,060.83 | 0.86 | 6,282.15 |
| 89,000.000 | PROLOGIS TARGETED US LOGI 144A | 99.7236 | 88,357.42 | 0.00 | 88,753.97 | | 396.55 |
| 74350LAB0 | 5.500% 04/01/2034 DD 03/07/24 | 99.7236 | 88,357.42 | 0.00 | 88,753.97 | 0.12 | 396.55 |
| 134,000.000 | PRUDENTIAL FINANCIAL INC | 79.0017 | 97,220.71 | 1,274.65 | 105,862.24 | | 8,641.53 |
| 744320BA9 | 3.935% 12/07/2049 DD 12/07/17 | 79.0017 | 97,220.71 | 1,274.65 | 105,862.24 | 0.14 | 8,641.53 |
| 231,000.000 | PUGET SOUND ENERGY INC | 80.8251 | 181,944.54 | 2,151.74 | 186,706.02 | | 4,761.48 |
| 745332CH7 | 4.223% 06/15/2048 DD 06/14/18 | 80.8251 | 181,944.54 | 2,151.74 | 186,706.02 | 0.24 | 4,761.48 |
| 119,000.000 | RADIAN GROUP INC | 100.6261 | 119,357.00 | 0.00 | 119,745.03 | | 388.03 |
| 750236AY7 | 6.200% 05/15/2029 DD 03/04/24 | 100.6261 | 119,357.00 | 0.00 | 119,745.03 | 0.16 | 388.03 |
| 103,000.000 | RTX CORP | 111.3097 | 102,605.30 | 2,118.58 | 114,649.02 | | 12,043.72 |
| 75513ECX7 | 6.400% 03/15/2054 DD 11/08/23 | 111.3097 | 102,605.30 | 2,118.58 | 114,649.02 | 0.15 | 12,043.72 |
| 155,000.000 | RETAIL OPPORTUNITY INVESTMENTS | 103.7434 | 152,844.56 | 4,736.32 | 160,802.26 | | 7,957.70 |
| 76132FAC1 | 6.750% 10/15/2028 DD 09/21/23 | 103.7434 | 152,844.56 | 4,736.32 | 160,802.26 | 0.21 | 7,957.70 |
| 144,000.000 | RGA GLOBAL FUNDING 144A | 99.0919 | 142,998.62 | 1,158.59 | 142,692.32 | | -306.30 |
| 76209PAD5 | 5.500% 01/11/2031 DD 01/11/24 | 99.0919 | 142,998.62 | 1,158.59 | 142,692.32 | 0.19 | -306.30 |
| 98,000.000 | SBL HOLDINGS INC 144A | 82.9951 | 78,736.32 | 208.47 | 81,335.16 | | 2,598.84 |
| 78397DAB4 | 5.000% 02/18/2031 DD 02/16/21 | 82.9951 | 78,736.32 | 208.47 | 81,335.16 | 0.11 | 2,598.84 |
| 167,000.000 | S&P GLOBAL INC 144A | 101.5817 | 163,555.10 | 4,187.98 | 169,641.41 | | 6,086.31 |
| 78409VBP8 | 5.250% 09/15/2033 DD 09/12/23 | 101.5817 | 163,555.10 | 4,187.98 | 169,641.41 | 0.22 | 6,086.31 |
| 650,000.000 | SALES TAX SECURITIZATION CORP | 100.6616 | 636,392.47 | 5,378.84 | 654,300.66 | | 17,908.19 |
| 79467BFZ3 | 4.736% 01/01/2030 DD 02/02/23 | 100.6616 | 636,392.47 | 5,378.84 | 654,300.66 | 0.85 | 17,908.19 |
| 104,000.000 | SAMMONS FINANCIAL GROUP I 144A | 81.1275 | 87,536.19 | 1,341.94 | 84,372.62 | | -3,163.57 |
| 79588TAD2 | 3.350% 04/16/2031 DD 04/16/21 | 81.1275 | 87,536.19 | 1,341.94 | 84,372.62 | 0.11 | -3,163.57 |
| 900,000.000 | SANTANDER DRIVE AUTO RECEI 5 B | 102.1465 | 899,783.63 | 2,836.74 | 919,318.14 | | 19,534.51 |
| 80286PAD3 | 6.160% 12/17/2029 DD 10/18/23 | 102.1465 | 899,783.63 | 2,836.74 | 919,318.14 | 1.20 | 19,534.51 |
| 316,000.000 | SEMPRA | 82.5956 | 251,767.95 | 1,097.63 | 261,002.07 | | 9,234.12 |
| 816851BH1 | 3.800% 02/01/2038 DD 01/12/18 | 82.5956 | 251,767.95 | 1,097.63 | 261,002.07 | 0.34 | 9,234.12 |

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|----------------|--------------------------------|------------|--------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 135,000.000 | SEMPRA GLOBAL 144A | 81.5668 | 103,841.69 | 601.49 | 110,115.12 | | 6,273.43 |
| 81685VAA1 | 3.250% 01/15/2032 DD 01/11/22 | 81.5668 | 103,841.69 | 601.49 | 110,115.12 | 0.14 | 6,273.43 |
| 166,000.000 | SOUTHERN CALIFORNIA EDISON CO | 104.5734 | 168,421.16 | 3,366.79 | 173,591.81 | | 5,170.65 |
| 842400HT3 | 5.950% 11/01/2032 DD 11/08/22 | 104.5734 | 168,421.16 | 3,366.79 | 173,591.81 | 0.23 | 5,170.65 |
| 149,000.000 | SPRINT CAPITAL CORP | 120.9805 | 182,200.60 | 6,110.54 | 180,260.95 | | -1,939.65 |
| 852060AT9 | 8.750% 03/15/2032 DD 03/14/02 | 120.9805 | 182,200.60 | 6,110.54 | 180,260.95 | 0.24 | -1,939.65 |
| 116,000.000 | T-MOBILE USA INC | 105.5227 | 107,262.30 | 1,535.16 | 122,406.32 | | 15,144.02 |
| 87264ADD4 | 6.000% 06/15/2054 DD 09/14/23 | 105.5227 | 107,262.30 | 1,535.16 | 122,406.32 | 0.16 | 15,144.02 |
| 165,000.000 | TAKE-TWO INTERACTIVE SOFTWARE | 99.6119 | 163,028.77 | 3,575.27 | 164,359.69 | | 1,330.92 |
| 874054AJ8 | 5.000% 03/28/2026 DD 04/14/23 | 99.6119 | 163,028.77 | 3,575.27 | 164,359.69 | 0.21 | 1,330.92 |
| 154,000.000 | TANGER PROPERTIES LP | 80.7660 | 115,228.09 | 34.14 | 124,379.66 | | 9,151.57 |
| 875484AL1 | 2.750% 09/01/2031 DD 08/10/21 | 80.7660 | 115,228.09 | 34.14 | 124,379.66 | 0.16 | 9,151.57 |
| 130,000.000 | TIME WARNER CABLE LLC | 94.6623 | 122,400.06 | 2,902.39 | 123,060.97 | | 660.91 |
| 88732JAJ7 | 6.550% 05/01/2037 DD 04/09/07 | 94.6623 | 122,400.06 | 2,902.39 | 123,060.97 | 0.16 | 660.91 |
| 155,000.000 | TOYOTA AUTO LOAN EXT 1A A 144A | 95.2666 | 155,437.23 | 46.91 | 147,663.25 | | -7,773.98 |
| 89237JAA4 | 1.350% 05/25/2033 DD 06/08/20 | 95.2666 | 155,437.23 | 46.91 | 147,663.25 | 0.19 | -7,773.98 |
| 135,000.000 | TRANSATLANTIC HOLDINGS INC | 127.8765 | 166,650.28 | 2,810.92 | 172,633.21 | | 5,982.93 |
| 893521AB0 | 8.000% 11/30/2039 DD 11/23/09 | 127.8765 | 166,650.28 | 2,810.92 | 172,633.21 | 0.23 | 5,982.93 |
| 6,658,400.000 | U S TREASURY BOND | 73.0313 | 4,586,498.61 | 8,231.54 | 4,862,712.75 | | 276,214.14 |
| 912810RK6 | 2.500% 02/15/2045 DD 02/15/15 | 73.0313 | 4,586,498.61 | 8,231.54 | 4,862,712.75 | 6.35 | 276,214.14 |
| 14,300.000 | U S TREASURY NOTE | 93.0625 | 13,366.10 | 9.40 | 13,307.94 | | -58.16 |
| 9128286B1 | 2.625% 02/15/2029 DD 02/15/19 | 93.0625 | 13,366.10 | 9.40 | 13,307.94 | 0.02 | -58.16 |
| 10,035,700.000 | U S TREASURY NOTE | 99.4141 | 9,847,005.10 | 125,101.62 | 9,976,897.02 | | 129,891.92 |
| 91282CFV8 | 4.125% 11/15/2032 DD 11/15/22 | 99.4141 | 9,847,005.10 | 125,101.62 | 9,976,897.02 | 13.04 | 129,891.92 |
| 190,000.000 | VERIZON COMMUNICATIONS INC | 92.8770 | 176,540.77 | 1,254.00 | 176,466.33 | | -74.44 |
| 92343VGG3 | 1.450% 03/20/2026 DD 03/22/21 | 92.8770 | 176,540.77 | 1,254.00 | 176,466.33 | 0.23 | -74.44 |
| 151,000.000 | VISA INC | 74.0072 | 109,788.77 | 1,581.46 | 111,750.81 | | 1,962.04 |
| 92826CAK8 | 2.700% 04/15/2040 DD 04/02/20 | 74.0072 | 109,788.77 | 1,581.46 | 111,750.81 | 0.15 | 1,962.04 |
| 138,000.000 | VULCAN MATERIALS CO | 87.0404 | 117,895.96 | 1,369.55 | 120,115.70 | | 2,219.74 |
| 929160AV1 | 4.500% 06/15/2047 DD 06/15/17 | 87.0404 | 117,895.96 | 1,369.55 | 120,115.70 | 0.16 | 2,219.74 |
| 600,000.000 | WFRBS COMMERCIAL MORTGA C21 A5 | 98.8544 | 591,768.25 | 2,016.85 | 593,126.40 | | 1,358.15 |
| 92939FAU3 | 3.678% 08/15/2047 DD 08/01/14 | 98.8544 | 591,768.25 | 2,016.85 | 593,126.40 | 0.78 | 1,358.15 |
| 259,000.000 | WELLS FARGO COMMERCIAL LC18 A5 | 97.7974 | 257,229.27 | 805.99 | 253,295.14 | | -3,934.13 |
| 94989AAU9 | 3.405% 12/15/2047 DD 12/01/14 | 97.7974 | 257,229.27 | 805.99 | 253,295.14 | 0.33 | -3,934.13 |
| 208,748.973 | WHEELS SPV 2 LLC 1A A3 144A | 99.5247 | 208,362.41 | 47.64 | 207,756.77 | | -605.64 |
| 96328DBU7 | 0.620% 08/20/2029 DD 09/21/20 | 99.5247 | 208,362.41 | 47.64 | 207,756.77 | 0.27 | -605.64 |

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|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 162,022.719 | BX COMMERCIAL MORT ACNT C 144A | 98.7500 | 161,682.18 | 561.61 | 159,997.43 | | -1,684.75 |
| 05609QAE6 | VAR RT 11/15/2038 DD 11/19/21 | 98.7500 | 161,682.18 | 561.61 | 159,997.43 | 0.21 | -1,684.75 |
| 251,000.000 | BANK OF AMERICA CORP | 93.6538 | 227,789.06 | 1,779.41 | 235,071.08 | | 7,282.02 |
| 06051GHD4 | VAR RT 12/20/2028 DD 12/20/17 | 93.6538 | 227,789.06 | 1,779.41 | 235,071.08 | 0.31 | 7,282.02 |
| 286,000.000 | BANK OF AMERICA CORP | 99.0244 | 271,047.72 | 5,439.75 | 283,209.83 | | 12,162.11 |
| 06051GLH0 | VAR RT 04/25/2034 DD 04/25/23 | 99.0244 | 271,047.72 | 5,439.75 | 283,209.83 | 0.37 | 12,162.11 |
| 149,934.971 | BX TRUST 2021-RISE RISE C 144A | 98.8750 | 149,934.98 | 515.96 | 148,248.20 | | -1,686.78 |
| 12434EAE0 | VAR RT 11/15/2036 DD 12/15/21 | 98.8750 | 149,934.98 | 515.96 | 148,248.20 | 0.19 | -1,686.78 |
| 383,000.000 | BX COMMERCIAL MORTG CIP A 144A | 98.7500 | 382,504.98 | 1,216.69 | 378,212.50 | | -4,292.48 |
| 12434FAA5 | VAR RT 12/15/2038 DD 12/21/21 | 98.7500 | 382,504.98 | 1,216.69 | 378,212.50 | 0.49 | -4,292.48 |
| 236,000.000 | CITIGROUP INC | 84.4361 | 186,611.32 | 795.07 | 199,269.23 | | 12,657.91 |
| 17327CAQ6 | VAR RT 01/25/2033 DD 01/25/22 | 84.4361 | 186,611.32 | 795.07 | 199,269.23 | 0.26 | 12,657.91 |
| 74,000.000 | CITIGROUP INC | 101.0889 | 74,354.35 | 1,205.98 | 74,805.76 | | 451.41 |
| 17327CAR4 | VAR RT 05/25/2034 DD 05/25/23 | 101.0889 | 74,354.35 | 1,205.98 | 74,805.76 | 0.10 | 451.41 |
| 134,000.000 | CITIZENS FINANCIAL GROUP INC | 99.1562 | 134,000.00 | 904.69 | 132,869.25 | | -1,130.75 |
| 174610BF1 | VAR RT 01/23/2030 DD 01/23/24 | 99.1562 | 134,000.00 | 904.69 | 132,869.25 | 0.17 | -1,130.75 |
| 108,000.000 | COMERICA INC | 98.3830 | 108,000.00 | 625.09 | 106,253.69 | | -1,746.31 |
| 200340AW7 | VAR RT 01/30/2030 DD 01/30/24 | 98.3830 | 108,000.00 | 625.09 | 106,253.69 | 0.14 | -1,746.31 |
| 118,000.000 | EQT CORP | 106.1047 | 123,509.56 | 889.64 | 125,203.55 | | 1,693.99 |
| 26884LAG4 | VAR RT 02/01/2030 DD 01/21/20 | 106.1047 | 123,509.56 | 889.64 | 125,203.55 | 0.16 | 1,693.99 |
| 89,211.482 | FRESB 2018-SB52 MORT SB52 A10F | 94.9838 | 88,631.20 | 283.45 | 84,736.45 | | -3,894.75 |
| 30297CAJ1 | VAR RT 06/25/2028 DD 08/01/18 | 94.9838 | 88,631.20 | 283.45 | 84,736.45 | 0.11 | -3,894.75 |
| 206,578.855 | FNMA GTD REMIC P/T 17-M7 A2 | 95.2183 | 206,584.74 | 559.14 | 196,700.92 | | -9,883.82 |
| 3136AV7G8 | VAR RT 02/25/2027 DD 06/01/17 | 95.2183 | 206,584.74 | 559.14 | 196,700.92 | 0.26 | -9,883.82 |
| 173,000.000 | FIFTH THIRD BANCORP | 95.0496 | 159,497.81 | 2,537.19 | 164,435.83 | | 4,938.02 |
| 316773DE7 | VAR RT 04/25/2028 DD 04/25/22 | 95.0496 | 159,497.81 | 2,537.19 | 164,435.83 | 0.21 | 4,938.02 |
| 84,000.000 | FIFTH THIRD BANCORP | 91.0193 | 70,216.05 | 1,317.44 | 76,456.21 | | 6,240.16 |
| 316773DF4 | VAR RT 04/25/2033 DD 04/25/22 | 91.0193 | 70,216.05 | 1,317.44 | 76,456.21 | 0.10 | 6,240.16 |
| 189,000.000 | FIRST CITIZENS BANCSHARES INC/ | 95.7205 | 175,962.01 | 2,997.40 | 180,911.72 | | 4,949.71 |
| 31946MAA1 | VAR RT 03/15/2030 DD 03/04/20 | 95.7205 | 175,962.01 | 2,997.40 | 180,911.72 | 0.24 | 4,949.71 |
| 175,000.000 | GS MORTGAGE SECURITIES GS4 A4 | 94.6693 | 187,704.93 | 550.56 | 165,671.31 | | -22,033.62 |
| 36251XAR8 | VAR RT 11/10/2049 DD 11/01/16 | 94.6693 | 187,704.93 | 550.56 | 165,671.31 | 0.22 | -22,033.62 |
| 132,000.000 | HUNTINGTON BANCSHARES INC/OH | 102.0644 | 132,468.46 | 278.04 | 134,725.04 | | 2,256.58 |
| 446150BC7 | VAR RT 08/21/2029 DD 08/21/23 | 102.0644 | 132,468.46 | 278.04 | 134,725.04 | 0.18 | 2,256.58 |
| 313,000.000 | JPMORGAN CHASE & CO | 97.4255 | 310,024.57 | 1,694.52 | 304,941.95 | | -5,082.62 |
| 46647PDH6 | VAR RT 07/25/2033 DD 07/25/22 | 97.4255 | 310,024.57 | 1,694.52 | 304,941.95 | 0.40 | -5,082.62 |

HB2F20000002 - STERLING CORE FIXED

3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--|--------------------------------|------------|----------------------|-------------------|----------------------|------------------|----------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 158,000.000 | JPMORGAN CHASE & CO | 99.4136 | 158,221.93 | 896.05 | 157,073.42 | | -1,148.51 |
| 46647PEB8 | VAR RT 01/23/2030 DD 01/23/24 | 99.4136 | 158,221.93 | 896.05 | 157,073.42 | 0.21 | -1,148.51 |
| 313,000.000 | MORGAN STANLEY | 94.9901 | 286,021.10 | 1,329.43 | 297,319.17 | | 11,298.07 |
| 61744YAK4 | VAR RT 07/22/2028 DD 07/24/17 | 94.9901 | 286,021.10 | 1,329.43 | 297,319.17 | 0.39 | 11,298.07 |
| 155,000.000 | MORGAN STANLEY | 98.5996 | 147,628.84 | 3,027.61 | 152,829.38 | | 5,200.54 |
| 61747YFE0 | VAR RT 04/21/2034 DD 04/21/23 | 98.5996 | 147,628.84 | 3,027.61 | 152,829.38 | 0.20 | 5,200.54 |
| 193,000.000 | PNC FINANCIAL SERVICES GROUP I | 96.3556 | 181,263.09 | 1,104.38 | 185,966.28 | | 4,703.19 |
| 693475BM6 | VAR RT 01/24/2034 DD 01/24/23 | 96.3556 | 181,263.09 | 1,104.38 | 185,966.28 | 0.24 | 4,703.19 |
| 200,000.000 | SBA TOWER TRUST 2A C 144A | 98.8655 | 206,922.59 | 396.00 | 197,730.94 | | -9,191.65 |
| 78403DAH3 | VAR RT 10/15/2049 DD 10/15/14 | 98.8655 | 206,922.59 | 396.00 | 197,730.94 | 0.26 | -9,191.65 |
| 184,000.000 | CHARLES SCHWAB CORP/THE | 101.3921 | 180,793.85 | 2,966.17 | 186,561.48 | | 5,767.63 |
| 808513CD5 | VAR RT 05/19/2029 DD 05/19/23 | 101.3921 | 180,793.85 | 2,966.17 | 186,561.48 | 0.24 | 5,767.63 |
| 111,000.000 | US BANCORP | 101.3718 | 105,686.98 | 2,415.80 | 112,522.68 | | 6,835.70 |
| 91159HJJ0 | VAR RT 10/21/2033 DD 10/21/22 | 101.3718 | 105,686.98 | 2,415.80 | 112,522.68 | 0.15 | 6,835.70 |
| 281,000.000 | WELLS FARGO & CO | 74.4648 | 197,729.37 | 3,005.43 | 209,246.12 | | 11,516.75 |
| 95000U2Q5 | VAR RT 04/30/2041 DD 04/30/20 | 74.4648 | 197,729.37 | 3,005.43 | 209,246.12 | 0.27 | 11,516.75 |
| 112,000.000 | WELLS FARGO & CO | 98.4748 | 108,333.93 | 593.43 | 110,291.82 | | 1,957.89 |
| 95000U3A9 | VAR RT 07/25/2028 DD 07/25/22 | 98.4748 | 108,333.93 | 593.43 | 110,291.82 | 0.14 | 1,957.89 |
| SUBTOTAL UNITED STATES | | | 73,954,921.40 | 524,079.42 | 72,687,326.28 | | -1,267,595.12 |
| | | | 73,954,921.40 | 524,079.42 | 72,687,326.28 | 95.00 | -1,267,595.12 |
| TOTAL FIXED INCOME SECURITIES U.S. DOLLAR | | | 77,109,292.15 | 557,585.43 | 75,876,148.98 | | -1,233,143.17 |
| | | | 77,109,292.15 | 557,585.43 | 75,876,148.98 | 99.17 | -1,233,143.17 |
| TOTAL FIXED INCOME SECURITIES | | | 77,109,292.15 | 557,585.43 | 75,876,148.98 | 99.17 | -1,233,143.17 |
| TOTAL ASSETS - BASE: | | | 77,765,222.56 | 560,543.42 | 76,532,079.39 | 100.02 | -1,233,143.17 |
| NET ASSETS - BASE: | | | | | 77,092,622.81 | | |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|-------------------|-------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 43,037.12 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 43,037.12 | 43,037.12 | 1 | 0.00 |
| | | 43,037.12 | 43,037.12 | 1 | 0.00 |
| COMMON STOCK | | | | | |
| 500 | CUSIP # 038336103 APTARGROUP INC | 71,945.00 | 57,146.70 | 1 | 0.00 |
| 100 | CUSIP # 22160K105 COSTCO WHOLESALE CORP | 73,263.00 | 44,694.98 | 1 | 0.00 |
| 2,700 | CUSIP # 294628102 EQUITY COMMONWEALTH | 50,976.00 | 69,116.29 | 1 | 0.00 |
| 1,500 | CUSIP # 349553107 FORTIS INC | 59,265.00 | 69,002.35 | 1 | 0.00 |
| 4,400 | CUSIP # 38173M102 GOLUB CAPITAL BDC INC | 73,172.00 | 59,022.02 | 1 | 0.00 |
| 200 | CUSIP # 580135101 MCDONALDS CORP CORPORATION | 56,390.00 | 57,056.02 | 1 | 0.00 |
| 300 | CUSIP # 655663102 NORDSON CORP | 82,362.00 | 67,608.50 | 2 | 0.00 |
| 400 | CUSIP # 713448108 PEPSICO INC | 70,004.00 | 69,802.50 | 1 | 506.00 |
| 771 | CUSIP # 884903808 THOMSON REUTERS CORP | 120,144.93 | 95,752.48 | 2 | 0.00 |
| | | 657,521.93 | 589,201.84 | 12 | 506.00 |
| FOREIGN STOCK | | | | | |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|---------------------|---------------------|-----------|----------------|
| 1,300 | CUSIP # 05534B760 BCE INC | 44,174.00 | 66,068.50 | 1 | 962.80 |
| 1,600 | CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR | 62,624.00 | 67,165.06 | 1 | 0.00 |
| | | 106,798.00 | 133,233.56 | 2 | 962.80 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 10,000 | CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF | 507,400.00 | 493,796.09 | 9 | 0.00 |
| | | 507,400.00 | 493,796.09 | 9 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 9,400 | CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF | 543,884.00 | 597,736.28 | 10 | 0.00 |
| 37,000 | CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF | 438,820.00 | 581,254.00 | 8 | 0.00 |
| 6,000 | CUSIP # 808524201 SCHWAB US LARGE-CAP ETF | 372,360.00 | 292,974.70 | 7 | 0.00 |
| | | 1,355,064.00 | 1,471,964.98 | 25 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 908,122.87 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 908,122.87 | 908,122.87 | 17 | 0.00 |
| | | 908,122.87 | 908,122.87 | 17 | 0.00 |
| PARTNERSHIPS | | | | | |
| 159,362.5498 | CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP | 1,848,713.94 | 1,600,000.00 | 34 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|-------------|--------------|--------------|-----------|----------------|
| | | 1,848,713.94 | 1,600,000.00 | 34 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|-------------------------------|---|---------------------|-------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 82,095.2 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 82,095.20 | 82,095.20 | 1 | 0.00 |
| | | 82,095.20 | 82,095.20 | 1 | 0.00 |
| COMMON STOCK | | | | | |
| 800 | CUSIP # 038336103 APTARGROUP INC | 115,112.00 | 91,432.62 | 1 | 0.00 |
| 200 | CUSIP # 22160K105 COSTCO WHOLESALE CORP | 146,526.00 | 89,389.41 | 2 | 0.00 |
| 4,000 | CUSIP # 294628102 EQUITY COMMONWEALTH | 75,520.00 | 102,393.30 | 1 | 0.00 |
| 2,200 | CUSIP # 349553107 FORTIS INC | 86,922.00 | 101,202.28 | 1 | 0.00 |
| 7,000 | CUSIP # 38173M102 GOLUB CAPITAL BDC INC | 116,410.00 | 93,896.60 | 1 | 0.00 |
| 300 | CUSIP # 580135101 MCDONALDS CORP CORPORATION | 84,585.00 | 85,582.27 | 1 | 0.00 |
| 400 | CUSIP # 655663102 NORDSON CORP | 109,816.00 | 90,143.50 | 1 | 0.00 |
| 600 | CUSIP # 713448108 PEPSICO INC | 105,006.00 | 104,702.50 | 1 | 759.00 |
| 1,253 | CUSIP # 884903808 THOMSON REUTERS CORP | 195,254.99 | 155,611.19 | 2 | 0.00 |
| | | 1,035,151.99 | 914,353.67 | 12 | 759.00 |
| FOREIGN STOCK | | | | | |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|---------------------|---------------------|-----------|-----------------|
| 2,000 | CUSIP # 05534B760 BCE INC | 67,960.00 | 101,642.50 | 1 | 1,481.23 |
| 2,400 | CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR | 93,936.00 | 100,746.34 | 1 | 0.00 |
| | | 161,896.00 | 202,388.84 | 2 | 1,481.23 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 19,500 | CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF | 989,430.00 | 962,902.75 | 11 | 0.00 |
| | | 989,430.00 | 962,902.75 | 11 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 23,600 | CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF | 1,365,496.00 | 1,500,695.82 | 16 | 0.00 |
| 61,000 | CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF | 723,460.00 | 958,282.00 | 8 | 0.00 |
| 17,600 | CUSIP # 808524201 SCHWAB US LARGE-CAP ETF | 1,092,256.00 | 1,005,490.50 | 12 | 0.00 |
| | | 3,181,212.00 | 3,464,468.32 | 36 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 557,687.11 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 557,687.11 | 557,687.11 | 6 | 0.00 |
| | | 557,687.11 | 557,687.11 | 6 | 0.00 |
| PARTNERSHIPS | | | | | |
| 239,043.8247 | CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP | 2,773,070.92 | 2,400,000.00 | 32 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|-------------|--------------|--------------|-----------|----------------|
| | | 2,773,070.92 | 2,400,000.00 | 32 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX9813
TRANSAMERICA BALANCED FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|----------------------|----------------------|-----------|-----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 517,705.83 | CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL | 517,705.83 | 517,705.83 | 2 | 2,200.51 |
| | | 517,705.83 | 517,705.83 | 2 | 2,200.51 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 265,279.645 | CUSIP # 00776B610 AEGON LONG CREDIT BOND CIT CL D | 3,114,383.03 | 2,681,977.21 | 10 | 0.00 |
| | | 3,114,383.03 | 2,681,977.21 | 10 | 0.00 |
| COMMON TRUST FUNDS - EQUITY | | | | | |
| 1,557,020.1287 | CUSIP # 41026F852 AEGON LARGE CAP BLEND EQ CIF R0 | 19,774,155.63 | 15,570,201.29 | 62 | 0.00 |
| | | 19,774,155.63 | 15,570,201.29 | 62 | 0.00 |
| INSURANCE POLICIES/ANNUITIES | | | | | |
| 834,515.722 | CUSIP # 89355V527 TRANSAMERIA STABLE VALUE CONTRACT | 8,463,846.22 | 8,380,652.47 | 27 | 0.00 |
| | | 8,463,846.22 | 8,380,652.47 | 27 | 0.00 |

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|--|--------------------------------------|---------------------|----------------------|--|----------------------------|------------------|---|
| CASH & CASH EQUIVALENTS | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| | PAYABLE FOR ACCOUNTING/AUDIT FEES | | -23,276.69 | 0.00 | -23,276.69 | | 0.00 |
| | | | -23,276.69 | 0.00 | -23,276.69 | -0.09 | 0.00 |
| | PAYABLE FOR TRUSTEE FEES | | -179.12 | 0.00 | -179.12 | | 0.00 |
| | | | -179.12 | 0.00 | -179.12 | 0.00 | 0.00 |
| | REBATE RECEIVABLE | | 5,884.39 | 0.00 | 5,884.39 | | 0.00 |
| | | | 5,884.39 | 0.00 | 5,884.39 | 0.02 | 0.00 |
| | PAYABLE FOR INVESTMENT ADVISORY FEES | | 16,154.75 | 0.00 | 16,154.75 | | 0.00 |
| | | | 16,154.75 | 0.00 | 16,154.75 | 0.06 | 0.00 |
| | MSC PAYABLE - CLASS C2 | | -56,390.88 | 0.00 | -56,390.88 | | 0.00 |
| | | | -56,390.88 | 0.00 | -56,390.88 | -0.21 | 0.00 |
| | PAYABLE FOR CUSTODIAN FEES | | -13,231.98 | 0.00 | -13,231.98 | | 0.00 |
| | | | -13,231.98 | 0.00 | -13,231.98 | -0.05 | 0.00 |
| 1,873,133.410 | BLACKROCK LIQ TREAS TR INSTL | 100.0000 | 1,873,133.41 | 8,764.13 | 1,873,133.41 | | 0.00 |
| 996229704 | VAR RT 12/31/2049 DD 01/31/12 | 100.0000 | 1,873,133.41 | 8,764.13 | 1,873,133.41 | 6.84 | 0.00 |
| SUBTOTAL UNITED STATES | | | 1,802,093.88 | 8,764.13 | 1,802,093.88 | | 0.00 |
| | | | 1,802,093.88 | 8,764.13 | 1,802,093.88 | 6.57 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR | | | 1,802,093.88 | 8,764.13 | 1,802,093.88 | | 0.00 |
| | | | 1,802,093.88 | 8,764.13 | 1,802,093.88 | 6.57 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS | | | 1,802,093.88 | 8,764.13 | 1,802,093.88 | 6.57 | 0.00 |
| FIXED INCOME SECURITIES | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| 1,058,174.037 | ULLICO SEPARATE ACCOUNT J | 17.9547 | 16,397,069.48 | 0.00 | 18,999,173.04 | | 2,602,103.56 |
| 99VVBW47 | | 17.9547 | 16,397,069.48 | 0.00 | 18,999,173.04 | 69.42 | 2,602,103.56 |
| EQUITY | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| UNITED STATES | | | | | | | |
| 45,316.031 | BANK OF NEW YORK MELLON EMPLOY | 144.8900 | 6,568,714.61 | 0.00 | 6,565,839.73 | | -2,874.88 |
| 06427F819 | BK OF NY MELLON/AGGREGATE BD | 144.8900 | 6,568,714.61 | 0.00 | 6,565,839.73 | 23.99 | -2,874.88 |
| TOTAL ASSETS - BASE: | | | 24,767,877.97 | 8,764.13 | 27,367,106.65 | 99.98 | 2,599,228.68 |
| NET ASSETS - BASE: | | | | | 27,375,870.78 | | |

HB9F10000102 - ULLICO SFA FIXD INCM

3/1/2024

| Shares/Par Security ID | Description Link Ref | 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 | | 15,601.49 | 0.00 | 15,601.49 | | 0.00 |
| | | | 15,601.49 | 0.00 | 15,601.49 | 0.06 | 0.00 |
| | RECEIVABLE FOR INVESTMENTS SOLD | | 629,402.13 | 0.00 | 629,402.13 | | 0.00 |
| | | | 629,402.13 | 0.00 | 629,402.13 | 2.55 | 0.00 |
| | PAYABLE FOR TRUSTEE FEES | | -121.57 | 0.00 | -121.57 | | 0.00 |
| | | | -121.57 | 0.00 | -121.57 | 0.00 | 0.00 |
| | PAYABLE FOR ACCOUNTING/AUDIT FEES | | -11,722.92 | 0.00 | -11,722.92 | | 0.00 |
| | | | -11,722.92 | 0.00 | -11,722.92 | -0.05 | 0.00 |
| | PAYABLE FOR CUSTODIAN FEES | | -52,033.94 | 0.00 | -52,033.94 | | 0.00 |
| | | | -52,033.94 | 0.00 | -52,033.94 | -0.21 | 0.00 |
| | PAYABLE FOR INVESTMENT ADVISORY FEES | | -10,826.52 | 0.00 | -10,826.52 | | 0.00 |
| | | | -10,826.52 | 0.00 | -10,826.52 | -0.04 | 0.00 |
| 3,687,862.180 | BLACKROCK LIQ TREAS TR INSTL | 100.0000 | 3,687,862.18 | 11,187.98 | 3,687,862.18 | | 0.00 |
| 996229704 | VAR RT 12/31/2049 DD 01/31/12 | 100.0000 | 3,687,862.18 | 11,187.98 | 3,687,862.18 | 14.95 | 0.00 |
| SUBTOTAL UNITED STATES | | | 4,258,160.85 | 11,187.98 | 4,258,160.85 | | 0.00 |
| | | | 4,258,160.85 | 11,187.98 | 4,258,160.85 | 17.26 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR | | | 4,258,160.85 | 11,187.98 | 4,258,160.85 | | 0.00 |
| | | | 4,258,160.85 | 11,187.98 | 4,258,160.85 | 17.26 | 0.00 |
| TOTAL CASH & CASH EQUIVALENTS | | | 4,258,160.85 | 11,187.98 | 4,258,160.85 | 17.26 | 0.00 |
| FIXED INCOME SECURITIES | | | | | | | |
| U.S. DOLLAR | | | | | | | |
| LUXEMBOURG | | | | | | | |
| 500,000.000 | SCHLUMBERGER INVESTMENT SA | 99.4061 | 499,597.56 | 7,342.36 | 497,030.29 | | -2,567.27 |
| 806854AL9 | 4.850% 05/15/2033 DD 05/15/23 | 99.4061 | 499,597.56 | 7,342.36 | 497,030.29 | 2.02 | -2,567.27 |
| UNITED STATES | | | | | | | |
| 500,000.000 | AT&T INC | 99.9880 | 500,000.15 | 1,077.03 | 499,939.86 | | -60.29 |
| 00206RMP4 | 5.539% 02/20/2026 DD 02/22/23 | 99.9880 | 500,000.15 | 1,077.03 | 499,939.86 | 2.03 | -60.29 |
| 250,000.000 | AMGEN INC | 100.5663 | 249,644.12 | 6,509.03 | 251,415.85 | | 1,771.73 |
| 031162DP2 | 5.150% 03/02/2028 DD 03/02/23 | 100.5663 | 249,644.12 | 6,509.03 | 251,415.85 | 1.02 | 1,771.73 |
| 250,000.000 | ASTRAZENECA FINANCE LLC | 100.2275 | 249,586.76 | 6,127.60 | 250,568.65 | | 981.89 |
| 04636NAF0 | 4.875% 03/03/2028 DD 03/03/23 | 100.2275 | 249,586.76 | 6,127.60 | 250,568.65 | 1.02 | 981.89 |

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3/1/2024

| Shares/Par Security ID | Description Link Ref | Price Local/Base | Cost Local/Base | Net Income Receivable Local/Base | Market Value Local/Base | Percent Of Total | Net Unrealized Gain/Loss Local/Base |
|---------------------------|--------------------------------|---------------------|--------------------|--|----------------------------|------------------|---|
| 0.000 | BANK 2017-BNK8 BNK8 A3 | 0.0000 | 0.00 | 1,268.56 | 0.00 | | 0.00 |
| 06650AAD9 | 3.229% 11/15/2050 DD 11/01/17 | 0.0000 | 0.00 | 1,268.56 | 0.00 | 0.00 | 0.00 |
| 500,000.000 | BLACK HILLS CORP | 103.2406 | 507,999.82 | 13,965.97 | 516,203.12 | | 8,203.30 |
| 092113AV1 | 5.950% 03/15/2028 DD 03/07/23 | 103.2406 | 507,999.82 | 13,965.97 | 516,203.12 | 2.09 | 8,203.30 |
| 500,000.000 | BP CAPITAL MARKETS AMERICA INC | 98.0062 | 502,083.84 | 1,403.50 | 490,030.78 | | -12,053.06 |
| 10373QBU3 | 4.812% 02/13/2033 DD 02/13/23 | 98.0062 | 502,083.84 | 1,403.50 | 490,030.78 | 1.99 | -12,053.06 |
| 500,000.000 | CISCO SYSTEMS INC | 100.5413 | 499,825.63 | 538.89 | 502,706.63 | | 2,881.00 |
| 17275RBR2 | 4.850% 02/26/2029 DD 02/26/24 | 100.5413 | 499,825.63 | 538.89 | 502,706.63 | 2.04 | 2,881.00 |
| 500,000.000 | CONSUMERS ENERGY CO | 99.7542 | 502,283.25 | 193.75 | 498,771.13 | | -3,512.12 |
| 210518DS2 | 4.650% 03/01/2028 DD 01/10/23 | 99.7542 | 502,283.25 | 193.75 | 498,771.13 | 2.02 | -3,512.12 |
| 500,000.000 | CROWN CASTLE INC | 98.7682 | 502,903.47 | 3,680.56 | 493,840.97 | | -9,062.50 |
| 22822VBA8 | 5.000% 01/11/2028 DD 01/11/23 | 98.7682 | 502,903.47 | 3,680.56 | 493,840.97 | 2.00 | -9,062.50 |
| 500,000.000 | ENTERPRISE PRODUCTS OPERATING | 89.3007 | 452,857.60 | 1,283.33 | 446,503.59 | | -6,354.01 |
| 29379VBX0 | 2.800% 01/31/2030 DD 01/15/20 | 89.3007 | 452,857.60 | 1,283.33 | 446,503.59 | 1.81 | -6,354.01 |
| 500,000.000 | FEDERAL HOME LN BK CONS BD | 99.5234 | 498,908.25 | 2,005.21 | 497,617.13 | | -1,291.12 |
| 3130AYPN0 | 4.125% 01/15/2027 DD 01/29/24 | 99.5234 | 498,908.25 | 2,005.21 | 497,617.13 | 2.02 | -1,291.12 |
| 88,826.462 | FHLMC POOL #ZA-1334 | 91.8036 | 84,010.16 | 284.99 | 81,545.87 | | -2,464.29 |
| 31329JPT8 | 3.500% 07/01/2042 DD 09/01/18 | 91.8036 | 84,010.16 | 284.99 | 81,545.87 | 0.33 | -2,464.29 |
| 342,832.524 | FHLMC POOL #ZS-9386 | 89.1022 | 314,874.76 | 942.79 | 305,471.19 | | -9,403.57 |
| 3132AANB6 | 3.000% 04/01/2043 DD 09/01/18 | 89.1022 | 314,874.76 | 942.79 | 305,471.19 | 1.24 | -9,403.57 |
| 133,667.190 | FHLMC POOL #ZS-9629 | 91.7932 | 126,388.38 | 428.85 | 122,697.37 | | -3,691.01 |
| 3132AAVW1 | 3.500% 01/01/2044 DD 09/01/18 | 91.7932 | 126,388.38 | 428.85 | 122,697.37 | 0.50 | -3,691.01 |
| 274,453.275 | FHLMC POOL #SD-0612 | 84.4557 | 238,323.41 | 628.96 | 231,791.49 | | -6,531.92 |
| 3132DMVD4 | 2.500% 11/01/2050 DD 05/01/21 | 84.4557 | 238,323.41 | 628.96 | 231,791.49 | 0.94 | -6,531.92 |
| 109,308.209 | FHLMC POOL #SD-7528 | 80.6198 | 91,781.05 | 200.40 | 88,124.02 | | -3,657.03 |
| 3132DVLH6 | 2.000% 11/01/2050 DD 10/01/20 | 80.6198 | 91,781.05 | 200.40 | 88,124.02 | 0.36 | -3,657.03 |
| 750,313.665 | FHLMC POOL #RA-2958 | 80.2945 | 636,583.61 | 1,375.57 | 602,460.84 | | -34,122.77 |
| 3133KJJB9 | 2.000% 07/01/2050 DD 06/01/20 | 80.2945 | 636,583.61 | 1,375.57 | 602,460.84 | 2.44 | -34,122.77 |
| 519,727.891 | FHLMC POOL #RA-5576 | 83.4954 | 455,621.15 | 1,191.05 | 433,949.01 | | -21,672.14 |
| 3133KMFR1 | 2.500% 07/01/2051 DD 06/01/21 | 83.4954 | 455,621.15 | 1,191.05 | 433,949.01 | 1.76 | -21,672.14 |
| 142,613.869 | FNMA POOL #0735500 | 101.8196 | 146,394.14 | 719.01 | 145,208.86 | | -1,185.28 |
| 31402RDD8 | 5.500% 05/01/2035 DD 04/01/05 | 101.8196 | 146,394.14 | 719.01 | 145,208.86 | 0.59 | -1,185.28 |
| 363,173.670 | FNMA POOL #0BM3075 | 96.4206 | 346,897.59 | 1,165.19 | 350,174.13 | | 3,276.54 |
| 3140J7MZ5 | 3.500% 07/01/2032 DD 11/01/17 | 96.4206 | 346,897.59 | 1,165.19 | 350,174.13 | 1.42 | 3,276.54 |
| 495,181.875 | FNMA POOL #0BM4798 | 101.8196 | 513,694.19 | 2,496.54 | 504,192.17 | | -9,502.02 |
| 3140J9KL4 | 5.500% 07/01/2041 DD 10/01/18 | 101.8196 | 513,694.19 | 2,496.54 | 504,192.17 | 2.04 | -9,502.02 |

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3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|-------------|--------------------------------|------------|------------|------------|--------------|------------------|----------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 118,552.414 | FNMA POOL #0CA5225 | 87.4722 | 106,793.07 | 326.02 | 103,700.45 | | -3,092.62 |
| 3140QCYX8 | 3.000% 02/01/2050 DD 01/01/20 | 87.4722 | 106,793.07 | 326.02 | 103,700.45 | 0.42 | -3,092.62 |
| 114,512.631 | FNMA POOL #0CB0671 | 84.1193 | 100,175.77 | 262.43 | 96,327.24 | | -3,848.53 |
| 3140QKW95 | 2.500% 06/01/2051 DD 05/01/21 | 84.1193 | 100,175.77 | 262.43 | 96,327.24 | 0.39 | -3,848.53 |
| 230,778.093 | FNMA POOL #0FM3123 | 89.8318 | 210,093.47 | 528.87 | 207,312.12 | | -2,781.35 |
| 3140X6PH8 | 2.500% 05/01/2040 DD 04/01/20 | 89.8318 | 210,093.47 | 528.87 | 207,312.12 | 0.84 | -2,781.35 |
| 364,628.232 | FNMA POOL #0FS3371 | 80.4489 | 306,220.91 | 668.48 | 293,339.56 | | -12,881.35 |
| 3140XJW90 | 2.000% 01/01/2053 DD 12/01/22 | 80.4489 | 306,220.91 | 668.48 | 293,339.56 | 1.19 | -12,881.35 |
| 509,478.738 | FNMA POOL #0FS4003 | 101.8196 | 527,795.84 | 2,568.62 | 518,749.18 | | -9,046.66 |
| 3140XKNV8 | 5.500% 08/01/2037 DD 02/01/23 | 101.8196 | 527,795.84 | 2,568.62 | 518,749.18 | 2.10 | -9,046.66 |
| 641,193.161 | FNMA POOL #0FS4296 | 89.1022 | 594,067.25 | 1,763.28 | 571,316.97 | | -22,750.28 |
| 3140XKX21 | 3.000% 01/01/2049 DD 03/01/23 | 89.1022 | 594,067.25 | 1,763.28 | 571,316.97 | 2.32 | -22,750.28 |
| 449,199.460 | FNMA POOL #0FS4355 | 91.5337 | 429,253.86 | 1,441.19 | 411,169.09 | | -18,084.77 |
| 3140XKZV5 | 3.500% 04/01/2048 DD 03/01/23 | 91.5337 | 429,253.86 | 1,441.19 | 411,169.09 | 1.67 | -18,084.77 |
| 125,257.629 | FNMA POOL #0MA4045 | 84.5339 | 107,677.34 | 229.64 | 105,885.14 | | -1,792.20 |
| 31418DP71 | 2.000% 05/01/2040 DD 05/01/20 | 84.5339 | 107,677.34 | 229.64 | 105,885.14 | 0.43 | -1,792.20 |
| 573,167.894 | GNMA POOL #0786469 | 100.7908 | 591,060.09 | 2,627.02 | 577,700.29 | | -13,359.80 |
| 3622ACCE8 | 5.000% 07/15/2040 DD 01/01/23 | 100.7908 | 591,060.09 | 2,627.02 | 577,700.29 | 2.34 | -13,359.80 |
| 300,000.000 | HARTFORD FINANCIAL SERVICES GR | 103.8193 | 324,998.34 | 6,892.08 | 311,458.04 | | -13,540.30 |
| 416515AS3 | 5.950% 10/15/2036 DD 10/03/06 | 103.8193 | 324,998.34 | 6,892.08 | 311,458.04 | 1.26 | -13,540.30 |
| 196,065.993 | JOHN DEERE OWNER TRUST 20 A A2 | 99.9019 | 196,035.53 | 546.37 | 195,873.73 | | -161.80 |
| 47800CAB2 | 5.280% 03/16/2026 DD 03/02/23 | 99.9019 | 196,035.53 | 546.37 | 195,873.73 | 0.79 | -161.80 |
| 500,000.000 | LOCKHEED MARTIN CORP | 98.6733 | 495,816.23 | 2,187.50 | 493,366.41 | | -2,449.82 |
| 539830CC1 | 4.500% 02/15/2029 DD 01/29/24 | 98.6733 | 495,816.23 | 2,187.50 | 493,366.41 | 2.00 | -2,449.82 |
| 500,000.000 | NEXTERA ENERGY CAPITAL HOLDING | 99.4683 | 501,605.74 | 408.33 | 497,341.73 | | -4,264.01 |
| 65339KCM0 | 4.900% 02/28/2028 DD 02/09/23 | 99.4683 | 501,605.74 | 408.33 | 497,341.73 | 2.02 | -4,264.01 |
| 500,000.000 | NORTHROP GRUMMAN CORP | 96.9703 | 495,815.76 | 11,031.94 | 484,851.73 | | -10,964.03 |
| 666807CH3 | 4.700% 03/15/2033 DD 02/08/23 | 96.9703 | 495,815.76 | 11,031.94 | 484,851.73 | 1.97 | -10,964.03 |
| 500,000.000 | RYDER SYSTEM INC | 100.4779 | 499,454.70 | 6,781.25 | 502,389.32 | | 2,934.62 |
| 78355HKW8 | 5.250% 06/01/2028 DD 05/19/23 | 100.4779 | 499,454.70 | 6,781.25 | 502,389.32 | 2.04 | 2,934.62 |
| 250,000.000 | TOYOTA MOTOR CREDIT CORP | 99.7199 | 249,868.88 | 1,670.14 | 249,299.67 | | -569.21 |
| 89236TKQ7 | 4.625% 01/12/2028 DD 01/12/23 | 99.7199 | 249,868.88 | 1,670.14 | 249,299.67 | 1.01 | -569.21 |
| 258,693.552 | UBS COMMERCIAL MORTGAGE C2 A3 | 93.7975 | 241,535.17 | 764.76 | 242,647.98 | | 1,112.81 |
| 90276CAD3 | 3.225% 08/15/2050 DD 08/01/17 | 93.7975 | 241,535.17 | 764.76 | 242,647.98 | 0.98 | 1,112.81 |
| 385,153.945 | UBS COMMERCIAL MORTGAGE C1 A3 | 94.4639 | 358,273.82 | 1,128.37 | 363,831.25 | | 5,557.43 |
| 90276EAD9 | 3.196% 06/15/2050 DD 06/01/17 | 94.4639 | 358,273.82 | 1,128.37 | 363,831.25 | 1.48 | 5,557.43 |

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3/1/2024

| Shares/Par | Description | Price | Cost | Net Income | Market Value | Percent Of Total | Net Unrealized |
|--|--------------------------------|------------|----------------------|-------------------|----------------------|------------------|--------------------|
| Security ID | Link Ref | Local/Base | Local/Base | Receivable | Local/Base | | Gain/Loss |
| | | | | Local/Base | | | Local/Base |
| 200,000.000 | U S TREASURY BOND | 62.0547 | 138,238.01 | 197.80 | 124,109.38 | | -14,128.63 |
| 912810SZ2 | 2.000% 08/15/2051 DD 08/15/21 | 62.0547 | 138,238.01 | 197.80 | 124,109.38 | 0.50 | -14,128.63 |
| 700,000.000 | U S TREASURY BOND | 69.7500 | 528,810.23 | 4,230.77 | 488,250.00 | | -40,560.23 |
| 912810TC2 | 2.000% 11/15/2041 DD 11/15/21 | 69.7500 | 528,810.23 | 4,230.77 | 488,250.00 | 1.98 | -40,560.23 |
| 3,000,000.000 | U S TREASURY NOTE | 94.5977 | 2,875,763.21 | 2,410.71 | 2,837,929.68 | | -37,833.53 |
| 912828P46 | 1.625% 02/15/2026 DD 02/15/16 | 94.5977 | 2,875,763.21 | 2,410.71 | 2,837,929.68 | 11.51 | -37,833.53 |
| 500,000.000 | U S TREASURY NOTE | 87.8242 | 450,421.73 | 2,663.93 | 439,121.10 | | -11,300.63 |
| 91282CCY5 | 1.250% 09/30/2028 DD 09/30/21 | 87.8242 | 450,421.73 | 2,663.93 | 439,121.10 | 1.78 | -11,300.63 |
| 500,000.000 | U S TREASURY NOTE | 98.9492 | 500,884.04 | 4,371.58 | 494,746.10 | | -6,137.94 |
| 91282CGA3 | 4.000% 12/15/2025 DD 12/15/22 | 98.9492 | 500,884.04 | 4,371.58 | 494,746.10 | 2.01 | -6,137.94 |
| 250,000.000 | WASTE MANAGEMENT INC | 98.8789 | 249,691.14 | 610.24 | 247,197.13 | | -2,494.01 |
| 94106LBT5 | 4.625% 02/15/2030 DD 02/15/23 | 98.8789 | 249,691.14 | 610.24 | 247,197.13 | 1.00 | -2,494.01 |
| 250,000.000 | BANK OF AMERICA CORP | 101.4775 | 250,000.00 | 6,963.03 | 253,693.66 | | 3,693.66 |
| 06051GLV9 | VAR RT 09/15/2027 DD 09/15/23 | 101.4775 | 250,000.00 | 6,963.03 | 253,693.66 | 1.03 | 3,693.66 |
| 250,000.000 | BANK OF NEW YORK MELLON CORP/T | 98.5669 | 250,000.00 | 1,041.10 | 246,417.21 | | -3,582.79 |
| 06406RBN6 | VAR RT 02/01/2029 DD 01/31/23 | 98.5669 | 250,000.00 | 1,041.10 | 246,417.21 | 1.00 | -3,582.79 |
| 500,000.000 | CITIGROUP INC | 99.1426 | 487,090.68 | 1,675.88 | 495,713.12 | | 8,622.44 |
| 172967MX6 | VAR RT 05/01/2025 DD 05/04/21 | 99.1426 | 487,090.68 | 1,675.88 | 495,713.12 | 2.01 | 8,622.44 |
| 250,000.000 | GOLDMAN SACHS GROUP INC/THE | 96.1870 | 236,294.72 | 3,607.15 | 240,467.46 | | 4,172.74 |
| 38141GWZ3 | VAR RT 05/01/2029 DD 04/23/18 | 96.1870 | 236,294.72 | 3,607.15 | 240,467.46 | 0.98 | 4,172.74 |
| 250,000.000 | JPMORGAN CHASE & CO | 99.7298 | 250,000.00 | 1,435.00 | 249,324.49 | | -675.51 |
| 46647PEAO | VAR RT 01/23/2028 DD 01/23/24 | 99.7298 | 250,000.00 | 1,435.00 | 249,324.49 | 1.01 | -675.51 |
| 250,000.000 | MORGAN STANLEY | 99.6686 | 250,000.82 | 1,174.02 | 249,171.51 | | -829.31 |
| 61747YFA8 | VAR RT 02/01/2029 DD 01/19/23 | 99.6686 | 250,000.82 | 1,174.02 | 249,171.51 | 1.01 | -829.31 |
| SUBTOTAL UNITED STATES | | | 20,224,397.68 | 119,694.28 | 19,905,913.40 | | -318,484.28 |
| | | | 20,224,397.68 | 119,694.28 | 19,905,913.40 | 80.73 | -318,484.28 |
| TOTAL FIXED INCOME SECURITIES U.S. DOLLAR | | | 20,723,995.24 | 127,036.64 | 20,402,943.69 | | -321,051.55 |
| | | | 20,723,995.24 | 127,036.64 | 20,402,943.69 | 82.75 | -321,051.55 |
| TOTAL FIXED INCOME SECURITIES | | | 20,723,995.24 | 127,036.64 | 20,402,943.69 | 82.75 | -321,051.55 |
| TOTAL ASSETS - BASE: | | | 24,982,156.09 | 138,224.62 | 24,661,104.54 | 100.01 | -321,051.55 |
| NET ASSETS - BASE: | | | | | 24,799,329.16 | | |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|---------------------|---------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 35,880.24 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 35,880.24 | 35,880.24 | 0 | 0.00 |
| | | 35,880.24 | 35,880.24 | 0 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 54,497 | CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF | 2,734,114.49 | 2,151,634.56 | 30 | 0.00 |
| 20,762 | CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF | 867,228.74 | 867,616.95 | 9 | 0.00 |
| 7,501 | CUSIP # 922908736 VANGUARD GROWTH ETF | 2,581,844.20 | 1,220,371.00 | 28 | 0.00 |
| 13,769 | CUSIP # 922908744 VANGUARD VALUE ETF | 2,242,419.34 | 1,412,667.76 | 24 | 0.00 |
| 2,695 | CUSIP # 922908751 VANGUARD SMALL CAP ETF | 616,050.05 | 350,654.44 | 7 | 0.00 |
| | | 9,041,656.82 | 6,002,944.71 | 99 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 101,123.45 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 101,123.45 | 101,123.45 | 1 | 0.00 |
| | | 101,123.45 | 101,123.45 | 1 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|---|---------------------|---------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 3,057.18 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 3,057.18 | 3,057.18 | 0 | 0.00 |
| | | 3,057.18 | 3,057.18 | 0 | 0.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 2,307 | CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF | 166,865.31 | 222,842.00 | 14 | 0.00 |
| 2,144 | CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF | 161,657.60 | 186,391.99 | 13 | 0.00 |
| 4,343 | CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF | 332,977.81 | 349,383.01 | 27 | 0.00 |
| 7,289 | CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF | 358,545.91 | 414,700.58 | 29 | 0.00 |
| 3,782 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 172,497.02 | 199,555.08 | 14 | 0.00 |
| | | 1,192,543.65 | 1,372,872.66 | 97 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 27,711.4 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 27,711.40 | 27,711.40 | 2 | 0.00 |
| | | 27,711.40 | 27,711.40 | 2 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|---------------------|---------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 6,992.87 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 6,992.87 | 6,992.87 | 0 | 0.00 |
| | | 6,992.87 | 6,992.87 | 0 | 0.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 2,138 | CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF | 154,641.54 | 206,153.32 | 10 | 0.00 |
| 1,991 | CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF | 150,121.40 | 168,869.42 | 10 | 0.00 |
| 4,065 | CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF | 311,663.55 | 324,481.47 | 21 | 0.00 |
| 6,849 | CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF | 336,902.31 | 368,212.90 | 23 | 0.00 |
| 3,529 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 160,957.69 | 179,606.19 | 11 | 0.00 |
| | | 1,114,286.49 | 1,247,323.30 | 76 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 1,779 | CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF | 89,252.43 | 72,259.74 | 6 | 0.00 |
| 675 | CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF | 28,194.75 | 24,246.13 | 2 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|-------------------|-------------------|-----------|----------------|
| 257 | CUSIP # 922908736 VANGUARD GROWTH ETF | 88,459.40 | 57,438.32 | 6 | 0.00 |
| 460 | CUSIP # 922908744 VANGUARD VALUE ETF | 74,915.60 | 54,123.07 | 5 | 0.00 |
| 95 | CUSIP # 922908751 VANGUARD SMALL CAP ETF | 21,716.05 | 14,950.07 | 1 | 0.00 |
| | | 302,538.23 | 223,017.33 | 21 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 51,952.3 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 51,952.30 | 51,952.30 | 4 | 0.00 |
| | | 51,952.30 | 51,952.30 | 4 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|---------------------|---------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 41,134.89 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 41,134.89 | 41,134.89 | 0 | 0.00 |
| | | 41,134.89 | 41,134.89 | 0 | 0.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 9,997 | CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF | 723,083.01 | 869,858.01 | 8 | 0.00 |
| 9,081 | CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF | 684,707.40 | 737,500.15 | 8 | 0.00 |
| 18,522 | CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF | 1,420,081.74 | 1,461,081.42 | 16 | 0.00 |
| 31,312 | CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF | 1,540,237.28 | 1,664,000.04 | 17 | 0.00 |
| 16,767 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 764,742.87 | 826,897.15 | 8 | 0.00 |
| | | 5,132,852.30 | 5,559,336.77 | 57 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 21,715 | CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF | 1,089,441.55 | 880,254.52 | 12 | 0.00 |
| 8,893 | CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF | 371,460.61 | 362,084.58 | 4 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|---------------------|---------------------|-----------|----------------|
| 3,042 | CUSIP # 922908736 VANGUARD GROWTH ETF | 1,047,056.40 | 717,582.25 | 12 | 0.00 |
| 5,586 | CUSIP # 922908744 VANGUARD VALUE ETF | 909,735.96 | 648,780.70 | 10 | 0.00 |
| 1,183 | CUSIP # 922908751 VANGUARD SMALL CAP ETF | 270,421.97 | 187,176.82 | 3 | 0.00 |
| | | 3,688,116.49 | 2,795,878.87 | 41 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 204,828.12 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 204,828.12 | 204,828.12 | 2 | 0.00 |
| | | 204,828.12 | 204,828.12 | 2 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|----------------------|----------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 196,877.39 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 196,877.39 | 196,877.39 | 0 | 0.00 |
| | | 196,877.39 | 196,877.39 | 0 | 0.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 31,673 | CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF | 2,290,908.09 | 2,924,658.12 | 5 | 0.00 |
| 31,100 | CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF | 2,344,940.00 | 2,613,740.22 | 5 | 0.00 |
| 63,310 | CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF | 4,853,977.70 | 5,050,546.12 | 10 | 0.00 |
| 103,612 | CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF | 5,096,674.28 | 5,577,582.96 | 11 | 0.00 |
| 55,914 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 2,550,237.54 | 2,883,029.21 | 5 | 0.00 |
| | | 17,136,737.61 | 19,049,556.63 | 37 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 162,009 | CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF | 8,127,991.53 | 6,037,574.97 | 17 | 0.00 |
| 64,403 | CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF | 2,690,113.31 | 2,359,511.63 | 6 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------|--|----------------------|----------------------|-----------|----------------|
| 24,782 | CUSIP # 922908736 VANGUARD GROWTH ETF | 8,529,964.40 | 3,322,832.80 | 18 | 0.00 |
| 41,465 | CUSIP # 922908744 VANGUARD VALUE ETF | 6,752,989.90 | 4,593,875.11 | 15 | 0.00 |
| 7,820 | CUSIP # 922908751 VANGUARD SMALL CAP ETF | 1,787,573.80 | 976,073.12 | 4 | 0.00 |
| | | 27,888,632.94 | 17,289,867.63 | 60 | 0.00 |
| | COMMON TRUST FUNDS - FIXED INCOME | | | | |
| 1,251,164.86 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 1,251,164.86 | 1,251,164.86 | 3 | 0.00 |
| | | 1,251,164.86 | 1,251,164.86 | 3 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|---------------------|---------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 121,843.76 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 121,843.76 | 121,843.76 | 1 | 0.00 |
| | | 121,843.76 | 121,843.76 | 1 | 0.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 4,393 | CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF | 317,745.69 | 415,918.60 | 4 | 0.00 |
| 4,358 | CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF | 328,593.20 | 366,873.73 | 4 | 0.00 |
| 8,716 | CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF | 668,255.72 | 686,150.87 | 7 | 0.00 |
| 14,215 | CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF | 699,235.85 | 779,061.17 | 8 | 0.00 |
| 7,518 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 342,895.98 | 384,152.64 | 4 | 0.00 |
| | | 2,356,726.44 | 2,632,157.01 | 26 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 35,648 | CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF | 1,788,460.16 | 1,519,177.82 | 20 | 0.00 |
| 13,912 | CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF | 581,104.24 | 597,015.65 | 6 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|---------------------|---------------------|-----------|----------------|
| 5,405 | CUSIP # 922908736 VANGUARD GROWTH ETF | 1,860,401.00 | 972,274.37 | 21 | 0.00 |
| 9,258 | CUSIP # 922908744 VANGUARD VALUE ETF | 1,507,757.88 | 1,039,053.30 | 17 | 0.00 |
| 1,917 | CUSIP # 922908751 VANGUARD SMALL CAP ETF | 438,207.03 | 286,403.34 | 5 | 0.00 |
| | | 6,175,930.31 | 4,413,924.48 | 69 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 322,379.88 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 322,379.88 | 322,379.88 | 4 | 0.00 |
| | | 322,379.88 | 322,379.88 | 4 | 0.00 |



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|------------------------------------|---|---------------------|---------------------|-----------|----------------|
| SHORT TERM INVESTMENTS | | | | | |
| 75,794.9 | CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM | 75,794.90 | 75,794.90 | 0 | 0.00 |
| | | 75,794.90 | 75,794.90 | 0 | 0.00 |
| MUTUAL FUNDS - FIXED INCOME | | | | | |
| 7,610 | CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF | 550,431.30 | 721,089.04 | 3 | 0.00 |
| 7,233 | CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF | 545,368.20 | 608,969.28 | 3 | 0.00 |
| 14,855 | CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF | 1,138,932.85 | 1,169,705.34 | 5 | 0.00 |
| 25,015 | CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF | 1,230,487.85 | 1,344,995.16 | 6 | 0.00 |
| 12,364 | CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF | 563,922.04 | 630,265.69 | 3 | 0.00 |
| | | 4,029,142.24 | 4,475,024.51 | 19 | 0.00 |
| MUTUAL FUNDS - EQUITY | | | | | |
| 100,147 | CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF | 5,024,374.99 | 4,111,565.35 | 23 | 0.00 |
| 38,811 | CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF | 1,621,135.47 | 1,729,210.19 | 7 | 0.00 |

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2024 through 03/31/2024
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2024

| UNITS/BOOK VALUE | DESCRIPTION | MARKET VALUE | COST | % OF PORT | ACCRUED INCOME |
|--|--|----------------------|----------------------|-----------|----------------|
| 13,891 | CUSIP # 922908736 VANGUARD GROWTH ETF | 4,781,282.20 | 2,175,291.86 | 22 | 0.00 |
| 25,489 | CUSIP # 922908744 VANGUARD VALUE ETF | 4,151,138.54 | 2,831,183.97 | 19 | 0.00 |
| 4,808 | CUSIP # 922908751 VANGUARD SMALL CAP ETF | 1,099,060.72 | 713,202.18 | 5 | 0.00 |
| | | 16,676,991.92 | 11,560,453.55 | 77 | 0.00 |
| COMMON TRUST FUNDS - FIXED INCOME | | | | | |
| 963,424.86 | CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND | 963,424.86 | 963,424.86 | 4 | 0.00 |
| | | 963,424.86 | 963,424.86 | 4 | 0.00 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|------------------------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| CASH | | | | | | | | | |
| US DOLLAR | | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | -483,228.90 | Local | 1.000000 | -483,228.90 | 1.000000 | -483,228.90 | 0.00 | 0.28 |
| | | | Base | 1.000000 | -483,228.90 | 1.000000 | -483,228.90 | 0.00 | 0.28 |
| US DOLLAR Total | | | | | | | | | |
| | | -483,228.90 | Local | | -483,228.90 | | -483,228.90 | 0.00 | 0.28 |
| | | | Base | | -483,228.90 | | -483,228.90 | 0.00 | 0.28 |
| CASH Total | | | | | | | | | |
| | | -483,228.90 | Base | | -483,228.90 | | -483,228.90 | 0.00 | 0.28 |
| CASH EQUIVALENT | | | | | | | | | |
| US DOLLAR | | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | | | | 5.257643 | 31 Dec 2030 | | | |
| | | 2,388,488.94 | Local | 100.000000 | 2,388,488.94 | 100.000000 | 2,388,488.94 | 0.00 | 1.37 |
| | | | Base | 100.000000 | 2,388,488.94 | 100.000000 | 2,388,488.94 | 0.00 | 1.37 |
| 912797HG5 | TREASURY BILL 04/24 0.00000 | | | | 0.010000 | 25 Apr 2024 | | | |
| | | 1,810,000.000 | Local | 99.651667 | 1,803,695.17 | 99.649542 | 1,803,656.71 | -38.46 | 1.03 |
| | | | Base | 99.651667 | 1,803,695.17 | 99.649542 | 1,803,656.71 | -38.46 | 1.03 |
| 912797HQ3 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 09 May 2024 | | | |
| | | 560,000.000 | Local | 99.442666 | 556,878.93 | 99.443829 | 556,885.44 | 6.51 | 0.32 |
| | | | Base | 99.442666 | 556,878.93 | 99.443829 | 556,885.44 | 6.51 | 0.32 |
| 912797JP3 | TREASURY BILL 04/24 0.00000 | | | | 0.010000 | 23 Apr 2024 | | | |
| | | 1,210,000.000 | Local | 99.677181 | 1,206,093.89 | 99.677945 | 1,206,103.13 | 9.24 | 0.69 |
| | | | Base | 99.677181 | 1,206,093.89 | 99.677945 | 1,206,103.13 | 9.24 | 0.69 |
| 912797JY4 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 28 May 2024 | | | |
| | | 120,000.000 | Local | 99.179042 | 119,014.85 | 99.168867 | 119,002.64 | -12.21 | 0.07 |
| | | | Base | 99.179042 | 119,014.85 | 99.168867 | 119,002.64 | -12.21 | 0.07 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 912797KP1 | TREASURY BILL 07/24 0.00000 | | | | 0.010000 | 16 Jul 2024 | | | |
| | | 510,000.000 | Local | 98.465945 | 502,176.32 | 98.466680 | 502,180.07 | 3.75 | 0.29 |
| | | | Base | 98.465945 | 502,176.32 | 98.466680 | 502,180.07 | 3.75 | 0.29 |
| US DOLLAR Total | | | | | | | | | |
| | | 6,598,488.940 | Local | | 6,576,348.10 | | 6,576,316.93 | -31.17 | 3.77 |
| | | | Base | | 6,576,348.10 | | 6,576,316.93 | -31.17 | 3.77 |
| CASH EQUIVALENT Total | | | | | | | | | |
| | | 6,598,488.940 | Base | | 6,576,348.10 | | 6,576,316.93 | -31.17 | 3.77 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| 00177JAS4 | AMERICAN MONEY MANAGEMENT CORP AMMC 2020 23A A1R 144A | | | | 6.618140 | 17 Oct 2031 | | | |
| | | 150,000.000 | Local | 99.613300 | 149,419.95 | 100.048000 | 150,072.00 | 652.05 | 0.09 |
| Original Face: | | 150,000.000 | Base | 99.613300 | 149,419.95 | 100.048000 | 150,072.00 | 652.05 | 0.09 |
| 00206RBA9 | AT+T INC SR UNSECURED 08/41 5.55 | | | | 5.550000 | 15 Aug 2041 | | | |
| | | 20,000.000 | Local | 129.957750 | 25,991.55 | 100.977503 | 20,195.50 | -5,796.05 | 0.01 |
| | | | Base | 129.957750 | 25,991.55 | 100.977503 | 20,195.50 | -5,796.05 | 0.01 |
| 00206RBK7 | AT+T INC SR UNSECURED 06/45 4.35 | | | | 4.350000 | 15 Jun 2045 | | | |
| | | 22,000.000 | Local | 88.050182 | 19,371.04 | 85.362426 | 18,779.73 | -591.31 | 0.01 |
| | | | Base | 88.050182 | 19,371.04 | 85.362426 | 18,779.73 | -591.31 | 0.01 |
| 00206RHW5 | AT+T INC SR UNSECURED 02/27 3.8 | | | | 3.800000 | 15 Feb 2027 | | | |
| | | 50,000.000 | Local | 101.901760 | 50,950.88 | 96.843448 | 48,421.72 | -2,529.16 | 0.03 |
| | | | Base | 101.901760 | 50,950.88 | 96.843448 | 48,421.72 | -2,529.16 | 0.03 |
| 00206RJX1 | AT+T INC SR UNSECURED 06/27 2.3 | | | | 2.300000 | 01 Jun 2027 | | | |
| | | 70,000.000 | Local | 100.062757 | 70,043.93 | 92.210869 | 64,547.61 | -5,496.32 | 0.04 |
| | | | Base | 100.062757 | 70,043.93 | 92.210869 | 64,547.61 | -5,496.32 | 0.04 |
| 00206RKH4 | AT+T INC SR UNSECURED 02/32 2.25 | | | | 2.250000 | 01 Feb 2032 | | | |
| | | 100,000.000 | Local | 96.679590 | 96,679.59 | 81.340523 | 81,340.52 | -15,339.07 | 0.05 |
| | | | Base | 96.679590 | 96,679.59 | 81.340523 | 81,340.52 | -15,339.07 | 0.05 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00206RLJ9 | AT+T INC SR UNSECURED 09/55 3.55 | | | | | 3.550000 | 15 Sep 2055 | | |
| | 33,000.000 | Local | 90.980636 | 30,023.61 | 70.005684 | 23,101.88 | -6,921.73 | 0.01 | |
| | | Base | 90.980636 | 30,023.61 | 70.005684 | 23,101.88 | -6,921.73 | 0.01 | |
| 00206RLV2 | AT+T INC SR UNSECURED 09/59 3.65 | | | | | 3.650000 | 15 Sep 2059 | | |
| | 10,000.000 | Local | 101.709300 | 10,170.93 | 69.841671 | 6,984.17 | -3,186.76 | 0.00 | |
| | | Base | 101.709300 | 10,170.93 | 69.841671 | 6,984.17 | -3,186.76 | 0.00 | |
| 00206RMM1 | AT+T INC SR UNSECURED 12/33 2.55 | | | | | 2.550000 | 01 Dec 2033 | | |
| | 70,000.000 | Local | 87.366114 | 61,156.28 | 80.198055 | 56,138.64 | -5,017.64 | 0.03 | |
| | | Base | 87.366114 | 61,156.28 | 80.198055 | 56,138.64 | -5,017.64 | 0.03 | |
| 00206RMN9 | AT+T INC SR UNSECURED 12/57 3.8 | | | | | 3.800000 | 01 Dec 2057 | | |
| | 10,000.000 | Local | 104.589300 | 10,458.93 | 72.511804 | 7,251.18 | -3,207.75 | 0.00 | |
| | | Base | 104.589300 | 10,458.93 | 72.511804 | 7,251.18 | -3,207.75 | 0.00 | |
| 002824BG4 | ABBOTT LABORATORIES SR UNSECURED 11/36 4.75 | | | | | 4.750000 | 30 Nov 2036 | | |
| | 20,000.000 | Local | 105.658350 | 21,131.67 | 99.168155 | 19,833.63 | -1,298.04 | 0.01 | |
| | | Base | 105.658350 | 21,131.67 | 99.168155 | 19,833.63 | -1,298.04 | 0.01 | |
| 00287YAQ2 | ABBVIE INC SR UNSECURED 05/25 3.6 | | | | | 3.600000 | 14 May 2025 | | |
| | 30,000.000 | Local | 99.328033 | 29,798.41 | 98.175206 | 29,452.56 | -345.85 | 0.02 | |
| | | Base | 99.328033 | 29,798.41 | 98.175206 | 29,452.56 | -345.85 | 0.02 | |
| 00287YBD0 | ABBVIE INC SR UNSECURED 11/48 4.875 | | | | | 4.875000 | 14 Nov 2048 | | |
| | 10,000.000 | Local | 112.012900 | 11,201.29 | 95.356648 | 9,535.66 | -1,665.63 | 0.01 | |
| | | Base | 112.012900 | 11,201.29 | 95.356648 | 9,535.66 | -1,665.63 | 0.01 | |
| 00287YBV0 | ABBVIE INC SR UNSECURED 11/26 2.95 | | | | | 2.950000 | 21 Nov 2026 | | |
| | 30,000.000 | Local | 99.952333 | 29,985.70 | 95.259088 | 28,577.73 | -1,407.97 | 0.02 | |
| | | Base | 99.952333 | 29,985.70 | 95.259088 | 28,577.73 | -1,407.97 | 0.02 | |
| 00287YBX6 | ABBVIE INC SR UNSECURED 11/29 3.2 | | | | | 3.200000 | 21 Nov 2029 | | |
| | 160,000.000 | Local | 102.489838 | 163,983.74 | 92.173966 | 147,478.35 | -16,505.39 | 0.08 | |
| | | Base | 102.489838 | 163,983.74 | 92.173966 | 147,478.35 | -16,505.39 | 0.08 | |
| 00287YCB3 | ABBVIE INC SR UNSECURED 11/49 4.25 | | | | | 4.250000 | 21 Nov 2049 | | |
| | 180,000.000 | Local | 119.054550 | 214,298.19 | 86.866493 | 156,359.69 | -57,938.50 | 0.09 | |
| | | Base | 119.054550 | 214,298.19 | 86.866493 | 156,359.69 | -57,938.50 | 0.09 | |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00287YCX5 | ABBVIE INC SR UNSECURED 03/25 3.8 | | | | | | 3.800000 | 15 Mar 2025 | | |
| | 10,000.000 | Local | | 101.306100 | 10,130.61 | 98.595682 | | 9,859.57 | -271.04 | 0.01 |
| | | Base | | 101.306100 | 10,130.61 | 98.595682 | | 9,859.57 | -271.04 | 0.01 |
| 00287YDS5 | ABBVIE INC SR UNSECURED 03/29 4.8 | | | | | | 4.800000 | 15 Mar 2029 | | |
| | 60,000.000 | Local | | 99.796517 | 59,877.91 | 100.115515 | | 60,069.31 | 191.40 | 0.03 |
| | | Base | | 99.796517 | 59,877.91 | 100.115515 | | 60,069.31 | 191.40 | 0.03 |
| 00287YDT3 | ABBVIE INC SR UNSECURED 03/31 4.95 | | | | | | 4.950000 | 15 Mar 2031 | | |
| | 30,000.000 | Local | | 99.897200 | 29,969.16 | 100.707892 | | 30,212.37 | 243.21 | 0.02 |
| | | Base | | 99.897200 | 29,969.16 | 100.707892 | | 30,212.37 | 243.21 | 0.02 |
| 00287YDU0 | ABBVIE INC SR UNSECURED 03/34 5.05 | | | | | | 5.050000 | 15 Mar 2034 | | |
| | 40,000.000 | Local | | 99.687325 | 39,874.93 | 101.205488 | | 40,482.20 | 607.27 | 0.02 |
| | | Base | | 99.687325 | 39,874.93 | 101.205488 | | 40,482.20 | 607.27 | 0.02 |
| 00440EAV9 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35 | | | | | | 3.350000 | 03 May 2026 | | |
| | 30,000.000 | Local | | 99.004067 | 29,701.22 | 96.624957 | | 28,987.49 | -713.73 | 0.02 |
| | | Base | | 99.004067 | 29,701.22 | 96.624957 | | 28,987.49 | -713.73 | 0.02 |
| 00724PAD1 | ADOBE INC SR UNSECURED 02/30 2.3 | | | | | | 2.300000 | 01 Feb 2030 | | |
| | 60,000.000 | Local | | 99.815883 | 59,889.53 | 87.968617 | | 52,781.17 | -7,108.36 | 0.03 |
| | | Base | | 99.815883 | 59,889.53 | 87.968617 | | 52,781.17 | -7,108.36 | 0.03 |
| 00774MAV7 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45 | | | | | | 2.450000 | 29 Oct 2026 | | |
| | 260,000.000 | Local | | 100.117027 | 260,304.27 | 92.837565 | | 241,377.67 | -18,926.60 | 0.14 |
| | | Base | | 100.117027 | 260,304.27 | 92.837565 | | 241,377.67 | -18,926.60 | 0.14 |
| 00774MAW5 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3 | | | | | | 3.000000 | 29 Oct 2028 | | |
| | 190,000.000 | Local | | 100.792142 | 191,505.07 | 90.531350 | | 172,009.57 | -19,495.50 | 0.10 |
| | | Base | | 100.792142 | 191,505.07 | 90.531350 | | 172,009.57 | -19,495.50 | 0.10 |
| 00817YAZ1 | AETNA INC SR UNSECURED 08/47 3.875 | | | | | | 3.875000 | 15 Aug 2047 | | |
| | 10,000.000 | Local | | 99.724400 | 9,972.44 | 76.420733 | | 7,642.07 | -2,330.37 | 0.00 |
| | | Base | | 99.724400 | 9,972.44 | 76.420733 | | 7,642.07 | -2,330.37 | 0.00 |
| 00914AAH5 | AIR LEASE CORP SR UNSECURED 07/25 3.375 | | | | | | 3.375000 | 01 Jul 2025 | | |
| | 30,000.000 | Local | | 99.727600 | 29,918.28 | 97.470474 | | 29,241.14 | -677.14 | 0.02 |
| | | Base | | 99.727600 | 29,918.28 | 97.470474 | | 29,241.14 | -677.14 | 0.02 |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|----------------|-----------------|-------------|--------------------|-------------------------------|------------------|------------------|
| 00914AAU6 | AIR LEASE CORP SR UNSECURED 02/28 5.3 | | | | 5.300000 | 01 Feb 2028 | | |
| | | 60,000.000 | Local 99.110683 | 59,466.41 | 100.086230 | 60,051.74 | 585.33 | 0.03 |
| | | | Base 99.110683 | 59,466.41 | 100.086230 | 60,051.74 | 585.33 | 0.03 |
| 01F022642 | FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE | | | | 2.500000 | 11 Apr 2054 | | |
| | | -1,100,000.000 | Local 82.070667 | -902,777.34 | 82.754181 | -910,295.99 | -7,518.65 | 0.52 |
| Original Face: | | 1,100,000.000 | Base 82.070667 | -902,777.34 | 82.754181 | -910,295.99 | -7,518.65 | 0.52 |
| 01F022642 | FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE | | | | 2.500000 | 11 Apr 2054 | | |
| | | 1,000,000.000 | Local 83.415625 | 834,156.25 | 82.754181 | 827,541.81 | -6,614.44 | 0.47 |
| Original Face: | | 1,000,000.000 | Base 83.415625 | 834,156.25 | 82.754181 | 827,541.81 | -6,614.44 | 0.47 |
| 01F030645 | FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE | | | | 3.000000 | 11 Apr 2054 | | |
| | | 500,000.000 | Local 85.882814 | 429,414.07 | 86.125406 | 430,627.03 | 1,212.96 | 0.25 |
| Original Face: | | 500,000.000 | Base 85.882814 | 429,414.07 | 86.125406 | 430,627.03 | 1,212.96 | 0.25 |
| 01F032641 | FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE | | | | 3.500000 | 11 Apr 2054 | | |
| | | -200,000.000 | Local 88.433595 | -176,867.19 | 89.589874 | -179,179.75 | -2,312.56 | 0.10 |
| Original Face: | | 200,000.000 | Base 88.433595 | -176,867.19 | 89.589874 | -179,179.75 | -2,312.56 | 0.10 |
| 01F032641 | FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE | | | | 3.500000 | 11 Apr 2054 | | |
| | | 200,000.000 | Local 90.410155 | 180,820.31 | 89.589874 | 179,179.75 | -1,640.56 | 0.10 |
| Original Face: | | 200,000.000 | Base 90.410155 | 180,820.31 | 89.589874 | 179,179.75 | -1,640.56 | 0.10 |
| 01F042640 | FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE | | | | 4.500000 | 11 Apr 2054 | | |
| | | 300,000.000 | Local 94.863280 | 284,589.84 | 95.312450 | 285,937.35 | 1,347.51 | 0.16 |
| Original Face: | | 300,000.000 | Base 94.863280 | 284,589.84 | 95.312450 | 285,937.35 | 1,347.51 | 0.16 |
| 01F050643 | FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE | | | | 5.000000 | 11 Apr 2054 | | |
| | | 100,000.000 | Local 96.671880 | 96,671.88 | 97.647541 | 97,647.54 | 975.66 | 0.06 |
| Original Face: | | 100,000.000 | Base 96.671880 | 96,671.88 | 97.647541 | 97,647.54 | 975.66 | 0.06 |
| 02079KAD9 | ALPHABET INC SR UNSECURED 08/30 1.1 | | | | 1.100000 | 15 Aug 2030 | | |
| | | 20,000.000 | Local 99.822200 | 19,964.44 | 81.956991 | 16,391.40 | -3,573.04 | 0.01 |
| | | | Base 99.822200 | 19,964.44 | 81.956991 | 16,391.40 | -3,573.04 | 0.01 |
| 02079KAE7 | ALPHABET INC SR UNSECURED 08/40 1.9 | | | | 1.900000 | 15 Aug 2040 | | |
| | | 20,000.000 | Local 74.852750 | 14,970.55 | 67.243786 | 13,448.76 | -1,521.79 | 0.01 |
| | | | Base 74.852750 | 14,970.55 | 67.243786 | 13,448.76 | -1,521.79 | 0.01 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 02209SBC6 | ALTRIA GROUP INC COMPANY GUAR 02/26 4.4 | | | | | 4.400000 | 14 Feb 2026 | | |
| | 75,000.000 | Local | 100.163200 | 75,122.40 | 98.528885 | 73,896.66 | -1,225.74 | 0.04 | |
| | | Base | 100.163200 | 75,122.40 | 98.528885 | 73,896.66 | -1,225.74 | 0.04 | |
| 02209SBF9 | ALTRIA GROUP INC COMPANY GUAR 02/49 5.95 | | | | | 5.950000 | 14 Feb 2049 | | |
| | 170,000.000 | Local | 132.800065 | 225,760.11 | 101.751782 | 172,978.03 | -52,782.08 | 0.10 | |
| | | Base | 132.800065 | 225,760.11 | 101.751782 | 172,978.03 | -52,782.08 | 0.10 | |
| 02209SBH5 | ALTRIA GROUP INC COMPANY GUAR 05/25 2.35 | | | | | 2.350000 | 06 May 2025 | | |
| | 10,000.000 | Local | 99.990300 | 9,999.03 | 96.789389 | 9,678.94 | -320.09 | 0.01 | |
| | | Base | 99.990300 | 9,999.03 | 96.789389 | 9,678.94 | -320.09 | 0.01 | |
| 02209SBL6 | ALTRIA GROUP INC COMPANY GUAR 02/32 2.45 | | | | | 2.450000 | 04 Feb 2032 | | |
| | 20,000.000 | Local | 98.512800 | 19,702.56 | 81.334742 | 16,266.95 | -3,435.61 | 0.01 | |
| | | Base | 98.512800 | 19,702.56 | 81.334742 | 16,266.95 | -3,435.61 | 0.01 | |
| 02209SBR3 | ALTRIA GROUP INC COMPANY GUAR 11/33 6.875 | | | | | 6.875000 | 01 Nov 2033 | | |
| | 210,000.000 | Local | 99.743833 | 209,462.05 | 108.811940 | 228,505.07 | 19,043.02 | 0.13 | |
| | | Base | 99.743833 | 209,462.05 | 108.811940 | 228,505.07 | 19,043.02 | 0.13 | |
| 023135AQ9 | AMAZON.COM INC SR UNSECURED 12/44 4.95 | | | | | 4.950000 | 05 Dec 2044 | | |
| | 10,000.000 | Local | 114.829100 | 11,482.91 | 100.243875 | 10,024.39 | -1,458.52 | 0.01 | |
| | | Base | 114.829100 | 11,482.91 | 100.243875 | 10,024.39 | -1,458.52 | 0.01 | |
| 023135BC9 | AMAZON.COM INC SR UNSECURED 08/27 3.15 | | | | | 3.150000 | 22 Aug 2027 | | |
| | 60,000.000 | Local | 98.179183 | 58,907.51 | 95.339060 | 57,203.44 | -1,704.07 | 0.03 | |
| | | Base | 98.179183 | 58,907.51 | 95.339060 | 57,203.44 | -1,704.07 | 0.03 | |
| 023135BF2 | AMAZON.COM INC SR UNSECURED 08/37 3.875 | | | | | 3.875000 | 22 Aug 2037 | | |
| | 60,000.000 | Local | 97.263917 | 58,358.35 | 90.364335 | 54,218.60 | -4,139.75 | 0.03 | |
| | | Base | 97.263917 | 58,358.35 | 90.364335 | 54,218.60 | -4,139.75 | 0.03 | |
| 023135BM7 | AMAZON.COM INC SR UNSECURED 08/57 4.25 | | | | | 4.250000 | 22 Aug 2057 | | |
| | 10,000.000 | Local | 138.018100 | 13,801.81 | 87.231726 | 8,723.17 | -5,078.64 | 0.00 | |
| | | Base | 138.018100 | 13,801.81 | 87.231726 | 8,723.17 | -5,078.64 | 0.00 | |
| 023135BR6 | AMAZON.COM INC SR UNSECURED 06/27 1.2 | | | | | 1.200000 | 03 Jun 2027 | | |
| | 60,000.000 | Local | 99.995867 | 59,997.52 | 89.934382 | 53,960.63 | -6,036.89 | 0.03 | |
| | | Base | 99.995867 | 59,997.52 | 89.934382 | 53,960.63 | -6,036.89 | 0.03 | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 023135BS4 | AMAZON.COM INC SR UNSECURED 06/30 1.5 | | | | | 1.500000 | 03 Jun 2030 | | |
| | 30,000.000 | Local | | 99.929467 | 29,978.84 | 83.486867 | 25,046.06 | -4,932.78 | 0.01 |
| | | Base | | 99.929467 | 29,978.84 | 83.486867 | 25,046.06 | -4,932.78 | 0.01 |
| 023135BT2 | AMAZON.COM INC SR UNSECURED 06/50 2.5 | | | | | 2.500000 | 03 Jun 2050 | | |
| | 230,000.000 | Local | | 101.562774 | 233,594.38 | 63.987893 | 147,172.15 | -86,422.23 | 0.08 |
| | | Base | | 101.562774 | 233,594.38 | 63.987893 | 147,172.15 | -86,422.23 | 0.08 |
| 023135BZ8 | AMAZON.COM INC SR UNSECURED 05/31 2.1 | | | | | 2.100000 | 12 May 2031 | | |
| | 20,000.000 | Local | | 100.079550 | 20,015.91 | 84.880314 | 16,976.06 | -3,039.85 | 0.01 |
| | | Base | | 100.079550 | 20,015.91 | 84.880314 | 16,976.06 | -3,039.85 | 0.01 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | 20,000.000 | Local | | 99.871000 | 19,974.20 | 96.222955 | 19,244.59 | -729.61 | 0.01 |
| | | Base | | 99.871000 | 19,974.20 | 96.222955 | 19,244.59 | -729.61 | 0.01 |
| 023135CG9 | AMAZON.COM INC SR UNSECURED 04/29 3.45 | | | | | 3.450000 | 13 Apr 2029 | | |
| | 30,000.000 | Local | | 99.839467 | 29,951.84 | 95.360047 | 28,608.01 | -1,343.83 | 0.02 |
| | | Base | | 99.839467 | 29,951.84 | 95.360047 | 28,608.01 | -1,343.83 | 0.02 |
| 023135CH7 | AMAZON.COM INC SR UNSECURED 04/32 3.6 | | | | | 3.600000 | 13 Apr 2032 | | |
| | 120,000.000 | Local | | 99.848008 | 119,817.61 | 93.156681 | 111,788.02 | -8,029.59 | 0.06 |
| | | Base | | 99.848008 | 119,817.61 | 93.156681 | 111,788.02 | -8,029.59 | 0.06 |
| 025816BK4 | AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625 | | | | | 3.625000 | 05 Dec 2024 | | |
| | 20,000.000 | Local | | 100.088900 | 20,017.78 | 98.733485 | 19,746.70 | -271.08 | 0.01 |
| | | Base | | 100.088900 | 20,017.78 | 98.733485 | 19,746.70 | -271.08 | 0.01 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | | 2.500000 | 30 Jul 2024 | | |
| | 140,000.000 | Local | | 99.977536 | 139,968.55 | 99.018356 | 138,625.70 | -1,342.85 | 0.08 |
| | | Base | | 99.977536 | 139,968.55 | 99.018356 | 138,625.70 | -1,342.85 | 0.08 |
| 025816CV9 | AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375 | | | | | 3.375000 | 03 May 2024 | | |
| | 10,000.000 | Local | | 99.999700 | 9,999.97 | 99.789576 | 9,978.96 | -21.01 | 0.01 |
| | | Base | | 99.999700 | 9,999.97 | 99.789576 | 9,978.96 | -21.01 | 0.01 |
| 025816CW7 | AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05 | | | | | 4.050000 | 03 May 2029 | | |
| | 30,000.000 | Local | | 99.858933 | 29,957.68 | 97.021757 | 29,106.53 | -851.15 | 0.02 |
| | | Base | | 99.858933 | 29,957.68 | 97.021757 | 29,106.53 | -851.15 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 030288AC8 | AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65 | | | | | 2.650000 | 15 Jan 2032 | | |
| | 40,000.000 | Local | | 98.678400 | 39,471.36 | 82.865861 | 33,146.34 | -6,325.02 | 0.02 |
| | | Base | | 98.678400 | 39,471.36 | 82.865861 | 33,146.34 | -6,325.02 | 0.02 |
| 03237CAD4 | AXIS EQUIPMENT FINANCE RECEIVA AXIS 2024 1A C 144A | | | | | 5.550000 | 21 Jan 2031 | | |
| | 110,000.000 | Local | | 99.995382 | 109,994.92 | 99.839250 | 109,823.18 | -171.74 | 0.06 |
| | Original Face: 110,000.000 | Base | | 99.995382 | 109,994.92 | 99.839250 | 109,823.18 | -171.74 | 0.06 |
| 03464TAA7 | ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A | | | | | 4.000000 | 25 Jan 2067 | | |
| | 194,031.370 | Local | | 98.974903 | 192,042.36 | 94.026480 | 182,440.87 | -9,601.49 | 0.10 |
| | Original Face: 230,000.000 | Base | | 98.974903 | 192,042.36 | 94.026480 | 182,440.87 | -9,601.49 | 0.10 |
| 034863AR1 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | | | | | 4.750000 | 10 Apr 2027 | | |
| | 250,000.000 | Local | | 99.924680 | 249,811.70 | 98.024215 | 245,060.54 | -4,751.16 | 0.14 |
| | | Base | | 99.924680 | 249,811.70 | 98.024215 | 245,060.54 | -4,751.16 | 0.14 |
| 03522AAG5 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65 | | | | | 3.650000 | 01 Feb 2026 | | |
| | 12,000.000 | Local | | 98.402000 | 11,808.24 | 97.724915 | 11,726.99 | -81.25 | 0.01 |
| | | Base | | 98.402000 | 11,808.24 | 97.724915 | 11,726.99 | -81.25 | 0.01 |
| 03522AAJ9 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9 | | | | | 4.900000 | 01 Feb 2046 | | |
| | 10,000.000 | Local | | 100.314300 | 10,031.43 | 94.846097 | 9,484.61 | -546.82 | 0.01 |
| | | Base | | 100.314300 | 10,031.43 | 94.846097 | 9,484.61 | -546.82 | 0.01 |
| 03523TBV9 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55 | | | | | 5.550000 | 23 Jan 2049 | | |
| | 60,000.000 | Local | | 106.093567 | 63,656.14 | 104.488900 | 62,693.34 | -962.80 | 0.04 |
| | | Base | | 106.093567 | 63,656.14 | 104.488900 | 62,693.34 | -962.80 | 0.04 |
| 035240AL4 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4 | | | | | 4.000000 | 13 Apr 2028 | | |
| | 120,000.000 | Local | | 98.945975 | 118,735.17 | 97.573202 | 117,087.84 | -1,647.33 | 0.07 |
| | | Base | | 98.945975 | 118,735.17 | 97.573202 | 117,087.84 | -1,647.33 | 0.07 |
| 035240AQ3 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75 | | | | | 4.750000 | 23 Jan 2029 | | |
| | 60,000.000 | Local | | 106.271600 | 63,762.96 | 99.956923 | 59,974.15 | -3,788.81 | 0.03 |
| | | Base | | 106.271600 | 63,762.96 | 99.956923 | 59,974.15 | -3,788.81 | 0.03 |
| 035240AS9 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35 | | | | | 4.350000 | 01 Jun 2040 | | |
| | 60,000.000 | Local | | 99.945533 | 59,967.32 | 90.598555 | 54,359.13 | -5,608.19 | 0.03 |
| | | Base | | 99.945533 | 59,967.32 | 90.598555 | 54,359.13 | -5,608.19 | 0.03 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | | 3.500000 | 01 Jun 2030 | | |
| | 20,000.000 | Local | | 99.863850 | 19,972.77 | 93.104439 | 18,620.89 | -1,351.88 | 0.01 |
| | | Base | | 99.863850 | 19,972.77 | 93.104439 | 18,620.89 | -1,351.88 | 0.01 |
| 036752AB9 | ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65 | | | | | 3.650000 | 01 Dec 2027 | | |
| | 60,000.000 | Local | | 97.736350 | 58,641.81 | 95.703970 | 57,422.38 | -1,219.43 | 0.03 |
| | | Base | | 97.736350 | 58,641.81 | 95.703970 | 57,422.38 | -1,219.43 | 0.03 |
| 036752AC7 | ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35 | | | | | 3.350000 | 01 Dec 2024 | | |
| | 10,000.000 | Local | | 99.995500 | 9,999.55 | 98.587096 | 9,858.71 | -140.84 | 0.01 |
| | | Base | | 99.995500 | 9,999.55 | 98.587096 | 9,858.71 | -140.84 | 0.01 |
| 036752AT0 | ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1 | | | | | 4.100000 | 15 May 2032 | | |
| | 20,000.000 | Local | | 99.820000 | 19,964.00 | 93.603839 | 18,720.77 | -1,243.23 | 0.01 |
| | | Base | | 99.820000 | 19,964.00 | 93.603839 | 18,720.77 | -1,243.23 | 0.01 |
| 036752AU7 | ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55 | | | | | 4.550000 | 15 May 2052 | | |
| | 30,000.000 | Local | | 99.084400 | 29,725.32 | 87.729717 | 26,318.92 | -3,406.40 | 0.02 |
| | | Base | | 99.084400 | 29,725.32 | 87.729717 | 26,318.92 | -3,406.40 | 0.02 |
| 03740MAD2 | AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45 | | | | | 5.450000 | 01 Mar 2034 | | |
| | 120,000.000 | Local | | 99.848975 | 119,818.77 | 101.129726 | 121,355.67 | 1,536.90 | 0.07 |
| | | Base | | 99.848975 | 119,818.77 | 101.129726 | 121,355.67 | 1,536.90 | 0.07 |
| 037411BA2 | APACHE CORP SR UNSECURED 04/43 4.75 | | | | | 4.750000 | 15 Apr 2043 | | |
| | 180,000.000 | Local | | 94.785711 | 170,614.28 | 78.787540 | 141,817.57 | -28,796.71 | 0.08 |
| | | Base | | 94.785711 | 170,614.28 | 78.787540 | 141,817.57 | -28,796.71 | 0.08 |
| 037411BC8 | APACHE CORP SR UNSECURED 01/44 4.25 | | | | | 4.250000 | 15 Jan 2044 | | |
| | 90,000.000 | Local | | 89.310589 | 80,379.53 | 71.690050 | 64,521.05 | -15,858.48 | 0.04 |
| | | Base | | 89.310589 | 80,379.53 | 71.690050 | 64,521.05 | -15,858.48 | 0.04 |
| 038222AN5 | APPLIED MATERIALS INC SR UNSECURED 06/30 1.75 | | | | | 1.750000 | 01 Jun 2030 | | |
| | 40,000.000 | Local | | 99.755975 | 39,902.39 | 84.232290 | 33,692.92 | -6,209.47 | 0.02 |
| | | Base | | 99.755975 | 39,902.39 | 84.232290 | 33,692.92 | -6,209.47 | 0.02 |
| 03880XAA4 | ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A | | | | | 6.768640 | 15 Jan 2037 | | |
| | 210,000.000 | Local | | 100.000000 | 210,000.00 | 99.218780 | 208,359.44 | -1,640.56 | 0.12 |
| | Original Face: | 210,000.000 | Base | 100.000000 | 210,000.00 | 99.218780 | 208,359.44 | -1,640.56 | 0.12 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 04650NAB0 | AT+T INC SR UNSECURED 09/40 5.35 | | | | 5.350000 | 01 Sep 2040 | | | |
| | | 20,000.000 | Local | 125.727900 | 25,145.58 | 97.699366 | 19,539.87 | -5,605.71 | 0.01 |
| | | | Base | 125.727900 | 25,145.58 | 97.699366 | 19,539.87 | -5,605.71 | 0.01 |
| 05377REH3 | AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A | | | | 1.380000 | 20 Aug 2027 | | | |
| | | 419,000.000 | Local | 99.981587 | 418,922.85 | 91.896070 | 385,044.53 | -33,878.32 | 0.22 |
| | | Original Face: 419,000.000 | Base | 99.981587 | 418,922.85 | 91.896070 | 385,044.53 | -33,878.32 | 0.22 |
| 05526DBB0 | BAT CAPITAL CORP COMPANY GUAR 08/27 3.557 | | | | 3.557000 | 15 Aug 2027 | | | |
| | | 20,000.000 | Local | 104.538750 | 20,907.75 | 94.699413 | 18,939.88 | -1,967.87 | 0.01 |
| | | | Base | 104.538750 | 20,907.75 | 94.699413 | 18,939.88 | -1,967.87 | 0.01 |
| 05526DBZ7 | BAT CAPITAL CORP COMPANY GUAR 02/34 6 | | | | 6.000000 | 20 Feb 2034 | | | |
| | | 20,000.000 | Local | 99.441700 | 19,888.34 | 101.281826 | 20,256.37 | 368.03 | 0.01 |
| | | | Base | 99.441700 | 19,888.34 | 101.281826 | 20,256.37 | 368.03 | 0.01 |
| 055451AV0 | BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5 | | | | 5.000000 | 30 Sep 2043 | | | |
| | | 30,000.000 | Local | 109.545300 | 32,863.59 | 96.338782 | 28,901.63 | -3,961.96 | 0.02 |
| | | | Base | 109.545300 | 32,863.59 | 96.338782 | 28,901.63 | -3,961.96 | 0.02 |
| 05581KAG6 | BNP PARIBAS 144A 12/34 VAR | | | | 5.894000 | 05 Dec 2034 | | | |
| | | 200,000.000 | Local | 100.000000 | 200,000.00 | 104.743975 | 209,487.95 | 9,487.95 | 0.12 |
| | | | Base | 100.000000 | 200,000.00 | 104.743975 | 209,487.95 | 9,487.95 | 0.12 |
| 05592DAA2 | BPR TRUST BPR 2022 OANA A 144A | | | | 7.223330 | 15 Apr 2037 | | | |
| | | 500,000.000 | Local | 98.275154 | 491,375.77 | 100.500620 | 502,503.10 | 11,127.33 | 0.29 |
| | | Original Face: 500,000.000 | Base | 98.275154 | 491,375.77 | 100.500620 | 502,503.10 | 11,127.33 | 0.29 |
| 05609KAA7 | BX TRUST BX 2021 XL2 A 144A | | | | 6.127980 | 15 Oct 2038 | | | |
| | | 461,338.790 | Local | 99.571441 | 459,361.68 | 99.250000 | 457,878.75 | -1,482.93 | 0.26 |
| | | Original Face: 590,000.000 | Base | 99.571441 | 459,361.68 | 99.250000 | 457,878.75 | -1,482.93 | 0.26 |
| 05609RAA2 | BX TRUST BX 2021 BXMF A 144A | | | | 6.075410 | 15 Oct 2026 | | | |
| | | 140,769.770 | Local | 98.201745 | 138,238.37 | 99.000000 | 139,362.07 | 1,123.70 | 0.08 |
| | | Original Face: 150,000.000 | Base | 98.201745 | 138,238.37 | 99.000000 | 139,362.07 | 1,123.70 | 0.08 |
| 05612GAA1 | BX TRUST BX 2024 XL5 A 144A | | | | 6.691650 | 15 Mar 2041 | | | |
| | | 100,000.000 | Local | 99.750660 | 99,750.66 | 100.050330 | 100,050.33 | 299.67 | 0.06 |
| | | Original Face: 100,000.000 | Base | 99.750660 | 99,750.66 | 100.050330 | 100,050.33 | 299.67 | 0.06 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 05971KAE9 | BANCO SANTANDER SA 05/25 2.746 | | | | | 2.746000 | 28 May 2025 | | |
| | 200,000.000 | Local | | 100.332575 | 200,665.15 | 96.623655 | 193,247.31 | -7,417.84 | 0.11 |
| | | Base | | 100.332575 | 200,665.15 | 96.623655 | 193,247.31 | -7,417.84 | 0.11 |
| 06051GFC8 | BANK OF AMERICA CORP SR UNSECURED 01/44 5 | | | | | 5.000000 | 21 Jan 2044 | | |
| | 110,000.000 | Local | | 104.450045 | 114,895.05 | 96.853710 | 106,539.08 | -8,355.97 | 0.06 |
| | | Base | | 104.450045 | 114,895.05 | 96.853710 | 106,539.08 | -8,355.97 | 0.06 |
| 06051GFL8 | BANK OF AMERICA CORP SUBORDINATED 10/26 4.25 | | | | | 4.250000 | 22 Oct 2026 | | |
| | 350,000.000 | Local | | 99.884491 | 349,595.72 | 97.823746 | 342,383.11 | -7,212.61 | 0.20 |
| | | Base | | 99.884491 | 349,595.72 | 97.823746 | 342,383.11 | -7,212.61 | 0.20 |
| 06051GFU8 | BANK OF AMERICA CORP SUBORDINATED 03/26 4.45 | | | | | 4.450000 | 03 Mar 2026 | | |
| | 10,000.000 | Local | | 100.681400 | 10,068.14 | 98.527890 | 9,852.79 | -215.35 | 0.01 |
| | | Base | | 100.681400 | 10,068.14 | 98.527890 | 9,852.79 | -215.35 | 0.01 |
| 06051GGR4 | BANK OF AMERICA CORP SR UNSECURED 07/28 VAR | | | | | 3.593000 | 21 Jul 2028 | | |
| | 60,000.000 | Local | | 100.024717 | 60,014.83 | 95.081427 | 57,048.86 | -2,965.97 | 0.03 |
| | | Base | | 100.024717 | 60,014.83 | 95.081427 | 57,048.86 | -2,965.97 | 0.03 |
| 06051GHD4 | BANK OF AMERICA CORP SR UNSECURED 12/28 VAR | | | | | 3.419000 | 20 Dec 2028 | | |
| | 80,000.000 | Local | | 96.148600 | 76,918.88 | 93.755827 | 75,004.66 | -1,914.22 | 0.04 |
| | | Base | | 96.148600 | 76,918.88 | 93.755827 | 75,004.66 | -1,914.22 | 0.04 |
| 06051GHM4 | BANK OF AMERICA CORP SR UNSECURED 07/29 VAR | | | | | 4.271000 | 23 Jul 2029 | | |
| | 80,000.000 | Local | | 100.589425 | 80,471.54 | 96.402200 | 77,121.76 | -3,349.78 | 0.04 |
| | | Base | | 100.589425 | 80,471.54 | 96.402200 | 77,121.76 | -3,349.78 | 0.04 |
| 06051GHQ5 | BANK OF AMERICA CORP SR UNSECURED 02/30 VAR | | | | | 3.974000 | 07 Feb 2030 | | |
| | 40,000.000 | Local | | 100.000000 | 40,000.00 | 94.768285 | 37,907.31 | -2,092.69 | 0.02 |
| | | Base | | 100.000000 | 40,000.00 | 94.768285 | 37,907.31 | -2,092.69 | 0.02 |
| 06051GJA8 | BANK OF AMERICA CORP SR UNSECURED 03/51 VAR | | | | | 4.083000 | 20 Mar 2051 | | |
| | 190,000.000 | Local | | 107.233032 | 203,742.76 | 82.278146 | 156,328.48 | -47,414.28 | 0.09 |
| | | Base | | 107.233032 | 203,742.76 | 82.278146 | 156,328.48 | -47,414.28 | 0.09 |
| 06051GJB6 | BANK OF AMERICA CORP SR UNSECURED 04/31 VAR | | | | | 2.592000 | 29 Apr 2031 | | |
| | 320,000.000 | Local | | 103.298744 | 330,555.98 | 86.272419 | 276,071.74 | -54,484.24 | 0.16 |
| | | Base | | 103.298744 | 330,555.98 | 86.272419 | 276,071.74 | -54,484.24 | 0.16 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06051GJD2 | BANK OF AMERICA CORP SR UNSECURED 06/26 VAR | | | | | 1.319000 | 19 Jun 2026 | | |
| | 90,000.000 | Local | 100.000000 | 90,000.00 | 95.073321 | 85,565.99 | -4,434.01 | 0.05 | |
| | | Base | 100.000000 | 90,000.00 | 95.073321 | 85,565.99 | -4,434.01 | 0.05 | |
| 06051GKD0 | BANK OF AMERICA CORP SR UNSECURED 10/32 VAR | | | | | 2.572000 | 20 Oct 2032 | | |
| | 60,000.000 | Local | 99.865783 | 59,919.47 | 83.055210 | 49,833.13 | -10,086.34 | 0.03 | |
| | | Base | 99.865783 | 59,919.47 | 83.055210 | 49,833.13 | -10,086.34 | 0.03 | |
| 06051GKK4 | BANK OF AMERICA CORP SR UNSECURED 02/33 VAR | | | | | 2.972000 | 04 Feb 2033 | | |
| | 60,000.000 | Local | 95.569833 | 57,341.90 | 85.080067 | 51,048.04 | -6,293.86 | 0.03 | |
| | | Base | 95.569833 | 57,341.90 | 85.080067 | 51,048.04 | -6,293.86 | 0.03 | |
| 06051GKP3 | BANK OF AMERICA CORP SR UNSECURED 04/28 VAR | | | | | 4.376000 | 27 Apr 2028 | | |
| | 130,000.000 | Local | 100.000000 | 130,000.00 | 97.653318 | 126,949.31 | -3,050.69 | 0.07 | |
| | | Base | 100.000000 | 130,000.00 | 97.653318 | 126,949.31 | -3,050.69 | 0.07 | |
| 06051GKQ1 | BANK OF AMERICA CORP SR UNSECURED 04/33 VAR | | | | | 4.571000 | 27 Apr 2033 | | |
| | 230,000.000 | Local | 95.102400 | 218,735.52 | 95.012083 | 218,527.79 | -207.73 | 0.13 | |
| | | Base | 95.102400 | 218,735.52 | 95.012083 | 218,527.79 | -207.73 | 0.13 | |
| 06367WB85 | BANK OF MONTREAL SR UNSECURED 05/25 1.85 | | | | | 1.850000 | 01 May 2025 | | |
| | 70,000.000 | Local | 99.982943 | 69,988.06 | 96.315269 | 67,420.69 | -2,567.37 | 0.04 | |
| | | Base | 99.982943 | 69,988.06 | 96.315269 | 67,420.69 | -2,567.37 | 0.04 | |
| 06406RAN7 | BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6 | | | | | 1.600000 | 24 Apr 2025 | | |
| | 20,000.000 | Local | 99.991800 | 19,998.36 | 96.186132 | 19,237.23 | -761.13 | 0.01 | |
| | | Base | 99.991800 | 19,998.36 | 96.186132 | 19,237.23 | -761.13 | 0.01 | |
| 064159VL7 | BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3 | | | | | 1.300000 | 11 Jun 2025 | | |
| | 40,000.000 | Local | 99.945600 | 39,978.24 | 95.373474 | 38,149.39 | -1,828.85 | 0.02 | |
| | | Base | 99.945600 | 39,978.24 | 95.373474 | 38,149.39 | -1,828.85 | 0.02 | |
| 06417XAG6 | BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR | | | | | 4.588000 | 04 May 2037 | | |
| | 40,000.000 | Local | 99.123325 | 39,649.33 | 90.732263 | 36,292.91 | -3,356.42 | 0.02 | |
| | | Base | 99.123325 | 39,649.33 | 90.732263 | 36,292.91 | -3,356.42 | 0.02 | |
| 06417XAH4 | BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45 | | | | | 3.450000 | 11 Apr 2025 | | |
| | 100,000.000 | Local | 100.039050 | 100,039.05 | 98.020526 | 98,020.53 | -2,018.52 | 0.06 | |
| | | Base | 100.039050 | 100,039.05 | 98.020526 | 98,020.53 | -2,018.52 | 0.06 | |

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Holdings

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



As of: March 28, 2024

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|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06540WBG7 | BANK BANK 2019 BN19 C | | | | 4.028571 | 15 Aug 2061 | | | |
| | | 210,000.000 | Local | 104.017138 | 218,435.99 | 76.422360 | 160,486.96 | -57,949.03 | 0.09 |
| Original Face: | | 210,000.000 | Base | 104.017138 | 218,435.99 | 76.422360 | 160,486.96 | -57,949.03 | 0.09 |
| 06541MBN3 | BANK BANK 2022 BNK42 A5 | | | | 4.493000 | 15 Jun 2055 | | | |
| | | 230,000.000 | Local | 95.795052 | 220,328.62 | 95.879460 | 220,522.76 | 194.14 | 0.13 |
| Original Face: | | 230,000.000 | Base | 95.795052 | 220,328.62 | 95.879460 | 220,522.76 | 194.14 | 0.13 |
| 06849UAD7 | BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95 | | | | 5.950000 | 15 Oct 2039 | | | |
| | | 80,000.000 | Local | 108.785650 | 87,028.52 | 103.975681 | 83,180.54 | -3,847.98 | 0.05 |
| | | | Base | 108.785650 | 87,028.52 | 103.975681 | 83,180.54 | -3,847.98 | 0.05 |
| 075887BF5 | BECTON DICKINSON + CO SR UNSECURED 12/24 3.734 | | | | 3.734000 | 15 Dec 2024 | | | |
| | | 2,000.000 | Local | 100.434000 | 2,008.68 | 98.713361 | 1,974.27 | -34.41 | 0.00 |
| | | | Base | 100.434000 | 2,008.68 | 98.713361 | 1,974.27 | -34.41 | 0.00 |
| 075887BG3 | BECTON DICKINSON + CO SR UNSECURED 12/44 4.685 | | | | 4.685000 | 15 Dec 2044 | | | |
| | | 8,000.000 | Local | 108.024500 | 8,641.96 | 90.626649 | 7,250.13 | -1,391.83 | 0.00 |
| | | | Base | 108.024500 | 8,641.96 | 90.626649 | 7,250.13 | -1,391.83 | 0.00 |
| 075887BV0 | BECTON DICKINSON + CO SR UNSECURED 06/24 3.363 | | | | 3.363000 | 06 Jun 2024 | | | |
| | | 60,000.000 | Local | 99.877517 | 59,926.51 | 99.560599 | 59,736.36 | -190.15 | 0.03 |
| | | | Base | 99.877517 | 59,926.51 | 99.560599 | 59,736.36 | -190.15 | 0.03 |
| 084664CR0 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25 | | | | 4.250000 | 15 Jan 2049 | | | |
| | | 70,000.000 | Local | 99.076214 | 69,353.35 | 89.483143 | 62,638.20 | -6,715.15 | 0.04 |
| | | | Base | 99.076214 | 69,353.35 | 89.483143 | 62,638.20 | -6,715.15 | 0.04 |
| 09659W2H6 | BNP PARIBAS 144A 01/30 VAR | | | | 5.198000 | 10 Jan 2030 | | | |
| | | 200,000.000 | Local | 100.209525 | 200,419.05 | 99.495726 | 198,991.45 | -1,427.60 | 0.11 |
| | | | Base | 100.209525 | 200,419.05 | 99.495726 | 198,991.45 | -1,427.60 | 0.11 |
| 09659W2L7 | BNP PARIBAS 144A 06/26 VAR | | | | 2.219000 | 09 Jun 2026 | | | |
| | | 200,000.000 | Local | 100.489535 | 200,979.07 | 96.158100 | 192,316.20 | -8,662.87 | 0.11 |
| | | | Base | 100.489535 | 200,979.07 | 96.158100 | 192,316.20 | -8,662.87 | 0.11 |
| 09659W2V5 | BNP PARIBAS 144A 01/29 VAR | | | | 5.125000 | 13 Jan 2029 | | | |
| | | 300,000.000 | Local | 100.000000 | 300,000.00 | 99.866895 | 299,600.69 | -399.31 | 0.17 |
| | | | Base | 100.000000 | 300,000.00 | 99.866895 | 299,600.69 | -399.31 | 0.17 |

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 097023BU8 | BOEING CO SR UNSECURED 03/27 2.8 | | | | | 2.800000 | 01 Mar 2027 | | |
| | 30,000.000 | Local | 98.661600 | 29,598.48 | 92.401071 | 27,720.32 | -1,878.16 | 0.02 | |
| | | Base | 98.661600 | 29,598.48 | 92.401071 | 27,720.32 | -1,878.16 | 0.02 | |
| 097023CD5 | BOEING CO SR UNSECURED 03/29 3.2 | | | | | 3.200000 | 01 Mar 2029 | | |
| | 30,000.000 | Local | 99.342033 | 29,802.61 | 89.331380 | 26,799.41 | -3,003.20 | 0.02 | |
| | | Base | 99.342033 | 29,802.61 | 89.331380 | 26,799.41 | -3,003.20 | 0.02 | |
| 097023CH6 | BOEING CO SR UNSECURED 05/26 3.1 | | | | | 3.100000 | 01 May 2026 | | |
| | 20,000.000 | Local | 99.984100 | 19,996.82 | 94.927715 | 18,985.54 | -1,011.28 | 0.01 | |
| | | Base | 99.984100 | 19,996.82 | 94.927715 | 18,985.54 | -1,011.28 | 0.01 | |
| 097023CM5 | BOEING CO SR UNSECURED 02/27 2.7 | | | | | 2.700000 | 01 Feb 2027 | | |
| | 10,000.000 | Local | 99.891500 | 9,989.15 | 92.157345 | 9,215.73 | -773.42 | 0.01 | |
| | | Base | 99.891500 | 9,989.15 | 92.157345 | 9,215.73 | -773.42 | 0.01 | |
| 097023CP8 | BOEING CO SR UNSECURED 02/35 3.25 | | | | | 3.250000 | 01 Feb 2035 | | |
| | 50,000.000 | Local | 90.531820 | 45,265.91 | 78.748123 | 39,374.06 | -5,891.85 | 0.02 | |
| | | Base | 90.531820 | 45,265.91 | 78.748123 | 39,374.06 | -5,891.85 | 0.02 | |
| 097023CQ6 | BOEING CO SR UNSECURED 02/50 3.75 | | | | | 3.750000 | 01 Feb 2050 | | |
| | 10,000.000 | Local | 99.230400 | 9,923.04 | 69.679592 | 6,967.96 | -2,955.08 | 0.00 | |
| | | Base | 99.230400 | 9,923.04 | 69.679592 | 6,967.96 | -2,955.08 | 0.00 | |
| 097023CT0 | BOEING CO SR UNSECURED 05/25 4.875 | | | | | 4.875000 | 01 May 2025 | | |
| | 90,000.000 | Local | 100.000000 | 90,000.00 | 98.903482 | 89,013.13 | -986.87 | 0.05 | |
| | | Base | 100.000000 | 90,000.00 | 98.903482 | 89,013.13 | -986.87 | 0.05 | |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | | 5.705000 | 01 May 2040 | | |
| | 40,000.000 | Local | 108.415575 | 43,366.23 | 95.830662 | 38,332.26 | -5,033.97 | 0.02 | |
| | | Base | 108.415575 | 43,366.23 | 95.830662 | 38,332.26 | -5,033.97 | 0.02 | |
| 097023CY9 | BOEING CO SR UNSECURED 05/30 5.15 | | | | | 5.150000 | 01 May 2030 | | |
| | 110,000.000 | Local | 103.821436 | 114,203.58 | 96.871509 | 106,558.66 | -7,644.92 | 0.06 | |
| | | Base | 103.821436 | 114,203.58 | 96.871509 | 106,558.66 | -7,644.92 | 0.06 | |
| 10373QAT7 | BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119 | | | | | 3.119000 | 04 May 2026 | | |
| | 20,000.000 | Local | 98.449550 | 19,689.91 | 96.352754 | 19,270.55 | -419.36 | 0.01 | |
| | | Base | 98.449550 | 19,689.91 | 96.352754 | 19,270.55 | -419.36 | 0.01 | |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 10373QBE9 | BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41 | | | | | 3.410000 | 11 Feb 2026 | | |
| | 30,000.000 | Local | 100.003200 | 30,000.96 | 97.234402 | 29,170.32 | -830.64 | 0.02 | |
| | | Base | 100.003200 | 30,000.96 | 97.234402 | 29,170.32 | -830.64 | 0.02 | |
| 10373QBG4 | BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3 | | | | | 3.000000 | 24 Feb 2050 | | |
| | 100,000.000 | Local | 98.817950 | 98,817.95 | 68.368351 | 68,368.35 | -30,449.60 | 0.04 | |
| | | Base | 98.817950 | 98,817.95 | 68.368351 | 68,368.35 | -30,449.60 | 0.04 | |
| 10373QBL3 | BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633 | | | | | 3.633000 | 06 Apr 2030 | | |
| | 80,000.000 | Local | 105.784588 | 84,627.67 | 94.253793 | 75,403.03 | -9,224.64 | 0.04 | |
| | | Base | 105.784588 | 84,627.67 | 94.253793 | 75,403.03 | -9,224.64 | 0.04 | |
| 10569EAA9 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A | | | | | 0.970000 | 25 Mar 2060 | | |
| | 26,083.570 | Local | 99.998965 | 26,083.30 | 93.006780 | 24,259.49 | -1,823.81 | 0.01 | |
| Original Face: | 120,000.000 | Base | 99.998965 | 26,083.30 | 93.006780 | 24,259.49 | -1,823.81 | 0.01 | |
| 10569FAA6 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A | | | | | 3.626000 | 25 Sep 2061 | | |
| | 76,578.530 | Local | 99.927316 | 76,522.87 | 94.427630 | 72,311.29 | -4,211.58 | 0.04 | |
| Original Face: | 110,000.000 | Base | 99.927316 | 76,522.87 | 94.427630 | 72,311.29 | -4,211.58 | 0.04 | |
| 10569JAA8 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A | | | | | 5.108000 | 25 Jul 2062 | | |
| | 155,319.760 | Local | 99.998217 | 155,316.99 | 97.832330 | 151,952.94 | -3,364.05 | 0.09 | |
| Original Face: | 190,000.000 | Base | 99.998217 | 155,316.99 | 97.832330 | 151,952.94 | -3,364.05 | 0.09 | |
| 10569YAA5 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM4 A1 144A | | | | | 6.435000 | 25 May 2063 | | |
| | 200,578.310 | Local | 99.998160 | 200,574.62 | 100.582600 | 201,746.88 | 1,172.26 | 0.12 | |
| Original Face: | 220,000.000 | Base | 99.998160 | 200,574.62 | 100.582600 | 201,746.88 | 1,172.26 | 0.12 | |
| 110122CM8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9 | | | | | 2.900000 | 26 Jul 2024 | | |
| | 53,000.000 | Local | 100.033962 | 53,018.00 | 99.162121 | 52,555.92 | -462.08 | 0.03 | |
| | | Base | 100.033962 | 53,018.00 | 99.162121 | 52,555.92 | -462.08 | 0.03 | |
| 110122EG9 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1 | | | | | 5.100000 | 22 Feb 2031 | | |
| | 40,000.000 | Local | 99.845025 | 39,938.01 | 101.056580 | 40,422.63 | 484.62 | 0.02 | |
| | | Base | 99.845025 | 39,938.01 | 101.056580 | 40,422.63 | 484.62 | 0.02 | |
| 110122EH7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2 | | | | | 5.200000 | 22 Feb 2034 | | |
| | 100,000.000 | Local | 99.977190 | 99,977.19 | 101.616050 | 101,616.05 | 1,638.86 | 0.06 | |
| | | Base | 99.977190 | 99,977.19 | 101.616050 | 101,616.05 | 1,638.86 | 0.06 | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-------------|------------|-----------------|----------------------------|------------------|---------------|--------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 110122EK0 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55 | | | | 5.550000 | 22 Feb 2054 | | | |
| | | 20,000.000 | Local | 99.609550 | 19,921.91 | 103.304336 | 20,660.87 | 738.96 | 0.01 |
| | | | Base | 99.609550 | 19,921.91 | 103.304336 | 20,660.87 | 738.96 | 0.01 |
| 110122EL8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65 | | | | 5.650000 | 22 Feb 2064 | | | |
| | | 20,000.000 | Local | 99.575300 | 19,915.06 | 103.172575 | 20,634.52 | 719.46 | 0.01 |
| | | | Base | 99.575300 | 19,915.06 | 103.172575 | 20,634.52 | 719.46 | 0.01 |
| 11135FAQ4 | BROADCOM INC COMPANY GUAR 11/30 4.15 | | | | 4.150000 | 15 Nov 2030 | | | |
| | | 19,000.000 | Local | 109.572053 | 20,818.69 | 94.633524 | 17,980.37 | -2,838.32 | 0.01 |
| | | | Base | 109.572053 | 20,818.69 | 94.633524 | 17,980.37 | -2,838.32 | 0.01 |
| 11135FBP5 | BROADCOM INC SR UNSECURED 144A 11/35 3.137 | | | | 3.137000 | 15 Nov 2035 | | | |
| | | 120,000.000 | Local | 99.936367 | 119,923.64 | 80.796468 | 96,955.76 | -22,967.88 | 0.06 |
| | | | Base | 99.996692 | 119,996.03 | 80.796468 | 96,955.76 | -23,040.27 | 0.06 |
| 11135FBQ3 | BROADCOM INC SR UNSECURED 144A 11/36 3.187 | | | | 3.187000 | 15 Nov 2036 | | | |
| | | 3,000.000 | Local | 100.160333 | 3,004.81 | 79.684094 | 2,390.52 | -614.29 | 0.00 |
| | | | Base | 100.160333 | 3,004.81 | 79.684094 | 2,390.52 | -614.29 | 0.00 |
| 11135FBV2 | BROADCOM INC SR UNSECURED 144A 05/37 4.926 | | | | 4.926000 | 15 May 2037 | | | |
| | | 17,000.000 | Local | 111.149412 | 18,895.40 | 95.096502 | 16,166.41 | -2,728.99 | 0.01 |
| | | | Base | 111.149412 | 18,895.40 | 95.096502 | 16,166.41 | -2,728.99 | 0.01 |
| 12189LBH3 | BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875 | | | | 2.875000 | 15 Jun 2052 | | | |
| | | 10,000.000 | Local | 102.745800 | 10,274.58 | 65.588901 | 6,558.89 | -3,715.69 | 0.00 |
| | | | Base | 102.745800 | 10,274.58 | 65.588901 | 6,558.89 | -3,715.69 | 0.00 |
| 12434GAA3 | BX TRUST BX 2023 XL3 A 144A | | | | 7.086750 | 09 Dec 2040 | | | |
| | | 110,000.000 | Local | 99.754109 | 109,729.52 | 100.621560 | 110,683.72 | 954.20 | 0.06 |
| | | Original Face: | 110,000.000 | Base | 99.754109 | 109,729.52 | 100.621560 | 110,683.72 | 954.20 |
| 12482HAA2 | CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE A 144A | | | | 6.693000 | 15 Dec 2037 | | | |
| | | 110,000.000 | Local | 99.450991 | 109,396.09 | 99.999850 | 109,999.84 | 603.75 | 0.06 |
| | | Original Face: | 110,000.000 | Base | 99.450991 | 109,396.09 | 99.999850 | 109,999.84 | 603.75 |
| 125523AH3 | CIGNA GROUP/THE COMPANY GUAR 10/28 4.375 | | | | 4.375000 | 15 Oct 2028 | | | |
| | | 120,000.000 | Local | 110.355983 | 132,427.18 | 97.624308 | 117,149.17 | -15,278.01 | 0.07 |
| | | | Base | 110.355983 | 132,427.18 | 97.624308 | 117,149.17 | -15,278.01 | 0.07 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 125523AK6 | CIGNA GROUP/THE COMPANY GUAR 12/48 4.9 | | | | | 4.900000 | 15 Dec 2048 | | |
| | 90,000.000 | Local | 127.441000 | 114,696.90 | 91.214372 | 82,092.93 | -32,603.97 | 0.05 | |
| | | Base | 127.441000 | 114,696.90 | 91.214372 | 82,092.93 | -32,603.97 | 0.05 | |
| 12565KAG2 | CLI FUNDING LLC CLIF 2023 1A A 144A | | | | | 6.310000 | 18 Jun 2048 | | |
| | 448,765.600 | Local | 98.970754 | 444,146.70 | 100.806790 | 452,386.20 | 8,239.50 | 0.26 | |
| Original Face: | 480,000.000 | Base | 98.970754 | 444,146.70 | 100.806790 | 452,386.20 | 8,239.50 | 0.26 | |
| 12569UAA9 | CIM TRUST CIM 2023 R4 A1 144A | | | | | 5.000000 | 25 May 2062 | | |
| | 179,404.800 | Local | 98.660855 | 177,002.31 | 98.662160 | 177,004.65 | 2.34 | 0.10 | |
| Original Face: | 200,000.000 | Base | 98.660855 | 177,002.31 | 98.662160 | 177,004.65 | 2.34 | 0.10 | |
| 12596GAZ2 | CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4 | | | | | 4.421600 | 15 Nov 2051 | | |
| | 1,170,000.000 | Local | 102.513997 | 1,199,413.76 | 95.355870 | 1,115,663.68 | -83,750.08 | 0.64 | |
| Original Face: | 1,170,000.000 | Base | 102.513997 | 1,199,413.76 | 95.355870 | 1,115,663.68 | -83,750.08 | 0.64 | |
| 12597XAC5 | CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A | | | | | 4.677969 | 25 Aug 2060 | | |
| | 81,077.000 | Local | 99.998545 | 81,075.82 | 99.095220 | 80,343.43 | -732.39 | 0.05 | |
| Original Face: | 150,000.000 | Base | 99.998545 | 81,075.82 | 99.095220 | 80,343.43 | -732.39 | 0.05 | |
| 126416AA4 | CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A | | | | | 2.265000 | 25 Nov 2066 | | |
| | 186,654.950 | Local | 99.999057 | 186,653.19 | 87.284440 | 162,920.73 | -23,732.46 | 0.09 | |
| Original Face: | 220,000.000 | Base | 99.999057 | 186,653.19 | 87.284440 | 162,920.73 | -23,732.46 | 0.09 | |
| 12656KAA5 | COMM MORTGAGE TRUST COMM 2020 CX A 144A | | | | | 2.173000 | 10 Nov 2046 | | |
| | 210,000.000 | Local | 102.599714 | 215,459.40 | 81.322020 | 170,776.24 | -44,683.16 | 0.10 | |
| Original Face: | 210,000.000 | Base | 102.599714 | 215,459.40 | 81.322020 | 170,776.24 | -44,683.16 | 0.10 | |
| 12656TAA6 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A | | | | | 2.000000 | 25 Jan 2060 | | |
| | 70,598.780 | Local | 103.484423 | 73,058.74 | 85.803630 | 60,576.32 | -12,482.42 | 0.03 | |
| Original Face: | 120,000.000 | Base | 103.484423 | 73,058.74 | 85.803630 | 60,576.32 | -12,482.42 | 0.03 | |
| 12657GAA3 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A | | | | | 2.000000 | 25 Oct 2060 | | |
| | 73,979.580 | Local | 102.032007 | 75,482.85 | 87.324590 | 64,602.36 | -10,880.49 | 0.04 | |
| Original Face: | 120,000.000 | Base | 102.032007 | 75,482.85 | 87.324590 | 64,602.36 | -10,880.49 | 0.04 | |
| 12657LAA2 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A | | | | | 0.830000 | 25 Mar 2056 | | |
| | 75,391.900 | Local | 99.998939 | 75,391.10 | 80.640120 | 60,796.12 | -14,594.98 | 0.03 | |
| Original Face: | 140,000.000 | Base | 99.998939 | 75,391.10 | 80.640120 | 60,796.12 | -14,594.98 | 0.03 | |

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 12657LAC8 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A | | | | | 1.169000 | 25 Mar 2056 | | |
| | 64,621.630 | Local | 99.998886 | 64,620.91 | 81.635140 | 52,753.96 | -11,866.95 | 0.03 | |
| Original Face: | 120,000.000 | Base | 99.998886 | 64,620.91 | 81.635140 | 52,753.96 | -11,866.95 | 0.03 | |
| 12660LAC3 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A | | | | | 1.632000 | 25 Apr 2066 | | |
| | 57,605.660 | Local | 99.999965 | 57,605.64 | 82.693470 | 47,636.12 | -9,969.52 | 0.03 | |
| Original Face: | 120,000.000 | Base | 99.999965 | 57,605.64 | 82.693470 | 47,636.12 | -9,969.52 | 0.03 | |
| 12662KAC3 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A | | | | | 1.585000 | 25 Jul 2066 | | |
| | 175,405.170 | Local | 99.999464 | 175,404.23 | 80.539120 | 141,269.78 | -34,134.45 | 0.08 | |
| Original Face: | 270,000.000 | Base | 99.999464 | 175,404.23 | 80.539120 | 141,269.78 | -34,134.45 | 0.08 | |
| 12663TAA7 | CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A | | | | | 3.904350 | 25 Apr 2062 | | |
| | 299,329.180 | Local | 94.910763 | 284,095.61 | 93.093040 | 278,654.63 | -5,440.98 | 0.16 | |
| Original Face: | 350,000.000 | Base | 94.910763 | 284,095.61 | 93.093040 | 278,654.63 | -5,440.98 | 0.16 | |
| 126650CL2 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | | | | | 3.875000 | 20 Jul 2025 | | |
| | 30,000.000 | Local | 100.845233 | 30,253.57 | 98.136905 | 29,441.07 | -812.50 | 0.02 | |
| | | Base | 100.845233 | 30,253.57 | 98.136905 | 29,441.07 | -812.50 | 0.02 | |
| 126650CN8 | CVS HEALTH CORP SR UNSECURED 07/45 5.125 | | | | | 5.125000 | 20 Jul 2045 | | |
| | 10,000.000 | Local | 113.807900 | 11,380.79 | 92.247329 | 9,224.73 | -2,156.06 | 0.01 | |
| | | Base | 113.807900 | 11,380.79 | 92.247329 | 9,224.73 | -2,156.06 | 0.01 | |
| 126650CX6 | CVS HEALTH CORP SR UNSECURED 03/28 4.3 | | | | | 4.300000 | 25 Mar 2028 | | |
| | 71,000.000 | Local | 99.378141 | 70,558.48 | 97.623887 | 69,312.96 | -1,245.52 | 0.04 | |
| | | Base | 99.378141 | 70,558.48 | 97.623887 | 69,312.96 | -1,245.52 | 0.04 | |
| 126650CY4 | CVS HEALTH CORP SR UNSECURED 03/38 4.78 | | | | | 4.780000 | 25 Mar 2038 | | |
| | 60,000.000 | Local | 118.317400 | 70,990.44 | 92.508263 | 55,504.96 | -15,485.48 | 0.03 | |
| | | Base | 118.317400 | 70,990.44 | 92.508263 | 55,504.96 | -15,485.48 | 0.03 | |
| 126650CZ1 | CVS HEALTH CORP SR UNSECURED 03/48 5.05 | | | | | 5.050000 | 25 Mar 2048 | | |
| | 140,000.000 | Local | 118.757014 | 166,259.82 | 90.845741 | 127,184.04 | -39,075.78 | 0.07 | |
| | | Base | 118.757014 | 166,259.82 | 90.845741 | 127,184.04 | -39,075.78 | 0.07 | |
| 126650DH0 | CVS HEALTH CORP SR UNSECURED 04/27 3.625 | | | | | 3.625000 | 01 Apr 2027 | | |
| | 10,000.000 | Local | 99.918200 | 9,991.82 | 96.228860 | 9,622.89 | -368.93 | 0.01 | |
| | | Base | 99.918200 | 9,991.82 | 96.228860 | 9,622.89 | -368.93 | 0.01 | |

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 126650DJ6 | CVS HEALTH CORP SR UNSECURED 04/30 3.75 | | | | 3.750000 | 01 Apr 2030 | | | |
| | | 20,000.000 | Local | 99.856400 | 19,971.28 | 93.186089 | 18,637.22 | -1,334.06 | 0.01 |
| | | | Base | 99.856400 | 19,971.28 | 93.186089 | 18,637.22 | -1,334.06 | 0.01 |
| 126650DK3 | CVS HEALTH CORP SR UNSECURED 04/40 4.125 | | | | 4.125000 | 01 Apr 2040 | | | |
| | | 10,000.000 | Local | 98.548200 | 9,854.82 | 84.329241 | 8,432.92 | -1,421.90 | 0.00 |
| | | | Base | 98.548200 | 9,854.82 | 84.329241 | 8,432.92 | -1,421.90 | 0.00 |
| 126650DL1 | CVS HEALTH CORP SR UNSECURED 04/50 4.25 | | | | 4.250000 | 01 Apr 2050 | | | |
| | | 80,000.000 | Local | 112.194975 | 89,755.98 | 81.170549 | 64,936.44 | -24,819.54 | 0.04 |
| | | | Base | 112.194975 | 89,755.98 | 81.170549 | 64,936.44 | -24,819.54 | 0.04 |
| 126650DP2 | CVS HEALTH CORP SR UNSECURED 08/40 2.7 | | | | 2.700000 | 21 Aug 2040 | | | |
| | | 80,000.000 | Local | 97.878500 | 78,302.80 | 69.541254 | 55,633.00 | -22,669.80 | 0.03 |
| | | | Base | 97.878500 | 78,302.80 | 69.541254 | 55,633.00 | -22,669.80 | 0.03 |
| 126650DQ0 | CVS HEALTH CORP SR UNSECURED 02/31 1.875 | | | | 1.875000 | 28 Feb 2031 | | | |
| | | 10,000.000 | Local | 90.239100 | 9,023.91 | 81.547311 | 8,154.73 | -869.18 | 0.00 |
| | | | Base | 90.239100 | 9,023.91 | 81.547311 | 8,154.73 | -869.18 | 0.00 |
| 126650DR8 | CVS HEALTH CORP SR UNSECURED 09/31 2.125 | | | | 2.125000 | 15 Sep 2031 | | | |
| | | 40,000.000 | Local | 99.520150 | 39,808.06 | 81.653874 | 32,661.55 | -7,146.51 | 0.02 |
| | | | Base | 99.520150 | 39,808.06 | 81.653874 | 32,661.55 | -7,146.51 | 0.02 |
| 126685AD8 | COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A | | | | 5.619810 | 15 Jul 2035 | | | |
| | | 7,414.890 | Local | 96.723889 | 7,171.97 | 95.656730 | 7,092.84 | -79.13 | 0.00 |
| | | Original Face: 1,120,000.000 | Base | 96.723889 | 7,171.97 | 95.656730 | 7,092.84 | -79.13 | 0.00 |
| 127097AG8 | COTERRA ENERGY INC SR UNSECURED 05/27 3.9 | | | | 3.900000 | 15 May 2027 | | | |
| | | 170,000.000 | Local | 98.390565 | 167,263.96 | 96.294620 | 163,700.85 | -3,563.11 | 0.09 |
| | | | Base | 98.390565 | 167,263.96 | 96.294620 | 163,700.85 | -3,563.11 | 0.09 |
| 127097AK9 | COTERRA ENERGY INC SR UNSECURED 03/29 4.375 | | | | 4.375000 | 15 Mar 2029 | | | |
| | | 110,000.000 | Local | 108.965645 | 119,862.21 | 96.245777 | 105,870.35 | -13,991.86 | 0.06 |
| | | | Base | 108.965645 | 119,862.21 | 96.245777 | 105,870.35 | -13,991.86 | 0.06 |
| 133434AA8 | CAMERON LNG LLC SR SECURED 144A 07/31 2.902 | | | | 2.902000 | 15 Jul 2031 | | | |
| | | 80,000.000 | Local | 101.857863 | 81,486.29 | 85.911018 | 68,728.81 | -12,757.48 | 0.04 |
| | | | Base | 101.857863 | 81,486.29 | 85.911018 | 68,728.81 | -12,757.48 | 0.04 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 133434AB6 | CAMERON LNG LLC SR SECURED 144A 01/35 3.302 | | | | | 3.302000 | 15 Jan 2035 | | |
| | 110,000.000 | Local | | 105.683100 | 116,251.41 | 83.340104 | 91,674.11 | -24,577.30 | 0.05 |
| | | Base | | 105.683100 | 116,251.41 | 83.340104 | 91,674.11 | -24,577.30 | 0.05 |
| 14448CAL8 | CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7 | | | | | 2.700000 | 15 Feb 2031 | | |
| | 10,000.000 | Local | | 99.908400 | 9,990.84 | 86.124916 | 8,612.49 | -1,378.35 | 0.00 |
| | | Base | | 99.908400 | 9,990.84 | 86.124916 | 8,612.49 | -1,378.35 | 0.00 |
| 14448CAS3 | CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577 | | | | | 3.577000 | 05 Apr 2050 | | |
| | 10,000.000 | Local | | 101.610600 | 10,161.06 | 74.517552 | 7,451.76 | -2,709.30 | 0.00 |
| | | Base | | 101.610600 | 10,161.06 | 74.517552 | 7,451.76 | -2,709.30 | 0.00 |
| 149791AP0 | CAYUGA PARK CLO, LTD. CYGPK 2020 1A AR 144A | | | | | 6.698140 | 17 Jul 2034 | | |
| | 180,000.000 | Local | | 99.321239 | 178,778.23 | 100.047400 | 180,085.32 | 1,307.09 | 0.10 |
| | Original Face: 180,000.000 | Base | | 99.321239 | 178,778.23 | 100.047400 | 180,085.32 | 1,307.09 | 0.10 |
| 161175AY0 | CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908 | | | | | 4.908000 | 23 Jul 2025 | | |
| | 60,000.000 | Local | | 102.839900 | 61,703.94 | 98.796892 | 59,278.14 | -2,425.80 | 0.03 |
| | | Base | | 102.839900 | 61,703.94 | 98.796892 | 59,278.14 | -2,425.80 | 0.03 |
| 161175BK9 | CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2 | | | | | 4.200000 | 15 Mar 2028 | | |
| | 30,000.000 | Local | | 97.541767 | 29,262.53 | 94.233206 | 28,269.96 | -992.57 | 0.02 |
| | | Base | | 97.541767 | 29,262.53 | 94.233206 | 28,269.96 | -992.57 | 0.02 |
| 161175BL7 | CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375 | | | | | 5.375000 | 01 May 2047 | | |
| | 10,000.000 | Local | | 88.899800 | 8,889.98 | 80.668053 | 8,066.81 | -823.17 | 0.00 |
| | | Base | | 88.899800 | 8,889.98 | 80.668053 | 8,066.81 | -823.17 | 0.00 |
| 161175BM5 | CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375 | | | | | 5.375000 | 01 Apr 2038 | | |
| | 70,000.000 | Local | | 96.208000 | 67,345.60 | 87.013312 | 60,909.32 | -6,436.28 | 0.03 |
| | | Base | | 96.208000 | 67,345.60 | 87.013312 | 60,909.32 | -6,436.28 | 0.03 |
| 161175BN3 | CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75 | | | | | 5.750000 | 01 Apr 2048 | | |
| | 50,000.000 | Local | | 126.267940 | 63,133.97 | 84.431415 | 42,215.71 | -20,918.26 | 0.02 |
| | | Base | | 126.267940 | 63,133.97 | 84.431415 | 42,215.71 | -20,918.26 | 0.02 |
| 161175BR4 | CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05 | | | | | 5.050000 | 30 Mar 2029 | | |
| | 360,000.000 | Local | | 104.212803 | 375,166.09 | 96.412376 | 347,084.55 | -28,081.54 | 0.20 |
| | | Base | | 104.212803 | 375,166.09 | 96.412376 | 347,084.55 | -28,081.54 | 0.20 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 161175BS2 | CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125 | | | | | 5.125000 | 01 Jul 2049 | | |
| | 20,000.000 | Local | | 85.772550 | 17,154.51 | 77.417102 | 15,483.42 | -1,671.09 | 0.01 |
| | | Base | | 85.772550 | 17,154.51 | 77.417102 | 15,483.42 | -1,671.09 | 0.01 |
| 161175BT0 | CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8 | | | | | 4.800000 | 01 Mar 2050 | | |
| | 20,000.000 | Local | | 101.045300 | 20,209.06 | 73.952563 | 14,790.51 | -5,418.55 | 0.01 |
| | | Base | | 101.045300 | 20,209.06 | 73.952563 | 14,790.51 | -5,418.55 | 0.01 |
| 161175CE2 | CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | 20,000.000 | Local | | 98.120450 | 19,624.09 | 66.856626 | 13,371.33 | -6,252.76 | 0.01 |
| | | Base | | 98.120450 | 19,624.09 | 66.856626 | 13,371.33 | -6,252.76 | 0.01 |
| 161175CJ1 | CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4 | | | | | 4.400000 | 01 Apr 2033 | | |
| | 130,000.000 | Local | | 99.492831 | 129,340.68 | 88.730604 | 115,349.79 | -13,990.89 | 0.07 |
| | | Base | | 99.492831 | 129,340.68 | 88.730604 | 115,349.79 | -13,990.89 | 0.07 |
| 161175CL6 | CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5 | | | | | 5.500000 | 01 Apr 2063 | | |
| | 30,000.000 | Local | | 100.692967 | 30,207.89 | 78.619002 | 23,585.70 | -6,622.19 | 0.01 |
| | | Base | | 100.692967 | 30,207.89 | 78.619002 | 23,585.70 | -6,622.19 | 0.01 |
| 166756AR7 | CHEVRON USA INC COMPANY GUAR 01/28 3.85 | | | | | 3.850000 | 15 Jan 2028 | | |
| | 20,000.000 | Local | | 108.445150 | 21,689.03 | 97.836461 | 19,567.29 | -2,121.74 | 0.01 |
| | | Base | | 108.445150 | 21,689.03 | 97.836461 | 19,567.29 | -2,121.74 | 0.01 |
| 166764BX7 | CHEVRON CORP SR UNSECURED 05/27 1.995 | | | | | 1.995000 | 11 May 2027 | | |
| | 20,000.000 | Local | | 100.182100 | 20,036.42 | 92.478789 | 18,495.76 | -1,540.66 | 0.01 |
| | | Base | | 100.182100 | 20,036.42 | 92.478789 | 18,495.76 | -1,540.66 | 0.01 |
| 166764CA6 | CHEVRON CORP SR UNSECURED 05/50 3.078 | | | | | 3.078000 | 11 May 2050 | | |
| | 50,000.000 | Local | | 100.200980 | 50,100.49 | 71.784302 | 35,892.15 | -14,208.34 | 0.02 |
| | | Base | | 100.200980 | 50,100.49 | 71.784302 | 35,892.15 | -14,208.34 | 0.02 |
| 168863DQ8 | REPUBLIC OF CHILE SR UNSECURED 01/61 3.1 | | | | | 3.100000 | 22 Jan 2061 | | |
| | 250,000.000 | Local | | 92.397020 | 230,992.55 | 62.833239 | 157,083.10 | -73,909.45 | 0.09 |
| | | Base | | 92.397020 | 230,992.55 | 62.833239 | 157,083.10 | -73,909.45 | 0.09 |
| 17252MAN0 | CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7 | | | | | 3.700000 | 01 Apr 2027 | | |
| | 40,000.000 | Local | | 99.310550 | 39,724.22 | 97.183240 | 38,873.30 | -850.92 | 0.02 |
| | | Base | | 99.310550 | 39,724.22 | 97.183240 | 38,873.30 | -850.92 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 17252MAQ3 | CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4 | | | | | 4.000000 | 01 May 2032 | | |
| | 20,000.000 | Local | | 98.484450 | 19,696.89 | 94.185331 | 18,837.07 | -859.82 | 0.01 |
| | | Base | | 98.484450 | 19,696.89 | 94.185331 | 18,837.07 | -859.82 | 0.01 |
| 172967EW7 | CITIGROUP INC SR UNSECURED 07/39 8.125 | | | | | 8.125000 | 15 Jul 2039 | | |
| | 90,000.000 | Local | | 149.999467 | 134,999.52 | 127.930675 | 115,137.61 | -19,861.91 | 0.07 |
| | | Base | | 149.999467 | 134,999.52 | 127.930675 | 115,137.61 | -19,861.91 | 0.07 |
| 172967HB0 | CITIGROUP INC SUBORDINATED 09/25 5.5 | | | | | 5.500000 | 13 Sep 2025 | | |
| | 80,000.000 | Local | | 101.311213 | 81,048.97 | 99.974162 | 79,979.33 | -1,069.64 | 0.05 |
| | | Base | | 101.311213 | 81,048.97 | 99.974162 | 79,979.33 | -1,069.64 | 0.05 |
| 172967JU6 | CITIGROUP INC SR UNSECURED 07/45 4.65 | | | | | 4.650000 | 30 Jul 2045 | | |
| | 15,000.000 | Local | | 108.615600 | 16,292.34 | 90.446021 | 13,566.90 | -2,725.44 | 0.01 |
| | | Base | | 108.615600 | 16,292.34 | 90.446021 | 13,566.90 | -2,725.44 | 0.01 |
| 172967KA8 | CITIGROUP INC SUBORDINATED 09/27 4.45 | | | | | 4.450000 | 29 Sep 2027 | | |
| | 40,000.000 | Local | | 100.328050 | 40,131.22 | 97.298023 | 38,919.21 | -1,212.01 | 0.02 |
| | | Base | | 100.328050 | 40,131.22 | 97.298023 | 38,919.21 | -1,212.01 | 0.02 |
| 172967LS8 | CITIGROUP INC SR UNSECURED 10/28 VAR | | | | | 3.520000 | 27 Oct 2028 | | |
| | 30,000.000 | Local | | 100.000000 | 30,000.00 | 94.341010 | 28,302.30 | -1,697.70 | 0.02 |
| | | Base | | 100.000000 | 30,000.00 | 94.341010 | 28,302.30 | -1,697.70 | 0.02 |
| 172967LW9 | CITIGROUP INC SR UNSECURED 04/29 VAR | | | | | 4.075000 | 23 Apr 2029 | | |
| | 340,000.000 | Local | | 98.501947 | 334,906.62 | 95.788070 | 325,679.44 | -9,227.18 | 0.19 |
| | | Base | | 98.501947 | 334,906.62 | 95.788070 | 325,679.44 | -9,227.18 | 0.19 |
| 172967MD0 | CITIGROUP INC SR UNSECURED 07/48 4.65 | | | | | 4.650000 | 23 Jul 2048 | | |
| | 80,000.000 | Local | | 99.437663 | 79,550.13 | 90.630126 | 72,504.10 | -7,046.03 | 0.04 |
| | | Base | | 99.437663 | 79,550.13 | 90.630126 | 72,504.10 | -7,046.03 | 0.04 |
| 172967MP3 | CITIGROUP INC SR UNSECURED 03/31 VAR | | | | | 4.412000 | 31 Mar 2031 | | |
| | 50,000.000 | Local | | 100.000000 | 50,000.00 | 95.344556 | 47,672.28 | -2,327.72 | 0.03 |
| | | Base | | 100.000000 | 50,000.00 | 95.344556 | 47,672.28 | -2,327.72 | 0.03 |
| 172967MQ1 | CITIGROUP INC SR UNSECURED 04/26 VAR | | | | | 3.106000 | 08 Apr 2026 | | |
| | 30,000.000 | Local | | 100.994833 | 30,298.45 | 97.479817 | 29,243.95 | -1,054.50 | 0.02 |
| | | Base | | 100.994833 | 30,298.45 | 97.479817 | 29,243.95 | -1,054.50 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 172967MS7 | CITIGROUP INC SR UNSECURED 06/31 VAR | | | | | 2.572000 | 03 Jun 2031 | | |
| | 230,000.000 | Local | 93.061348 | 214,041.10 | 85.389920 | 196,396.82 | -17,644.28 | 0.11 | |
| | | Base | 93.061348 | 214,041.10 | 85.389920 | 196,396.82 | -17,644.28 | 0.11 | |
| 172967NE7 | CITIGROUP INC SR UNSECURED 11/32 VAR | | | | | 2.520000 | 03 Nov 2032 | | |
| | 140,000.000 | Local | 100.463264 | 140,648.57 | 82.046503 | 114,865.10 | -25,783.47 | 0.07 | |
| | | Base | 100.463264 | 140,648.57 | 82.046503 | 114,865.10 | -25,783.47 | 0.07 | |
| 172967NN7 | CITIGROUP INC SR UNSECURED 03/33 VAR | | | | | 3.785000 | 17 Mar 2033 | | |
| | 90,000.000 | Local | 100.386156 | 90,347.54 | 89.405963 | 80,465.37 | -9,882.17 | 0.05 | |
| | | Base | 100.386156 | 90,347.54 | 89.405963 | 80,465.37 | -9,882.17 | 0.05 | |
| 172967NS6 | CITIGROUP INC SR UNSECURED 05/28 VAR | | | | | 4.658000 | 24 May 2028 | | |
| | 30,000.000 | Local | 100.000000 | 30,000.00 | 98.515152 | 29,554.55 | -445.45 | 0.02 | |
| | | Base | 100.000000 | 30,000.00 | 98.515152 | 29,554.55 | -445.45 | 0.02 | |
| 172967NU1 | CITIGROUP INC SR UNSECURED 05/33 VAR | | | | | 4.910000 | 24 May 2033 | | |
| | 50,000.000 | Local | 100.000000 | 50,000.00 | 96.409161 | 48,204.58 | -1,795.42 | 0.03 | |
| | | Base | 100.000000 | 50,000.00 | 96.409161 | 48,204.58 | -1,795.42 | 0.03 | |
| 191216CW8 | COCA COLA CO/THE SR UNSECURED 06/40 2.5 | | | | | 2.500000 | 01 Jun 2040 | | |
| | 70,000.000 | Local | 102.140300 | 71,498.21 | 72.818280 | 50,972.80 | -20,525.41 | 0.03 | |
| | | Base | 102.140300 | 71,498.21 | 72.818280 | 50,972.80 | -20,525.41 | 0.03 | |
| 193051AA7 | COLD STORAGE TRUST COLD 2020 ICE5 A 144A | | | | | 6.332480 | 15 Nov 2037 | | |
| | 638,943.840 | Local | 100.000000 | 638,943.84 | 99.781250 | 637,546.15 | -1,397.69 | 0.37 | |
| | Original Face: 650,000.000 | Base | 100.000000 | 638,943.84 | 99.781250 | 637,546.15 | -1,397.69 | 0.37 | |
| 195325DQ5 | REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2 | | | | | 5.200000 | 15 May 2049 | | |
| | 360,000.000 | Local | 99.728961 | 359,024.26 | 73.349972 | 264,059.90 | -94,964.36 | 0.15 | |
| | | Base | 99.728961 | 359,024.26 | 73.349972 | 264,059.90 | -94,964.36 | 0.15 | |
| 195325DZ5 | REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25 | | | | | 3.250000 | 22 Apr 2032 | | |
| | 330,000.000 | Local | 99.257321 | 327,549.16 | 78.130000 | 257,829.00 | -69,720.16 | 0.15 | |
| | | Base | 99.257321 | 327,549.16 | 78.130000 | 257,829.00 | -69,720.16 | 0.15 | |
| 19685EAA9 | COLT FUNDING LLC COLT 2022 2 A1 144A | | | | | 2.994000 | 25 Feb 2067 | | |
| | 83,701.890 | Local | 99.999582 | 83,701.54 | 90.469040 | 75,724.30 | -7,977.24 | 0.04 | |
| | Original Face: 110,000.000 | Base | 99.999582 | 83,701.54 | 90.469040 | 75,724.30 | -7,977.24 | 0.04 | |

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Holdings

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



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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 19828TAB2 | COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036 | | | | | 6.036000 | 15 Nov 2033 | | |
| | 100,000.000 | Local | | 100.466130 | 100,466.13 | 103.678947 | 103,678.95 | 3,212.82 | 0.06 |
| | | Base | | 100.466130 | 100,466.13 | 103.678947 | 103,678.95 | 3,212.82 | 0.06 |
| 19828TAC0 | COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544 | | | | | 6.544000 | 15 Nov 2053 | | |
| | 10,000.000 | Local | | 100.970700 | 10,097.07 | 108.551736 | 10,855.17 | 758.10 | 0.01 |
| | | Base | | 100.970700 | 10,097.07 | 108.551736 | 10,855.17 | 758.10 | 0.01 |
| 20030NAC5 | COMCAST CORP COMPANY GUAR 03/33 7.05 | | | | | 7.050000 | 15 Mar 2033 | | |
| | 10,000.000 | Local | | 121.189300 | 12,118.93 | 113.341040 | 11,334.10 | -784.83 | 0.01 |
| | | Base | | 121.189300 | 12,118.93 | 113.341040 | 11,334.10 | -784.83 | 0.01 |
| 20030NAF8 | COMCAST CORP COMPANY GUAR 06/35 5.65 | | | | | 5.650000 | 15 Jun 2035 | | |
| | 10,000.000 | Local | | 116.979200 | 11,697.92 | 104.464930 | 10,446.49 | -1,251.43 | 0.01 |
| | | Base | | 116.979200 | 11,697.92 | 104.464930 | 10,446.49 | -1,251.43 | 0.01 |
| 20030NBS9 | COMCAST CORP COMPANY GUAR 03/26 3.15 | | | | | 3.150000 | 01 Mar 2026 | | |
| | 20,000.000 | Local | | 101.734450 | 20,346.89 | 96.814100 | 19,362.82 | -984.07 | 0.01 |
| | | Base | | 101.734450 | 20,346.89 | 96.814100 | 19,362.82 | -984.07 | 0.01 |
| 20030NBU4 | COMCAST CORP COMPANY GUAR 07/46 3.4 | | | | | 3.400000 | 15 Jul 2046 | | |
| | 10,000.000 | Local | | 107.109000 | 10,710.90 | 74.773073 | 7,477.31 | -3,233.59 | 0.00 |
| | | Base | | 107.109000 | 10,710.90 | 74.773073 | 7,477.31 | -3,233.59 | 0.00 |
| 20030NBW0 | COMCAST CORP COMPANY GUAR 01/27 2.35 | | | | | 2.350000 | 15 Jan 2027 | | |
| | 30,000.000 | Local | | 97.908600 | 29,372.58 | 93.581813 | 28,074.54 | -1,298.04 | 0.02 |
| | | Base | | 97.908600 | 29,372.58 | 93.581813 | 28,074.54 | -1,298.04 | 0.02 |
| 20030NBZ3 | COMCAST CORP COMPANY GUAR 08/47 4 | | | | | 4.000000 | 15 Aug 2047 | | |
| | 10,000.000 | Local | | 99.335600 | 9,933.56 | 81.195256 | 8,119.53 | -1,814.03 | 0.00 |
| | | Base | | 99.335600 | 9,933.56 | 81.195256 | 8,119.53 | -1,814.03 | 0.00 |
| 20030NCC3 | COMCAST CORP COMPANY GUAR 11/47 3.969 | | | | | 3.969000 | 01 Nov 2047 | | |
| | 80,000.000 | Local | | 90.911538 | 72,729.23 | 80.423072 | 64,338.46 | -8,390.77 | 0.04 |
| | | Base | | 90.911538 | 72,729.23 | 80.423072 | 64,338.46 | -8,390.77 | 0.04 |
| 20030NCE9 | COMCAST CORP COMPANY GUAR 11/49 3.999 | | | | | 3.999000 | 01 Nov 2049 | | |
| | 10,000.000 | Local | | 88.500900 | 8,850.09 | 80.860287 | 8,086.03 | -764.06 | 0.00 |
| | | Base | | 88.500900 | 8,850.09 | 80.860287 | 8,086.03 | -764.06 | 0.00 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 20030NCG4 | COMCAST CORP COMPANY GUAR 11/52 4.049 | | | | | 4.049000 | 01 Nov 2052 | | |
| | 210,000.000 | Local | | 93.271652 | 195,870.47 | 80.678394 | 169,424.63 | -26,445.84 | 0.10 |
| | | Base | | 93.271652 | 195,870.47 | 80.678394 | 169,424.63 | -26,445.84 | 0.10 |
| 20030NCK5 | COMCAST CORP COMPANY GUAR 03/48 4 | | | | | 4.000000 | 01 Mar 2048 | | |
| | 10,000.000 | Local | | 111.806100 | 11,180.61 | 81.253818 | 8,125.38 | -3,055.23 | 0.00 |
| | | Base | | 111.806100 | 11,180.61 | 81.253818 | 8,125.38 | -3,055.23 | 0.00 |
| 20030NCN9 | COMCAST CORP COMPANY GUAR 10/58 4.95 | | | | | 4.950000 | 15 Oct 2058 | | |
| | 10,000.000 | Local | | 102.962400 | 10,296.24 | 93.740759 | 9,374.08 | -922.16 | 0.01 |
| | | Base | | 102.962400 | 10,296.24 | 93.740759 | 9,374.08 | -922.16 | 0.01 |
| 20030NCS8 | COMCAST CORP COMPANY GUAR 10/25 3.95 | | | | | 3.950000 | 15 Oct 2025 | | |
| | 10,000.000 | Local | | 100.858200 | 10,085.82 | 98.349085 | 9,834.91 | -250.91 | 0.01 |
| | | Base | | 100.858200 | 10,085.82 | 98.349085 | 9,834.91 | -250.91 | 0.01 |
| 20030NCT6 | COMCAST CORP COMPANY GUAR 10/28 4.15 | | | | | 4.150000 | 15 Oct 2028 | | |
| | 140,000.000 | Local | | 99.903779 | 139,865.29 | 97.678069 | 136,749.30 | -3,115.99 | 0.08 |
| | | Base | | 99.903779 | 139,865.29 | 97.678069 | 136,749.30 | -3,115.99 | 0.08 |
| 20030NCU3 | COMCAST CORP COMPANY GUAR 10/30 4.25 | | | | | 4.250000 | 15 Oct 2030 | | |
| | 150,000.000 | Local | | 106.617027 | 159,925.54 | 96.638760 | 144,958.14 | -14,967.40 | 0.08 |
| | | Base | | 106.617027 | 159,925.54 | 96.638760 | 144,958.14 | -14,967.40 | 0.08 |
| 20030NCY5 | COMCAST CORP COMPANY GUAR 11/39 3.25 | | | | | 3.250000 | 01 Nov 2039 | | |
| | 10,000.000 | Local | | 101.504700 | 10,150.47 | 78.317182 | 7,831.72 | -2,318.75 | 0.00 |
| | | Base | | 101.504700 | 10,150.47 | 78.317182 | 7,831.72 | -2,318.75 | 0.00 |
| 20030NCZ2 | COMCAST CORP COMPANY GUAR 02/50 3.45 | | | | | 3.450000 | 01 Feb 2050 | | |
| | 20,000.000 | Local | | 86.637100 | 17,327.42 | 73.079656 | 14,615.93 | -2,711.49 | 0.01 |
| | | Base | | 86.637100 | 17,327.42 | 73.079656 | 14,615.93 | -2,711.49 | 0.01 |
| 20030NDG3 | COMCAST CORP COMPANY GUAR 04/30 3.4 | | | | | 3.400000 | 01 Apr 2030 | | |
| | 20,000.000 | Local | | 99.886800 | 19,977.36 | 92.611629 | 18,522.33 | -1,455.03 | 0.01 |
| | | Base | | 99.886800 | 19,977.36 | 92.611629 | 18,522.33 | -1,455.03 | 0.01 |
| 20030NDH1 | COMCAST CORP COMPANY GUAR 04/40 3.75 | | | | | 3.750000 | 01 Apr 2040 | | |
| | 20,000.000 | Local | | 101.418850 | 20,283.77 | 83.187864 | 16,637.57 | -3,646.20 | 0.01 |
| | | Base | | 101.418850 | 20,283.77 | 83.187864 | 16,637.57 | -3,646.20 | 0.01 |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 20030NDK4 | COMCAST CORP COMPANY GUAR 04/27 3.3 | | | | | 3.300000 | 01 Apr 2027 | | |
| | 20,000.000 | Local | | 105.696400 | 2,139.28 | 95.718996 | 19,143.80 | -1,995.48 | 0.01 |
| | | Base | | 105.696400 | 2,139.28 | 95.718996 | 19,143.80 | -1,995.48 | 0.01 |
| 20030NDL2 | COMCAST CORP COMPANY GUAR 01/51 2.8 | | | | | 2.800000 | 15 Jan 2051 | | |
| | 60,000.000 | Local | | 91.094983 | 54,656.99 | 63.995800 | 38,397.48 | -16,259.51 | 0.02 |
| | | Base | | 91.094983 | 54,656.99 | 63.995800 | 38,397.48 | -16,259.51 | 0.02 |
| 20030NDS7 | COMCAST CORP COMPANY GUAR 11/51 2.887 | | | | | 2.887000 | 01 Nov 2051 | | |
| | 70,000.000 | Local | | 91.633671 | 64,143.57 | 65.092142 | 45,564.50 | -18,579.07 | 0.03 |
| | | Base | | 91.633671 | 64,143.57 | 65.092142 | 45,564.50 | -18,579.07 | 0.03 |
| 20030NDU2 | COMCAST CORP COMPANY GUAR 11/56 2.937 | | | | | 2.937000 | 01 Nov 2056 | | |
| | 17,000.000 | Local | | 99.880176 | 16,979.63 | 63.198210 | 10,743.70 | -6,235.93 | 0.01 |
| | | Base | | 99.880176 | 16,979.63 | 63.198210 | 10,743.70 | -6,235.93 | 0.01 |
| 200447AK6 | COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875 | | | | | 3.875000 | 26 Jul 2033 | | |
| | 300,000.000 | Local | | 97.211637 | 291,634.91 | 81.979770 | 245,939.31 | -45,695.60 | 0.14 |
| | | Base | | 97.211637 | 291,634.91 | 81.979770 | 245,939.31 | -45,695.60 | 0.14 |
| 209111FX6 | CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35 | | | | | 3.350000 | 01 Apr 2030 | | |
| | 10,000.000 | Local | | 99.854400 | 9,985.44 | 92.168457 | 9,216.85 | -768.59 | 0.01 |
| | | Base | | 99.854400 | 9,985.44 | 92.168457 | 9,216.85 | -768.59 | 0.01 |
| 209111FY4 | CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95 | | | | | 3.950000 | 01 Apr 2050 | | |
| | 20,000.000 | Local | | 99.387900 | 19,877.58 | 81.247101 | 16,249.42 | -3,628.16 | 0.01 |
| | | Base | | 99.387900 | 19,877.58 | 81.247101 | 16,249.42 | -3,628.16 | 0.01 |
| 21036PBH0 | CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25 | | | | | 2.250000 | 01 Aug 2031 | | |
| | 10,000.000 | Local | | 86.256500 | 8,625.65 | 82.580670 | 8,258.07 | -367.58 | 0.00 |
| | | Base | | 86.256500 | 8,625.65 | 82.580670 | 8,258.07 | -367.58 | 0.00 |
| 21036PBK3 | CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35 | | | | | 4.350000 | 09 May 2027 | | |
| | 40,000.000 | Local | | 99.962475 | 39,984.99 | 97.934030 | 39,173.61 | -811.38 | 0.02 |
| | | Base | | 99.962475 | 39,984.99 | 97.934030 | 39,173.61 | -811.38 | 0.02 |
| 21036PBM9 | CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6 | | | | | 3.600000 | 09 May 2024 | | |
| | 30,000.000 | Local | | 99.996867 | 29,999.06 | 99.762467 | 29,928.74 | -70.32 | 0.02 |
| | | Base | | 99.996867 | 29,999.06 | 99.762467 | 29,928.74 | -70.32 | 0.02 |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 212015AN1 | CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8 | | | | | 3.800000 | 01 Jun 2024 | | |
| | 30,000.000 | Local | 99.932200 | 29,979.66 | 99.598223 | 29,879.47 | -100.19 | 0.02 | |
| | | Base | 99.932200 | 29,979.66 | 99.598223 | 29,879.47 | -100.19 | 0.02 | |
| 212015AQ4 | CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9 | | | | | 4.900000 | 01 Jun 2044 | | |
| | 40,000.000 | Local | 109.419925 | 43,767.97 | 83.584992 | 33,434.00 | -10,333.97 | 0.02 | |
| | | Base | 109.419925 | 43,767.97 | 83.584992 | 33,434.00 | -10,333.97 | 0.02 | |
| 212015AS0 | CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375 | | | | | 4.375000 | 15 Jan 2028 | | |
| | 70,000.000 | Local | 101.117414 | 70,782.19 | 96.688147 | 67,681.70 | -3,100.49 | 0.04 | |
| | | Base | 101.117414 | 70,782.19 | 96.688147 | 67,681.70 | -3,100.49 | 0.04 | |
| 212015AT8 | CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75 | | | | | 5.750000 | 15 Jan 2031 | | |
| | 10,000.000 | Local | 115.726200 | 11,572.62 | 99.466060 | 9,946.61 | -1,626.01 | 0.01 | |
| | | Base | 115.726200 | 11,572.62 | 99.466060 | 9,946.61 | -1,626.01 | 0.01 | |
| 21H042646 | GNMA II TBA 30 YR 4.5 JUMBOS | | | | | 4.500000 | 18 Apr 2054 | | |
| | 100,000.000 | Local | 96.328120 | 96,328.12 | 96.166331 | 96,166.33 | -161.79 | 0.06 | |
| | Original Face: 100,000.000 | Base | 96.328120 | 96,328.12 | 96.166331 | 96,166.33 | -161.79 | 0.06 | |
| 21H050649 | GNMA II TBA 30 YR 5 JUMBOS | | | | | 5.000000 | 18 Apr 2054 | | |
| | 800,000.000 | Local | 98.410156 | 787,281.25 | 98.350957 | 786,807.66 | -473.59 | 0.45 | |
| | Original Face: 800,000.000 | Base | 98.410156 | 787,281.25 | 98.350957 | 786,807.66 | -473.59 | 0.45 | |
| 21H052645 | GNMA II TBA 30 YR 5.5 JUMBOS | | | | | 5.500000 | 18 Apr 2054 | | |
| | 400,000.000 | Local | 99.835940 | 399,343.76 | 99.970504 | 399,882.02 | 538.26 | 0.23 | |
| | Original Face: 400,000.000 | Base | 99.835940 | 399,343.76 | 99.970504 | 399,882.02 | 538.26 | 0.23 | |
| 22160KAN5 | COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375 | | | | | 1.375000 | 20 Jun 2027 | | |
| | 70,000.000 | Local | 100.125729 | 70,088.01 | 90.520331 | 63,364.23 | -6,723.78 | 0.04 | |
| | | Base | 100.125729 | 70,088.01 | 90.520331 | 63,364.23 | -6,723.78 | 0.04 | |
| 22160KAP0 | COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6 | | | | | 1.600000 | 20 Apr 2030 | | |
| | 10,000.000 | Local | 99.983000 | 9,998.30 | 84.245658 | 8,424.57 | -1,573.73 | 0.00 | |
| | | Base | 99.983000 | 9,998.30 | 84.245658 | 8,424.57 | -1,573.73 | 0.00 | |
| 22160KAQ8 | COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75 | | | | | 1.750000 | 20 Apr 2032 | | |
| | 30,000.000 | Local | 100.524400 | 30,157.32 | 81.045463 | 24,313.64 | -5,843.68 | 0.01 | |
| | | Base | 100.524400 | 30,157.32 | 81.045463 | 24,313.64 | -5,843.68 | 0.01 | |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 22535WAG2 | CREDIT AGRICOLE LONDON 144A 06/26 VAR | | | | 1.907000 | 16 Jun 2026 | | |
| | | 250,000.000 | Local 100.000000 | 250,000.00 | 95.616435 | 239,041.09 | -10,958.91 | 0.14 |
| | | | Base 100.000000 | 250,000.00 | 95.616435 | 239,041.09 | -10,958.91 | 0.14 |
| 225401AP3 | UBS GROUP AG SR UNSECURED 144A 04/31 VAR | | | | 4.194000 | 01 Apr 2031 | | |
| | | 250,000.000 | Local 103.375732 | 258,439.33 | 92.930006 | 232,325.02 | -26,114.31 | 0.13 |
| | | | Base 103.375732 | 258,439.33 | 92.930006 | 232,325.02 | -26,114.31 | 0.13 |
| 22540VCP5 | CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1 | | | | 5.923890 | 25 Feb 2032 | | |
| | | 59,750.490 | Local 97.945255 | 58,522.77 | 98.228280 | 58,691.88 | 169.11 | 0.03 |
| Original Face: | | 8,940,000.000 | Base 97.945255 | 58,522.77 | 98.228280 | 58,691.88 | 169.11 | 0.03 |
| 22550L2J9 | CREDIT SUISSE NEW YORK SR UNSECURED 08/24 4.75 | | | | 4.750000 | 09 Aug 2024 | | |
| | | 250,000.000 | Local 98.987716 | 247,469.29 | 99.635660 | 249,089.15 | 1,619.86 | 0.14 |
| | | | Base 98.987716 | 247,469.29 | 99.635660 | 249,089.15 | 1,619.86 | 0.14 |
| 22550L2K6 | CREDIT SUISSE NEW YORK SR UNSECURED 07/27 5 | | | | 5.000000 | 09 Jul 2027 | | |
| | | 250,000.000 | Local 99.795808 | 249,489.52 | 99.131714 | 247,829.29 | -1,660.23 | 0.14 |
| | | | Base 99.795808 | 249,489.52 | 99.131714 | 247,829.29 | -1,660.23 | 0.14 |
| 22550L2L4 | CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95 | | | | 7.950000 | 09 Jan 2025 | | |
| | | 260,000.000 | Local 99.919277 | 259,790.12 | 101.667266 | 264,334.89 | 4,544.77 | 0.15 |
| | | | Base 99.919277 | 259,790.12 | 101.667266 | 264,334.89 | 4,544.77 | 0.15 |
| 22550L2M2 | CREDIT SUISSE NEW YORK SR UNSECURED 02/28 7.5 | | | | 7.500000 | 15 Feb 2028 | | |
| | | 270,000.000 | Local 99.818567 | 269,510.13 | 107.930568 | 291,412.53 | 21,902.40 | 0.17 |
| | | | Base 99.818567 | 269,510.13 | 107.930568 | 291,412.53 | 21,902.40 | 0.17 |
| 22946DAA0 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A | | | | 0.938000 | 25 May 2066 | | |
| | | 108,932.900 | Local 99.999266 | 108,932.10 | 80.271630 | 87,442.21 | -21,489.89 | 0.05 |
| Original Face: | | 180,000.000 | Base 99.999266 | 108,932.10 | 80.271630 | 87,442.21 | -21,489.89 | 0.05 |
| 23330JAB7 | DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625 | | | | 5.625000 | 25 Sep 2048 | | |
| | | 280,000.000 | Local 97.471161 | 272,919.25 | 95.024200 | 266,067.76 | -6,851.49 | 0.15 |
| | | | Base 97.471161 | 272,919.25 | 95.024200 | 266,067.76 | -6,851.49 | 0.15 |
| 23636ABE0 | DANSKE BANK A/S 144A 09/26 VAR | | | | 6.259000 | 22 Sep 2026 | | |
| | | 280,000.000 | Local 100.000000 | 280,000.00 | 100.982477 | 282,750.94 | 2,750.94 | 0.16 |
| | | | Base 100.000000 | 280,000.00 | 100.982477 | 282,750.94 | 2,750.94 | 0.16 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 24382JAA4 | DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A | | | | | 2.205000 | 25 Jan 2067 | | |
| | 159,514.420 | Local | 99.969025 | 159,465.01 | 89.274090 | 142,405.05 | -17,059.96 | 0.08 | |
| Original Face: | 210,000.000 | Base | 99.969025 | 159,465.01 | 89.274090 | 142,405.05 | -17,059.96 | 0.08 | |
| 244199BJ3 | DEERE + COMPANY SR UNSECURED 04/30 3.1 | | | | | 3.100000 | 15 Apr 2030 | | |
| | 10,000.000 | Local | 99.879600 | 9,987.96 | 91.384837 | 9,138.48 | -849.48 | 0.01 | |
| | | Base | 99.879600 | 9,987.96 | 91.384837 | 9,138.48 | -849.48 | 0.01 | |
| 244199BK0 | DEERE + COMPANY SR UNSECURED 04/50 3.75 | | | | | 3.750000 | 15 Apr 2050 | | |
| | 30,000.000 | Local | 112.620900 | 33,786.27 | 82.888278 | 24,866.48 | -8,919.79 | 0.01 | |
| | | Base | 112.620900 | 33,786.27 | 82.888278 | 24,866.48 | -8,919.79 | 0.01 | |
| 25179MAL7 | DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6 | | | | | 5.600000 | 15 Jul 2041 | | |
| | 20,000.000 | Local | 120.408650 | 24,081.73 | 96.436708 | 19,287.34 | -4,794.39 | 0.01 | |
| | | Base | 120.408650 | 24,081.73 | 96.436708 | 19,287.34 | -4,794.39 | 0.01 | |
| 25179MAN3 | DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75 | | | | | 4.750000 | 15 May 2042 | | |
| | 30,000.000 | Local | 109.580733 | 32,874.22 | 87.164866 | 26,149.46 | -6,724.76 | 0.01 | |
| | | Base | 109.580733 | 32,874.22 | 87.164866 | 26,149.46 | -6,724.76 | 0.01 | |
| 25179MAU7 | DEVON ENERGY CORPORATION SR UNSECURED 06/45 5 | | | | | 5.000000 | 15 Jun 2045 | | |
| | 210,000.000 | Local | 106.377033 | 223,391.77 | 88.851831 | 186,588.85 | -36,802.92 | 0.11 | |
| | | Base | 106.377033 | 223,391.77 | 88.851831 | 186,588.85 | -36,802.92 | 0.11 | |
| 25179MAV5 | DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85 | | | | | 5.850000 | 15 Dec 2025 | | |
| | 40,000.000 | Local | 102.373475 | 40,949.39 | 100.510164 | 40,204.07 | -745.32 | 0.02 | |
| | | Base | 102.373475 | 40,949.39 | 100.510164 | 40,204.07 | -745.32 | 0.02 | |
| 25179MBD4 | DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25 | | | | | 5.250000 | 15 Oct 2027 | | |
| | 13,000.000 | Local | 101.350385 | 13,175.55 | 100.107312 | 13,013.95 | -161.60 | 0.01 | |
| | | Base | 101.350385 | 13,175.55 | 100.107312 | 13,013.95 | -161.60 | 0.01 | |
| 25179MBF9 | DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5 | | | | | 4.500000 | 15 Jan 2030 | | |
| | 13,000.000 | Local | 103.791769 | 13,492.93 | 96.349388 | 12,525.42 | -967.51 | 0.01 | |
| | | Base | 103.791769 | 13,492.93 | 96.349388 | 12,525.42 | -967.51 | 0.01 | |
| 25278XAM1 | DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25 | | | | | 3.250000 | 01 Dec 2026 | | |
| | 20,000.000 | Local | 103.438750 | 20,687.75 | 95.894587 | 19,178.92 | -1,508.83 | 0.01 | |
| | | Base | 103.438750 | 20,687.75 | 95.894587 | 19,178.92 | -1,508.83 | 0.01 | |

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Holdings

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



As of: March 28, 2024

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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 |
| 25278XAN9 | DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5 | | | | | 3.500000 | 01 Dec 2029 | | |
| | 110,000.000 | Local | | 103.364636 | 113,701.10 | 92.569258 | 101,826.18 | -11,874.92 | 0.06 |
| | | Base | | 103.364636 | 113,701.10 | 92.569258 | 101,826.18 | -11,874.92 | 0.06 |
| 25278XAR0 | DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125 | | | | | 3.125000 | 24 Mar 2031 | | |
| | 20,000.000 | Local | | 103.003200 | 20,600.64 | 88.647869 | 17,729.57 | -2,871.07 | 0.01 |
| | | Base | | 103.003200 | 20,600.64 | 88.647869 | 17,729.57 | -2,871.07 | 0.01 |
| 26441CAX3 | DUKE ENERGY CORP SR UNSECURED 08/27 3.15 | | | | | 3.150000 | 15 Aug 2027 | | |
| | 40,000.000 | Local | | 97.393925 | 38,957.57 | 94.150665 | 37,660.27 | -1,297.30 | 0.02 |
| | | Base | | 97.393925 | 38,957.57 | 94.150665 | 37,660.27 | -1,297.30 | 0.02 |
| 26875PAN1 | EOG RESOURCES INC SR UNSECURED 04/35 3.9 | | | | | 3.900000 | 01 Apr 2035 | | |
| | 30,000.000 | Local | | 110.792867 | 33,237.86 | 91.062234 | 27,318.67 | -5,919.19 | 0.02 |
| | | Base | | 110.792867 | 33,237.86 | 91.062234 | 27,318.67 | -5,919.19 | 0.02 |
| 26875PAT8 | EOG RESOURCES INC SR UNSECURED 04/50 4.95 | | | | | 4.950000 | 15 Apr 2050 | | |
| | 80,000.000 | Local | | 123.928863 | 99,143.09 | 95.266830 | 76,213.46 | -22,929.63 | 0.04 |
| | | Base | | 123.928863 | 99,143.09 | 95.266830 | 76,213.46 | -22,929.63 | 0.04 |
| 26875PAU5 | EOG RESOURCES INC SR UNSECURED 04/30 4.375 | | | | | 4.375000 | 15 Apr 2030 | | |
| | 100,000.000 | Local | | 110.426200 | 110,426.20 | 97.879047 | 97,879.05 | -12,547.15 | 0.06 |
| | | Base | | 110.426200 | 110,426.20 | 97.879047 | 97,879.05 | -12,547.15 | 0.06 |
| 26884LAG4 | EQT CORP SR UNSECURED 02/30 7 | | | | | 7.000000 | 01 Feb 2030 | | |
| | 60,000.000 | Local | | 111.912300 | 67,147.38 | 106.169200 | 63,701.52 | -3,445.86 | 0.04 |
| | | Base | | 111.912300 | 67,147.38 | 106.169200 | 63,701.52 | -3,445.86 | 0.04 |
| 278062AE4 | EATON CORP COMPANY GUAR 11/42 4.15 | | | | | 4.150000 | 02 Nov 2042 | | |
| | 20,000.000 | Local | | 96.527200 | 19,305.44 | 87.884445 | 17,576.89 | -1,728.55 | 0.01 |
| | | Base | | 96.527200 | 19,305.44 | 87.884445 | 17,576.89 | -1,728.55 | 0.01 |
| 279158AJ8 | ECOPETROL SA SR UNSECURED 05/45 5.875 | | | | | 5.875000 | 28 May 2045 | | |
| | 280,000.000 | Local | | 97.856404 | 273,997.93 | 74.677740 | 209,097.67 | -64,900.26 | 0.12 |
| | | Base | | 97.856404 | 273,997.93 | 74.677740 | 209,097.67 | -64,900.26 | 0.12 |
| 283695BK9 | EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375 | | | | | 8.375000 | 15 Jun 2032 | | |
| | 30,000.000 | Local | | 118.072500 | 35,421.75 | 115.060642 | 34,518.19 | -903.56 | 0.02 |
| | | Base | | 118.072500 | 35,421.75 | 115.060642 | 34,518.19 | -903.56 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 29247BAA5 | EMPOWER CLO LTD. EMPWR 2023 2A A1 144A | | | | 7.513990 | 15 Jul 2036 | | |
| | | 240,000.000 | Local 100.390975 | 240,938.34 | 101.348900 | 243,237.36 | 2,299.02 | 0.14 |
| Original Face: | | 240,000.000 | Base 100.390975 | 240,938.34 | 101.348900 | 243,237.36 | 2,299.02 | 0.14 |
| 29273VAY6 | ENERGY TRANSFER LP SR UNSECURED 05/34 5.55 | | | | 5.550000 | 15 May 2034 | | |
| | | 40,000.000 | Local 100.041500 | 40,016.60 | 100.304700 | 40,121.88 | 105.28 | 0.02 |
| | | | Base 100.041500 | 40,016.60 | 100.304700 | 40,121.88 | 105.28 | 0.02 |
| 29278NAF0 | ENERGY TRANSFER LP SR UNSECURED 06/28 4.95 | | | | 4.950000 | 15 Jun 2028 | | |
| | | 10,000.000 | Local 105.975000 | 10,597.50 | 99.148035 | 9,914.80 | -682.70 | 0.01 |
| | | | Base 105.975000 | 10,597.50 | 99.148035 | 9,914.80 | -682.70 | 0.01 |
| 29278NAG8 | ENERGY TRANSFER LP SR UNSECURED 04/29 5.25 | | | | 5.250000 | 15 Apr 2029 | | |
| | | 30,000.000 | Local 102.635767 | 30,790.73 | 100.133992 | 30,040.20 | -750.53 | 0.02 |
| | | | Base 102.635767 | 30,790.73 | 100.133992 | 30,040.20 | -750.53 | 0.02 |
| 29278NAN3 | ENERGY TRANSFER LP SR UNSECURED 06/27 5.5 | | | | 5.500000 | 01 Jun 2027 | | |
| | | 40,000.000 | Local 109.556475 | 43,822.59 | 100.629644 | 40,251.86 | -3,570.73 | 0.02 |
| | | | Base 109.556475 | 43,822.59 | 100.629644 | 40,251.86 | -3,570.73 | 0.02 |
| 29278NAP8 | ENERGY TRANSFER LP SR UNSECURED 05/25 2.9 | | | | 2.900000 | 15 May 2025 | | |
| | | 30,000.000 | Local 99.983000 | 29,994.90 | 97.077458 | 29,123.24 | -871.66 | 0.02 |
| | | | Base 99.983000 | 29,994.90 | 97.077458 | 29,123.24 | -871.66 | 0.02 |
| 29278NAQ6 | ENERGY TRANSFER LP SR UNSECURED 05/30 3.75 | | | | 3.750000 | 15 May 2030 | | |
| | | 130,000.000 | Local 101.622838 | 132,109.69 | 92.237011 | 119,908.11 | -12,201.58 | 0.07 |
| | | | Base 101.622838 | 132,109.69 | 92.237011 | 119,908.11 | -12,201.58 | 0.07 |
| 29279FAA7 | ENERGY TRANSFER LP SR UNSECURED 04/49 6.25 | | | | 6.250000 | 15 Apr 2049 | | |
| | | 110,000.000 | Local 124.497009 | 136,946.71 | 102.770299 | 113,047.33 | -23,899.38 | 0.06 |
| | | | Base 124.497009 | 136,946.71 | 102.770299 | 113,047.33 | -23,899.38 | 0.06 |
| 293791AP4 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65 | | | | 6.650000 | 15 Oct 2034 | | |
| | | 30,000.000 | Local 107.377733 | 32,213.32 | 111.634820 | 33,490.45 | 1,277.13 | 0.02 |
| | | | Base 107.377733 | 32,213.32 | 111.634820 | 33,490.45 | 1,277.13 | 0.02 |
| 29379VAM5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55 | | | | 7.550000 | 15 Apr 2038 | | |
| | | 10,000.000 | Local 137.190100 | 13,719.01 | 119.813476 | 11,981.35 | -1,737.66 | 0.01 |
| | | | Base 137.190100 | 13,719.01 | 119.813476 | 11,981.35 | -1,737.66 | 0.01 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29379VAV5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7 | | | | | 5.700000 | 15 Feb 2042 | | |
| | 40,000.000 | Local | | 112.428800 | 44,971.52 | 102.261918 | 40,904.77 | -4,066.75 | 0.02 |
| | | Base | | 112.428800 | 44,971.52 | 102.261918 | 40,904.77 | -4,066.75 | 0.02 |
| 29379VBA0 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85 | | | | | 4.850000 | 15 Mar 2044 | | |
| | 10,000.000 | Local | | 113.895100 | 11,389.51 | 93.605410 | 9,360.54 | -2,028.97 | 0.01 |
| | | Base | | 113.895100 | 11,389.51 | 93.605410 | 9,360.54 | -2,028.97 | 0.01 |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1 | | | | | 5.100000 | 15 Feb 2045 | | |
| | 60,000.000 | Local | | 124.166217 | 74,499.73 | 96.121037 | 57,672.62 | -16,827.11 | 0.03 |
| | | Base | | 124.166217 | 74,499.73 | 96.121037 | 57,672.62 | -16,827.11 | 0.03 |
| 29379VBR3 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR | | | | | 5.375000 | 15 Feb 2078 | | |
| | 20,000.000 | Local | | 92.414500 | 18,482.90 | 93.202440 | 18,640.49 | 157.59 | 0.01 |
| | | Base | | 92.414500 | 18,482.90 | 93.202440 | 18,640.49 | 157.59 | 0.01 |
| 29379VBT9 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15 | | | | | 4.150000 | 16 Oct 2028 | | |
| | 50,000.000 | Local | | 104.166600 | 52,083.30 | 97.287242 | 48,643.62 | -3,439.68 | 0.03 |
| | | Base | | 104.166600 | 52,083.30 | 97.287242 | 48,643.62 | -3,439.68 | 0.03 |
| 29379VBX0 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8 | | | | | 2.800000 | 31 Jan 2030 | | |
| | 90,000.000 | Local | | 103.180944 | 92,862.85 | 89.559987 | 80,603.99 | -12,258.86 | 0.05 |
| | | Base | | 103.180944 | 92,862.85 | 89.559987 | 80,603.99 | -12,258.86 | 0.05 |
| 29379VBY8 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7 | | | | | 3.700000 | 31 Jan 2051 | | |
| | 80,000.000 | Local | | 101.887588 | 81,510.07 | 77.330834 | 61,864.67 | -19,645.40 | 0.04 |
| | | Base | | 101.887588 | 81,510.07 | 77.330834 | 61,864.67 | -19,645.40 | 0.04 |
| 29379VBZ5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95 | | | | | 3.950000 | 31 Jan 2060 | | |
| | 10,000.000 | Local | | 107.832500 | 10,783.25 | 77.799201 | 7,779.92 | -3,003.33 | 0.00 |
| | | Base | | 107.832500 | 10,783.25 | 77.799201 | 7,779.92 | -3,003.33 | 0.00 |
| 29379VCF8 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/34 4.85 | | | | | 4.850000 | 31 Jan 2034 | | |
| | 100,000.000 | Local | | 99.710130 | 99,710.13 | 98.496452 | 98,496.45 | -1,213.68 | 0.06 |
| | | Base | | 99.710130 | 99,710.13 | 98.496452 | 98,496.45 | -1,213.68 | 0.06 |
| 29441WAD7 | MEGLOCAL BV COMPANY GUAR 144A 04/28 2.625 | | | | | 2.625000 | 28 Apr 2028 | | |
| | 260,000.000 | Local | | 99.938377 | 259,839.78 | 89.000000 | 231,400.00 | -28,439.78 | 0.13 |
| | | Base | | 99.938377 | 259,839.78 | 89.000000 | 231,400.00 | -28,439.78 | 0.13 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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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 | |
| 30216JAA3 | EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375 | | | | 3.375000 | 05 Aug 2026 | | | |
| | | 230,000.000 | Local | 96.941004 | 222,964.31 | 95.657223 | 220,011.61 | -2,952.70 | 0.13 |
| | | | Base | 96.941004 | 222,964.31 | 95.657223 | 220,011.61 | -2,952.70 | 0.13 |
| 30231GAW2 | EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114 | | | | 4.114000 | 01 Mar 2046 | | | |
| | | 30,000.000 | Local | 100.067400 | 30,020.22 | 86.305465 | 25,891.64 | -4,128.58 | 0.01 |
| | | | Base | 100.067400 | 30,020.22 | 86.305465 | 25,891.64 | -4,128.58 | 0.01 |
| 30231GBE1 | EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44 | | | | 2.440000 | 16 Aug 2029 | | | |
| | | 30,000.000 | Local | 100.000000 | 30,000.00 | 89.819655 | 26,945.90 | -3,054.10 | 0.02 |
| | | | Base | 100.000000 | 30,000.00 | 89.819655 | 26,945.90 | -3,054.10 | 0.02 |
| 30231GBG6 | EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327 | | | | 4.327000 | 19 Mar 2050 | | | |
| | | 10,000.000 | Local | 119.534600 | 11,953.46 | 88.307258 | 8,830.73 | -3,122.73 | 0.01 |
| | | | Base | 119.534600 | 11,953.46 | 88.307258 | 8,830.73 | -3,122.73 | 0.01 |
| 30231GBK7 | EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482 | | | | 3.482000 | 19 Mar 2030 | | | |
| | | 30,000.000 | Local | 100.000000 | 30,000.00 | 94.282827 | 28,284.85 | -1,715.15 | 0.02 |
| | | | Base | 100.000000 | 30,000.00 | 94.282827 | 28,284.85 | -1,715.15 | 0.02 |
| 30231GBM3 | EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452 | | | | 3.452000 | 15 Apr 2051 | | | |
| | | 80,000.000 | Local | 111.037850 | 88,830.28 | 75.830200 | 60,664.16 | -28,166.12 | 0.03 |
| | | | Base | 111.037850 | 88,830.28 | 75.830200 | 60,664.16 | -28,166.12 | 0.03 |
| 30711XAF1 | FANNIE MAE CAS CAS 2014 C02 1M2 | | | | 8.034870 | 25 May 2024 | | | |
| | | 41,377.490 | Local | 100.126977 | 41,430.03 | 100.156000 | 41,442.04 | 12.01 | 0.02 |
| | | Original Face: 140,000.000 | Base | 100.126977 | 41,430.03 | 100.156000 | 41,442.04 | 12.01 | 0.02 |
| 31288QFR6 | FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR | | | | 3.007000 | 01 Nov 2048 | | | |
| | | 156,685.600 | Local | 103.583175 | 162,299.92 | 94.168851 | 147,549.03 | -14,750.89 | 0.08 |
| | | Original Face: 670,000.000 | Base | 103.583175 | 162,299.92 | 94.168851 | 147,549.03 | -14,750.89 | 0.08 |
| 31288QFS4 | FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR | | | | 2.875000 | 01 Nov 2047 | | | |
| | | 57,568.410 | Local | 103.640347 | 59,664.10 | 96.703665 | 55,670.76 | -3,993.34 | 0.03 |
| | | Original Face: 220,000.010 | Base | 103.640347 | 59,664.10 | 96.703665 | 55,670.76 | -3,993.34 | 0.03 |
| 31288QFW5 | FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR | | | | 3.096000 | 01 Feb 2050 | | | |
| | | 92,884.370 | Local | 103.284675 | 95,935.32 | 94.427834 | 87,708.70 | -8,226.62 | 0.05 |
| | | Original Face: 440,000.010 | Base | 103.284675 | 95,935.32 | 94.427834 | 87,708.70 | -8,226.62 | 0.05 |

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 3128P8F48 | FED HM LN PC POOL C91987 FG 04/38 FIXED 3 | | | | | 3.000000 | 01 Apr 2038 | | |
| | 31,376.380 | Local | 98.433503 | 30,884.87 | 91.312468 | 28,650.55 | | -2,234.32 | 0.02 |
| Original Face: | 170,000.000 | Base | 98.433503 | 30,884.87 | 91.312468 | 28,650.55 | | -2,234.32 | 0.02 |
| 3128P8FW6 | FED HM LN PC POOL C91981 FG 02/38 FIXED 3 | | | | | 3.000000 | 01 Feb 2038 | | |
| | 29,202.500 | Local | 98.438695 | 28,746.56 | 91.459447 | 26,708.45 | | -2,038.11 | 0.02 |
| Original Face: | 170,000.000 | Base | 98.438695 | 28,746.56 | 91.459447 | 26,708.45 | | -2,038.11 | 0.02 |
| 3131Y8NA9 | FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2048 | | |
| | 9,106.650 | Local | 109.423333 | 9,964.80 | 96.858422 | 8,820.56 | | -1,144.24 | 0.01 |
| Original Face: | 50,000.020 | Base | 109.423333 | 9,964.80 | 96.858422 | 8,820.56 | | -1,144.24 | 0.01 |
| 31325VKQ6 | FREDDIEMAC STRIP FHS 334 S7 | | | | | 0.666880 | 15 Aug 2044 | | |
| | 18,902.630 | Local | 9.332987 | 1,764.18 | 10.365813 | 1,959.41 | | 195.23 | 0.00 |
| Original Face: | 100,000.000 | Base | 9.332987 | 1,764.18 | 10.365813 | 1,959.41 | | 195.23 | 0.00 |
| 31329N3E6 | FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4 | | | | | 4.000000 | 01 Mar 2048 | | |
| | 14,927.380 | Local | 108.399130 | 16,181.15 | 94.496344 | 14,105.83 | | -2,075.32 | 0.01 |
| Original Face: | 70,000.010 | Base | 108.399130 | 16,181.15 | 94.496344 | 14,105.83 | | -2,075.32 | 0.01 |
| 3132A5G58 | FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5 | | | | | 4.500000 | 01 May 2047 | | |
| | 11,711.000 | Local | 108.903253 | 12,753.66 | 97.436194 | 11,410.75 | | -1,342.91 | 0.01 |
| Original Face: | 110,000.000 | Base | 108.903253 | 12,753.66 | 97.436194 | 11,410.75 | | -1,342.91 | 0.01 |
| 3132AAK52 | FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2038 | | |
| | 32,500.650 | Local | 107.042844 | 34,789.62 | 94.177314 | 30,608.24 | | -4,181.38 | 0.02 |
| Original Face: | 110,000.000 | Base | 107.042844 | 34,789.62 | 94.177314 | 30,608.24 | | -4,181.38 | 0.02 |
| 3132ADME5 | FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3 | | | | | 3.000000 | 01 Jan 2046 | | |
| | 25,786.760 | Local | 107.815600 | 27,802.15 | 89.388140 | 23,050.31 | | -4,751.84 | 0.01 |
| Original Face: | 60,000.000 | Base | 107.815600 | 27,802.15 | 89.388140 | 23,050.31 | | -4,751.84 | 0.01 |
| 3132AEFK7 | FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2033 | | |
| | 18,477.850 | Local | 106.480570 | 19,675.32 | 96.224527 | 17,780.22 | | -1,895.10 | 0.01 |
| Original Face: | 60,000.000 | Base | 106.480570 | 19,675.32 | 96.224527 | 17,780.22 | | -1,895.10 | 0.01 |
| 3132D9GU2 | FED HM LN PC POOL SC0211 FR 12/41 FIXED 2 | | | | | 2.000000 | 01 Dec 2041 | | |
| | 50,506.560 | Local | 101.443971 | 51,235.86 | 84.088615 | 42,470.27 | | -8,765.59 | 0.02 |
| Original Face: | 60,000.000 | Base | 101.443971 | 51,235.86 | 84.088615 | 42,470.27 | | -8,765.59 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3132D9JN5 | FED HM LN PC POOL SC0269 FR 01/42 FIXED 2 | | | | | 2.000000 | 01 Jan 2042 | | |
| | 51,027.580 | Local | | 91.046528 | 46,458.84 | 84.482200 | 43,109.22 | -3,349.62 | 0.02 |
| Original Face: | 60,000.000 | Base | | 91.046528 | 46,458.84 | 84.482200 | 43,109.22 | -3,349.62 | 0.02 |
| 3132D9K29 | FED HM LN PC POOL SC0313 FR 01/42 FIXED 2 | | | | | 2.000000 | 01 Jan 2042 | | |
| | 296,494.090 | Local | | 86.358618 | 256,048.20 | 83.833707 | 248,561.99 | -7,486.21 | 0.14 |
| Original Face: | 330,000.000 | Base | | 86.358618 | 256,048.20 | 83.833707 | 248,561.99 | -7,486.21 | 0.14 |
| 3132D9LV4 | FED HM LN PC POOL SC0340 FR 09/42 FIXED 3 | | | | | 3.000000 | 01 Sep 2042 | | |
| | 54,028.790 | Local | | 90.906052 | 49,115.44 | 89.305081 | 48,250.45 | -864.99 | 0.03 |
| Original Face: | 60,000.000 | Base | | 90.906052 | 49,115.44 | 89.305081 | 48,250.45 | -864.99 | 0.03 |
| 3132D9M92 | FED HM LN PC POOL SC0384 FR 04/42 FIXED 2 | | | | | 2.000000 | 01 Apr 2042 | | |
| | 159,172.010 | Local | | 85.295964 | 135,767.30 | 84.419921 | 134,372.89 | -1,394.41 | 0.08 |
| Original Face: | 170,000.000 | Base | | 85.295964 | 135,767.30 | 84.419921 | 134,372.89 | -1,394.41 | 0.08 |
| 3132DM2N4 | FED HM LN PC POOL SD0781 FR 11/51 FIXED 3 | | | | | 3.000000 | 01 Nov 2051 | | |
| | 46,726.310 | Local | | 90.097934 | 42,099.44 | 86.587643 | 40,459.21 | -1,640.23 | 0.02 |
| Original Face: | 60,000.000 | Base | | 90.097934 | 42,099.44 | 86.587643 | 40,459.21 | -1,640.23 | 0.02 |
| 3132DM5J0 | FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2052 | | |
| | 50,195.890 | Local | | 100.493467 | 50,443.59 | 84.249934 | 42,290.00 | -8,153.59 | 0.02 |
| Original Face: | 60,000.000 | Base | | 100.493467 | 50,443.59 | 84.249934 | 42,290.00 | -8,153.59 | 0.02 |
| 3132DM5S0 | FED HM LN PC POOL SD0857 FR 01/52 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2052 | | |
| | 192,893.470 | Local | | 85.927626 | 165,748.78 | 83.436540 | 160,943.64 | -4,805.14 | 0.09 |
| Original Face: | 220,000.000 | Base | | 85.927626 | 165,748.78 | 83.436540 | 160,943.64 | -4,805.14 | 0.09 |
| 3132DMRX5 | FED HM LN PC POOL SD0502 FR 08/50 FIXED 3 | | | | | 3.000000 | 01 Aug 2050 | | |
| | 100,997.080 | Local | | 86.683140 | 87,547.44 | 87.424436 | 88,296.13 | 748.69 | 0.05 |
| Original Face: | 170,000.010 | Base | | 86.683140 | 87,547.44 | 87.424436 | 88,296.13 | 748.69 | 0.05 |
| 3132DMT62 | FED HM LN PC POOL SD0573 FR 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |
| | 40,358.010 | Local | | 100.154814 | 40,420.49 | 81.760251 | 32,996.81 | -7,423.68 | 0.02 |
| Original Face: | 60,000.010 | Base | | 100.154814 | 40,420.49 | 81.760251 | 32,996.81 | -7,423.68 | 0.02 |
| 3132DMVG7 | FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5 | | | | | 4.500000 | 01 Jan 2051 | | |
| | 45,286.890 | Local | | 99.607922 | 45,109.33 | 96.818619 | 43,846.14 | -1,263.19 | 0.03 |
| Original Face: | 110,000.000 | Base | | 99.607922 | 45,109.33 | 96.818619 | 43,846.14 | -1,263.19 | 0.03 |

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3132DMZJ7 | FED HM LN PC POOL SD0745 FR 11/51 FIXED 2 | | | | | 2.000000 | 01 Nov 2051 | | |
| | 50,696.220 | Local | | 94.078829 | 47,694.41 | 80.560748 | 40,841.25 | -6,853.16 | 0.02 |
| Original Face: | 60,000.000 | Base | | 94.078829 | 47,694.41 | 80.560748 | 40,841.25 | -6,853.16 | 0.02 |
| 3132DN5J8 | FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2052 | | |
| | 54,100.620 | Local | | 85.815079 | 46,426.49 | 83.957152 | 45,421.34 | -1,005.15 | 0.03 |
| Original Face: | 60,000.000 | Base | | 85.815079 | 46,426.49 | 83.957152 | 45,421.34 | -1,005.15 | 0.03 |
| 3132DNHU0 | FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2050 | | |
| | 31,097.280 | Local | | 100.917026 | 31,382.45 | 96.612730 | 30,043.93 | -1,338.52 | 0.02 |
| Original Face: | 40,000.000 | Base | | 100.917026 | 31,382.45 | 96.612730 | 30,043.93 | -1,338.52 | 0.02 |
| 3132DNK77 | FED HM LN PC POOL SD1218 FR 07/49 FIXED 4 | | | | | 4.000000 | 01 Jul 2049 | | |
| | 155,040.840 | Local | | 99.744390 | 154,644.54 | 94.256218 | 146,135.63 | -8,508.91 | 0.08 |
| Original Face: | 190,000.000 | Base | | 99.744390 | 154,644.54 | 94.256218 | 146,135.63 | -8,508.91 | 0.08 |
| 3132DNNW9 | FED HM LN PC POOL SD1305 FR 07/52 FIXED 5 | | | | | 5.000000 | 01 Jul 2052 | | |
| | 195,706.330 | Local | | 102.318530 | 200,243.84 | 98.106201 | 192,000.05 | -8,243.79 | 0.11 |
| Original Face: | 220,000.000 | Base | | 102.318530 | 200,243.84 | 98.106201 | 192,000.05 | -8,243.79 | 0.11 |
| 3132DNWJ8 | FED HM LN PC POOL SD1549 FR 04/52 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2052 | | |
| | 98,347.560 | Local | | 94.079894 | 92,525.28 | 89.646939 | 88,165.58 | -4,359.70 | 0.05 |
| Original Face: | 110,000.000 | Base | | 94.079894 | 92,525.28 | 89.646939 | 88,165.58 | -4,359.70 | 0.05 |
| 3132DP2Y3 | FED HM LN PC POOL SD2591 FR 03/53 FIXED 5 | | | | | 5.000000 | 01 Mar 2053 | | |
| | 55,685.180 | Local | | 100.846653 | 56,156.64 | 98.408800 | 54,799.12 | -1,357.52 | 0.03 |
| Original Face: | 60,000.000 | Base | | 100.846653 | 56,156.64 | 98.408800 | 54,799.12 | -1,357.52 | 0.03 |
| 3132DP6Z6 | FED HM LN PC POOL SD2688 FR 04/53 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2053 | | |
| | 56,384.960 | Local | | 100.985316 | 56,940.53 | 100.023854 | 56,398.41 | -542.12 | 0.03 |
| Original Face: | 60,000.000 | Base | | 100.985316 | 56,940.53 | 100.023854 | 56,398.41 | -542.12 | 0.03 |
| 3132DPAG3 | FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2052 | | |
| | 55,091.930 | Local | | 98.791438 | 54,426.11 | 95.899664 | 52,832.98 | -1,593.13 | 0.03 |
| Original Face: | 60,000.000 | Base | | 98.791438 | 54,426.11 | 95.899664 | 52,832.98 | -1,593.13 | 0.03 |
| 3132DPEH7 | FED HM LN PC POOL SD1936 FR 06/52 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2052 | | |
| | 73,414.040 | Local | | 94.004689 | 69,012.64 | 89.845514 | 65,959.22 | -3,053.42 | 0.04 |
| Original Face: | 80,000.000 | Base | | 94.004689 | 69,012.64 | 89.845514 | 65,959.22 | -3,053.42 | 0.04 |

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 3132DPP69 | FED HM LN PC POOL SD2245 FR 12/52 FIXED 5.5 | | | | 5.500000 | 01 Dec 2052 | | |
| | | 55,811.720 | Local 98.834797 | 55,161.40 | 99.784403 | 55,691.39 | 529.99 | 0.03 |
| Original Face: | | 60,000.000 | Base 98.834797 | 55,161.40 | 99.784403 | 55,691.39 | 529.99 | 0.03 |
| 3132DPRD2 | FED HM LN PC POOL SD2284 FR 12/52 FIXED 6 | | | | 6.000000 | 01 Dec 2052 | | |
| | | 53,420.080 | Local 103.002560 | 55,024.05 | 101.506596 | 54,224.90 | -799.15 | 0.03 |
| Original Face: | | 60,000.000 | Base 103.002560 | 55,024.05 | 101.506596 | 54,224.90 | -799.15 | 0.03 |
| 3132DPUT3 | FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5 | | | | 4.500000 | 01 Nov 2052 | | |
| | | 55,170.410 | Local 98.277138 | 54,219.90 | 95.358729 | 52,609.80 | -1,610.10 | 0.03 |
| Original Face: | | 60,000.000 | Base 98.277138 | 54,219.90 | 95.358729 | 52,609.80 | -1,610.10 | 0.03 |
| 3132DPUU0 | FED HM LN PC POOL SD2395 FR 01/53 FIXED 5 | | | | 5.000000 | 01 Jan 2053 | | |
| | | 53,576.610 | Local 100.461041 | 53,823.62 | 97.890027 | 52,446.16 | -1,377.46 | 0.03 |
| Original Face: | | 60,000.000 | Base 100.461041 | 53,823.62 | 97.890027 | 52,446.16 | -1,377.46 | 0.03 |
| 3132DPWM6 | FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5 | | | | 6.500000 | 01 Feb 2053 | | |
| | | 54,039.590 | Local 103.561611 | 55,964.27 | 103.034819 | 55,679.59 | -284.68 | 0.03 |
| Original Face: | | 60,000.000 | Base 103.561611 | 55,964.27 | 103.034819 | 55,679.59 | -284.68 | 0.03 |
| 3132DPYG7 | FED HM LN PC POOL SD2511 FR 04/53 FIXED 5.5 | | | | 5.500000 | 01 Apr 2053 | | |
| | | 56,211.830 | Local 101.194464 | 56,883.26 | 99.780938 | 56,088.69 | -794.57 | 0.03 |
| Original Face: | | 60,000.000 | Base 101.194464 | 56,883.26 | 99.780938 | 56,088.69 | -794.57 | 0.03 |
| 3132DPZN1 | FED HM LN PC POOL SD2549 FR 07/52 FIXED 4 | | | | 4.000000 | 01 Jul 2052 | | |
| | | 8,843.840 | Local 96.347627 | 8,520.83 | 94.341821 | 8,343.44 | -177.39 | 0.00 |
| Original Face: | | 10,000.000 | Base 96.347627 | 8,520.83 | 94.341821 | 8,343.44 | -177.39 | 0.00 |
| 3132DQ2G0 | FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5 | | | | 5.500000 | 01 Aug 2053 | | |
| | | 95,119.760 | Local 99.114569 | 94,277.54 | 99.873753 | 94,999.67 | 722.13 | 0.05 |
| Original Face: | | 100,000.000 | Base 99.114569 | 94,277.54 | 99.873753 | 94,999.67 | 722.13 | 0.05 |
| 3132DQAY2 | FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5 | | | | 5.500000 | 01 Mar 2053 | | |
| | | 55,932.510 | Local 100.243257 | 56,068.57 | 100.089888 | 55,982.79 | -85.78 | 0.03 |
| Original Face: | | 60,000.000 | Base 100.243257 | 56,068.57 | 100.089888 | 55,982.79 | -85.78 | 0.03 |
| 3132DQB70 | FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5 | | | | 5.500000 | 01 May 2053 | | |
| | | 57,401.730 | Local 100.985371 | 57,967.35 | 100.043749 | 57,426.84 | -540.51 | 0.03 |
| Original Face: | | 60,000.000 | Base 100.985371 | 57,967.35 | 100.043749 | 57,426.84 | -540.51 | 0.03 |

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WESTERN ASSET MANAGEMENT COMPANY

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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3132DQB88 | FED HM LN PC POOL SD2763 FR 04/53 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2053 | | |
| | 91,697.760 | Local | | 95.820890 | 87,865.61 | 99.677990 | 91,402.48 | 3,536.87 | 0.05 |
| Original Face: | 100,000.000 | Base | | 95.820890 | 87,865.61 | 99.677990 | 91,402.48 | 3,536.87 | 0.05 |
| 3132DQBZ8 | FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5 | | | | | 5.500000 | 01 May 2053 | | |
| | 55,351.340 | Local | | 100.864116 | 55,829.64 | 100.380657 | 55,562.04 | -267.60 | 0.03 |
| Original Face: | 60,000.000 | Base | | 100.864116 | 55,829.64 | 100.380657 | 55,562.04 | -267.60 | 0.03 |
| 3132DQC53 | FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2047 | | |
| | 52,645.570 | Local | | 99.743321 | 52,510.44 | 97.913524 | 51,547.13 | -963.31 | 0.03 |
| Original Face: | 60,000.000 | Base | | 99.743321 | 52,510.44 | 97.913524 | 51,547.13 | -963.31 | 0.03 |
| 3132DQFF8 | FED HM LN PC POOL SD2866 FR 07/49 FIXED 4 | | | | | 4.000000 | 01 Jul 2049 | | |
| | 55,856.790 | Local | | 96.607789 | 53,962.01 | 94.654994 | 52,871.24 | -1,090.77 | 0.03 |
| Original Face: | 60,000.000 | Base | | 96.607789 | 53,962.01 | 94.654994 | 52,871.24 | -1,090.77 | 0.03 |
| 3132DQKC9 | FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2051 | | |
| | 55,734.020 | Local | | 80.230208 | 44,715.52 | 84.259987 | 46,961.48 | 2,245.96 | 0.03 |
| Original Face: | 60,000.000 | Base | | 80.230208 | 44,715.52 | 84.259987 | 46,961.48 | 2,245.96 | 0.03 |
| 3132DQQY5 | FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5 | | | | | 5.500000 | 01 Jun 2053 | | |
| | 55,900.930 | Local | | 100.214147 | 56,020.64 | 99.873475 | 55,830.20 | -190.44 | 0.03 |
| Original Face: | 60,000.000 | Base | | 100.214147 | 56,020.64 | 99.873475 | 55,830.20 | -190.44 | 0.03 |
| 3132DQXK7 | FED HM LN PC POOL SD3382 FR 06/53 FIXED 5 | | | | | 5.000000 | 01 Jun 2053 | | |
| | 57,502.190 | Local | | 98.715371 | 56,763.50 | 97.889907 | 56,288.84 | -474.66 | 0.03 |
| Original Face: | 60,000.000 | Base | | 98.715371 | 56,763.50 | 97.889907 | 56,288.84 | -474.66 | 0.03 |
| 3132DQY59 | FED HM LN PC POOL SD3432 FR 07/53 FIXED 6 | | | | | 6.000000 | 01 Jul 2053 | | |
| | 93,610.770 | Local | | 98.550231 | 92,253.63 | 102.029188 | 95,510.31 | 3,256.68 | 0.05 |
| Original Face: | 100,000.000 | Base | | 98.550231 | 92,253.63 | 102.029188 | 95,510.31 | 3,256.68 | 0.05 |
| 3132DVKW4 | FED HM LN PC POOL SD7509 FR 11/49 FIXED 3 | | | | | 3.000000 | 01 Nov 2049 | | |
| | 26,587.600 | Local | | 95.431066 | 25,372.83 | 87.888622 | 23,367.48 | -2,005.35 | 0.01 |
| Original Face: | 60,000.000 | Base | | 95.431066 | 25,372.83 | 87.888622 | 23,367.48 | -2,005.35 | 0.01 |
| 3132DVL52 | FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2051 | | |
| | 506,544.920 | Local | | 97.643634 | 494,608.87 | 84.320975 | 427,123.62 | -67,485.25 | 0.24 |
| Original Face: | 610,000.000 | Base | | 97.643634 | 494,608.87 | 84.320975 | 427,123.62 | -67,485.25 | 0.24 |

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|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3132DVL94 | FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5 | | | | 2.500000 | 01 Jan 2052 | | | |
| | | 682,405.560 | Local | 88.881376 | 606,531.45 | 83.993387 | 573,175.54 | -33,355.91 | 0.33 |
| Original Face: | | 800,000.010 | Base | 88.881376 | 606,531.45 | 83.993387 | 573,175.54 | -33,355.91 | 0.33 |
| 3132DVLA1 | FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5 | | | | 2.500000 | 01 Jul 2050 | | | |
| | | 108,614.200 | Local | 87.206783 | 94,718.95 | 84.405052 | 91,675.87 | -3,043.08 | 0.05 |
| Original Face: | | 170,000.000 | Base | 87.206783 | 94,718.95 | 84.405052 | 91,675.87 | -3,043.08 | 0.05 |
| 3132DVLE3 | FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5 | | | | 2.500000 | 01 Oct 2050 | | | |
| | | 73,462.740 | Local | 93.357803 | 68,583.20 | 84.526532 | 62,095.51 | -6,487.69 | 0.04 |
| Original Face: | | 110,000.000 | Base | 93.357803 | 68,583.20 | 84.526532 | 62,095.51 | -6,487.69 | 0.04 |
| 3132DVLP8 | FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5 | | | | 2.500000 | 01 Feb 2051 | | | |
| | | 77,785.040 | Local | 93.528190 | 72,750.94 | 84.630044 | 65,829.51 | -6,921.43 | 0.04 |
| Original Face: | | 110,000.000 | Base | 93.528190 | 72,750.94 | 84.630044 | 65,829.51 | -6,921.43 | 0.04 |
| 3132DVMB8 | FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5 | | | | 2.500000 | 01 Apr 2052 | | | |
| | | 485,937.200 | Local | 86.668487 | 421,154.42 | 83.962869 | 408,006.81 | -13,147.61 | 0.23 |
| Original Face: | | 560,000.000 | Base | 86.668487 | 421,154.42 | 83.962869 | 408,006.81 | -13,147.61 | 0.23 |
| 3132DVMH5 | FED HM LN PC POOL SD7560 FR 02/53 FIXED 4 | | | | 4.000000 | 01 Feb 2053 | | | |
| | | 101,262.540 | Local | 96.271652 | 97,487.12 | 93.905610 | 95,091.21 | -2,395.91 | 0.05 |
| Original Face: | | 110,000.000 | Base | 96.271652 | 97,487.12 | 93.905610 | 95,091.21 | -2,395.91 | 0.05 |
| 3132DWDN0 | FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5 | | | | 1.500000 | 01 Mar 2052 | | | |
| | | 55,040.050 | Local | 79.493187 | 43,753.09 | 75.440878 | 41,522.70 | -2,230.39 | 0.02 |
| Original Face: | | 60,000.000 | Base | 79.493187 | 43,753.09 | 75.440878 | 41,522.70 | -2,230.39 | 0.02 |
| 3132E0BK7 | FED HM LN PC POOL SD3642 FR 09/53 FIXED 6 | | | | 6.000000 | 01 Sep 2053 | | | |
| | | 192,428.970 | Local | 98.750651 | 190,024.86 | 102.501740 | 197,243.04 | 7,218.18 | 0.11 |
| Original Face: | | 200,000.000 | Base | 98.750651 | 190,024.86 | 102.501740 | 197,243.04 | 7,218.18 | 0.11 |
| 3132E0D33 | FED HM LN PC POOL SD3722 FR 05/53 FIXED 5 | | | | 5.000000 | 01 May 2053 | | | |
| | | 56,245.380 | Local | 93.680441 | 52,690.92 | 98.454670 | 55,376.20 | 2,685.28 | 0.03 |
| Original Face: | | 60,000.000 | Base | 93.680441 | 52,690.92 | 98.454670 | 55,376.20 | 2,685.28 | 0.03 |
| 3132E0EJ7 | FED HM LN PC POOL SD3737 FR 09/53 FIXED 6 | | | | 6.000000 | 01 Sep 2053 | | | |
| | | 98,615.030 | Local | 98.611855 | 97,246.11 | 101.267666 | 99,865.14 | 2,619.03 | 0.06 |
| Original Face: | | 100,000.000 | Base | 98.611855 | 97,246.11 | 101.267666 | 99,865.14 | 2,619.03 | 0.06 |

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| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 3132L7L49 | FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2045 | | |
| | 9,957.880 | Local | 105.292592 | 10,484.91 | 97.706660 | 9,729.51 | | -755.40 | 0.01 |
| Original Face: | 92,728.000 | Base | 105.292592 | 10,484.91 | 97.706660 | 9,729.51 | | -755.40 | 0.01 |
| 3132WEKX9 | FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2046 | | |
| | 13,321.340 | Local | 100.598063 | 13,401.01 | 91.667905 | 12,211.39 | | -1,189.62 | 0.01 |
| Original Face: | 60,000.000 | Base | 100.598063 | 13,401.01 | 91.667905 | 12,211.39 | | -1,189.62 | 0.01 |
| 3132WKL3 | FED HM LN PC POOL Q45737 FG 01/47 FIXED 3 | | | | | 3.000000 | 01 Jan 2047 | | |
| | 21,735.320 | Local | 99.887050 | 21,710.77 | 88.480271 | 19,231.47 | | -2,479.30 | 0.01 |
| Original Face: | 60,000.000 | Base | 99.887050 | 21,710.77 | 88.480271 | 19,231.47 | | -2,479.30 | 0.01 |
| 3132XCRW7 | FED HM LN PC POOL G67701 FG 10/46 FIXED 3 | | | | | 3.000000 | 01 Oct 2046 | | |
| | 555,789.670 | Local | 97.837061 | 543,768.28 | 88.542276 | 492,108.82 | | -51,659.46 | 0.28 |
| Original Face: | 1,720,000.000 | Base | 97.837061 | 543,768.28 | 88.542276 | 492,108.82 | | -51,659.46 | 0.28 |
| 3132XGQ25 | FED HM LN PC POOL WN2272 FR 10/29 FIXED 3.65 | | | | | 3.650000 | 01 Oct 2029 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| 31335BCW4 | FED HM LN PC POOL G60985 FG 05/47 FIXED 3 | | | | | 3.000000 | 01 May 2047 | | |
| | 278,515.300 | Local | 97.552741 | 271,699.31 | 88.480065 | 246,430.52 | | -25,268.79 | 0.14 |
| Original Face: | 780,000.000 | Base | 97.552741 | 271,699.31 | 88.480065 | 246,430.52 | | -25,268.79 | 0.14 |
| 3133A94U6 | FED HM LN PC POOL QB3535 FR 09/50 FIXED 2 | | | | | 2.000000 | 01 Sep 2050 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| 3133ABRE2 | FED HM LN PC POOL QB4985 FR 11/50 FIXED 2 | | | | | 2.000000 | 01 Nov 2050 | | |
| | 43,079.090 | Local | 83.295214 | 35,882.82 | 80.228479 | 34,561.70 | | -1,321.12 | 0.02 |
| Original Face: | 60,000.000 | Base | 83.295214 | 35,882.82 | 80.228479 | 34,561.70 | | -1,321.12 | 0.02 |
| 3133ABUR9 | FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| | 42,036.720 | Local | 106.594140 | 44,808.68 | 84.525807 | 35,531.88 | | -9,276.80 | 0.02 |
| Original Face: | 60,000.000 | Base | 106.594140 | 44,808.68 | 84.525807 | 35,531.88 | | -9,276.80 | 0.02 |
| 3133AFRZ6 | FED HM LN PC POOL QB8604 FR 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| | 39,883.670 | Local | 103.224854 | 41,169.86 | 80.999885 | 32,305.73 | | -8,864.13 | 0.02 |
| Original Face: | 60,000.000 | Base | 103.224854 | 41,169.86 | 80.999885 | 32,305.73 | | -8,864.13 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 3133AGCY3 | FED HM LN PC POOL QB9087 FR 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| | 116,976.740 | Local | 103.008718 | 120,496.24 | 80.815353 | 94,535.17 | | -25,961.07 | 0.05 |
| Original Face: | 170,000.000 | Base | 103.008718 | 120,496.24 | 80.815353 | 94,535.17 | | -25,961.07 | 0.05 |
| 3133AGKB4 | FED HM LN PC POOL QB9290 FR 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 47,785.000 | Local | 100.098546 | 47,832.09 | 80.764317 | 38,593.23 | | -9,238.86 | 0.02 |
| Original Face: | 60,000.000 | Base | 100.098546 | 47,832.09 | 80.764317 | 38,593.23 | | -9,238.86 | 0.02 |
| 3133AGNG0 | FED HM LN PC POOL QB9391 FR 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 365,483.690 | Local | 99.887396 | 365,072.14 | 80.758111 | 295,157.72 | | -69,914.42 | 0.17 |
| Original Face: | 481,789.000 | Base | 99.887396 | 365,072.14 | 80.758111 | 295,157.72 | | -69,914.42 | 0.17 |
| 3133APLD9 | FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| | 47,906.080 | Local | 104.061384 | 49,851.73 | 84.215311 | 40,344.25 | | -9,507.48 | 0.02 |
| Original Face: | 60,000.000 | Base | 104.061384 | 49,851.73 | 84.215311 | 40,344.25 | | -9,507.48 | 0.02 |
| 3133AQPP6 | FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| | 139,995.730 | Local | 100.507387 | 140,706.05 | 84.250438 | 117,947.02 | | -22,759.03 | 0.07 |
| Original Face: | 170,000.000 | Base | 100.507387 | 140,706.05 | 84.250438 | 117,947.02 | | -22,759.03 | 0.07 |
| 3133ASGU1 | FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2051 | | |
| | 51,222.940 | Local | 92.822649 | 47,546.49 | 84.052245 | 43,054.03 | | -4,492.46 | 0.02 |
| Original Face: | 60,000.000 | Base | 92.822649 | 47,546.49 | 84.052245 | 43,054.03 | | -4,492.46 | 0.02 |
| 3133AUE38 | FED HM LN PC POOL QC9154 FR 10/51 FIXED 3 | | | | | 3.000000 | 01 Oct 2051 | | |
| | 52,342.690 | Local | 99.854211 | 52,266.38 | 87.471774 | 45,785.08 | | -6,481.30 | 0.03 |
| Original Face: | 60,000.000 | Base | 99.854211 | 52,266.38 | 87.471774 | 45,785.08 | | -6,481.30 | 0.03 |
| 3133B9NQ3 | FED HM LN PC POOL QE0399 FR 04/52 FIXED 3 | | | | | 3.000000 | 01 Apr 2052 | | |
| | 87,491.350 | Local | 86.299708 | 75,504.78 | 86.228944 | 75,442.87 | | -61.91 | 0.04 |
| Original Face: | 100,000.000 | Base | 86.299708 | 75,504.78 | 86.228944 | 75,442.87 | | -61.91 | 0.04 |
| 3133BGM47 | FED HM LN PC POOL QE6679 FR 08/52 FIXED 4.5 | | | | | 4.500000 | 01 Aug 2052 | | |
| | 55,993.960 | Local | 100.459282 | 56,251.13 | 96.720828 | 54,157.82 | | -2,093.31 | 0.03 |
| Original Face: | 60,000.000 | Base | 100.459282 | 56,251.13 | 96.720828 | 54,157.82 | | -2,093.31 | 0.03 |
| 3133BQSA5 | FED HM LN PC POOL QF3213 FR 11/52 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2052 | | |
| | 55,818.920 | Local | 98.201631 | 54,815.09 | 95.330971 | 53,212.72 | | -1,602.37 | 0.03 |
| Original Face: | 60,000.000 | Base | 98.201631 | 54,815.09 | 95.330971 | 53,212.72 | | -1,602.37 | 0.03 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3133BTCA6 | FED HM LN PC POOL QF5465 FR 12/52 FIXED 5 | | | | | | 5.000000 | 01 Dec 2052 | | |
| | | 54,994.430 | Local | 100.846395 | 55,459.90 | 97.965767 | 53,875.72 | -1,584.18 | 0.03 | |
| Original Face: | | 60,000.000 | Base | 100.846395 | 55,459.90 | 97.965767 | 53,875.72 | -1,584.18 | 0.03 | |
| 3133BYCW7 | FED HM LN PC POOL QF9985 FR 04/53 FIXED 5.5 | | | | | | 5.500000 | 01 Apr 2053 | | |
| | | 56,944.050 | Local | 100.914758 | 57,464.95 | 99.768657 | 56,812.31 | -652.64 | 0.03 | |
| Original Face: | | 60,000.000 | Base | 100.914758 | 57,464.95 | 99.768657 | 56,812.31 | -652.64 | 0.03 | |
| 3133C8DQ5 | FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5 | | | | | | 5.500000 | 01 Jul 2053 | | |
| | | 57,850.670 | Local | 98.848656 | 57,184.61 | 100.705243 | 58,258.66 | 1,074.05 | 0.03 | |
| Original Face: | | 60,000.000 | Base | 98.848656 | 57,184.61 | 100.705243 | 58,258.66 | 1,074.05 | 0.03 | |
| 3133D4QF3 | FED HM LN PC POOL QK1354 FR 02/42 FIXED 2 | | | | | | 2.000000 | 01 Feb 2042 | | |
| | | 51,149.150 | Local | 87.051144 | 44,525.92 | 84.014552 | 42,972.73 | -1,553.19 | 0.02 | |
| Original Face: | | 60,000.000 | Base | 87.051144 | 44,525.92 | 84.014552 | 42,972.73 | -1,553.19 | 0.02 | |
| 3133KGFZ6 | FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5 | | | | | | 4.500000 | 01 Jul 2049 | | |
| | | 8,825.510 | Local | 107.556277 | 9,492.39 | 96.755975 | 8,539.21 | -953.18 | 0.00 | |
| Original Face: | | 40,000.000 | Base | 107.556277 | 9,492.39 | 96.755975 | 8,539.21 | -953.18 | 0.00 | |
| 3133KKJ34 | FED HM LN PC POOL RA3882 FR 11/50 FIXED 2 | | | | | | 2.000000 | 01 Nov 2050 | | |
| | | 45,228.960 | Local | 100.295209 | 45,362.48 | 80.758418 | 36,526.19 | -8,836.29 | 0.02 | |
| Original Face: | | 60,000.000 | Base | 100.295209 | 45,362.48 | 80.758418 | 36,526.19 | -8,836.29 | 0.02 | |
| 3133KKK24 | FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5 | | | | | | 2.500000 | 01 Nov 2050 | | |
| | | 228,640.800 | Local | 93.189768 | 213,069.83 | 84.526175 | 193,261.32 | -19,808.51 | 0.11 | |
| Original Face: | | 330,000.020 | Base | 93.189768 | 213,069.83 | 84.526175 | 193,261.32 | -19,808.51 | 0.11 | |
| 3133KKS75 | FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5 | | | | | | 2.500000 | 01 Dec 2050 | | |
| | | 305,870.020 | Local | 86.593809 | 264,864.50 | 84.525728 | 258,538.86 | -6,325.64 | 0.15 | |
| Original Face: | | 440,000.000 | Base | 86.593809 | 264,864.50 | 84.525728 | 258,538.86 | -6,325.64 | 0.15 | |
| 3133KL6J1 | FED HM LN PC POOL RA5373 FR 06/51 FIXED 2 | | | | | | 2.000000 | 01 Jun 2051 | | |
| | | 49,191.390 | Local | 101.076652 | 49,721.01 | 80.377373 | 39,538.75 | -10,182.26 | 0.02 | |
| Original Face: | | 60,000.000 | Base | 101.076652 | 49,721.01 | 80.377373 | 39,538.75 | -10,182.26 | 0.02 | |
| 3133KLBE6 | FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5 | | | | | | 1.500000 | 01 Feb 2051 | | |
| | | 48,532.790 | Local | 78.139831 | 37,923.44 | 75.753599 | 36,765.34 | -1,158.10 | 0.02 | |
| Original Face: | | 60,000.000 | Base | 78.139831 | 37,923.44 | 75.753599 | 36,765.34 | -1,158.10 | 0.02 | |

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WESTERN ASSET MANAGEMENT COMPANY

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|--------------------------------|---|-----------|------------|------------|---------------|------------------|------------|--------|--|
| Asset ID | Asset Description | | | Rate | Maturity Date | Unrealized Gn/Ls | | % Curr | |
| | Units | Unit Cost | Total Cost | Unit Price | Market Value | | | % Fund | |
| 3133KLG5 | FED HM LN PC POOL RA4703 FR 02/51 FIXED 2 | | | 2.000000 | 01 Feb 2051 | | | | |
| | 84,198.420 | Local | 102.945566 | 86,678.54 | 80.546116 | 67,818.56 | -18,859.98 | 0.04 | |
| Original Face: | 110,000.000 | Base | 102.945566 | 86,678.54 | 80.546116 | 67,818.56 | -18,859.98 | 0.04 | |
| 3133KLVJ3 | FED HM LN PC POOL RA5117 FR 05/51 FIXED 2 | | | 2.000000 | 01 May 2051 | | | | |
| | 220,851.800 | Local | 100.697115 | 222,391.39 | 80.412137 | 177,591.65 | -44,799.74 | 0.10 | |
| Original Face: | 280,000.000 | Base | 100.697115 | 222,391.39 | 80.412137 | 177,591.65 | -44,799.74 | 0.10 | |
| 3133KN6W8 | FED HM LN PC POOL RA7185 FR 04/52 FIXED 4 | | | 4.000000 | 01 Apr 2052 | | | | |
| | 146,596.380 | Local | 95.095165 | 139,406.07 | 93.273097 | 136,734.98 | -2,671.09 | 0.08 | |
| Original Face: | 170,000.000 | Base | 95.095165 | 139,406.07 | 93.273097 | 136,734.98 | -2,671.09 | 0.08 | |
| 3133KN6X6 | FED HM LN PC POOL RA7186 FR 04/52 FIXED 4 | | | 4.000000 | 01 Apr 2052 | | | | |
| | 144,845.660 | Local | 95.171557 | 137,851.87 | 93.556491 | 135,512.52 | -2,339.35 | 0.08 | |
| Original Face: | 170,000.000 | Base | 95.171557 | 137,851.87 | 93.556491 | 135,512.52 | -2,339.35 | 0.08 | |
| 3133KNJF1 | FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5 | | | 2.500000 | 01 Jan 2052 | | | | |
| | 49,309.320 | Local | 97.767745 | 48,208.61 | 84.333990 | 41,584.52 | -6,624.09 | 0.02 | |
| Original Face: | 60,000.000 | Base | 97.767745 | 48,208.61 | 84.333990 | 41,584.52 | -6,624.09 | 0.02 | |
| 3133KQ3M6 | FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5 | | | 6.500000 | 01 Apr 2053 | | | | |
| | 94,386.110 | Local | 103.653196 | 97,834.22 | 102.663080 | 96,899.69 | -934.53 | 0.06 | |
| Original Face: | 110,000.000 | Base | 103.653196 | 97,834.22 | 102.663080 | 96,899.69 | -934.53 | 0.06 | |
| 3133KQXT8 | FED HM LN PC POOL RA8790 FR 04/53 FIXED 5 | | | 5.000000 | 01 Apr 2053 | | | | |
| | 106,757.660 | Local | 100.370437 | 107,153.13 | 97.917329 | 104,534.25 | -2,618.88 | 0.06 | |
| Original Face: | 110,000.000 | Base | 100.370437 | 107,153.13 | 97.917329 | 104,534.25 | -2,618.88 | 0.06 | |
| 3133KRCS1 | FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5 | | | 6.500000 | 01 May 2053 | | | | |
| | 55,111.690 | Local | 103.808865 | 57,210.82 | 103.265394 | 56,911.30 | -299.52 | 0.03 | |
| Original Face: | 60,000.000 | Base | 103.808865 | 57,210.82 | 103.265394 | 56,911.30 | -299.52 | 0.03 | |
| 3133KTYK0 | FED HM LN PC POOL RB0714 FR 12/41 FIXED 2 | | | 2.000000 | 01 Dec 2041 | | | | |
| | 185,084.650 | Local | 80.302364 | 148,627.35 | 84.088458 | 155,634.83 | 7,007.48 | 0.09 | |
| Original Face: | 220,000.000 | Base | 80.302364 | 148,627.35 | 84.088458 | 155,634.83 | 7,007.48 | 0.09 | |
| 3133KYT41 | FED HM LN PC POOL RB5071 FR 09/40 FIXED 2 | | | 2.000000 | 01 Sep 2040 | | | | |
| | 59,484.240 | Local | 85.599631 | 50,918.29 | 84.775293 | 50,427.94 | -490.35 | 0.03 | |
| Original Face: | 100,000.000 | Base | 85.599631 | 50,918.29 | 84.775293 | 50,427.94 | -490.35 | 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 |
| 3133KYUH0 | FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5 | | | | | | 1.500000 | 01 Nov 2040 | | |
| | | 157,802.220 | Local | 84.767958 | 133,765.72 | 82.328405 | 129,916.05 | | -3,849.67 | 0.07 |
| Original Face: | | 220,000.000 | Base | 84.767958 | 133,765.72 | 82.328405 | 129,916.05 | | -3,849.67 | 0.07 |
| 3133KYV30 | FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5 | | | | | | 1.500000 | 01 Nov 2041 | | |
| | | 16,861.380 | Local | 93.926950 | 15,837.38 | 81.503908 | 13,742.68 | | -2,094.70 | 0.01 |
| Original Face: | | 20,000.000 | Base | 93.926950 | 15,837.38 | 81.503908 | 13,742.68 | | -2,094.70 | 0.01 |
| 3133KYV71 | FED HM LN PC POOL RB5138 FR 12/41 FIXED 2 | | | | | | 2.000000 | 01 Dec 2041 | | |
| | | 49,979.070 | Local | 85.970267 | 42,967.14 | 84.052872 | 42,008.84 | | -958.30 | 0.02 |
| Original Face: | | 60,000.000 | Base | 85.970267 | 42,967.14 | 84.052872 | 42,008.84 | | -958.30 | 0.02 |
| 3133KYVB2 | FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5 | | | | | | 1.500000 | 01 May 2041 | | |
| | | 223,158.930 | Local | 83.999865 | 187,453.20 | 82.042593 | 183,085.37 | | -4,367.83 | 0.10 |
| Original Face: | | 280,000.000 | Base | 83.999865 | 187,453.20 | 82.042593 | 183,085.37 | | -4,367.83 | 0.10 |
| 3133KYVJ5 | FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5 | | | | | | 1.500000 | 01 Jul 2041 | | |
| | | 179,002.900 | Local | 83.992047 | 150,348.20 | 81.763100 | 146,358.32 | | -3,989.88 | 0.08 |
| Original Face: | | 220,000.000 | Base | 83.992047 | 150,348.20 | 81.763100 | 146,358.32 | | -3,989.88 | 0.08 |
| 3133KYVN6 | FED HM LN PC POOL RB5121 FR 08/41 FIXED 2 | | | | | | 2.000000 | 01 Aug 2041 | | |
| | | 80,163.620 | Local | 84.452923 | 67,700.52 | 84.296182 | 67,574.87 | | -125.65 | 0.04 |
| Original Face: | | 100,000.000 | Base | 84.452923 | 67,700.52 | 84.296182 | 67,574.87 | | -125.65 | 0.04 |
| 3133KYVS5 | FED HM LN PC POOL RB5125 FR 09/41 FIXED 2 | | | | | | 2.000000 | 01 Sep 2041 | | |
| | | 136,877.660 | Local | 102.531019 | 140,342.06 | 84.197579 | 115,247.68 | | -25,094.38 | 0.07 |
| Original Face: | | 170,000.000 | Base | 102.531019 | 140,342.06 | 84.197579 | 115,247.68 | | -25,094.38 | 0.07 |
| 3133KYVX4 | FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5 | | | | | | 1.500000 | 01 Oct 2041 | | |
| | | 91,818.230 | Local | 93.930040 | 86,244.90 | 81.545363 | 74,873.51 | | -11,371.39 | 0.04 |
| Original Face: | | 110,000.000 | Base | 93.930040 | 86,244.90 | 81.545363 | 74,873.51 | | -11,371.39 | 0.04 |
| 3133KYVY2 | FED HM LN PC POOL RB5131 FR 10/41 FIXED 2 | | | | | | 2.000000 | 01 Oct 2041 | | |
| | | 139,136.640 | Local | 86.271804 | 120,035.69 | 84.161295 | 117,099.20 | | -2,936.49 | 0.07 |
| Original Face: | | 170,000.000 | Base | 86.271804 | 120,035.69 | 84.161295 | 117,099.20 | | -2,936.49 | 0.07 |
| 3133KYW39 | FED HM LN PC POOL RB5166 FR 07/42 FIXED 3 | | | | | | 3.000000 | 01 Jul 2042 | | |
| | | 53,144.550 | Local | 90.908851 | 48,313.10 | 89.402981 | 47,512.81 | | -800.29 | 0.03 |
| Original Face: | | 60,000.000 | Base | 90.908851 | 48,313.10 | 89.402981 | 47,512.81 | | -800.29 | 0.03 |

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| 3133KYWJ4 | FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2042 | | |
| | 51,343.300 | Local | | 89.815419 | 46,114.20 | 86.936793 | 44,636.22 | -1,477.98 | 0.03 |
| Original Face: | 60,000.000 | Base | | 89.815419 | 46,114.20 | 86.936793 | 44,636.22 | -1,477.98 | 0.03 |
| 3133KYWN5 | FED HM LN PC POOL RB5153 FR 04/42 FIXED 2 | | | | | 2.000000 | 01 Apr 2042 | | |
| | 52,315.640 | Local | | 84.922023 | 44,427.50 | 83.942134 | 43,914.86 | -512.64 | 0.03 |
| Original Face: | 60,000.000 | Base | | 84.922023 | 44,427.50 | 83.942134 | 43,914.86 | -512.64 | 0.03 |
| 3133USH95 | FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2050 | | |
| | 102,599.170 | Local | | 89.998340 | 92,337.55 | 90.632493 | 92,988.19 | 650.64 | 0.05 |
| Original Face: | 110,000.000 | Base | | 89.998340 | 92,337.55 | 90.632493 | 92,988.19 | 650.64 | 0.05 |
| 3136A5LM6 | FANNIE MAE FNR 2012 35 SC | | | | | 1.065130 | 25 Apr 2042 | | |
| | 8,217.760 | Local | | 18.301824 | 1,504.00 | 11.442850 | 940.35 | -563.65 | 0.00 |
| Original Face: | 100,000.000 | Base | | 18.301824 | 1,504.00 | 11.442850 | 940.35 | -563.65 | 0.00 |
| 3136A92R8 | FANNIE MAE FNR 2012 118 VZ | | | | | 3.000000 | 25 Nov 2042 | | |
| | 126,519.000 | Local | | 90.516523 | 114,520.60 | 89.287790 | 112,966.02 | -1,554.58 | 0.06 |
| Original Face: | 100,000.000 | Base | | 90.516523 | 114,520.60 | 89.287790 | 112,966.02 | -1,554.58 | 0.06 |
| 3136AETS6 | FANNIE MAE FNR 2013 54 BS | | | | | 0.715130 | 25 Jun 2043 | | |
| | 32,294.310 | Local | | 18.336419 | 5,921.62 | 11.738360 | 3,790.82 | -2,130.80 | 0.00 |
| Original Face: | 200,000.000 | Base | | 18.336419 | 5,921.62 | 11.738360 | 3,790.82 | -2,130.80 | 0.00 |
| 3136AFRX4 | FANNIE MAE FNR 2013 73 IA | | | | | 3.000000 | 25 Sep 2032 | | |
| | 12,182.740 | Local | | 13.030074 | 1,587.42 | 4.902170 | 597.22 | -990.20 | 0.00 |
| Original Face: | 100,000.000 | Base | | 13.030074 | 1,587.42 | 4.902170 | 597.22 | -990.20 | 0.00 |
| 3136AH6K1 | FANNIE MAE FNR 2014 6 Z | | | | | 2.500000 | 25 Feb 2044 | | |
| | 128,904.580 | Local | | 86.873058 | 111,983.35 | 84.756530 | 109,255.05 | -2,728.30 | 0.06 |
| Original Face: | 100,000.000 | Base | | 86.873058 | 111,983.35 | 84.756530 | 109,255.05 | -2,728.30 | 0.06 |
| 3136AHGQ7 | FANNIE MAE FNR 2013 124 SB | | | | | 0.515130 | 25 Dec 2043 | | |
| | 39,125.600 | Local | | 3.578808 | 1,400.23 | 9.139710 | 3,575.97 | 2,175.74 | 0.00 |
| Original Face: | 200,000.000 | Base | | 3.578808 | 1,400.23 | 9.139710 | 3,575.97 | 2,175.74 | 0.00 |
| 3136AP3N0 | FANNIE MAE FNR 2015 65 CZ | | | | | 3.500000 | 25 Sep 2045 | | |
| | 134,983.100 | Local | | 94.886345 | 128,080.53 | 84.510600 | 114,075.03 | -14,005.50 | 0.07 |
| Original Face: | 100,000.000 | Base | | 94.886345 | 128,080.53 | 84.510600 | 114,075.03 | -14,005.50 | 0.07 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136AX4N2 | FANNIE MAE FNR 2017 76 SB | | | | | 0.665130 | 25 Oct 2057 | | |
| | 28,153.350 | Local | | 18.739049 | 5,275.67 | 11.340960 | 3,192.86 | -2,082.81 | 0.00 |
| Original Face: | 100,000.000 | Base | | 18.739049 | 5,275.67 | 11.340960 | 3,192.86 | -2,082.81 | 0.00 |
| 3136AYSU8 | FANNIE MAE FNR 2017 85 SC | | | | | 0.765130 | 25 Nov 2047 | | |
| | 26,534.820 | Local | | 8.422028 | 2,234.77 | 9.122090 | 2,420.53 | 185.76 | 0.00 |
| Original Face: | 100,000.000 | Base | | 8.422028 | 2,234.77 | 9.122090 | 2,420.53 | 185.76 | 0.00 |
| 3136B35Z9 | FANNIEMAE ACES FNA 2019 M4 A2 | | | | | 3.610000 | 25 Feb 2031 | | |
| | 18,294.900 | Local | | 102.086319 | 18,676.59 | 93.526900 | 17,110.65 | -1,565.94 | 0.01 |
| Original Face: | 20,000.000 | Base | | 102.086319 | 18,676.59 | 93.526900 | 17,110.65 | -1,565.94 | 0.01 |
| 3136B3HQ6 | FANNIE MAE FNR 2018 74 AB | | | | | 3.500000 | 25 Oct 2048 | | |
| | 32,208.460 | Local | | 92.483776 | 29,787.60 | 91.156390 | 29,360.07 | -427.53 | 0.02 |
| Original Face: | 100,000.000 | Base | | 92.483776 | 29,787.60 | 91.156390 | 29,360.07 | -427.53 | 0.02 |
| 3136BAS21 | FANNIE MAE FNR 2020 47 GZ | | | | | 2.000000 | 25 Jul 2050 | | |
| | 107,781.690 | Local | | 99.543262 | 107,289.41 | 59.619860 | 64,259.29 | -43,030.12 | 0.04 |
| Original Face: | 100,000.000 | Base | | 99.543262 | 107,289.41 | 59.619860 | 64,259.29 | -43,030.12 | 0.04 |
| 3136BBEM0 | FANNIE MAE FNR 2020 57 TA | | | | | 2.000000 | 25 Apr 2050 | | |
| | 144,459.970 | Local | | 86.192383 | 124,513.49 | 86.188690 | 124,508.16 | -5.33 | 0.07 |
| Original Face: | 300,000.010 | Base | | 86.192383 | 124,513.49 | 86.188690 | 124,508.16 | -5.33 | 0.07 |
| 3136BBME9 | FANNIE MAE FNR 2020 56 AQ | | | | | 2.000000 | 25 Aug 2050 | | |
| | 200,000.000 | Local | | 85.066010 | 170,132.02 | 77.471140 | 154,942.28 | -15,189.74 | 0.09 |
| Original Face: | 200,000.000 | Base | | 85.066010 | 170,132.02 | 77.471140 | 154,942.28 | -15,189.74 | 0.09 |
| 3136BBMQ2 | FANNIE MAE FNR 2020 56 DI | | | | | 2.500000 | 25 Aug 2050 | | |
| | 74,851.450 | Local | | 3.367176 | 2,520.38 | 16.163520 | 12,098.63 | 9,578.25 | 0.01 |
| Original Face: | 100,000.000 | Base | | 3.367176 | 2,520.38 | 16.163520 | 12,098.63 | 9,578.25 | 0.01 |
| 3136BCAY6 | FANNIE MAE FNR 2020 74 EI | | | | | 2.500000 | 25 Oct 2050 | | |
| | 73,236.270 | Local | | 5.217087 | 3,820.80 | 16.182000 | 11,851.09 | 8,030.29 | 0.01 |
| Original Face: | 100,000.000 | Base | | 5.217087 | 3,820.80 | 16.182000 | 11,851.09 | 8,030.29 | 0.01 |
| 3136BCD80 | FANNIE MAE FNR 2020 89 DI | | | | | 2.500000 | 25 Dec 2050 | | |
| | 145,066.270 | Local | | 4.034735 | 5,853.04 | 15.117080 | 21,929.78 | 16,076.74 | 0.01 |
| Original Face: | 200,000.000 | Base | | 4.034735 | 5,853.04 | 15.117080 | 21,929.78 | 16,076.74 | 0.01 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136BDEF1 | FANNIE MAE FNR 2020 97 AI | | | | | 2.000000 | 25 Jan 2051 | | |
| | | 170,796.070 | Local | 6.715886 | 11,470.47 | 13.464430 | 22,996.72 | 11,526.25 | 0.01 |
| Original Face: | | 200,000.000 | Base | 6.715886 | 11,470.47 | 13.464430 | 22,996.72 | 11,526.25 | 0.01 |
| 3136BDY93 | FANNIE MAE FNR 2021 1 IG | | | | | 2.500000 | 25 Feb 2051 | | |
| | | 81,853.940 | Local | 6.532783 | 5,347.34 | 16.167040 | 13,233.36 | 7,886.02 | 0.01 |
| Original Face: | | 100,000.000 | Base | 6.532783 | 5,347.34 | 16.167040 | 13,233.36 | 7,886.02 | 0.01 |
| 3136BG4M0 | FANNIE MAE FNR 2021 65 JA | | | | | 2.000000 | 25 Jan 2046 | | |
| | | 71,567.800 | Local | 86.791280 | 62,114.61 | 87.000890 | 62,264.62 | 150.01 | 0.04 |
| Original Face: | | 100,000.000 | Base | 86.791280 | 62,114.61 | 87.000890 | 62,264.62 | 150.01 | 0.04 |
| 3136BGVA6 | FANNIE MAE FNR 2021 61 KI | | | | | 2.500000 | 25 Apr 2049 | | |
| | | 258,240.520 | Local | 1.049684 | 2,710.71 | 13.705440 | 35,393.00 | 32,682.29 | 0.02 |
| Original Face: | | 300,000.000 | Base | 1.049684 | 2,710.71 | 13.705440 | 35,393.00 | 32,682.29 | 0.02 |
| 3136BH7G8 | FANNIE MAE FNR 2021 43 IO | | | | | 2.500000 | 25 Jun 2051 | | |
| | | 402,718.780 | Local | 13.885575 | 55,919.82 | 15.513910 | 62,477.43 | 6,557.61 | 0.04 |
| Original Face: | | 500,000.000 | Base | 13.885575 | 55,919.82 | 15.513910 | 62,477.43 | 6,557.61 | 0.04 |
| 3136BHG5 | FANNIE MAE FNR 2021 28 LB | | | | | 2.000000 | 25 Apr 2051 | | |
| | | 92,327.470 | Local | 82.708516 | 76,362.68 | 80.590900 | 74,407.54 | -1,955.14 | 0.04 |
| Original Face: | | 100,000.000 | Base | 82.708516 | 76,362.68 | 80.590900 | 74,407.54 | -1,955.14 | 0.04 |
| 3136BJPW9 | FANNIE MAE FNR 2021 69 IJ | | | | | 2.500000 | 25 Jan 2049 | | |
| | | 354,418.910 | Local | 10.142825 | 35,948.09 | 13.595030 | 48,183.36 | 12,235.27 | 0.03 |
| Original Face: | | 400,000.000 | Base | 10.142825 | 35,948.09 | 13.595030 | 48,183.36 | 12,235.27 | 0.03 |
| 3136FLFM3 | FANNIEMAE STRIP FNS 409 C18 | | | | | 4.000000 | 25 Apr 2042 | | |
| | | 7,306.300 | Local | 2.745028 | 200.56 | 18.561565 | 1,356.16 | 1,155.60 | 0.00 |
| Original Face: | | 100,000.000 | Base | 2.745028 | 200.56 | 18.561565 | 1,356.16 | 1,155.60 | 0.00 |
| 3137AJYN8 | FREDDIE MAC FHR 3973 SA | | | | | 1.056880 | 15 Dec 2041 | | |
| | | 21,546.580 | Local | 39.072558 | 8,418.80 | 11.209880 | 2,415.35 | -6,003.45 | 0.00 |
| Original Face: | | 200,000.000 | Base | 39.072558 | 8,418.80 | 11.209880 | 2,415.35 | -6,003.45 | 0.00 |
| 3137F9CW9 | FREDDIE MAC FHR 5069 MI | | | | | 2.500000 | 25 Feb 2051 | | |
| | | 72,562.270 | Local | 5.563208 | 4,036.79 | 14.709250 | 10,673.37 | 6,636.58 | 0.01 |
| Original Face: | | 100,000.000 | Base | 5.563208 | 4,036.79 | 14.709250 | 10,673.37 | 6,636.58 | 0.01 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137FGSM8 | FREDDIE MAC FHR 4813 CJ | | | | | 3.000000 | 15 Aug 2048 | | |
| | 6,637.240 | Local | | 96.830460 | 6,426.87 | 86.282810 | 5,726.80 | -700.07 | 0.00 |
| Original Face: | 100,000.000 | Base | | 96.830460 | 6,426.87 | 86.282810 | 5,726.80 | -700.07 | 0.00 |
| 3137FREK3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1 | | | | | 1.123092 | 25 Jan 2030 | | |
| | 1,857,255.870 | Local | | 5.070954 | 94,180.60 | 5.118300 | 95,059.93 | 879.33 | 0.05 |
| Original Face: | 1,900,000.000 | Base | | 5.070954 | 94,180.60 | 5.118300 | 95,059.93 | 879.33 | 0.05 |
| 3137FTLA3 | FREDDIE MAC FHR 4980 KI | | | | | 4.500000 | 25 Jun 2050 | | |
| | 444,685.590 | Local | | 22.683733 | 100,871.29 | 22.677720 | 100,844.55 | -26.74 | 0.06 |
| Original Face: | 1,500,000.000 | Base | | 22.683733 | 100,871.29 | 22.677720 | 100,844.55 | -26.74 | 0.06 |
| 3137FUVK7 | FREDDIE MAC FHR 4991 QV | | | | | 2.000000 | 25 Sep 2045 | | |
| | 92,218.090 | Local | | 82.130491 | 75,739.17 | 80.376890 | 74,122.03 | -1,617.14 | 0.04 |
| Original Face: | 100,000.000 | Base | | 82.130491 | 75,739.17 | 80.376890 | 74,122.03 | -1,617.14 | 0.04 |
| 3137FVQ54 | FREDDIE MAC FHR 5010 IK | | | | | 2.500000 | 25 Sep 2050 | | |
| | 64,801.220 | Local | | 2.608655 | 1,690.44 | 14.829560 | 9,609.74 | 7,919.30 | 0.01 |
| Original Face: | 100,000.000 | Base | | 2.608655 | 1,690.44 | 14.829560 | 9,609.74 | 7,919.30 | 0.01 |
| 3137FVQG0 | FREDDIE MAC FHR 5010 JI | | | | | 2.500000 | 25 Sep 2050 | | |
| | 76,873.440 | Local | | 5.693176 | 4,376.54 | 15.947090 | 12,259.08 | 7,882.54 | 0.01 |
| Original Face: | 100,000.000 | Base | | 5.693176 | 4,376.54 | 15.947090 | 12,259.08 | 7,882.54 | 0.01 |
| 3137FW3E8 | FREDDIE MAC FHR 5013 IN | | | | | 2.500000 | 25 Sep 2050 | | |
| | 78,544.520 | Local | | 3.050614 | 2,396.09 | 16.172360 | 12,702.50 | 10,306.41 | 0.01 |
| Original Face: | 100,000.000 | Base | | 3.050614 | 2,396.09 | 16.172360 | 12,702.50 | 10,306.41 | 0.01 |
| 3137FXC89 | FREDDIE MAC FHR 5018 MI | | | | | 2.000000 | 25 Oct 2050 | | |
| | 80,897.620 | Local | | 6.685376 | 5,408.31 | 13.152930 | 10,640.41 | 5,232.10 | 0.01 |
| Original Face: | 100,000.000 | Base | | 6.685376 | 5,408.31 | 13.152930 | 10,640.41 | 5,232.10 | 0.01 |
| 3137FXP77 | FREDDIE MAC FHR 5038 PJ | | | | | 0.750000 | 25 Oct 2050 | | |
| | 229,719.460 | Local | | 72.827587 | 167,299.14 | 69.886450 | 160,542.78 | -6,756.36 | 0.09 |
| Original Face: | 300,000.000 | Base | | 72.827587 | 167,299.14 | 69.886450 | 160,542.78 | -6,756.36 | 0.09 |
| 3137FYAR7 | FREDDIE MAC FHR 5092 AP | | | | | 2.000000 | 25 Apr 2041 | | |
| | 76,718.810 | Local | | 86.394080 | 66,280.51 | 85.348780 | 65,478.57 | -801.94 | 0.04 |
| Original Face: | 100,000.000 | Base | | 86.394080 | 66,280.51 | 85.348780 | 65,478.57 | -801.94 | 0.04 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3137H14D5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1 | | | | 0.920968 | 25 May 2028 | | | |
| | | 2,206,886.820 | Local | 3.390237 | 74,818.69 | 3.188400 | 70,364.38 | -4,454.31 | 0.04 |
| Original Face: | | 2,220,000.000 | Base | 3.390237 | 74,818.69 | 3.188400 | 70,364.38 | -4,454.31 | 0.04 |
| 3137H24R2 | FREDDIE MAC FHR 5140 NI | | | | 2.500000 | 25 May 2049 | | | |
| | | 86,269.880 | Local | 5.611831 | 4,841.32 | 13.843360 | 11,942.65 | 7,101.33 | 0.01 |
| Original Face: | | 100,000.000 | Base | 5.611831 | 4,841.32 | 13.843360 | 11,942.65 | 7,101.33 | 0.01 |
| 3137H2UH5 | FREDDIE MAC FHR 5148 BI | | | | 2.500000 | 25 Jan 2049 | | | |
| | | 264,056.540 | Local | 7.243055 | 19,125.76 | 13.679320 | 36,121.14 | 16,995.38 | 0.02 |
| Original Face: | | 300,000.000 | Base | 7.243055 | 19,125.76 | 13.679320 | 36,121.14 | 16,995.38 | 0.02 |
| 3137H2UN2 | FREDDIE MAC FHR 5148 CI | | | | 2.000000 | 25 Jun 2049 | | | |
| | | 89,828.420 | Local | 6.947601 | 6,240.92 | 11.461160 | 10,295.38 | 4,054.46 | 0.01 |
| Original Face: | | 100,000.000 | Base | 6.947601 | 6,240.92 | 11.461160 | 10,295.38 | 4,054.46 | 0.01 |
| 3137H6H81 | FREDDIE MAC FHR 5200 KQ | | | | 3.000000 | 25 Sep 2049 | | | |
| | | 76,472.950 | Local | 90.785487 | 69,426.34 | 90.206380 | 68,983.48 | -442.86 | 0.04 |
| Original Face: | | 100,000.000 | Base | 90.785487 | 69,426.34 | 90.206380 | 68,983.48 | -442.86 | 0.04 |
| 3137H7G72 | FREDDIE MAC FHR 5224 HL | | | | 4.000000 | 25 Apr 2052 | | | |
| | | 100,000.000 | Local | 100.906580 | 100,906.58 | 89.838770 | 89,838.77 | -11,067.81 | 0.05 |
| Original Face: | | 100,000.000 | Base | 100.906580 | 100,906.58 | 89.838770 | 89,838.77 | -11,067.81 | 0.05 |
| 3137H9F46 | FREDDIE MAC FHR 5274 IO | | | | 2.500000 | 25 Jan 2051 | | | |
| | | 643,451.030 | Local | 15.404768 | 99,122.14 | 16.090590 | 103,535.07 | 4,412.93 | 0.06 |
| Original Face: | | 700,000.000 | Base | 15.404768 | 99,122.14 | 16.090590 | 103,535.07 | 4,412.93 | 0.06 |
| 3137H9QG7 | FREDDIE MAC FHR 5293 IO | | | | 2.000000 | 25 Mar 2051 | | | |
| | | 929,492.380 | Local | 12.252822 | 113,889.05 | 12.256400 | 113,922.30 | 33.25 | 0.07 |
| Original Face: | | 1,000,000.000 | Base | 12.252822 | 113,889.05 | 12.256400 | 113,922.30 | 33.25 | 0.07 |
| 3137H9UF4 | FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 X1 | | | | 0.353199 | 25 Jan 2033 | | | |
| | | 3,899,009.560 | Local | 2.818499 | 109,893.53 | 2.861830 | 111,583.03 | 1,689.50 | 0.06 |
| Original Face: | | 3,900,000.000 | Base | 2.818499 | 109,893.53 | 2.861830 | 111,583.03 | 1,689.50 | 0.06 |
| 3138ERTC4 | FNMA POOL AL9546 FN 11/46 FIXED VAR | | | | 3.500000 | 01 Nov 2046 | | | |
| | | 19,890.170 | Local | 106.311409 | 21,145.52 | 92.651689 | 18,428.58 | -2,716.94 | 0.01 |
| Original Face: | | 110,000.000 | Base | 106.311409 | 21,145.52 | 92.651689 | 18,428.58 | -2,716.94 | 0.01 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3138W5GH5 | FNMA POOL AR7399 FN 06/43 FIXED 3 | | | | | 3.000000 | 01 Jun 2043 | | |
| | 10,428.380 | Local | 96.828079 | 10,097.60 | 89.381279 | 9,321.02 | -776.58 | 0.01 | |
| Original Face: | 60,000.000 | Base | 96.828079 | 10,097.60 | 89.381279 | 9,321.02 | -776.58 | 0.01 | |
| 3138W9BG4 | FNMA POOL AS0038 FN 07/43 FIXED 3 | | | | | 3.000000 | 01 Jul 2043 | | |
| | 21,075.970 | Local | 96.827003 | 20,407.23 | 89.381400 | 18,838.00 | -1,569.23 | 0.01 | |
| Original Face: | 110,000.020 | Base | 96.827003 | 20,407.23 | 89.381400 | 18,838.00 | -1,569.23 | 0.01 | |
| 3138WCTK9 | FNMA POOL AS3253 FN 09/44 FIXED 4 | | | | | 4.000000 | 01 Sep 2044 | | |
| | 21,701.900 | Local | 108.439123 | 23,533.35 | 94.840098 | 20,582.10 | -2,951.25 | 0.01 | |
| Original Face: | 220,000.000 | Base | 108.439123 | 23,533.35 | 94.840098 | 20,582.10 | -2,951.25 | 0.01 | |
| 3138WHLP5 | FNMA POOL AS7533 FN 07/46 FIXED 3 | | | | | 3.000000 | 01 Jul 2046 | | |
| | 82,212.190 | Local | 98.624875 | 81,081.67 | 88.351835 | 72,635.98 | -8,445.69 | 0.04 | |
| Original Face: | 280,000.000 | Base | 98.624875 | 81,081.67 | 88.351835 | 72,635.98 | -8,445.69 | 0.04 | |
| 3138WJWA2 | FNMA POOL AS8740 FN 02/37 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2037 | | |
| | 11,634.210 | Local | 105.826266 | 12,312.05 | 94.286651 | 10,969.51 | -1,342.54 | 0.01 | |
| Original Face: | 60,000.000 | Base | 105.826266 | 12,312.05 | 94.286651 | 10,969.51 | -1,342.54 | 0.01 | |
| 3138WKUN3 | FNMA POOL AS9588 FN 05/47 FIXED 4 | | | | | 4.000000 | 01 May 2047 | | |
| | 12,302.940 | Local | 104.673598 | 12,877.93 | 94.552794 | 11,632.77 | -1,245.16 | 0.01 | |
| Original Face: | 60,000.000 | Base | 104.673598 | 12,877.93 | 94.552794 | 11,632.77 | -1,245.16 | 0.01 | |
| 3138WKZ24 | FNMA POOL AS9760 FN 06/47 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2047 | | |
| | 17,999.270 | Local | 109.232708 | 19,661.09 | 97.417113 | 17,534.37 | -2,126.72 | 0.01 | |
| Original Face: | 110,000.000 | Base | 109.232708 | 19,661.09 | 97.417113 | 17,534.37 | -2,126.72 | 0.01 | |
| 3138X6PV1 | FNMA POOL AU6735 FN 10/43 FIXED 3 | | | | | 3.000000 | 01 Oct 2043 | | |
| | 14,189.570 | Local | 96.823300 | 13,738.81 | 89.392806 | 12,684.45 | -1,054.36 | 0.01 | |
| Original Face: | 60,000.000 | Base | 96.823300 | 13,738.81 | 89.392806 | 12,684.45 | -1,054.36 | 0.01 | |
| 3140F5CP6 | FNMA POOL BC9077 FN 12/46 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2046 | | |
| | 17,775.020 | Local | 107.270597 | 19,067.37 | 91.284908 | 16,225.91 | -2,841.46 | 0.01 | |
| Original Face: | 60,000.000 | Base | 107.270597 | 19,067.37 | 91.284908 | 16,225.91 | -2,841.46 | 0.01 | |
| 3140FNJ39 | FNMA POOL BE2981 FN 02/32 FIXED 3 | | | | | 3.000000 | 01 Feb 2032 | | |
| | 37,642.860 | Local | 99.858831 | 37,589.72 | 94.638134 | 35,624.50 | -1,965.22 | 0.02 | |
| Original Face: | 220,000.000 | Base | 99.858831 | 37,589.72 | 94.638134 | 35,624.50 | -1,965.22 | 0.02 | |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140FXDJ8 | FNMA POOL BF0104 FN 02/56 FIXED 4 | | | | | 4.000000 | 01 Feb 2056 | | |
| | 21,268.720 | Local | | 101.832456 | 21,658.46 | 95.483780 | 20,308.18 | -1,350.28 | 0.01 |
| Original Face: | 60,000.000 | Base | | 101.832456 | 21,658.46 | 95.483780 | 20,308.18 | -1,350.28 | 0.01 |
| 3140FXEF5 | FNMA POOL BF0133 FN 08/56 FIXED 4 | | | | | 4.000000 | 01 Aug 2056 | | |
| | 37,218.540 | Local | | 104.576106 | 38,921.70 | 92.882078 | 34,569.35 | -4,352.35 | 0.02 |
| Original Face: | 110,000.000 | Base | | 104.576106 | 38,921.70 | 92.882078 | 34,569.35 | -4,352.35 | 0.02 |
| 3140FXET5 | FNMA POOL BF0145 FN 03/57 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2057 | | |
| | 42,558.950 | Local | | 103.082125 | 43,870.67 | 88.852847 | 37,814.84 | -6,055.83 | 0.02 |
| Original Face: | 110,000.000 | Base | | 103.082125 | 43,870.67 | 88.852847 | 37,814.84 | -6,055.83 | 0.02 |
| 3140FXF98 | FNMA POOL BF0191 FN 06/57 FIXED 4 | | | | | 4.000000 | 01 Jun 2057 | | |
| | 20,586.480 | Local | | 101.725696 | 20,941.74 | 93.690391 | 19,287.55 | -1,654.19 | 0.01 |
| Original Face: | 60,000.010 | Base | | 101.725696 | 20,941.74 | 93.690391 | 19,287.55 | -1,654.19 | 0.01 |
| 3140FXFD9 | FNMA POOL BF0163 FN 11/46 FIXED 5 | | | | | 5.000000 | 01 Nov 2046 | | |
| | 12,596.010 | Local | | 107.315888 | 13,517.52 | 99.127536 | 12,486.11 | -1,031.41 | 0.01 |
| Original Face: | 60,000.010 | Base | | 107.315888 | 13,517.52 | 99.127536 | 12,486.11 | -1,031.41 | 0.01 |
| 3140FXG89 | FNMA POOL BF0222 FN 09/57 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2057 | | |
| | 20,423.550 | Local | | 104.169011 | 21,275.01 | 96.052102 | 19,617.25 | -1,657.76 | 0.01 |
| Original Face: | 60,000.000 | Base | | 104.169011 | 21,275.01 | 96.052102 | 19,617.25 | -1,657.76 | 0.01 |
| 3140FXKP6 | FNMA POOL BF0301 FN 08/58 FIXED 4.5 | | | | | 4.500000 | 01 Aug 2058 | | |
| | 37,718.240 | Local | | 112.859640 | 42,568.67 | 96.053733 | 36,229.78 | -6,338.89 | 0.02 |
| Original Face: | 110,000.000 | Base | | 112.859640 | 42,568.67 | 96.053733 | 36,229.78 | -6,338.89 | 0.02 |
| 3140FXLU4 | FNMA POOL BF0338 FN 01/59 FIXED 4.5 | | | | | 4.500000 | 01 Jan 2059 | | |
| | 45,503.190 | Local | | 112.712625 | 51,287.84 | 95.311138 | 43,369.61 | -7,918.23 | 0.02 |
| Original Face: | 110,000.000 | Base | | 112.712625 | 51,287.84 | 95.311138 | 43,369.61 | -7,918.23 | 0.02 |
| 3140FXTC6 | FNMA POOL BF0546 FN 07/61 FIXED 2.5 | | | | | 2.500000 | 01 Jul 2061 | | |
| | 326,670.910 | Local | | 89.544352 | 292,515.35 | 80.112918 | 261,705.60 | -30,809.75 | 0.15 |
| Original Face: | 390,000.000 | Base | | 89.544352 | 292,515.35 | 80.112918 | 261,705.60 | -30,809.75 | 0.15 |
| 3140FXTS1 | FNMA POOL BF0560 FN 09/61 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2061 | | |
| | 52,066.890 | Local | | 89.671382 | 46,689.10 | 80.112465 | 41,712.07 | -4,977.03 | 0.02 |
| Original Face: | 60,000.000 | Base | | 89.671382 | 46,689.10 | 80.112465 | 41,712.07 | -4,977.03 | 0.02 |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140FXWG3 | FNMA POOL BF0646 FN 06/62 FIXED 2.5 | | | | | 2.500000 | 01 Jun 2062 | | |
| | 203,520.480 | Local | | 84.563745 | 172,104.54 | 80.111876 | 163,044.07 | -9,060.47 | 0.09 |
| Original Face: | 220,000.000 | Base | | 84.563745 | 172,104.54 | 80.111876 | 163,044.07 | -9,060.47 | 0.09 |
| 3140H3ZJ8 | FNMA POOL BJ2544 FN 12/37 FIXED 3 | | | | | 3.000000 | 01 Dec 2037 | | |
| | 37,702.710 | Local | | 98.444117 | 37,116.10 | 90.934914 | 34,284.93 | -2,831.17 | 0.02 |
| Original Face: | 170,000.000 | Base | | 98.444117 | 37,116.10 | 90.934914 | 34,284.93 | -2,831.17 | 0.02 |
| 3140H4B94 | FNMA POOL BJ2763 FN 05/48 FIXED 4.5 | | | | | 4.500000 | 01 May 2048 | | |
| | 25,528.660 | Local | | 107.722458 | 27,500.10 | 97.004418 | 24,763.93 | -2,736.17 | 0.01 |
| Original Face: | 220,000.020 | Base | | 107.722458 | 27,500.10 | 97.004418 | 24,763.93 | -2,736.17 | 0.01 |
| 3140HBJB5 | FNMA POOL BJ9257 FN 06/48 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2048 | | |
| | 14,553.130 | Local | | 108.345902 | 15,767.72 | 97.429031 | 14,178.97 | -1,588.75 | 0.01 |
| Original Face: | 60,000.000 | Base | | 108.345902 | 15,767.72 | 97.429031 | 14,178.97 | -1,588.75 | 0.01 |
| 3140HJJQ5 | FNMA POOL BK4770 FN 08/48 FIXED 4.5 | | | | | 4.500000 | 01 Aug 2048 | | |
| | 102,267.780 | Local | | 108.028267 | 110,478.11 | 96.556658 | 98,746.35 | -11,731.76 | 0.06 |
| Original Face: | 780,000.000 | Base | | 108.028267 | 110,478.11 | 96.556658 | 98,746.35 | -11,731.76 | 0.06 |
| 3140HMRW6 | FNMA POOL BK7700 FN 10/48 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2048 | | |
| | 39,117.340 | Local | | 108.586141 | 42,476.01 | 97.185296 | 38,016.30 | -4,459.71 | 0.02 |
| Original Face: | 170,000.000 | Base | | 108.586141 | 42,476.01 | 97.185296 | 38,016.30 | -4,459.71 | 0.02 |
| 3140J5W39 | FNMA POOL BM1565 FN 04/47 FIXED VAR | | | | | 3.000000 | 01 Apr 2047 | | |
| | 156,487.250 | Local | | 97.567073 | 152,680.03 | 88.383481 | 138,308.88 | -14,371.15 | 0.08 |
| Original Face: | 440,000.000 | Base | | 97.567073 | 152,680.03 | 88.383481 | 138,308.88 | -14,371.15 | 0.08 |
| 3140J72F1 | FNMA POOL BM3473 FN 11/47 FIXED VAR | | | | | 3.500000 | 01 Nov 2047 | | |
| | 48,315.810 | Local | | 98.744469 | 47,709.19 | 90.314109 | 43,635.99 | -4,073.20 | 0.02 |
| Original Face: | 110,000.000 | Base | | 98.744469 | 47,709.19 | 90.314109 | 43,635.99 | -4,073.20 | 0.02 |
| 3140J7VY8 | FNMA POOL BM3330 FN 01/48 FIXED VAR | | | | | 3.500000 | 01 Jan 2048 | | |
| | 12,372.650 | Local | | 107.938639 | 13,354.87 | 91.468876 | 11,317.12 | -2,037.75 | 0.01 |
| Original Face: | 40,000.000 | Base | | 107.938639 | 13,354.87 | 91.468876 | 11,317.12 | -2,037.75 | 0.01 |
| 3140J9H53 | FNMA POOL BM4751 FN 03/43 FIXED VAR | | | | | 3.500000 | 01 Mar 2043 | | |
| | 56,514.890 | Local | | 101.676249 | 57,462.22 | 92.387785 | 52,212.86 | -5,249.36 | 0.03 |
| Original Face: | 170,000.000 | Base | | 101.676249 | 57,462.22 | 92.387785 | 52,212.86 | -5,249.36 | 0.03 |

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FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|-------------------------------------|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 3140J9NP2 | FNMA POOL BM4897 FN 12/46 FIXED VAR | | | | | 3.500000 | 01 Dec 2046 | | |
| | 74,080.930 | Local | 101.735264 | 75,366.43 | 92.094050 | 68,224.13 | | -7,142.30 | 0.04 |
| Original Face: | 220,000.000 | Base | 101.735264 | 75,366.43 | 92.094050 | 68,224.13 | | -7,142.30 | 0.04 |
| 3140JHYV9 | FNMA POOL BN1623 FN 11/48 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2048 | | |
| | 14,809.390 | Local | 108.311754 | 16,040.31 | 97.076654 | 14,376.46 | | -1,663.85 | 0.01 |
| Original Face: | 60,000.000 | Base | 108.311754 | 16,040.31 | 97.076654 | 14,376.46 | | -1,663.85 | 0.01 |
| 3140KGVF7 | FNMA POOL BP8713 FN 08/50 FIXED 3 | | | | | 3.000000 | 01 Aug 2050 | | |
| | 33,457.780 | Local | 105.682057 | 35,358.87 | 87.027654 | 29,117.52 | | -6,241.35 | 0.02 |
| Original Face: | 60,000.000 | Base | 105.682057 | 35,358.87 | 87.027654 | 29,117.52 | | -6,241.35 | 0.02 |
| 3140KVQF0 | FNMA POOL BQ9453 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 46,169.730 | Local | 100.098571 | 46,215.24 | 80.797722 | 37,304.09 | | -8,911.15 | 0.02 |
| Original Face: | 60,000.000 | Base | 100.098571 | 46,215.24 | 80.797722 | 37,304.09 | | -8,911.15 | 0.02 |
| 3140L05D5 | FNMA POOL BR2643 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| | 40,523.950 | Local | 102.959040 | 41,723.07 | 80.771548 | 32,731.82 | | -8,991.25 | 0.02 |
| Original Face: | 60,000.000 | Base | 102.959040 | 41,723.07 | 80.771548 | 32,731.82 | | -8,991.25 | 0.02 |
| 3140L06A0 | FNMA POOL BR2664 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| | 40,571.280 | Local | 103.119990 | 41,837.10 | 80.945519 | 32,840.63 | | -8,996.47 | 0.02 |
| Original Face: | 60,000.000 | Base | 103.119990 | 41,837.10 | 80.945519 | 32,840.63 | | -8,996.47 | 0.02 |
| 3140L1TP0 | FNMA POOL BR3257 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| | 41,783.840 | Local | 103.294838 | 43,160.55 | 81.760834 | 34,162.82 | | -8,997.73 | 0.02 |
| Original Face: | 60,000.000 | Base | 103.294838 | 43,160.55 | 81.760834 | 34,162.82 | | -8,997.73 | 0.02 |
| 3140L3G88 | FNMA POOL BR4722 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 41,557.010 | Local | 99.774767 | 41,463.41 | 80.773842 | 33,567.19 | | -7,896.22 | 0.02 |
| Original Face: | 60,000.000 | Base | 99.774767 | 41,463.41 | 80.773842 | 33,567.19 | | -7,896.22 | 0.02 |
| 3140L3JA0 | FNMA POOL BR4756 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 40,277.250 | Local | 100.617421 | 40,525.93 | 80.779683 | 32,535.83 | | -7,990.10 | 0.02 |
| Original Face: | 60,000.000 | Base | 100.617421 | 40,525.93 | 80.779683 | 32,535.83 | | -7,990.10 | 0.02 |
| 3140L4HK8 | FNMA POOL BR5633 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 46,538.510 | Local | 100.673485 | 46,851.94 | 80.779347 | 37,593.50 | | -9,258.44 | 0.02 |
| Original Face: | 60,000.000 | Base | 100.673485 | 46,851.94 | 80.779347 | 37,593.50 | | -9,258.44 | 0.02 |

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|--------------------------------|--------------------------------------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3140LGY55 | FNMA POOL BS6131 FN 07/32 FIXED 3.89 | | | | 3.890000 | 01 Jul 2032 | | | |
| | | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140LJAK2 | FNMA POOL BS7209 FN 11/32 FIXED 5.18 | | | | 5.180000 | 01 Nov 2032 | | | |
| | | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140LKKW2 | FNMA POOL BS8408 FN 06/28 FIXED 4.49 | | | | 4.490000 | 01 Jun 2028 | | | |
| | | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 3140LLZT1 | FNMA POOL BS9753 FN 10/28 FIXED 5.13 | | | | 5.130000 | 01 Oct 2028 | | | |
| | | 0.000 | Local | 0.000000 | 0.14 | 0.000000 | 0.00 | -0.14 | 0.00 |
| | | | Base | 0.000000 | 0.14 | 0.000000 | 0.00 | -0.14 | 0.00 |
| 3140LMB65 | FNMA POOL BS9960 FN 12/33 FIXED 5.36 | | | | 5.360000 | 01 Dec 2033 | | | |
| | | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140LN5G8 | FNMA POOL BT0846 FN 07/51 FIXED 2.5 | | | | 2.500000 | 01 Jul 2051 | | | |
| | | 46,569.240 | Local | 103.910672 | 48,390.41 | 83.974063 | 39,106.08 | -9,284.33 | 0.02 |
| Original Face: | | 60,000.000 | Base | 103.910672 | 48,390.41 | 83.974063 | 39,106.08 | -9,284.33 | 0.02 |
| 3140LRT40 | FNMA POOL BT3270 FN 08/51 FIXED 2.5 | | | | 2.500000 | 01 Aug 2051 | | | |
| | | 47,893.160 | Local | 104.061311 | 49,838.25 | 84.225544 | 40,338.27 | -9,499.98 | 0.02 |
| Original Face: | | 60,000.000 | Base | 104.061311 | 49,838.25 | 84.225544 | 40,338.27 | -9,499.98 | 0.02 |
| 3140LRTA6 | FNMA POOL BT3244 FN 07/51 FIXED 2.5 | | | | 2.500000 | 01 Jul 2051 | | | |
| | | 49,773.580 | Local | 103.910669 | 51,720.06 | 84.033130 | 41,826.30 | -9,893.76 | 0.02 |
| Original Face: | | 60,000.000 | Base | 103.910669 | 51,720.06 | 84.033130 | 41,826.30 | -9,893.76 | 0.02 |
| 3140M33H1 | FNMA POOL BU2599 FN 01/52 FIXED 2.5 | | | | 2.500000 | 01 Jan 2052 | | | |
| | | 49,925.380 | Local | 100.783710 | 50,316.65 | 84.248980 | 42,061.62 | -8,255.03 | 0.02 |
| Original Face: | | 60,000.000 | Base | 100.783710 | 50,316.65 | 84.248980 | 42,061.62 | -8,255.03 | 0.02 |
| 3140MGNF4 | FNMA POOL BV3089 FN 02/52 FIXED 2.5 | | | | 2.500000 | 01 Feb 2052 | | | |
| | | 49,276.280 | Local | 98.543478 | 48,558.56 | 84.248904 | 41,514.73 | -7,043.83 | 0.02 |
| Original Face: | | 60,000.000 | Base | 98.543478 | 48,558.56 | 84.248904 | 41,514.73 | -7,043.83 | 0.02 |

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FUND: HBQ1



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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140MNP83 | FNMA POOL BV8546 FN 05/52 FIXED 3.5 | | | | | 3.500000 | 01 May 2052 | | |
| | 50,478.830 | Local | | 97.103063 | 49,016.49 | 90.777367 | 45,823.35 | -3,193.14 | 0.03 |
| Original Face: | 60,000.000 | Base | | 97.103063 | 49,016.49 | 90.777367 | 45,823.35 | -3,193.14 | 0.03 |
| 3140MRBS5 | FNMA POOL BW0048 FN 07/52 FIXED 5 | | | | | 5.000000 | 01 Jul 2052 | | |
| | 49,874.400 | Local | | 99.727335 | 49,738.41 | 98.229166 | 48,991.21 | -747.20 | 0.03 |
| Original Face: | 60,000.000 | Base | | 99.727335 | 49,738.41 | 98.229166 | 48,991.21 | -747.20 | 0.03 |
| 3140N3AS8 | FNMA POOL BW9916 FN 10/52 FIXED 5 | | | | | 5.000000 | 01 Oct 2052 | | |
| | 92,362.260 | Local | | 96.803316 | 89,409.73 | 97.861557 | 90,387.15 | 977.42 | 0.05 |
| Original Face: | 100,000.000 | Base | | 96.803316 | 89,409.73 | 97.861557 | 90,387.15 | 977.42 | 0.05 |
| 3140N6NC2 | FNMA POOL BX2186 FN 11/52 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2052 | | |
| | 57,057.420 | Local | | 98.156226 | 56,005.41 | 95.338440 | 54,397.65 | -1,607.76 | 0.03 |
| Original Face: | 60,000.000 | Base | | 98.156226 | 56,005.41 | 95.338440 | 54,397.65 | -1,607.76 | 0.03 |
| 3140Q95N9 | FNMA POOL CA2652 FN 11/48 FIXED 5 | | | | | 5.000000 | 01 Nov 2048 | | |
| | 60,734.460 | Local | | 103.792723 | 63,037.95 | 99.081792 | 60,176.79 | -2,861.16 | 0.03 |
| Original Face: | 470,000.000 | Base | | 103.792723 | 63,037.95 | 99.081792 | 60,176.79 | -2,861.16 | 0.03 |
| 3140Q9HZ9 | FNMA POOL CA2047 FN 07/48 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2048 | | |
| | 23,856.810 | Local | | 107.959321 | 25,755.65 | 97.076705 | 23,159.41 | -2,596.24 | 0.01 |
| Original Face: | 110,000.000 | Base | | 107.959321 | 25,755.65 | 97.076705 | 23,159.41 | -2,596.24 | 0.01 |
| 3140Q9NR0 | FNMA POOL CA2199 FN 08/48 FIXED 4.5 | | | | | 4.500000 | 01 Aug 2048 | | |
| | 36,256.560 | Local | | 108.286473 | 39,260.95 | 97.076662 | 35,196.66 | -4,064.29 | 0.02 |
| Original Face: | 170,000.020 | Base | | 108.286473 | 39,260.95 | 97.076662 | 35,196.66 | -4,064.29 | 0.02 |
| 3140Q9XA6 | FNMA POOL CA2472 FN 10/48 FIXED 4 | | | | | 4.000000 | 01 Oct 2048 | | |
| | 30,788.560 | Local | | 96.185824 | 29,614.23 | 94.127722 | 28,980.57 | -633.66 | 0.02 |
| Original Face: | 110,000.000 | Base | | 96.185824 | 29,614.23 | 94.127722 | 28,980.57 | -633.66 | 0.02 |
| 3140Q9XL2 | FNMA POOL CA2482 FN 10/48 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2048 | | |
| | 22,507.800 | Local | | 107.970615 | 24,301.81 | 97.277674 | 21,895.06 | -2,406.75 | 0.01 |
| Original Face: | 110,000.000 | Base | | 107.970615 | 24,301.81 | 97.277674 | 21,895.06 | -2,406.75 | 0.01 |
| 3140QC6R2 | FNMA POOL CA5379 FN 03/50 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2050 | | |
| | 23,787.030 | Local | | 109.071877 | 25,944.96 | 96.893765 | 23,048.15 | -2,896.81 | 0.01 |
| Original Face: | 60,000.000 | Base | | 109.071877 | 25,944.96 | 96.893765 | 23,048.15 | -2,896.81 | 0.01 |

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 3140QCDC7 | FNMA POOL CA4598 FN 11/39 FIXED 3.5 | | | | | 3.500000 | 01 Nov 2039 | | |
| | 23,175.050 | Local | 106.729306 | 24,734.57 | 93.788044 | 21,735.43 | | -2,999.14 | 0.01 |
| Original Face: | 60,000.000 | Base | 106.729306 | 24,734.57 | 93.788044 | 21,735.43 | | -2,999.14 | 0.01 |
| 3140QEYV8 | FNMA POOL CA7023 FN 09/50 FIXED 2 | | | | | 2.000000 | 01 Sep 2050 | | |
| | 43,023.930 | Local | 82.014498 | 35,285.86 | 79.925678 | 34,387.17 | | -898.69 | 0.02 |
| Original Face: | 60,000.000 | Base | 82.014498 | 35,285.86 | 79.925678 | 34,387.17 | | -898.69 | 0.02 |
| 3140QFA25 | FNMA POOL CA7224 FN 10/50 FIXED 2 | | | | | 2.000000 | 01 Oct 2050 | | |
| | 42,897.330 | Local | 82.012377 | 35,181.12 | 80.049101 | 34,338.93 | | -842.19 | 0.02 |
| Original Face: | 60,000.000 | Base | 82.012377 | 35,181.12 | 80.049101 | 34,338.93 | | -842.19 | 0.02 |
| 3140QFG86 | FNMA POOL CA7422 FN 10/40 FIXED 2 | | | | | 2.000000 | 01 Oct 2040 | | |
| | 275,343.810 | Local | 85.676576 | 235,905.15 | 84.719475 | 233,269.83 | | -2,635.32 | 0.13 |
| Original Face: | 400,000.000 | Base | 85.676576 | 235,905.15 | 84.719475 | 233,269.83 | | -2,635.32 | 0.13 |
| 3140QFLM9 | FNMA POOL CA7531 FN 10/50 FIXED 3 | | | | | 3.000000 | 01 Oct 2050 | | |
| | 42,529.230 | Local | 92.538543 | 39,355.93 | 87.968555 | 37,412.35 | | -1,943.58 | 0.02 |
| Original Face: | 60,000.000 | Base | 92.538543 | 39,355.93 | 87.968555 | 37,412.35 | | -1,943.58 | 0.02 |
| 3140QHMG7 | FNMA POOL CA9358 FN 03/41 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2041 | | |
| | 44,539.430 | Local | 104.250054 | 46,432.38 | 87.271848 | 38,870.38 | | -7,562.00 | 0.02 |
| Original Face: | 60,000.000 | Base | 104.250054 | 46,432.38 | 87.271848 | 38,870.38 | | -7,562.00 | 0.02 |
| 3140QKDE5 | FNMA POOL CB0100 FN 04/41 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2041 | | |
| | 46,193.390 | Local | 104.440895 | 48,244.79 | 87.271204 | 40,313.53 | | -7,931.26 | 0.02 |
| Original Face: | 60,000.000 | Base | 104.440895 | 48,244.79 | 87.271204 | 40,313.53 | | -7,931.26 | 0.02 |
| 3140QKDF2 | FNMA POOL CB0101 FN 04/41 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2041 | | |
| | 45,307.070 | Local | 104.253111 | 47,234.03 | 87.271557 | 39,540.19 | | -7,693.84 | 0.02 |
| Original Face: | 60,000.000 | Base | 104.253111 | 47,234.03 | 87.271557 | 39,540.19 | | -7,693.84 | 0.02 |
| 3140QKQY7 | FNMA POOL CB0470 FN 05/41 FIXED 2.5 | | | | | 2.500000 | 01 May 2041 | | |
| | 46,909.600 | Local | 103.846483 | 48,713.97 | 87.464153 | 41,029.08 | | -7,684.89 | 0.02 |
| Original Face: | 60,000.000 | Base | 103.846483 | 48,713.97 | 87.464153 | 41,029.08 | | -7,684.89 | 0.02 |
| 3140QLMX1 | FNMA POOL CB1273 FN 08/51 FIXED 2 | | | | | 2.000000 | 01 Aug 2051 | | |
| | 93,150.590 | Local | 94.075142 | 87,631.55 | 80.046261 | 74,563.56 | | -13,067.99 | 0.04 |
| Original Face: | 110,000.000 | Base | 94.075142 | 87,631.55 | 80.046261 | 74,563.56 | | -13,067.99 | 0.04 |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140QLNT9 | FNMA POOL CB1301 FN 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| | 16,028.680 | Local | | 84.730246 | 13,581.14 | 83.416912 | 13,370.63 | -210.51 | 0.01 |
| Original Face: | 20,000.000 | Base | | 84.730246 | 13,581.14 | 83.416912 | 13,370.63 | -210.51 | 0.01 |
| 3140QM6A7 | FNMA POOL CB2664 FN 01/52 FIXED 3 | | | | | 3.000000 | 01 Jan 2052 | | |
| | 237,544.750 | Local | | 90.580310 | 215,168.77 | 86.817893 | 206,231.35 | -8,937.42 | 0.12 |
| Original Face: | 280,000.000 | Base | | 90.580310 | 215,168.77 | 86.817893 | 206,231.35 | -8,937.42 | 0.12 |
| 3140QMK37 | FNMA POOL CB2113 FN 11/41 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2041 | | |
| | 83,783.930 | Local | | 87.949431 | 73,687.49 | 87.103447 | 72,978.69 | -708.80 | 0.04 |
| Original Face: | 100,000.000 | Base | | 87.949431 | 73,687.49 | 87.103447 | 72,978.69 | -708.80 | 0.04 |
| 3140QMK52 | FNMA POOL CB2115 FN 11/41 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2041 | | |
| | 48,412.510 | Local | | 94.751336 | 45,871.50 | 87.186643 | 42,209.24 | -3,662.26 | 0.02 |
| Original Face: | 60,000.000 | Base | | 94.751336 | 45,871.50 | 87.186643 | 42,209.24 | -3,662.26 | 0.02 |
| 3140QMZ56 | FNMA POOL CB2563 FN 01/42 FIXED 2 | | | | | 2.000000 | 01 Jan 2042 | | |
| | 240,570.840 | Local | | 86.306291 | 207,627.77 | 84.062483 | 202,229.82 | -5,397.95 | 0.12 |
| Original Face: | 280,000.000 | Base | | 86.306291 | 207,627.77 | 84.062483 | 202,229.82 | -5,397.95 | 0.12 |
| 3140QNL26 | FNMA POOL CB3044 FN 03/52 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2052 | | |
| | 53,195.140 | Local | | 98.180510 | 52,227.26 | 83.973190 | 44,669.66 | -7,557.60 | 0.03 |
| Original Face: | 60,000.000 | Base | | 98.180510 | 52,227.26 | 83.973190 | 44,669.66 | -7,557.60 | 0.03 |
| 3140QNT69 | FNMA POOL CB3272 FN 04/52 FIXED 4 | | | | | 4.000000 | 01 Apr 2052 | | |
| | 51,771.030 | Local | | 95.336716 | 49,356.80 | 93.691830 | 48,505.23 | -851.57 | 0.03 |
| Original Face: | 60,000.000 | Base | | 95.336716 | 49,356.80 | 93.691830 | 48,505.23 | -851.57 | 0.03 |
| 3140QNVN9 | FNMA POOL CB3320 FN 04/52 FIXED 4 | | | | | 4.000000 | 01 Apr 2052 | | |
| | 150,697.420 | Local | | 96.345259 | 145,189.82 | 93.295760 | 140,594.30 | -4,595.52 | 0.08 |
| Original Face: | 170,000.000 | Base | | 96.345259 | 145,189.82 | 93.295760 | 140,594.30 | -4,595.52 | 0.08 |
| 3140QPAQ0 | FNMA POOL CB3614 FN 05/52 FIXED 4 | | | | | 4.000000 | 01 May 2052 | | |
| | 52,106.640 | Local | | 101.248018 | 52,756.94 | 93.691996 | 48,819.75 | -3,937.19 | 0.03 |
| Original Face: | 60,000.000 | Base | | 101.248018 | 52,756.94 | 93.691996 | 48,819.75 | -3,937.19 | 0.03 |
| 3140QPHK6 | FNMA POOL CB3833 FN 06/52 FIXED 3 | | | | | 3.000000 | 01 Jun 2052 | | |
| | 9,013.280 | Local | | 95.292946 | 8,589.02 | 86.388093 | 7,786.40 | -802.62 | 0.00 |
| Original Face: | 10,000.000 | Base | | 95.292946 | 8,589.02 | 86.388093 | 7,786.40 | -802.62 | 0.00 |

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FUND: HBQ1



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|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
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| | Units | | | | | | | | |
| 3140QPJ24 | FNMA POOL CB3880 FN 06/52 FIXED 5 | | | | | 5.000000 | 01 Jun 2052 | | |
| | 50,378.060 | Local | 100.636130 | 50,698.53 | 98.706585 | 49,726.46 | | -972.07 | 0.03 |
| Original Face: | 60,000.000 | Base | 100.636130 | 50,698.53 | 98.706585 | 49,726.46 | | -972.07 | 0.03 |
| 3140QPRZ2 | FNMA POOL CB4103 FN 07/52 FIXED 5 | | | | | 5.000000 | 01 Jul 2052 | | |
| | 86,065.490 | Local | 98.380570 | 84,671.72 | 99.869571 | 85,953.24 | | 1,281.52 | 0.05 |
| Original Face: | 100,000.000 | Base | 98.380570 | 84,671.72 | 99.869571 | 85,953.24 | | 1,281.52 | 0.05 |
| 3140QQ4A0 | FNMA POOL CB5316 FN 12/52 FIXED 6 | | | | | 6.000000 | 01 Dec 2052 | | |
| | 96,006.820 | Local | 97.986206 | 94,073.44 | 101.243526 | 97,200.69 | | 3,127.25 | 0.06 |
| Original Face: | 110,000.000 | Base | 97.986206 | 94,073.44 | 101.243526 | 97,200.69 | | 3,127.25 | 0.06 |
| 3140QQKA2 | FNMA POOL CB4788 FN 10/52 FIXED 5 | | | | | 5.000000 | 01 Oct 2052 | | |
| | 89,285.910 | Local | 96.892208 | 86,511.09 | 97.750150 | 87,277.11 | | 766.02 | 0.05 |
| Original Face: | 100,000.000 | Base | 96.892208 | 86,511.09 | 97.750150 | 87,277.11 | | 766.02 | 0.05 |
| 3140QQVA0 | FNMA POOL CB5108 FN 11/52 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2052 | | |
| | 184,724.640 | Local | 96.330452 | 177,946.08 | 99.819371 | 184,390.97 | | 6,444.89 | 0.11 |
| Original Face: | 200,000.000 | Base | 96.330452 | 177,946.08 | 99.819371 | 184,390.97 | | 6,444.89 | 0.11 |
| 3140QRDB6 | FNMA POOL CB5497 FN 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| | 150,533.920 | Local | 103.552595 | 155,881.78 | 103.317156 | 155,527.36 | | -354.42 | 0.09 |
| Original Face: | 170,000.000 | Base | 103.552595 | 155,881.78 | 103.317156 | 155,527.36 | | -354.42 | 0.09 |
| 3140QRRN5 | FNMA POOL CB5892 FN 03/53 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2053 | | |
| | 56,700.070 | Local | 98.389914 | 55,787.15 | 95.354916 | 54,066.30 | | -1,720.85 | 0.03 |
| Original Face: | 60,000.000 | Base | 98.389914 | 55,787.15 | 95.354916 | 54,066.30 | | -1,720.85 | 0.03 |
| 3140QS3T6 | FNMA POOL CB7109 FN 09/53 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2053 | | |
| | 161,878.750 | Local | 98.117072 | 158,830.69 | 99.873755 | 161,674.39 | | 2,843.70 | 0.09 |
| Original Face: | 170,000.000 | Base | 98.117072 | 158,830.69 | 99.873755 | 161,674.39 | | 2,843.70 | 0.09 |
| 3140QSAY7 | FNMA POOL CB6322 FN 05/53 FIXED 5.5 | | | | | 5.500000 | 01 May 2053 | | |
| | 56,629.800 | Local | 100.228078 | 56,758.96 | 100.030759 | 56,647.22 | | -111.74 | 0.03 |
| Original Face: | 60,000.000 | Base | 100.228078 | 56,758.96 | 100.030759 | 56,647.22 | | -111.74 | 0.03 |
| 3140QSQF1 | FNMA POOL CB6753 FN 07/53 FIXED 6 | | | | | 6.000000 | 01 Jul 2053 | | |
| | 160,303.650 | Local | 100.346923 | 160,859.78 | 101.494913 | 162,700.05 | | 1,840.27 | 0.09 |
| Original Face: | 170,000.000 | Base | 100.346923 | 160,859.78 | 101.494913 | 162,700.05 | | 1,840.27 | 0.09 |

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|--------------------------------|-------------------------------------|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 3140QUD86 | FNMA POOL CB8226 FN 03/54 FIXED 6.5 | | | | 6.500000 | 01 Mar 2054 | | |
| | | 100,000.000 | Local 102.773440 | 102,773.44 | 102.693565 | 102,693.57 | -79.87 | 0.06 |
| Original Face: | | 100,000.000 | Base 102.773440 | 102,773.44 | 102.693565 | 102,693.57 | -79.87 | 0.06 |
| 3140X3CE6 | FNMA POOL FM0068 FN 02/40 FIXED VAR | | | | 3.500000 | 01 Feb 2040 | | |
| | | 27,361.500 | Local 107.137036 | 29,314.30 | 93.410142 | 25,558.42 | -3,755.88 | 0.01 |
| Original Face: | | 60,000.010 | Base 107.137036 | 29,314.30 | 93.410142 | 25,558.42 | -3,755.88 | 0.01 |
| 3140X4KF2 | FNMA POOL FM1193 FN 06/49 FIXED VAR | | | | 3.500000 | 01 Jun 2049 | | |
| | | 13,837.130 | Local 106.595876 | 14,749.81 | 91.048677 | 12,598.52 | -2,151.29 | 0.01 |
| Original Face: | | 60,000.000 | Base 106.595876 | 14,749.81 | 91.048677 | 12,598.52 | -2,151.29 | 0.01 |
| 3140X4MM5 | FNMA POOL FM1263 FN 07/49 FIXED VAR | | | | 4.500000 | 01 Jul 2049 | | |
| | | 21,285.350 | Local 98.909626 | 21,053.26 | 96.674189 | 20,577.44 | -475.82 | 0.01 |
| Original Face: | | 110,000.010 | Base 98.909626 | 21,053.26 | 96.674189 | 20,577.44 | -475.82 | 0.01 |
| 3140X4ZB5 | FNMA POOL FM1637 FN 05/49 FIXED VAR | | | | 4.500000 | 01 May 2049 | | |
| | | 9,799.060 | Local 105.851582 | 10,372.46 | 97.025053 | 9,507.54 | -864.92 | 0.01 |
| Original Face: | | 50,000.000 | Base 105.851582 | 10,372.46 | 97.025053 | 9,507.54 | -864.92 | 0.01 |
| 3140X5LS0 | FNMA POOL FM2136 FN 12/39 FIXED VAR | | | | 3.500000 | 01 Dec 2039 | | |
| | | 20,320.480 | Local 106.230906 | 21,586.63 | 93.870510 | 19,074.94 | -2,511.69 | 0.01 |
| Original Face: | | 60,000.010 | Base 106.230906 | 21,586.63 | 93.870510 | 19,074.94 | -2,511.69 | 0.01 |
| 3140X66J5 | FNMA POOL FM3572 FN 09/49 FIXED VAR | | | | 4.500000 | 01 Sep 2049 | | |
| | | 34,304.920 | Local 109.461471 | 37,550.67 | 97.079468 | 33,303.03 | -4,247.64 | 0.02 |
| Original Face: | | 110,000.000 | Base 109.461471 | 37,550.67 | 97.079468 | 33,303.03 | -4,247.64 | 0.02 |
| 3140X6CG4 | FNMA POOL FM2770 FN 04/50 FIXED VAR | | | | 3.500000 | 01 Apr 2050 | | |
| | | 107,417.070 | Local 105.350965 | 113,164.92 | 90.970169 | 97,717.49 | -15,447.43 | 0.06 |
| Original Face: | | 280,000.000 | Base 105.350965 | 113,164.92 | 90.970169 | 97,717.49 | -15,447.43 | 0.06 |
| 3140X6L74 | FNMA POOL FM3049 FN 04/44 FIXED VAR | | | | 4.000000 | 01 Apr 2044 | | |
| | | 109,756.410 | Local 97.265900 | 106,755.56 | 94.674943 | 103,911.82 | -2,843.74 | 0.06 |
| Original Face: | | 280,000.000 | Base 97.265900 | 106,755.56 | 94.674943 | 103,911.82 | -2,843.74 | 0.06 |
| 3140X6PH8 | FNMA POOL FM3123 FN 03/38 FIXED VAR | | | | 2.500000 | 01 Mar 2038 | | |
| | | 55,543.730 | Local 104.501462 | 58,044.01 | 89.779346 | 49,866.80 | -8,177.21 | 0.03 |
| Original Face: | | 170,000.000 | Base 104.501462 | 58,044.01 | 89.779346 | 49,866.80 | -8,177.21 | 0.03 |

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| | Units | | | | | | | | |
| 3140X6TG6 | FNMA POOL FM3250 FN 05/50 FIXED VAR | | | | | 3.500000 | 01 May 2050 | | |
| | 15,467.610 | Local | 105.972545 | 16,391.42 | 90.970957 | 14,071.03 | -2,320.39 | 0.01 | |
| Original Face: | 50,000.000 | Base | 105.972545 | 16,391.42 | 90.970957 | 14,071.03 | -2,320.39 | 0.01 | |
| 3140X7FP9 | FNMA POOL FM3773 FN 11/48 FIXED VAR | | | | | 3.500000 | 01 Nov 2048 | | |
| | 125,054.770 | Local | 105.996676 | 132,553.90 | 91.284786 | 114,155.98 | -18,397.92 | 0.07 | |
| Original Face: | 410,000.000 | Base | 105.996676 | 132,553.90 | 91.284786 | 114,155.98 | -18,397.92 | 0.07 | |
| 3140X8HP5 | FNMA POOL FM4737 FN 09/50 FIXED VAR | | | | | 3.500000 | 01 Sep 2050 | | |
| | 25,855.240 | Local | 106.505915 | 27,537.36 | 90.969927 | 23,520.49 | -4,016.87 | 0.01 | |
| Original Face: | 60,000.000 | Base | 106.505915 | 27,537.36 | 90.969927 | 23,520.49 | -4,016.87 | 0.01 | |
| 3140X92S3 | FNMA POOL FM6184 FN 03/51 FIXED VAR | | | | | 2.000000 | 01 Mar 2051 | | |
| | 119,797.490 | Local | 100.028156 | 119,831.22 | 81.025993 | 97,067.11 | -22,764.11 | 0.06 | |
| Original Face: | 170,000.000 | Base | 100.028156 | 119,831.22 | 81.025993 | 97,067.11 | -22,764.11 | 0.06 | |
| 3140X9CM5 | FNMA POOL FM5475 FN 03/50 FIXED VAR | | | | | 4.500000 | 01 Mar 2050 | | |
| | 19,788.630 | Local | 109.225651 | 21,614.26 | 96.883649 | 19,171.95 | -2,442.31 | 0.01 | |
| Original Face: | 60,000.010 | Base | 109.225651 | 21,614.26 | 96.883649 | 19,171.95 | -2,442.31 | 0.01 | |
| 3140X9JE6 | FNMA POOL FM5660 FN 08/49 FIXED VAR | | | | | 4.500000 | 01 Aug 2049 | | |
| | 111,978.550 | Local | 108.086227 | 121,033.39 | 97.324256 | 108,982.29 | -12,051.10 | 0.06 | |
| Original Face: | 280,000.000 | Base | 108.086227 | 121,033.39 | 97.324256 | 108,982.29 | -12,051.10 | 0.06 | |
| 3140X9M93 | FNMA POOL FM5783 FN 06/38 FIXED VAR | | | | | 3.000000 | 01 Jun 2038 | | |
| | 27,630.840 | Local | 104.789865 | 28,954.32 | 92.278541 | 25,497.34 | -3,456.98 | 0.01 | |
| Original Face: | 60,000.010 | Base | 104.789865 | 28,954.32 | 92.278541 | 25,497.34 | -3,456.98 | 0.01 | |
| 3140X9Y82 | FNMA POOL FM6134 FN 03/40 FIXED VAR | | | | | 3.000000 | 01 Mar 2040 | | |
| | 27,621.270 | Local | 104.669192 | 28,910.96 | 91.671477 | 25,320.83 | -3,590.13 | 0.01 | |
| Original Face: | 60,000.000 | Base | 104.669192 | 28,910.96 | 91.671477 | 25,320.83 | -3,590.13 | 0.01 | |
| 3140XAEW8 | FNMA POOL FM6448 FN 03/51 FIXED VAR | | | | | 2.000000 | 01 Mar 2051 | | |
| | 48,601.310 | Local | 100.520788 | 48,854.42 | 80.434085 | 39,092.02 | -9,762.40 | 0.02 | |
| Original Face: | 60,000.000 | Base | 100.520788 | 48,854.42 | 80.434085 | 39,092.02 | -9,762.40 | 0.02 | |
| 3140XAF5 | FNMA POOL FM6460 FN 03/51 FIXED VAR | | | | | 2.500000 | 01 Mar 2051 | | |
| | 43,712.410 | Local | 103.577817 | 45,276.36 | 84.427157 | 36,905.15 | -8,371.21 | 0.02 | |
| Original Face: | 60,000.000 | Base | 103.577817 | 45,276.36 | 84.427157 | 36,905.15 | -8,371.21 | 0.02 | |

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| 3140XAKK7 | FNMA POOL FM6597 FN 03/41 FIXED VAR | | | | | 2.000000 | 01 Mar 2041 | | |
| | 85,107.080 | Local | 91.623071 | 77,977.72 | 84.531831 | 71,942.57 | -6,035.15 | 0.04 | |
| Original Face: | 110,000.000 | Base | 91.623071 | 77,977.72 | 84.531831 | 71,942.57 | -6,035.15 | 0.04 | |
| 3140XARA2 | FNMA POOL FM6780 FN 04/51 FIXED VAR | | | | | 2.500000 | 01 Apr 2051 | | |
| | 42,086.580 | Local | 103.613765 | 43,607.49 | 84.374582 | 35,510.38 | -8,097.11 | 0.02 | |
| Original Face: | 60,000.000 | Base | 103.613765 | 43,607.49 | 84.374582 | 35,510.38 | -8,097.11 | 0.02 | |
| 3140XBQ37 | FNMA POOL FM7673 FN 06/51 FIXED VAR | | | | | 2.500000 | 01 Jun 2051 | | |
| | 170,082.930 | Local | 86.178854 | 146,575.52 | 83.503623 | 142,025.41 | -4,550.11 | 0.08 | |
| Original Face: | 220,000.000 | Base | 86.178854 | 146,575.52 | 83.503623 | 142,025.41 | -4,550.11 | 0.08 | |
| 3140XBUL2 | FNMA POOL FM7786 FN 01/49 FIXED VAR | | | | | 4.000000 | 01 Jan 2049 | | |
| | 164,874.870 | Local | 107.105182 | 176,589.53 | 94.515560 | 155,832.41 | -20,757.12 | 0.09 | |
| Original Face: | 330,000.000 | Base | 107.105182 | 176,589.53 | 94.515560 | 155,832.41 | -20,757.12 | 0.09 | |
| 3140XBYG9 | FNMA POOL FM7910 FN 07/51 FIXED VAR | | | | | 2.500000 | 01 Jul 2051 | | |
| | 47,770.190 | Local | 104.103019 | 49,730.21 | 84.700501 | 40,461.59 | -9,268.62 | 0.02 | |
| Original Face: | 60,000.000 | Base | 104.103019 | 49,730.21 | 84.700501 | 40,461.59 | -9,268.62 | 0.02 | |
| 3140XCM62 | FNMA POOL FM8480 FN 11/50 FIXED VAR | | | | | 3.000000 | 01 Nov 2050 | | |
| | 102,543.190 | Local | 89.868220 | 92,153.74 | 86.996853 | 89,209.35 | -2,944.39 | 0.05 | |
| Original Face: | 170,000.000 | Base | 89.868220 | 92,153.74 | 86.996853 | 89,209.35 | -2,944.39 | 0.05 | |
| 3140XCQ76 | FNMA POOL FM8577 FN 08/51 FIXED VAR | | | | | 3.000000 | 01 Aug 2051 | | |
| | 81,653.020 | Local | 100.189497 | 81,807.75 | 88.091446 | 71,929.33 | -9,878.42 | 0.04 | |
| Original Face: | 110,000.010 | Base | 100.189497 | 81,807.75 | 88.091446 | 71,929.33 | -9,878.42 | 0.04 | |
| 3140XCTE8 | FNMA POOL FM8648 FN 09/51 FIXED VAR | | | | | 3.000000 | 01 Sep 2051 | | |
| | 76,088.910 | Local | 81.539373 | 62,042.42 | 86.820288 | 66,060.61 | 4,018.19 | 0.04 | |
| Original Face: | 100,000.000 | Base | 81.539373 | 62,042.42 | 86.820288 | 66,060.61 | 4,018.19 | 0.04 | |
| 3140XCXQ6 | FNMA POOL FM8786 FN 10/51 FIXED VAR | | | | | 2.500000 | 01 Oct 2051 | | |
| | 89,730.250 | Local | 90.043380 | 80,796.15 | 84.003146 | 75,376.23 | -5,419.92 | 0.04 | |
| Original Face: | 110,000.000 | Base | 90.043380 | 80,796.15 | 84.003146 | 75,376.23 | -5,419.92 | 0.04 | |
| 3140XCXK8 | FNMA POOL FM8813 FN 09/51 FIXED VAR | | | | | 3.500000 | 01 Sep 2051 | | |
| | 37,934.930 | Local | 92.348819 | 35,032.46 | 90.143841 | 34,196.00 | -836.46 | 0.02 | |
| Original Face: | 60,000.000 | Base | 92.348819 | 35,032.46 | 90.143841 | 34,196.00 | -836.46 | 0.02 | |

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 3140XCZ68 | FNMA POOL FM8864 FN 10/51 FIXED VAR | | | | | 2.500000 | 01 Oct 2051 | | |
| | 47,234.400 | Local | 103.119548 | 48,707.90 | 84.216930 | 39,779.36 | | -8,928.54 | 0.02 |
| Original Face: | 60,000.000 | Base | 103.119548 | 48,707.90 | 84.216930 | 39,779.36 | | -8,928.54 | 0.02 |
| 3140XDF35 | FNMA POOL FM9185 FN 10/41 FIXED VAR | | | | | 2.000000 | 01 Oct 2041 | | |
| | 140,072.460 | Local | 102.213340 | 143,172.74 | 84.161354 | 117,886.88 | | -25,285.86 | 0.07 |
| Original Face: | 170,000.000 | Base | 102.213340 | 143,172.74 | 84.161354 | 117,886.88 | | -25,285.86 | 0.07 |
| 3140XDGD2 | FNMA POOL FM9195 FN 10/51 FIXED VAR | | | | | 2.500000 | 01 Oct 2051 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| 3140XDMP8 | FNMA POOL FM9365 FN 11/51 FIXED VAR | | | | | 3.000000 | 01 Nov 2051 | | |
| | 47,305.400 | Local | 100.335480 | 47,464.10 | 88.026935 | 41,641.49 | | -5,822.61 | 0.02 |
| Original Face: | 60,000.000 | Base | 100.335480 | 47,464.10 | 88.026935 | 41,641.49 | | -5,822.61 | 0.02 |
| 3140XDP34 | FNMA POOL FM9441 FN 04/51 FIXED VAR | | | | | 2.000000 | 01 Apr 2051 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| 3140XDQS8 | FNMA POOL FM9464 FN 11/51 FIXED VAR | | | | | 3.000000 | 01 Nov 2051 | | |
| | 87,934.170 | Local | 92.384735 | 81,237.75 | 87.490297 | 76,933.87 | | -4,303.88 | 0.04 |
| Original Face: | 110,000.000 | Base | 92.384735 | 81,237.75 | 87.490297 | 76,933.87 | | -4,303.88 | 0.04 |
| 3140XDRK4 | FNMA POOL FM9489 FN 11/51 FIXED VAR | | | | | 2.000000 | 01 Nov 2051 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | | 0.01 | 0.00 |
| 3140XFA27 | FNMA POOL FS0024 FN 09/51 FIXED VAR | | | | | 2.500000 | 01 Sep 2051 | | |
| | 44,092.630 | Local | 97.674804 | 43,067.39 | 84.967277 | 37,464.31 | | -5,603.08 | 0.02 |
| Original Face: | 60,000.000 | Base | 97.674804 | 43,067.39 | 84.967277 | 37,464.31 | | -5,603.08 | 0.02 |
| 3140XFA68 | FNMA POOL FS0028 FN 09/51 FIXED VAR | | | | | 2.500000 | 01 Sep 2051 | | |
| | 50,430.810 | Local | 90.015786 | 45,395.69 | 83.974418 | 42,348.98 | | -3,046.71 | 0.02 |
| Original Face: | 60,000.000 | Base | 90.015786 | 45,395.69 | 83.974418 | 42,348.98 | | -3,046.71 | 0.02 |
| 3140XFBC4 | FNMA POOL FS0034 FN 12/51 FIXED VAR | | | | | 3.000000 | 01 Dec 2051 | | |
| | 49,277.180 | Local | 100.306328 | 49,428.13 | 87.944888 | 43,336.76 | | -6,091.37 | 0.02 |
| Original Face: | 60,000.000 | Base | 100.306328 | 49,428.13 | 87.944888 | 43,336.76 | | -6,091.37 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140XFBF7 | FNMA POOL FS0037 FN 08/51 FIXED VAR | | | | | 3.000000 | 01 Aug 2051 | | |
| | 42,370.930 | Local | | 99.635646 | 42,216.55 | 88.199257 | 37,370.85 | -4,845.70 | 0.02 |
| Original Face: | 60,000.000 | Base | | 99.635646 | 42,216.55 | 88.199257 | 37,370.85 | -4,845.70 | 0.02 |
| 3140XFC1 | FNMA POOL FS0067 FN 09/51 FIXED VAR | | | | | 4.500000 | 01 Sep 2051 | | |
| | 40,107.980 | Local | | 99.043582 | 39,724.38 | 96.435726 | 38,678.42 | -1,045.96 | 0.02 |
| Original Face: | 60,000.000 | Base | | 99.043582 | 39,724.38 | 96.435726 | 38,678.42 | -1,045.96 | 0.02 |
| 3140XFF97 | FNMA POOL FS0191 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |
| | 50,400.900 | Local | | 100.812704 | 50,810.51 | 84.250288 | 42,462.90 | -8,347.61 | 0.02 |
| Original Face: | 60,000.000 | Base | | 100.812704 | 50,810.51 | 84.250288 | 42,462.90 | -8,347.61 | 0.02 |
| 3140XFHS3 | FNMA POOL FS0240 FN 01/52 FIXED VAR | | | | | 3.000000 | 01 Jan 2052 | | |
| | 48,848.110 | Local | | 98.978650 | 48,349.20 | 88.026237 | 42,999.15 | -5,350.05 | 0.02 |
| Original Face: | 60,000.000 | Base | | 98.978650 | 48,349.20 | 88.026237 | 42,999.15 | -5,350.05 | 0.02 |
| 3140XFL74 | FNMA POOL FS0349 FN 01/52 FIXED VAR | | | | | 2.000000 | 01 Jan 2052 | | |
| | 95,363.240 | Local | | 93.923235 | 89,568.24 | 80.231045 | 76,510.92 | -13,057.32 | 0.04 |
| Original Face: | 110,000.000 | Base | | 93.923235 | 89,568.24 | 80.231045 | 76,510.92 | -13,057.32 | 0.04 |
| 3140XFMQ1 | FNMA POOL FS0366 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |
| | 50,106.860 | Local | | 97.767711 | 48,988.33 | 85.080717 | 42,631.28 | -6,357.05 | 0.02 |
| Original Face: | 60,000.000 | Base | | 97.767711 | 48,988.33 | 85.080717 | 42,631.28 | -6,357.05 | 0.02 |
| 3140XFPJ4 | FNMA POOL FS0424 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |
| | 92,279.700 | Local | | 100.304758 | 92,560.93 | 84.249955 | 77,745.61 | -14,815.32 | 0.04 |
| Original Face: | 110,000.000 | Base | | 100.304758 | 92,560.93 | 84.249955 | 77,745.61 | -14,815.32 | 0.04 |
| 3140XFP9 | FNMA POOL FS0434 FN 11/51 FIXED VAR | | | | | 2.500000 | 01 Nov 2051 | | |
| | 48,832.720 | Local | | 96.558107 | 47,151.95 | 84.591933 | 41,308.54 | -5,843.41 | 0.02 |
| Original Face: | 60,000.000 | Base | | 96.558107 | 47,151.95 | 84.591933 | 41,308.54 | -5,843.41 | 0.02 |
| 3140XFTF8 | FNMA POOL FS0549 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| | 96,526.720 | Local | | 85.803838 | 82,823.63 | 83.626754 | 80,722.16 | -2,101.47 | 0.05 |
| Original Face: | 110,000.000 | Base | | 85.803838 | 82,823.63 | 83.626754 | 80,722.16 | -2,101.47 | 0.05 |
| 3140XFUG4 | FNMA POOL FS0582 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| | 51,241.300 | Local | | 98.475273 | 50,460.01 | 84.199421 | 43,144.88 | -7,315.13 | 0.02 |
| Original Face: | 60,000.000 | Base | | 98.475273 | 50,460.01 | 84.199421 | 43,144.88 | -7,315.13 | 0.02 |

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FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140XFX30 | FNMA POOL FS0697 FN 02/42 FIXED VAR | | | | | 2.500000 | 01 Feb 2042 | | |
| | 89,907.240 | Local | | 89.135213 | 80,139.01 | 87.060948 | 78,274.10 | -1,864.91 | 0.04 |
| Original Face: | 110,000.000 | Base | | 89.135213 | 80,139.01 | 87.060948 | 78,274.10 | -1,864.91 | 0.04 |
| 3140XGDU0 | FNMA POOL FS1014 FN 02/52 FIXED VAR | | | | | 2.000000 | 01 Feb 2052 | | |
| | 50,781.670 | Local | | 94.016837 | 47,743.32 | 80.483624 | 40,870.93 | -6,872.39 | 0.02 |
| Original Face: | 60,000.000 | Base | | 94.016837 | 47,743.32 | 80.483624 | 40,870.93 | -6,872.39 | 0.02 |
| 3140XGDV8 | FNMA POOL FS1015 FN 02/52 FIXED VAR | | | | | 2.000000 | 01 Feb 2052 | | |
| | 96,439.020 | Local | | 93.958493 | 90,612.65 | 80.327585 | 77,467.14 | -13,145.51 | 0.04 |
| Original Face: | 110,000.000 | Base | | 93.958493 | 90,612.65 | 80.327585 | 77,467.14 | -13,145.51 | 0.04 |
| 3140XGFQ7 | FNMA POOL FS1074 FN 03/52 FIXED VAR | | | | | 3.000000 | 01 Mar 2052 | | |
| | 237,373.400 | Local | | 100.240832 | 237,945.07 | 87.598993 | 207,936.71 | -30,008.36 | 0.12 |
| Original Face: | 280,000.000 | Base | | 100.240832 | 237,945.07 | 87.598993 | 207,936.71 | -30,008.36 | 0.12 |
| 3140XGGN3 | FNMA POOL FS1104 FN 11/51 FIXED VAR | | | | | 2.500000 | 01 Nov 2051 | | |
| | 49,124.900 | Local | | 96.324797 | 47,319.46 | 84.384355 | 41,453.73 | -5,865.73 | 0.02 |
| Original Face: | 60,000.000 | Base | | 96.324797 | 47,319.46 | 84.384355 | 41,453.73 | -5,865.73 | 0.02 |
| 3140XGGW3 | FNMA POOL FS1112 FN 03/52 FIXED VAR | | | | | 2.000000 | 01 Mar 2052 | | |
| | 146,029.770 | Local | | 94.395239 | 137,845.15 | 80.777567 | 117,959.30 | -19,885.85 | 0.07 |
| Original Face: | 170,000.000 | Base | | 94.395239 | 137,845.15 | 80.777567 | 117,959.30 | -19,885.85 | 0.07 |
| 3140XGL64 | FNMA POOL FS1248 FN 02/47 FIXED VAR | | | | | 3.000000 | 01 Feb 2047 | | |
| | 47,885.930 | Local | | 96.854003 | 46,379.44 | 89.394264 | 42,807.27 | -3,572.17 | 0.02 |
| Original Face: | 60,000.000 | Base | | 96.854003 | 46,379.44 | 89.394264 | 42,807.27 | -3,572.17 | 0.02 |
| 3140XGNF2 | FNMA POOL FS1289 FN 03/52 FIXED VAR | | | | | 3.000000 | 01 Mar 2052 | | |
| | 91,428.670 | Local | | 95.860850 | 87,644.30 | 88.295478 | 80,727.38 | -6,916.92 | 0.05 |
| Original Face: | 110,000.000 | Base | | 95.860850 | 87,644.30 | 88.295478 | 80,727.38 | -6,916.92 | 0.05 |
| 3140XGTU3 | FNMA POOL FS1462 FN 01/52 FIXED VAR | | | | | 3.500000 | 01 Jan 2052 | | |
| | 50,347.390 | Local | | 97.608118 | 49,143.14 | 90.914410 | 45,773.03 | -3,370.11 | 0.03 |
| Original Face: | 60,000.000 | Base | | 97.608118 | 49,143.14 | 90.914410 | 45,773.03 | -3,370.11 | 0.03 |
| 3140XGWS4 | FNMA POOL FS1556 FN 05/52 FIXED VAR | | | | | 3.500000 | 01 May 2052 | | |
| | 192,815.470 | Local | | 97.822275 | 188,616.48 | 90.719181 | 174,920.62 | -13,695.86 | 0.10 |
| Original Face: | 220,000.000 | Base | | 97.822275 | 188,616.48 | 90.719181 | 174,920.62 | -13,695.86 | 0.10 |

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FUND: HBQ1



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View Date: April 1, 2024

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|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140XGX95 | FNMA POOL FS1603 FN 05/52 FIXED VAR | | | | | 3.500000 | 01 May 2052 | | |
| | 52,608.620 | Local | | 90.091662 | 47,395.98 | 90.321158 | 47,516.71 | 120.73 | 0.03 |
| Original Face: | 60,000.000 | Base | | 90.091662 | 47,395.98 | 90.321158 | 47,516.71 | 120.73 | 0.03 |
| 3140XHG92 | FNMA POOL FS2023 FN 05/52 FIXED VAR | | | | | 4.000000 | 01 May 2052 | | |
| | 54,612.140 | Local | | 101.350835 | 55,349.86 | 93.691682 | 51,167.03 | -4,182.83 | 0.03 |
| Original Face: | 60,000.000 | Base | | 101.350835 | 55,349.86 | 93.691682 | 51,167.03 | -4,182.83 | 0.03 |
| 3140XHJF5 | FNMA POOL FS2061 FN 06/52 FIXED VAR | | | | | 4.000000 | 01 Jun 2052 | | |
| | 99,275.220 | Local | | 97.794565 | 97,085.77 | 93.258114 | 92,582.20 | -4,503.57 | 0.05 |
| Original Face: | 110,000.000 | Base | | 97.794565 | 97,085.77 | 93.258114 | 92,582.20 | -4,503.57 | 0.05 |
| 3140XHJL2 | FNMA POOL FS2066 FN 06/52 FIXED VAR | | | | | 4.000000 | 01 Jun 2052 | | |
| | 193,285.480 | Local | | 98.645082 | 190,666.62 | 93.503387 | 180,728.47 | -9,938.15 | 0.10 |
| Original Face: | 220,000.000 | Base | | 98.645082 | 190,666.62 | 93.503387 | 180,728.47 | -9,938.15 | 0.10 |
| 3140XHRS8 | FNMA POOL FS2296 FN 01/52 FIXED VAR | | | | | 3.500000 | 01 Jan 2052 | | |
| | 50,054.240 | Local | | 89.289479 | 44,693.17 | 89.977834 | 45,037.72 | 344.55 | 0.03 |
| Original Face: | 60,000.000 | Base | | 89.289479 | 44,693.17 | 89.977834 | 45,037.72 | 344.55 | 0.03 |
| 3140XJAH6 | FNMA POOL FS2707 FN 04/52 FIXED VAR | | | | | 3.500000 | 01 Apr 2052 | | |
| | 98,022.320 | Local | | 94.106373 | 92,245.25 | 89.652385 | 87,879.35 | -4,365.90 | 0.05 |
| Original Face: | 110,000.000 | Base | | 94.106373 | 92,245.25 | 89.652385 | 87,879.35 | -4,365.90 | 0.05 |
| 3140XJFP3 | FNMA POOL FS2873 FN 08/42 FIXED VAR | | | | | 3.500000 | 01 Aug 2042 | | |
| | 154,124.670 | Local | | 92.777373 | 142,992.82 | 91.576530 | 141,142.02 | -1,850.80 | 0.08 |
| Original Face: | 170,000.000 | Base | | 92.777373 | 142,992.82 | 91.576530 | 141,142.02 | -1,850.80 | 0.08 |
| 3140XJGY3 | FNMA POOL FS2914 FN 09/52 FIXED VAR | | | | | 4.500000 | 01 Sep 2052 | | |
| | 54,457.290 | Local | | 98.530500 | 53,657.04 | 95.663083 | 52,095.52 | -1,561.52 | 0.03 |
| Original Face: | 60,000.000 | Base | | 98.530500 | 53,657.04 | 95.663083 | 52,095.52 | -1,561.52 | 0.03 |
| 3140XJTF0 | FNMA POOL FS3249 FN 11/52 FIXED VAR | | | | | 5.000000 | 01 Nov 2052 | | |
| | 87,070.340 | Local | | 96.756829 | 84,246.50 | 97.668484 | 85,040.28 | 793.78 | 0.05 |
| Original Face: | 100,000.000 | Base | | 96.756829 | 84,246.50 | 97.668484 | 85,040.28 | 793.78 | 0.05 |
| 3140XJU84 | FNMA POOL FS3306 FN 11/50 FIXED VAR | | | | | 3.000000 | 01 Nov 2050 | | |
| | 52,577.220 | Local | | 87.088058 | 45,788.48 | 87.963717 | 46,248.88 | 460.40 | 0.03 |
| Original Face: | 60,000.000 | Base | | 87.088058 | 45,788.48 | 87.963717 | 46,248.88 | 460.40 | 0.03 |

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| 3140XJV91 | FNMA POOL FS3339 FN 06/52 FIXED VAR | | | | | 3.500000 | 01 Jun 2052 | | |
| | 153,802.220 | Local | 94.018318 | 144,602.26 | 89.652760 | 137,887.94 | -6,714.32 | 0.08 | |
| Original Face: | 170,000.000 | Base | 94.018318 | 144,602.26 | 89.652760 | 137,887.94 | -6,714.32 | 0.08 | |
| 3140XKCJ7 | FNMA POOL FS3672 FN 02/53 FIXED VAR | | | | | 5.500000 | 01 Feb 2053 | | |
| | 57,205.200 | Local | 102.089950 | 58,400.76 | 100.584307 | 57,539.45 | -861.31 | 0.03 | |
| Original Face: | 60,000.000 | Base | 102.089950 | 58,400.76 | 100.584307 | 57,539.45 | -861.31 | 0.03 | |
| 3140XKHN3 | FNMA POOL FS3836 FN 01/53 FIXED VAR | | | | | 4.500000 | 01 Jan 2053 | | |
| | 55,573.160 | Local | 98.155890 | 54,548.33 | 95.358603 | 52,993.79 | -1,554.54 | 0.03 | |
| Original Face: | 60,000.000 | Base | 98.155890 | 54,548.33 | 95.358603 | 52,993.79 | -1,554.54 | 0.03 | |
| 3140XKLX6 | FNMA POOL FS3941 FN 02/53 FIXED VAR | | | | | 5.000000 | 01 Feb 2053 | | |
| | 56,194.210 | Local | 100.755879 | 56,618.97 | 98.013167 | 55,077.72 | -1,541.25 | 0.03 | |
| Original Face: | 60,000.000 | Base | 100.755879 | 56,618.97 | 98.013167 | 55,077.72 | -1,541.25 | 0.03 | |
| 3140XKM49 | FNMA POOL FS3978 FN 01/53 FIXED VAR | | | | | 5.000000 | 01 Jan 2053 | | |
| | 56,769.840 | Local | 100.461072 | 57,031.59 | 97.890097 | 55,572.05 | -1,459.54 | 0.03 | |
| Original Face: | 60,000.000 | Base | 100.461072 | 57,031.59 | 97.890097 | 55,572.05 | -1,459.54 | 0.03 | |
| 3140XKTY6 | FNMA POOL FS4166 FN 04/53 FIXED VAR | | | | | 5.500000 | 01 Apr 2053 | | |
| | 56,188.570 | Local | 100.982816 | 56,740.80 | 99.873404 | 56,117.44 | -623.36 | 0.03 | |
| Original Face: | 60,000.000 | Base | 100.982816 | 56,740.80 | 99.873404 | 56,117.44 | -623.36 | 0.03 | |
| 3140XKW71 | FNMA POOL FS4269 FN 10/51 FIXED VAR | | | | | 2.000000 | 01 Oct 2051 | | |
| | 159,914.030 | Local | 84.930140 | 135,815.21 | 80.779405 | 129,177.60 | -6,637.61 | 0.07 | |
| Original Face: | 170,000.000 | Base | 84.930140 | 135,815.21 | 80.779405 | 129,177.60 | -6,637.61 | 0.07 | |
| 3140XKW89 | FNMA POOL FS4270 FN 03/52 FIXED VAR | | | | | 2.000000 | 01 Mar 2052 | | |
| | 103,014.580 | Local | 84.439659 | 86,985.16 | 80.356824 | 82,779.24 | -4,205.92 | 0.05 | |
| Original Face: | 110,000.000 | Base | 84.439659 | 86,985.16 | 80.356824 | 82,779.24 | -4,205.92 | 0.05 | |
| 3140XKYE4 | FNMA POOL FS4308 FN 04/53 FIXED VAR | | | | | 5.000000 | 01 Apr 2053 | | |
| | 53,703.150 | Local | 100.453605 | 53,946.75 | 97.888649 | 52,569.29 | -1,377.46 | 0.03 | |
| Original Face: | 60,000.000 | Base | 100.453605 | 53,946.75 | 97.888649 | 52,569.29 | -1,377.46 | 0.03 | |
| 3140XL3Q9 | FNMA POOL FS5306 FN 07/53 FIXED VAR | | | | | 6.000000 | 01 Jul 2053 | | |
| | 94,276.340 | Local | 99.043779 | 93,374.85 | 102.994186 | 97,099.15 | 3,724.30 | 0.06 | |
| Original Face: | 100,000.000 | Base | 99.043779 | 93,374.85 | 102.994186 | 97,099.15 | 3,724.30 | 0.06 | |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140XL3X4 | FNMA POOL FS5313 FN 01/50 FIXED VAR | | | | | 3.500000 | 01 Jan 2050 | | |
| | 264,603.910 | Local | 89.980091 | 238,090.84 | 91.066330 | 240,965.07 | 2,874.23 | 0.14 | |
| Original Face: | 280,000.000 | Base | 89.980091 | 238,090.84 | 91.066330 | 240,965.07 | 2,874.23 | 0.14 | |
| 3140XLA24 | FNMA POOL FS4524 FN 05/53 FIXED VAR | | | | | 5.000000 | 01 May 2053 | | |
| | 57,068.940 | Local | 98.730746 | 56,344.59 | 97.889917 | 55,864.74 | -479.85 | 0.03 | |
| Original Face: | 60,000.000 | Base | 98.730746 | 56,344.59 | 97.889917 | 55,864.74 | -479.85 | 0.03 | |
| 3140XLCK2 | FNMA POOL FS4573 FN 05/53 FIXED VAR | | | | | 6.000000 | 01 May 2053 | | |
| | 55,795.870 | Local | 101.566173 | 56,669.73 | 101.592093 | 56,684.19 | 14.46 | 0.03 | |
| Original Face: | 60,000.000 | Base | 101.566173 | 56,669.73 | 101.592093 | 56,684.19 | 14.46 | 0.03 | |
| 3140XLKT4 | FNMA POOL FS4805 FN 05/53 FIXED VAR | | | | | 5.500000 | 01 May 2053 | | |
| | 57,872.860 | Local | 100.000000 | 57,872.86 | 100.461010 | 58,139.66 | 266.80 | 0.03 | |
| Original Face: | 60,000.000 | Base | 100.000000 | 57,872.86 | 100.461010 | 58,139.66 | 266.80 | 0.03 | |
| 3140XLQ92 | FNMA POOL FS4979 FN 05/53 FIXED VAR | | | | | 5.500000 | 01 May 2053 | | |
| | 92,743.890 | Local | 95.651077 | 88,710.53 | 99.687676 | 92,454.23 | 3,743.70 | 0.05 | |
| Original Face: | 100,000.000 | Base | 95.651077 | 88,710.53 | 99.687676 | 92,454.23 | 3,743.70 | 0.05 | |
| 3140XLTR9 | FNMA POOL FS5059 FN 11/48 FIXED VAR | | | | | 3.500000 | 01 Nov 2048 | | |
| | 306,398.400 | Local | 93.448657 | 286,325.19 | 91.349059 | 279,892.06 | -6,433.13 | 0.16 | |
| Original Face: | 330,000.000 | Base | 93.448657 | 286,325.19 | 91.349059 | 279,892.06 | -6,433.13 | 0.16 | |
| 3140XLWR5 | FNMA POOL FS5155 FN 07/53 FIXED VAR | | | | | 5.000000 | 01 Jul 2053 | | |
| | 102,766.260 | Local | 94.387234 | 96,998.23 | 99.619053 | 102,374.78 | 5,376.55 | 0.06 | |
| Original Face: | 110,000.000 | Base | 94.387234 | 96,998.23 | 99.619053 | 102,374.78 | 5,376.55 | 0.06 | |
| 3140XLXV5 | FNMA POOL FS5191 FN 08/42 FIXED VAR | | | | | 2.000000 | 01 Aug 2042 | | |
| | 209,470.030 | Local | 79.487834 | 166,503.19 | 83.838486 | 175,616.50 | 9,113.31 | 0.10 | |
| Original Face: | 220,000.000 | Base | 79.487834 | 166,503.19 | 83.838486 | 175,616.50 | 9,113.31 | 0.10 | |
| 3140XMBF2 | FNMA POOL FS5437 FN 06/53 FIXED VAR | | | | | 5.500000 | 01 Jun 2053 | | |
| | 165,910.590 | Local | 95.659921 | 158,709.94 | 99.726931 | 165,457.54 | 6,747.60 | 0.09 | |
| Original Face: | 170,000.000 | Base | 95.659921 | 158,709.94 | 99.726931 | 165,457.54 | 6,747.60 | 0.09 | |
| 3140XMBU9 | FNMA POOL FS5450 FN 11/51 FIXED VAR | | | | | 3.000000 | 01 Nov 2051 | | |
| | 57,034.610 | Local | 86.957060 | 49,595.62 | 87.837577 | 50,097.82 | 502.20 | 0.03 | |
| Original Face: | 60,000.000 | Base | 86.957060 | 49,595.62 | 87.837577 | 50,097.82 | 502.20 | 0.03 | |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140XMHZ2 | FNMA POOL FS5647 FN 07/53 FIXED VAR | | | | | 5.500000 | 01 Jul 2053 | | |
| | 95,456.010 | Local | | 96.352498 | 91,974.25 | 100.125646 | 95,575.95 | 3,601.70 | 0.05 |
| Original Face: | 100,000.000 | Base | | 96.352498 | 91,974.25 | 100.125646 | 95,575.95 | 3,601.70 | 0.05 |
| 3140XMKW5 | FNMA POOL FS5708 FN 06/53 FIXED VAR | | | | | 5.000000 | 01 Jun 2053 | | |
| | 57,446.400 | Local | | 93.695549 | 53,824.72 | 98.706570 | 56,703.37 | 2,878.65 | 0.03 |
| Original Face: | 60,000.000 | Base | | 93.695549 | 53,824.72 | 98.706570 | 56,703.37 | 2,878.65 | 0.03 |
| 3140XMQ66 | FNMA POOL FS5876 FN 05/52 FIXED VAR | | | | | 2.500000 | 01 May 2052 | | |
| | 0.000 | Local | | 0.000000 | -1.61 | 0.000000 | 0.00 | 1.61 | 0.00 |
| | | Base | | 0.000000 | -1.61 | 0.000000 | 0.00 | 1.61 | 0.00 |
| 3140XN6G4 | FNMA POOL FS7170 FN 08/42 FIXED VAR | | | | | 2.000000 | 01 Aug 2042 | | |
| | 99,422.970 | Local | | 84.169926 | 83,684.24 | 84.314248 | 83,827.73 | 143.49 | 0.05 |
| Original Face: | 100,000.000 | Base | | 84.169926 | 83,684.24 | 84.314248 | 83,827.73 | 143.49 | 0.05 |
| 3140XN6S8 | FNMA POOL FS7180 FN 05/42 FIXED VAR | | | | | 2.000000 | 01 May 2042 | | |
| | 99,312.750 | Local | | 83.921269 | 83,344.52 | 83.636557 | 83,061.76 | -282.76 | 0.05 |
| Original Face: | 100,000.000 | Base | | 83.921269 | 83,344.52 | 83.636557 | 83,061.76 | -282.76 | 0.05 |
| 3140XNQ98 | FNMA POOL FS6779 FN 12/53 FIXED VAR | | | | | 6.500000 | 01 Dec 2053 | | |
| | 95,147.940 | Local | | 102.136893 | 97,181.15 | 102.823478 | 97,834.42 | 653.27 | 0.06 |
| Original Face: | 100,000.000 | Base | | 102.136893 | 97,181.15 | 102.823478 | 97,834.42 | 653.27 | 0.06 |
| 31410LWC2 | FNMA POOL 890843 FN 09/47 FIXED VAR | | | | | 3.000000 | 01 Sep 2047 | | |
| | 181,893.850 | Local | | 98.612059 | 179,369.27 | 88.219261 | 160,465.41 | -18,903.86 | 0.09 |
| Original Face: | 490,000.000 | Base | | 98.612059 | 179,369.27 | 88.219261 | 160,465.41 | -18,903.86 | 0.09 |
| 31418B2M7 | FNMA POOL MA2579 FN 04/36 FIXED 3 | | | | | 3.000000 | 01 Apr 2036 | | |
| | 8,955.090 | Local | | 104.610562 | 9,367.97 | 92.406220 | 8,275.06 | -1,092.91 | 0.00 |
| Original Face: | 60,000.000 | Base | | 104.610562 | 9,367.97 | 92.406220 | 8,275.06 | -1,092.91 | 0.00 |
| 31418B6J0 | FNMA POOL MA2672 FN 07/36 FIXED 3 | | | | | 3.000000 | 01 Jul 2036 | | |
| | 50,671.680 | Local | | 104.754865 | 53,081.05 | 92.163515 | 46,700.80 | -6,380.25 | 0.03 |
| Original Face: | 280,000.020 | Base | | 104.754865 | 53,081.05 | 92.163515 | 46,700.80 | -6,380.25 | 0.03 |
| 31418BKY1 | FNMA POOL MA2110 FN 12/34 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2034 | | |
| | 27,261.580 | Local | | 106.308805 | 28,981.46 | 94.749730 | 25,830.27 | -3,151.19 | 0.01 |
| Original Face: | 220,000.010 | Base | | 106.308805 | 28,981.46 | 94.749730 | 25,830.27 | -3,151.19 | 0.01 |

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|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 31418BLU8 | FNMA POOL MA2138 FN 01/35 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2035 | | |
| | 13,993.140 | Local | 106.356758 | 14,882.65 | 94.730374 | 13,255.75 | -1,626.90 | 0.01 | |
| Original Face: | 110,000.000 | Base | 106.356758 | 14,882.65 | 94.730374 | 13,255.75 | -1,626.90 | 0.01 | |
| 31418BYV2 | FNMA POOL MA2523 FN 02/36 FIXED 3 | | | | | 3.000000 | 01 Feb 2036 | | |
| | 17,837.750 | Local | 104.610783 | 18,660.21 | 92.358334 | 16,474.65 | -2,185.56 | 0.01 | |
| Original Face: | 110,000.010 | Base | 104.610783 | 18,660.21 | 92.358334 | 16,474.65 | -2,185.56 | 0.01 | |
| 31418CAH7 | FNMA POOL MA2707 FN 08/36 FIXED 3 | | | | | 3.000000 | 01 Aug 2036 | | |
| | 114,169.780 | Local | 104.938347 | 119,807.88 | 92.123512 | 105,177.21 | -14,630.67 | 0.06 | |
| Original Face: | 610,000.000 | Base | 104.938347 | 119,807.88 | 92.123512 | 105,177.21 | -14,630.67 | 0.06 | |
| 31418CBT0 | FNMA POOL MA2749 FN 09/36 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2036 | | |
| | 20,321.280 | Local | 103.304812 | 20,992.86 | 89.812506 | 18,251.05 | -2,741.81 | 0.01 | |
| Original Face: | 110,000.010 | Base | 103.304812 | 20,992.86 | 89.812506 | 18,251.05 | -2,741.81 | 0.01 | |
| 31418CCK8 | FNMA POOL MA2773 FN 10/36 FIXED 3 | | | | | 3.000000 | 01 Oct 2036 | | |
| | 138,550.570 | Local | 104.950922 | 145,410.10 | 91.986454 | 127,447.76 | -17,962.34 | 0.07 | |
| Original Face: | 670,000.000 | Base | 104.950922 | 145,410.10 | 91.986454 | 127,447.76 | -17,962.34 | 0.07 | |
| 31418CEE0 | FNMA POOL MA2832 FN 12/36 FIXED 3 | | | | | 3.000000 | 01 Dec 2036 | | |
| | 60,782.430 | Local | 104.863132 | 63,738.36 | 91.981575 | 55,908.64 | -7,829.72 | 0.03 | |
| Original Face: | 280,000.000 | Base | 104.863132 | 63,738.36 | 91.981575 | 55,908.64 | -7,829.72 | 0.03 | |
| 31418CR89 | FNMA POOL MA3210 FN 12/47 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2047 | | |
| | 97,354.400 | Local | 94.790210 | 92,282.44 | 91.283027 | 88,868.04 | -3,414.40 | 0.05 | |
| Original Face: | 610,000.000 | Base | 94.790210 | 92,282.44 | 91.283027 | 88,868.04 | -3,414.40 | 0.05 | |
| 31418D4G4 | FNMA POOL MA4422 FN 09/41 FIXED 2 | | | | | 2.000000 | 01 Sep 2041 | | |
| | 176,510.590 | Local | 85.796949 | 151,440.70 | 84.179440 | 148,585.63 | -2,855.07 | 0.09 | |
| Original Face: | 220,000.000 | Base | 85.796949 | 151,440.70 | 84.179440 | 148,585.63 | -2,855.07 | 0.09 | |
| 31418D5G3 | FNMA POOL MA4446 FN 10/41 FIXED 2 | | | | | 2.000000 | 01 Oct 2041 | | |
| | 48,498.340 | Local | 85.794607 | 41,608.96 | 84.143155 | 40,808.03 | -800.93 | 0.02 | |
| Original Face: | 60,000.000 | Base | 85.794607 | 41,608.96 | 84.143155 | 40,808.03 | -800.93 | 0.02 | |
| 31418D6K3 | FNMA POOL MA4473 FN 11/41 FIXED 1.5 | | | | | 1.500000 | 01 Nov 2041 | | |
| | 84,330.240 | Local | 80.962582 | 68,275.94 | 81.513103 | 68,740.20 | 464.26 | 0.04 | |
| Original Face: | 100,000.000 | Base | 80.962582 | 68,275.94 | 81.513103 | 68,740.20 | 464.26 | 0.04 | |

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| 31418D6L1 | FNMA POOL MA4474 FN 11/41 FIXED 2 | | | | | 2.000000 | 01 Nov 2041 | | |
| | 90,539.970 | Local | | 86.046483 | 77,906.46 | 84.107115 | 76,150.56 | -1,755.90 | 0.04 |
| Original Face: | 110,000.000 | Base | | 86.046483 | 77,906.46 | 84.107115 | 76,150.56 | -1,755.90 | 0.04 |
| 31418DPR7 | FNMA POOL MA4031 FN 05/50 FIXED 4.5 | | | | | 4.500000 | 01 May 2050 | | |
| | 37,194.040 | Local | | 98.927355 | 36,795.08 | 96.306634 | 35,820.33 | -974.75 | 0.02 |
| Original Face: | 170,000.000 | Base | | 98.927355 | 36,795.08 | 96.306634 | 35,820.33 | -974.75 | 0.02 |
| 31418DSJ2 | FNMA POOL MA4120 FN 09/50 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2050 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 31418DUB6 | FNMA POOL MA4177 FN 11/40 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2040 | | |
| | 34,291.540 | Local | | 88.801990 | 30,451.57 | 87.280208 | 29,929.73 | -521.84 | 0.02 |
| Original Face: | 60,000.000 | Base | | 88.801990 | 30,451.57 | 87.280208 | 29,929.73 | -521.84 | 0.02 |
| 31418DXJ6 | FNMA POOL MA4280 FN 03/51 FIXED 1.5 | | | | | 1.500000 | 01 Mar 2051 | | |
| | 172,814.740 | Local | | 86.086864 | 148,770.79 | 75.713908 | 130,844.79 | -17,926.00 | 0.07 |
| Original Face: | 210,000.000 | Base | | 86.086864 | 148,770.79 | 75.713908 | 130,844.79 | -17,926.00 | 0.07 |
| 31418DYX4 | FNMA POOL MA4325 FN 05/51 FIXED 2 | | | | | 2.000000 | 01 May 2051 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 31418EAV2 | FNMA POOL MA4519 FN 01/42 FIXED 1.5 | | | | | 1.500000 | 01 Jan 2042 | | |
| | 51,608.170 | Local | | 83.218762 | 42,947.68 | 81.470991 | 42,045.69 | -901.99 | 0.02 |
| Original Face: | 60,000.000 | Base | | 83.218762 | 42,947.68 | 81.470991 | 42,045.69 | -901.99 | 0.02 |
| 31418EBJ8 | FNMA POOL MA4540 FN 02/42 FIXED 2 | | | | | 2.000000 | 01 Feb 2042 | | |
| | 50,968.840 | Local | | 86.310047 | 43,991.23 | 84.033754 | 42,831.03 | -1,160.20 | 0.02 |
| Original Face: | 60,000.000 | Base | | 86.310047 | 43,991.23 | 84.033754 | 42,831.03 | -1,160.20 | 0.02 |
| 31418ECH1 | FNMA POOL MA4571 FN 03/42 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2042 | | |
| | 50,653.090 | Local | | 89.815429 | 45,494.29 | 86.987055 | 44,061.63 | -1,432.66 | 0.03 |
| Original Face: | 60,000.000 | Base | | 89.815429 | 45,494.29 | 86.987055 | 44,061.63 | -1,432.66 | 0.03 |
| 31418ECY4 | FNMA POOL MA4586 FN 04/42 FIXED 2 | | | | | 2.000000 | 01 Apr 2042 | | |
| | 87,214.020 | Local | | 83.921473 | 73,191.29 | 83.961371 | 73,226.09 | 34.80 | 0.04 |
| Original Face: | 100,000.000 | Base | | 83.921473 | 73,191.29 | 83.961371 | 73,226.09 | 34.80 | 0.04 |

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| 31418ECZ1 | FNMA POOL MA4587 FN 04/42 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2042 | | |
| | 52,120.800 | Local | | 89.753553 | 46,780.27 | 86.286043 | 44,972.98 | -1,807.29 | 0.03 |
| Original Face: | 60,000.000 | Base | | 89.753553 | 46,780.27 | 86.286043 | 44,972.98 | -1,807.29 | 0.03 |
| 31572LAA4 | ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A | | | | | 0.931000 | 25 Jun 2066 | | |
| | 79,265.580 | Local | | 99.998789 | 79,264.62 | 80.343840 | 63,685.01 | -15,579.61 | 0.04 |
| Original Face: | 140,000.000 | Base | | 99.998789 | 79,264.62 | 80.343840 | 63,685.01 | -15,579.61 | 0.04 |
| 31573CAA3 | ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A | | | | | 2.206000 | 25 Jan 2067 | | |
| | 96,382.080 | Local | | 99.998402 | 96,380.54 | 84.873140 | 81,802.50 | -14,578.04 | 0.05 |
| Original Face: | 120,000.000 | Base | | 99.998402 | 96,380.54 | 84.873140 | 81,802.50 | -14,578.04 | 0.05 |
| 337932AH0 | FIRSTENERGY CORP SR UNSECURED 07/27 4.15 | | | | | 4.150000 | 15 Jul 2027 | | |
| | 140,000.000 | Local | | 99.099136 | 138,738.79 | 95.904165 | 134,265.83 | -4,472.96 | 0.08 |
| | | Base | | 99.099136 | 138,738.79 | 95.904165 | 134,265.83 | -4,472.96 | 0.08 |
| 337932AJ6 | FIRSTENERGY CORP SR UNSECURED 07/47 5.1 | | | | | 5.100000 | 15 Jul 2047 | | |
| | 30,000.000 | Local | | 104.198567 | 31,259.57 | 87.901786 | 26,370.54 | -4,889.03 | 0.02 |
| | | Base | | 104.198567 | 31,259.57 | 87.901786 | 26,370.54 | -4,889.03 | 0.02 |
| 337932AN7 | FIRSTENERGY CORP SR UNSECURED 01/26 1.6 | | | | | 1.600000 | 15 Jan 2026 | | |
| | 20,000.000 | Local | | 100.025350 | 20,005.07 | 93.025360 | 18,605.07 | -1,400.00 | 0.01 |
| | | Base | | 100.025350 | 20,005.07 | 93.025360 | 18,605.07 | -1,400.00 | 0.01 |
| 34535QAA3 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A | | | | | 4.850000 | 15 Aug 2035 | | |
| | 430,000.000 | Local | | 99.997142 | 429,987.71 | 99.475990 | 427,746.76 | -2,240.95 | 0.24 |
| Original Face: | 430,000.000 | Base | | 99.997142 | 429,987.71 | 99.475990 | 427,746.76 | -2,240.95 | 0.24 |
| 345370DB3 | FORD MOTOR COMPANY SR UNSECURED 08/32 6.1 | | | | | 6.100000 | 19 Aug 2032 | | |
| | 60,000.000 | Local | | 94.190983 | 56,514.59 | 101.496570 | 60,897.94 | 4,383.35 | 0.03 |
| | | Base | | 94.190983 | 56,514.59 | 101.496570 | 60,897.94 | 4,383.35 | 0.03 |
| 35137LAJ4 | FOX CORP SR UNSECURED 01/39 5.476 | | | | | 5.476000 | 25 Jan 2039 | | |
| | 120,000.000 | Local | | 123.976658 | 148,771.99 | 95.303639 | 114,364.37 | -34,407.62 | 0.07 |
| | | Base | | 123.976658 | 148,771.99 | 95.303639 | 114,364.37 | -34,407.62 | 0.07 |
| 35137LAN5 | FOX CORP SR UNSECURED 10/33 6.5 | | | | | 6.500000 | 13 Oct 2033 | | |
| | 60,000.000 | Local | | 98.827033 | 59,296.22 | 106.035369 | 63,621.22 | 4,325.00 | 0.04 |
| | | Base | | 98.827033 | 59,296.22 | 106.035369 | 63,621.22 | 4,325.00 | 0.04 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 35564KKY4 | FREDDIE MAC STACR STACR 2021 DNA6 M2 144A | | | | | | 6.820390 | 25 Oct 2041 | | |
| | 150,000.000 | Local | | 100.000000 | 150,000.00 | 100.143460 | 150,215.19 | | 215.19 | 0.09 |
| Original Face: | 150,000.000 | Base | | 100.000000 | 150,000.00 | 100.143460 | 150,215.19 | | 215.19 | 0.09 |
| 35564KMH9 | FREDDIE MAC STACR STACR 2021 DNA7 M2 144A | | | | | | 7.120390 | 25 Nov 2041 | | |
| | 140,000.000 | Local | | 100.193536 | 140,270.95 | 100.568450 | 140,795.83 | | 524.88 | 0.08 |
| Original Face: | 140,000.000 | Base | | 100.193536 | 140,270.95 | 100.568450 | 140,795.83 | | 524.88 | 0.08 |
| 35564KPU7 | FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A | | | | | | 6.320390 | 25 Jan 2042 | | |
| | 175,688.810 | Local | | 100.000000 | 175,688.81 | 99.983960 | 175,660.63 | | -28.18 | 0.10 |
| Original Face: | 260,000.000 | Base | | 100.000000 | 175,688.81 | 99.983960 | 175,660.63 | | -28.18 | 0.10 |
| 35564KRE1 | FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A | | | | | | 6.620390 | 25 Feb 2042 | | |
| | 116,729.140 | Local | | 100.000000 | 116,729.14 | 100.234690 | 117,003.09 | | 273.95 | 0.07 |
| Original Face: | 230,000.000 | Base | | 100.000000 | 116,729.14 | 100.234690 | 117,003.09 | | 273.95 | 0.07 |
| 35564KRF8 | FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A | | | | | | 7.720390 | 25 Feb 2042 | | |
| | 110,000.000 | Local | | 100.000000 | 110,000.00 | 101.808400 | 111,989.24 | | 1,989.24 | 0.06 |
| Original Face: | 110,000.000 | Base | | 100.000000 | 110,000.00 | 101.808400 | 111,989.24 | | 1,989.24 | 0.06 |
| 35564KUX5 | FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A | | | | | | 8.220390 | 25 Apr 2042 | | |
| | 160,000.000 | Local | | 100.000000 | 160,000.00 | 103.380530 | 165,408.85 | | 5,408.85 | 0.09 |
| Original Face: | 160,000.000 | Base | | 100.000000 | 160,000.00 | 103.380530 | 165,408.85 | | 5,408.85 | 0.09 |
| 35564KWT2 | FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A | | | | | | 8.670390 | 25 May 2042 | | |
| | 130,000.000 | Local | | 103.552800 | 134,618.64 | 104.464550 | 135,803.92 | | 1,185.28 | 0.08 |
| Original Face: | 130,000.000 | Base | | 103.552800 | 134,618.64 | 104.464550 | 135,803.92 | | 1,185.28 | 0.08 |
| 35671DBC8 | FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45 | | | | | | 5.450000 | 15 Mar 2043 | | |
| | 20,000.000 | Local | | 111.429050 | 22,285.81 | 95.707360 | 19,141.47 | | -3,144.34 | 0.01 |
| | | Base | | 111.429050 | 22,285.81 | 95.707360 | 19,141.47 | | -3,144.34 | 0.01 |
| 35671DBJ3 | FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4 | | | | | | 5.400000 | 14 Nov 2034 | | |
| | 20,000.000 | Local | | 103.172150 | 20,634.43 | 98.905560 | 19,781.11 | | -853.32 | 0.01 |
| | | Base | | 103.172150 | 20,634.43 | 98.905560 | 19,781.11 | | -853.32 | 0.01 |
| 36178DH20 | GNMA POOL AA5649 GN 09/42 FIXED 3 | | | | | | 3.000000 | 15 Sep 2042 | | |
| | 17,968.380 | Local | | 100.123829 | 17,990.63 | 90.568324 | 16,273.66 | | -1,716.97 | 0.01 |
| Original Face: | 110,000.000 | Base | | 100.123829 | 17,990.63 | 90.568324 | 16,273.66 | | -1,716.97 | 0.01 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36178NF95 | GNMA POOL AB2892 GN 09/42 FIXED 3 | | | | | 3.000000 | 15 Sep 2042 | | |
| | 16,927.810 | Local | | 99.471934 | 16,838.42 | 90.445537 | 15,310.45 | -1,527.97 | 0.01 |
| Original Face: | 170,000.000 | Base | | 99.471934 | 16,838.42 | 90.445537 | 15,310.45 | -1,527.97 | 0.01 |
| 36178WDM8 | GNMA POOL AB9108 GN 10/42 FIXED 3 | | | | | 3.000000 | 15 Oct 2042 | | |
| | 38,466.090 | Local | | 101.763761 | 39,144.54 | 90.444697 | 34,790.54 | -4,354.00 | 0.02 |
| Original Face: | 280,000.000 | Base | | 101.763761 | 39,144.54 | 90.444697 | 34,790.54 | -4,354.00 | 0.02 |
| 36179SJU2 | GNMA II POOL MA3875 G2 08/46 FIXED 4 | | | | | 4.000000 | 20 Aug 2046 | | |
| | 46,797.840 | Local | | 97.981509 | 45,853.23 | 95.033378 | 44,473.57 | -1,379.66 | 0.03 |
| Original Face: | 390,000.020 | Base | | 97.981509 | 45,853.23 | 95.033378 | 44,473.57 | -1,379.66 | 0.03 |
| 36179SQV2 | GNMA II POOL MA4068 G2 11/46 FIXED 3 | | | | | 3.000000 | 20 Nov 2046 | | |
| | 10,298.680 | Local | | 103.067869 | 10,614.63 | 89.493279 | 9,216.63 | -1,398.00 | 0.01 |
| Original Face: | 60,000.000 | Base | | 103.067869 | 10,614.63 | 89.493279 | 9,216.63 | -1,398.00 | 0.01 |
| 36179TAL9 | GNMA II POOL MA4511 G2 06/47 FIXED 4 | | | | | 4.000000 | 20 Jun 2047 | | |
| | 46,703.900 | Local | | 105.922032 | 49,469.72 | 95.094596 | 44,412.89 | -5,056.83 | 0.03 |
| Original Face: | 390,000.000 | Base | | 105.922032 | 49,469.72 | 95.094596 | 44,412.89 | -5,056.83 | 0.03 |
| 36179TCY9 | GNMA II POOL MA4587 G2 07/47 FIXED 4 | | | | | 4.000000 | 20 Jul 2047 | | |
| | 3,578.580 | Local | | 107.249244 | 3,838.00 | 95.053335 | 3,401.56 | -436.44 | 0.00 |
| Original Face: | 30,000.000 | Base | | 107.249244 | 3,838.00 | 95.053335 | 3,401.56 | -436.44 | 0.00 |
| 36179TE35 | GNMA II POOL MA4654 G2 08/47 FIXED 4.5 | | | | | 4.500000 | 20 Aug 2047 | | |
| | 11,549.910 | Local | | 108.672535 | 12,551.58 | 97.694127 | 11,283.58 | -1,268.00 | 0.01 |
| Original Face: | 110,000.030 | Base | | 108.672535 | 12,551.58 | 97.694127 | 11,283.58 | -1,268.00 | 0.01 |
| 36179TG58 | GNMA II POOL MA4720 G2 09/47 FIXED 4 | | | | | 4.000000 | 20 Sep 2047 | | |
| | 7,798.250 | Local | | 102.925143 | 8,026.36 | 94.918109 | 7,401.95 | -624.41 | 0.00 |
| Original Face: | 60,000.010 | Base | | 102.925143 | 8,026.36 | 94.918109 | 7,401.95 | -624.41 | 0.00 |
| 36179TLT0 | GNMA II POOL MA4838 G2 11/47 FIXED 4 | | | | | 4.000000 | 20 Nov 2047 | | |
| | 37,546.660 | Local | | 103.359313 | 38,807.97 | 95.153356 | 35,726.91 | -3,081.06 | 0.02 |
| Original Face: | 280,000.000 | Base | | 103.359313 | 38,807.97 | 95.153356 | 35,726.91 | -3,081.06 | 0.02 |
| 36179TNS0 | GNMA II POOL MA4901 G2 12/47 FIXED 4 | | | | | 4.000000 | 20 Dec 2047 | | |
| | 22,604.350 | Local | | 102.675193 | 23,209.06 | 94.955430 | 21,464.06 | -1,745.00 | 0.01 |
| Original Face: | 170,000.000 | Base | | 102.675193 | 23,209.06 | 94.955430 | 21,464.06 | -1,745.00 | 0.01 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|---------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36179TSH9 | GNMA II POOL MA5020 G2 02/48 FIXED 4 | | | | | | 4.000000 | 20 Feb 2048 | | |
| | | 13,545.030 | Local | 103.887182 | 14,071.55 | 94.902810 | 12,854.61 | -1,216.94 | 0.01 | |
| Original Face: | | 110,000.000 | Base | 103.887182 | 14,071.55 | 94.902810 | 12,854.61 | -1,216.94 | 0.01 | |
| 36179TT96 | GNMA II POOL MA5076 G2 03/48 FIXED 3 | | | | | | 3.000000 | 20 Mar 2048 | | |
| | | 170,764.800 | Local | 97.556101 | 166,591.48 | 89.327653 | 152,540.19 | -14,051.29 | 0.09 | |
| Original Face: | | 966,993.000 | Base | 97.556101 | 166,591.48 | 89.327653 | 152,540.19 | -14,051.29 | 0.09 | |
| 36179TUB9 | GNMA II POOL MA5078 G2 03/48 FIXED 4 | | | | | | 4.000000 | 20 Mar 2048 | | |
| | | 99,249.430 | Local | 98.304081 | 97,566.24 | 94.877038 | 94,164.92 | -3,401.32 | 0.05 | |
| Original Face: | | 890,000.020 | Base | 98.304081 | 97,566.24 | 94.877038 | 94,164.92 | -3,401.32 | 0.05 | |
| 36179TV69 | GNMA II POOL MA5137 G2 04/48 FIXED 4 | | | | | | 4.000000 | 20 Apr 2048 | | |
| | | 10,902.780 | Local | 103.500667 | 11,284.45 | 94.825481 | 10,338.61 | -945.84 | 0.01 | |
| Original Face: | | 110,000.000 | Base | 103.500667 | 11,284.45 | 94.825481 | 10,338.61 | -945.84 | 0.01 | |
| 36179TV77 | GNMA II POOL MA5138 G2 04/48 FIXED 4.5 | | | | | | 4.500000 | 20 Apr 2048 | | |
| | | 15,809.010 | Local | 107.760321 | 17,035.84 | 97.493304 | 15,412.73 | -1,623.11 | 0.01 | |
| Original Face: | | 170,000.000 | Base | 107.760321 | 17,035.84 | 97.493304 | 15,412.73 | -1,623.11 | 0.01 | |
| 36179TXX8 | GNMA II POOL MA5194 G2 05/48 FIXED 5 | | | | | | 5.000000 | 20 May 2048 | | |
| | | 9,902.540 | Local | 102.067954 | 10,107.32 | 99.816534 | 9,884.37 | -222.95 | 0.01 | |
| Original Face: | | 110,000.000 | Base | 102.067954 | 10,107.32 | 99.816534 | 9,884.37 | -222.95 | 0.01 | |
| 36179TZ65 | GNMA II POOL MA5265 G2 06/48 FIXED 4.5 | | | | | | 4.500000 | 20 Jun 2048 | | |
| | | 216,773.300 | Local | 100.343525 | 217,517.97 | 97.436607 | 211,216.55 | -6,301.42 | 0.12 | |
| Original Face: | | 2,522,735.060 | Base | 100.343525 | 217,517.97 | 97.436607 | 211,216.55 | -6,301.42 | 0.12 | |
| 36179U6Y3 | GNMA II POOL MA6287 G2 11/49 FIXED 5 | | | | | | 5.000000 | 20 Nov 2049 | | |
| | | 9,327.030 | Local | 99.236949 | 9,255.86 | 99.801114 | 9,308.48 | 52.62 | 0.01 | |
| Original Face: | | 60,000.000 | Base | 99.236949 | 9,255.86 | 99.801114 | 9,308.48 | 52.62 | 0.01 | |
| 36179UCC4 | GNMA II POOL MA5467 G2 09/48 FIXED 4.5 | | | | | | 4.500000 | 20 Sep 2048 | | |
| | | 40,563.530 | Local | 103.832309 | 42,118.05 | 97.410764 | 39,513.24 | -2,604.81 | 0.02 | |
| Original Face: | | 440,000.000 | Base | 103.832309 | 42,118.05 | 97.410764 | 39,513.24 | -2,604.81 | 0.02 | |
| 36179UEA6 | GNMA II POOL MA5529 G2 10/48 FIXED 4.5 | | | | | | 4.500000 | 20 Oct 2048 | | |
| | | 20,431.670 | Local | 106.668765 | 21,794.21 | 97.405600 | 19,901.59 | -1,892.62 | 0.01 | |
| Original Face: | | 220,000.020 | Base | 106.668765 | 21,794.21 | 97.405600 | 19,901.59 | -1,892.62 | 0.01 | |

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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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 |
| 36179UGB2 | GNMA II POOL MA5594 G2 11/48 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2048 | | |
| | 86,947.330 | Local | | 91.173680 | 79,273.08 | 92.108018 | 80,085.46 | 812.38 | 0.05 |
| Original Face: | 560,000.010 | Base | | 91.173680 | 79,273.08 | 92.108018 | 80,085.46 | 812.38 | 0.05 |
| 36179UGD8 | GNMA II POOL MA5596 G2 11/48 FIXED 4.5 | | | | | 4.500000 | 20 Nov 2048 | | |
| | 39,202.210 | Local | | 105.616265 | 41,403.91 | 97.400436 | 38,183.12 | -3,220.79 | 0.02 |
| Original Face: | 440,000.000 | Base | | 105.616265 | 41,403.91 | 97.400436 | 38,183.12 | -3,220.79 | 0.02 |
| 36179UGE6 | GNMA II POOL MA5597 G2 11/48 FIXED 5 | | | | | 5.000000 | 20 Nov 2048 | | |
| | 20,241.630 | Local | | 101.645915 | 20,574.79 | 99.867969 | 20,214.90 | -359.89 | 0.01 |
| Original Face: | 280,000.000 | Base | | 101.645915 | 20,574.79 | 99.867969 | 20,214.90 | -359.89 | 0.01 |
| 36179UH54 | GNMA II POOL MA5652 G2 12/48 FIXED 4.5 | | | | | 4.500000 | 20 Dec 2048 | | |
| | 4,865.120 | Local | | 106.506725 | 5,181.68 | 97.400432 | 4,738.65 | -443.03 | 0.00 |
| Original Face: | 60,000.000 | Base | | 106.506725 | 5,181.68 | 97.400432 | 4,738.65 | -443.03 | 0.00 |
| 36179UH62 | GNMA II POOL MA5653 G2 12/48 FIXED 5 | | | | | 5.000000 | 20 Dec 2048 | | |
| | 24,260.660 | Local | | 101.694884 | 24,671.85 | 99.662296 | 24,178.73 | -493.12 | 0.01 |
| Original Face: | 330,000.000 | Base | | 101.694884 | 24,671.85 | 99.662296 | 24,178.73 | -493.12 | 0.01 |
| 36179UKY7 | GNMA II POOL MA5711 G2 01/49 FIXED 4.5 | | | | | 4.500000 | 20 Jan 2049 | | |
| | 88,003.110 | Local | | 102.329884 | 90,053.48 | 97.390543 | 85,706.71 | -4,346.77 | 0.05 |
| Original Face: | 1,133,044.000 | Base | | 102.329884 | 90,053.48 | 97.390543 | 85,706.71 | -4,346.77 | 0.05 |
| 36179UKZ4 | GNMA II POOL MA5712 G2 01/49 FIXED 5 | | | | | 5.000000 | 20 Jan 2049 | | |
| | 19,605.030 | Local | | 101.496453 | 19,898.41 | 99.508028 | 19,508.58 | -389.83 | 0.01 |
| Original Face: | 280,000.000 | Base | | 101.496453 | 19,898.41 | 99.508028 | 19,508.58 | -389.83 | 0.01 |
| 36179UML3 | GNMA II POOL MA5763 G2 02/49 FIXED 4 | | | | | 4.000000 | 20 Feb 2049 | | |
| | 59,227.180 | Local | | 97.501603 | 57,747.45 | 94.826593 | 56,163.12 | -1,584.33 | 0.03 |
| Original Face: | 610,000.000 | Base | | 97.501603 | 57,747.45 | 94.826593 | 56,163.12 | -1,584.33 | 0.03 |
| 36179UMM1 | GNMA II POOL MA5764 G2 02/49 FIXED 4.5 | | | | | 4.500000 | 20 Feb 2049 | | |
| | 49,088.990 | Local | | 99.350852 | 48,770.33 | 97.385380 | 47,805.50 | -964.83 | 0.03 |
| Original Face: | 560,000.030 | Base | | 99.350852 | 48,770.33 | 97.385380 | 47,805.50 | -964.83 | 0.03 |
| 36179UPA4 | GNMA II POOL MA5817 G2 03/49 FIXED 4 | | | | | 4.000000 | 20 Mar 2049 | | |
| | 33,369.980 | Local | | 97.629726 | 32,579.02 | 94.641356 | 31,581.80 | -997.22 | 0.02 |
| Original Face: | 330,000.000 | Base | | 97.629726 | 32,579.02 | 94.641356 | 31,581.80 | -997.22 | 0.02 |

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36179UPB2 | GNMA II POOL MA5818 G2 03/49 FIXED 4.5 | | | | | | 4.500000 | 20 Mar 2049 | | |
| | 90,296.420 | Local | | 100.260309 | 90,531.47 | 97.390539 | | 87,940.17 | -2,591.30 | 0.05 |
| Original Face: | 1,000,000.020 | Base | | 100.260309 | 90,531.47 | 97.390539 | | 87,940.17 | -2,591.30 | 0.05 |
| 36179UQ54 | GNMA II POOL MA5876 G2 04/49 FIXED 4 | | | | | | 4.000000 | 20 Apr 2049 | | |
| | 27,114.500 | Local | | 97.720150 | 26,496.33 | 94.641303 | | 25,661.52 | -834.81 | 0.01 |
| Original Face: | 280,000.000 | Base | | 97.720150 | 26,496.33 | 94.641303 | | 25,661.52 | -834.81 | 0.01 |
| 36179UQ70 | GNMA II POOL MA5878 G2 04/49 FIXED 5 | | | | | | 5.000000 | 20 Apr 2049 | | |
| | 9,797.060 | Local | | 101.755935 | 9,969.09 | 99.508038 | | 9,748.86 | -220.23 | 0.01 |
| Original Face: | 110,000.000 | Base | | 101.755935 | 9,969.09 | 99.508038 | | 9,748.86 | -220.23 | 0.01 |
| 36179V4U1 | GNMA II POOL MA7135 G2 01/51 FIXED 2 | | | | | | 2.000000 | 20 Jan 2051 | | |
| | 137,403.360 | Local | | 82.225398 | 112,980.46 | 82.098903 | | 112,806.65 | -173.81 | 0.06 |
| Original Face: | 200,000.000 | Base | | 82.225398 | 112,980.46 | 82.098903 | | 112,806.65 | -173.81 | 0.06 |
| 36179V4V9 | GNMA II POOL MA7136 G2 01/51 FIXED 2.5 | | | | | | 2.500000 | 20 Jan 2051 | | |
| | 35,501.710 | Local | | 88.517652 | 31,425.28 | 85.425694 | | 30,327.58 | -1,097.70 | 0.02 |
| Original Face: | 60,000.010 | Base | | 88.517652 | 31,425.28 | 85.425694 | | 30,327.58 | -1,097.70 | 0.02 |
| 36179V7D6 | GNMA II POOL MA7192 G2 02/51 FIXED 2 | | | | | | 2.000000 | 20 Feb 2051 | | |
| | 628,536.560 | Local | | 83.468589 | 524,630.60 | 82.060003 | | 515,777.12 | -8,853.48 | 0.30 |
| Original Face: | 900,000.000 | Base | | 83.468589 | 524,630.60 | 82.060003 | | 515,777.12 | -8,853.48 | 0.30 |
| 36179V7E4 | GNMA II POOL MA7193 G2 02/51 FIXED 2.5 | | | | | | 2.500000 | 20 Feb 2051 | | |
| | 491,965.640 | Local | | 87.758350 | 431,740.93 | 85.425681 | | 420,265.00 | -11,475.93 | 0.24 |
| Original Face: | 810,000.000 | Base | | 87.758350 | 431,740.93 | 85.425681 | | 420,265.00 | -11,475.93 | 0.24 |
| 36179VDS6 | GNMA II POOL MA6413 G2 01/50 FIXED 5 | | | | | | 5.000000 | 20 Jan 2050 | | |
| | 19,279.900 | Local | | 99.236874 | 19,132.77 | 99.739341 | | 19,229.65 | 96.88 | 0.01 |
| Original Face: | 110,000.000 | Base | | 99.236874 | 19,132.77 | 99.739341 | | 19,229.65 | 96.88 | 0.01 |
| 36179VFR6 | GNMA II POOL MA6476 G2 02/50 FIXED 4 | | | | | | 4.000000 | 20 Feb 2050 | | |
| | 90,125.950 | Local | | 105.600263 | 95,173.24 | 94.641416 | | 85,296.48 | -9,876.76 | 0.05 |
| Original Face: | 500,000.010 | Base | | 105.600263 | 95,173.24 | 94.641416 | | 85,296.48 | -9,876.76 | 0.05 |
| 36179VVX5 | GNMA II POOL MA6930 G2 10/50 FIXED 2 | | | | | | 2.000000 | 20 Oct 2050 | | |
| | 452,756.600 | Local | | 81.700993 | 369,906.64 | 82.108376 | | 371,751.09 | 1,844.45 | 0.21 |
| Original Face: | 700,000.000 | Base | | 81.700993 | 369,906.64 | 82.108376 | | 371,751.09 | 1,844.45 | 0.21 |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36179VZQ6 | GNMA II POOL MA7051 G2 12/50 FIXED 2 | | | | | 2.000000 | 20 Dec 2050 | | |
| | 270,388.860 | Local | | 83.008882 | 224,446.77 | 82.118919 | 222,040.41 | -2,406.36 | 0.13 |
| Original Face: | 400,000.000 | Base | | 83.008882 | 224,446.77 | 82.118919 | 222,040.41 | -2,406.36 | 0.13 |
| 36179VZV5 | GNMA II POOL MA7056 G2 12/50 FIXED 4.5 | | | | | 4.500000 | 20 Dec 2050 | | |
| | 41,392.610 | Local | | 106.105075 | 43,919.66 | 97.397225 | 40,315.25 | -3,604.41 | 0.02 |
| Original Face: | 133,426.000 | Base | | 106.105075 | 43,919.66 | 97.397225 | 40,315.25 | -3,604.41 | 0.02 |
| 36179W2W7 | GNMA II POOL MA7989 G2 04/52 FIXED 3.5 | | | | | 3.500000 | 20 Apr 2052 | | |
| | 293,407.590 | Local | | 93.210752 | 273,487.42 | 91.072536 | 267,213.73 | -6,273.69 | 0.15 |
| Original Face: | 330,000.000 | Base | | 93.210752 | 273,487.42 | 91.072536 | 267,213.73 | -6,273.69 | 0.15 |
| 36179W5F1 | GNMA II POOL MA8046 G2 05/52 FIXED 4.5 | | | | | 4.500000 | 20 May 2052 | | |
| | 97,794.630 | Local | | 98.095560 | 95,932.19 | 96.296017 | 94,172.33 | -1,759.86 | 0.05 |
| Original Face: | 110,000.000 | Base | | 98.095560 | 95,932.19 | 96.296017 | 94,172.33 | -1,759.86 | 0.05 |
| 36179WDR6 | GNMA II POOL MA7312 G2 04/51 FIXED 2.5 | | | | | 2.500000 | 20 Apr 2051 | | |
| | 342,148.280 | Local | | 85.585937 | 292,830.81 | 85.359342 | 292,055.52 | -775.29 | 0.17 |
| Original Face: | 514,092.000 | Base | | 85.585937 | 292,830.81 | 85.359342 | 292,055.52 | -775.29 | 0.17 |
| 36179WFH6 | GNMA II POOL MA7368 G2 05/51 FIXED 3 | | | | | 3.000000 | 20 May 2051 | | |
| | 38,010.720 | Local | | 90.848134 | 34,532.03 | 88.277625 | 33,554.96 | -977.07 | 0.02 |
| Original Face: | 60,000.000 | Base | | 90.848134 | 34,532.03 | 88.277625 | 33,554.96 | -977.07 | 0.02 |
| 36179WJR0 | GNMA II POOL MA7472 G2 07/51 FIXED 2.5 | | | | | 2.500000 | 20 Jul 2051 | | |
| | 76,880.150 | Local | | 86.150703 | 66,232.79 | 85.347268 | 65,615.11 | -617.68 | 0.04 |
| Original Face: | 100,000.000 | Base | | 86.150703 | 66,232.79 | 85.347268 | 65,615.11 | -617.68 | 0.04 |
| 36179WJS8 | GNMA II POOL MA7473 G2 07/51 FIXED 3 | | | | | 3.000000 | 20 Jul 2051 | | |
| | 133,270.180 | Local | | 104.756600 | 139,609.31 | 88.277315 | 117,647.34 | -21,961.97 | 0.07 |
| Original Face: | 190,000.000 | Base | | 104.756600 | 139,609.31 | 88.277315 | 117,647.34 | -21,961.97 | 0.07 |
| 36179WLP1 | GNMA II POOL MA7534 G2 08/51 FIXED 2.5 | | | | | 2.500000 | 20 Aug 2051 | | |
| | 234,926.510 | Local | | 84.629410 | 198,816.92 | 85.341894 | 200,490.73 | 1,673.81 | 0.11 |
| Original Face: | 300,000.000 | Base | | 84.629410 | 198,816.92 | 85.341894 | 200,490.73 | 1,673.81 | 0.11 |
| 36179WNE4 | GNMA II POOL MA7589 G2 09/51 FIXED 2.5 | | | | | 2.500000 | 20 Sep 2051 | | |
| | 239,225.450 | Local | | 86.119232 | 206,019.12 | 85.331284 | 204,134.15 | -1,884.97 | 0.12 |
| Original Face: | 300,000.000 | Base | | 86.119232 | 206,019.12 | 85.331284 | 204,134.15 | -1,884.97 | 0.12 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 36179WNF1 | GNMA II POOL MA7590 G2 09/51 FIXED 3 | | | | | 3.000000 | 20 Sep 2051 | | | |
| | | | 290,591.000 | Local | 92.982336 | 270,198.30 | 88.375445 | 256,811.09 | -13,387.21 | 0.15 |
| Original Face: | | | 390,000.000 | Base | 92.982336 | 270,198.30 | 88.375445 | 256,811.09 | -13,387.21 | 0.15 |
| 36179X2L9 | GNMA II POOL MA8879 G2 05/53 FIXED 5.5 | | | | | 5.500000 | 20 May 2053 | | | |
| | | | 115,061.680 | Local | 96.860006 | 111,448.75 | 99.998097 | 115,059.49 | 3,610.74 | 0.07 |
| Original Face: | | | 120,000.000 | Base | 96.860006 | 111,448.75 | 99.998097 | 115,059.49 | 3,610.74 | 0.07 |
| 36179XDF0 | GNMA II POOL MA8202 G2 08/52 FIXED 5 | | | | | 5.000000 | 20 Aug 2052 | | | |
| | | | 450,730.730 | Local | 97.971097 | 441,585.84 | 98.475187 | 443,857.93 | 2,272.09 | 0.25 |
| Original Face: | | | 500,000.000 | Base | 97.971097 | 441,585.84 | 98.475187 | 443,857.93 | 2,272.09 | 0.25 |
| 36179XH22 | GNMA II POOL MA8348 G2 10/52 FIXED 5 | | | | | 5.000000 | 20 Oct 2052 | | | |
| | | | 54,991.730 | Local | 100.143258 | 55,070.51 | 98.479087 | 54,155.35 | -915.16 | 0.03 |
| Original Face: | | | 60,000.000 | Base | 100.143258 | 55,070.51 | 98.479087 | 54,155.35 | -915.16 | 0.03 |
| 36179XLH7 | GNMA II POOL MA8428 G2 11/52 FIXED 5 | | | | | 5.000000 | 20 Nov 2052 | | | |
| | | | 102,034.150 | Local | 98.479068 | 100,482.28 | 98.419957 | 100,421.97 | -60.31 | 0.06 |
| Original Face: | | | 110,000.000 | Base | 98.479068 | 100,482.28 | 98.419957 | 100,421.97 | -60.31 | 0.06 |
| 36179XNF9 | GNMA II POOL MA8490 G2 12/52 FIXED 5 | | | | | 5.000000 | 20 Dec 2052 | | | |
| | | | 120,972.280 | Local | 93.545753 | 113,164.43 | 98.387383 | 119,021.46 | 5,857.03 | 0.07 |
| Original Face: | | | 130,000.000 | Base | 93.545753 | 113,164.43 | 98.387383 | 119,021.46 | 5,857.03 | 0.07 |
| 36179XX68 | GNMA II POOL MA8801 G2 04/53 FIXED 5.5 | | | | | 5.500000 | 20 Apr 2053 | | | |
| | | | 348,827.890 | Local | 96.961725 | 338,229.54 | 99.998097 | 348,821.25 | 10,591.71 | 0.20 |
| Original Face: | | | 370,000.000 | Base | 96.961725 | 338,229.54 | 99.998097 | 348,821.25 | 10,591.71 | 0.20 |
| 3617MKK99 | GNMA II POOL BS8420 G2 04/50 FIXED 4 | | | | | 4.000000 | 20 Apr 2050 | | | |
| | | | 17,710.310 | Local | 106.198141 | 18,808.02 | 94.033567 | 16,653.64 | -2,154.38 | 0.01 |
| Original Face: | | | 60,000.010 | Base | 106.198141 | 18,808.02 | 94.033567 | 16,653.64 | -2,154.38 | 0.01 |
| 3617MKLU1 | GNMA POOL BS8439 GN 05/50 FIXED 3.5 | | | | | 3.500000 | 15 May 2050 | | | |
| | | | 23,869.540 | Local | 105.811675 | 25,256.76 | 92.831219 | 22,158.38 | -3,098.38 | 0.01 |
| Original Face: | | | 60,000.000 | Base | 105.811675 | 25,256.76 | 92.831219 | 22,158.38 | -3,098.38 | 0.01 |
| 3617MKP78 | GNMA II POOL BS8546 G2 12/50 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2050 | | | |
| | | | 6,953.450 | Local | 105.748226 | 7,353.15 | 83.499901 | 5,806.12 | -1,547.03 | 0.00 |
| Original Face: | | | 10,000.000 | Base | 105.748226 | 7,353.15 | 83.499901 | 5,806.12 | -1,547.03 | 0.00 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3617Y5UR8 | GNMA II POOL CK9592 G2 06/52 FIXED 4 | | | | | 4.000000 | 20 Jun 2052 | | |
| | 53,076.250 | Local | | 96.756647 | 51,354.80 | 93.910591 | 49,844.22 | -1,510.58 | 0.03 |
| Original Face: | 60,000.000 | Base | | 96.756647 | 51,354.80 | 93.910591 | 49,844.22 | -1,510.58 | 0.03 |
| 3622A3CG3 | GNMA POOL 784571 GN 06/48 FIXED 3.5 | | | | | 3.500000 | 15 Jun 2048 | | |
| | 294,238.200 | Local | | 99.273225 | 292,099.75 | 93.376470 | 274,749.24 | -17,350.51 | 0.16 |
| Original Face: | 1,000,000.000 | Base | | 99.273225 | 292,099.75 | 93.376470 | 274,749.24 | -17,350.51 | 0.16 |
| 3622AACK8 | GNMA II POOL 784674 G2 04/48 FIXED 3.5 | | | | | 3.500000 | 20 Apr 2048 | | |
| | 267,221.610 | Local | | 101.606356 | 271,514.14 | 92.953557 | 248,391.99 | -23,122.15 | 0.14 |
| Original Face: | 720,000.000 | Base | | 101.606356 | 271,514.14 | 92.953557 | 248,391.99 | -23,122.15 | 0.14 |
| 3622AAHA5 | GNMA II POOL 784825 G2 10/49 FIXED 3.5 | | | | | 3.500000 | 20 Oct 2049 | | |
| | 6,044.210 | Local | | 102.316597 | 6,184.23 | 91.677625 | 5,541.19 | -643.04 | 0.00 |
| Original Face: | 110,000.040 | Base | | 102.316597 | 6,184.23 | 91.677625 | 5,541.19 | -643.04 | 0.00 |
| 3622AAKF0 | GNMA II POOL 784894 G2 02/48 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2048 | | |
| | 97,377.160 | Local | | 91.570857 | 89,169.10 | 91.331034 | 88,935.57 | -233.53 | 0.05 |
| Original Face: | 300,000.000 | Base | | 91.570857 | 89,169.10 | 91.331034 | 88,935.57 | -233.53 | 0.05 |
| 3622AAKL7 | GNMA II POOL 784899 G2 02/48 FIXED 4 | | | | | 4.000000 | 20 Feb 2048 | | |
| | 74,159.920 | Local | | 106.508030 | 78,986.27 | 93.645696 | 69,447.57 | -9,538.70 | 0.04 |
| Original Face: | 390,000.000 | Base | | 106.508030 | 78,986.27 | 93.645696 | 69,447.57 | -9,538.70 | 0.04 |
| 3622AAKS2 | GNMA II POOL 784905 G2 01/50 FIXED 3 | | | | | 3.000000 | 20 Jan 2050 | | |
| | 35,205.700 | Local | | 102.831303 | 36,202.48 | 88.452665 | 31,140.38 | -5,062.10 | 0.02 |
| Original Face: | 60,000.000 | Base | | 102.831303 | 36,202.48 | 88.452665 | 31,140.38 | -5,062.10 | 0.02 |
| 3622AAVK7 | GNMA II POOL 785218 G2 12/50 FIXED 2 | | | | | 2.000000 | 20 Dec 2050 | | |
| | 43,141.630 | Local | | 103.330426 | 44,578.43 | 80.913003 | 34,907.19 | -9,671.24 | 0.02 |
| Original Face: | 60,000.000 | Base | | 103.330426 | 44,578.43 | 80.913003 | 34,907.19 | -9,671.24 | 0.02 |
| 3622AAVL5 | GNMA II POOL 785219 G2 12/50 FIXED 2 | | | | | 2.000000 | 20 Dec 2050 | | |
| | 20,982.430 | Local | | 103.470237 | 21,710.57 | 80.663199 | 16,925.10 | -4,785.47 | 0.01 |
| Original Face: | 30,000.000 | Base | | 103.470237 | 21,710.57 | 80.663199 | 16,925.10 | -4,785.47 | 0.01 |
| 3622AAVM3 | GNMA II POOL 785220 G2 12/50 FIXED 2 | | | | | 2.000000 | 20 Dec 2050 | | |
| | 44,806.530 | Local | | 103.638242 | 46,436.70 | 81.156833 | 36,363.56 | -10,073.14 | 0.02 |
| Original Face: | 60,000.000 | Base | | 103.638242 | 46,436.70 | 81.156833 | 36,363.56 | -10,073.14 | 0.02 |

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FUND: HBQ1



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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 | |
| 3622AAVN1 | GNMA II POOL 785221 G2 12/50 FIXED 2 | | | | 2.000000 | 20 Dec 2050 | | | |
| | | 43,691.180 | Local | 103.862175 | 45,378.61 | 81.100001 | 35,433.55 | -9,945.06 | 0.02 |
| Original Face: | | 60,000.010 | Base | 103.862175 | 45,378.61 | 81.100001 | 35,433.55 | -9,945.06 | 0.02 |
| 3622AAZY3 | GNMA II POOL 785359 G2 03/51 FIXED 2 | | | | 2.000000 | 20 Mar 2051 | | | |
| | | 45,524.320 | Local | 101.509589 | 46,211.55 | 81.036720 | 36,891.42 | -9,320.13 | 0.02 |
| Original Face: | | 60,000.000 | Base | 101.509589 | 46,211.55 | 81.036720 | 36,891.42 | -9,320.13 | 0.02 |
| 3622AAZZ0 | GNMA II POOL 785360 G2 03/51 FIXED 2 | | | | 2.000000 | 20 Mar 2051 | | | |
| | | 49,057.380 | Local | 101.643035 | 49,863.41 | 79.304460 | 38,904.69 | -10,958.72 | 0.02 |
| Original Face: | | 60,000.000 | Base | 101.643035 | 49,863.41 | 79.304460 | 38,904.69 | -10,958.72 | 0.02 |
| 3622AB4U3 | GNMA II POOL 786335 G2 09/52 FIXED 4.5 | | | | 4.500000 | 20 Sep 2052 | | | |
| | | 99,918.360 | Local | 98.923631 | 98,842.87 | 96.645520 | 96,566.62 | -2,276.25 | 0.06 |
| Original Face: | | 110,000.000 | Base | 98.923631 | 98,842.87 | 96.645520 | 96,566.62 | -2,276.25 | 0.06 |
| 3622AB4Z2 | GNMA II POOL 786340 G2 09/52 FIXED 5 | | | | 5.000000 | 20 Sep 2052 | | | |
| | | 55,828.250 | Local | 100.894440 | 56,327.60 | 99.604455 | 55,607.42 | -720.18 | 0.03 |
| Original Face: | | 60,000.000 | Base | 100.894440 | 56,327.60 | 99.604455 | 55,607.42 | -720.18 | 0.03 |
| 3622AB6B3 | GNMA II POOL 786366 G2 08/52 FIXED 4.5 | | | | 4.500000 | 20 Aug 2052 | | | |
| | | 54,861.720 | Local | 98.457886 | 54,015.69 | 96.213665 | 52,784.47 | -1,231.22 | 0.03 |
| Original Face: | | 60,000.000 | Base | 98.457886 | 54,015.69 | 96.213665 | 52,784.47 | -1,231.22 | 0.03 |
| 3622ABCA8 | GNMA II POOL 785565 G2 06/51 FIXED 2.5 | | | | 2.500000 | 20 Jun 2051 | | | |
| | | 47,969.270 | Local | 87.252818 | 41,854.54 | 84.336584 | 40,455.64 | -1,398.90 | 0.02 |
| Original Face: | | 60,000.000 | Base | 87.252818 | 41,854.54 | 84.336584 | 40,455.64 | -1,398.90 | 0.02 |
| 3622ABCD2 | GNMA II POOL 785568 G2 08/51 FIXED 2.5 | | | | 2.500000 | 20 Aug 2051 | | | |
| | | 47,599.190 | Local | 87.250371 | 41,530.47 | 84.336122 | 40,143.31 | -1,387.16 | 0.02 |
| Original Face: | | 60,000.000 | Base | 87.250371 | 41,530.47 | 84.336122 | 40,143.31 | -1,387.16 | 0.02 |
| 3622ABE65 | GNMA II POOL 785657 G2 10/51 FIXED 2.5 | | | | 2.500000 | 20 Oct 2051 | | | |
| | | 139,643.700 | Local | 87.247982 | 121,836.31 | 84.335927 | 117,769.81 | -4,066.50 | 0.07 |
| Original Face: | | 170,000.000 | Base | 87.247982 | 121,836.31 | 84.335927 | 117,769.81 | -4,066.50 | 0.07 |
| 3622ABFC1 | GNMA II POOL 785663 G2 10/51 FIXED 2.5 | | | | 2.500000 | 20 Oct 2051 | | | |
| | | 48,593.280 | Local | 87.247990 | 42,396.66 | 84.336489 | 40,981.87 | -1,414.79 | 0.02 |
| Original Face: | | 60,000.000 | Base | 87.247990 | 42,396.66 | 84.336489 | 40,981.87 | -1,414.79 | 0.02 |

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FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3622ABFG2 | GNMA II POOL 785667 G2 10/51 FIXED 2.5 | | | | | 2.500000 | 20 Oct 2051 | | |
| | 49,560.790 | Local | | 87.247964 | 43,240.78 | 84.335695 | 41,797.44 | -1,443.34 | 0.02 |
| Original Face: | 60,000.000 | Base | | 87.247964 | 43,240.78 | 84.335695 | 41,797.44 | -1,443.34 | 0.02 |
| 3622ABJF0 | GNMA II POOL 785762 G2 11/51 FIXED 2.5 | | | | | 2.500000 | 20 Nov 2051 | | |
| | 50,972.460 | Local | | 87.246800 | 44,471.84 | 84.335567 | 42,987.91 | -1,483.93 | 0.02 |
| Original Face: | 60,000.000 | Base | | 87.246800 | 44,471.84 | 84.335567 | 42,987.91 | -1,483.93 | 0.02 |
| 3622ABKA9 | GNMA II POOL 785789 G2 12/51 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2051 | | |
| | 49,597.190 | Local | | 87.245588 | 43,271.36 | 84.335666 | 41,828.12 | -1,443.24 | 0.02 |
| Original Face: | 60,000.000 | Base | | 87.245588 | 43,271.36 | 84.335666 | 41,828.12 | -1,443.24 | 0.02 |
| 3622ABKC5 | GNMA II POOL 785791 G2 12/51 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2051 | | |
| | 49,702.220 | Local | | 84.325871 | 41,911.83 | 84.638463 | 42,067.20 | 155.37 | 0.02 |
| Original Face: | 60,000.000 | Base | | 84.325871 | 41,911.83 | 84.638463 | 42,067.20 | 155.37 | 0.02 |
| 3622ABLA8 | GNMA II POOL 785821 G2 12/51 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2051 | | |
| | 51,436.100 | Local | | 87.245573 | 44,875.72 | 84.335662 | 43,378.98 | -1,496.74 | 0.02 |
| Original Face: | 60,000.000 | Base | | 87.245573 | 44,875.72 | 84.335662 | 43,378.98 | -1,496.74 | 0.02 |
| 3622ABP55 | GNMA II POOL 785944 G2 02/52 FIXED 3 | | | | | 3.000000 | 20 Feb 2052 | | |
| | 93,514.140 | Local | | 94.787056 | 88,639.30 | 88.577828 | 82,832.79 | -5,806.51 | 0.05 |
| Original Face: | 110,000.000 | Base | | 94.787056 | 88,639.30 | 88.577828 | 82,832.79 | -5,806.51 | 0.05 |
| 3622ABUU4 | GNMA II POOL 786095 G2 04/52 FIXED 3 | | | | | 3.000000 | 20 Apr 2052 | | |
| | 52,532.000 | Local | | 94.081988 | 49,423.15 | 85.934107 | 45,142.91 | -4,280.24 | 0.03 |
| Original Face: | 60,000.000 | Base | | 94.081988 | 49,423.15 | 85.934107 | 45,142.91 | -4,280.24 | 0.03 |
| 3622ABV33 | GNMA II POOL 786134 G2 04/52 FIXED 3 | | | | | 3.000000 | 20 Apr 2052 | | |
| | 87,072.700 | Local | | 94.785128 | 82,531.97 | 86.313601 | 75,155.58 | -7,376.39 | 0.04 |
| Original Face: | 110,000.000 | Base | | 94.785128 | 82,531.97 | 86.313601 | 75,155.58 | -7,376.39 | 0.04 |
| 3622ABWK4 | GNMA II POOL 786150 G2 03/52 FIXED 3 | | | | | 3.000000 | 20 Mar 2052 | | |
| | 96,993.980 | Local | | 86.489625 | 83,889.73 | 87.435263 | 84,806.94 | 917.21 | 0.05 |
| Original Face: | 110,000.000 | Base | | 86.489625 | 83,889.73 | 87.435263 | 84,806.94 | 917.21 | 0.05 |
| 3622AC4V9 | GNMA II POOL 787236 G2 01/54 FIXED 6.5 | | | | | 6.500000 | 20 Jan 2054 | | |
| | 199,775.860 | Local | | 103.377901 | 206,524.09 | 102.217247 | 204,205.38 | -2,318.71 | 0.12 |
| Original Face: | 200,000.000 | Base | | 103.377901 | 206,524.09 | 102.217247 | 204,205.38 | -2,318.71 | 0.12 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3622ACA67 | GNMA II POOL 786429 G2 06/52 FIXED 4 | | | | | 4.000000 | 20 Jun 2052 | | |
| | 54,949.650 | Local | | 97.271939 | 53,450.59 | 94.142344 | 51,730.89 | -1,719.70 | 0.03 |
| Original Face: | 60,000.000 | Base | | 97.271939 | 53,450.59 | 94.142344 | 51,730.89 | -1,719.70 | 0.03 |
| 3622ACCK4 | GNMA II POOL 786474 G2 01/53 FIXED 5 | | | | | 5.000000 | 20 Jan 2053 | | |
| | 55,508.460 | Local | | 101.512202 | 56,347.86 | 99.076337 | 54,995.75 | -1,352.11 | 0.03 |
| Original Face: | 60,000.000 | Base | | 101.512202 | 56,347.86 | 99.076337 | 54,995.75 | -1,352.11 | 0.03 |
| 3622ACEG1 | GNMA II POOL 786535 G2 02/53 FIXED 5.5 | | | | | 5.500000 | 20 Feb 2053 | | |
| | 104,581.390 | Local | | 101.713823 | 106,373.73 | 100.914217 | 105,537.49 | -836.24 | 0.06 |
| Original Face: | 110,000.000 | Base | | 101.713823 | 106,373.73 | 100.914217 | 105,537.49 | -836.24 | 0.06 |
| 3622ACLF5 | GNMA II POOL 786726 G2 03/51 FIXED 2 | | | | | 2.000000 | 20 Mar 2051 | | |
| | 188,077.800 | Local | | 80.237912 | 150,909.70 | 80.039033 | 150,535.65 | -374.05 | 0.09 |
| Original Face: | 200,000.000 | Base | | 80.237912 | 150,909.70 | 80.039033 | 150,535.65 | -374.05 | 0.09 |
| 3622ACP46 | GNMA II POOL 786843 G2 03/52 FIXED 3 | | | | | 3.000000 | 20 Mar 2052 | | |
| | 56,869.890 | Local | | 87.716470 | 49,884.26 | 87.650452 | 49,846.72 | -37.54 | 0.03 |
| Original Face: | 60,000.000 | Base | | 87.716470 | 49,884.26 | 87.650452 | 49,846.72 | -37.54 | 0.03 |
| 3622ACPU8 | GNMA II POOL 786835 G2 08/53 FIXED 5.5 | | | | | 5.500000 | 20 Aug 2053 | | |
| | 58,838.910 | Local | | 97.182885 | 57,181.35 | 100.546124 | 59,160.24 | 1,978.89 | 0.03 |
| Original Face: | 60,000.000 | Base | | 97.182885 | 57,181.35 | 100.546124 | 59,160.24 | 1,978.89 | 0.03 |
| 3622ACSD3 | GNMA II POOL 786916 G2 08/53 FIXED 5.5 | | | | | 5.500000 | 20 Aug 2053 | | |
| | 196,600.130 | Local | | 100.344354 | 197,277.13 | 101.038606 | 198,642.03 | 1,364.90 | 0.11 |
| Original Face: | 200,000.000 | Base | | 100.344354 | 197,277.13 | 101.038606 | 198,642.03 | 1,364.90 | 0.11 |
| 3622ACTU4 | GNMA II POOL 786963 G2 09/53 FIXED 6 | | | | | 6.000000 | 20 Sep 2053 | | |
| | 95,916.760 | Local | | 102.521655 | 98,335.45 | 101.777117 | 97,621.31 | -714.14 | 0.06 |
| Original Face: | 100,000.000 | Base | | 102.521655 | 98,335.45 | 101.777117 | 97,621.31 | -714.14 | 0.06 |
| 3622ACWT3 | GNMA II POOL 787058 G2 08/53 FIXED 5 | | | | | 5.000000 | 20 Aug 2053 | | |
| | 96,221.120 | Local | | 98.541349 | 94,817.59 | 98.802434 | 95,068.81 | 251.22 | 0.05 |
| Original Face: | 100,000.000 | Base | | 98.541349 | 94,817.59 | 98.802434 | 95,068.81 | 251.22 | 0.05 |
| 36262MAA6 | GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A | | | | | 6.390480 | 15 Oct 2036 | | |
| | 250,000.000 | Local | | 100.000000 | 250,000.00 | 98.593750 | 246,484.38 | -3,515.62 | 0.14 |
| Original Face: | 250,000.000 | Base | | 100.000000 | 250,000.00 | 98.593750 | 246,484.38 | -3,515.62 | 0.14 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 369550BH0 | GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25 | | | | | 4.250000 | 01 Apr 2040 | | |
| | 10,000.000 | Local | | 115.550000 | 11,555.00 | 90.470512 | 9,047.05 | -2,507.95 | 0.01 |
| | | Base | | 115.550000 | 11,555.00 | 90.470512 | 9,047.05 | -2,507.95 | 0.01 |
| 369550BJ6 | GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25 | | | | | 4.250000 | 01 Apr 2050 | | |
| | 20,000.000 | Local | | 124.471350 | 24,894.27 | 87.211012 | 17,442.20 | -7,452.07 | 0.01 |
| | | Base | | 124.471350 | 24,894.27 | 87.211012 | 17,442.20 | -7,452.07 | 0.01 |
| 37045VAF7 | GENERAL MOTORS CO SR UNSECURED 10/43 6.25 | | | | | 6.250000 | 02 Oct 2043 | | |
| | 10,000.000 | Local | | 99.021800 | 9,902.18 | 102.367434 | 10,236.74 | 334.56 | 0.01 |
| | | Base | | 99.021800 | 9,902.18 | 102.367434 | 10,236.74 | 334.56 | 0.01 |
| 37045VAK6 | GENERAL MOTORS CO SR UNSECURED 04/36 6.6 | | | | | 6.600000 | 01 Apr 2036 | | |
| | 10,000.000 | Local | | 115.290000 | 11,529.00 | 106.328988 | 10,632.90 | -896.10 | 0.01 |
| | | Base | | 115.290000 | 11,529.00 | 106.328988 | 10,632.90 | -896.10 | 0.01 |
| 37045VAT7 | GENERAL MOTORS CO SR UNSECURED 04/49 5.95 | | | | | 5.950000 | 01 Apr 2049 | | |
| | 40,000.000 | Local | | 94.516150 | 37,806.46 | 98.748880 | 39,499.55 | 1,693.09 | 0.02 |
| | | Base | | 94.516150 | 37,806.46 | 98.748880 | 39,499.55 | 1,693.09 | 0.02 |
| 37045VAZ3 | GENERAL MOTORS CO SR UNSECURED 10/32 5.6 | | | | | 5.600000 | 15 Oct 2032 | | |
| | 20,000.000 | Local | | 94.453050 | 18,890.61 | 101.280335 | 20,256.07 | 1,365.46 | 0.01 |
| | | Base | | 94.453050 | 18,890.61 | 101.280335 | 20,256.07 | 1,365.46 | 0.01 |
| 375558AW3 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | | | | | 3.700000 | 01 Apr 2024 | | |
| | 10,000.000 | Local | | 100.000100 | 10,000.01 | 100.000000 | 10,000.00 | -0.01 | 0.01 |
| | | Base | | 100.000100 | 10,000.01 | 100.000000 | 10,000.00 | -0.01 | 0.01 |
| 375558BD4 | GILEAD SCIENCES INC SR UNSECURED 03/46 4.75 | | | | | 4.750000 | 01 Mar 2046 | | |
| | 30,000.000 | Local | | 101.900700 | 30,570.21 | 91.739892 | 27,521.97 | -3,048.24 | 0.02 |
| | | Base | | 101.900700 | 30,570.21 | 91.739892 | 27,521.97 | -3,048.24 | 0.02 |
| 378272AQ1 | GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875 | | | | | 3.875000 | 27 Oct 2027 | | |
| | 120,000.000 | Local | | 96.509767 | 115,811.72 | 95.389600 | 114,467.52 | -1,344.20 | 0.07 |
| | | Base | | 96.509767 | 115,811.72 | 95.389600 | 114,467.52 | -1,344.20 | 0.07 |
| 38141GVR2 | GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25 | | | | | 4.250000 | 21 Oct 2025 | | |
| | 10,000.000 | Local | | 100.938900 | 10,093.89 | 98.132572 | 9,813.26 | -280.63 | 0.01 |
| | | Base | | 100.938900 | 10,093.89 | 98.132572 | 9,813.26 | -280.63 | 0.01 |

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38141GVS0 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75 | | | | | 4.750000 | 21 Oct 2045 | | |
| | 90,000.000 | Local | | 114.469011 | 103,022.11 | 92.264719 | 83,038.25 | -19,983.86 | 0.05 |
| | | Base | | 114.469011 | 103,022.11 | 92.264719 | 83,038.25 | -19,983.86 | 0.05 |
| 38141GWL4 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR | | | | | 3.691000 | 05 Jun 2028 | | |
| | 20,000.000 | Local | | 100.439550 | 20,087.91 | 95.710656 | 19,142.13 | -945.78 | 0.01 |
| | | Base | | 100.439550 | 20,087.91 | 95.710656 | 19,142.13 | -945.78 | 0.01 |
| 38141GWV2 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR | | | | | 3.814000 | 23 Apr 2029 | | |
| | 130,000.000 | Local | | 94.953523 | 123,439.58 | 94.788128 | 123,224.57 | -215.01 | 0.07 |
| | | Base | | 94.953523 | 123,439.58 | 94.788128 | 123,224.57 | -215.01 | 0.07 |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR | | | | | 4.223000 | 01 May 2029 | | |
| | 270,000.000 | Local | | 98.647804 | 266,349.07 | 96.301356 | 260,013.66 | -6,335.41 | 0.15 |
| | | Base | | 98.647804 | 266,349.07 | 96.301356 | 260,013.66 | -6,335.41 | 0.15 |
| 38141GXE9 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625 | | | | | 3.625000 | 20 Feb 2024 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 38141GXJ8 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5 | | | | | 3.500000 | 01 Apr 2025 | | |
| | 40,000.000 | Local | | 101.254000 | 40,501.60 | 98.121735 | 39,248.69 | -1,252.91 | 0.02 |
| | | Base | | 101.254000 | 40,501.60 | 98.121735 | 39,248.69 | -1,252.91 | 0.02 |
| 38141GYC2 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR | | | | | 3.210000 | 22 Apr 2042 | | |
| | 20,000.000 | Local | | 104.139500 | 20,827.90 | 75.219799 | 15,043.96 | -5,783.94 | 0.01 |
| | | Base | | 104.139500 | 20,827.90 | 75.219799 | 15,043.96 | -5,783.94 | 0.01 |
| 38141GYK4 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR | | | | | 2.908000 | 21 Jul 2042 | | |
| | 70,000.000 | Local | | 101.200000 | 70,840.00 | 71.922286 | 50,345.60 | -20,494.40 | 0.03 |
| | | Base | | 101.200000 | 70,840.00 | 71.922286 | 50,345.60 | -20,494.40 | 0.03 |
| 38141GYN8 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR | | | | | 2.650000 | 21 Oct 2032 | | |
| | 140,000.000 | Local | | 100.401550 | 140,562.17 | 83.304631 | 116,626.48 | -23,935.69 | 0.07 |
| | | Base | | 100.401550 | 140,562.17 | 83.304631 | 116,626.48 | -23,935.69 | 0.07 |
| 38141GZR8 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR | | | | | 3.615000 | 15 Mar 2028 | | |
| | 20,000.000 | Local | | 100.267050 | 20,053.41 | 95.709813 | 19,141.96 | -911.45 | 0.01 |
| | | Base | | 100.267050 | 20,053.41 | 95.709813 | 19,141.96 | -911.45 | 0.01 |

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|--------------------------------|---|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 38141GZT4 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR | | | | 4.387000 | 15 Jun 2027 | | | |
| | | 60,000.000 | Local | 100.000000 | 60,000.00 | 98.102113 | 58,861.27 | -1,138.73 | 0.03 |
| | | | Base | 100.000000 | 60,000.00 | 98.102113 | 58,861.27 | -1,138.73 | 0.03 |
| 38145GAH3 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5 | | | | 3.500000 | 16 Nov 2026 | | | |
| | | 40,000.000 | Local | 99.529425 | 39,811.77 | 95.791508 | 38,316.60 | -1,495.17 | 0.02 |
| | | | Base | 99.529425 | 39,811.77 | 95.791508 | 38,316.60 | -1,495.17 | 0.02 |
| 38148LAF3 | GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15 | | | | 5.150000 | 22 May 2045 | | | |
| | | 100,000.000 | Local | 105.534540 | 105,534.54 | 96.831145 | 96,831.15 | -8,703.39 | 0.06 |
| | | | Base | 105.534540 | 105,534.54 | 96.831145 | 96,831.15 | -8,703.39 | 0.06 |
| 38375UQY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA | | | | 5.874430 | 20 Oct 2064 | | | |
| | | 258,064.930 | Local | 100.027656 | 258,136.30 | 99.757190 | 257,438.32 | -697.98 | 0.15 |
| | | Original Face: 1,100,000.000 | Base | 100.027656 | 258,136.30 | 99.757190 | 257,438.32 | -697.98 | 0.15 |
| 38378MVC6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI | | | | 3.500000 | 20 Apr 2043 | | | |
| | | 9,227.330 | Local | 30.300640 | 2,795.94 | 10.205560 | 941.70 | -1,854.24 | 0.00 |
| | | Original Face: 100,000.000 | Base | 30.300640 | 2,795.94 | 10.205560 | 941.70 | -1,854.24 | 0.00 |
| 38380L2S1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP | | | | 5.944430 | 20 Jun 2069 | | | |
| | | 52,679.590 | Local | 99.583007 | 52,459.92 | 99.815520 | 52,582.41 | 122.49 | 0.03 |
| | | Original Face: 100,000.000 | Base | 99.583007 | 52,459.92 | 99.815520 | 52,582.41 | 122.49 | 0.03 |
| 38380PXV1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD | | | | 1.450000 | 16 Jan 2063 | | | |
| | | 161,933.870 | Local | 84.698599 | 137,155.72 | 75.242860 | 121,843.68 | -15,312.04 | 0.07 |
| | | Original Face: 280,000.000 | Base | 84.698599 | 137,155.72 | 75.242860 | 121,843.68 | -15,312.04 | 0.07 |
| 38380QBN1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF | | | | 6.694430 | 20 Apr 2070 | | | |
| | | 48,447.590 | Local | 102.581656 | 49,698.34 | 101.296310 | 49,075.62 | -622.72 | 0.03 |
| | | Original Face: 100,000.000 | Base | 102.581656 | 49,698.34 | 101.296310 | 49,075.62 | -622.72 | 0.03 |
| 38380QGQ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA | | | | 5.894430 | 20 Jul 2070 | | | |
| | | 185,045.960 | Local | 99.855306 | 184,778.21 | 97.651080 | 180,699.38 | -4,078.83 | 0.10 |
| | | Original Face: 300,000.000 | Base | 99.855306 | 184,778.21 | 97.651080 | 180,699.38 | -4,078.83 | 0.10 |
| 38380RRS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB | | | | 1.340000 | 16 Jun 2063 | | | |
| | | 78,836.670 | Local | 83.131023 | 65,537.73 | 74.416130 | 58,667.20 | -6,870.53 | 0.03 |
| | | Original Face: 110,000.000 | Base | 83.131023 | 65,537.73 | 74.416130 | 58,667.20 | -6,870.53 | 0.03 |

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| 38381BDT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA | | | | | 4.000000 | 20 Aug 2048 | | |
| | 41,031.490 | Local | | 95.745390 | 39,285.76 | 94.005870 | 38,572.01 | -713.75 | 0.02 |
| Original Face: | 100,000.000 | Base | | 95.745390 | 39,285.76 | 94.005870 | 38,572.01 | -713.75 | 0.02 |
| 38381ETV0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO | | | | | 0.640160 | 16 Feb 2061 | | |
| | 191,966.210 | Local | | 5.967707 | 11,455.98 | 4.903930 | 9,413.89 | -2,042.09 | 0.01 |
| Original Face: | 200,000.000 | Base | | 5.967707 | 11,455.98 | 4.903930 | 9,413.89 | -2,042.09 | 0.01 |
| 38381H8H7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH | | | | | 2.000000 | 16 Jun 2064 | | |
| | 329,948.230 | Local | | 76.043972 | 250,905.74 | 77.099270 | 254,387.68 | 3,481.94 | 0.15 |
| Original Face: | 330,000.000 | Base | | 76.043972 | 250,905.74 | 77.099270 | 254,387.68 | 3,481.94 | 0.15 |
| 38381HB67 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE | | | | | 3.000000 | 16 Oct 2064 | | |
| | 60,000.000 | Local | | 77.423867 | 46,454.32 | 73.347720 | 44,008.63 | -2,445.69 | 0.03 |
| Original Face: | 60,000.000 | Base | | 77.423867 | 46,454.32 | 73.347720 | 44,008.63 | -2,445.69 | 0.03 |
| 38381HK26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO | | | | | 0.749490 | 16 Jul 2065 | | |
| | 792,487.450 | Local | | 6.638657 | 52,610.52 | 6.441760 | 51,050.14 | -1,560.38 | 0.03 |
| Original Face: | 800,000.000 | Base | | 6.638657 | 52,610.52 | 6.441760 | 51,050.14 | -1,560.38 | 0.03 |
| 38381HL25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO | | | | | 0.696850 | 16 Jul 2064 | | |
| | 788,530.970 | Local | | 6.889694 | 54,327.37 | 6.247440 | 49,263.00 | -5,064.37 | 0.03 |
| Original Face: | 800,000.000 | Base | | 6.889694 | 54,327.37 | 6.247440 | 49,263.00 | -5,064.37 | 0.03 |
| 38381HN49 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E | | | | | 3.000000 | 16 Oct 2064 | | |
| | 60,000.000 | Local | | 81.445033 | 48,867.02 | 74.103990 | 44,462.39 | -4,404.63 | 0.03 |
| Original Face: | 60,000.000 | Base | | 81.445033 | 48,867.02 | 74.103990 | 44,462.39 | -4,404.63 | 0.03 |
| 38382HM98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI | | | | | 2.500000 | 20 Aug 2050 | | |
| | 72,311.640 | Local | | 4.733609 | 3,422.95 | 13.669780 | 9,884.84 | 6,461.89 | 0.01 |
| Original Face: | 100,000.000 | Base | | 4.733609 | 3,422.95 | 13.669780 | 9,884.84 | 6,461.89 | 0.01 |
| 38382HY87 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN | | | | | 2.500000 | 20 Aug 2050 | | |
| | 71,089.310 | Local | | 4.869115 | 3,461.42 | 13.338590 | 9,482.31 | 6,020.89 | 0.01 |
| Original Face: | 100,000.000 | Base | | 4.869115 | 3,461.42 | 13.338590 | 9,482.31 | 6,020.89 | 0.01 |
| 38382JZK5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE | | | | | 2.500000 | 20 Sep 2050 | | |
| | 73,957.300 | Local | | 5.087733 | 3,762.75 | 13.355260 | 9,877.19 | 6,114.44 | 0.01 |
| Original Face: | 100,000.000 | Base | | 5.087733 | 3,762.75 | 13.355260 | 9,877.19 | 6,114.44 | 0.01 |

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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 |
| 38382KQ97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI | | | | | 2.500000 | 20 Oct 2050 | | |
| | 74,680.390 | Local | | 5.507403 | 4,112.95 | 13.384010 | 9,995.23 | 5,882.28 | 0.01 |
| Original Face: | 100,000.000 | Base | | 5.507403 | 4,112.95 | 13.384010 | 9,995.23 | 5,882.28 | 0.01 |
| 38382LNV9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI | | | | | 2.500000 | 20 Nov 2050 | | |
| | 757,214.020 | Local | | 10.326012 | 78,190.01 | 13.761850 | 104,206.66 | 26,016.65 | 0.06 |
| Original Face: | 1,100,000.000 | Base | | 10.326012 | 78,190.01 | 13.761850 | 104,206.66 | 26,016.65 | 0.06 |
| 38382LXR7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI | | | | | 2.000000 | 20 Dec 2050 | | |
| | 212,626.640 | Local | | 4.259654 | 9,057.16 | 11.095700 | 23,592.41 | 14,535.25 | 0.01 |
| Original Face: | 300,000.010 | Base | | 4.259654 | 9,057.16 | 11.095700 | 23,592.41 | 14,535.25 | 0.01 |
| 38382NZ83 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG | | | | | 5.000000 | 20 Feb 2051 | | |
| | 72,156.600 | Local | | 100.371941 | 72,424.98 | 98.440740 | 71,031.49 | -1,393.49 | 0.04 |
| Original Face: | 100,000.000 | Base | | 100.371941 | 72,424.98 | 98.440740 | 71,031.49 | -1,393.49 | 0.04 |
| 38383FHR7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P | | | | | 2.000000 | 20 Jun 2051 | | |
| | 164,556.360 | Local | | 86.292350 | 141,999.55 | 86.630440 | 142,555.90 | 556.35 | 0.08 |
| Original Face: | 200,000.000 | Base | | 86.292350 | 141,999.55 | 86.630440 | 142,555.90 | 556.35 | 0.08 |
| 38383LDU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT | | | | | 2.500000 | 20 Oct 2051 | | |
| | 92,038.030 | Local | | 85.209907 | 78,425.52 | 83.004540 | 76,395.74 | -2,029.78 | 0.04 |
| Original Face: | 100,000.000 | Base | | 85.209907 | 78,425.52 | 83.004540 | 76,395.74 | -2,029.78 | 0.04 |
| 38383REY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM | | | | | 3.500000 | 20 Oct 2050 | | |
| | 100,000.000 | Local | | 92.789810 | 92,789.81 | 83.292940 | 83,292.94 | -9,496.87 | 0.05 |
| Original Face: | 100,000.000 | Base | | 92.789810 | 92,789.81 | 83.292940 | 83,292.94 | -9,496.87 | 0.05 |
| 39154TCL0 | GREAT AMERICA LEASING RECEIVAB GALC 2024 1 B 144A | | | | | 5.180000 | 16 Dec 2030 | | |
| | 370,000.000 | Local | | 99.966259 | 369,875.16 | 99.729260 | 368,998.26 | -876.90 | 0.21 |
| Original Face: | 370,000.000 | Base | | 99.966259 | 369,875.16 | 99.729260 | 368,998.26 | -876.90 | 0.21 |
| 40139LAG8 | GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1 | | | | | 1.100000 | 23 Jun 2025 | | |
| | 20,000.000 | Local | | 99.976750 | 19,995.35 | 95.140322 | 19,028.06 | -967.29 | 0.01 |
| | | Base | | 99.976750 | 19,995.35 | 95.140322 | 19,028.06 | -967.29 | 0.01 |
| 404280BT5 | HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR | | | | | 4.583000 | 19 Jun 2029 | | |
| | 220,000.000 | Local | | 99.950268 | 219,890.59 | 97.082021 | 213,580.45 | -6,310.14 | 0.12 |
| | | Base | | 99.950268 | 219,890.59 | 97.082021 | 213,580.45 | -6,310.14 | 0.12 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 404280CG2 | HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR | | | | | 2.099000 | 04 Jun 2026 | | |
| | 200,000.000 | Local | | 100.000000 | 200,000.00 | 95.931407 | 191,862.81 | -8,137.19 | 0.11 |
| | | Base | | 100.000000 | 200,000.00 | 95.931407 | 191,862.81 | -8,137.19 | 0.11 |
| 41161PSL8 | HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B | | | | | 6.183230 | 20 Jun 2035 | | |
| | 24,406.430 | Local | | 96.838907 | 23,634.92 | 91.337430 | 22,292.21 | -1,342.71 | 0.01 |
| | Original Face: 780,000.000 | Base | | 96.838907 | 23,634.92 | 91.337430 | 22,292.21 | -1,342.71 | 0.01 |
| 411707AK8 | CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A | | | | | 2.865000 | 20 Jun 2051 | | |
| | 223,675.000 | Local | | 100.226923 | 224,182.57 | 84.995140 | 190,112.88 | -34,069.69 | 0.11 |
| | Original Face: 230,000.000 | Base | | 100.226923 | 224,182.57 | 84.995140 | 190,112.88 | -34,069.69 | 0.11 |
| 413875AS4 | L3HARRIS TECH INC SR UNSECURED 04/35 4.854 | | | | | 4.854000 | 27 Apr 2035 | | |
| | 60,000.000 | Local | | 101.540767 | 60,924.46 | 95.634277 | 57,380.57 | -3,543.89 | 0.03 |
| | | Base | | 101.540767 | 60,924.46 | 95.634277 | 57,380.57 | -3,543.89 | 0.03 |
| 437076BS0 | HOME DEPOT INC SR UNSECURED 06/47 3.9 | | | | | 3.900000 | 15 Jun 2047 | | |
| | 10,000.000 | Local | | 108.505700 | 10,850.57 | 81.720164 | 8,172.02 | -2,678.55 | 0.00 |
| | | Base | | 108.505700 | 10,850.57 | 81.720164 | 8,172.02 | -2,678.55 | 0.00 |
| 437076BW1 | HOME DEPOT INC SR UNSECURED 12/28 3.9 | | | | | 3.900000 | 06 Dec 2028 | | |
| | 10,000.000 | Local | | 110.619700 | 11,061.97 | 97.146079 | 9,714.61 | -1,347.36 | 0.01 |
| | | Base | | 110.619700 | 11,061.97 | 97.146079 | 9,714.61 | -1,347.36 | 0.01 |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | | 2.500000 | 15 Apr 2027 | | |
| | 20,000.000 | Local | | 102.823050 | 20,564.61 | 93.740095 | 18,748.02 | -1,816.59 | 0.01 |
| | | Base | | 102.823050 | 20,564.61 | 93.740095 | 18,748.02 | -1,816.59 | 0.01 |
| 437076CB6 | HOME DEPOT INC SR UNSECURED 04/30 2.7 | | | | | 2.700000 | 15 Apr 2030 | | |
| | 30,000.000 | Local | | 99.645667 | 29,893.70 | 89.112884 | 26,733.87 | -3,159.83 | 0.02 |
| | | Base | | 99.645667 | 29,893.70 | 89.112884 | 26,733.87 | -3,159.83 | 0.02 |
| 437076CC4 | HOME DEPOT INC SR UNSECURED 04/40 3.3 | | | | | 3.300000 | 15 Apr 2040 | | |
| | 30,000.000 | Local | | 101.736367 | 30,520.91 | 79.925245 | 23,977.57 | -6,543.34 | 0.01 |
| | | Base | | 101.736367 | 30,520.91 | 79.925245 | 23,977.57 | -6,543.34 | 0.01 |
| 437076CD2 | HOME DEPOT INC SR UNSECURED 04/50 3.35 | | | | | 3.350000 | 15 Apr 2050 | | |
| | 60,000.000 | Local | | 106.937583 | 64,162.55 | 73.328990 | 43,997.39 | -20,165.16 | 0.03 |
| | | Base | | 106.937583 | 64,162.55 | 73.328990 | 43,997.39 | -20,165.16 | 0.03 |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 437076CP5 | HOME DEPOT INC SR UNSECURED 04/32 3.25 | | | | | 3.250000 | 15 Apr 2032 | | |
| | 20,000.000 | Local | | 99.571550 | 19,914.31 | 89.412688 | 17,882.54 | -2,031.77 | 0.01 |
| | | Base | | 99.571550 | 19,914.31 | 89.412688 | 17,882.54 | -2,031.77 | 0.01 |
| 437084VN3 | HOME EQUITY ASSET TRUST HEAT 2006 4 2A4 | | | | | 6.003890 | 25 Aug 2036 | | |
| | 98,419.480 | Local | | 98.554808 | 96,997.13 | 97.503010 | 95,961.96 | -1,035.17 | 0.05 |
| | Original Face: 370,000.000 | Base | | 98.554808 | 96,997.13 | 97.503010 | 95,961.96 | -1,035.17 | 0.05 |
| 438516CS3 | HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5 | | | | | 5.000000 | 01 Mar 2035 | | |
| | 90,000.000 | Local | | 99.626189 | 89,663.57 | 100.466272 | 90,419.64 | 756.07 | 0.05 |
| | | Base | | 99.626189 | 89,663.57 | 100.466272 | 90,419.64 | 756.07 | 0.05 |
| 444859BE1 | HUMANA INC SR UNSECURED 10/44 4.95 | | | | | 4.950000 | 01 Oct 2044 | | |
| | 20,000.000 | Local | | 102.444550 | 20,488.91 | 91.035923 | 18,207.18 | -2,281.73 | 0.01 |
| | | Base | | 102.444550 | 20,488.91 | 91.035923 | 18,207.18 | -2,281.73 | 0.01 |
| 444859BF8 | HUMANA INC SR UNSECURED 03/27 3.95 | | | | | 3.950000 | 15 Mar 2027 | | |
| | 70,000.000 | Local | | 99.504957 | 69,653.47 | 96.873367 | 67,811.36 | -1,842.11 | 0.04 |
| | | Base | | 99.504957 | 69,653.47 | 96.873367 | 67,811.36 | -1,842.11 | 0.04 |
| 444859BM3 | HUMANA INC SR UNSECURED 04/25 4.5 | | | | | 4.500000 | 01 Apr 2025 | | |
| | 10,000.000 | Local | | 102.419200 | 10,241.92 | 99.009529 | 9,900.95 | -340.97 | 0.01 |
| | | Base | | 102.419200 | 10,241.92 | 99.009529 | 9,900.95 | -340.97 | 0.01 |
| 444859BR2 | HUMANA INC SR UNSECURED 02/32 2.15 | | | | | 2.150000 | 03 Feb 2032 | | |
| | 20,000.000 | Local | | 90.629100 | 18,125.82 | 80.029901 | 16,005.98 | -2,119.84 | 0.01 |
| | | Base | | 90.629100 | 18,125.82 | 80.029901 | 16,005.98 | -2,119.84 | 0.01 |
| 444859BT8 | HUMANA INC SR UNSECURED 03/29 3.7 | | | | | 3.700000 | 23 Mar 2029 | | |
| | 100,000.000 | Local | | 99.905690 | 99,905.69 | 94.097248 | 94,097.25 | -5,808.44 | 0.05 |
| | | Base | | 99.905690 | 99,905.69 | 94.097248 | 94,097.25 | -5,808.44 | 0.05 |
| 458140BM1 | INTEL CORP SR UNSECURED 03/50 4.75 | | | | | 4.750000 | 25 Mar 2050 | | |
| | 40,000.000 | Local | | 110.938100 | 44,375.24 | 90.688465 | 36,275.39 | -8,099.85 | 0.02 |
| | | Base | | 110.938100 | 44,375.24 | 90.688465 | 36,275.39 | -8,099.85 | 0.02 |
| 458140BT6 | INTEL CORP SR UNSECURED 08/28 1.6 | | | | | 1.600000 | 12 Aug 2028 | | |
| | 30,000.000 | Local | | 99.870067 | 29,961.02 | 87.801913 | 26,340.57 | -3,620.45 | 0.02 |
| | | Base | | 99.870067 | 29,961.02 | 87.801913 | 26,340.57 | -3,620.45 | 0.02 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 458140BW9 | INTEL CORP SR UNSECURED 08/51 3.05 | | | | | 3.050000 | 12 Aug 2051 | | |
| | 10,000.000 | Local | 99.686500 | 9,968.65 | 67.499025 | 6,749.90 | -3,218.75 | 0.00 | |
| | | Base | 99.686500 | 9,968.65 | 67.499025 | 6,749.90 | -3,218.75 | 0.00 | |
| 458140CG3 | INTEL CORP SR UNSECURED 02/33 5.2 | | | | | 5.200000 | 10 Feb 2033 | | |
| | 30,000.000 | Local | 99.740600 | 29,922.18 | 101.491237 | 30,447.37 | 525.19 | 0.02 | |
| | | Base | 99.740600 | 29,922.18 | 101.491237 | 30,447.37 | 525.19 | 0.02 | |
| 45866FAW4 | INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6 | | | | | 4.600000 | 15 Mar 2033 | | |
| | 20,000.000 | Local | 101.611350 | 20,322.27 | 96.857760 | 19,371.55 | -950.72 | 0.01 | |
| | | Base | 101.611350 | 20,322.27 | 96.857760 | 19,371.55 | -950.72 | 0.01 | |
| 46514BRL3 | STATE OF ISRAEL SR UNSECURED 03/34 5.5 | | | | | 5.500000 | 12 Mar 2034 | | |
| | 200,000.000 | Local | 99.223220 | 198,446.44 | 98.744000 | 197,488.00 | -958.44 | 0.11 | |
| | | Base | 99.223220 | 198,446.44 | 98.744000 | 197,488.00 | -958.44 | 0.11 | |
| 46625HLL2 | JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95 | | | | | 4.950000 | 01 Jun 2045 | | |
| | 30,000.000 | Local | 103.287900 | 30,986.37 | 95.068637 | 28,520.59 | -2,465.78 | 0.02 | |
| | | Base | 103.287900 | 30,986.37 | 95.068637 | 28,520.59 | -2,465.78 | 0.02 | |
| 46625HNJ5 | JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25 | | | | | 4.250000 | 01 Oct 2027 | | |
| | 120,000.000 | Local | 99.348017 | 119,217.62 | 97.718287 | 117,261.94 | -1,955.68 | 0.07 | |
| | | Base | 99.348017 | 119,217.62 | 97.718287 | 117,261.94 | -1,955.68 | 0.07 | |
| 46625HRX0 | JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625 | | | | | 3.625000 | 01 Dec 2027 | | |
| | 30,000.000 | Local | 99.947067 | 29,984.12 | 95.404142 | 28,621.24 | -1,362.88 | 0.02 | |
| | | Base | 99.947067 | 29,984.12 | 95.404142 | 28,621.24 | -1,362.88 | 0.02 | |
| 46647PAM8 | JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR | | | | | 3.509000 | 23 Jan 2029 | | |
| | 10,000.000 | Local | 100.000000 | 10,000.00 | 94.607189 | 9,460.72 | -539.28 | 0.01 | |
| | | Base | 100.000000 | 10,000.00 | 94.607189 | 9,460.72 | -539.28 | 0.01 | |
| 46647PAV8 | JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR | | | | | 4.203000 | 23 Jul 2029 | | |
| | 100,000.000 | Local | 99.566570 | 99,566.57 | 96.469046 | 96,469.05 | -3,097.52 | 0.06 | |
| | | Base | 99.566570 | 99,566.57 | 96.469046 | 96,469.05 | -3,097.52 | 0.06 | |
| 46647PAX4 | JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR | | | | | 4.452000 | 05 Dec 2029 | | |
| | 70,000.000 | Local | 100.270657 | 70,189.46 | 97.483133 | 68,238.19 | -1,951.27 | 0.04 | |
| | | Base | 100.270657 | 70,189.46 | 97.483133 | 68,238.19 | -1,951.27 | 0.04 | |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 46647PBK1 | JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR | | | | 2.083000 | 22 Apr 2026 | | | |
| | | 70,000.000 | Local | 100.000000 | 70,000.00 | 96.384976 | 67,469.48 | -2,530.52 | 0.04 |
| | | | Base | 100.000000 | 70,000.00 | 96.384976 | 67,469.48 | -2,530.52 | 0.04 |
| 46647PBL9 | JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR | | | | 2.522000 | 22 Apr 2031 | | | |
| | | 60,000.000 | Local | 100.478100 | 60,286.86 | 86.411839 | 51,847.10 | -8,439.76 | 0.03 |
| | | | Base | 100.478100 | 60,286.86 | 86.411839 | 51,847.10 | -8,439.76 | 0.03 |
| 46647PBN5 | JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR | | | | 3.109000 | 22 Apr 2051 | | | |
| | | 20,000.000 | Local | 100.000000 | 20,000.00 | 69.183190 | 13,836.64 | -6,163.36 | 0.01 |
| | | | Base | 100.000000 | 20,000.00 | 69.183190 | 13,836.64 | -6,163.36 | 0.01 |
| 46647PBPO | JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR | | | | 2.956000 | 13 May 2031 | | | |
| | | 180,000.000 | Local | 104.834444 | 188,702.00 | 87.356014 | 157,240.83 | -31,461.17 | 0.09 |
| | | | Base | 104.834444 | 188,702.00 | 87.356014 | 157,240.83 | -31,461.17 | 0.09 |
| 46647PCC8 | JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR | | | | 2.580000 | 22 Apr 2032 | | | |
| | | 40,000.000 | Local | 101.233125 | 40,493.25 | 84.486281 | 33,794.51 | -6,698.74 | 0.02 |
| | | | Base | 101.233125 | 40,493.25 | 84.486281 | 33,794.51 | -6,698.74 | 0.02 |
| 46647PCR5 | JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR | | | | 2.545000 | 08 Nov 2032 | | | |
| | | 40,000.000 | Local | 100.000000 | 40,000.00 | 83.205908 | 33,282.36 | -6,717.64 | 0.02 |
| | | | Base | 100.000000 | 40,000.00 | 83.205908 | 33,282.36 | -6,717.64 | 0.02 |
| 478160CF9 | JOHNSON + JOHNSON SR UNSECURED 03/37 3.625 | | | | 3.625000 | 03 Mar 2037 | | | |
| | | 20,000.000 | Local | 99.183200 | 19,836.64 | 88.861716 | 17,772.34 | -2,064.30 | 0.01 |
| | | | Base | 99.183200 | 19,836.64 | 88.861716 | 17,772.34 | -2,064.30 | 0.01 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | | |
| | | 60,000.000 | Local | 100.102383 | 60,061.43 | 68.633423 | 41,180.05 | -18,881.38 | 0.02 |
| | | | Base | 100.102383 | 60,061.43 | 68.633423 | 41,180.05 | -18,881.38 | 0.02 |
| 482480AL4 | KLA CORP SR UNSECURED 07/32 4.65 | | | | 4.650000 | 15 Jul 2032 | | | |
| | | 40,000.000 | Local | 99.949500 | 39,979.80 | 98.515969 | 39,406.39 | -573.41 | 0.02 |
| | | | Base | 99.949500 | 39,979.80 | 98.515969 | 39,406.39 | -573.41 | 0.02 |
| 486661AF8 | REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875 | | | | 4.875000 | 14 Oct 2044 | | | |
| | | 200,000.000 | Local | 132.089935 | 264,179.87 | 95.113000 | 190,226.00 | -73,953.87 | 0.11 |
| | | | Base | 132.089935 | 264,179.87 | 95.113000 | 190,226.00 | -73,953.87 | 0.11 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 48667QAQ8 | KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375 | | | | 5.375000 | 24 Apr 2030 | | | |
| | | 340,000.000 | Local | 100.779341 | 342,649.76 | 98.004400 | 333,214.96 | -9,434.80 | 0.19 |
| | | | Base | 100.779341 | 342,649.76 | 98.004400 | 333,214.96 | -9,434.80 | 0.19 |
| 49177JAK8 | KENVUE INC COMPANY GUAR 03/33 4.9 | | | | 4.900000 | 22 Mar 2033 | | | |
| | | 70,000.000 | Local | 99.794429 | 69,856.10 | 100.009457 | 70,006.62 | 150.52 | 0.04 |
| | | | Base | 99.794429 | 69,856.10 | 100.009457 | 70,006.62 | 150.52 | 0.04 |
| 494368CB7 | KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1 | | | | 3.100000 | 26 Mar 2030 | | | |
| | | 10,000.000 | Local | 102.242900 | 10,224.29 | 91.695417 | 9,169.54 | -1,054.75 | 0.01 |
| | | | Base | 102.242900 | 10,224.29 | 91.695417 | 9,169.54 | -1,054.75 | 0.01 |
| 494550BV7 | KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25 | | | | 4.250000 | 01 Sep 2024 | | | |
| | | 20,000.000 | Local | 100.073200 | 20,014.64 | 99.356785 | 19,871.36 | -143.28 | 0.01 |
| | | | Base | 100.073200 | 20,014.64 | 99.356785 | 19,871.36 | -143.28 | 0.01 |
| 517834AG2 | LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2 | | | | 3.200000 | 08 Aug 2024 | | | |
| | | 40,000.000 | Local | 99.993950 | 39,997.58 | 98.893120 | 39,557.25 | -440.33 | 0.02 |
| | | | Base | 99.993950 | 39,997.58 | 98.893120 | 39,557.25 | -440.33 | 0.02 |
| 517834AH0 | LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9 | | | | 2.900000 | 25 Jun 2025 | | | |
| | | 10,000.000 | Local | 99.471300 | 9,947.13 | 96.212000 | 9,621.20 | -325.93 | 0.01 |
| | | | Base | 99.471300 | 9,947.13 | 96.212000 | 9,621.20 | -325.93 | 0.01 |
| 52476DAA5 | LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A | | | | 1.750000 | 25 Apr 2061 | | | |
| | | 80,135.910 | Local | 100.013689 | 80,146.88 | 96.954560 | 77,695.42 | -2,451.46 | 0.04 |
| | | Original Face: 120,000.000 | Base | 100.013689 | 80,146.88 | 96.954560 | 77,695.42 | -2,451.46 | 0.04 |
| 532457CLO | ELI LILLY + CO SR UNSECURED 02/34 4.7 | | | | 4.700000 | 09 Feb 2034 | | | |
| | | 100,000.000 | Local | 99.968360 | 99,968.36 | 99.487728 | 99,487.73 | -480.63 | 0.06 |
| | | | Base | 99.968360 | 99,968.36 | 99.487728 | 99,487.73 | -480.63 | 0.06 |
| 532457CM8 | ELI LILLY + CO SR UNSECURED 02/54 5 | | | | 5.000000 | 09 Feb 2054 | | | |
| | | 10,000.000 | Local | 99.432200 | 9,943.22 | 99.526962 | 9,952.70 | 9.48 | 0.01 |
| | | | Base | 99.432200 | 9,943.22 | 99.526962 | 9,952.70 | 9.48 | 0.01 |
| 532457CN6 | ELI LILLY + CO SR UNSECURED 02/64 5.1 | | | | 5.100000 | 09 Feb 2064 | | | |
| | | 100,000.000 | Local | 99.867650 | 99,867.65 | 99.612445 | 99,612.45 | -255.20 | 0.06 |
| | | | Base | 99.867650 | 99,867.65 | 99.612445 | 99,612.45 | -255.20 | 0.06 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 539439AR0 | LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375 | | | | 4.375000 | 22 Mar 2028 | | | |
| | | 260,000.000 | Local | 98.917112 | 257,184.49 | 97.089876 | 252,433.68 | -4,750.81 | 0.14 |
| | | | Base | 98.917112 | 257,184.49 | 97.089876 | 252,433.68 | -4,750.81 | 0.14 |
| 539830BR9 | LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9 | | | | 3.900000 | 15 Jun 2032 | | | |
| | | 30,000.000 | Local | 99.926067 | 29,977.82 | 93.970114 | 28,191.03 | -1,786.79 | 0.02 |
| | | | Base | 99.926067 | 29,977.82 | 93.970114 | 28,191.03 | -1,786.79 | 0.02 |
| 539830BS7 | LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15 | | | | 4.150000 | 15 Jun 2053 | | | |
| | | 140,000.000 | Local | 99.333529 | 139,066.94 | 84.494166 | 118,291.83 | -20,775.11 | 0.07 |
| | | | Base | 99.333529 | 139,066.94 | 84.494166 | 118,291.83 | -20,775.11 | 0.07 |
| 539830CE7 | LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2 | | | | 5.200000 | 15 Feb 2064 | | | |
| | | 20,000.000 | Local | 102.723050 | 20,544.61 | 99.043157 | 19,808.63 | -735.98 | 0.01 |
| | | | Base | 102.723050 | 20,544.61 | 99.043157 | 19,808.63 | -735.98 | 0.01 |
| 548661DU8 | LOWE S COS INC SR UNSECURED 04/30 4.5 | | | | 4.500000 | 15 Apr 2030 | | | |
| | | 70,000.000 | Local | 111.949171 | 78,364.42 | 97.864281 | 68,505.00 | -9,859.42 | 0.04 |
| | | | Base | 111.949171 | 78,364.42 | 97.864281 | 68,505.00 | -9,859.42 | 0.04 |
| 548661ED5 | LOWE S COS INC SR UNSECURED 09/28 1.7 | | | | 1.700000 | 15 Sep 2028 | | | |
| | | 60,000.000 | Local | 99.854783 | 59,912.87 | 87.492043 | 52,495.23 | -7,417.64 | 0.03 |
| | | | Base | 99.854783 | 59,912.87 | 87.492043 | 52,495.23 | -7,417.64 | 0.03 |
| 55285BAA3 | MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A | | | | 7.961320 | 17 Sep 2037 | | | |
| | | 200,000.000 | Local | 99.555015 | 199,110.03 | 100.343790 | 200,687.58 | 1,577.55 | 0.11 |
| | | Original Face: 200,000.000 | Base | 99.555015 | 199,110.03 | 100.343790 | 200,687.58 | 1,577.55 | 0.11 |
| 55316VAA2 | MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A | | | | 6.240442 | 15 Apr 2038 | | | |
| | | 83,887.670 | Local | 98.809789 | 82,889.23 | 99.531250 | 83,494.45 | 605.22 | 0.05 |
| | | Original Face: 100,000.000 | Base | 98.809789 | 82,889.23 | 99.531250 | 83,494.45 | 605.22 | 0.05 |
| 55336VAK6 | MPLX LP SR UNSECURED 03/27 4.125 | | | | 4.125000 | 01 Mar 2027 | | | |
| | | 10,000.000 | Local | 107.174000 | 10,717.40 | 97.495538 | 9,749.55 | -967.85 | 0.01 |
| | | | Base | 107.174000 | 10,717.40 | 97.495538 | 9,749.55 | -967.85 | 0.01 |
| 55336VAL4 | MPLX LP SR UNSECURED 03/47 5.2 | | | | 5.200000 | 01 Mar 2047 | | | |
| | | 20,000.000 | Local | 120.079400 | 24,015.88 | 91.600804 | 18,320.16 | -5,695.72 | 0.01 |
| | | | Base | 120.079400 | 24,015.88 | 91.600804 | 18,320.16 | -5,695.72 | 0.01 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|-------------|------------|--------------------|-------------------------------|------------------|------------------|----------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 55336VAM2 | MPLX LP SR UNSECURED 04/38 4.5 | | | | 4.500000 | 15 Apr 2038 | | | |
| | | 30,000.000 | Local | 95.773300 | 28,731.99 | 88.815497 | 26,644.65 | -2,087.34 | 0.02 |
| | | | Base | 95.773300 | 28,731.99 | 88.815497 | 26,644.65 | -2,087.34 | 0.02 |
| 55336VAN0 | MPLX LP SR UNSECURED 04/48 4.7 | | | | 4.700000 | 15 Apr 2048 | | | |
| | | 40,000.000 | Local | 92.943025 | 37,177.21 | 85.436358 | 34,174.54 | -3,002.67 | 0.02 |
| | | | Base | 92.943025 | 37,177.21 | 85.436358 | 34,174.54 | -3,002.67 | 0.02 |
| 55336VAS9 | MPLX LP SR UNSECURED 02/29 4.8 | | | | 4.800000 | 15 Feb 2029 | | | |
| | | 10,000.000 | Local | 100.229700 | 10,022.97 | 98.853607 | 9,885.36 | -137.61 | 0.01 |
| | | | Base | 100.229700 | 10,022.97 | 98.853607 | 9,885.36 | -137.61 | 0.01 |
| 55336VAT7 | MPLX LP SR UNSECURED 02/49 5.5 | | | | 5.500000 | 15 Feb 2049 | | | |
| | | 30,000.000 | Local | 98.780600 | 29,634.18 | 95.358688 | 28,607.61 | -1,026.57 | 0.02 |
| | | | Base | 98.780600 | 29,634.18 | 95.358688 | 28,607.61 | -1,026.57 | 0.02 |
| 55336VBP4 | MPLX LP SR UNSECURED 12/47 5.2 | | | | 5.200000 | 01 Dec 2047 | | | |
| | | 30,000.000 | Local | 119.805967 | 35,941.79 | 92.277958 | 27,683.39 | -8,258.40 | 0.02 |
| | | | Base | 119.805967 | 35,941.79 | 92.277958 | 27,683.39 | -8,258.40 | 0.02 |
| 55336VBQ2 | MPLX LP SR UNSECURED 08/30 2.65 | | | | 2.650000 | 15 Aug 2030 | | | |
| | | 40,000.000 | Local | 99.980550 | 39,992.22 | 85.923468 | 34,369.39 | -5,622.83 | 0.02 |
| | | | Base | 99.980550 | 39,992.22 | 85.923468 | 34,369.39 | -5,622.83 | 0.02 |
| 55361AAU8 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5 | | | | 6.014000 | 15 Dec 2056 | | | |
| | | 130,000.000 | Local | 102.974108 | 133,866.34 | 107.071610 | 139,193.09 | 5,326.75 | 0.08 |
| | | Original Face: | 130,000.000 | Base | 102.974108 | 133,866.34 | 107.071610 | 139,193.09 | 5,326.75 |
| 55903VBA0 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755 | | | | 3.755000 | 15 Mar 2027 | | | |
| | | 20,000.000 | Local | 100.000000 | 20,000.00 | 95.473753 | 19,094.75 | -905.25 | 0.01 |
| | | | Base | 100.000000 | 20,000.00 | 95.473753 | 19,094.75 | -905.25 | 0.01 |
| 55903VBB8 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054 | | | | 4.054000 | 15 Mar 2029 | | | |
| | | 30,000.000 | Local | 100.000000 | 30,000.00 | 93.614998 | 28,084.50 | -1,915.50 | 0.02 |
| | | | Base | 100.000000 | 30,000.00 | 93.614998 | 28,084.50 | -1,915.50 | 0.02 |
| 55903VBC6 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279 | | | | 4.279000 | 15 Mar 2032 | | | |
| | | 80,000.000 | Local | 99.908013 | 79,926.41 | 89.330999 | 71,464.80 | -8,461.61 | 0.04 |
| | | | Base | 99.908013 | 79,926.41 | 89.330999 | 71,464.80 | -8,461.61 | 0.04 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 55903VBD4 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05 | | | | | 5.050000 | 15 Mar 2042 | | |
| | 10,000.000 | Local | 100.653200 | 10,065.32 | 85.967139 | 8,596.71 | -1,468.61 | 0.00 | |
| | | Base | 100.653200 | 10,065.32 | 85.967139 | 8,596.71 | -1,468.61 | 0.00 | |
| 55903VBE2 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141 | | | | | 5.141000 | 15 Mar 2052 | | |
| | 20,000.000 | Local | 100.325050 | 20,065.01 | 83.045281 | 16,609.06 | -3,455.95 | 0.01 | |
| | | Base | 100.325050 | 20,065.01 | 83.045281 | 16,609.06 | -3,455.95 | 0.01 | |
| 55903VBG7 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412 | | | | | 6.412000 | 15 Mar 2026 | | |
| | 50,000.000 | Local | 100.000000 | 50,000.00 | 100.001882 | 50,000.94 | 0.94 | 0.03 | |
| | | Base | 100.000000 | 50,000.00 | 100.001882 | 50,000.94 | 0.94 | 0.03 | |
| 571676AB1 | MARS INC COMPANY GUAR 144A 04/30 3.2 | | | | | 3.200000 | 01 Apr 2030 | | |
| | 80,000.000 | Local | 109.644800 | 87,715.84 | 91.055741 | 72,844.59 | -14,871.25 | 0.04 | |
| | | Base | 109.644800 | 87,715.84 | 91.055741 | 72,844.59 | -14,871.25 | 0.04 | |
| 571676AN5 | MARS INC SR UNSECURED 144A 07/40 2.375 | | | | | 2.375000 | 16 Jul 2040 | | |
| | 40,000.000 | Local | 99.879600 | 39,951.84 | 69.813929 | 27,925.57 | -12,026.27 | 0.02 | |
| | | Base | 99.879600 | 39,951.84 | 69.813929 | 27,925.57 | -12,026.27 | 0.02 | |
| 57636QAQ7 | MASTERCARD INC SR UNSECURED 03/50 3.85 | | | | | 3.850000 | 26 Mar 2050 | | |
| | 160,000.000 | Local | 121.528044 | 194,444.87 | 82.610893 | 132,177.43 | -62,267.44 | 0.08 | |
| | | Base | 121.528044 | 194,444.87 | 82.610893 | 132,177.43 | -62,267.44 | 0.08 | |
| 58013MFA7 | MCDONALD S CORP SR UNSECURED 12/45 4.875 | | | | | 4.875000 | 09 Dec 2045 | | |
| | 30,000.000 | Local | 102.901267 | 30,870.38 | 93.154180 | 27,946.25 | -2,924.13 | 0.02 | |
| | | Base | 102.901267 | 30,870.38 | 93.154180 | 27,946.25 | -2,924.13 | 0.02 | |
| 58013MFB5 | MCDONALD S CORP SR UNSECURED 03/27 3.5 | | | | | 3.500000 | 01 Mar 2027 | | |
| | 10,000.000 | Local | 104.281600 | 10,428.16 | 96.620789 | 9,662.08 | -766.08 | 0.01 | |
| | | Base | 104.281600 | 10,428.16 | 96.620789 | 9,662.08 | -766.08 | 0.01 | |
| 58013MFF6 | MCDONALD S CORP SR UNSECURED 04/28 3.8 | | | | | 3.800000 | 01 Apr 2028 | | |
| | 60,000.000 | Local | 100.044567 | 60,026.74 | 96.466917 | 57,880.15 | -2,146.59 | 0.03 | |
| | | Base | 100.044567 | 60,026.74 | 96.466917 | 57,880.15 | -2,146.59 | 0.03 | |
| 58013MFK5 | MCDONALD S CORP SR UNSECURED 09/49 3.625 | | | | | 3.625000 | 01 Sep 2049 | | |
| | 10,000.000 | Local | 110.643700 | 11,064.37 | 76.213965 | 7,621.40 | -3,442.97 | 0.00 | |
| | | Base | 110.643700 | 11,064.37 | 76.213965 | 7,621.40 | -3,442.97 | 0.00 | |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 58013MFL3 | MCDONALD S CORP SR UNSECURED 09/25 1.45 | | | | 1.450000 | 01 Sep 2025 | | | |
| | | 40,000.000 | Local | 99.942200 | 39,976.88 | 94.900245 | 37,960.10 | -2,016.78 | 0.02 |
| | | | Base | 99.942200 | 39,976.88 | 94.900245 | 37,960.10 | -2,016.78 | 0.02 |
| 58013MFM1 | MCDONALD S CORP SR UNSECURED 03/30 2.125 | | | | 2.125000 | 01 Mar 2030 | | | |
| | | 80,000.000 | Local | 101.754738 | 81,403.79 | 86.127324 | 68,901.86 | -12,501.93 | 0.04 |
| | | | Base | 101.754738 | 81,403.79 | 86.127324 | 68,901.86 | -12,501.93 | 0.04 |
| 58013MFP4 | MCDONALD S CORP SR UNSECURED 07/27 3.5 | | | | 3.500000 | 01 Jul 2027 | | | |
| | | 30,000.000 | Local | 106.449367 | 31,934.81 | 95.876051 | 28,762.82 | -3,171.99 | 0.02 |
| | | | Base | 106.449367 | 31,934.81 | 95.876051 | 28,762.82 | -3,171.99 | 0.02 |
| 58013MFQ2 | MCDONALD S CORP SR UNSECURED 07/30 3.6 | | | | 3.600000 | 01 Jul 2030 | | | |
| | | 20,000.000 | Local | 99.520850 | 19,904.17 | 93.307663 | 18,661.53 | -1,242.64 | 0.01 |
| | | | Base | 99.520850 | 19,904.17 | 93.307663 | 18,661.53 | -1,242.64 | 0.01 |
| 58013MFR0 | MCDONALD S CORP SR UNSECURED 04/50 4.2 | | | | 4.200000 | 01 Apr 2050 | | | |
| | | 70,000.000 | Local | 112.806371 | 78,964.46 | 83.595364 | 58,516.75 | -20,447.71 | 0.03 |
| | | | Base | 112.806371 | 78,964.46 | 83.595364 | 58,516.75 | -20,447.71 | 0.03 |
| 585055BU9 | MEDTRONIC INC COMPANY GUAR 03/45 4.625 | | | | 4.625000 | 15 Mar 2045 | | | |
| | | 17,000.000 | Local | 104.220882 | 17,717.55 | 93.825655 | 15,950.36 | -1,767.19 | 0.01 |
| | | | Base | 104.220882 | 17,717.55 | 93.825655 | 15,950.36 | -1,767.19 | 0.01 |
| 58933YAZ8 | MERCK + CO INC SR UNSECURED 06/30 1.45 | | | | 1.450000 | 24 Jun 2030 | | | |
| | | 20,000.000 | Local | 99.449450 | 19,889.89 | 82.377389 | 16,475.48 | -3,414.41 | 0.01 |
| | | | Base | 99.449450 | 19,889.89 | 82.377389 | 16,475.48 | -3,414.41 | 0.01 |
| 5899296M5 | MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1 | | | | 6.083890 | 25 Jan 2029 | | | |
| | | 103,896.520 | Local | 99.516124 | 103,393.79 | 87.697340 | 91,114.48 | -12,279.31 | 0.05 |
| | | Original Face: 11,110,000.000 | Base | 99.516124 | 103,393.79 | 87.697340 | 91,114.48 | -12,279.31 | 0.05 |
| 59020UMF9 | MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1 | | | | 6.373890 | 25 Jul 2035 | | | |
| | | 86,142.900 | Local | 99.950710 | 86,100.44 | 98.746940 | 85,063.48 | -1,036.96 | 0.05 |
| | | Original Face: 240,000.000 | Base | 99.950710 | 86,100.44 | 98.746940 | 85,063.48 | -1,036.96 | 0.05 |
| 59156RAP3 | METLIFE INC JR SUBORDINA 12/66 6.4 | | | | 6.400000 | 15 Dec 2066 | | | |
| | | 60,000.000 | Local | 104.126917 | 62,476.15 | 102.422600 | 61,453.56 | -1,022.59 | 0.04 |
| | | | Base | 104.126917 | 62,476.15 | 102.422600 | 61,453.56 | -1,022.59 | 0.04 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 594918CE2 | MICROSOFT CORP SR UNSECURED 03/52 2.921 | | | | | 2.921000 | 17 Mar 2052 | | |
| | 40,000.000 | Local | | 97.389700 | 38,955.88 | 70.751972 | 28,300.79 | -10,655.09 | 0.02 |
| | | Base | | 97.389700 | 38,955.88 | 70.751972 | 28,300.79 | -10,655.09 | 0.02 |
| 595112BZ5 | MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875 | | | | | 5.875000 | 09 Feb 2033 | | |
| | 20,000.000 | Local | | 98.072500 | 19,614.50 | 103.474177 | 20,694.84 | 1,080.34 | 0.01 |
| | | Base | | 98.072500 | 19,614.50 | 103.474177 | 20,694.84 | 1,080.34 | 0.01 |
| 595112CD3 | MICRON TECHNOLOGY INC SR UNSECURED 01/31 5.3 | | | | | 5.300000 | 15 Jan 2031 | | |
| | 40,000.000 | Local | | 99.931850 | 39,972.74 | 100.676131 | 40,270.45 | 297.71 | 0.02 |
| | | Base | | 99.931850 | 39,972.74 | 100.676131 | 40,270.45 | 297.71 | 0.02 |
| 59524QAA3 | MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1 | | | | | 4.100000 | 15 May 2028 | | |
| | 10,000.000 | Local | | 98.854300 | 9,885.43 | 96.201439 | 9,620.14 | -265.29 | 0.01 |
| | | Base | | 98.854300 | 9,885.43 | 96.201439 | 9,620.14 | -265.29 | 0.01 |
| 595620AT2 | MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65 | | | | | 3.650000 | 15 Apr 2029 | | |
| | 70,000.000 | Local | | 99.952143 | 69,966.50 | 95.070887 | 66,549.62 | -3,416.88 | 0.04 |
| | | Base | | 99.952143 | 69,966.50 | 95.070887 | 66,549.62 | -3,416.88 | 0.04 |
| 59981AAC0 | MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A | | | | | 3.250000 | 25 Oct 2069 | | |
| | 87,524.960 | Local | | 102.444434 | 89,664.45 | 95.681740 | 83,745.40 | -5,919.05 | 0.05 |
| | Original Face: 270,000.000 | Base | | 102.444434 | 89,664.45 | 95.681740 | 83,745.40 | -5,919.05 | 0.05 |
| 606822CF9 | MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR | | | | | 3.837000 | 17 Apr 2026 | | |
| | 200,000.000 | Local | | 100.000000 | 200,000.00 | 98.241909 | 196,483.82 | -3,516.18 | 0.11 |
| | | Base | | 100.000000 | 200,000.00 | 98.241909 | 196,483.82 | -3,516.18 | 0.11 |
| 609207AU9 | MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5 | | | | | 1.500000 | 04 May 2025 | | |
| | 70,000.000 | Local | | 100.094829 | 70,066.38 | 95.892238 | 67,124.57 | -2,941.81 | 0.04 |
| | | Base | | 100.094829 | 70,066.38 | 95.892238 | 67,124.57 | -2,941.81 | 0.04 |
| 6174468G7 | MORGAN STANLEY SR UNSECURED 01/30 VAR | | | | | 4.431000 | 23 Jan 2030 | | |
| | 10,000.000 | Local | | 100.000000 | 10,000.00 | 96.904870 | 9,690.49 | -309.51 | 0.01 |
| | | Base | | 100.000000 | 10,000.00 | 96.904870 | 9,690.49 | -309.51 | 0.01 |
| 6174468L6 | MORGAN STANLEY SR UNSECURED 01/31 VAR | | | | | 2.699000 | 22 Jan 2031 | | |
| | 110,000.000 | Local | | 102.680600 | 112,948.66 | 87.427513 | 96,170.26 | -16,778.40 | 0.06 |
| | | Base | | 102.680600 | 112,948.66 | 87.427513 | 96,170.26 | -16,778.40 | 0.06 |

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Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 6174468P7 | MORGAN STANLEY SR UNSECURED 04/31 VAR | | | | | 3.622000 | 01 Apr 2031 | | |
| | 120,000.000 | Local | 100.000000 | 120,000.00 | 91.679905 | 110,015.89 | -9,984.11 | 0.06 | |
| | | Base | 100.000000 | 120,000.00 | 91.679905 | 110,015.89 | -9,984.11 | 0.06 | |
| 6174468Q5 | MORGAN STANLEY SR UNSECURED 04/26 VAR | | | | | 2.188000 | 28 Apr 2026 | | |
| | 110,000.000 | Local | 100.018545 | 110,020.40 | 96.459407 | 106,105.35 | -3,915.05 | 0.06 | |
| | | Base | 100.018545 | 110,020.40 | 96.459407 | 106,105.35 | -3,915.05 | 0.06 | |
| 61744YAP3 | MORGAN STANLEY SR UNSECURED 01/29 VAR | | | | | 3.772000 | 24 Jan 2029 | | |
| | 90,000.000 | Local | 97.884389 | 88,095.95 | 95.166928 | 85,650.24 | -2,445.71 | 0.05 | |
| | | Base | 97.884389 | 88,095.95 | 95.166928 | 85,650.24 | -2,445.71 | 0.05 | |
| 61747YEH4 | MORGAN STANLEY SR UNSECURED 10/32 VAR | | | | | 2.511000 | 20 Oct 2032 | | |
| | 120,000.000 | Local | 101.190650 | 121,428.78 | 82.632955 | 99,159.55 | -22,269.23 | 0.06 | |
| | | Base | 101.190650 | 121,428.78 | 82.632955 | 99,159.55 | -22,269.23 | 0.06 | |
| 62954HAW8 | NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7 | | | | | 2.700000 | 01 May 2025 | | |
| | 20,000.000 | Local | 100.113400 | 20,022.68 | 97.040870 | 19,408.17 | -614.51 | 0.01 | |
| | | Base | 100.113400 | 20,022.68 | 97.040870 | 19,408.17 | -614.51 | 0.01 | |
| 62955VAA4 | NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A | | | | | 2.042400 | 25 Jul 2061 | | |
| | 123,097.320 | Local | 99.999781 | 123,097.05 | 90.685970 | 111,632.00 | -11,465.05 | 0.06 | |
| | Original Face: 200,000.000 | Base | 99.999781 | 123,097.05 | 90.685970 | 111,632.00 | -11,465.05 | 0.06 | |
| 63940JAC3 | NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A | | | | | 6.484870 | 26 Jul 2066 | | |
| | 207,939.680 | Local | 100.412533 | 208,797.50 | 100.299820 | 208,563.12 | -234.38 | 0.12 | |
| | Original Face: 250,000.000 | Base | 100.412533 | 208,797.50 | 100.299820 | 208,563.12 | -234.38 | 0.12 | |
| 64130XAA4 | NEUBERGER BERMAN CLO LTD NEUB 2018 29A A1 144A | | | | | 6.701180 | 19 Oct 2031 | | |
| | 256,834.060 | Local | 99.858566 | 256,470.81 | 99.925500 | 256,642.72 | 171.91 | 0.15 | |
| | Original Face: 260,000.000 | Base | 99.858566 | 256,470.81 | 99.925500 | 256,642.72 | 171.91 | 0.15 | |
| 64828EAA3 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A | | | | | 2.491880 | 25 Sep 2059 | | |
| | 34,356.830 | Local | 99.999942 | 34,356.81 | 92.105590 | 31,644.56 | -2,712.25 | 0.02 | |
| | Original Face: 250,000.000 | Base | 99.999942 | 34,356.81 | 92.105590 | 31,644.56 | -2,712.25 | 0.02 | |
| 64828GAS9 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A | | | | | 4.000000 | 25 Sep 2059 | | |
| | 109,045.120 | Local | 109.997100 | 119,946.47 | 93.709900 | 102,186.07 | -17,760.40 | 0.06 | |
| | Original Face: 140,000.000 | Base | 109.997100 | 119,946.47 | 93.709900 | 102,186.07 | -17,760.40 | 0.06 | |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 64828GBB5 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A | | | | | 4.250000 | 25 Sep 2059 | | |
| | 109,045.120 | Local | | 109.897068 | 119,837.39 | 93.610340 | 102,077.51 | -17,759.88 | 0.06 |
| Original Face: | 140,000.000 | Base | | 109.897068 | 119,837.39 | 93.610340 | 102,077.51 | -17,759.88 | 0.06 |
| 64829EAA2 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A | | | | | 3.750000 | 25 Aug 2055 | | |
| | 56,349.660 | Local | | 105.817142 | 59,627.60 | 92.903910 | 52,351.04 | -7,276.56 | 0.03 |
| Original Face: | 420,000.000 | Base | | 105.817142 | 59,627.60 | 92.903910 | 52,351.04 | -7,276.56 | 0.03 |
| 64829VAD8 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A | | | | | 3.500000 | 25 Dec 2057 | | |
| | 140,000.000 | Local | | 102.781450 | 143,894.03 | 83.445170 | 116,823.24 | -27,070.79 | 0.07 |
| Original Face: | 140,000.000 | Base | | 102.781450 | 143,894.03 | 83.445170 | 116,823.24 | -27,070.79 | 0.07 |
| 64831TAA5 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A | | | | | 1.156120 | 27 Nov 2056 | | |
| | 62,428.850 | Local | | 100.000000 | 62,428.85 | 83.937240 | 52,401.05 | -10,027.80 | 0.03 |
| Original Face: | 120,000.000 | Base | | 100.000000 | 62,428.85 | 83.937240 | 52,401.05 | -10,027.80 | 0.03 |
| 64831TAC1 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A | | | | | 1.516260 | 27 Nov 2056 | | |
| | 62,687.160 | Local | | 100.000000 | 62,687.16 | 83.992360 | 52,652.43 | -10,034.73 | 0.03 |
| Original Face: | 120,000.000 | Base | | 100.000000 | 62,687.16 | 83.992360 | 52,652.43 | -10,034.73 | 0.03 |
| 64831UAA2 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A | | | | | 5.000000 | 25 Jun 2062 | | |
| | 163,545.650 | Local | | 99.675931 | 163,015.65 | 98.348160 | 160,844.14 | -2,171.51 | 0.09 |
| Original Face: | 190,000.000 | Base | | 99.675931 | 163,015.65 | 98.348160 | 160,844.14 | -2,171.51 | 0.09 |
| 64952WDQ3 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95 | | | | | 0.950000 | 24 Jun 2025 | | |
| | 30,000.000 | Local | | 99.974300 | 29,992.29 | 94.927757 | 28,478.33 | -1,513.96 | 0.02 |
| | | Base | | 99.974300 | 29,992.29 | 94.927757 | 28,478.33 | -1,513.96 | 0.02 |
| 654106AJ2 | NIKE INC SR UNSECURED 03/27 2.75 | | | | | 2.750000 | 27 Mar 2027 | | |
| | 40,000.000 | Local | | 103.825850 | 41,530.34 | 94.741459 | 37,896.58 | -3,633.76 | 0.02 |
| | | Base | | 103.825850 | 41,530.34 | 94.741459 | 37,896.58 | -3,633.76 | 0.02 |
| 654106AK9 | NIKE INC SR UNSECURED 03/30 2.85 | | | | | 2.850000 | 27 Mar 2030 | | |
| | 30,000.000 | Local | | 99.907033 | 29,972.11 | 90.402662 | 27,120.80 | -2,851.31 | 0.02 |
| | | Base | | 99.907033 | 29,972.11 | 90.402662 | 27,120.80 | -2,851.31 | 0.02 |
| 654106AL7 | NIKE INC SR UNSECURED 03/40 3.25 | | | | | 3.250000 | 27 Mar 2040 | | |
| | 20,000.000 | Local | | 99.469200 | 19,893.84 | 80.546672 | 16,109.33 | -3,784.51 | 0.01 |
| | | Base | | 99.469200 | 19,893.84 | 80.546672 | 16,109.33 | -3,784.51 | 0.01 |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 65486XAA1 | NJ TRUST 2023 GSP NJ 2023 GSP A 144A | | | | 6.480758 | 06 Jan 2029 | | | |
| | | 100,000.000 | Local | 101.164340 | 101,164.34 | 104.553140 | 104,553.14 | 3,388.80 | 0.06 |
| Original Face: | | 100,000.000 | Base | 101.164340 | 101,164.34 | 104.553140 | 104,553.14 | 3,388.80 | 0.06 |
| 666807BM3 | NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93 | | | | 2.930000 | 15 Jan 2025 | | | |
| | | 40,000.000 | Local | 99.358450 | 39,743.38 | 98.142019 | 39,256.81 | -486.57 | 0.02 |
| | | | Base | 99.358450 | 39,743.38 | 98.142019 | 39,256.81 | -486.57 | 0.02 |
| 666807BN1 | NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25 | | | | 3.250000 | 15 Jan 2028 | | | |
| | | 30,000.000 | Local | 97.273767 | 29,182.13 | 94.527638 | 28,358.29 | -823.84 | 0.02 |
| | | | Base | 97.273767 | 29,182.13 | 94.527638 | 28,358.29 | -823.84 | 0.02 |
| 666807BU5 | NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25 | | | | 5.250000 | 01 May 2050 | | | |
| | | 290,000.000 | Local | 130.673293 | 378,952.55 | 97.940882 | 284,028.56 | -94,923.99 | 0.16 |
| | | | Base | 130.673293 | 378,952.55 | 97.940882 | 284,028.56 | -94,923.99 | 0.16 |
| 67066GAJ3 | NVIDIA CORP SR UNSECURED 04/60 3.7 | | | | 3.700000 | 01 Apr 2060 | | | |
| | | 40,000.000 | Local | 108.007900 | 43,203.16 | 79.823283 | 31,929.31 | -11,273.85 | 0.02 |
| | | | Base | 108.007900 | 43,203.16 | 79.823283 | 31,929.31 | -11,273.85 | 0.02 |
| 670857AA9 | ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A | | | | 1.101000 | 25 May 2061 | | | |
| | | 149,328.790 | Local | 99.999806 | 149,328.50 | 79.545960 | 118,785.02 | -30,543.48 | 0.07 |
| Original Face: | | 260,000.010 | Base | 99.999806 | 149,328.50 | 79.545960 | 118,785.02 | -30,543.48 | 0.07 |
| 670857AC5 | ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A | | | | 1.563000 | 25 May 2061 | | | |
| | | 68,921.200 | Local | 99.999826 | 68,921.08 | 79.882660 | 55,056.09 | -13,864.99 | 0.03 |
| Original Face: | | 120,000.000 | Base | 99.999826 | 68,921.08 | 79.882660 | 55,056.09 | -13,864.99 | 0.03 |
| 67091TAC9 | OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5 | | | | 4.500000 | 22 Oct 2025 | | | |
| | | 400,000.000 | Local | 100.297070 | 401,188.28 | 97.500000 | 390,000.00 | -11,188.28 | 0.22 |
| | | | Base | 100.297070 | 401,188.28 | 97.500000 | 390,000.00 | -11,188.28 | 0.22 |
| 67114JAA8 | ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A | | | | 1.054000 | 25 Jul 2061 | | | |
| | | 66,317.290 | Local | 99.998718 | 66,316.44 | 77.625960 | 51,479.43 | -14,837.01 | 0.03 |
| Original Face: | | 100,000.000 | Base | 99.998718 | 66,316.44 | 77.625960 | 51,479.43 | -14,837.01 | 0.03 |
| 67114VAA1 | ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A | | | | 2.305000 | 25 Nov 2061 | | | |
| | | 199,231.520 | Local | 99.999940 | 199,231.40 | 85.812350 | 170,965.25 | -28,266.15 | 0.10 |
| Original Face: | | 260,000.000 | Base | 99.999940 | 199,231.40 | 85.812350 | 170,965.25 | -28,266.15 | 0.10 |

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



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 67181DAA9 | OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A | | | | | 1.850000 | 20 Nov 2050 | | |
| | 198,663.410 | Local | | 99.996456 | 198,656.37 | 92.760030 | 184,280.24 | -14,376.13 | 0.11 |
| | Original Face: 210,000.000 | Base | | 99.996456 | 198,656.37 | 92.760030 | 184,280.24 | -14,376.13 | 0.11 |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4 | | | | | 4.400000 | 15 Apr 2046 | | |
| | 10,000.000 | Local | | 99.131600 | 9,913.16 | 81.538920 | 8,153.89 | -1,759.27 | 0.00 |
| | | Base | | 99.131600 | 9,913.16 | 81.538920 | 8,153.89 | -1,759.27 | 0.00 |
| 674599CL7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1 | | | | | 4.100000 | 15 Feb 2047 | | |
| | 20,000.000 | Local | | 96.731650 | 19,346.33 | 75.103640 | 15,020.73 | -4,325.60 | 0.01 |
| | | Base | | 96.731650 | 19,346.33 | 75.103640 | 15,020.73 | -4,325.60 | 0.01 |
| 674599CM5 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3 | | | | | 3.000000 | 15 Feb 2027 | | |
| | 120,000.000 | Local | | 98.076767 | 117,692.12 | 93.403220 | 112,083.86 | -5,608.26 | 0.06 |
| | | Base | | 98.076767 | 117,692.12 | 93.403220 | 112,083.86 | -5,608.26 | 0.06 |
| 674599CN3 | OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2 | | | | | 4.200000 | 15 Mar 2048 | | |
| | 30,000.000 | Local | | 97.573733 | 29,272.12 | 76.922430 | 23,076.73 | -6,195.39 | 0.01 |
| | | Base | | 97.573733 | 29,272.12 | 76.922430 | 23,076.73 | -6,195.39 | 0.01 |
| 674599CR4 | OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2 | | | | | 3.200000 | 15 Aug 2026 | | |
| | 30,000.000 | Local | | 100.251567 | 30,075.47 | 94.755730 | 28,426.72 | -1,648.75 | 0.02 |
| | | Base | | 100.251567 | 30,075.47 | 94.755730 | 28,426.72 | -1,648.75 | 0.02 |
| 674599DB8 | OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95 | | | | | 6.950000 | 01 Jul 2024 | | |
| | 23,000.000 | Local | | 100.955783 | 23,219.83 | 100.146600 | 23,033.72 | -186.11 | 0.01 |
| | | Base | | 100.955783 | 23,219.83 | 100.146600 | 23,033.72 | -186.11 | 0.01 |
| 674599DC6 | OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55 | | | | | 5.550000 | 15 Mar 2026 | | |
| | 30,000.000 | Local | | 103.455633 | 31,036.69 | 100.376100 | 30,112.83 | -923.86 | 0.02 |
| | | Base | | 103.455633 | 31,036.69 | 100.376100 | 30,112.83 | -923.86 | 0.02 |
| 674599DE2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875 | | | | | 7.875000 | 15 Sep 2031 | | |
| | 80,000.000 | Local | | 124.959950 | 99,967.96 | 113.378100 | 90,702.48 | -9,265.48 | 0.05 |
| | | Base | | 124.959950 | 99,967.96 | 113.378100 | 90,702.48 | -9,265.48 | 0.05 |
| 674599DK8 | OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5 | | | | | 4.500000 | 15 Jul 2044 | | |
| | 170,000.000 | Local | | 100.547588 | 170,930.90 | 78.434080 | 133,337.94 | -37,592.96 | 0.08 |
| | | Base | | 100.547588 | 170,930.90 | 78.434080 | 133,337.94 | -37,592.96 | 0.08 |

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 682680BH5 | ONEOK INC COMPANY GUAR 11/26 5.55 | | | | | 5.550000 | 01 Nov 2026 | | |
| | 20,000.000 | Local | 99.906200 | 19,981.24 | 100.951496 | 20,190.30 | 209.06 | 0.01 | |
| | | Base | 99.906200 | 19,981.24 | 100.951496 | 20,190.30 | 209.06 | 0.01 | |
| 682680BK8 | ONEOK INC COMPANY GUAR 11/30 5.8 | | | | | 5.800000 | 01 Nov 2030 | | |
| | 30,000.000 | Local | 99.818533 | 29,945.56 | 103.077214 | 30,923.16 | 977.60 | 0.02 | |
| | | Base | 99.818533 | 29,945.56 | 103.077214 | 30,923.16 | 977.60 | 0.02 | |
| 682680BL6 | ONEOK INC COMPANY GUAR 09/33 6.05 | | | | | 6.050000 | 01 Sep 2033 | | |
| | 70,000.000 | Local | 99.976914 | 69,983.84 | 104.380412 | 73,066.29 | 3,082.45 | 0.04 | |
| | | Base | 99.976914 | 69,983.84 | 104.380412 | 73,066.29 | 3,082.45 | 0.04 | |
| 682680BN2 | ONEOK INC COMPANY GUAR 09/53 6.625 | | | | | 6.625000 | 01 Sep 2053 | | |
| | 100,000.000 | Local | 99.510250 | 99,510.25 | 110.337455 | 110,337.46 | 10,827.21 | 0.06 | |
| | | Base | 99.510250 | 99,510.25 | 110.337455 | 110,337.46 | 10,827.21 | 0.06 | |
| 68389XBV6 | ORACLE CORP SR UNSECURED 04/30 2.95 | | | | | 2.950000 | 01 Apr 2030 | | |
| | 10,000.000 | Local | 93.009000 | 9,300.90 | 89.056440 | 8,905.64 | -395.26 | 0.01 | |
| | | Base | 93.009000 | 9,300.90 | 89.056440 | 8,905.64 | -395.26 | 0.01 | |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | 100,000.000 | Local | 99.980480 | 99,980.48 | 93.361883 | 93,361.88 | -6,618.60 | 0.05 | |
| | | Base | 99.980480 | 99,980.48 | 93.361883 | 93,361.88 | -6,618.60 | 0.05 | |
| 68389XCE3 | ORACLE CORP SR UNSECURED 03/31 2.875 | | | | | 2.875000 | 25 Mar 2031 | | |
| | 130,000.000 | Local | 100.206985 | 130,269.08 | 86.991480 | 113,088.92 | -17,180.16 | 0.06 | |
| | | Base | 100.206985 | 130,269.08 | 86.991480 | 113,088.92 | -17,180.16 | 0.06 | |
| 68389XCN3 | ORACLE CORP SR UNSECURED 05/30 4.65 | | | | | 4.650000 | 06 May 2030 | | |
| | 40,000.000 | Local | 99.725650 | 39,890.26 | 98.081725 | 39,232.69 | -657.57 | 0.02 | |
| | | Base | 99.725650 | 39,890.26 | 98.081725 | 39,232.69 | -657.57 | 0.02 | |
| 68560EAB4 | ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875 | | | | | 2.875000 | 11 May 2031 | | |
| | 300,000.000 | Local | 99.122697 | 297,368.09 | 83.145000 | 249,435.00 | -47,933.09 | 0.14 | |
| | | Base | 99.122697 | 297,368.09 | 83.145000 | 249,435.00 | -47,933.09 | 0.14 | |
| 68902VAH0 | OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056 | | | | | 2.056000 | 05 Apr 2025 | | |
| | 20,000.000 | Local | 99.999000 | 19,999.80 | 96.693653 | 19,338.73 | -661.07 | 0.01 | |
| | | Base | 99.999000 | 19,999.80 | 96.693653 | 19,338.73 | -661.07 | 0.01 | |

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FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 693475BQ7 | PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR | | | | | 5.812000 | 12 Jun 2026 | | |
| | 30,000.000 | Local | 100.000000 | 30,000.00 | 100.344184 | 30,103.26 | 103.26 | 0.02 | |
| | | Base | 100.000000 | 30,000.00 | 100.344184 | 30,103.26 | 103.26 | 0.02 | |
| 693475BR5 | PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR | | | | | 5.582000 | 12 Jun 2029 | | |
| | 100,000.000 | Local | 100.000000 | 100,000.00 | 101.272777 | 101,272.78 | 1,272.78 | 0.06 | |
| | | Base | 100.000000 | 100,000.00 | 101.272777 | 101,272.78 | 1,272.78 | 0.06 | |
| 69361JAA4 | PRKCM TRUST PRKCM 2021 AFC2 A1 144A | | | | | 2.071000 | 25 Nov 2056 | | |
| | 153,842.890 | Local | 99.999675 | 153,842.39 | 84.745910 | 130,375.56 | -23,466.83 | 0.07 | |
| | Original Face: 190,000.000 | Base | 99.999675 | 153,842.39 | 84.745910 | 130,375.56 | -23,466.83 | 0.07 | |
| 69369EAD1 | PT PERTAMINA (PERSERO) SR UNSECURED 144A 05/42 6 | | | | | 6.000000 | 03 May 2042 | | |
| | 210,000.000 | Local | 98.572324 | 207,001.88 | 100.900805 | 211,891.69 | 4,889.81 | 0.12 | |
| | | Base | 98.572324 | 207,001.88 | 100.900805 | 211,891.69 | 4,889.81 | 0.12 | |
| 694308JF5 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1 | | | | | 2.100000 | 01 Aug 2027 | | |
| | 20,000.000 | Local | 100.033050 | 20,006.61 | 90.033491 | 18,006.70 | -1,999.91 | 0.01 | |
| | | Base | 100.033050 | 20,006.61 | 90.033491 | 18,006.70 | -1,999.91 | 0.01 | |
| 694308JG3 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5 | | | | | 2.500000 | 01 Feb 2031 | | |
| | 20,000.000 | Local | 99.929900 | 19,985.98 | 83.255686 | 16,651.14 | -3,334.84 | 0.01 | |
| | | Base | 99.929900 | 19,985.98 | 83.255686 | 16,651.14 | -3,334.84 | 0.01 | |
| 694308JH1 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3 | | | | | 3.300000 | 01 Aug 2040 | | |
| | 10,000.000 | Local | 99.571300 | 9,957.13 | 73.305978 | 7,330.60 | -2,626.53 | 0.00 | |
| | | Base | 99.571300 | 9,957.13 | 73.305978 | 7,330.60 | -2,626.53 | 0.00 | |
| 694308JJ7 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5 | | | | | 3.500000 | 01 Aug 2050 | | |
| | 10,000.000 | Local | 99.416600 | 9,941.66 | 68.537587 | 6,853.76 | -3,087.90 | 0.00 | |
| | | Base | 99.416600 | 9,941.66 | 68.537587 | 6,853.76 | -3,087.90 | 0.00 | |
| 70450YAG8 | PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65 | | | | | 1.650000 | 01 Jun 2025 | | |
| | 30,000.000 | Local | 99.994567 | 29,998.37 | 95.963156 | 28,788.95 | -1,209.42 | 0.02 | |
| | | Base | 99.994567 | 29,998.37 | 95.963156 | 28,788.95 | -1,209.42 | 0.02 | |
| 70450YAL7 | PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4 | | | | | 4.400000 | 01 Jun 2032 | | |
| | 50,000.000 | Local | 97.113900 | 48,556.95 | 97.011908 | 48,505.95 | -51.00 | 0.03 | |
| | | Base | 97.113900 | 48,556.95 | 97.011908 | 48,505.95 | -51.00 | 0.03 | |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 713448ER5 | PEPSICO INC SR UNSECURED 03/27 2.625 | | | | | 2.625000 | 19 Mar 2027 | | |
| | 10,000.000 | Local | | 103.521200 | 10,352.12 | 94.285950 | 9,428.60 | -923.52 | 0.01 |
| | | Base | | 103.521200 | 10,352.12 | 94.285950 | 9,428.60 | -923.52 | 0.01 |
| 713448EZ7 | PEPSICO INC SR UNSECURED 05/30 1.625 | | | | | 1.625000 | 01 May 2030 | | |
| | 30,000.000 | Local | | 99.729367 | 29,918.81 | 83.944108 | 25,183.23 | -4,735.58 | 0.01 |
| | | Base | | 99.729367 | 29,918.81 | 83.944108 | 25,183.23 | -4,735.58 | 0.01 |
| 715638AU6 | REPUBLIC OF PERU SR UNSECURED 03/37 6.55 | | | | | 6.550000 | 14 Mar 2037 | | |
| | 20,000.000 | Local | | 133.080700 | 26,616.14 | 108.215000 | 21,643.00 | -4,973.14 | 0.01 |
| | Original Face: 20,000.000 | Base | | 133.080700 | 26,616.14 | 108.215000 | 21,643.00 | -4,973.14 | 0.01 |
| 715638DS8 | REPUBLIC OF PERU SR UNSECURED 03/41 3.3 | | | | | 3.300000 | 11 Mar 2041 | | |
| | 110,000.000 | Local | | 97.315964 | 107,047.56 | 74.970000 | 82,467.00 | -24,580.56 | 0.05 |
| | | Base | | 97.315964 | 107,047.56 | 74.970000 | 82,467.00 | -24,580.56 | 0.05 |
| 71568PAF6 | PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15 | | | | | 6.150000 | 21 May 2048 | | |
| | 200,000.000 | Local | | 114.361055 | 228,722.11 | 101.205000 | 202,410.00 | -26,312.11 | 0.12 |
| | | Base | | 114.361055 | 228,722.11 | 101.205000 | 202,410.00 | -26,312.11 | 0.12 |
| 71654QBR2 | PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375 | | | | | 6.375000 | 23 Jan 2045 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 716564AA7 | PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75 | | | | | 4.750000 | 19 Jun 2032 | | |
| | 430,000.000 | Local | | 96.203212 | 413,673.81 | 78.714350 | 338,471.71 | -75,202.10 | 0.19 |
| | | Base | | 96.203212 | 413,673.81 | 78.714350 | 338,471.71 | -75,202.10 | 0.19 |
| 717081EW9 | PFIZER INC SR UNSECURED 04/30 2.625 | | | | | 2.625000 | 01 Apr 2030 | | |
| | 40,000.000 | Local | | 101.916025 | 40,766.41 | 89.143913 | 35,657.57 | -5,108.84 | 0.02 |
| | | Base | | 101.916025 | 40,766.41 | 89.143913 | 35,657.57 | -5,108.84 | 0.02 |
| 717081EY5 | PFIZER INC SR UNSECURED 05/30 1.7 | | | | | 1.700000 | 28 May 2030 | | |
| | 30,000.000 | Local | | 99.911500 | 29,973.45 | 84.044029 | 25,213.21 | -4,760.24 | 0.01 |
| | | Base | | 99.911500 | 29,973.45 | 84.044029 | 25,213.21 | -4,760.24 | 0.01 |
| 717081FA6 | PFIZER INC SR UNSECURED 05/50 2.7 | | | | | 2.700000 | 28 May 2050 | | |
| | 60,000.000 | Local | | 102.577550 | 61,546.53 | 67.161706 | 40,297.02 | -21,249.51 | 0.02 |
| | | Base | | 102.577550 | 61,546.53 | 67.161706 | 40,297.02 | -21,249.51 | 0.02 |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------|--|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 718172AP4 | PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5 | | | | | | 4.500000 | 20 Mar 2042 | | |
| | 20,000.000 | Local | | 100.168450 | 20,033.69 | 87.431371 | 17,486.27 | -2,547.42 | 0.01 | |
| | | Base | | 100.168450 | 20,033.69 | 87.431371 | 17,486.27 | -2,547.42 | 0.01 | |
| 718172CP2 | PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1 | | | | | | 2.100000 | 01 May 2030 | | |
| | 30,000.000 | Local | | 99.609033 | 29,882.71 | 85.006073 | 25,501.82 | -4,380.89 | 0.01 | |
| | | Base | | 99.609033 | 29,882.71 | 85.006073 | 25,501.82 | -4,380.89 | 0.01 | |
| 718172DG1 | PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875 | | | | | | 4.875000 | 13 Feb 2029 | | |
| | 30,000.000 | Local | | 99.091833 | 29,727.55 | 99.453906 | 29,836.17 | 108.62 | 0.02 | |
| | | Base | | 99.091833 | 29,727.55 | 99.453906 | 29,836.17 | 108.62 | 0.02 | |
| 718172DH9 | PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125 | | | | | | 5.125000 | 13 Feb 2031 | | |
| | 10,000.000 | Local | | 98.941000 | 9,894.10 | 99.493363 | 9,949.34 | 55.24 | 0.01 | |
| | | Base | | 98.941000 | 9,894.10 | 99.493363 | 9,949.34 | 55.24 | 0.01 | |
| 718172DJ5 | PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25 | | | | | | 5.250000 | 13 Feb 2034 | | |
| | 30,000.000 | Local | | 97.833000 | 29,349.90 | 99.207664 | 29,762.30 | 412.40 | 0.02 | |
| | | Base | | 97.833000 | 29,349.90 | 99.207664 | 29,762.30 | 412.40 | 0.02 | |
| 723787AQ0 | PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9 | | | | | | 1.900000 | 15 Aug 2030 | | |
| | 40,000.000 | Local | | 97.155250 | 38,862.10 | 84.020412 | 33,608.16 | -5,253.94 | 0.02 | |
| | | Base | | 97.155250 | 38,862.10 | 84.020412 | 33,608.16 | -5,253.94 | 0.02 | |
| 723787AR8 | PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15 | | | | | | 2.150000 | 15 Jan 2031 | | |
| | 100,000.000 | Local | | 99.144390 | 99,144.39 | 84.195224 | 84,195.22 | -14,949.17 | 0.05 | |
| | | Base | | 99.144390 | 99,144.39 | 84.195224 | 84,195.22 | -14,949.17 | 0.05 | |
| 723787AT4 | PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125 | | | | | | 1.125000 | 15 Jan 2026 | | |
| | 10,000.000 | Local | | 99.992900 | 9,999.29 | 93.086551 | 9,308.66 | -690.63 | 0.01 | |
| | | Base | | 99.992900 | 9,999.29 | 93.086551 | 9,308.66 | -690.63 | 0.01 | |
| 74256LEE5 | PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25 | | | | | | 1.250000 | 23 Jun 2025 | | |
| | 10,000.000 | Local | | 99.979800 | 9,997.98 | 95.182197 | 9,518.22 | -479.76 | 0.01 | |
| | | Base | | 99.979800 | 9,997.98 | 95.182197 | 9,518.22 | -479.76 | 0.01 | |
| 742718FH7 | PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3 | | | | | | 3.000000 | 25 Mar 2030 | | |
| | 20,000.000 | Local | | 99.847900 | 19,969.58 | 92.119461 | 18,423.89 | -1,545.69 | 0.01 | |
| | | Base | | 99.847900 | 19,969.58 | 92.119461 | 18,423.89 | -1,545.69 | 0.01 | |

Holdings

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



As of: March 28, 2024

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|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 74977RDH4 | COOPERATIEVE RABOBANK UA 144A 06/26 VAR | | | | 1.339000 | 24 Jun 2026 | | |
| | | 250,000.000 | Local 100.000000 | 250,000.00 | 94.995783 | 237,489.46 | -12,510.54 | 0.14 |
| | | | Base 100.000000 | 250,000.00 | 94.995783 | 237,489.46 | -12,510.54 | 0.14 |
| 75513EAC5 | RTX CORP SR UNSECURED 07/50 3.125 | | | | 3.125000 | 01 Jul 2050 | | |
| | | 90,000.000 | Local 101.926922 | 91,734.23 | 68.400724 | 61,560.65 | -30,173.58 | 0.04 |
| | | | Base 101.926922 | 91,734.23 | 68.400724 | 61,560.65 | -30,173.58 | 0.04 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | | 90,000.000 | Local 102.265700 | 92,039.13 | 85.450094 | 76,905.08 | -15,134.05 | 0.04 |
| | | | Base 102.265700 | 92,039.13 | 85.450094 | 76,905.08 | -15,134.05 | 0.04 |
| 75513EBX8 | RTX CORP SR UNSECURED 12/24 3.15 | | | | 3.150000 | 15 Dec 2024 | | |
| | | 20,000.000 | Local 100.936700 | 20,187.34 | 98.044867 | 19,608.97 | -578.37 | 0.01 |
| | | | Base 100.936700 | 20,187.34 | 98.044867 | 19,608.97 | -578.37 | 0.01 |
| 75513ECV1 | RTX CORP SR UNSECURED 03/31 6 | | | | 6.000000 | 15 Mar 2031 | | |
| | | 50,000.000 | Local 99.935940 | 49,967.97 | 105.196821 | 52,598.41 | 2,630.44 | 0.03 |
| | | | Base 99.935940 | 49,967.97 | 105.196821 | 52,598.41 | 2,630.44 | 0.03 |
| 759470BD8 | RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625 | | | | 3.625000 | 12 Jan 2052 | | |
| | | 250,000.000 | Local 98.670744 | 246,676.86 | 72.202907 | 180,507.27 | -66,169.59 | 0.10 |
| | | | Base 98.670744 | 246,676.86 | 72.202907 | 180,507.27 | -66,169.59 | 0.10 |
| 760759AU4 | REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5 | | | | 2.500000 | 15 Aug 2024 | | |
| | | 30,000.000 | Local 99.987433 | 29,996.23 | 98.824045 | 29,647.21 | -349.02 | 0.02 |
| | | | Base 99.987433 | 29,996.23 | 98.824045 | 29,647.21 | -349.02 | 0.02 |
| 76119NAA5 | RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A | | | | 2.633000 | 25 Sep 2059 | | |
| | | 6,735.720 | Local 99.999109 | 6,735.66 | 97.663400 | 6,578.33 | -157.33 | 0.00 |
| Original Face: | | 180,000.000 | Base 99.999109 | 6,735.66 | 97.663400 | 6,578.33 | -157.33 | 0.00 |
| 76119NAB3 | RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A | | | | 2.941000 | 25 Sep 2059 | | |
| | | 9,082.130 | Local 99.999119 | 9,082.05 | 97.435020 | 8,849.18 | -232.87 | 0.01 |
| Original Face: | | 180,000.000 | Base 99.999119 | 9,082.05 | 97.435020 | 8,849.18 | -232.87 | 0.01 |
| 76119NAC1 | RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A | | | | 3.044000 | 25 Sep 2059 | | |
| | | 9,082.130 | Local 99.999670 | 9,082.10 | 97.125310 | 8,821.05 | -261.05 | 0.01 |
| Original Face: | | 180,000.000 | Base 99.999670 | 9,082.10 | 97.125310 | 8,821.05 | -261.05 | 0.01 |

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 76123MAA1 | RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A | | | | | 1.654000 | 25 May 2060 | | |
| | 16,362.830 | Local | | 99.998900 | 16,362.65 | 98.808100 | 16,167.80 | -194.85 | 0.01 |
| Original Face: | 410,000.000 | Base | | 99.998900 | 16,362.65 | 98.808100 | 16,167.80 | -194.85 | 0.01 |
| 761713AZ9 | REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15 | | | | | 6.150000 | 15 Sep 2043 | | |
| | 70,000.000 | Local | | 113.858114 | 79,700.68 | 99.333510 | 69,533.46 | -10,167.22 | 0.04 |
| | | Base | | 113.858114 | 79,700.68 | 99.333510 | 69,533.46 | -10,167.22 | 0.04 |
| 761713BB1 | REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85 | | | | | 5.850000 | 15 Aug 2045 | | |
| | 10,000.000 | Local | | 120.844000 | 12,084.40 | 92.858051 | 9,285.81 | -2,798.59 | 0.01 |
| | | Base | | 120.844000 | 12,084.40 | 92.858051 | 9,285.81 | -2,798.59 | 0.01 |
| 78015K7H1 | ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 10 Jun 2025 | | |
| | 40,000.000 | Local | | 99.915250 | 39,966.10 | 95.378882 | 38,151.55 | -1,814.55 | 0.02 |
| | | Base | | 99.915250 | 39,966.10 | 95.378882 | 38,151.55 | -1,814.55 | 0.02 |
| 78016HZW3 | ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15 | | | | | 5.150000 | 01 Feb 2034 | | |
| | 50,000.000 | Local | | 99.799160 | 49,899.58 | 100.133294 | 50,066.65 | 167.07 | 0.03 |
| | | Base | | 99.799160 | 49,899.58 | 100.133294 | 50,066.65 | 167.07 | 0.03 |
| 78433QAA3 | SG CAPITAL PARTNERS SGR 2022 1 A1 144A | | | | | 3.166000 | 27 Mar 2062 | | |
| | 217,454.390 | Local | | 99.999614 | 217,453.55 | 90.792290 | 197,431.82 | -20,021.73 | 0.11 |
| Original Face: | 250,000.000 | Base | | 99.999614 | 217,453.55 | 90.792290 | 197,431.82 | -20,021.73 | 0.11 |
| 784428AF1 | SLC STUDENT LOAN TRUST SLCLT 2006 2 A6 | | | | | 1.748490 | 15 Sep 2039 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 78443BAG1 | SLM STUDENT LOAN TRUST SLMA 2006 10 A6 | | | | | 0.367750 | 25 Mar 2044 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 78448YAB7 | SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A | | | | | 6.169810 | 15 Jan 2053 | | |
| | 71,490.570 | Local | | 98.237320 | 70,230.42 | 99.038070 | 70,802.88 | 572.46 | 0.04 |
| Original Face: | 110,000.000 | Base | | 98.237320 | 70,230.42 | 99.038070 | 70,802.88 | 572.46 | 0.04 |
| 78448YAC5 | SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A | | | | | 1.590000 | 15 Jan 2053 | | |
| | 77,989.720 | Local | | 99.951904 | 77,952.21 | 89.344550 | 69,679.56 | -8,272.65 | 0.04 |
| Original Face: | 120,000.000 | Base | | 99.951904 | 77,952.21 | 89.344550 | 69,679.56 | -8,272.65 | 0.04 |

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



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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 78457JAA0 | SMRT SMRT 2022 MINI A 144A | | | | | 6.326000 | 15 Jan 2039 | | |
| | 380,000.000 | Local | | 98.386611 | 373,869.12 | 99.375000 | 377,625.00 | 3,755.88 | 0.22 |
| Original Face: | 380,000.000 | Base | | 98.386611 | 373,869.12 | 99.375000 | 377,625.00 | 3,755.88 | 0.22 |
| 80007RAF2 | SANDS CHINA LTD SR UNSECURED 08/25 5.125 | | | | | 5.375000 | 08 Aug 2025 | | |
| | 240,000.000 | Local | | 99.907879 | 239,778.91 | 98.658600 | 236,780.64 | -2,998.27 | 0.14 |
| | | Base | | 99.907879 | 239,778.91 | 98.658600 | 236,780.64 | -2,998.27 | 0.14 |
| 808513CG8 | CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875 | | | | | 5.875000 | 24 Aug 2026 | | |
| | 130,000.000 | Local | | 99.931731 | 129,911.25 | 101.662564 | 132,161.33 | 2,250.08 | 0.08 |
| | | Base | | 99.931731 | 129,911.25 | 101.662564 | 132,161.33 | 2,250.08 | 0.08 |
| 808513CH6 | CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR | | | | | 6.136000 | 24 Aug 2034 | | |
| | 20,000.000 | Local | | 101.153750 | 20,230.75 | 104.455545 | 20,891.11 | 660.36 | 0.01 |
| | | Base | | 101.153750 | 20,230.75 | 104.455545 | 20,891.11 | 660.36 | 0.01 |
| 822582BQ4 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4 | | | | | 4.000000 | 10 May 2046 | | |
| | 80,000.000 | Local | | 96.568363 | 77,254.69 | 84.204042 | 67,363.23 | -9,891.46 | 0.04 |
| | | Base | | 96.568363 | 77,254.69 | 84.204042 | 67,363.23 | -9,891.46 | 0.04 |
| 822582CG5 | SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75 | | | | | 2.750000 | 06 Apr 2030 | | |
| | 50,000.000 | Local | | 103.466860 | 51,733.43 | 89.996704 | 44,998.35 | -6,735.08 | 0.03 |
| | | Base | | 103.466860 | 51,733.43 | 89.996704 | 44,998.35 | -6,735.08 | 0.03 |
| 822582CH3 | SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25 | | | | | 3.250000 | 06 Apr 2050 | | |
| | 130,000.000 | Local | | 101.929162 | 132,507.91 | 72.656058 | 94,452.88 | -38,055.03 | 0.05 |
| | | Base | | 101.929162 | 132,507.91 | 72.656058 | 94,452.88 | -38,055.03 | 0.05 |
| 830867AA5 | DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5 | | | | | 4.500000 | 20 Oct 2025 | | |
| | 34,999.130 | Local | | 100.288864 | 35,100.23 | 99.011217 | 34,653.06 | -447.17 | 0.02 |
| Original Face: | 39,999.400 | Base | | 100.288864 | 35,100.23 | 99.011217 | 34,653.06 | -447.17 | 0.02 |
| 830867AB3 | DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75 | | | | | 4.750000 | 20 Oct 2028 | | |
| | 80,000.000 | Local | | 100.194963 | 80,155.97 | 97.825801 | 78,260.64 | -1,895.33 | 0.04 |
| Original Face: | 80,000.000 | Base | | 100.194963 | 80,155.97 | 97.825801 | 78,260.64 | -1,895.33 | 0.04 |
| 83162CB51 | SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1 | | | | | 2.980000 | 01 Apr 2039 | | |
| | 19,226.930 | Local | | 100.000000 | 19,226.93 | 90.739720 | 17,446.46 | -1,780.47 | 0.01 |
| Original Face: | 30,000.000 | Base | | 100.000000 | 19,226.93 | 90.739720 | 17,446.46 | -1,780.47 | 0.01 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 83162CC68 | SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1 | | | | 2.690000 | 01 Jul 2044 | | | |
| | | 37,542.600 | Local | 100.000000 | 37,542.60 | 87.222130 | 32,745.46 | -4,797.14 | 0.02 |
| Original Face: | | 60,000.000 | Base | 100.000000 | 37,542.60 | 87.222130 | 32,745.46 | -4,797.14 | 0.02 |
| 831641FH3 | SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1 | | | | 2.845000 | 10 Mar 2027 | | | |
| | | 20,987.640 | Local | 100.000000 | 20,987.64 | 95.475160 | 20,037.98 | -949.66 | 0.01 |
| Original Face: | | 130,000.000 | Base | 100.000000 | 20,987.64 | 95.475160 | 20,037.98 | -949.66 | 0.01 |
| 83410JAA6 | SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A | | | | 2.696589 | 10 Aug 2038 | | | |
| | | 470,000.000 | Local | 99.210449 | 466,289.11 | 66.847670 | 314,184.05 | -152,105.06 | 0.18 |
| Original Face: | | 470,000.000 | Base | 99.210449 | 466,289.11 | 66.847670 | 314,184.05 | -152,105.06 | 0.18 |
| 83444MAC5 | SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4 | | | | 5.400000 | 01 Mar 2029 | | | |
| | | 80,000.000 | Local | 99.849500 | 79,879.60 | 100.206790 | 80,165.43 | 285.83 | 0.05 |
| | | | Base | 99.849500 | 79,879.60 | 100.206790 | 80,165.43 | 285.83 | 0.05 |
| 83444MAE1 | SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45 | | | | 5.450000 | 13 Mar 2031 | | | |
| | | 70,000.000 | Local | 99.773514 | 69,841.46 | 99.821856 | 69,875.30 | 33.84 | 0.04 |
| | | | Base | 99.773514 | 69,841.46 | 99.821856 | 69,875.30 | 33.84 | 0.04 |
| 83444MAG6 | SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6 | | | | 5.600000 | 23 Mar 2034 | | | |
| | | 70,000.000 | Local | 99.933471 | 69,953.43 | 100.245373 | 70,171.76 | 218.33 | 0.04 |
| | | | Base | 99.933471 | 69,953.43 | 100.245373 | 70,171.76 | 218.33 | 0.04 |
| 83444MAJ0 | SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9 | | | | 5.900000 | 30 Apr 2054 | | | |
| | | 70,000.000 | Local | 99.575486 | 69,702.84 | 99.944671 | 69,961.27 | 258.43 | 0.04 |
| | | | Base | 99.575486 | 69,702.84 | 99.944671 | 69,961.27 | 258.43 | 0.04 |
| 84265VAG0 | SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25 | | | | 5.250000 | 08 Nov 2042 | | | |
| | | 150,000.000 | Local | 99.357047 | 149,035.57 | 94.759190 | 142,138.79 | -6,896.78 | 0.08 |
| | | | Base | 99.357047 | 149,035.57 | 94.759190 | 142,138.79 | -6,896.78 | 0.08 |
| 86217RAA6 | STORM KING PARK CLO, LTD STKPK 2022 1A A1 144A | | | | 7.363990 | 15 Oct 2035 | | | |
| | | 250,000.000 | Local | 100.158532 | 250,396.33 | 100.551000 | 251,377.50 | 981.17 | 0.14 |
| Original Face: | | 250,000.000 | Base | 100.158532 | 250,396.33 | 100.551000 | 251,377.50 | 981.17 | 0.14 |
| 86358EKJ4 | STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8 | | | | 6.650340 | 25 Aug 2034 | | | |
| | | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 86765BAK5 | ENERGY TRANSFER LP SR UNSECURED 02/42 6.1 | | | | | 6.100000 | 15 Feb 2042 | | |
| | 20,000.000 | Local | | 99.855600 | 19,971.12 | 100.585118 | 20,117.02 | 145.90 | 0.01 |
| | | Base | | 99.855600 | 19,971.12 | 100.585118 | 20,117.02 | 145.90 | 0.01 |
| 86765BAP4 | ENERGY TRANSFER LP SR UNSECURED 04/44 5.3 | | | | | 5.300000 | 01 Apr 2044 | | |
| | 10,000.000 | Local | | 106.556600 | 10,655.66 | 92.043297 | 9,204.33 | -1,451.33 | 0.01 |
| | | Base | | 106.556600 | 10,655.66 | 92.043297 | 9,204.33 | -1,451.33 | 0.01 |
| 86765BAV1 | ENERGY TRANSFER LP SR UNSECURED 10/47 5.4 | | | | | 5.400000 | 01 Oct 2047 | | |
| | 30,000.000 | Local | | 118.932533 | 35,679.76 | 92.221719 | 27,666.52 | -8,013.24 | 0.02 |
| | | Base | | 118.932533 | 35,679.76 | 92.221719 | 27,666.52 | -8,013.24 | 0.02 |
| 86964WAF9 | SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6 | | | | | 6.000000 | 15 Jan 2029 | | |
| | 260,000.000 | Local | | 104.929162 | 272,815.82 | 100.517300 | 261,344.98 | -11,470.84 | 0.15 |
| | | Base | | 104.929162 | 272,815.82 | 100.517300 | 261,344.98 | -11,470.84 | 0.15 |
| 87264ABB0 | T MOBILE USA INC COMPANY GUAR 04/25 3.5 | | | | | 3.500000 | 15 Apr 2025 | | |
| | 40,000.000 | Local | | 101.147700 | 40,459.08 | 98.060257 | 39,224.10 | -1,234.98 | 0.02 |
| | | Base | | 101.147700 | 40,459.08 | 98.060257 | 39,224.10 | -1,234.98 | 0.02 |
| 87264ABD6 | T MOBILE USA INC COMPANY GUAR 04/27 3.75 | | | | | 3.750000 | 15 Apr 2027 | | |
| | 10,000.000 | Local | | 102.721100 | 10,272.11 | 96.343610 | 9,634.36 | -637.75 | 0.01 |
| | | Base | | 102.721100 | 10,272.11 | 96.343610 | 9,634.36 | -637.75 | 0.01 |
| 87264ABF1 | T MOBILE USA INC COMPANY GUAR 04/30 3.875 | | | | | 3.875000 | 15 Apr 2030 | | |
| | 190,000.000 | Local | | 101.673984 | 193,180.57 | 93.659854 | 177,953.72 | -15,226.85 | 0.10 |
| | | Base | | 101.673984 | 193,180.57 | 93.659854 | 177,953.72 | -15,226.85 | 0.10 |
| 87264ABL8 | T MOBILE USA INC COMPANY GUAR 02/41 3 | | | | | 3.000000 | 15 Feb 2041 | | |
| | 30,000.000 | Local | | 97.895567 | 29,368.67 | 73.749215 | 22,124.76 | -7,243.91 | 0.01 |
| | | Base | | 97.895567 | 29,368.67 | 73.749215 | 22,124.76 | -7,243.91 | 0.01 |
| 87264ABN4 | T MOBILE USA INC COMPANY GUAR 02/51 3.3 | | | | | 3.300000 | 15 Feb 2051 | | |
| | 10,000.000 | Local | | 97.182400 | 9,718.24 | 69.983005 | 6,998.30 | -2,719.94 | 0.00 |
| | | Base | | 97.182400 | 9,718.24 | 69.983005 | 6,998.30 | -2,719.94 | 0.00 |
| 87264ABX2 | T MOBILE USA INC COMPANY GUAR 11/31 2.25 | | | | | 2.250000 | 15 Nov 2031 | | |
| | 40,000.000 | Local | | 99.992750 | 39,997.10 | 82.025557 | 32,810.22 | -7,186.88 | 0.02 |
| | | Base | | 99.992750 | 39,997.10 | 82.025557 | 32,810.22 | -7,186.88 | 0.02 |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 87264ACB9 | T MOBILE USA INC COMPANY GUAR 02/31 2.55 | | | | | 2.550000 | 15 Feb 2031 | | |
| | 30,000.000 | Local | | 102.928400 | 30,878.52 | 85.211866 | 25,563.56 | -5,314.96 | 0.01 |
| | | Base | | 102.928400 | 30,878.52 | 85.211866 | 25,563.56 | -5,314.96 | 0.01 |
| 87264ACQ6 | T MOBILE USA INC COMPANY GUAR 03/32 2.7 | | | | | 2.700000 | 15 Mar 2032 | | |
| | 80,000.000 | Local | | 99.950538 | 79,960.43 | 84.168098 | 67,334.48 | -12,625.95 | 0.04 |
| | | Base | | 99.950538 | 79,960.43 | 84.168098 | 67,334.48 | -12,625.95 | 0.04 |
| 87264ACT0 | T MOBILE USA INC COMPANY GUAR 10/52 3.4 | | | | | 3.400000 | 15 Oct 2052 | | |
| | 80,000.000 | Local | | 101.939600 | 81,551.68 | 70.850538 | 56,680.43 | -24,871.25 | 0.03 |
| | | Base | | 101.939600 | 81,551.68 | 70.850538 | 56,680.43 | -24,871.25 | 0.03 |
| 87264ADF9 | T MOBILE USA INC COMPANY GUAR 04/34 5.15 | | | | | 5.150000 | 15 Apr 2034 | | |
| | 40,000.000 | Local | | 99.659675 | 39,863.87 | 99.724223 | 39,889.69 | 25.82 | 0.02 |
| | | Base | | 99.659675 | 39,863.87 | 99.724223 | 39,889.69 | 25.82 | 0.02 |
| 872898AC5 | TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5 | | | | | 2.500000 | 25 Oct 2031 | | |
| | 300,000.000 | Local | | 99.799747 | 299,399.24 | 85.463465 | 256,390.40 | -43,008.84 | 0.15 |
| | | Base | | 99.799747 | 299,399.24 | 85.463465 | 256,390.40 | -43,008.84 | 0.15 |
| 87938WAU7 | TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213 | | | | | 5.213000 | 08 Mar 2047 | | |
| | 150,000.000 | Local | | 102.977760 | 154,466.64 | 92.137407 | 138,206.11 | -16,260.53 | 0.08 |
| | | Base | | 102.977760 | 154,466.64 | 92.137407 | 138,206.11 | -16,260.53 | 0.08 |
| 880451AZ2 | TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9 | | | | | 2.900000 | 01 Mar 2030 | | |
| | 120,000.000 | Local | | 100.501650 | 120,601.98 | 87.635898 | 105,163.08 | -15,438.90 | 0.06 |
| | | Base | | 100.501650 | 120,601.98 | 87.635898 | 105,163.08 | -15,438.90 | 0.06 |
| 882508BD5 | TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15 | | | | | 4.150000 | 15 May 2048 | | |
| | 60,000.000 | Local | | 100.372167 | 60,223.30 | 86.083953 | 51,650.37 | -8,572.93 | 0.03 |
| | | Base | | 100.372167 | 60,223.30 | 86.083953 | 51,650.37 | -8,572.93 | 0.03 |
| 882508BJ2 | TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75 | | | | | 1.750000 | 04 May 2030 | | |
| | 20,000.000 | Local | | 99.887800 | 19,977.56 | 84.510251 | 16,902.05 | -3,075.51 | 0.01 |
| | | Base | | 99.887800 | 19,977.56 | 84.510251 | 16,902.05 | -3,075.51 | 0.01 |
| 88339WAC0 | WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15 | | | | | 5.150000 | 15 Mar 2034 | | |
| | 80,000.000 | Local | | 99.975400 | 79,980.32 | 99.097407 | 79,277.93 | -702.39 | 0.05 |
| | | Base | | 99.975400 | 79,980.32 | 99.097407 | 79,277.93 | -702.39 | 0.05 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 88579YBJ9 | 3M COMPANY SR UNSECURED 08/29 2.375 | | | | | 2.375000 | 26 Aug 2029 | | |
| | 70,000.000 | Local | | 99.435986 | 69,605.19 | 87.738606 | 61,417.02 | -8,188.17 | 0.04 |
| | | Base | | 99.435986 | 69,605.19 | 87.738606 | 61,417.02 | -8,188.17 | 0.04 |
| 88579YBP5 | 3M COMPANY SR UNSECURED 04/50 3.7 | | | | | 3.700000 | 15 Apr 2050 | | |
| | 20,000.000 | Local | | 111.799300 | 22,359.86 | 73.996588 | 14,799.32 | -7,560.54 | 0.01 |
| | | Base | | 111.799300 | 22,359.86 | 73.996588 | 14,799.32 | -7,560.54 | 0.01 |
| 88732JAJ7 | TIME WARNER CABLE LLC SR SECURED 05/37 6.55 | | | | | 6.550000 | 01 May 2037 | | |
| | 20,000.000 | Local | | 112.820400 | 22,564.08 | 94.662841 | 18,932.57 | -3,631.51 | 0.01 |
| | | Base | | 112.820400 | 22,564.08 | 94.662841 | 18,932.57 | -3,631.51 | 0.01 |
| 88732JAN8 | TIME WARNER CABLE LLC SR SECURED 07/38 7.3 | | | | | 7.300000 | 01 Jul 2038 | | |
| | 40,000.000 | Local | | 138.525525 | 55,410.21 | 101.243299 | 40,497.32 | -14,912.89 | 0.02 |
| | | Base | | 138.525525 | 55,410.21 | 101.243299 | 40,497.32 | -14,912.89 | 0.02 |
| 88732JAY4 | TIME WARNER CABLE LLC SR SECURED 11/40 5.875 | | | | | 5.875000 | 15 Nov 2040 | | |
| | 30,000.000 | Local | | 126.970500 | 38,091.15 | 86.311178 | 25,893.35 | -12,197.80 | 0.01 |
| | | Base | | 126.970500 | 38,091.15 | 86.311178 | 25,893.35 | -12,197.80 | 0.01 |
| 89114QCH9 | TORONTO DOMINION BANK SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 12 Jun 2025 | | |
| | 40,000.000 | Local | | 99.998650 | 39,999.46 | 95.261723 | 38,104.69 | -1,894.77 | 0.02 |
| | | Base | | 99.998650 | 39,999.46 | 95.261723 | 38,104.69 | -1,894.77 | 0.02 |
| 89115A2E1 | TORONTO DOMINION BANK SR UNSECURED 06/32 4.456 | | | | | 4.456000 | 08 Jun 2032 | | |
| | 70,000.000 | Local | | 100.292786 | 70,204.95 | 95.715425 | 67,000.80 | -3,204.15 | 0.04 |
| | | Base | | 100.292786 | 70,204.95 | 95.715425 | 67,000.80 | -3,204.15 | 0.04 |
| 893574AF0 | TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45 | | | | | 4.450000 | 01 Aug 2042 | | |
| | 30,000.000 | Local | | 97.825833 | 29,347.75 | 88.608893 | 26,582.67 | -2,765.08 | 0.02 |
| | | Base | | 97.825833 | 29,347.75 | 88.608893 | 26,582.67 | -2,765.08 | 0.02 |
| 893574AH6 | TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85 | | | | | 7.850000 | 01 Feb 2026 | | |
| | 20,000.000 | Local | | 105.430600 | 21,086.12 | 103.753107 | 20,750.62 | -335.50 | 0.01 |
| | | Base | | 105.430600 | 21,086.12 | 103.753107 | 20,750.62 | -335.50 | 0.01 |
| 89788MAN2 | TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR | | | | | 6.047000 | 08 Jun 2027 | | |
| | 60,000.000 | Local | | 100.000000 | 60,000.00 | 101.377109 | 60,826.27 | 826.27 | 0.03 |
| | | Base | | 100.000000 | 60,000.00 | 101.377109 | 60,826.27 | 826.27 | 0.03 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 902613AA6 | UBS GROUP AG SR UNSECURED 144A 08/30 VAR | | | | | 3.126000 | 13 Aug 2030 | | |
| | 280,000.000 | Local | | 105.048686 | 294,136.32 | 89.039575 | 249,310.81 | -44,825.51 | 0.14 |
| | | Base | | 105.048686 | 294,136.32 | 89.039575 | 249,310.81 | -44,825.51 | 0.14 |
| 902674A26 | UBS AG LONDON SR UNSECURED 06/48 4.5 | | | | | 4.500000 | 26 Jun 2048 | | |
| | 200,000.000 | Local | | 132.990585 | 265,981.17 | 90.775929 | 181,551.86 | -84,429.31 | 0.10 |
| | | Base | | 132.990585 | 265,981.17 | 90.775929 | 181,551.86 | -84,429.31 | 0.10 |
| 90327QD55 | USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125 | | | | | 2.125000 | 01 May 2030 | | |
| | 150,000.000 | Local | | 99.817987 | 149,726.98 | 83.664650 | 125,496.98 | -24,230.00 | 0.07 |
| | | Base | | 99.817987 | 149,726.98 | 83.664650 | 125,496.98 | -24,230.00 | 0.07 |
| 90353KBC2 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B | | | | | 4.786300 | 15 Oct 2051 | | |
| | 220,000.000 | Local | | 111.199582 | 244,639.08 | 90.970610 | 200,135.34 | -44,503.74 | 0.11 |
| | Original Face: 220,000.000 | Base | | 111.199582 | 244,639.08 | 90.970610 | 200,135.34 | -44,503.74 | 0.11 |
| 907818FG8 | UNION PACIFIC CORP SR UNSECURED 03/60 3.839 | | | | | 3.839000 | 20 Mar 2060 | | |
| | 80,000.000 | Local | | 100.158825 | 80,127.06 | 76.785616 | 61,428.49 | -18,698.57 | 0.04 |
| | | Base | | 100.158825 | 80,127.06 | 76.785616 | 61,428.49 | -18,698.57 | 0.04 |
| 907818FJ2 | UNION PACIFIC CORP SR UNSECURED 02/27 2.15 | | | | | 2.150000 | 05 Feb 2027 | | |
| | 10,000.000 | Local | | 99.969600 | 9,996.96 | 93.011795 | 9,301.18 | -695.78 | 0.01 |
| | | Base | | 99.969600 | 9,996.96 | 93.011795 | 9,301.18 | -695.78 | 0.01 |
| 907818FL7 | UNION PACIFIC CORP SR UNSECURED 02/70 3.75 | | | | | 3.750000 | 05 Feb 2070 | | |
| | 20,000.000 | Local | | 102.276350 | 20,455.27 | 73.591065 | 14,718.21 | -5,737.06 | 0.01 |
| | | Base | | 102.276350 | 20,455.27 | 73.591065 | 14,718.21 | -5,737.06 | 0.01 |
| 91086QBB3 | UNITED MEXICAN STATES SR UNSECURED 03/44 4.75 | | | | | 4.750000 | 08 Mar 2044 | | |
| | 520,000.000 | Local | | 94.985338 | 493,923.76 | 83.453019 | 433,955.70 | -59,968.06 | 0.25 |
| | | Base | | 94.985338 | 493,923.76 | 83.453019 | 433,955.70 | -59,968.06 | 0.25 |
| 91087BAS9 | UNITED MEXICAN STATES SR UNSECURED 02/52 4.4 | | | | | 4.400000 | 12 Feb 2052 | | |
| | 290,000.000 | Local | | 98.473034 | 285,571.80 | 76.310766 | 221,301.22 | -64,270.58 | 0.13 |
| | | Base | | 98.473034 | 285,571.80 | 76.310766 | 221,301.22 | -64,270.58 | 0.13 |
| 91159HHZ6 | US BANCORP SR UNSECURED 05/25 1.45 | | | | | 1.450000 | 12 May 2025 | | |
| | 70,000.000 | Local | | 99.973643 | 69,981.55 | 95.892639 | 67,124.85 | -2,856.70 | 0.04 |
| | | Base | | 99.973643 | 69,981.55 | 95.892639 | 67,124.85 | -2,856.70 | 0.04 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91159HJC5 | US BANCORP SR UNSECURED 01/28 VAR | | | | | 2.215000 | 27 Jan 2028 | | |
| | 10,000.000 | Local | 90.217700 | 9,021.77 | 92.263569 | 9,226.36 | 204.59 | 0.01 | |
| | | Base | 90.217700 | 9,021.77 | 92.263569 | 9,226.36 | 204.59 | 0.01 | |
| 91159HJM3 | US BANCORP SR UNSECURED 06/29 VAR | | | | | 5.775000 | 12 Jun 2029 | | |
| | 60,000.000 | Local | 99.964033 | 59,978.42 | 101.857635 | 61,114.58 | 1,136.16 | 0.03 | |
| | | Base | 99.964033 | 59,978.42 | 101.857635 | 61,114.58 | 1,136.16 | 0.03 | |
| 91159HJN1 | US BANCORP SR UNSECURED 06/34 VAR | | | | | 5.836000 | 12 Jun 2034 | | |
| | 30,000.000 | Local | 100.041733 | 30,012.52 | 102.008820 | 30,602.65 | 590.13 | 0.02 | |
| | | Base | 100.041733 | 30,012.52 | 102.008820 | 30,602.65 | 590.13 | 0.02 | |
| 912810RC4 | US TREASURY N/B 08/43 3.625 | | | | | 3.625000 | 15 Aug 2043 | | |
| | 40,000.000 | Local | 104.247075 | 41,698.83 | 89.085938 | 35,634.38 | -6,064.45 | 0.02 | |
| | | Base | 104.247075 | 41,698.83 | 89.085938 | 35,634.38 | -6,064.45 | 0.02 | |
| 912810RE0 | US TREASURY N/B 02/44 3.625 | | | | | 3.625000 | 15 Feb 2044 | | |
| | 160,000.000 | Local | 128.983394 | 206,373.43 | 88.867188 | 142,187.50 | -64,185.93 | 0.08 | |
| | | Base | 128.983394 | 206,373.43 | 88.867188 | 142,187.50 | -64,185.93 | 0.08 | |
| 912810RH3 | US TREASURY N/B 08/44 3.125 | | | | | 3.125000 | 15 Aug 2044 | | |
| | 80,000.000 | Local | 90.864988 | 72,691.99 | 82.027344 | 65,621.88 | -7,070.11 | 0.04 | |
| | | Base | 90.864988 | 72,691.99 | 82.027344 | 65,621.88 | -7,070.11 | 0.04 | |
| 912810RK6 | US TREASURY N/B 02/45 2.5 | | | | | 2.500000 | 15 Feb 2045 | | |
| | 100,000.000 | Local | 124.118530 | 124,118.53 | 73.242188 | 73,242.19 | -50,876.34 | 0.04 | |
| | | Base | 124.118530 | 124,118.53 | 73.242188 | 73,242.19 | -50,876.34 | 0.04 | |
| 912810RN0 | US TREASURY N/B 08/45 2.875 | | | | | 2.875000 | 15 Aug 2045 | | |
| | 230,000.000 | Local | 96.035470 | 220,881.58 | 77.964844 | 179,319.14 | -41,562.44 | 0.10 | |
| | | Base | 96.035470 | 220,881.58 | 77.964844 | 179,319.14 | -41,562.44 | 0.10 | |
| 912810RY6 | US TREASURY N/B 08/47 2.75 | | | | | 2.750000 | 15 Aug 2047 | | |
| | 480,000.000 | Local | 97.659875 | 468,767.40 | 74.968750 | 359,850.00 | -108,917.40 | 0.21 | |
| | | Base | 97.659875 | 468,767.40 | 74.968750 | 359,850.00 | -108,917.40 | 0.21 | |
| 912810SE9 | US TREASURY N/B 11/48 3.375 | | | | | 3.375000 | 15 Nov 2048 | | |
| | 90,000.000 | Local | 96.057267 | 86,451.54 | 83.714844 | 75,343.36 | -11,108.18 | 0.04 | |
| | | Base | 96.057267 | 86,451.54 | 83.714844 | 75,343.36 | -11,108.18 | 0.04 | |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912810SF6 | US TREASURY N/B 02/49 3 | | | | | 3.000000 | 15 Feb 2049 | | |
| | 660,000.000 | Local | | 84.732548 | 559,234.82 | 78.105469 | 515,496.10 | -43,738.72 | 0.30 |
| | | Base | | 84.732548 | 559,234.82 | 78.105469 | 515,496.10 | -43,738.72 | 0.30 |
| 912810SH2 | US TREASURY N/B 05/49 2.875 | | | | | 2.875000 | 15 May 2049 | | |
| | 90,000.000 | Local | | 81.938344 | 73,744.51 | 76.207031 | 68,586.33 | -5,158.18 | 0.04 |
| | | Base | | 81.938344 | 73,744.51 | 76.207031 | 68,586.33 | -5,158.18 | 0.04 |
| 912810SQ2 | US TREASURY N/B 08/40 1.125 | | | | | 1.125000 | 15 Aug 2040 | | |
| | 290,000.000 | Local | | 97.244914 | 282,010.25 | 62.011719 | 179,833.99 | -102,176.26 | 0.10 |
| | | Base | | 97.244914 | 282,010.25 | 62.011719 | 179,833.99 | -102,176.26 | 0.10 |
| 912810SS8 | US TREASURY N/B 11/50 1.625 | | | | | 1.625000 | 15 Nov 2050 | | |
| | 980,000.000 | Local | | 94.868695 | 929,713.21 | 56.605469 | 554,733.60 | -374,979.61 | 0.32 |
| | | Base | | 94.868695 | 929,713.21 | 56.605469 | 554,733.60 | -374,979.61 | 0.32 |
| 912810ST6 | US TREASURY N/B 11/40 1.375 | | | | | 1.375000 | 15 Nov 2040 | | |
| | 500,000.000 | Local | | 93.413806 | 467,069.03 | 64.421875 | 322,109.38 | -144,959.65 | 0.18 |
| | | Base | | 93.413806 | 467,069.03 | 64.421875 | 322,109.38 | -144,959.65 | 0.18 |
| 912810SX7 | US TREASURY N/B 05/51 2.375 | | | | | 2.375000 | 15 May 2051 | | |
| | 1,260,000.000 | Local | | 94.972637 | 1,196,655.23 | 68.023438 | 857,095.32 | -339,559.91 | 0.49 |
| | | Base | | 94.972637 | 1,196,655.23 | 68.023438 | 857,095.32 | -339,559.91 | 0.49 |
| 912810SZ2 | US TREASURY N/B 08/51 2 | | | | | 2.000000 | 15 Aug 2051 | | |
| | 200,000.000 | Local | | 92.457615 | 184,915.23 | 62.085938 | 124,171.88 | -60,743.35 | 0.07 |
| | | Base | | 92.457615 | 184,915.23 | 62.085938 | 124,171.88 | -60,743.35 | 0.07 |
| 912810TB4 | US TREASURY N/B 11/51 1.875 | | | | | 1.875000 | 15 Nov 2051 | | |
| | 273,000.000 | Local | | 98.248821 | 268,219.28 | 60.023438 | 163,863.99 | -104,355.29 | 0.09 |
| | | Base | | 98.248821 | 268,219.28 | 60.023438 | 163,863.99 | -104,355.29 | 0.09 |
| 912810TC2 | US TREASURY N/B 11/41 2 | | | | | 2.000000 | 15 Nov 2041 | | |
| | 800,000.000 | Local | | 100.370716 | 802,965.73 | 70.277344 | 562,218.75 | -240,746.98 | 0.32 |
| | | Base | | 100.370716 | 802,965.73 | 70.277344 | 562,218.75 | -240,746.98 | 0.32 |
| 912810TD0 | US TREASURY N/B 02/52 2.25 | | | | | 2.250000 | 15 Feb 2052 | | |
| | 1,000.000 | Local | | 93.869000 | 938.69 | 65.910156 | 659.10 | -279.59 | 0.00 |
| | | Base | | 93.869000 | 938.69 | 65.910156 | 659.10 | -279.59 | 0.00 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912810TG3 | US TREASURY N/B 05/52 2.875 | | | | | 2.875000 | 15 May 2052 | | |
| | 1,830,000.000 | Local | | 92.504190 | 1,692,826.67 | 75.812500 | 1,387,368.75 | -305,457.92 | 0.79 |
| | | Base | | 92.504190 | 1,692,826.67 | 75.812500 | 1,387,368.75 | -305,457.92 | 0.79 |
| 912810TH1 | US TREASURY N/B 05/42 3.25 | | | | | 3.250000 | 15 May 2042 | | |
| | 80,000.000 | Local | | 100.276775 | 80,221.42 | 85.140625 | 68,112.50 | -12,108.92 | 0.04 |
| | | Base | | 100.276775 | 80,221.42 | 85.140625 | 68,112.50 | -12,108.92 | 0.04 |
| 912810TJ7 | US TREASURY N/B 08/52 3 | | | | | 3.000000 | 15 Aug 2052 | | |
| | 660,000.000 | Local | | 90.375524 | 596,478.46 | 77.824219 | 513,639.85 | -82,838.61 | 0.29 |
| | | Base | | 90.375524 | 596,478.46 | 77.824219 | 513,639.85 | -82,838.61 | 0.29 |
| 912810TL2 | US TREASURY N/B 11/52 4 | | | | | 4.000000 | 15 Nov 2052 | | |
| | 70,000.000 | Local | | 104.360771 | 73,052.54 | 94.191406 | 65,933.98 | -7,118.56 | 0.04 |
| | | Base | | 104.360771 | 73,052.54 | 94.191406 | 65,933.98 | -7,118.56 | 0.04 |
| 912810TN8 | US TREASURY N/B 02/53 3.625 | | | | | 3.625000 | 15 Feb 2053 | | |
| | 355,000.000 | Local | | 97.166507 | 344,941.10 | 87.976562 | 312,316.80 | -32,624.30 | 0.18 |
| | | Base | | 97.166507 | 344,941.10 | 87.976562 | 312,316.80 | -32,624.30 | 0.18 |
| 912810TQ1 | US TREASURY N/B 02/43 3.875 | | | | | 3.875000 | 15 Feb 2043 | | |
| | 310,000.000 | Local | | 98.858777 | 306,462.21 | 92.582031 | 287,004.30 | -19,457.91 | 0.16 |
| | | Base | | 98.858777 | 306,462.21 | 92.582031 | 287,004.30 | -19,457.91 | 0.16 |
| 912810TR9 | US TREASURY N/B 05/53 3.625 | | | | | 3.625000 | 15 May 2053 | | |
| | 310,000.000 | Local | | 93.534594 | 289,957.24 | 88.023438 | 272,872.66 | -17,084.58 | 0.16 |
| | | Base | | 93.534594 | 289,957.24 | 88.023438 | 272,872.66 | -17,084.58 | 0.16 |
| 912810TT5 | US TREASURY N/B 08/53 4.125 | | | | | 4.125000 | 15 Aug 2053 | | |
| | 470,000.000 | Local | | 92.780881 | 436,070.14 | 96.281250 | 452,521.88 | 16,451.74 | 0.26 |
| | | Base | | 92.780881 | 436,070.14 | 96.281250 | 452,521.88 | 16,451.74 | 0.26 |
| 912810TU2 | US TREASURY N/B 08/43 4.375 | | | | | 4.375000 | 15 Aug 2043 | | |
| | 850,000.000 | Local | | 98.276967 | 835,354.22 | 98.953125 | 841,101.56 | 5,747.34 | 0.48 |
| | | Base | | 98.276967 | 835,354.22 | 98.953125 | 841,101.56 | 5,747.34 | 0.48 |
| 912810TV0 | US TREASURY N/B 11/53 4.75 | | | | | 4.750000 | 15 Nov 2053 | | |
| | 870,000.000 | Local | | 105.692266 | 919,522.71 | 106.937500 | 930,356.25 | 10,833.54 | 0.53 |
| | | Base | | 105.692266 | 919,522.71 | 106.937500 | 930,356.25 | 10,833.54 | 0.53 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|-----------------------------|----------------|-------------|------------|--------------------|-------------------------------|------------------|------------------|------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | | |
| 912810TW8 | US TREASURY N/B 11/43 4.75 | 350,000.000 | Local | 104.943614 | 367,302.65 | 4.750000 | 15 Nov 2043 | | | 0.21 |
| | | | Base | 104.943614 | 367,302.65 | 103.890625 | 363,617.19 | -3,685.46 | | 0.21 |
| 912810TX6 | US TREASURY N/B 02/54 4.25 | 270,000.000 | Local | 98.172630 | 265,066.10 | 4.250000 | 15 Feb 2054 | | | 0.15 |
| | | | Base | 98.172630 | 265,066.10 | 98.531250 | 266,034.38 | 968.28 | | 0.15 |
| 912810TZ1 | US TREASURY N/B 02/44 4.5 | 10,000.000 | Local | 99.375600 | 9,937.56 | 4.500000 | 15 Feb 2044 | | | 0.01 |
| | | | Base | 99.375600 | 9,937.56 | 100.687500 | 10,068.75 | 131.19 | | 0.01 |
| 91282CDF5 | US TREASURY N/B 10/28 1.375 | 100,000.000 | Local | 99.620360 | 99,620.36 | 1.375000 | 31 Oct 2028 | | | 0.05 |
| | | | Base | 99.620360 | 99,620.36 | 88.140625 | 88,140.63 | -11,479.73 | | 0.05 |
| 91282CEP2 | US TREASURY N/B 05/32 2.875 | 80,000.000 | Local | 96.410488 | 77,128.39 | 2.875000 | 15 May 2032 | | | 0.04 |
| | | | Base | 96.410488 | 77,128.39 | 90.871094 | 72,696.88 | -4,431.51 | | 0.04 |
| 91282CFC0 | US TREASURY N/B 07/29 2.625 | 130,000.000 | Local | 99.482208 | 129,326.87 | 2.625000 | 31 Jul 2029 | | | 0.07 |
| | | | Base | 99.482208 | 129,326.87 | 92.449219 | 120,183.98 | -9,142.89 | | 0.07 |
| 91282CFJ5 | US TREASURY N/B 08/29 3.125 | 120,000.000 | Local | 99.975283 | 119,970.34 | 3.125000 | 31 Aug 2029 | | | 0.07 |
| | | | Base | 99.975283 | 119,970.34 | 94.734375 | 113,681.25 | -6,289.09 | | 0.07 |
| 91282CGK1 | TSY INFL IX N/B 01/33 1.125 | 848,872.200 | Local | 99.394180 | 843,729.56 | 1.125000 | 15 Jan 2033 | | | 0.46 |
| | | Original Face: | 820,000.000 | Base | 99.394180 | 843,729.56 | 93.921245 | 797,271.34 | -46,458.22 | |
| 91282CGR6 | US TREASURY N/B 03/26 4.625 | 10,000.000 | Local | 101.698700 | 10,169.87 | 4.625000 | 15 Mar 2026 | | | 0.01 |
| | | | Base | 101.698700 | 10,169.87 | 99.937500 | 9,993.75 | -176.12 | | 0.01 |
| 91282CGT2 | US TREASURY N/B 03/28 3.625 | 20,000.000 | Local | 99.881900 | 19,976.38 | 3.625000 | 31 Mar 2028 | | | 0.01 |
| | | | Base | 99.881900 | 19,976.38 | 97.535156 | 19,507.03 | -469.35 | | 0.01 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



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|--------------------------------|-----------------------------|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91282CHE4 | US TREASURY N/B 05/28 3.625 | | | | | 3.625000 | 31 May 2028 | | |
| | 90,000.000 | Local | | 99.526144 | 89,573.53 | 97.515625 | 87,764.06 | -1,809.47 | 0.05 |
| | | Base | | 99.526144 | 89,573.53 | 97.515625 | 87,764.06 | -1,809.47 | 0.05 |
| 91282CHN4 | US TREASURY N/B 07/25 4.75 | | | | | 4.750000 | 31 Jul 2025 | | |
| | 20,000.000 | Local | | 99.444000 | 19,888.80 | 99.835938 | 19,967.19 | 78.39 | 0.01 |
| | | Base | | 99.444000 | 19,888.80 | 99.835938 | 19,967.19 | 78.39 | 0.01 |
| 91282CHX2 | US TREASURY N/B 08/28 4.375 | | | | | 4.375000 | 31 Aug 2028 | | |
| | 120,000.000 | Local | | 99.239292 | 119,087.15 | 100.464844 | 120,557.81 | 1,470.66 | 0.07 |
| | | Base | | 99.239292 | 119,087.15 | 100.464844 | 120,557.81 | 1,470.66 | 0.07 |
| 91282CHY0 | US TREASURY N/B 09/26 4.625 | | | | | 4.625000 | 15 Sep 2026 | | |
| | 30,000.000 | Local | | 99.483800 | 29,845.14 | 100.250000 | 30,075.00 | 229.86 | 0.02 |
| | | Base | | 99.483800 | 29,845.14 | 100.250000 | 30,075.00 | 229.86 | 0.02 |
| 91282CJA0 | US TREASURY N/B 09/28 4.625 | | | | | 4.625000 | 30 Sep 2028 | | |
| | 100,000.000 | Local | | 99.989960 | 99,989.96 | 101.496094 | 101,496.09 | 1,506.13 | 0.06 |
| | | Base | | 99.989960 | 99,989.96 | 101.496094 | 101,496.09 | 1,506.13 | 0.06 |
| 91282CJM4 | US TREASURY N/B 11/30 4.375 | | | | | 4.375000 | 30 Nov 2030 | | |
| | 680,000.000 | Local | | 99.862690 | 679,066.29 | 100.902344 | 686,135.94 | 7,069.65 | 0.39 |
| | | Base | | 99.862690 | 679,066.29 | 100.902344 | 686,135.94 | 7,069.65 | 0.39 |
| 91282CJR3 | US TREASURY N/B 12/28 3.75 | | | | | 3.750000 | 31 Dec 2028 | | |
| | 60,000.000 | Local | | 98.836533 | 59,301.92 | 97.921875 | 58,753.13 | -548.79 | 0.03 |
| | | Base | | 98.836533 | 59,301.92 | 97.921875 | 58,753.13 | -548.79 | 0.03 |
| 91282CJS1 | US TREASURY N/B 12/25 4.25 | | | | | 4.250000 | 31 Dec 2025 | | |
| | 50,000.000 | Local | | 99.797960 | 49,898.98 | 99.195312 | 49,597.66 | -301.32 | 0.03 |
| | | Base | | 99.797960 | 49,898.98 | 99.195312 | 49,597.66 | -301.32 | 0.03 |
| 91282CJX0 | US TREASURY N/B 01/31 4 | | | | | 4.000000 | 31 Jan 2031 | | |
| | 1,560,000.000 | Local | | 99.356472 | 1,549,960.97 | 98.765625 | 1,540,743.75 | -9,217.22 | 0.88 |
| | | Base | | 99.356472 | 1,549,960.97 | 98.765625 | 1,540,743.75 | -9,217.22 | 0.88 |
| 91282CJZ5 | US TREASURY N/B 02/34 4 | | | | | 4.000000 | 15 Feb 2034 | | |
| | 80,000.000 | Local | | 97.725625 | 78,180.50 | 98.437500 | 78,750.00 | 569.50 | 0.05 |
| | | Base | | 97.725625 | 78,180.50 | 98.437500 | 78,750.00 | 569.50 | 0.05 |

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91282CKC4 | US TREASURY N/B 02/31 4.25 | | | | | 4.250000 | 28 Feb 2031 | | |
| | 720,000.000 | Local | 99.544165 | 716,717.99 | 100.250000 | 721,800.00 | 5,082.01 | 0.41 | |
| | | Base | 99.544165 | 716,717.99 | 100.250000 | 721,800.00 | 5,082.01 | 0.41 | |
| 91282CKD2 | US TREASURY N/B 02/29 4.25 | | | | | 4.250000 | 28 Feb 2029 | | |
| | 10,000.000 | Local | 99.798300 | 9,979.83 | 100.187500 | 10,018.75 | 38.92 | 0.01 | |
| | | Base | 99.798300 | 9,979.83 | 100.187500 | 10,018.75 | 38.92 | 0.01 | |
| 913017CA5 | RTX CORP SR UNSECURED 05/45 4.15 | | | | | 4.150000 | 15 May 2045 | | |
| | 40,000.000 | Local | 84.534975 | 33,813.99 | 83.066916 | 33,226.77 | -587.22 | 0.02 | |
| | | Base | 84.534975 | 33,813.99 | 83.066916 | 33,226.77 | -587.22 | 0.02 | |
| 913017CY3 | RTX CORP SR UNSECURED 11/28 4.125 | | | | | 4.125000 | 16 Nov 2028 | | |
| | 40,000.000 | Local | 99.799275 | 39,919.71 | 96.786661 | 38,714.66 | -1,205.05 | 0.02 | |
| | | Base | 99.799275 | 39,919.71 | 96.786661 | 38,714.66 | -1,205.05 | 0.02 | |
| 913017DD8 | RTX CORP SR UNSECURED 08/25 3.95 | | | | | 3.950000 | 16 Aug 2025 | | |
| | 40,000.000 | Local | 99.854800 | 39,941.92 | 98.353830 | 39,341.53 | -600.39 | 0.02 | |
| | | Base | 99.854800 | 39,941.92 | 98.353830 | 39,341.53 | -600.39 | 0.02 | |
| 91324PBN1 | UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7 | | | | | 5.700000 | 15 Oct 2040 | | |
| | 30,000.000 | Local | 114.890067 | 34,467.02 | 104.735028 | 31,420.51 | -3,046.51 | 0.02 | |
| | | Base | 114.890067 | 34,467.02 | 104.735028 | 31,420.51 | -3,046.51 | 0.02 | |
| 91324PDL3 | UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25 | | | | | 4.250000 | 15 Jun 2048 | | |
| | 10,000.000 | Local | 125.266400 | 12,526.64 | 86.434340 | 8,643.43 | -3,883.21 | 0.00 | |
| | | Base | 125.266400 | 12,526.64 | 86.434340 | 8,643.43 | -3,883.21 | 0.00 | |
| 91324PDP4 | UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875 | | | | | 3.875000 | 15 Dec 2028 | | |
| | 20,000.000 | Local | 100.869000 | 20,173.80 | 96.468802 | 19,293.76 | -880.04 | 0.01 | |
| | | Base | 100.869000 | 20,173.80 | 96.468802 | 19,293.76 | -880.04 | 0.01 | |
| 91324PDQ2 | UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45 | | | | | 4.450000 | 15 Dec 2048 | | |
| | 10,000.000 | Local | 129.122200 | 12,912.22 | 89.106572 | 8,910.66 | -4,001.56 | 0.01 | |
| | | Base | 129.122200 | 12,912.22 | 89.106572 | 8,910.66 | -4,001.56 | 0.01 | |
| 91324PDU3 | UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7 | | | | | 3.700000 | 15 Aug 2049 | | |
| | 30,000.000 | Local | 86.052400 | 25,815.72 | 78.551389 | 23,565.42 | -2,250.30 | 0.01 | |
| | | Base | 86.052400 | 25,815.72 | 78.551389 | 23,565.42 | -2,250.30 | 0.01 | |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91324PDV1 | UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875 | | | | | 3.875000 | 15 Aug 2059 | | |
| | 30,000.000 | Local | | 102.164100 | 30,649.23 | 77.776358 | 23,332.91 | -7,316.32 | 0.01 |
| | | Base | | 102.164100 | 30,649.23 | 77.776358 | 23,332.91 | -7,316.32 | 0.01 |
| 91324PDW9 | UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25 | | | | | 1.250000 | 15 Jan 2026 | | |
| | 10,000.000 | Local | | 99.874400 | 9,987.44 | 93.719998 | 9,372.00 | -615.44 | 0.01 |
| | | Base | | 99.874400 | 9,987.44 | 93.719998 | 9,372.00 | -615.44 | 0.01 |
| 91324PDX7 | UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2 | | | | | 2.000000 | 15 May 2030 | | |
| | 20,000.000 | Local | | 99.462950 | 19,892.59 | 85.020079 | 17,004.02 | -2,888.57 | 0.01 |
| | | Base | | 99.462950 | 19,892.59 | 85.020079 | 17,004.02 | -2,888.57 | 0.01 |
| 91324PDY5 | UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75 | | | | | 2.750000 | 15 May 2040 | | |
| | 30,000.000 | Local | | 97.524167 | 29,257.25 | 73.699728 | 22,109.92 | -7,147.33 | 0.01 |
| | | Base | | 97.524167 | 29,257.25 | 73.699728 | 22,109.92 | -7,147.33 | 0.01 |
| 91324PDZ2 | UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9 | | | | | 2.900000 | 15 May 2050 | | |
| | 50,000.000 | Local | | 99.305660 | 49,652.83 | 67.566324 | 33,783.16 | -15,869.67 | 0.02 |
| | | Base | | 99.305660 | 49,652.83 | 67.566324 | 33,783.16 | -15,869.67 | 0.02 |
| 91324PEA6 | UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125 | | | | | 3.125000 | 15 May 2060 | | |
| | 10,000.000 | Local | | 105.339800 | 10,533.98 | 65.895283 | 6,589.53 | -3,944.45 | 0.00 |
| | | Base | | 105.339800 | 10,533.98 | 65.895283 | 6,589.53 | -3,944.45 | 0.00 |
| 91324PED0 | UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3 | | | | | 2.300000 | 15 May 2031 | | |
| | 10,000.000 | Local | | 94.941400 | 9,494.14 | 84.715480 | 8,471.55 | -1,022.59 | 0.00 |
| | | Base | | 94.941400 | 9,494.14 | 84.715480 | 8,471.55 | -1,022.59 | 0.00 |
| 91324PEF5 | UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25 | | | | | 3.250000 | 15 May 2051 | | |
| | 20,000.000 | Local | | 110.071600 | 22,014.32 | 71.926157 | 14,385.23 | -7,629.09 | 0.01 |
| | | Base | | 110.071600 | 22,014.32 | 71.926157 | 14,385.23 | -7,629.09 | 0.01 |
| 91324PEH1 | UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4 | | | | | 4.000000 | 15 May 2029 | | |
| | 60,000.000 | Local | | 99.725750 | 59,835.45 | 96.714688 | 58,028.81 | -1,806.64 | 0.03 |
| | | Base | | 99.725750 | 59,835.45 | 96.714688 | 58,028.81 | -1,806.64 | 0.03 |
| 91324PEJ7 | UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2 | | | | | 4.200000 | 15 May 2032 | | |
| | 30,000.000 | Local | | 99.782433 | 29,934.73 | 95.102370 | 28,530.71 | -1,404.02 | 0.02 |
| | | Base | | 99.782433 | 29,934.73 | 95.102370 | 28,530.71 | -1,404.02 | 0.02 |

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91911TAK9 | VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875 | | | | | 6.875000 | 10 Nov 2039 | | |
| | 270,000.000 | Local | | 114.667770 | 309,602.98 | 106.909900 | 288,656.73 | -20,946.25 | 0.17 |
| | | Base | | 114.667770 | 309,602.98 | 106.909900 | 288,656.73 | -20,946.25 | 0.17 |
| 92343VBG8 | VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85 | | | | | 3.850000 | 01 Nov 2042 | | |
| | 20,000.000 | Local | | 95.872600 | 19,174.52 | 82.355961 | 16,471.19 | -2,703.33 | 0.01 |
| | | Base | | 95.872600 | 19,174.52 | 82.355961 | 16,471.19 | -2,703.33 | 0.01 |
| 92343VDD3 | VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625 | | | | | 2.625000 | 15 Aug 2026 | | |
| | 30,000.000 | Local | | 96.814167 | 29,044.25 | 94.778278 | 28,433.48 | -610.77 | 0.02 |
| | | Base | | 96.814167 | 29,044.25 | 94.778278 | 28,433.48 | -610.77 | 0.02 |
| 92343VDU5 | VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25 | | | | | 5.250000 | 16 Mar 2037 | | |
| | 20,000.000 | Local | | 103.147500 | 20,629.50 | 101.237523 | 20,247.50 | -382.00 | 0.01 |
| | | Base | | 103.147500 | 20,629.50 | 101.237523 | 20,247.50 | -382.00 | 0.01 |
| 92343VDV3 | VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5 | | | | | 5.500000 | 16 Mar 2047 | | |
| | 20,000.000 | Local | | 109.774250 | 21,954.85 | 102.929557 | 20,585.91 | -1,368.94 | 0.01 |
| | | Base | | 109.774250 | 21,954.85 | 102.929557 | 20,585.91 | -1,368.94 | 0.01 |
| 92343VDY7 | VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125 | | | | | 4.125000 | 16 Mar 2027 | | |
| | 100,000.000 | Local | | 99.765550 | 99,765.55 | 97.939169 | 97,939.17 | -1,826.38 | 0.06 |
| | | Base | | 99.765550 | 99,765.55 | 97.939169 | 97,939.17 | -1,826.38 | 0.06 |
| 92343VEA8 | VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5 | | | | | 4.500000 | 10 Aug 2033 | | |
| | 200,000.000 | Local | | 113.812725 | 227,625.45 | 95.692133 | 191,384.27 | -36,241.18 | 0.11 |
| | | Base | | 113.812725 | 227,625.45 | 95.692133 | 191,384.27 | -36,241.18 | 0.11 |
| 92343VES9 | VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875 | | | | | 3.875000 | 08 Feb 2029 | | |
| | 30,000.000 | Local | | 99.899067 | 29,969.72 | 95.779221 | 28,733.77 | -1,235.95 | 0.02 |
| | | Base | | 99.899067 | 29,969.72 | 95.779221 | 28,733.77 | -1,235.95 | 0.02 |
| 92343VFD1 | VERIZON COMMUNICATIONS SR UNSECURED 03/50 4 | | | | | 4.000000 | 22 Mar 2050 | | |
| | 60,000.000 | Local | | 120.424167 | 72,254.50 | 80.936423 | 48,561.85 | -23,692.65 | 0.03 |
| | | Base | | 120.424167 | 72,254.50 | 80.936423 | 48,561.85 | -23,692.65 | 0.03 |
| 92343VFE9 | VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15 | | | | | 3.150000 | 22 Mar 2030 | | |
| | 30,000.000 | Local | | 99.805267 | 29,941.58 | 90.534727 | 27,160.42 | -2,781.16 | 0.02 |
| | | Base | | 99.805267 | 29,941.58 | 90.534727 | 27,160.42 | -2,781.16 | 0.02 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 92343VFF6 | VERIZON COMMUNICATIONS SR UNSECURED 03/27 3 | | | | | 3.000000 | 22 Mar 2027 | | |
| | 10,000.000 | Local | 99.980100 | 9,998.01 | 94.803541 | 9,480.35 | -517.66 | 0.01 | |
| | | Base | 99.980100 | 9,998.01 | 94.803541 | 9,480.35 | -517.66 | 0.01 | |
| 92343VFR0 | VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75 | | | | | 1.750000 | 20 Jan 2031 | | |
| | 20,000.000 | Local | 99.686450 | 19,937.29 | 81.240689 | 16,248.14 | -3,689.15 | 0.01 | |
| | | Base | 99.686450 | 19,937.29 | 81.240689 | 16,248.14 | -3,689.15 | 0.01 | |
| 92343VFT6 | VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65 | | | | | 2.650000 | 20 Nov 2040 | | |
| | 30,000.000 | Local | 100.170300 | 30,051.09 | 70.513957 | 21,154.19 | -8,896.90 | 0.01 | |
| | | Base | 100.170300 | 30,051.09 | 70.513957 | 21,154.19 | -8,896.90 | 0.01 | |
| 92343VGH1 | VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1 | | | | | 2.100000 | 22 Mar 2028 | | |
| | 40,000.000 | Local | 99.973625 | 39,989.45 | 90.032198 | 36,012.88 | -3,976.57 | 0.02 | |
| | | Base | 99.973625 | 39,989.45 | 90.032198 | 36,012.88 | -3,976.57 | 0.02 | |
| 92343VGJ7 | VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55 | | | | | 2.550000 | 21 Mar 2031 | | |
| | 98,000.000 | Local | 99.702459 | 97,708.41 | 85.489901 | 83,780.10 | -13,928.31 | 0.05 | |
| | | Base | 99.702459 | 97,708.41 | 85.489901 | 83,780.10 | -13,928.31 | 0.05 | |
| 92343VGK4 | VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4 | | | | | 3.400000 | 22 Mar 2041 | | |
| | 20,000.000 | Local | 95.002450 | 19,000.49 | 78.301138 | 15,660.23 | -3,340.26 | 0.01 | |
| | | Base | 95.002450 | 19,000.49 | 78.301138 | 15,660.23 | -3,340.26 | 0.01 | |
| 92826CAF9 | VISA INC SR UNSECURED 12/45 4.3 | | | | | 4.300000 | 14 Dec 2045 | | |
| | 60,000.000 | Local | 128.031250 | 76,818.75 | 90.322203 | 54,193.32 | -22,625.43 | 0.03 | |
| | | Base | 128.031250 | 76,818.75 | 90.322203 | 54,193.32 | -22,625.43 | 0.03 | |
| 931142EQ2 | WALMART INC SR UNSECURED 09/29 2.375 | | | | | 2.375000 | 24 Sep 2029 | | |
| | 10,000.000 | Local | 102.919400 | 10,291.94 | 90.053082 | 9,005.31 | -1,286.63 | 0.01 | |
| | | Base | 102.919400 | 10,291.94 | 90.053082 | 9,005.31 | -1,286.63 | 0.01 | |
| 931142ES8 | WALMART INC SR UNSECURED 09/28 1.5 | | | | | 1.500000 | 22 Sep 2028 | | |
| | 20,000.000 | Local | 99.930950 | 19,986.19 | 88.380753 | 17,676.15 | -2,310.04 | 0.01 | |
| | | Base | 99.930950 | 19,986.19 | 88.380753 | 17,676.15 | -2,310.04 | 0.01 | |
| 931142ET6 | WALMART INC SR UNSECURED 09/31 1.8 | | | | | 1.800000 | 22 Sep 2031 | | |
| | 10,000.000 | Local | 99.728600 | 9,972.86 | 83.166276 | 8,316.63 | -1,656.23 | 0.00 | |
| | | Base | 99.728600 | 9,972.86 | 83.166276 | 8,316.63 | -1,656.23 | 0.00 | |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 94106BAG6 | WASTE CONNECTIONS INC SR UNSECURED 03/34 5 | | | | | 5.000000 | 01 Mar 2034 | | |
| | 60,000.000 | Local | | 98.844850 | 59,306.91 | 99.111974 | 59,467.18 | 160.27 | 0.03 |
| | | Base | | 98.844850 | 59,306.91 | 99.111974 | 59,467.18 | 160.27 | 0.03 |
| 94974BGL8 | WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3 | | | | | 4.300000 | 22 Jul 2027 | | |
| | 40,000.000 | Local | | 100.147450 | 40,058.98 | 97.431895 | 38,972.76 | -1,086.22 | 0.02 |
| | | Base | | 100.147450 | 40,058.98 | 97.431895 | 38,972.76 | -1,086.22 | 0.02 |
| 94974BGT1 | WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4 | | | | | 4.400000 | 14 Jun 2046 | | |
| | 30,000.000 | Local | | 100.180500 | 30,054.15 | 83.389571 | 25,016.87 | -5,037.28 | 0.01 |
| | | Base | | 100.180500 | 30,054.15 | 83.389571 | 25,016.87 | -5,037.28 | 0.01 |
| 94974BGU8 | WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75 | | | | | 4.750000 | 07 Dec 2046 | | |
| | 150,000.000 | Local | | 98.534840 | 147,802.26 | 87.908719 | 131,863.08 | -15,939.18 | 0.08 |
| | | Base | | 98.534840 | 147,802.26 | 87.908719 | 131,863.08 | -15,939.18 | 0.08 |
| 95000U2A0 | WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR | | | | | 3.584000 | 22 May 2028 | | |
| | 160,000.000 | Local | | 97.805531 | 156,488.85 | 95.107118 | 152,171.39 | -4,317.46 | 0.09 |
| | | Base | | 97.805531 | 156,488.85 | 95.107118 | 152,171.39 | -4,317.46 | 0.09 |
| 95000U2D4 | WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15 | | | | | 4.150000 | 24 Jan 2029 | | |
| | 140,000.000 | Local | | 99.905164 | 139,867.23 | 96.397585 | 134,956.62 | -4,910.61 | 0.08 |
| | | Base | | 99.905164 | 139,867.23 | 96.397585 | 134,956.62 | -4,910.61 | 0.08 |
| 95000U2G7 | WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR | | | | | 2.879000 | 30 Oct 2030 | | |
| | 20,000.000 | Local | | 99.701100 | 19,940.22 | 88.419840 | 17,683.97 | -2,256.25 | 0.01 |
| | | Base | | 99.701100 | 19,940.22 | 88.419840 | 17,683.97 | -2,256.25 | 0.01 |
| 95000U2L6 | WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR | | | | | 4.478000 | 04 Apr 2031 | | |
| | 80,000.000 | Local | | 109.442625 | 87,554.10 | 95.741358 | 76,593.09 | -10,961.01 | 0.04 |
| | | Base | | 109.442625 | 87,554.10 | 95.741358 | 76,593.09 | -10,961.01 | 0.04 |
| 95000U2M4 | WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR | | | | | 5.013000 | 04 Apr 2051 | | |
| | 460,000.000 | Local | | 120.538193 | 554,475.69 | 94.068354 | 432,714.43 | -121,761.26 | 0.25 |
| | | Base | | 120.538193 | 554,475.69 | 94.068354 | 432,714.43 | -121,761.26 | 0.25 |
| 95000U2N2 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | | 2.188000 | 30 Apr 2026 | | |
| | 70,000.000 | Local | | 100.010829 | 70,007.58 | 96.313411 | 67,419.39 | -2,588.19 | 0.04 |
| | | Base | | 100.010829 | 70,007.58 | 96.313411 | 67,419.39 | -2,588.19 | 0.04 |

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 95000U2S1 | WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR | | | | | 2.393000 | 02 Jun 2028 | | |
| | 40,000.000 | Local | 100.000000 | 40,000.00 | 91.571132 | 36,628.45 | -3,371.55 | 0.02 | |
| | | Base | 100.000000 | 40,000.00 | 91.571132 | 36,628.45 | -3,371.55 | 0.02 | |
| 95000U2U6 | WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR | | | | | 3.350000 | 02 Mar 2033 | | |
| | 30,000.000 | Local | 98.511300 | 29,553.39 | 86.673103 | 26,001.93 | -3,551.46 | 0.01 | |
| | | Base | 98.511300 | 29,553.39 | 86.673103 | 26,001.93 | -3,551.46 | 0.01 | |
| 95000U3E1 | WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR | | | | | 5.574000 | 25 Jul 2029 | | |
| | 50,000.000 | Local | 100.000000 | 50,000.00 | 101.213238 | 50,606.62 | 606.62 | 0.03 | |
| | | Base | 100.000000 | 50,000.00 | 101.213238 | 50,606.62 | 606.62 | 0.03 | |
| 95000U3F8 | WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR | | | | | 5.557000 | 25 Jul 2034 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 100.481794 | 60,289.08 | 289.08 | 0.03 | |
| | | Base | 100.000000 | 60,000.00 | 100.481794 | 60,289.08 | 289.08 | 0.03 | |
| 958667AB3 | WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1 | | | | | 3.100000 | 01 Feb 2025 | | |
| | 20,000.000 | Local | 99.992400 | 19,998.48 | 97.847390 | 19,569.48 | -429.00 | 0.01 | |
| | | Base | 99.992400 | 19,998.48 | 97.847390 | 19,569.48 | -429.00 | 0.01 | |
| 969457BB5 | WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5 | | | | | 7.500000 | 15 Jan 2031 | | |
| | 60,000.000 | Local | 113.338183 | 68,002.91 | 111.332415 | 66,799.45 | -1,203.46 | 0.04 | |
| | | Base | 113.338183 | 68,002.91 | 111.332415 | 66,799.45 | -1,203.46 | 0.04 | |
| 969457BX7 | WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5 | | | | | 3.500000 | 15 Nov 2030 | | |
| | 60,000.000 | Local | 107.759733 | 64,655.84 | 90.932996 | 54,559.80 | -10,096.04 | 0.03 | |
| | | Base | 107.759733 | 64,655.84 | 90.932996 | 54,559.80 | -10,096.04 | 0.03 | |
| 96949LAC9 | WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1 | | | | | 5.100000 | 15 Sep 2045 | | |
| | 40,000.000 | Local | 123.124850 | 49,249.94 | 92.656185 | 37,062.47 | -12,187.47 | 0.02 | |
| | | Base | 123.124850 | 49,249.94 | 92.656185 | 37,062.47 | -12,187.47 | 0.02 | |
| 96949LAD7 | WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75 | | | | | 3.750000 | 15 Jun 2027 | | |
| | 110,000.000 | Local | 102.322464 | 112,554.71 | 96.246179 | 105,870.80 | -6,683.91 | 0.06 | |
| | | Base | 102.322464 | 112,554.71 | 96.246179 | 105,870.80 | -6,683.91 | 0.06 | |
| 96950FAP9 | WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9 | | | | | 4.900000 | 15 Jan 2045 | | |
| | 30,000.000 | Local | 119.610267 | 35,883.08 | 90.072508 | 27,021.75 | -8,861.33 | 0.02 | |
| | | Base | 119.610267 | 35,883.08 | 90.072508 | 27,021.75 | -8,861.33 | 0.02 | |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | 5.950000 | 01 Apr 2037 | | | |
| | | 60,000.000 | Local | 115.383067 | 69,229.84 | 107.925609 | 64,755.37 | -4,474.47 | 0.04 |
| | | | Base | 115.383067 | 69,229.84 | 107.925609 | 64,755.37 | -4,474.47 | 0.04 |
| US DOLLAR Total | | | | | | | | | |
| | | 130,393,805.660 | Local | | 114,037,294.89 | | 104,704,475.73 | -9,332,819.16 | 61.19 |
| Original Face: | | 140,543,807.020 | Base | | 114,037,367.30 | | 104,704,475.73 | -9,332,891.57 | 61.19 |
| FIXED INCOME Total | | | | | | | | | |
| | | 130,393,805.660 | Base | | 114,037,367.30 | | 104,704,475.73 | -9,332,891.57 | 61.19 |
| Original Face: | | 140,543,807.020 | | | | | | | |

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

| US DOLLAR | | | | | | | | | Exchange Rate: | 1.000000 |
|------------------------|--|--------|-------|----------|-----------|-------------|-----------|------------|----------------|----------|
| ADI2MTMQ0 | US 2YR FUTR OPTN JUN24C 103.5 MAY24 103.5 CALL | | | | | 24 May 2024 | | | | |
| 6,000.000 | | 3.000 | Local | 0.360240 | 2,161.44 | 0.039063 | 234.38 | -1,927.06 | 0.00 | |
| | | | Base | 0.360240 | 2,161.44 | 0.039063 | 234.38 | -1,927.06 | 0.00 | |
| ADI2MZY91 | US 10YR FUT OPTN MAY24C 111 APR24 111 CALL | | | | | 26 Apr 2024 | | | | |
| 8,000.000 | | 8.000 | Local | 1.017355 | 8,138.84 | 0.593750 | 4,750.00 | -3,388.84 | 0.00 | |
| | | | Base | 1.017355 | 8,138.84 | 0.593750 | 4,750.00 | -3,388.84 | 0.00 | |
| ADI2N1QK9 | US 10YR FUT OPTN MAY24C 110.5 APR24 110.5 CALL | | | | | 26 Apr 2024 | | | | |
| 23,000.000 | | 23.000 | Local | 0.751051 | 17,274.17 | 0.859375 | 19,765.63 | 2,491.46 | 0.01 | |
| | | | Base | 0.751051 | 17,274.17 | 0.859375 | 19,765.63 | 2,491.46 | 0.01 | |
| ADI2N3G59 | US 5YR FUTR OPTN MAY24C 107.5 APR24 107.5 CALL | | | | | 26 Apr 2024 | | | | |
| 6,000.000 | | 6.000 | Local | 0.603293 | 3,619.76 | 0.281250 | 1,687.50 | -1,932.26 | 0.00 | |
| | | | Base | 0.603293 | 3,619.76 | 0.281250 | 1,687.50 | -1,932.26 | 0.00 | |
| ADI2N6NH8 | US 2YR FUTR OPTN MAY24C 102.6 APR24 102.625 CALL | | | | | 26 Apr 2024 | | | | |
| 30,000.000 | | 15.000 | Local | 0.336803 | 10,104.09 | 0.078125 | 2,343.75 | -7,760.34 | 0.00 | |
| | | | Base | 0.336803 | 10,104.09 | 0.078125 | 2,343.75 | -7,760.34 | 0.00 | |
| ADI2N9FM0 | 3 MONTH SOFR OPT JUN24C 94.93 JUN24 94.9375 CALL | | | | | 14 Jun 2024 | | | | |
| 27,500.000 | | 11.000 | Local | 0.090840 | 2,498.10 | 0.037500 | 1,031.25 | -1,466.85 | 0.00 | |
| | | | Base | 0.090840 | 2,498.10 | 0.037500 | 1,031.25 | -1,466.85 | 0.00 | |
| ADI2NDTV6 | US 5YR FUTR OPTN MAY24C 106.7 APR24 106.75 CALL | | | | | 26 Apr 2024 | | | | |
| 24,000.000 | | 24.000 | Local | 0.579855 | 13,916.53 | 0.625000 | 15,000.00 | 1,083.47 | 0.01 | |
| | | | Base | 0.579855 | 13,916.53 | 0.625000 | 15,000.00 | 1,083.47 | 0.01 | |
| ADI2NGG84 | US BOND FUTR OPTN MAY24C 120 APR24 120 CALL | | | | | 26 Apr 2024 | | | | |
| 4,000.000 | | 4.000 | Local | 1.017355 | 4,069.42 | 1.562500 | 6,250.00 | 2,180.58 | 0.00 | |
| | | | Base | 1.017355 | 4,069.42 | 1.562500 | 6,250.00 | 2,180.58 | 0.00 | |
| US DOLLAR Total | | | | | | | | | | |
| 128,500.000 | | 94.000 | Local | | 61,782.35 | | 51,062.51 | -10,719.84 | 0.03 | |
| | | | Base | | 61,782.35 | | 51,062.51 | -10,719.84 | 0.03 | |

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

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS Total

| | | | | | | | | | |
|-------------|--------|------|--|-----------|--|--|-----------|------------|------|
| 128,500.000 | 94.000 | Base | | 61,782.35 | | | 51,062.51 | -10,719.84 | 0.03 |
|-------------|--------|------|--|-----------|--|--|-----------|------------|------|

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

| | | | | | | | | Exchange Rate: | 1.000000 |
|---------------------------------------|---|--------|-------|----------|-----------|-------------|-----------|----------------|----------|
| US DOLLAR | | | | | | | | | |
| ADI2LL0Z2 | 3 MONTH SOFR OPT APR24P 94.75 APR24 94.75 PUT | | | | | 12 Apr 2024 | | | |
| 52,500.000 | | 21.000 | Local | 0.058221 | 3,056.60 | 0.005000 | 262.50 | -2,794.10 | 0.00 |
| | | | Base | 0.058221 | 3,056.60 | 0.005000 | 262.50 | -2,794.10 | 0.00 |
| ADI2M40P1 | 3 MONTH SOFR OPT DEC24P 95.5 DEC24 95.5 PUT | | | | | 13 Dec 2024 | | | |
| 65,000.000 | | 26.000 | Local | 0.375840 | 24,429.60 | 0.330000 | 21,450.00 | -2,979.60 | 0.01 |
| | | | Base | 0.375840 | 24,429.60 | 0.330000 | 21,450.00 | -2,979.60 | 0.01 |
| ADI2N9624 | US BOND FUTR OPTN MAY24P 118 APR24 118 PUT | | | | | 26 Apr 2024 | | | |
| 6,000.000 | | 6.000 | Local | 1.290793 | 7,744.76 | 0.484375 | 2,906.25 | -4,838.51 | 0.00 |
| | | | Base | 1.290793 | 7,744.76 | 0.484375 | 2,906.25 | -4,838.51 | 0.00 |
| ADI2NBJZ2 | US 5YR FUTR OPTN MAY24P 106.5 APR24 106.5 PUT | | | | | 26 Apr 2024 | | | |
| 14,000.000 | | 14.000 | Local | 0.533539 | 7,469.54 | 0.265625 | 3,718.75 | -3,750.79 | 0.00 |
| | | | Base | 0.533539 | 7,469.54 | 0.265625 | 3,718.75 | -3,750.79 | 0.00 |
| ADI2ND6B5 | US 6-7 NOTE FRI W1APR24P 109.7 APR24 109.75 PUT | | | | | 05 Apr 2024 | | | |
| 7,000.000 | | 7.000 | Local | 0.626730 | 4,387.11 | 0.078125 | 546.88 | -3,840.23 | 0.00 |
| | | | Base | 0.626730 | 4,387.11 | 0.078125 | 546.88 | -3,840.23 | 0.00 |
| US DOLLAR Total | | | | | | | | | |
| 144,500.000 | | 74.000 | Local | | 47,087.61 | | 28,884.38 | -18,203.23 | 0.02 |
| | | | Base | | 47,087.61 | | 28,884.38 | -18,203.23 | 0.02 |
| OPTIONS PURCHASED - PUTS Total | | | | | | | | | |
| 144,500.000 | | 74.000 | Base | | 47,087.61 | | 28,884.38 | -18,203.23 | 0.02 |

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

| US DOLLAR | | | | | | | | | Exchange Rate: | 1.000000 |
|-------------|---|---------|-------|----------|------------|-------------|-----------|-----------|----------------|----------|
| ADI2M40J5 | 3 MONTH SOFR OPT DEC24C 97.12 DEC24 97.125 CALL | | | | | 13 Dec 2024 | | | | |
| -65,000.000 | | -26.000 | Local | 0.217045 | -14,107.90 | 0.050000 | -3,250.00 | 10,857.90 | 0.00 | |
| | | | Base | 0.217045 | -14,107.90 | 0.050000 | -3,250.00 | 10,857.90 | 0.00 | |
| ADI2MTLY4 | US BOND FUTR OPTN JUN24C 130 MAY24 130 CALL | | | | | 24 May 2024 | | | | |
| -1,000.000 | | -1.000 | Local | 0.654520 | -654.52 | 0.125000 | -125.00 | 529.52 | 0.00 | |
| | | | Base | 0.654520 | -654.52 | 0.125000 | -125.00 | 529.52 | 0.00 | |
| ADI2MTLZ1 | US 2YR FUTR OPTN JUN24C 104.5 MAY24 104.5 CALL | | | | | 24 May 2024 | | | | |
| -6,000.000 | | -3.000 | Local | 0.139760 | -838.56 | 0.007813 | -46.88 | 791.68 | 0.00 | |
| | | | Base | 0.139760 | -838.56 | 0.007813 | -46.88 | 791.68 | 0.00 | |
| ADI2MXBL4 | US 5YR FUTR OPTN JUN24C 108.5 MAY24 108.5 CALL | | | | | 24 May 2024 | | | | |
| -14,000.000 | | -14.000 | Local | 0.217020 | -3,038.28 | 0.218750 | -3,062.50 | -24.22 | 0.00 | |
| | | | Base | 0.217020 | -3,038.28 | 0.218750 | -3,062.50 | -24.22 | 0.00 | |
| ADI2N01S1 | US 10YR FUT OPTN MAY24C 111.5 APR24 111.5 CALL | | | | | 26 Apr 2024 | | | | |
| -14,000.000 | | -14.000 | Local | 0.342020 | -4,788.28 | 0.406250 | -5,687.50 | -899.22 | 0.00 | |
| | | | Base | 0.342020 | -4,788.28 | 0.406250 | -5,687.50 | -899.22 | 0.00 | |
| ADI2N1RG7 | US 10YR FUT OPTN MAY24C 112.5 APR24 112.5 CALL | | | | | 26 Apr 2024 | | | | |
| -8,000.000 | | -8.000 | Local | 0.420145 | -3,361.16 | 0.156250 | -1,250.00 | 2,111.16 | 0.00 | |
| | | | Base | 0.420145 | -3,361.16 | 0.156250 | -1,250.00 | 2,111.16 | 0.00 | |
| ADI2N5614 | US 5YR FUTR OPTN MAY24C 108 APR24 108 CALL | | | | | 26 Apr 2024 | | | | |
| -14,000.000 | | -14.000 | Local | 0.214230 | -2,999.22 | 0.156250 | -2,187.50 | 811.72 | 0.00 | |
| | | | Base | 0.214230 | -2,999.22 | 0.156250 | -2,187.50 | 811.72 | 0.00 | |
| ADI2N5BW0 | US 5YR FUTR OPTN MAY24C 108.5 APR24 108.5 CALL | | | | | 26 Apr 2024 | | | | |
| -12,000.000 | | -12.000 | Local | 0.256083 | -3,073.00 | 0.085938 | -1,031.26 | 2,041.74 | 0.00 | |
| | | | Base | 0.256083 | -3,073.00 | 0.085938 | -1,031.26 | 2,041.74 | 0.00 | |
| ADI2N92S1 | 3 MONTH SOFR OPT JUN24C 95.25 JUN24 95.25 CALL | | | | | 14 Jun 2024 | | | | |
| -55,000.000 | | -22.000 | Local | 0.034160 | -1,878.80 | 0.015000 | -825.00 | 1,053.80 | 0.00 | |
| | | | Base | 0.034160 | -1,878.80 | 0.015000 | -825.00 | 1,053.80 | 0.00 | |

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------------------------------------|---|----------|----------------|------------|--------------------|-------------------------------|------------------|------------------|
| ADI2NFFS3 | US 5YR FUTR OPTN MAY24C 107.7 APR24 107.75 CALL | | | | | 26 Apr 2024 | | |
| -12,000.000 | | -12.000 | Local 0.236552 | -2,838.62 | 0.210938 | -2,531.26 | 307.36 | 0.00 |
| | | | Base 0.236552 | -2,838.62 | 0.210938 | -2,531.26 | 307.36 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| -201,000.000 | | -126.000 | Local | -37,578.34 | | -19,996.90 | 17,581.44 | 0.01 |
| | | | Base | -37,578.34 | | -19,996.90 | 17,581.44 | 0.01 |
| OPTIONS WRITTEN - CALLS Total | | | | | | | | |
| -201,000.000 | | -126.000 | Base | -37,578.34 | | -19,996.90 | 17,581.44 | 0.01 |

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

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 |
| ADI2BMLD7 | 3 MONTH SOFR OPT DEC24P 95 DEC24 95 PUT | | | | | 13 Dec 2024 | | | |
| -65,000.000 | | -26.000 | Local | 0.164160 | -10,670.40 | 0.107500 | -6,987.50 | 3,682.90 | 0.00 |
| | | | Base | 0.164160 | -10,670.40 | 0.107500 | -6,987.50 | 3,682.90 | 0.00 |
| ADI2N0H70 | US 10YR FUT OPTN MAY24P 108 APR24 108 PUT | | | | | 26 Apr 2024 | | | |
| -8,000.000 | | -8.000 | Local | 0.490458 | -3,923.66 | 0.062500 | -500.00 | 3,423.66 | 0.00 |
| | | | Base | 0.490458 | -3,923.66 | 0.062500 | -500.00 | 3,423.66 | 0.00 |
| ADI2N3LP9 | US BOND FUTR OPTN MAY24P 116 APR24 116 PUT | | | | | 26 Apr 2024 | | | |
| -9,000.000 | | -9.000 | Local | 0.612853 | -5,515.68 | 0.156250 | -1,406.25 | 4,109.43 | 0.00 |
| | | | Base | 0.612853 | -5,515.68 | 0.156250 | -1,406.25 | 4,109.43 | 0.00 |
| ADI2N9616 | US BOND FUTR OPTN MAY24P 115 APR24 115 PUT | | | | | 26 Apr 2024 | | | |
| -3,000.000 | | -3.000 | Local | 0.513897 | -1,541.69 | 0.093750 | -281.25 | 1,260.44 | 0.00 |
| | | | Base | 0.513897 | -1,541.69 | 0.093750 | -281.25 | 1,260.44 | 0.00 |
| ADI2NBJC3 | US 5YR FUTR OPTN MAY24P 105.7 APR24 105.75 PUT | | | | | 26 Apr 2024 | | | |
| -14,000.000 | | -14.000 | Local | 0.274498 | -3,842.97 | 0.093750 | -1,312.50 | 2,530.47 | 0.00 |
| | | | Base | 0.274498 | -3,842.97 | 0.093750 | -1,312.50 | 2,530.47 | 0.00 |
| US DOLLAR Total | | | | | | | | | |
| -99,000.000 | | -60.000 | Local | | -25,494.40 | | -10,487.50 | 15,006.90 | 0.01 |
| | | | Base | | -25,494.40 | | -10,487.50 | 15,006.90 | 0.01 |
| OPTIONS WRITTEN - PUTS Total | | | | | | | | | |
| -99,000.000 | | -60.000 | Base | | -25,494.40 | | -10,487.50 | 15,006.90 | 0.01 |

SWAPS FIXED INCOME

| US DOLLAR | | | | | | | | | |
|-----------|--|-------|--|-----------|------------|------------|-------------|----------------|----------|
| | | | | | | | | Exchange Rate: | 1.000000 |
| 99S1NKCO6 | BWS053223 IRS USD R V 00MSOFR 1 CCPOIS | | | | | 5.310000 | 15 Feb 2047 | | |
| | 651,000.000 | Local | | 98.807040 | 643,233.83 | 100.000000 | 651,000.00 | 7,766.17 | 0.37 |
| | | Base | | 98.807040 | 643,233.83 | 100.000000 | 651,000.00 | 7,766.17 | 0.37 |

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 99S1NKCP3 | BWS053223 IRS USD P F 1.52000 2 CCPOIS | | | | 1.520000 | 15 Feb 2047 | | | |
| | | -651,000.00 | Local | 100.000000 | -651,000.00 | 66.333474 | -431,830.92 | 219,169.08 | 0.25 |
| | | | Base | 100.000000 | -651,000.00 | 66.333474 | -431,830.92 | 219,169.08 | 0.25 |
| 99S1TNF60 | BWS075341 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2048 | | | |
| | | 969,000.00 | Local | 110.977383 | 1,075,370.84 | 100.000000 | 969,000.00 | -106,370.84 | 0.55 |
| | | | Base | 110.977383 | 1,075,370.84 | 100.000000 | 969,000.00 | -106,370.84 | 0.55 |
| 99S1TNF78 | BWS075341 IRS USD P F 2.60000 2 CCPOIS | | | | 2.600000 | 15 Feb 2048 | | | |
| | | -969,000.00 | Local | 100.000000 | -969,000.00 | 82.583099 | -800,230.23 | 168,769.77 | 0.46 |
| | | | Base | 100.000000 | -969,000.00 | 82.583099 | -800,230.23 | 168,769.77 | 0.46 |
| 99S1U4769 | BWS075341 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2048 | | | |
| | | 283,000.00 | Local | 106.456915 | 301,273.07 | 100.000000 | 283,000.00 | -18,273.07 | 0.16 |
| | | | Base | 106.456915 | 301,273.07 | 100.000000 | 283,000.00 | -18,273.07 | 0.16 |
| 99S1U4777 | BWS075341 IRS USD P F 2.60000 2 CCPOIS | | | | 2.600000 | 15 Feb 2048 | | | |
| | | -283,000.00 | Local | 100.000000 | -283,000.00 | 82.583099 | -233,710.17 | 49,289.83 | 0.13 |
| | | | Base | 100.000000 | -283,000.00 | 82.583099 | -233,710.17 | 49,289.83 | 0.13 |
| 99S1UDC63 | BWS075580 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2048 | | | |
| | | 245,000.00 | Local | 104.131571 | 255,122.35 | 100.000000 | 245,000.00 | -10,122.35 | 0.14 |
| | | | Base | 104.131571 | 255,122.35 | 100.000000 | 245,000.00 | -10,122.35 | 0.14 |
| 99S1UDC71 | BWS075580 IRS USD P F 3.05000 2 CCPOIS | | | | 3.050000 | 15 Feb 2048 | | | |
| | | -245,000.00 | Local | 100.000000 | -245,000.00 | 89.620843 | -219,571.07 | 25,428.93 | 0.13 |
| | | | Base | 100.000000 | -245,000.00 | 89.620843 | -219,571.07 | 25,428.93 | 0.13 |
| 99S1UDC97 | BWS075580 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2048 | | | |
| | | 1,280,000.00 | Local | 102.625270 | 1,313,603.45 | 100.000000 | 1,280,000.00 | -33,603.45 | 0.73 |
| | | | Base | 102.625270 | 1,313,603.45 | 100.000000 | 1,280,000.00 | -33,603.45 | 0.73 |
| 99S1UDCA4 | BWS075580 IRS USD P F 3.05000 2 CCPOIS | | | | 3.050000 | 15 Feb 2048 | | | |
| | | -1,280,000.00 | Local | 100.000000 | -1,280,000.00 | 89.620843 | -1,147,146.79 | 132,853.21 | 0.66 |
| | | | Base | 100.000000 | -1,280,000.00 | 89.620843 | -1,147,146.79 | 132,853.21 | 0.66 |
| 99S1VROU5 | BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS | | | | 5.310000 | 15 May 2048 | | | |
| | | 249,000.00 | Local | 104.489012 | 260,177.64 | 100.000000 | 249,000.00 | -11,177.64 | 0.14 |
| | | | Base | 104.489012 | 260,177.64 | 100.000000 | 249,000.00 | -11,177.64 | 0.14 |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|---------------------------------|--|-----------------|------------------|----------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 99S1VROV3 | BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS | | | | 3.150000 | 15 May 2048 | | | |
| | | -249,000.000 | Local 100.000000 | -249,000.00 | 91.203433 | -227,096.55 | 21,903.45 | | 0.13 |
| | | | Base 100.000000 | -249,000.00 | 91.203433 | -227,096.55 | 21,903.45 | | 0.13 |
| 99S1WBH94 | BWS076240 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 May 2048 | | | |
| | | 1,280,000.000 | Local 69.295998 | 886,988.78 | 100.000000 | 1,280,000.00 | 393,011.22 | | 0.73 |
| | | | Base 69.295998 | 886,988.78 | 100.000000 | 1,280,000.00 | 393,011.22 | | 0.73 |
| 99S1WBHA1 | BWS076240 IRS USD P F 3.15000 2 CCPOIS | | | | 3.150000 | 15 May 2048 | | | |
| | | -1,280,000.000 | Local 100.000000 | -1,280,000.00 | 91.203433 | -1,167,403.94 | 112,596.06 | | 0.67 |
| | | | Base 100.000000 | -1,280,000.00 | 91.203433 | -1,167,403.94 | 112,596.06 | | 0.67 |
| 99S22B630 | BWS113720 IRS USD R V 00MSOFR 1 CCPOIS | | | | 1.000000 | 28 Feb 2031 | | | |
| | | 5,958,000.000 | Local 99.726105 | 5,941,681.36 | 100.000000 | 5,958,000.00 | 16,318.64 | | 3.41 |
| | | | Base 99.726105 | 5,941,681.36 | 100.000000 | 5,958,000.00 | 16,318.64 | | 3.41 |
| 99S22B648 | BWS113720 IRS USD P F 3.87000 2 CCPOIS | | | | 3.870000 | 28 Feb 2031 | | | |
| | | -5,958,000.000 | Local 100.000000 | -5,958,000.00 | 100.247114 | -5,972,723.05 | -14,723.05 | | 3.42 |
| | | | Base 100.000000 | -5,958,000.00 | 100.247114 | -5,972,723.05 | -14,723.05 | | 3.42 |
| 99S22P5I7 | SWS115907 CDS USD R F 1.00000 2 CCPCDX | | | | 1.000000 | 20 Jun 2029 | | | |
| | | 19,493,000.000 | Local 102.201416 | 19,922,121.96 | 102.264700 | 19,934,457.97 | 12,336.01 | | 11.41 |
| | | | Base 102.201416 | 19,922,121.96 | 102.264700 | 19,934,457.97 | 12,336.01 | | 11.41 |
| 99S22P5J5 | SWS115907 CDS USD P V 03MEVENT 1 CCPCDX | | | | 1.000000 | 20 Jun 2029 | | | |
| | | -19,493,000.000 | Local 100.000000 | -19,493,000.00 | 100.000000 | -19,493,000.00 | 0.00 | | 11.16 |
| | | | Base 100.000000 | -19,493,000.00 | 100.000000 | -19,493,000.00 | 0.00 | | 11.16 |
| US DOLLAR Total | | | | | | | | | |
| | | | Local | 191,573.28 | | 1,156,745.25 | 965,171.97 | | 34.66 |
| | | | Base | 191,573.28 | | 1,156,745.25 | 965,171.97 | | 34.66 |
| SWAPS FIXED INCOME Total | | | | | | | | | |
| | | 0.000 | Base | 191,573.28 | | 1,156,745.25 | 965,171.97 | | 34.66 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| -27,000.000 | 136,509,047.700 | Base | | 120,367,857.00 | | 112,003,771.50 | -8,364,085.50 | 99.96 |
| Original Face: | 140,543,807.020 | | | | | | | |

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | | |
|---------------------------|---------------------------------------|-------|---------------|---------------|------------|------------|-------------|------------|------------|------|
| ADI21YMS8 | 3 MONTH SOFR FUT MAR24 XCME 20240618 | | | | | | 18 Jun 2024 | | | |
| 2.000 | 500,000.000 | Local | 473,362.50 | 473,128.20 | 94.672500 | 234.30 | | 246.80 | -12.50 | |
| | | Base | 473,362.50 | | 94.672500 | 234.30 | | 246.80 | -12.50 | 0.00 |
| ADI23N1K0 | 3 MONTH SOFR FUT DEC25 XCME 20260317 | | | | | | 17 Mar 2026 | | | |
| 81.000 | 20,250,000.000 | Local | 19,489,612.50 | 19,451,107.60 | 96.245000 | 38,504.90 | | 47,617.40 | -9,112.50 | |
| | | Base | 19,489,612.50 | | 96.245000 | 38,504.90 | | 47,617.40 | -9,112.50 | 0.01 |
| ADI23N1Z7 | 3 MONTH SOFR FUT DEC24 XCME 20250318 | | | | | | 18 Mar 2025 | | | |
| 35.000 | 8,750,000.000 | Local | 8,350,125.00 | 8,368,454.66 | 95.430000 | -18,329.66 | | -13,517.16 | -4,812.50 | |
| | | Base | 8,350,125.00 | | 95.430000 | -18,329.66 | | -13,517.16 | -4,812.50 | 0.00 |
| ADI2M5L83 | US 10YR NOTE (CBT)JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | |
| 197.000 | 19,700,000.000 | Local | 21,826,984.38 | 21,722,276.62 | 110.796875 | 104,707.76 | | 120,098.38 | -15,390.62 | |
| | | Base | 21,826,984.38 | | 110.796875 | 104,707.76 | | 120,098.38 | -15,390.62 | 0.01 |
| ADI2M5NX6 | US ULTRA BOND CBT JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | |
| 35.000 | 3,500,000.000 | Local | 4,515,000.00 | 4,451,843.01 | 129.000000 | 63,156.99 | | 46,750.74 | 16,406.25 | |
| | | Base | 4,515,000.00 | | 129.000000 | 63,156.99 | | 46,750.74 | 16,406.25 | 0.01 |
| ADI2M8W28 | US 2YR NOTE (CBT) JUN24 XCBT 20240628 | | | | | | 28 Jun 2024 | | | |
| 20.000 | 4,000,000.000 | Local | 4,089,687.52 | 4,095,143.93 | 102.242188 | -5,456.41 | | -1,393.93 | -4,062.48 | |
| | | Base | 4,089,687.52 | | 102.242188 | -5,456.41 | | -1,393.93 | -4,062.48 | 0.00 |
| US DOLLAR Total | | | | | | | | | | |
| 370.000 | 56,700,000.000 | Local | 58,744,771.90 | 58,561,954.02 | | 182,817.88 | | 199,802.23 | -16,984.35 | |
| | | Base | | | | 182,817.88 | | 199,802.23 | -16,984.35 | 0.03 |
| FUTURES LONG Total | | | | | | | | | | |
| 370.000 | 56,700,000.000 | Base | | | | 182,817.88 | | 199,802.23 | -16,984.35 | 0.03 |

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

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 |
|----------------------------|---------------------------------------|-------|----------------|----------------|------------|------------|-------------|------------|-----------|----------------|----------|
| ADI2M5NY4 | US LONG BOND(CBT) JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | | |
| -20.000 | -2,000,000.000 | Local | -2,408,750.00 | -2,377,402.90 | 120.437500 | -31,347.10 | | -26,347.10 | -5,000.00 | | |
| | | Base | -2,408,750.00 | | 120.437500 | -31,347.10 | | -26,347.10 | -5,000.00 | 0.00 | |
| ADI2M5SD5 | US 10YR ULTRA FUT JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | | |
| -12.000 | -1,200,000.000 | Local | -1,375,312.50 | -1,365,451.15 | 114.609375 | -9,861.35 | | -9,673.85 | -187.50 | | |
| | | Base | -1,375,312.50 | | 114.609375 | -9,861.35 | | -9,673.85 | -187.50 | 0.00 | |
| ADI2M8W10 | US 5YR NOTE (CBT) JUN24 XCBT 20240628 | | | | | | 28 Jun 2024 | | | | |
| -88.000 | -8,800,000.000 | Local | -9,417,375.00 | -9,390,621.25 | 107.015625 | -26,753.75 | | -37,066.29 | 10,312.54 | | |
| | | Base | -9,417,375.00 | | 107.015625 | -26,753.75 | | -37,066.29 | 10,312.54 | 0.01 | |
| US DOLLAR Total | | | | | | | | | | | |
| -120.000 | -12,000,000.000 | Local | -13,201,437.50 | -13,133,475.30 | | -67,962.20 | | -73,087.24 | 5,125.04 | | |
| | | Base | | | | -67,962.20 | | -73,087.24 | 5,125.04 | 0.01 | |
| FUTURES SHORT Total | | | | | | | | | | | |
| -120.000 | -12,000,000.000 | Base | | | | -67,962.20 | | -73,087.24 | 5,125.04 | 0.01 | |

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Expiration Date | | | | | | | |
|----------------------|-------------------|-------------------|------------------------|------------------------|---------------|------------------|------------------|------------|------|
| Contracts | Notional Par | Prior Accum Gn/Ls | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Margin Variation | % Fund | |
| FUTURES Total | | | | | | | | | |
| 250.000 | 44,700,000.000 | | Base | | | 114,855.68 | 126,714.99 | -11,859.31 | 0.04 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO

Exchange Rate: 857.504500

| | | | | | | | | | |
|-----|----------------|-------------|-------|----------|------------|----------|------------|-----------|--------|
| ARS | ARGENTINE PESO | | | | | | | | |
| | | 689,964.030 | Local | 1.000000 | 689,964.03 | 1.000000 | 689,964.03 | 0.00 | 100.00 |
| | | | Base | 0.012924 | 8,917.24 | 0.001166 | 804.62 | -8,112.62 | 0.00 |

ARGENTINE PESO Total

| | | | | | | | | | |
|--|--|-------------|-------|--|------------|--|------------|-----------|--------|
| | | 689,964.030 | Local | | 689,964.03 | | 689,964.03 | 0.00 | 100.00 |
| | | | Base | | 8,917.24 | | 804.62 | -8,112.62 | 0.00 |

AUSTRALIAN DOLLAR

Exchange Rate: 1.534566

| | | | | | | | | | |
|-----|-------------------|-------------|-------|----------|------------|----------|------------|-----------|--------|
| AUD | AUSTRALIAN DOLLAR | | | | | | | | |
| | | 437,540.760 | Local | 1.000000 | 437,540.76 | 1.000000 | 437,540.76 | 0.00 | 100.00 |
| | | | Base | 0.658548 | 288,141.57 | 0.651650 | 285,123.46 | -3,018.11 | 0.03 |

AUSTRALIAN DOLLAR Total

| | | | | | | | | | |
|--|--|-------------|-------|--|------------|--|------------|-----------|--------|
| | | 437,540.760 | Local | | 437,540.76 | | 437,540.76 | 0.00 | 100.00 |
| | | | Base | | 288,141.57 | | 285,123.46 | -3,018.11 | 0.03 |

CANADIAN DOLLAR

Exchange Rate: 1.354550

| | | | | | | | | | |
|-----|-----------------|-------------|-------|----------|------------|----------|------------|-----------|--------|
| CAD | CANADIAN DOLLAR | | | | | | | | |
| | | 603,298.520 | Local | 1.000000 | 603,298.52 | 1.000000 | 603,298.52 | 0.00 | 100.00 |
| | | | Base | 0.742568 | 447,990.33 | 0.738253 | 445,386.67 | -2,603.66 | 0.04 |

CANADIAN DOLLAR Total

| | | | | | | | | | |
|--|--|-------------|-------|--|------------|--|------------|-----------|--------|
| | | 603,298.520 | Local | | 603,298.52 | | 603,298.52 | 0.00 | 100.00 |
| | | | Base | | 447,990.33 | | 445,386.67 | -2,603.66 | 0.04 |

EURO CURRENCY

Exchange Rate: 0.926913

INTERNATIONAL

| | | | | | | | | | |
|-----|---------------|-------------|-------|----------|------------|----------|------------|------|-------|
| EUR | EURO CURRENCY | | | | | | | | |
| | | 369,445.230 | Local | 1.000000 | 369,445.23 | 1.000000 | 369,445.23 | 0.00 | 97.50 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 1.086502 | 401,402.94 | 1.078850 | 398,575.95 | -2,826.99 | 0.04 | |
| INTERNATIONAL Total | | 369,445.230 | | 369,445.23 | | 369,445.23 | 0.00 | 97.50 | |
| | | Base | | 401,402.94 | | 398,575.95 | -2,826.99 | 0.04 | |
| EURO CURRENCY Total | | 369,445.230 | | 369,445.23 | | 369,445.23 | 0.00 | 97.50 | |
| | | Base | | 401,402.94 | | 398,575.95 | -2,826.99 | 0.04 | |
| INDONESIAN RUPIAH | | | | | | | Exchange Rate: | 15,855.000000 | |
| IDR | INDONESIAN RUPIAH | | | | | | | | |
| | | 1,302,210,000.000 | Local | 1.000000 | 1,302,210,000.00 | 1.000000 | 1,302,210,000.00 | 0.00 | 100.00 |
| | | | Base | 0.000064 | 83,273.66 | 0.000063 | 82,132.45 | -1,141.21 | 0.01 |
| INDONESIAN RUPIAH Total | | 1,302,210,000.000 | Local | | 1,302,210,000.00 | | 1,302,210,000.00 | 0.00 | 100.00 |
| | | | Base | | 83,273.66 | | 82,132.45 | -1,141.21 | 0.01 |
| JAPANESE YEN | | | | | | | Exchange Rate: | 151.380000 | |
| JPY | JAPANESE YEN | | | | | | | | |
| | | 71,279,866.000 | Local | 1.000000 | 71,279,866.00 | 1.000000 | 71,279,866.00 | 0.00 | 15.68 |
| | | | Base | 0.006636 | 473,000.61 | 0.006606 | 470,867.13 | -2,133.48 | 0.05 |
| JAPANESE YEN Total | | 71,279,866.000 | Local | | 71,279,866.00 | | 71,279,866.00 | 0.00 | 15.68 |
| | | | Base | | 473,000.61 | | 470,867.13 | -2,133.48 | 0.05 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 | |
| MXN | MEXICAN PESO (NEW) | | | | | | | | |
| | | 14,946,267.430 | Local | 1.000000 | 14,946,267.43 | 1.000000 | 14,946,267.43 | 0.00 | 2.21 |
| | | | Base | 0.058677 | 877,000.58 | 0.060152 | 899,050.64 | 22,050.06 | 0.09 |
| MEXICAN PESO Total | | 14,946,267.430 | Local | | 14,946,267.43 | | 14,946,267.43 | 0.00 | 2.21 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | 877,000.58 | | 899,050.64 | 22,050.06 | 0.09 | |
| POUND STERLING | | | | | | | Exchange Rate: | 0.792299 | |
| GBP | POUND STERLING | | | | | | | | |
| | | 1,305,495.860 | Local | 1.000000 | 1,305,495.86 | 1.000000 | 1,305,495.86 | 0.00 | 99.08 |
| | | | Base | 1.265335 | 1,651,889.63 | 1.262150 | 1,647,731.30 | -4,158.33 | 0.16 |
| POUND STERLING Total | | | | | | | | | |
| | | 1,305,495.860 | Local | | 1,305,495.86 | | 1,305,495.86 | 0.00 | 99.08 |
| | | | Base | | 1,651,889.63 | | 1,647,731.30 | -4,158.33 | 0.16 |
| RUSSIAN RUBLE | | | | | | | Exchange Rate: | 92.575000 | |
| RUB | RUSSIAN RUBLE | | | | | | | | |
| | | 17,713,962.300 | Local | 1.000000 | 17,713,962.30 | 1.000000 | 17,713,962.30 | 0.00 | 100.00 |
| | | | Base | 0.012268 | 217,312.47 | 0.010802 | 191,347.15 | -25,965.32 | 0.02 |
| RUSSIAN RUBLE Total | | | | | | | | | |
| | | 17,713,962.300 | Local | | 17,713,962.30 | | 17,713,962.30 | 0.00 | 100.00 |
| | | | Base | | 217,312.47 | | 191,347.15 | -25,965.32 | 0.02 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | 79,299.030 | Local | 1.000000 | 79,299.03 | 1.000000 | 79,299.03 | 0.00 | 0.01 |
| | | | Base | 1.000000 | 79,299.03 | 1.000000 | 79,299.03 | 0.00 | 0.01 |
| US DOLLAR Total | | | | | | | | | |
| | | 79,299.030 | Local | | 79,299.03 | | 79,299.03 | 0.00 | 0.01 |
| | | | Base | | 79,299.03 | | 79,299.03 | 0.00 | 0.01 |
| CASH Total | | | | | | | | | |
| | | 1,409,635,139.160 | Base | | 4,528,228.06 | | 4,500,318.40 | -27,909.66 | 0.43 |

CASH EQUIVALENT

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | 5.255854 | 31 Dec 2030 | | |
| | 13,262,568.600 | Local | 100.000000 | 13,262,568.60 | 100.000000 | 13,262,568.60 | 0.00 | 1.37 |
| | | Base | 100.000000 | 13,262,568.60 | 100.000000 | 13,262,568.60 | 0.00 | 1.27 |
| US DOLLAR Total | | | | | | | | |
| | 13,262,568.600 | Local | | 13,262,568.60 | | 13,262,568.60 | 0.00 | 1.37 |
| | | Base | | 13,262,568.60 | | 13,262,568.60 | 0.00 | 1.27 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 13,262,568.600 | Base | | 13,262,568.60 | | 13,262,568.60 | 0.00 | 1.27 |
| FIXED INCOME | | | | | | | | |
| INDIAN RUPEE | | | | | | | Exchange Rate: | 83.402500 |
| ACI2K1907 | INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35 | | | | 7.350000 | 06 Oct 2030 | | |
| | 261,000,000.000 | Local | 100.000000 | 261,000,000.00 | 101.780000 | 265,645,800.00 | 4,645,800.00 | 100.00 |
| | | Base | 1.205836 | 3,147,232.61 | 1.220347 | 3,185,105.96 | 37,873.35 | 0.31 |
| INDIAN RUPEE Total | | | | | | | | |
| | 261,000,000.000 | Local | | 261,000,000.00 | | 265,645,800.00 | 4,645,800.00 | 100.00 |
| | | Base | | 3,147,232.61 | | 3,185,105.96 | 37,873.35 | 0.31 |
| INDONESIAN RUPIAH | | | | | | | Exchange Rate: | 15,855.000000 |
| ACI1Q75B0 | INDONESIA GOVERNMENT BONDS 02/31 6.5 | | | | 6.500000 | 15 Feb 2031 | | |
| | 0.000 | Local | 0.000000 | 0.04 | 0.000000 | 0.00 | -0.04 | 0.00 |
| | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| INDONESIAN RUPIAH Total | | | | | | | | |
| | | Local | | 0.04 | | 0.00 | -0.04 | 0.00 |
| | | Base | | 0.00 | | 0.00 | 0.00 | 0.00 |
| JAMAICAN DOLLAR | | | | | | | Exchange Rate: | 153.905600 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|------------------------------|---|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|
| 470160CF7 | GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625 | | | | 9.625000 | 03 Nov 2030 | | | |
| | | 76,000,000.000 | Local | 99.402469 | 75,545,876.80 | 104.450810 | 79,382,615.60 | 3,836,738.80 | 100.00 |
| | | | Base | 0.640753 | 486,972.12 | 0.678668 | 515,787.70 | 28,815.58 | 0.05 |
| JAMAICAN DOLLAR Total | | | | | | | | | |
| | | 76,000,000.000 | Local | | 75,545,876.80 | | 79,382,615.60 | 3,836,738.80 | 100.00 |
| | | | Base | | 486,972.12 | | 515,787.70 | 28,815.58 | 0.05 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 | |
| ACI01W4Q2 | MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75 | | | | 7.750000 | 13 Nov 2042 | | | |
| | | 250,926,300.000 | Local | 104.030245 | 261,039,245.35 | 84.891000 | 213,013,845.33 | -48,025,400.02 | 31.54 |
| | | | Base | 5.599660 | 14,051,020.43 | 5.106379 | 12,813,248.24 | -1,237,772.19 | 1.23 |
| ACI087B66 | MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75 | | | | 7.750000 | 23 Nov 2034 | | | |
| | | 110,700,000.000 | Local | 92.620024 | 102,530,366.68 | 89.412000 | 98,979,084.00 | -3,551,282.68 | 14.66 |
| | | | Base | 4.861357 | 5,381,521.91 | 5.378327 | 5,953,808.17 | 572,286.26 | 0.57 |
| ACI0SZJH0 | MEX BONOS DESARR FIX RT BONDS 11/47 8 | | | | 8.000000 | 07 Nov 2047 | | | |
| | | 92,610,000.000 | Local | 102.788548 | 95,192,473.90 | 86.165000 | 79,797,406.50 | -15,395,067.40 | 11.82 |
| | | | Base | 5.337018 | 4,942,612.56 | 5.183013 | 4,799,988.36 | -142,624.20 | 0.46 |
| P9767G6N6 | MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5 | | | | 8.500000 | 31 May 2029 | | | |
| | | 51,090,000.000 | Local | 108.483902 | 55,424,425.42 | 96.733000 | 49,420,889.70 | -6,003,535.72 | 7.32 |
| | | | Base | 5.416852 | 2,767,469.67 | 5.818701 | 2,972,774.50 | 205,304.83 | 0.28 |
| MEXICAN PESO Total | | | | | | | | | |
| | | 505,326,300.000 | Local | | 514,186,511.35 | | 441,211,225.53 | -72,975,285.82 | 65.33 |
| | | | Base | | 27,142,624.57 | | 26,539,819.27 | -602,805.30 | 2.54 |
| RUSSIAN RUBLE | | | | | | | Exchange Rate: | 92.575000 | |
| ACI04VQK0 | RUSSIA GOVT BOND OFZ BONDS 01/23 7 | | | | 7.000000 | 25 Jan 2023 | | | |
| | | 0.000 | Local | 0.000000 | -237,501.16 | 0.000000 | 0.00 | 237,501.16 | 0.00 |
| | | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| RUSSIAN RUBLE Total | | | | | | | | | |
| | | | Local | | -237,501.16 | | 0.00 | 237,501.16 | 0.00 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | Base | | 0.00 | | 0.00 | 0.00 | 0.00 |

URUGUAYAN PESO

Exchange Rate: 37.547500

| | | | | | | | | | |
|----------------|---|----------------|-------|------------|---------------|-------------|---------------|------------|--------|
| 917288BL5 | REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875 | | | | 3.875000 | 02 Jul 2040 | | | |
| | | 16,421,037.790 | Local | 102.411752 | 16,817,072.46 | 107.596987 | 17,668,541.90 | 851,469.44 | 100.00 |
| Original Face: | | 12,770,000.000 | Base | 2.570436 | 422,092.34 | 2.865623 | 470,565.07 | 48,472.73 | 0.05 |

URUGUAYAN PESO Total

| | | | | | | | | | |
|----------------|--|----------------|-------|--|---------------|--|---------------|------------|--------|
| | | 16,421,037.790 | Local | | 16,817,072.46 | | 17,668,541.90 | 851,469.44 | 100.00 |
| Original Face: | | 12,770,000.000 | Base | | 422,092.34 | | 470,565.07 | 48,472.73 | 0.05 |

US DOLLAR

Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|-------------|-------|-----------|------------|-------------|------------|-----------|------|
| 00080QAF2 | ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75 | | | | 4.750000 | 28 Jul 2025 | | | |
| | | 320,000.000 | Local | 99.956869 | 319,861.98 | 98.463382 | 315,082.82 | -4,779.16 | 0.03 |
| | | | Base | 99.956869 | 319,861.98 | 98.463382 | 315,082.82 | -4,779.16 | 0.03 |

| | | | | | | | | | |
|----------------|---------------------------------|---------------|-------|------------|--------------|-------------|--------------|-----------|------|
| 00103CAA7 | ACRES PLC ACRES 2021 FL1 A 144A | | | | 6.639810 | 15 Jun 2036 | | | |
| | | 1,192,313.400 | Local | 100.000000 | 1,192,313.40 | 99.294350 | 1,183,899.84 | -8,413.56 | 0.12 |
| Original Face: | | 1,420,000.000 | Base | 100.000000 | 1,192,313.40 | 99.294350 | 1,183,899.84 | -8,413.56 | 0.11 |

| | | | | | | | | | |
|-----------|-----------------------------------|-------------|-------|------------|------------|-------------|------------|---------|------|
| 00186XAK9 | API GROUP DE, INC. 2023 TERM LOAN | | | | | 01 Oct 2026 | | | |
| | | 196,484.910 | Local | 100.584208 | 197,632.79 | 100.142900 | 196,765.69 | -867.10 | 0.02 |
| | | | Base | 100.584208 | 197,632.79 | 100.142900 | 196,765.69 | -867.10 | 0.02 |

| | | | | | | | | | |
|-----------|----------------------------------|-------------|-------|------------|------------|-------------|------------|------------|------|
| 00206RBA9 | AT+T INC SR UNSECURED 08/41 5.55 | | | | 5.550000 | 15 Aug 2041 | | | |
| | | 100,000.000 | Local | 129.977170 | 129,977.17 | 100.977503 | 100,977.50 | -28,999.67 | 0.01 |
| | | | Base | 129.977170 | 129,977.17 | 100.977503 | 100,977.50 | -28,999.67 | 0.01 |

| | | | | | | | | | |
|-----------|----------------------------------|------------|-------|-----------|-----------|-------------|-----------|-----------|------|
| 00206RBK7 | AT+T INC SR UNSECURED 06/45 4.35 | | | | 4.350000 | 15 Jun 2045 | | | |
| | | 42,000.000 | Local | 88.479333 | 37,161.32 | 85.362426 | 35,852.22 | -1,309.10 | 0.00 |
| | | | Base | 88.479333 | 37,161.32 | 85.362426 | 35,852.22 | -1,309.10 | 0.00 |

| | | | | | | | | | |
|-----------|---------------------------------|------------|-------|------------|-----------|-------------|----------|---------|------|
| 00206RHW5 | AT+T INC SR UNSECURED 02/27 3.8 | | | | 3.800000 | 15 Feb 2027 | | | |
| | | 10,000.000 | Local | 105.452400 | 10,545.24 | 96.843448 | 9,684.34 | -860.90 | 0.00 |
| | | | Base | 105.452400 | 10,545.24 | 96.843448 | 9,684.34 | -860.90 | 0.00 |

| | | | | | | | | | |
|-----------|---------------------------------|--|--|--|----------|-------------|--|--|--|
| 00206RJX1 | AT+T INC SR UNSECURED 06/27 2.3 | | | | 2.300000 | 01 Jun 2027 | | | |
|-----------|---------------------------------|--|--|--|----------|-------------|--|--|--|

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 530,000.000 | Local | | 100.092764 | 530,491.65 | 92.210869 | 488,717.61 | -41,774.04 | 0.05 |
| | | Base | | 100.092764 | 530,491.65 | 92.210869 | 488,717.61 | -41,774.04 | 0.05 |
| 00206RKH4 | AT+T INC SR UNSECURED 02/32 2.25 | | | | | 2.250000 | 01 Feb 2032 | | |
| | 790,000.000 | Local | | 100.244754 | 791,933.56 | 81.340523 | 642,590.13 | -149,343.43 | 0.07 |
| | | Base | | 100.244754 | 791,933.56 | 81.340523 | 642,590.13 | -149,343.43 | 0.06 |
| 00206RKJ0 | AT+T INC SR UNSECURED 09/53 3.5 | | | | | 3.500000 | 15 Sep 2053 | | |
| | 370,000.000 | Local | | 100.085670 | 370,316.98 | 70.662783 | 261,452.30 | -108,864.68 | 0.03 |
| | | Base | | 100.085670 | 370,316.98 | 70.662783 | 261,452.30 | -108,864.68 | 0.03 |
| 00206RLJ9 | AT+T INC SR UNSECURED 09/55 3.55 | | | | | 3.550000 | 15 Sep 2055 | | |
| | 166,000.000 | Local | | 96.537325 | 160,251.96 | 70.005684 | 116,209.44 | -44,042.52 | 0.01 |
| | | Base | | 96.537325 | 160,251.96 | 70.005684 | 116,209.44 | -44,042.52 | 0.01 |
| 00206RLV2 | AT+T INC SR UNSECURED 09/59 3.65 | | | | | 3.650000 | 15 Sep 2059 | | |
| | 90,000.000 | Local | | 101.514567 | 91,363.11 | 69.841671 | 62,857.50 | -28,505.61 | 0.01 |
| | | Base | | 101.514567 | 91,363.11 | 69.841671 | 62,857.50 | -28,505.61 | 0.01 |
| 00206RMM1 | AT+T INC SR UNSECURED 12/33 2.55 | | | | | 2.550000 | 01 Dec 2033 | | |
| | 230,000.000 | Local | | 95.577591 | 219,828.46 | 80.198055 | 184,455.53 | -35,372.93 | 0.02 |
| | | Base | | 95.577591 | 219,828.46 | 80.198055 | 184,455.53 | -35,372.93 | 0.02 |
| 00206RMN9 | AT+T INC SR UNSECURED 12/57 3.8 | | | | | 3.800000 | 01 Dec 2057 | | |
| | 40,000.000 | Local | | 104.589250 | 41,835.70 | 72.511804 | 29,004.72 | -12,830.98 | 0.00 |
| | | Base | | 104.589250 | 41,835.70 | 72.511804 | 29,004.72 | -12,830.98 | 0.00 |
| 002824BG4 | ABBOTT LABORATORIES SR UNSECURED 11/36 4.75 | | | | | 4.750000 | 30 Nov 2036 | | |
| | 220,000.000 | Local | | 100.017005 | 220,037.41 | 99.168155 | 218,169.94 | -1,867.47 | 0.02 |
| | | Base | | 100.017005 | 220,037.41 | 99.168155 | 218,169.94 | -1,867.47 | 0.02 |
| 00287YBD0 | ABBVIE INC SR UNSECURED 11/48 4.875 | | | | | 4.875000 | 14 Nov 2048 | | |
| | 60,000.000 | Local | | 112.145300 | 67,287.18 | 95.356648 | 57,213.99 | -10,073.19 | 0.01 |
| | | Base | | 112.145300 | 67,287.18 | 95.356648 | 57,213.99 | -10,073.19 | 0.01 |
| 00287YBV0 | ABBVIE INC SR UNSECURED 11/26 2.95 | | | | | 2.950000 | 21 Nov 2026 | | |
| | 610,000.000 | Local | | 101.822121 | 621,114.94 | 95.259088 | 581,080.44 | -40,034.50 | 0.06 |
| | | Base | | 101.822121 | 621,114.94 | 95.259088 | 581,080.44 | -40,034.50 | 0.06 |
| 00287YBX6 | ABBVIE INC SR UNSECURED 11/29 3.2 | | | | | 3.200000 | 21 Nov 2029 | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 2,020,000.000 | Local 103.302082 | 2,086,702.06 | 92.173966 | 1,861,914.11 | -224,787.95 | 0.19 | |
| | | | Base 103.302082 | 2,086,702.06 | 92.173966 | 1,861,914.11 | -224,787.95 | 0.18 | |
| 00287YBZ1 | ABBVIE INC SR UNSECURED 11/24 2.6 | | | | 2.600000 | 21 Nov 2024 | | | |
| | | 780,000.000 | Local 99.994523 | 779,957.28 | 98.208154 | 766,023.60 | -13,933.68 | 0.08 | |
| | | | Base 99.994523 | 779,957.28 | 98.208154 | 766,023.60 | -13,933.68 | 0.07 | |
| 00287YCB3 | ABBVIE INC SR UNSECURED 11/49 4.25 | | | | 4.250000 | 21 Nov 2049 | | | |
| | | 650,000.000 | Local 119.306372 | 775,491.42 | 86.866493 | 564,632.20 | -210,859.22 | 0.06 | |
| | | | Base 119.306372 | 775,491.42 | 86.866493 | 564,632.20 | -210,859.22 | 0.05 | |
| 00287YCX5 | ABBVIE INC SR UNSECURED 03/25 3.8 | | | | 3.800000 | 15 Mar 2025 | | | |
| | | 270,000.000 | Local 101.305863 | 273,525.83 | 98.595682 | 266,208.34 | -7,317.49 | 0.03 | |
| | | | Base 101.305863 | 273,525.83 | 98.595682 | 266,208.34 | -7,317.49 | 0.03 | |
| 00287YDS5 | ABBVIE INC SR UNSECURED 03/29 4.8 | | | | 4.800000 | 15 Mar 2029 | | | |
| | | 460,000.000 | Local 99.796511 | 459,063.95 | 100.115515 | 460,531.37 | 1,467.42 | 0.05 | |
| | | | Base 99.796511 | 459,063.95 | 100.115515 | 460,531.37 | 1,467.42 | 0.04 | |
| 00287YDT3 | ABBVIE INC SR UNSECURED 03/31 4.95 | | | | 4.950000 | 15 Mar 2031 | | | |
| | | 200,000.000 | Local 99.897200 | 199,794.40 | 100.707892 | 201,415.78 | 1,621.38 | 0.02 | |
| | | | Base 99.897200 | 199,794.40 | 100.707892 | 201,415.78 | 1,621.38 | 0.02 | |
| 00287YDU0 | ABBVIE INC SR UNSECURED 03/34 5.05 | | | | 5.050000 | 15 Mar 2034 | | | |
| | | 280,000.000 | Local 99.687336 | 279,124.54 | 101.205488 | 283,375.37 | 4,250.83 | 0.03 | |
| | | | Base 99.687336 | 279,124.54 | 101.205488 | 283,375.37 | 4,250.83 | 0.03 | |
| 00440EAV9 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35 | | | | 3.350000 | 03 May 2026 | | | |
| | | 80,000.000 | Local 100.063475 | 80,050.78 | 96.624957 | 77,299.97 | -2,750.81 | 0.01 | |
| | | | Base 100.063475 | 80,050.78 | 96.624957 | 77,299.97 | -2,750.81 | 0.01 | |
| 00774MAV7 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45 | | | | 2.450000 | 29 Oct 2026 | | | |
| | | 260,000.000 | Local 99.910846 | 259,768.20 | 92.837565 | 241,377.67 | -18,390.53 | 0.02 | |
| | | | Base 99.910846 | 259,768.20 | 92.837565 | 241,377.67 | -18,390.53 | 0.02 | |
| 00774MAW5 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3 | | | | 3.000000 | 29 Oct 2028 | | | |
| | | 860,000.000 | Local 100.174774 | 861,503.06 | 90.531350 | 778,569.61 | -82,933.45 | 0.08 | |
| | | | Base 100.174774 | 861,503.06 | 90.531350 | 778,569.61 | -82,933.45 | 0.07 | |
| 00774MAX3 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3 | | | | 3.300000 | 30 Jan 2032 | | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 540,000.000 | Local | 100.867439 | 544,684.17 | 85.799860 | 463,319.24 | -81,364.93 | 0.05 |
| | | | Base | 100.867439 | 544,684.17 | 85.799860 | 463,319.24 | -81,364.93 | 0.04 |
| 00914AAH5 | AIR LEASE CORP SR UNSECURED 07/25 3.375 | | | | 3.375000 | 01 Jul 2025 | | | |
| | | 200,000.000 | Local | 99.727570 | 199,455.14 | 97.470474 | 194,940.95 | -4,514.19 | 0.02 |
| | | | Base | 99.727570 | 199,455.14 | 97.470474 | 194,940.95 | -4,514.19 | 0.02 |
| 00914AAU6 | AIR LEASE CORP SR UNSECURED 02/28 5.3 | | | | 5.300000 | 01 Feb 2028 | | | |
| | | 370,000.000 | Local | 99.110703 | 366,709.60 | 100.086230 | 370,319.05 | 3,609.45 | 0.04 |
| | | | Base | 99.110703 | 366,709.60 | 100.086230 | 370,319.05 | 3,609.45 | 0.04 |
| 01608UAE7 | ALI GROUP NORTH AMER CORP 2021 TERM LOAN B | | | | | 30 Jul 2029 | | | |
| | | 305,170.180 | Local | 99.284252 | 302,985.93 | 99.950000 | 305,017.59 | 2,031.66 | 0.03 |
| | | | Base | 99.284252 | 302,985.93 | 99.950000 | 305,017.59 | 2,031.66 | 0.03 |
| 01957TAH0 | ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN | | | | | 12 May 2028 | | | |
| | | 993,629.700 | Local | 99.240820 | 986,086.26 | 99.805600 | 991,698.08 | 5,611.82 | 0.10 |
| | | | Base | 99.240820 | 986,086.26 | 99.805600 | 991,698.08 | 5,611.82 | 0.10 |
| 01F022642 | FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE | | | | 2.500000 | 11 Apr 2054 | | | |
| | | -4,600,000.000 | Local | 82.077361 | -3,775,558.61 | 82.754181 | -3,806,692.33 | -31,133.72 | 0.39 |
| Original Face: | | 4,600,000.000 | Base | 82.077361 | -3,775,558.61 | 82.754181 | -3,806,692.33 | -31,133.72 | 0.36 |
| 01F022642 | FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE | | | | 2.500000 | 11 Apr 2054 | | | |
| | | 4,600,000.000 | Local | 83.289063 | 3,831,296.90 | 82.754181 | 3,806,692.33 | -24,604.57 | 0.39 |
| Original Face: | | 4,600,000.000 | Base | 83.289063 | 3,831,296.90 | 82.754181 | 3,806,692.33 | -24,604.57 | 0.36 |
| 01F030645 | FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE | | | | 3.000000 | 11 Apr 2054 | | | |
| | | 2,100,000.000 | Local | 85.882813 | 1,803,539.07 | 86.125406 | 1,808,633.53 | 5,094.46 | 0.19 |
| Original Face: | | 2,100,000.000 | Base | 85.882813 | 1,803,539.07 | 86.125406 | 1,808,633.53 | 5,094.46 | 0.17 |
| 01F032641 | FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE | | | | 3.500000 | 11 Apr 2054 | | | |
| | | -1,800,000.000 | Local | 88.433594 | -1,591,804.69 | 89.589874 | -1,612,617.73 | -20,813.04 | 0.17 |
| Original Face: | | 1,800,000.000 | Base | 88.433594 | -1,591,804.69 | 89.589874 | -1,612,617.73 | -20,813.04 | 0.15 |
| 01F032641 | FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE | | | | 3.500000 | 11 Apr 2054 | | | |
| | | 1,800,000.000 | Local | 90.410156 | 1,627,382.81 | 89.589874 | 1,612,617.73 | -14,765.08 | 0.17 |
| Original Face: | | 1,800,000.000 | Base | 90.410156 | 1,627,382.81 | 89.589874 | 1,612,617.73 | -14,765.08 | 0.15 |
| 01F042640 | FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE | | | | 4.500000 | 11 Apr 2054 | | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,000,000.000 | Local | | 95.234375 | 952,343.75 | 95.312450 | 953,124.50 | 780.75 | 0.10 |
| | 1,000,000.000 | Base | | 95.234375 | 952,343.75 | 95.312450 | 953,124.50 | 780.75 | 0.09 |
| 01F050643 | FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE | | | | | 5.000000 | 11 Apr 2054 | | |
| Original Face: | 1,900,000.000 | Local | | 97.221217 | 1,847,203.13 | 97.647541 | 1,855,303.28 | 8,100.15 | 0.19 |
| | 1,900,000.000 | Base | | 97.221217 | 1,847,203.13 | 97.647541 | 1,855,303.28 | 8,100.15 | 0.18 |
| 01F060642 | FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE | | | | | 6.000000 | 11 Apr 2054 | | |
| Original Face: | 1,800,000.000 | Local | | 100.185547 | 1,803,339.84 | 100.965517 | 1,817,379.31 | 14,039.47 | 0.19 |
| | 1,800,000.000 | Base | | 100.185547 | 1,803,339.84 | 100.965517 | 1,817,379.31 | 14,039.47 | 0.17 |
| 01F062648 | FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE | | | | | 6.500000 | 11 Apr 2054 | | |
| Original Face: | 100,000.000 | Local | | 101.566410 | 101,566.41 | 102.203737 | 102,203.74 | 637.33 | 0.01 |
| | 100,000.000 | Base | | 101.566410 | 101,566.41 | 102.203737 | 102,203.74 | 637.33 | 0.01 |
| 02079KAE7 | ALPHABET INC SR UNSECURED 08/40 1.9 | | | | | 1.900000 | 15 Aug 2040 | | |
| | 340,000.000 | Local | | 74.852762 | 254,499.39 | 67.243786 | 228,628.87 | -25,870.52 | 0.02 |
| | | Base | | 74.852762 | 254,499.39 | 67.243786 | 228,628.87 | -25,870.52 | 0.02 |
| 02079KAF4 | ALPHABET INC SR UNSECURED 08/50 2.05 | | | | | 2.050000 | 15 Aug 2050 | | |
| | 20,000.000 | Local | | 96.881950 | 19,376.39 | 59.731935 | 11,946.39 | -7,430.00 | 0.00 |
| | | Base | | 96.881950 | 19,376.39 | 59.731935 | 11,946.39 | -7,430.00 | 0.00 |
| 02209SAV5 | ALTRIA GROUP INC COMPANY GUAR 09/46 3.875 | | | | | 3.875000 | 16 Sep 2046 | | |
| | 140,000.000 | Local | | 84.957343 | 118,940.28 | 75.047158 | 105,066.02 | -13,874.26 | 0.01 |
| | | Base | | 84.957343 | 118,940.28 | 75.047158 | 105,066.02 | -13,874.26 | 0.01 |
| 02209SBD4 | ALTRIA GROUP INC COMPANY GUAR 02/29 4.8 | | | | | 4.800000 | 14 Feb 2029 | | |
| | 17,000.000 | Local | | 105.985765 | 18,017.58 | 99.050798 | 16,838.64 | -1,178.94 | 0.00 |
| | | Base | | 105.985765 | 18,017.58 | 99.050798 | 16,838.64 | -1,178.94 | 0.00 |
| 02209SBE2 | ALTRIA GROUP INC COMPANY GUAR 02/39 5.8 | | | | | 5.800000 | 14 Feb 2039 | | |
| | 200,000.000 | Local | | 99.879725 | 199,759.45 | 101.415926 | 202,831.85 | 3,072.40 | 0.02 |
| | | Base | | 99.879725 | 199,759.45 | 101.415926 | 202,831.85 | 3,072.40 | 0.02 |
| 02209SBF9 | ALTRIA GROUP INC COMPANY GUAR 02/49 5.95 | | | | | 5.950000 | 14 Feb 2049 | | |
| | 830,000.000 | Local | | 124.736822 | 1,035,315.62 | 101.751782 | 844,539.79 | -190,775.83 | 0.09 |
| | | Base | | 124.736822 | 1,035,315.62 | 101.751782 | 844,539.79 | -190,775.83 | 0.08 |
| 02209SBG7 | ALTRIA GROUP INC COMPANY GUAR 02/59 6.2 | | | | | 6.200000 | 14 Feb 2059 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 44,000.000 | Local | | 101.007409 | 44,443.26 | 103.307177 | 45,455.16 | 1,011.90 | 0.00 |
| | | Base | | 101.007409 | 44,443.26 | 103.307177 | 45,455.16 | 1,011.90 | 0.00 |
| 02209SBH5 | ALTRIA GROUP INC COMPANY GUAR 05/25 2.35 | | | | | 2.350000 | 06 May 2025 | | |
| | 80,000.000 | Local | | 99.990375 | 79,992.30 | 96.789389 | 77,431.51 | -2,560.79 | 0.01 |
| | | Base | | 99.990375 | 79,992.30 | 96.789389 | 77,431.51 | -2,560.79 | 0.01 |
| 02209SBL6 | ALTRIA GROUP INC COMPANY GUAR 02/32 2.45 | | | | | 2.450000 | 04 Feb 2032 | | |
| | 870,000.000 | Local | | 97.430976 | 847,649.49 | 81.334742 | 707,612.26 | -140,037.23 | 0.07 |
| | | Base | | 97.430976 | 847,649.49 | 81.334742 | 707,612.26 | -140,037.23 | 0.07 |
| 02209SBR3 | ALTRIA GROUP INC COMPANY GUAR 11/33 6.875 | | | | | 6.875000 | 01 Nov 2033 | | |
| | 600,000.000 | Local | | 99.719000 | 598,314.00 | 108.811940 | 652,871.64 | 54,557.64 | 0.07 |
| | | Base | | 99.719000 | 598,314.00 | 108.811940 | 652,871.64 | 54,557.64 | 0.06 |
| 023135BC9 | AMAZON.COM INC SR UNSECURED 08/27 3.15 | | | | | 3.150000 | 22 Aug 2027 | | |
| | 440,000.000 | Local | | 99.932880 | 439,704.67 | 95.339060 | 419,491.86 | -20,212.81 | 0.04 |
| | | Base | | 99.932880 | 439,704.67 | 95.339060 | 419,491.86 | -20,212.81 | 0.04 |
| 023135BF2 | AMAZON.COM INC SR UNSECURED 08/37 3.875 | | | | | 3.875000 | 22 Aug 2037 | | |
| | 110,000.000 | Local | | 99.813191 | 109,794.51 | 90.364335 | 99,400.77 | -10,393.74 | 0.01 |
| | | Base | | 99.813191 | 109,794.51 | 90.364335 | 99,400.77 | -10,393.74 | 0.01 |
| 023135BJ4 | AMAZON.COM INC SR UNSECURED 08/47 4.05 | | | | | 4.050000 | 22 Aug 2047 | | |
| | 400,000.000 | Local | | 120.935653 | 483,742.61 | 87.252455 | 349,009.82 | -134,732.79 | 0.04 |
| | | Base | | 120.935653 | 483,742.61 | 87.252455 | 349,009.82 | -134,732.79 | 0.03 |
| 023135BM7 | AMAZON.COM INC SR UNSECURED 08/57 4.25 | | | | | 4.250000 | 22 Aug 2057 | | |
| | 70,000.000 | Local | | 138.018129 | 96,612.69 | 87.231726 | 61,062.21 | -35,550.48 | 0.01 |
| | | Base | | 138.018129 | 96,612.69 | 87.231726 | 61,062.21 | -35,550.48 | 0.01 |
| 023135BR6 | AMAZON.COM INC SR UNSECURED 06/27 1.2 | | | | | 1.200000 | 03 Jun 2027 | | |
| | 450,000.000 | Local | | 100.002100 | 450,009.45 | 89.934382 | 404,704.72 | -45,304.73 | 0.04 |
| | | Base | | 100.002100 | 450,009.45 | 89.934382 | 404,704.72 | -45,304.73 | 0.04 |
| 023135BS4 | AMAZON.COM INC SR UNSECURED 06/30 1.5 | | | | | 1.500000 | 03 Jun 2030 | | |
| | 210,000.000 | Local | | 99.929529 | 209,852.01 | 83.486867 | 175,322.42 | -34,529.59 | 0.02 |
| | | Base | | 99.929529 | 209,852.01 | 83.486867 | 175,322.42 | -34,529.59 | 0.02 |
| 023135BT2 | AMAZON.COM INC SR UNSECURED 06/50 2.5 | | | | | 2.500000 | 03 Jun 2050 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 850,000.000 | Local | | 101.175876 | 859,994.95 | 63.987893 | 543,897.09 | -316,097.86 | 0.06 |
| | | Base | | 101.175876 | 859,994.95 | 63.987893 | 543,897.09 | -316,097.86 | 0.05 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | 120,000.000 | Local | | 99.871017 | 119,845.22 | 96.222955 | 115,467.55 | -4,377.67 | 0.01 |
| | | Base | | 99.871017 | 119,845.22 | 96.222955 | 115,467.55 | -4,377.67 | 0.01 |
| 023135CG9 | AMAZON.COM INC SR UNSECURED 04/29 3.45 | | | | | 3.450000 | 13 Apr 2029 | | |
| | 250,000.000 | Local | | 99.839532 | 249,598.83 | 95.360047 | 238,400.12 | -11,198.71 | 0.02 |
| | | Base | | 99.839532 | 249,598.83 | 95.360047 | 238,400.12 | -11,198.71 | 0.02 |
| 023135CH7 | AMAZON.COM INC SR UNSECURED 04/32 3.6 | | | | | 3.600000 | 13 Apr 2032 | | |
| | 560,000.000 | Local | | 99.848011 | 559,148.86 | 93.156681 | 521,677.41 | -37,471.45 | 0.05 |
| | | Base | | 99.848011 | 559,148.86 | 93.156681 | 521,677.41 | -37,471.45 | 0.05 |
| 023771T40 | AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5 | | | | | 8.500000 | 15 May 2029 | | |
| | 890,000.000 | Local | | 103.643922 | 922,430.91 | 105.603500 | 939,871.15 | 17,440.24 | 0.10 |
| | | Base | | 103.643922 | 922,430.91 | 105.603500 | 939,871.15 | 17,440.24 | 0.09 |
| 025816CV9 | AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375 | | | | | 3.375000 | 03 May 2024 | | |
| | 370,000.000 | Local | | 99.999551 | 369,998.34 | 99.789576 | 369,221.43 | -776.91 | 0.04 |
| | | Base | | 99.999551 | 369,998.34 | 99.789576 | 369,221.43 | -776.91 | 0.04 |
| 025816CW7 | AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05 | | | | | 4.050000 | 03 May 2029 | | |
| | 390,000.000 | Local | | 99.858964 | 389,449.96 | 97.021757 | 378,384.85 | -11,065.11 | 0.04 |
| | | Base | | 99.858964 | 389,449.96 | 97.021757 | 378,384.85 | -11,065.11 | 0.04 |
| 02660TDA8 | AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2 | | | | | 5.995410 | 25 Jun 2045 | | |
| | 11,340.770 | Local | | 96.892804 | 10,988.39 | 99.738800 | 11,311.15 | 322.76 | 0.00 |
| Original Face: | 13,440,000.000 | Base | | 96.892804 | 10,988.39 | 99.738800 | 11,311.15 | 322.76 | 0.00 |
| 030288AC8 | AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65 | | | | | 2.650000 | 15 Jan 2032 | | |
| | 130,000.000 | Local | | 94.591969 | 122,969.56 | 82.865861 | 107,725.62 | -15,243.94 | 0.01 |
| | | Base | | 94.591969 | 122,969.56 | 82.865861 | 107,725.62 | -15,243.94 | 0.01 |
| 031162BV1 | AMGEN INC SR UNSECURED 05/24 3.625 | | | | | 3.625000 | 22 May 2024 | | |
| | 10,000.000 | Local | | 99.997300 | 9,999.73 | 99.709937 | 9,970.99 | -28.74 | 0.00 |
| | | Base | | 99.997300 | 9,999.73 | 99.709937 | 9,970.99 | -28.74 | 0.00 |
| 031162CF5 | AMGEN INC SR UNSECURED 06/51 4.663 | | | | | 4.663000 | 15 Jun 2051 | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 69,000.000 | Local | 103.107638 | 71,144.27 | 88.697808 | 61,201.49 | -9,942.78 | 0.01 | |
| | | Base | 103.107638 | 71,144.27 | 88.697808 | 61,201.49 | -9,942.78 | 0.01 | |
| 03234TAW8 | AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B | | | | | 19 Feb 2028 | | | |
| | 111,099.410 | Local | 99.855751 | 110,939.15 | 99.897700 | 110,985.76 | 46.61 | 0.01 | |
| | | Base | 99.855751 | 110,939.15 | 99.897700 | 110,985.76 | 46.61 | 0.01 | |
| 03234TAZ1 | AMWINS GROUP, INC 2023 INCREMENTAL TERM LOAN B | | | | | 19 Feb 2028 | | | |
| | 88,875.000 | Local | 99.172028 | 88,139.14 | 100.078100 | 88,944.41 | 805.27 | 0.01 | |
| | | Base | 99.172028 | 88,139.14 | 100.078100 | 88,944.41 | 805.27 | 0.01 | |
| 034863AR1 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | | | | 4.750000 | 10 Apr 2027 | | | |
| | 200,000.000 | Local | 100.237885 | 200,475.77 | 98.024215 | 196,048.43 | -4,427.34 | 0.02 | |
| | | Base | 100.237885 | 200,475.77 | 98.024215 | 196,048.43 | -4,427.34 | 0.02 | |
| 034863AS9 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625 | | | | 3.625000 | 11 Sep 2024 | | | |
| | 280,000.000 | Local | 100.070496 | 280,197.39 | 98.851244 | 276,783.48 | -3,413.91 | 0.03 | |
| | | Base | 100.070496 | 280,197.39 | 98.851244 | 276,783.48 | -3,413.91 | 0.03 | |
| 034863AT7 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4 | | | | 4.000000 | 11 Sep 2027 | | | |
| | 250,000.000 | Local | 97.314360 | 243,285.90 | 95.465268 | 238,663.17 | -4,622.73 | 0.02 | |
| | | Base | 97.314360 | 243,285.90 | 95.465268 | 238,663.17 | -4,622.73 | 0.02 | |
| 03522AAG5 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65 | | | | 3.650000 | 01 Feb 2026 | | | |
| | 217,000.000 | Local | 98.401613 | 213,531.50 | 97.724915 | 212,063.07 | -1,468.43 | 0.02 | |
| | | Base | 98.401613 | 213,531.50 | 97.724915 | 212,063.07 | -1,468.43 | 0.02 | |
| 03522AAJ9 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9 | | | | 4.900000 | 01 Feb 2046 | | | |
| | 340,000.000 | Local | 97.659306 | 332,041.64 | 94.846097 | 322,476.73 | -9,564.91 | 0.03 | |
| | | Base | 97.659306 | 332,041.64 | 94.846097 | 322,476.73 | -9,564.91 | 0.03 | |
| 03523TBV9 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55 | | | | 5.550000 | 23 Jan 2049 | | | |
| | 100,000.000 | Local | 118.928430 | 118,928.43 | 104.488900 | 104,488.90 | -14,439.53 | 0.01 | |
| | | Base | 118.928430 | 118,928.43 | 104.488900 | 104,488.90 | -14,439.53 | 0.01 | |
| 035240AL4 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4 | | | | 4.000000 | 13 Apr 2028 | | | |
| | 670,000.000 | Local | 99.774940 | 668,492.10 | 97.573202 | 653,740.45 | -14,751.65 | 0.07 | |
| | | Base | 99.774940 | 668,492.10 | 97.573202 | 653,740.45 | -14,751.65 | 0.06 | |
| 035240AQ3 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75 | | | | 4.750000 | 23 Jan 2029 | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 1,170,000.000 | Local 107.763251 | 1,260,830.04 | 99.956923 | 1,169,496.00 | -91,334.04 | 0.12 |
| | | | Base 107.763251 | 1,260,830.04 | 99.956923 | 1,169,496.00 | -91,334.04 | 0.11 |
| 035240AS9 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35 | | | | 4.350000 | 01 Jun 2040 | | |
| | | 330,000.000 | Local 99.945552 | 329,820.32 | 90.598555 | 298,975.23 | -30,845.09 | 0.03 |
| | | | Base 99.945552 | 329,820.32 | 90.598555 | 298,975.23 | -30,845.09 | 0.03 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | | 280,000.000 | Local 100.246500 | 280,690.20 | 93.104439 | 260,692.43 | -19,997.77 | 0.03 |
| | | | Base 100.246500 | 280,690.20 | 93.104439 | 260,692.43 | -19,997.77 | 0.02 |
| 036752AB9 | ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65 | | | | 3.650000 | 01 Dec 2027 | | |
| | | 220,000.000 | Local 98.745127 | 217,239.28 | 95.703970 | 210,548.73 | -6,690.55 | 0.02 |
| | | | Base 98.745127 | 217,239.28 | 95.703970 | 210,548.73 | -6,690.55 | 0.02 |
| 036752AC7 | ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35 | | | | 3.350000 | 01 Dec 2024 | | |
| | | 80,000.000 | Local 99.995625 | 79,996.50 | 98.587096 | 78,869.68 | -1,126.82 | 0.01 |
| | | | Base 99.995625 | 79,996.50 | 98.587096 | 78,869.68 | -1,126.82 | 0.01 |
| 036752AT0 | ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1 | | | | 4.100000 | 15 May 2032 | | |
| | | 230,000.000 | Local 98.641470 | 226,875.38 | 93.603839 | 215,288.83 | -11,586.55 | 0.02 |
| | | | Base 98.641470 | 226,875.38 | 93.603839 | 215,288.83 | -11,586.55 | 0.02 |
| 036752AU7 | ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55 | | | | 4.550000 | 15 May 2052 | | |
| | | 200,000.000 | Local 99.067540 | 198,135.08 | 87.729717 | 175,459.43 | -22,675.65 | 0.02 |
| | | | Base 99.067540 | 198,135.08 | 87.729717 | 175,459.43 | -22,675.65 | 0.02 |
| 03740MAD2 | AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45 | | | | 5.450000 | 01 Mar 2034 | | |
| | | 830,000.000 | Local 99.849518 | 828,751.00 | 101.129726 | 839,376.73 | 10,625.73 | 0.09 |
| | | | Base 99.849518 | 828,751.00 | 101.129726 | 839,376.73 | 10,625.73 | 0.08 |
| 037411AW5 | APACHE CORP SR UNSECURED 09/40 5.1 | | | | 5.100000 | 01 Sep 2040 | | |
| | | 260,000.000 | Local 100.897004 | 262,332.21 | 85.793420 | 223,062.89 | -39,269.32 | 0.02 |
| | | | Base 100.897004 | 262,332.21 | 85.793420 | 223,062.89 | -39,269.32 | 0.02 |
| 037411AY1 | APACHE CORP SR UNSECURED 02/42 5.25 | | | | 5.250000 | 01 Feb 2042 | | |
| | | 30,000.000 | Local 110.279400 | 33,083.82 | 84.387080 | 25,316.12 | -7,767.70 | 0.00 |
| | | | Base 110.279400 | 33,083.82 | 84.387080 | 25,316.12 | -7,767.70 | 0.00 |
| 037411BA2 | APACHE CORP SR UNSECURED 04/43 4.75 | | | | 4.750000 | 15 Apr 2043 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 40,000.000 | Local | | 50.585975 | 20,234.39 | 78.787540 | 31,515.02 | 11,280.63 | 0.00 |
| | | Base | | 50.585975 | 20,234.39 | 78.787540 | 31,515.02 | 11,280.63 | 0.00 |
| 037411BC8 | APACHE CORP SR UNSECURED 01/44 4.25 | | | | | 4.250000 | 15 Jan 2044 | | |
| | 330,000.000 | Local | | 92.202355 | 304,267.77 | 71.690050 | 236,577.17 | -67,690.60 | 0.02 |
| | | Base | | 92.202355 | 304,267.77 | 71.690050 | 236,577.17 | -67,690.60 | 0.02 |
| 037411BG9 | APACHE CORP SR UNSECURED 07/49 5.35 | | | | | 5.350000 | 01 Jul 2049 | | |
| | 50,000.000 | Local | | 111.606780 | 55,803.39 | 84.222320 | 42,111.16 | -13,692.23 | 0.00 |
| | | Base | | 111.606780 | 55,803.39 | 84.222320 | 42,111.16 | -13,692.23 | 0.00 |
| 03746AAA8 | APACHE CORP SR UNSECURED 12/29 7.75 | | | | | 7.750000 | 15 Dec 2029 | | |
| | 170,000.000 | Local | | 119.984212 | 203,973.16 | 107.739000 | 183,156.30 | -20,816.86 | 0.02 |
| | | Base | | 119.984212 | 203,973.16 | 107.739000 | 183,156.30 | -20,816.86 | 0.02 |
| 038413AC4 | AQUA FINANCE TRUST AQFIT 2020 AA C 144A | | | | | 3.970000 | 17 Jul 2046 | | |
| | 460,000.000 | Local | | 103.831637 | 477,625.53 | 88.793250 | 408,448.95 | -69,176.58 | 0.04 |
| Original Face: | 460,000.000 | Base | | 103.831637 | 477,625.53 | 88.793250 | 408,448.95 | -69,176.58 | 0.04 |
| 040114HS2 | REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR | | | | | 0.750000 | 09 Jul 2030 | | |
| | 710,904.000 | Local | | 65.855093 | 468,166.49 | 52.430000 | 372,726.97 | -95,439.52 | 0.04 |
| Original Face: | 710,904.000 | Base | | 65.855093 | 468,166.49 | 52.430000 | 372,726.97 | -95,439.52 | 0.04 |
| 040114HV5 | REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR | | | | | 3.500000 | 09 Jul 2041 | | |
| | 860,000.000 | Local | | 51.957731 | 446,836.49 | 40.321073 | 346,761.23 | -100,075.26 | 0.04 |
| Original Face: | 860,000.000 | Base | | 51.957731 | 446,836.49 | 40.321073 | 346,761.23 | -100,075.26 | 0.03 |
| 040114HX1 | REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1 | | | | | 1.000000 | 09 Jul 2029 | | |
| | 92,634.000 | Local | | 69.532191 | 64,410.45 | 53.830000 | 49,864.88 | -14,545.57 | 0.01 |
| Original Face: | 92,634.000 | Base | | 69.532191 | 64,410.45 | 53.830000 | 49,864.88 | -14,545.57 | 0.00 |
| 04020FAA2 | ARES CLO LTD ARES 2023 ALF4A A1 144A | | | | | 7.096990 | 15 Oct 2036 | | |
| | 1,080,000.000 | Local | | 100.000000 | 1,080,000.00 | 100.689200 | 1,087,443.36 | 7,443.36 | 0.11 |
| Original Face: | 1,080,000.000 | Base | | 100.000000 | 1,080,000.00 | 100.689200 | 1,087,443.36 | 7,443.36 | 0.10 |
| 04538FAD1 | ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B | | | | | | 07 Sep 2027 | | |
| | 736,885.350 | Local | | 100.140889 | 737,923.54 | 100.015600 | 737,000.30 | -923.24 | 0.08 |
| | | Base | | 100.140889 | 737,923.54 | 100.015600 | 737,000.30 | -923.24 | 0.07 |
| 04649VAX8 | ASURION LLC 2020 TERM LOAN B8 | | | | | | 23 Dec 2026 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 475,873.520 | Local | 99.880361 | 475,304.19 | 97.833300 | 465,562.77 | -9,741.42 | 0.05 | |
| | | Base | 99.880361 | 475,304.19 | 97.833300 | 465,562.77 | -9,741.42 | 0.04 | |
| 04649VAY6 | ASURION LLC 2021 TERM LOAN B9 | | | | | | 31 Jul 2027 | | |
| | 301,475.000 | Local | 99.469936 | 299,876.99 | 95.979200 | 289,353.29 | -10,523.70 | 0.03 | |
| | | Base | 99.469936 | 299,876.99 | 95.979200 | 289,353.29 | -10,523.70 | 0.03 | |
| 04649VBC3 | ASURION CORPORATION 2023 TERM LOAN B11 | | | | | | 19 Aug 2028 | | |
| | 314,886.040 | Local | 99.886877 | 314,529.83 | 96.187500 | 302,881.01 | -11,648.82 | 0.03 | |
| | | Base | 99.886877 | 314,529.83 | 96.187500 | 302,881.01 | -11,648.82 | 0.03 | |
| 04650NAB0 | AT+T INC SR UNSECURED 09/40 5.35 | | | | | 5.350000 | 01 Sep 2040 | | |
| | 100,000.000 | Local | 125.745620 | 125,745.62 | 97.699366 | 97,699.37 | -28,046.25 | 0.01 | |
| | | Base | 125.745620 | 125,745.62 | 97.699366 | 97,699.37 | -28,046.25 | 0.01 | |
| 04686RAB9 | ATHENAHEALTH INC 2022 TERM LOAN B | | | | | | 15 Feb 2029 | | |
| | 533,015.330 | Local | 99.663490 | 531,221.68 | 98.791700 | 526,574.91 | -4,646.77 | 0.05 | |
| | | Base | 99.663490 | 531,221.68 | 98.791700 | 526,574.91 | -4,646.77 | 0.05 | |
| 05377RJA3 | AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A C 144A | | | | | 6.480000 | 20 Jun 2030 | | |
| | 370,000.000 | Local | 99.975030 | 369,907.61 | 101.303730 | 374,823.80 | 4,916.19 | 0.04 | |
| Original Face: | 370,000.000 | Base | 99.975030 | 369,907.61 | 101.303730 | 374,823.80 | 4,916.19 | 0.04 | |
| 05400KAJ9 | AVOLON TLB BORROWER 1 US LLC 2023 TERM LOAN B6 | | | | | | 22 Jun 2028 | | |
| | 95,096.320 | Local | 99.270045 | 94,402.16 | 100.000000 | 95,096.32 | 694.16 | 0.01 | |
| | | Base | 99.270045 | 94,402.16 | 100.000000 | 95,096.32 | 694.16 | 0.01 | |
| 05526DBB0 | BAT CAPITAL CORP COMPANY GUAR 08/27 3.557 | | | | | 3.557000 | 15 Aug 2027 | | |
| | 153,000.000 | Local | 102.762405 | 157,226.48 | 94.699413 | 144,890.10 | -12,336.38 | 0.01 | |
| | | Base | 102.762405 | 157,226.48 | 94.699413 | 144,890.10 | -12,336.38 | 0.01 | |
| 05526DBF1 | BAT CAPITAL CORP COMPANY GUAR 08/47 4.54 | | | | | 4.540000 | 15 Aug 2047 | | |
| | 670,000.000 | Local | 100.528318 | 673,539.73 | 77.124703 | 516,735.51 | -156,804.22 | 0.05 | |
| | | Base | 100.528318 | 673,539.73 | 77.124703 | 516,735.51 | -156,804.22 | 0.05 | |
| 055451AV0 | BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5 | | | | | 5.000000 | 30 Sep 2043 | | |
| | 210,000.000 | Local | 102.227724 | 214,678.22 | 96.338782 | 202,311.44 | -12,366.78 | 0.02 | |
| | | Base | 102.227724 | 214,678.22 | 96.338782 | 202,311.44 | -12,366.78 | 0.02 | |
| 05551VBK8 | BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA | | | | | 1.282366 | 15 Jul 2054 | | |

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

Books Open

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 4,617,829.350 | Local | | 7.838753 | 361,980.24 | 6.449520 | 297,827.83 | -64,152.41 | 0.03 |
| | 4,700,000.000 | Base | | 7.838753 | 361,980.24 | 6.449520 | 297,827.83 | -64,152.41 | 0.03 |
| 05554JAJ6 | FIRST EAGLE INVESTMENT MGMT 2024 TERM LOAN B | | | | | | 22 Feb 2029 | | |
| | 278,196.840 | Local | | 100.438481 | 279,416.68 | 98.950000 | 275,275.77 | -4,140.91 | 0.03 |
| | | Base | | 100.438481 | 279,416.68 | 98.950000 | 275,275.77 | -4,140.91 | 0.03 |
| 05565A5R0 | BNP PARIBAS JR SUBORDINA 144A 12/99 VAR | | | | | 8.500000 | 31 Dec 2099 | | |
| | 580,000.000 | Local | | 100.580976 | 583,369.66 | 104.538700 | 606,324.46 | 22,954.80 | 0.06 |
| | | Base | | 100.580976 | 583,369.66 | 104.538700 | 606,324.46 | 22,954.80 | 0.06 |
| 05581KAC5 | BNP PARIBAS SUBORDINATED 144A 03/27 4.625 | | | | | 4.625000 | 13 Mar 2027 | | |
| | 250,000.000 | Local | | 99.313364 | 248,283.41 | 97.577824 | 243,944.56 | -4,338.85 | 0.03 |
| | | Base | | 99.313364 | 248,283.41 | 97.577824 | 243,944.56 | -4,338.85 | 0.02 |
| 05581KAG6 | BNP PARIBAS 144A 12/34 VAR | | | | | 5.894000 | 05 Dec 2034 | | |
| | 770,000.000 | Local | | 100.238227 | 771,834.35 | 104.743975 | 806,528.61 | 34,694.26 | 0.08 |
| | | Base | | 100.238227 | 771,834.35 | 104.743975 | 806,528.61 | 34,694.26 | 0.08 |
| 05602XDJ4 | BNP PARIBAS JR SUBORDINA 144A 12/99 VAR | | | | | 8.000000 | 31 Dec 2099 | | |
| | 440,000.000 | Local | | 100.000000 | 440,000.00 | 102.193600 | 449,651.84 | 9,651.84 | 0.05 |
| | | Base | | 100.000000 | 440,000.00 | 102.193600 | 449,651.84 | 9,651.84 | 0.04 |
| 05608RAJ4 | BX TRUST BX 2021 ARIA D 144A | | | | | 7.334880 | 15 Oct 2036 | | |
| | 470,000.000 | Local | | 99.581047 | 468,030.92 | 98.000000 | 460,600.00 | -7,430.92 | 0.05 |
| Original Face: | 470,000.000 | Base | | 99.581047 | 468,030.92 | 98.000000 | 460,600.00 | -7,430.92 | 0.04 |
| 05609KAG4 | BX TRUST BX 2021 XL2 D 144A | | | | | 6.836180 | 15 Oct 2038 | | |
| | 390,965.080 | Local | | 99.571606 | 389,290.21 | 98.937500 | 386,811.08 | -2,479.13 | 0.04 |
| Original Face: | 500,000.000 | Base | | 99.571606 | 389,290.21 | 98.937500 | 386,811.08 | -2,479.13 | 0.04 |
| 05612GAA1 | BX TRUST BX 2024 XL5 A 144A | | | | | 6.691650 | 15 Mar 2041 | | |
| | 550,000.000 | Local | | 99.750664 | 548,628.65 | 100.050330 | 550,276.82 | 1,648.17 | 0.06 |
| Original Face: | 550,000.000 | Base | | 99.750664 | 548,628.65 | 100.050330 | 550,276.82 | 1,648.17 | 0.05 |
| 05971KAE9 | BANCO SANTANDER SA 05/25 2.746 | | | | | 2.746000 | 28 May 2025 | | |
| | 200,000.000 | Local | | 100.230235 | 200,460.47 | 96.623655 | 193,247.31 | -7,213.16 | 0.02 |
| | | Base | | 100.230235 | 200,460.47 | 96.623655 | 193,247.31 | -7,213.16 | 0.02 |
| 06051GFC8 | BANK OF AMERICA CORP SR UNSECURED 01/44 5 | | | | | 5.000000 | 21 Jan 2044 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 510,000.000 | Local 105.574065 | 538,427.73 | 96.853710 | 493,953.92 | -44,473.81 | 0.05 |
| | | | Base 105.574065 | 538,427.73 | 96.853710 | 493,953.92 | -44,473.81 | 0.05 |
| 06051GFF1 | BANK OF AMERICA CORP SR UNSECURED 04/24 4 | | | | 4.000000 | 01 Apr 2024 | | |
| | | 290,000.000 | Local 99.999990 | 289,999.97 | 100.000000 | 290,000.00 | 0.03 | 0.03 |
| | | | Base 99.999990 | 289,999.97 | 100.000000 | 290,000.00 | 0.03 | 0.03 |
| 06051GFH7 | BANK OF AMERICA CORP SUBORDINATED 08/24 4.2 | | | | 4.200000 | 26 Aug 2024 | | |
| | | 1,740,000.000 | Local 100.288602 | 1,745,021.68 | 99.402222 | 1,729,598.66 | -15,423.02 | 0.18 |
| | | | Base 100.288602 | 1,745,021.68 | 99.402222 | 1,729,598.66 | -15,423.02 | 0.17 |
| 06051GFL8 | BANK OF AMERICA CORP SUBORDINATED 10/26 4.25 | | | | 4.250000 | 22 Oct 2026 | | |
| | | 50,000.000 | Local 104.277200 | 52,138.60 | 97.823746 | 48,911.87 | -3,226.73 | 0.01 |
| | | | Base 104.277200 | 52,138.60 | 97.823746 | 48,911.87 | -3,226.73 | 0.00 |
| 06051GFU8 | BANK OF AMERICA CORP SUBORDINATED 03/26 4.45 | | | | 4.450000 | 03 Mar 2026 | | |
| | | 520,000.000 | Local 101.035227 | 525,383.18 | 98.527890 | 512,345.03 | -13,038.15 | 0.05 |
| | | | Base 101.035227 | 525,383.18 | 98.527890 | 512,345.03 | -13,038.15 | 0.05 |
| 06051GGR4 | BANK OF AMERICA CORP SR UNSECURED 07/28 VAR | | | | 3.593000 | 21 Jul 2028 | | |
| | | 690,000.000 | Local 99.994042 | 689,958.89 | 95.081427 | 656,061.85 | -33,897.04 | 0.07 |
| | | | Base 99.994042 | 689,958.89 | 95.081427 | 656,061.85 | -33,897.04 | 0.06 |
| 06051GHD4 | BANK OF AMERICA CORP SR UNSECURED 12/28 VAR | | | | 3.419000 | 20 Dec 2028 | | |
| | | 682,000.000 | Local 99.740425 | 680,229.70 | 93.755827 | 639,414.74 | -40,814.96 | 0.07 |
| | | | Base 99.740425 | 680,229.70 | 93.755827 | 639,414.74 | -40,814.96 | 0.06 |
| 06051GHG7 | BANK OF AMERICA CORP SR UNSECURED 03/29 VAR | | | | 3.970000 | 05 Mar 2029 | | |
| | | 250,000.000 | Local 98.988756 | 247,471.89 | 95.628583 | 239,071.46 | -8,400.43 | 0.02 |
| | | | Base 98.988756 | 247,471.89 | 95.628583 | 239,071.46 | -8,400.43 | 0.02 |
| 06051GHQ5 | BANK OF AMERICA CORP SR UNSECURED 02/30 VAR | | | | 3.974000 | 07 Feb 2030 | | |
| | | 970,000.000 | Local 106.073441 | 1,028,912.38 | 94.768285 | 919,252.36 | -109,660.02 | 0.09 |
| | | | Base 106.073441 | 1,028,912.38 | 94.768285 | 919,252.36 | -109,660.02 | 0.09 |
| 06051GHS1 | BANK OF AMERICA CORP SR UNSECURED 03/50 VAR | | | | 4.330000 | 15 Mar 2050 | | |
| | | 140,000.000 | Local 100.000000 | 140,000.00 | 85.926722 | 120,297.41 | -19,702.59 | 0.01 |
| | | | Base 100.000000 | 140,000.00 | 85.926722 | 120,297.41 | -19,702.59 | 0.01 |
| 06051GJA8 | BANK OF AMERICA CORP SR UNSECURED 03/51 VAR | | | | 4.083000 | 20 Mar 2051 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 1,440,000.000 | Local 109.531323 | 1,577,251.05 | 82.278146 | 1,184,805.30 | -392,445.75 | 0.12 |
| | | | Base 109.531323 | 1,577,251.05 | 82.278146 | 1,184,805.30 | -392,445.75 | 0.11 |
| 06051GJB6 | BANK OF AMERICA CORP SR UNSECURED 04/31 VAR | | | | 2.592000 | 29 Apr 2031 | | |
| | | 1,790,000.000 | Local 102.415179 | 1,833,231.70 | 86.272419 | 1,544,276.30 | -288,955.40 | 0.16 |
| | | | Base 102.415179 | 1,833,231.70 | 86.272419 | 1,544,276.30 | -288,955.40 | 0.15 |
| 06051GJD2 | BANK OF AMERICA CORP SR UNSECURED 06/26 VAR | | | | 1.319000 | 19 Jun 2026 | | |
| | | 350,000.000 | Local 100.000000 | 350,000.00 | 95.073321 | 332,756.62 | -17,243.38 | 0.03 |
| | | | Base 100.000000 | 350,000.00 | 95.073321 | 332,756.62 | -17,243.38 | 0.03 |
| 06051GKD0 | BANK OF AMERICA CORP SR UNSECURED 10/32 VAR | | | | 2.572000 | 20 Oct 2032 | | |
| | | 140,000.000 | Local 96.497664 | 135,096.73 | 83.055210 | 116,277.29 | -18,819.44 | 0.01 |
| | | | Base 96.497664 | 135,096.73 | 83.055210 | 116,277.29 | -18,819.44 | 0.01 |
| 06051GKK4 | BANK OF AMERICA CORP SR UNSECURED 02/33 VAR | | | | 2.972000 | 04 Feb 2033 | | |
| | | 1,480,000.000 | Local 87.400908 | 1,293,533.44 | 85.080067 | 1,259,184.99 | -34,348.45 | 0.13 |
| | | | Base 87.400908 | 1,293,533.44 | 85.080067 | 1,259,184.99 | -34,348.45 | 0.12 |
| 06051GKP3 | BANK OF AMERICA CORP SR UNSECURED 04/28 VAR | | | | 4.376000 | 27 Apr 2028 | | |
| | | 820,000.000 | Local 100.000000 | 820,000.00 | 97.653318 | 800,757.21 | -19,242.79 | 0.08 |
| | | | Base 100.000000 | 820,000.00 | 97.653318 | 800,757.21 | -19,242.79 | 0.08 |
| 06367WB85 | BANK OF MONTREAL SR UNSECURED 05/25 1.85 | | | | 1.850000 | 01 May 2025 | | |
| | | 230,000.000 | Local 99.982965 | 229,960.82 | 96.315269 | 221,525.12 | -8,435.70 | 0.02 |
| | | | Base 99.982965 | 229,960.82 | 96.315269 | 221,525.12 | -8,435.70 | 0.02 |
| 06368BGS1 | BANK OF MONTREAL SUBORDINATED 12/32 VAR | | | | 3.803000 | 15 Dec 2032 | | |
| | | 70,000.000 | Local 95.316743 | 66,721.72 | 93.283778 | 65,298.64 | -1,423.08 | 0.01 |
| | | | Base 95.316743 | 66,721.72 | 93.283778 | 65,298.64 | -1,423.08 | 0.01 |
| 06406RAN7 | BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6 | | | | 1.600000 | 24 Apr 2025 | | |
| | | 10,000.000 | Local 99.991800 | 9,999.18 | 96.186132 | 9,618.61 | -380.57 | 0.00 |
| | | | Base 99.991800 | 9,999.18 | 96.186132 | 9,618.61 | -380.57 | 0.00 |
| 064159VL7 | BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3 | | | | 1.300000 | 11 Jun 2025 | | |
| | | 20,000.000 | Local 99.945450 | 19,989.09 | 95.373474 | 19,074.69 | -914.40 | 0.00 |
| | | | Base 99.945450 | 19,989.09 | 95.373474 | 19,074.69 | -914.40 | 0.00 |
| 06417XAG6 | BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR | | | | 4.588000 | 04 May 2037 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 320,000.000 | Local | | 99.091322 | 317,092.23 | 90.732263 | 290,343.24 | -26,748.99 | 0.03 |
| | | Base | | 99.091322 | 317,092.23 | 90.732263 | 290,343.24 | -26,748.99 | 0.03 |
| 065404BB0 | BANK BANK 2018 BN10 A5 | | | | | 3.688000 | 15 Feb 2061 | | |
| | 400,000.000 | Local | | 93.482760 | 373,931.04 | 94.928020 | 379,712.08 | 5,781.04 | 0.04 |
| Original Face: | 400,000.000 | Base | | 93.482760 | 373,931.04 | 94.928020 | 379,712.08 | 5,781.04 | 0.04 |
| 06540RAE4 | BANK BANK 2017 BNK9 A4 | | | | | 3.538000 | 15 Nov 2054 | | |
| | 800,000.000 | Local | | 93.416156 | 747,329.25 | 94.514930 | 756,119.44 | 8,790.19 | 0.08 |
| Original Face: | 800,000.000 | Base | | 93.416156 | 747,329.25 | 94.514930 | 756,119.44 | 8,790.19 | 0.07 |
| 06540XBG5 | BANK BANK 2019 BN22 A4 | | | | | 2.978000 | 15 Nov 2062 | | |
| | 1,720,000.000 | Local | | 87.575120 | 1,506,292.07 | 89.650280 | 1,541,984.82 | 35,692.75 | 0.16 |
| Original Face: | 1,720,000.000 | Base | | 87.575120 | 1,506,292.07 | 89.650280 | 1,541,984.82 | 35,692.75 | 0.15 |
| 06541WAX0 | BANK BANK 2017 BNK5 A5 | | | | | 3.390000 | 15 Jun 2060 | | |
| | 1,060,000.000 | Local | | 97.677003 | 1,035,376.23 | 94.628560 | 1,003,062.74 | -32,313.49 | 0.10 |
| Original Face: | 1,060,000.000 | Base | | 97.677003 | 1,035,376.23 | 94.628560 | 1,003,062.74 | -32,313.49 | 0.10 |
| 06738EBK0 | BARCLAYS PLC SUBORDINATED 06/30 VAR | | | | | 5.088000 | 20 Jun 2030 | | |
| | 1,120,000.000 | Local | | 107.358040 | 1,202,410.05 | 96.406615 | 1,079,754.09 | -122,655.96 | 0.11 |
| | | Base | | 107.358040 | 1,202,410.05 | 96.406615 | 1,079,754.09 | -122,655.96 | 0.10 |
| 06849RAG7 | BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7 | | | | | 5.700000 | 30 May 2041 | | |
| | 60,000.000 | Local | | 101.477433 | 60,886.46 | 102.555912 | 61,533.55 | 647.09 | 0.01 |
| | | Base | | 101.477433 | 60,886.46 | 102.555912 | 61,533.55 | 647.09 | 0.01 |
| 06849RAK8 | BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75 | | | | | 5.750000 | 01 May 2043 | | |
| | 200,000.000 | Local | | 131.206190 | 262,412.38 | 103.396211 | 206,792.42 | -55,619.96 | 0.02 |
| | | Base | | 131.206190 | 262,412.38 | 103.396211 | 206,792.42 | -55,619.96 | 0.02 |
| 071734AF4 | BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25 | | | | | 7.250000 | 30 May 2029 | | |
| | 150,000.000 | Local | | 103.947007 | 155,920.51 | 43.305972 | 64,958.96 | -90,961.55 | 0.01 |
| | | Base | | 103.947007 | 155,920.51 | 43.305972 | 64,958.96 | -90,961.55 | 0.01 |
| 071734AJ6 | BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25 | | | | | 5.250000 | 30 Jan 2030 | | |
| | 570,000.000 | Local | | 99.135584 | 565,072.83 | 41.303188 | 235,428.17 | -329,644.66 | 0.02 |
| | | Base | | 99.135584 | 565,072.83 | 41.303188 | 235,428.17 | -329,644.66 | 0.02 |
| 071734AK3 | BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25 | | | | | 6.250000 | 15 Feb 2029 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 460,000.000 | Local 100.871087 | 464,007.00 | 42.752293 | 196,660.55 | -267,346.45 | 0.02 |
| | | | Base 100.871087 | 464,007.00 | 42.752293 | 196,660.55 | -267,346.45 | 0.02 |
| 071734AM9 | BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5 | | | | 5.000000 | 15 Feb 2029 | | |
| | | 430,000.000 | Local 94.703000 | 407,222.90 | 41.741857 | 179,489.99 | -227,732.91 | 0.02 |
| | | | Base 94.703000 | 407,222.90 | 41.741857 | 179,489.99 | -227,732.91 | 0.02 |
| 07336QAA0 | BAYVIEW OPPORTUNITY MASTER 12/31 1 | | | | 1.000000 | 26 Dec 2031 | | |
| | | 1,650,000.000 | Local 100.000000 | 1,650,000.00 | 100.000000 | 1,650,000.00 | 0.00 | 0.17 |
| Original Face: | | 1,650,000.000 | Base 100.000000 | 1,650,000.00 | 100.000000 | 1,650,000.00 | 0.00 | 0.16 |
| 075887BF5 | BECTON DICKINSON + CO SR UNSECURED 12/24 3.734 | | | | 3.734000 | 15 Dec 2024 | | |
| | | 23,000.000 | Local 100.248391 | 23,057.13 | 98.713361 | 22,704.07 | -353.06 | 0.00 |
| | | | Base 100.248391 | 23,057.13 | 98.713361 | 22,704.07 | -353.06 | 0.00 |
| 075887BG3 | BECTON DICKINSON + CO SR UNSECURED 12/44 4.685 | | | | 4.685000 | 15 Dec 2044 | | |
| | | 70,000.000 | Local 100.393571 | 70,275.50 | 90.626649 | 63,438.65 | -6,836.85 | 0.01 |
| | | | Base 100.393571 | 70,275.50 | 90.626649 | 63,438.65 | -6,836.85 | 0.01 |
| 075887BV0 | BECTON DICKINSON + CO SR UNSECURED 06/24 3.363 | | | | 3.363000 | 06 Jun 2024 | | |
| | | 272,000.000 | Local 100.015838 | 272,043.08 | 99.560599 | 270,804.83 | -1,238.25 | 0.03 |
| | | | Base 100.015838 | 272,043.08 | 99.560599 | 270,804.83 | -1,238.25 | 0.03 |
| 08162XBJ2 | BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA | | | | 1.608402 | 15 Oct 2053 | | |
| | | 4,249,530.530 | Local 7.209519 | 306,370.72 | 6.457470 | 274,412.16 | -31,958.56 | 0.03 |
| Original Face: | | 4,310,000.000 | Base 7.209519 | 306,370.72 | 6.457470 | 274,412.16 | -31,958.56 | 0.03 |
| 084664CR0 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25 | | | | 4.250000 | 15 Jan 2049 | | |
| | | 450,000.000 | Local 106.344878 | 478,551.95 | 89.483143 | 402,674.14 | -75,877.81 | 0.04 |
| | | | Base 106.344878 | 478,551.95 | 89.483143 | 402,674.14 | -75,877.81 | 0.04 |
| 09077RAA7 | BIRCH GROVE CLO LTD. BG CLO 2023 7A A1 144A | | | | 7.177490 | 20 Oct 2036 | | |
| | | 500,000.000 | Local 100.000000 | 500,000.00 | 100.725200 | 503,626.00 | 3,626.00 | 0.05 |
| Original Face: | | 500,000.000 | Base 100.000000 | 500,000.00 | 100.725200 | 503,626.00 | 3,626.00 | 0.05 |
| 090976AA9 | BIRCH GROVE CLO LTD. BG CLO 2023 5A A1 144A | | | | 7.517810 | 20 Apr 2035 | | |
| | | 330,000.000 | Local 100.192100 | 330,633.93 | 100.667100 | 332,201.43 | 1,567.50 | 0.03 |
| Original Face: | | 330,000.000 | Base 100.192100 | 330,633.93 | 100.667100 | 332,201.43 | 1,567.50 | 0.03 |
| 09659T2A8 | BNP PARIBAS SUBORDINATED 144A 03/33 VAR | | | | 4.375000 | 01 Mar 2033 | | |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | 96.426592 | 231,423.82 | 94.879889 | 227,711.73 | -3,712.09 | 0.02 |
| | | Base | | 96.426592 | 231,423.82 | 94.879889 | 227,711.73 | -3,712.09 | 0.02 |
| 09659W2F0 | BNP PARIBAS 144A 08/28 4.4 | | | | | 4.400000 | 14 Aug 2028 | | |
| | 470,000.000 | Local | | 99.748004 | 468,815.62 | 96.946565 | 455,648.86 | -13,166.76 | 0.05 |
| | | Base | | 99.748004 | 468,815.62 | 96.946565 | 455,648.86 | -13,166.76 | 0.04 |
| 09659W2H6 | BNP PARIBAS 144A 01/30 VAR | | | | | 5.198000 | 10 Jan 2030 | | |
| | 630,000.000 | Local | | 106.957381 | 673,831.50 | 99.495726 | 626,823.07 | -47,008.43 | 0.06 |
| | | Base | | 106.957381 | 673,831.50 | 99.495726 | 626,823.07 | -47,008.43 | 0.06 |
| 09659W2K9 | BNP PARIBAS 144A 01/31 VAR | | | | | 3.052000 | 13 Jan 2031 | | |
| | 600,000.000 | Local | | 105.297280 | 631,783.68 | 87.989961 | 527,939.77 | -103,843.91 | 0.05 |
| | | Base | | 105.297280 | 631,783.68 | 87.989961 | 527,939.77 | -103,843.91 | 0.05 |
| 09659W2L7 | BNP PARIBAS 144A 06/26 VAR | | | | | 2.219000 | 09 Jun 2026 | | |
| | 390,000.000 | Local | | 100.000000 | 390,000.00 | 96.158100 | 375,016.59 | -14,983.41 | 0.04 |
| | | Base | | 100.000000 | 390,000.00 | 96.158100 | 375,016.59 | -14,983.41 | 0.04 |
| 09659W2V5 | BNP PARIBAS 144A 01/29 VAR | | | | | 5.125000 | 13 Jan 2029 | | |
| | 960,000.000 | Local | | 100.118972 | 961,142.13 | 99.866895 | 958,722.19 | -2,419.94 | 0.10 |
| | | Base | | 100.118972 | 961,142.13 | 99.866895 | 958,722.19 | -2,419.94 | 0.09 |
| 097023BU8 | BOEING CO SR UNSECURED 03/27 2.8 | | | | | 2.800000 | 01 Mar 2027 | | |
| | 80,000.000 | Local | | 98.661538 | 78,929.23 | 92.401071 | 73,920.86 | -5,008.37 | 0.01 |
| | | Base | | 98.661538 | 78,929.23 | 92.401071 | 73,920.86 | -5,008.37 | 0.01 |
| 097023BY0 | BOEING CO SR UNSECURED 03/38 3.55 | | | | | 3.550000 | 01 Mar 2038 | | |
| | 80,000.000 | Local | | 90.667338 | 72,533.87 | 75.955970 | 60,764.78 | -11,769.09 | 0.01 |
| | | Base | | 90.667338 | 72,533.87 | 75.955970 | 60,764.78 | -11,769.09 | 0.01 |
| 097023CD5 | BOEING CO SR UNSECURED 03/29 3.2 | | | | | 3.200000 | 01 Mar 2029 | | |
| | 260,000.000 | Local | | 99.337558 | 258,277.65 | 89.331380 | 232,261.59 | -26,016.06 | 0.02 |
| | | Base | | 99.337558 | 258,277.65 | 89.331380 | 232,261.59 | -26,016.06 | 0.02 |
| 097023CH6 | BOEING CO SR UNSECURED 05/26 3.1 | | | | | 3.100000 | 01 May 2026 | | |
| | 50,000.000 | Local | | 99.977840 | 49,988.92 | 94.927715 | 47,463.86 | -2,525.06 | 0.00 |
| | | Base | | 99.977840 | 49,988.92 | 94.927715 | 47,463.86 | -2,525.06 | 0.00 |
| 097023CM5 | BOEING CO SR UNSECURED 02/27 2.7 | | | | | 2.700000 | 01 Feb 2027 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 70,000.000 | Local | | 99.891471 | 69,924.03 | 92.157345 | 64,510.14 | -5,413.89 | 0.01 |
| | | Base | | 99.891471 | 69,924.03 | 92.157345 | 64,510.14 | -5,413.89 | 0.01 |
| 097023CP8 | BOEING CO SR UNSECURED 02/35 3.25 | | | | | 3.250000 | 01 Feb 2035 | | |
| | 430,000.000 | Local | | 96.456351 | 414,762.31 | 78.748123 | 338,616.93 | -76,145.38 | 0.03 |
| | | Base | | 96.456351 | 414,762.31 | 78.748123 | 338,616.93 | -76,145.38 | 0.03 |
| 097023CQ6 | BOEING CO SR UNSECURED 02/50 3.75 | | | | | 3.750000 | 01 Feb 2050 | | |
| | 50,000.000 | Local | | 96.325120 | 48,162.56 | 69.679592 | 34,839.80 | -13,322.76 | 0.00 |
| | | Base | | 96.325120 | 48,162.56 | 69.679592 | 34,839.80 | -13,322.76 | 0.00 |
| 097023CT0 | BOEING CO SR UNSECURED 05/25 4.875 | | | | | 4.875000 | 01 May 2025 | | |
| | 490,000.000 | Local | | 100.000000 | 490,000.00 | 98.903482 | 484,627.06 | -5,372.94 | 0.05 |
| | | Base | | 100.000000 | 490,000.00 | 98.903482 | 484,627.06 | -5,372.94 | 0.05 |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | | 5.705000 | 01 May 2040 | | |
| | 240,000.000 | Local | | 101.794713 | 244,307.31 | 95.830662 | 229,993.59 | -14,313.72 | 0.02 |
| | | Base | | 101.794713 | 244,307.31 | 95.830662 | 229,993.59 | -14,313.72 | 0.02 |
| 097023CY9 | BOEING CO SR UNSECURED 05/30 5.15 | | | | | 5.150000 | 01 May 2030 | | |
| | 90,000.000 | Local | | 105.042500 | 94,538.25 | 96.871509 | 87,184.36 | -7,353.89 | 0.01 |
| | | Base | | 105.042500 | 94,538.25 | 96.871509 | 87,184.36 | -7,353.89 | 0.01 |
| 097023DG7 | BOEING CO SR UNSECURED 02/26 2.196 | | | | | 2.196000 | 04 Feb 2026 | | |
| | 1,060,000.000 | Local | | 99.843500 | 1,058,341.10 | 93.644107 | 992,627.53 | -65,713.57 | 0.10 |
| | | Base | | 99.843500 | 1,058,341.10 | 93.644107 | 992,627.53 | -65,713.57 | 0.10 |
| 10373QAZ3 | BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588 | | | | | 3.588000 | 14 Apr 2027 | | |
| | 130,000.000 | Local | | 98.557000 | 128,124.10 | 96.399560 | 125,319.43 | -2,804.67 | 0.01 |
| | | Base | | 98.557000 | 128,124.10 | 96.399560 | 125,319.43 | -2,804.67 | 0.01 |
| 10373QBE9 | BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41 | | | | | 3.410000 | 11 Feb 2026 | | |
| | 290,000.000 | Local | | 100.001597 | 290,004.63 | 97.234402 | 281,979.77 | -8,024.86 | 0.03 |
| | | Base | | 100.001597 | 290,004.63 | 97.234402 | 281,979.77 | -8,024.86 | 0.03 |
| 10373QBG4 | BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3 | | | | | 3.000000 | 24 Feb 2050 | | |
| | 1,020,000.000 | Local | | 100.000687 | 1,020,007.01 | 68.368351 | 697,357.18 | -322,649.83 | 0.07 |
| | | Base | | 100.000687 | 1,020,007.01 | 68.368351 | 697,357.18 | -322,649.83 | 0.07 |
| 10373QBL3 | BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633 | | | | | 3.633000 | 06 Apr 2030 | | |

Holdings

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



As of: March 28, 2024

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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 |
| | | 200,000.000 | Local 100.000000 | 200,000.00 | 94.253793 | 188,507.59 | -11,492.41 | 0.02 |
| | | | Base 100.000000 | 200,000.00 | 94.253793 | 188,507.59 | -11,492.41 | 0.02 |
| 10569FAA6 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A | | | | 3.626000 | 25 Sep 2061 | | |
| | Original Face: | 1,218,294.840 | Local 99.927305 | 1,217,409.20 | 94.427630 | 1,150,406.94 | -67,002.26 | 0.12 |
| | | 1,750,000.000 | Base 99.927305 | 1,217,409.20 | 94.427630 | 1,150,406.94 | -67,002.26 | 0.11 |
| 10569JAA8 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A | | | | 5.108000 | 25 Jul 2062 | | |
| | Original Face: | 719,375.720 | Local 99.998223 | 719,362.94 | 97.832330 | 703,782.03 | -15,580.91 | 0.07 |
| | | 880,000.000 | Base 99.998223 | 719,362.94 | 97.832330 | 703,782.03 | -15,580.91 | 0.07 |
| 10569LAA3 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM3 A1 144A | | | | 6.191000 | 25 Mar 2064 | | |
| | Original Face: | 650,000.000 | Local 99.998431 | 649,989.80 | 100.340710 | 652,214.62 | 2,224.82 | 0.07 |
| | | 650,000.000 | Base 99.998431 | 649,989.80 | 100.340710 | 652,214.62 | 2,224.82 | 0.06 |
| 110122CM8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9 | | | | 2.900000 | 26 Jul 2024 | | |
| | | 428,000.000 | Local 100.133360 | 428,570.78 | 99.162121 | 424,413.88 | -4,156.90 | 0.04 |
| | | | Base 100.133360 | 428,570.78 | 99.162121 | 424,413.88 | -4,156.90 | 0.04 |
| 110122CP1 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4 | | | | 3.400000 | 26 Jul 2029 | | |
| | | 158,000.000 | Local 105.764468 | 167,107.86 | 93.962752 | 148,461.15 | -18,646.71 | 0.02 |
| | | | Base 105.764468 | 167,107.86 | 93.962752 | 148,461.15 | -18,646.71 | 0.01 |
| 110122EG9 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1 | | | | 5.100000 | 22 Feb 2031 | | |
| | | 250,000.000 | Local 99.845028 | 249,612.57 | 101.056580 | 252,641.45 | 3,028.88 | 0.03 |
| | | | Base 99.845028 | 249,612.57 | 101.056580 | 252,641.45 | 3,028.88 | 0.02 |
| 110122EH7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2 | | | | 5.200000 | 22 Feb 2034 | | |
| | | 700,000.000 | Local 99.977191 | 699,840.34 | 101.616050 | 711,312.35 | 11,472.01 | 0.07 |
| | | | Base 99.977191 | 699,840.34 | 101.616050 | 711,312.35 | 11,472.01 | 0.07 |
| 110122EK0 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55 | | | | 5.550000 | 22 Feb 2054 | | |
| | | 140,000.000 | Local 99.609557 | 139,453.38 | 103.304336 | 144,626.07 | 5,172.69 | 0.01 |
| | | | Base 99.609557 | 139,453.38 | 103.304336 | 144,626.07 | 5,172.69 | 0.01 |
| 110122EL8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65 | | | | 5.650000 | 22 Feb 2064 | | |
| | | 110,000.000 | Local 99.575309 | 109,532.84 | 103.172575 | 113,489.83 | 3,956.99 | 0.01 |
| | | | Base 99.575309 | 109,532.84 | 103.172575 | 113,489.83 | 3,956.99 | 0.01 |
| 11135FBP5 | BROADCOM INC SR UNSECURED 144A 11/35 3.137 | | | | 3.137000 | 15 Nov 2035 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 1,600,000.000 | Local | 99.877167 | 1,598,034.67 | 80.796468 | 1,292,743.49 | -305,291.18 | 0.13 |
| | | | Base | 99.878386 | 1,598,054.18 | 80.796468 | 1,292,743.49 | -305,310.69 | 0.12 |
| 12008RAP2 | BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25 | | | | 4.250000 | 01 Feb 2032 | | | |
| | | 60,000.000 | Local | 93.874250 | 56,324.55 | 89.699490 | 53,819.69 | -2,504.86 | 0.01 |
| | | | Base | 93.874250 | 56,324.55 | 89.699490 | 53,819.69 | -2,504.86 | 0.01 |
| 12433XAG4 | BX TRUST BX 2020 VIVA D 144A | | | | 3.548750 | 11 Mar 2044 | | | |
| | | 930,000.000 | Local | 101.143298 | 940,632.67 | 86.005050 | 799,846.97 | -140,785.70 | 0.08 |
| Original Face: | | 930,000.000 | Base | 101.143298 | 940,632.67 | 86.005050 | 799,846.97 | -140,785.70 | 0.08 |
| 12434GAA3 | BX TRUST BX 2023 XL3 A 144A | | | | 7.086750 | 09 Dec 2040 | | | |
| | | 730,000.000 | Local | 99.754104 | 728,204.96 | 100.621560 | 734,537.39 | 6,332.43 | 0.08 |
| Original Face: | | 730,000.000 | Base | 99.754104 | 728,204.96 | 100.621560 | 734,537.39 | 6,332.43 | 0.07 |
| 1248EPCN1 | CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5 | | | | 4.500000 | 01 May 2032 | | | |
| | | 780,000.000 | Local | 99.372164 | 775,102.88 | 80.316240 | 626,466.67 | -148,636.21 | 0.06 |
| | | | Base | 99.372164 | 775,102.88 | 80.316240 | 626,466.67 | -148,636.21 | 0.06 |
| 1248EPCQ4 | CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75 | | | | 4.750000 | 01 Feb 2032 | | | |
| | | 120,000.000 | Local | 94.780000 | 113,736.00 | 81.618320 | 97,941.98 | -15,794.02 | 0.01 |
| | | | Base | 94.780000 | 113,736.00 | 81.618320 | 97,941.98 | -15,794.02 | 0.01 |
| 12515GAD9 | CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4 | | | | 3.631000 | 10 Feb 2050 | | | |
| | | 380,000.000 | Local | 92.761829 | 352,494.95 | 92.376840 | 351,031.99 | -1,462.96 | 0.04 |
| Original Face: | | 380,000.000 | Base | 92.761829 | 352,494.95 | 92.376840 | 351,031.99 | -1,462.96 | 0.03 |
| 125523AH3 | CIGNA GROUP/THE COMPANY GUAR 10/28 4.375 | | | | 4.375000 | 15 Oct 2028 | | | |
| | | 1,240,000.000 | Local | 106.508319 | 1,320,703.15 | 97.624308 | 1,210,541.42 | -110,161.73 | 0.12 |
| | | | Base | 106.508319 | 1,320,703.15 | 97.624308 | 1,210,541.42 | -110,161.73 | 0.12 |
| 125523AJ9 | CIGNA GROUP/THE COMPANY GUAR 08/38 4.8 | | | | 4.800000 | 15 Aug 2038 | | | |
| | | 960,000.000 | Local | 110.167959 | 1,057,612.41 | 94.104974 | 903,407.75 | -154,204.66 | 0.09 |
| | | | Base | 110.167959 | 1,057,612.41 | 94.104974 | 903,407.75 | -154,204.66 | 0.09 |
| 125523AK6 | CIGNA GROUP/THE COMPANY GUAR 12/48 4.9 | | | | 4.900000 | 15 Dec 2048 | | | |
| | | 60,000.000 | Local | 110.826533 | 66,495.92 | 91.214372 | 54,728.62 | -11,767.30 | 0.01 |
| | | | Base | 110.826533 | 66,495.92 | 91.214372 | 54,728.62 | -11,767.30 | 0.01 |
| 12563EAA1 | CIFC FUNDING LTD CIFC 2021 1A A1 144A | | | | 6.696280 | 25 Apr 2033 | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 340,000.000 | Local | | 99.594591 | 338,621.61 | 100.052800 | 340,179.52 | 1,557.91 | 0.04 |
| | 340,000.000 | Base | | 99.594591 | 338,621.61 | 100.052800 | 340,179.52 | 1,557.91 | 0.03 |
| 12569UAA9 | CIM TRUST CIM 2023 R4 A1 144A | | | | | 5.000000 | 25 May 2062 | | |
| Original Face: | 1,336,565.740 | Local | | 98.660863 | 1,318,667.30 | 98.662160 | 1,318,684.63 | 17.33 | 0.14 |
| | 1,490,000.000 | Base | | 98.660863 | 1,318,667.30 | 98.662160 | 1,318,684.63 | 17.33 | 0.13 |
| 12591KAG0 | COMM MORTGAGE TRUST COMM 2013 CR12 AM | | | | | 4.300000 | 10 Oct 2046 | | |
| Original Face: | 0.000 | Local | | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | Base | | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 12595BAJ0 | CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C | | | | | 4.264798 | 15 Jun 2050 | | |
| Original Face: | 1,000,000.000 | Local | | 95.053883 | 950,538.83 | 83.048730 | 830,487.30 | -120,051.53 | 0.09 |
| | 1,000,000.000 | Base | | 95.053883 | 950,538.83 | 83.048730 | 830,487.30 | -120,051.53 | 0.08 |
| 12597XAC5 | CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A | | | | | 4.677969 | 25 Aug 2060 | | |
| Original Face: | 486,464.370 | Local | | 99.998600 | 486,457.56 | 99.095220 | 482,062.94 | -4,394.62 | 0.05 |
| | 900,000.000 | Base | | 99.998600 | 486,457.56 | 99.095220 | 482,062.94 | -4,394.62 | 0.05 |
| 12629NAJ4 | COMM MORTGAGE TRUST COMM 2015 DC1 B | | | | | 4.035000 | 10 Feb 2048 | | |
| Original Face: | 240,000.000 | Local | | 102.167475 | 245,201.94 | 93.312470 | 223,949.93 | -21,252.01 | 0.02 |
| | 240,000.000 | Base | | 102.167475 | 245,201.94 | 93.312470 | 223,949.93 | -21,252.01 | 0.02 |
| 126307BB2 | CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125 | | | | | 4.125000 | 01 Dec 2030 | | |
| Original Face: | 210,000.000 | Local | | 78.079057 | 163,966.02 | 71.474810 | 150,097.10 | -13,868.92 | 0.02 |
| | | Base | | 78.079057 | 163,966.02 | 71.474810 | 150,097.10 | -13,868.92 | 0.01 |
| 126307BF3 | CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375 | | | | | 3.375000 | 15 Feb 2031 | | |
| Original Face: | 200,000.000 | Local | | 85.954365 | 171,908.73 | 67.970465 | 135,940.93 | -35,967.80 | 0.01 |
| | | Base | | 85.954365 | 171,908.73 | 67.970465 | 135,940.93 | -35,967.80 | 0.01 |
| 126307BH9 | CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5 | | | | | 4.500000 | 15 Nov 2031 | | |
| Original Face: | 1,240,000.000 | Local | | 89.443860 | 1,109,103.86 | 70.786738 | 877,755.55 | -231,348.31 | 0.09 |
| | | Base | | 89.443860 | 1,109,103.86 | 70.786738 | 877,755.55 | -231,348.31 | 0.08 |
| 126438AE0 | CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A | | | | | 2.815900 | 15 Aug 2037 | | |
| Original Face: | 450,000.000 | Local | | 103.909242 | 467,591.59 | 92.855820 | 417,851.19 | -49,740.40 | 0.04 |
| | 450,000.000 | Base | | 103.909242 | 467,591.59 | 92.855820 | 417,851.19 | -49,740.40 | 0.04 |
| 12651YAA0 | CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A | | | | | 4.000000 | 01 Aug 2057 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| Original Face: | | 233,633.150 | Local | 102.720825 | 239,989.90 | 92.431670 | 215,951.02 | -24,038.88 | 0.02 |
| | | 830,000.000 | Base | 102.720825 | 239,989.90 | 92.431670 | 215,951.02 | -24,038.88 | 0.02 |
| 12652XAA1 | CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A | | | | 3.646300 | 13 Nov 2039 | | | |
| Original Face: | | 330,000.000 | Local | 102.137703 | 337,054.42 | 65.039070 | 214,628.93 | -122,425.49 | 0.02 |
| | | 330,000.000 | Base | 102.137703 | 337,054.42 | 65.039070 | 214,628.93 | -122,425.49 | 0.02 |
| 12653TAB7 | CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A | | | | 3.500000 | 25 Feb 2048 | | | |
| Original Face: | | 765,665.480 | Local | 97.859328 | 749,275.09 | 88.362200 | 676,558.86 | -72,716.23 | 0.07 |
| | | 3,881,000.000 | Base | 97.859328 | 749,275.09 | 88.362200 | 676,558.86 | -72,716.23 | 0.06 |
| 12653VAA4 | CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A | | | | 6.353010 | 15 May 2036 | | | |
| Original Face: | | 1,047,394.210 | Local | 100.000000 | 1,047,394.21 | 100.000200 | 1,047,396.30 | 2.09 | 0.11 |
| | | 1,050,000.000 | Base | 100.000000 | 1,047,394.21 | 100.000200 | 1,047,396.30 | 2.09 | 0.10 |
| 12655VAB0 | CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A | | | | 3.860000 | 25 Oct 2059 | | | |
| Original Face: | | 309,814.740 | Local | 99.999183 | 309,812.21 | 96.950010 | 300,365.42 | -9,446.79 | 0.03 |
| | | 1,200,000.000 | Base | 99.999183 | 309,812.21 | 96.950010 | 300,365.42 | -9,446.79 | 0.03 |
| 12656KAE7 | COMM MORTGAGE TRUST COMM 2020 CX B 144A | | | | 2.446000 | 10 Nov 2046 | | | |
| Original Face: | | 870,000.000 | Local | 102.600294 | 892,622.56 | 80.520180 | 700,525.57 | -192,096.99 | 0.07 |
| | | 870,000.000 | Base | 102.600294 | 892,622.56 | 80.520180 | 700,525.57 | -192,096.99 | 0.07 |
| 12661GAE9 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A | | | | 3.957033 | 25 Jan 2060 | | | |
| Original Face: | | 990,000.000 | Local | 104.139479 | 1,030,980.84 | 79.203550 | 784,115.15 | -246,865.69 | 0.08 |
| | | 990,000.000 | Base | 104.139479 | 1,030,980.84 | 79.203550 | 784,115.15 | -246,865.69 | 0.08 |
| 12662TAA8 | CREDIT SUISSE MORTGAGE TRUST CSMC 2022 7R 1A1 144A | | | | 9.820310 | 25 Oct 2066 | | | |
| Original Face: | | 980,002.400 | Local | 100.000000 | 980,002.40 | 97.607260 | 956,553.49 | -23,448.91 | 0.10 |
| | | 1,110,150.000 | Base | 100.000000 | 980,002.40 | 97.607260 | 956,553.49 | -23,448.91 | 0.09 |
| 126650CL2 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | | | | 3.875000 | 20 Jul 2025 | | | |
| | | 186,000.000 | Local | 99.970317 | 185,944.79 | 98.136905 | 182,534.64 | -3,410.15 | 0.02 |
| | | | Base | 99.970317 | 185,944.79 | 98.136905 | 182,534.64 | -3,410.15 | 0.02 |
| 126650CN8 | CVS HEALTH CORP SR UNSECURED 07/45 5.125 | | | | 5.125000 | 20 Jul 2045 | | | |
| | | 200,000.000 | Local | 104.846495 | 209,692.99 | 92.247329 | 184,494.66 | -25,198.33 | 0.02 |
| | | | Base | 104.846495 | 209,692.99 | 92.247329 | 184,494.66 | -25,198.33 | 0.02 |
| 126650CX6 | CVS HEALTH CORP SR UNSECURED 03/28 4.3 | | | | 4.300000 | 25 Mar 2028 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 484,000.000 | Local 101.213448 | 489,873.09 | 97.623887 | 472,499.61 | -17,373.48 | 0.05 |
| | | | Base 101.213448 | 489,873.09 | 97.623887 | 472,499.61 | -17,373.48 | 0.05 |
| 126650CZ1 | CVS HEALTH CORP SR UNSECURED 03/48 5.05 | | | | 5.050000 | 25 Mar 2048 | | |
| | | 740,000.000 | Local 117.683392 | 870,857.10 | 90.845741 | 672,258.48 | -198,598.62 | 0.07 |
| | | | Base 117.683392 | 870,857.10 | 90.845741 | 672,258.48 | -198,598.62 | 0.06 |
| 126650DH0 | CVS HEALTH CORP SR UNSECURED 04/27 3.625 | | | | 3.625000 | 01 Apr 2027 | | |
| | | 90,000.000 | Local 99.918200 | 89,926.38 | 96.228860 | 86,605.97 | -3,320.41 | 0.01 |
| | | | Base 99.918200 | 89,926.38 | 96.228860 | 86,605.97 | -3,320.41 | 0.01 |
| 126650DJ6 | CVS HEALTH CORP SR UNSECURED 04/30 3.75 | | | | 3.750000 | 01 Apr 2030 | | |
| | | 1,730,000.000 | Local 104.408732 | 1,806,271.06 | 93.186089 | 1,612,119.34 | -194,151.72 | 0.17 |
| | | | Base 104.408732 | 1,806,271.06 | 93.186089 | 1,612,119.34 | -194,151.72 | 0.15 |
| 126650DK3 | CVS HEALTH CORP SR UNSECURED 04/40 4.125 | | | | 4.125000 | 01 Apr 2040 | | |
| | | 120,000.000 | Local 98.548275 | 118,257.93 | 84.329241 | 101,195.09 | -17,062.84 | 0.01 |
| | | | Base 98.548275 | 118,257.93 | 84.329241 | 101,195.09 | -17,062.84 | 0.01 |
| 126650DQ0 | CVS HEALTH CORP SR UNSECURED 02/31 1.875 | | | | 1.875000 | 28 Feb 2031 | | |
| | | 90,000.000 | Local 90.238967 | 81,215.07 | 81.547311 | 73,392.58 | -7,822.49 | 0.01 |
| | | | Base 90.238967 | 81,215.07 | 81.547311 | 73,392.58 | -7,822.49 | 0.01 |
| 126650DR8 | CVS HEALTH CORP SR UNSECURED 09/31 2.125 | | | | 2.125000 | 15 Sep 2031 | | |
| | | 300,000.000 | Local 99.520133 | 298,560.40 | 81.653874 | 244,961.62 | -53,598.78 | 0.03 |
| | | | Base 99.520133 | 298,560.40 | 81.653874 | 244,961.62 | -53,598.78 | 0.02 |
| 127097AG8 | COTERRA ENERGY INC SR UNSECURED 05/27 3.9 | | | | 3.900000 | 15 May 2027 | | |
| | | 370,000.000 | Local 99.128930 | 366,777.04 | 96.294620 | 356,290.09 | -10,486.95 | 0.04 |
| | | | Base 99.128930 | 366,777.04 | 96.294620 | 356,290.09 | -10,486.95 | 0.03 |
| 127097AK9 | COTERRA ENERGY INC SR UNSECURED 03/29 4.375 | | | | 4.375000 | 15 Mar 2029 | | |
| | | 800,000.000 | Local 103.609199 | 828,873.59 | 96.245777 | 769,966.22 | -58,907.37 | 0.08 |
| | | | Base 103.609199 | 828,873.59 | 96.245777 | 769,966.22 | -58,907.37 | 0.07 |
| 12768EAG1 | CAESARS ENTERTAINMENT CORP TERM LOAN B | | | | | 06 Feb 2030 | | |
| | | 59,550.000 | Local 100.000000 | 59,550.00 | 100.125000 | 59,624.44 | 74.44 | 0.01 |
| | | | Base 100.000000 | 59,550.00 | 100.125000 | 59,624.44 | 74.44 | 0.01 |
| 12768EAH9 | CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1 | | | | | 06 Feb 2031 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 910,000.000 | Local | | 99.753459 | 907,756.48 | 99.950000 | 909,545.00 | 1,788.52 | 0.09 |
| | | Base | | 99.753459 | 907,756.48 | 99.950000 | 909,545.00 | 1,788.52 | 0.09 |
| 12769GAB6 | CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7 | | | | | 7.000000 | 15 Feb 2030 | | |
| | 100,000.000 | Local | | 101.679420 | 101,679.42 | 102.627800 | 102,627.80 | 948.38 | 0.01 |
| | | Base | | 101.679420 | 101,679.42 | 102.627800 | 102,627.80 | 948.38 | 0.01 |
| 12769GAC4 | CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5 | | | | | 6.500000 | 15 Feb 2032 | | |
| | 80,000.000 | Local | | 100.000000 | 80,000.00 | 100.931600 | 80,745.28 | 745.28 | 0.01 |
| | | Base | | 100.000000 | 80,000.00 | 100.931600 | 80,745.28 | 745.28 | 0.01 |
| 133434AA8 | CAMERON LNG LLC SR SECURED 144A 07/31 2.902 | | | | | 2.902000 | 15 Jul 2031 | | |
| | 610,000.000 | Local | | 105.226275 | 641,880.28 | 85.911018 | 524,057.21 | -117,823.07 | 0.05 |
| | | Base | | 105.226275 | 641,880.28 | 85.911018 | 524,057.21 | -117,823.07 | 0.05 |
| 133434AB6 | CAMERON LNG LLC SR SECURED 144A 01/35 3.302 | | | | | 3.302000 | 15 Jan 2035 | | |
| | 270,000.000 | Local | | 103.403263 | 279,188.81 | 83.340104 | 225,018.28 | -54,170.53 | 0.02 |
| | | Base | | 103.403263 | 279,188.81 | 83.340104 | 225,018.28 | -54,170.53 | 0.02 |
| 14448CAL8 | CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7 | | | | | 2.700000 | 15 Feb 2031 | | |
| | 40,000.000 | Local | | 99.898675 | 39,959.47 | 86.124916 | 34,449.97 | -5,509.50 | 0.00 |
| | | Base | | 99.898675 | 39,959.47 | 86.124916 | 34,449.97 | -5,509.50 | 0.00 |
| 14448CAQ7 | CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722 | | | | | 2.722000 | 15 Feb 2030 | | |
| | 80,000.000 | Local | | 101.492913 | 81,194.33 | 88.381704 | 70,705.36 | -10,488.97 | 0.01 |
| | | Base | | 101.492913 | 81,194.33 | 88.381704 | 70,705.36 | -10,488.97 | 0.01 |
| 14448CAS3 | CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577 | | | | | 3.577000 | 05 Apr 2050 | | |
| | 30,000.000 | Local | | 101.610667 | 30,483.20 | 74.517552 | 22,355.27 | -8,127.93 | 0.00 |
| | | Base | | 101.610667 | 30,483.20 | 74.517552 | 22,355.27 | -8,127.93 | 0.00 |
| 14855NAB2 | CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B | | | | | | 22 Oct 2026 | | |
| | 424,021.730 | Local | | 99.467324 | 421,763.07 | 100.000000 | 424,021.73 | 2,258.66 | 0.04 |
| | | Base | | 99.467324 | 421,763.07 | 100.000000 | 424,021.73 | 2,258.66 | 0.04 |
| 15135BAR2 | CENTENE CORP SR UNSECURED 12/27 4.25 | | | | | 4.250000 | 15 Dec 2027 | | |
| | 210,000.000 | Local | | 100.575429 | 211,208.40 | 95.400300 | 200,340.63 | -10,867.77 | 0.02 |
| | | Base | | 100.575429 | 211,208.40 | 95.400300 | 200,340.63 | -10,867.77 | 0.02 |
| 15135BAT8 | CENTENE CORP SR UNSECURED 12/29 4.625 | | | | | 4.625000 | 15 Dec 2029 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 380,000.000 | Local 102.047684 | 387,781.20 | 95.017870 | 361,067.91 | -26,713.29 | 0.04 |
| | | | Base 102.047684 | 387,781.20 | 95.017870 | 361,067.91 | -26,713.29 | 0.03 |
| 15135BAW1 | CENTENE CORP SR UNSECURED 10/30 3 | | | | 3.000000 | 15 Oct 2030 | | |
| | | 30,000.000 | Local 94.151100 | 28,245.33 | 85.702990 | 25,710.90 | -2,534.43 | 0.00 |
| | | | Base 94.151100 | 28,245.33 | 85.702990 | 25,710.90 | -2,534.43 | 0.00 |
| 15135BAZ4 | CENTENE CORP SR UNSECURED 08/31 2.625 | | | | 2.625000 | 01 Aug 2031 | | |
| | | 30,000.000 | Local 91.357567 | 27,407.27 | 82.098870 | 24,629.66 | -2,777.61 | 0.00 |
| | | | Base 91.357567 | 27,407.27 | 82.098870 | 24,629.66 | -2,777.61 | 0.00 |
| 161175AY0 | CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908 | | | | 4.908000 | 23 Jul 2025 | | |
| | | 260,000.000 | Local 102.852812 | 267,417.31 | 98.796892 | 256,871.92 | -10,545.39 | 0.03 |
| | | | Base 102.852812 | 267,417.31 | 98.796892 | 256,871.92 | -10,545.39 | 0.02 |
| 161175AZ7 | CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384 | | | | 6.384000 | 23 Oct 2035 | | |
| | | 50,000.000 | Local 107.825680 | 53,912.84 | 98.938208 | 49,469.10 | -4,443.74 | 0.01 |
| | | | Base 107.825680 | 53,912.84 | 98.938208 | 49,469.10 | -4,443.74 | 0.00 |
| 161175BA1 | CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484 | | | | 6.484000 | 23 Oct 2045 | | |
| | | 20,000.000 | Local 113.408700 | 22,681.74 | 92.781497 | 18,556.30 | -4,125.44 | 0.00 |
| | | | Base 113.408700 | 22,681.74 | 92.781497 | 18,556.30 | -4,125.44 | 0.00 |
| 161175BC7 | CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834 | | | | 6.834000 | 23 Oct 2055 | | |
| | | 30,000.000 | Local 111.651100 | 33,495.33 | 96.118179 | 28,835.45 | -4,659.88 | 0.00 |
| | | | Base 111.651100 | 33,495.33 | 96.118179 | 28,835.45 | -4,659.88 | 0.00 |
| 161175BK9 | CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2 | | | | 4.200000 | 15 Mar 2028 | | |
| | | 780,000.000 | Local 98.187215 | 765,860.28 | 94.233206 | 735,019.01 | -30,841.27 | 0.08 |
| | | | Base 98.187215 | 765,860.28 | 94.233206 | 735,019.01 | -30,841.27 | 0.07 |
| 161175BL7 | CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375 | | | | 5.375000 | 01 May 2047 | | |
| | | 40,000.000 | Local 88.899775 | 35,559.91 | 80.668053 | 32,267.22 | -3,292.69 | 0.00 |
| | | | Base 88.899775 | 35,559.91 | 80.668053 | 32,267.22 | -3,292.69 | 0.00 |
| 161175BN3 | CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75 | | | | 5.750000 | 01 Apr 2048 | | |
| | | 400,000.000 | Local 121.280613 | 485,122.45 | 84.431415 | 337,725.66 | -147,396.79 | 0.03 |
| | | | Base 121.280613 | 485,122.45 | 84.431415 | 337,725.66 | -147,396.79 | 0.03 |
| 161175BR4 | CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05 | | | | 5.050000 | 30 Mar 2029 | | |

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Holdings

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



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 1,470,000.000 | Local 110.647784 | 1,626,522.42 | 96.412376 | 1,417,261.93 | -209,260.49 | 0.15 |
| | | | Base 110.647784 | 1,626,522.42 | 96.412376 | 1,417,261.93 | -209,260.49 | 0.14 |
| 161175BS2 | CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125 | | | | 5.125000 | 01 Jul 2049 | | |
| | | 610,000.000 | Local 80.933574 | 493,694.80 | 77.417102 | 472,244.32 | -21,450.48 | 0.05 |
| | | | Base 80.933574 | 493,694.80 | 77.417102 | 472,244.32 | -21,450.48 | 0.05 |
| 161175BT0 | CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8 | | | | 4.800000 | 01 Mar 2050 | | |
| | | 220,000.000 | Local 103.212850 | 227,068.27 | 73.952563 | 162,695.64 | -64,372.63 | 0.02 |
| | | | Base 103.212850 | 227,068.27 | 73.952563 | 162,695.64 | -64,372.63 | 0.02 |
| 161175CE2 | CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5 | | | | 3.500000 | 01 Mar 2042 | | |
| | | 360,000.000 | Local 88.030256 | 316,908.92 | 66.856626 | 240,683.85 | -76,225.07 | 0.02 |
| | | | Base 88.030256 | 316,908.92 | 66.856626 | 240,683.85 | -76,225.07 | 0.02 |
| 161175CJ1 | CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4 | | | | 4.400000 | 01 Apr 2033 | | |
| | | 440,000.000 | Local 99.689134 | 438,632.19 | 88.730604 | 390,414.66 | -48,217.53 | 0.04 |
| | | | Base 99.689134 | 438,632.19 | 88.730604 | 390,414.66 | -48,217.53 | 0.04 |
| 161175CL6 | CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5 | | | | 5.500000 | 01 Apr 2063 | | |
| | | 80,000.000 | Local 100.763188 | 80,610.55 | 78.619002 | 62,895.20 | -17,715.35 | 0.01 |
| | | | Base 100.763188 | 80,610.55 | 78.619002 | 62,895.20 | -17,715.35 | 0.01 |
| 16117LCB3 | CHARTER COMMUNIC OPERATING LLC 2023 TERM LOAN B4 | | | | | 07 Dec 2030 | | |
| | | 218,619.070 | Local 100.419346 | 219,535.84 | 98.906200 | 216,227.81 | -3,308.03 | 0.02 |
| | | | Base 100.419346 | 219,535.84 | 98.906200 | 216,227.81 | -3,308.03 | 0.02 |
| 16411QAQ7 | CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4 | | | | 4.000000 | 01 Mar 2031 | | |
| | | 80,000.000 | Local 103.564700 | 82,851.76 | 90.809355 | 72,647.48 | -10,204.28 | 0.01 |
| | | | Base 103.564700 | 82,851.76 | 90.809355 | 72,647.48 | -10,204.28 | 0.01 |
| 16411QAN1 | CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25 | | | | 3.250000 | 31 Jan 2032 | | |
| | | 420,000.000 | Local 100.238943 | 421,003.56 | 85.208600 | 357,876.12 | -63,127.44 | 0.04 |
| | | | Base 100.238943 | 421,003.56 | 85.208600 | 357,876.12 | -63,127.44 | 0.03 |
| 16411RAK5 | CHENIERE ENERGY INC SR UNSECURED 10/28 4.625 | | | | 4.625000 | 15 Oct 2028 | | |
| | | 200,000.000 | Local 100.000000 | 200,000.00 | 96.809078 | 193,618.16 | -6,381.84 | 0.02 |
| | | | Base 100.000000 | 200,000.00 | 96.809078 | 193,618.16 | -6,381.84 | 0.02 |
| 166764CA6 | CHEVRON CORP SR UNSECURED 05/50 3.078 | | | | 3.078000 | 11 May 2050 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 440,000.000 | Local | 108.058898 | 475,459.15 | 71.784302 | 315,850.93 | -159,608.22 | 0.03 | |
| | | Base | 108.058898 | 475,459.15 | 71.784302 | 315,850.93 | -159,608.22 | 0.03 | |
| 16678RBU0 | CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A | | | | | 5.693890 | 25 Aug 2035 | | |
| | 109,642.200 | Local | 94.624889 | 103,748.81 | 92.783810 | 101,730.21 | -2,018.60 | 0.01 | |
| Original Face: | 21,100,000.000 | Base | 94.624889 | 103,748.81 | 92.783810 | 101,730.21 | -2,018.60 | 0.01 | |
| 17252MAN0 | CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7 | | | | | 3.700000 | 01 Apr 2027 | | |
| | 140,000.000 | Local | 100.112350 | 140,157.29 | 97.183240 | 136,056.54 | -4,100.75 | 0.01 | |
| | | Base | 100.112350 | 140,157.29 | 97.183240 | 136,056.54 | -4,100.75 | 0.01 | |
| 17252MAQ3 | CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4 | | | | | 4.000000 | 01 May 2032 | | |
| | 170,000.000 | Local | 98.484524 | 167,423.69 | 94.185331 | 160,115.06 | -7,308.63 | 0.02 | |
| | | Base | 98.484524 | 167,423.69 | 94.185331 | 160,115.06 | -7,308.63 | 0.02 | |
| 17288YAM4 | CITADEL SECURITIES LP 2024 TERM LOAN B | | | | | | 29 Jul 2030 | | |
| | 509,163.180 | Local | 99.877607 | 508,540.00 | 99.850000 | 508,399.44 | -140.56 | 0.05 | |
| | | Base | 99.877607 | 508,540.00 | 99.850000 | 508,399.44 | -140.56 | 0.05 | |
| 172967BL4 | CITIGROUP INC SUBORDINATED 06/32 6.625 | | | | | 6.625000 | 15 Jun 2032 | | |
| | 40,000.000 | Local | 109.630250 | 43,852.10 | 107.258147 | 42,903.26 | -948.84 | 0.00 | |
| | | Base | 109.630250 | 43,852.10 | 107.258147 | 42,903.26 | -948.84 | 0.00 | |
| 172967EW7 | CITIGROUP INC SR UNSECURED 07/39 8.125 | | | | | 8.125000 | 15 Jul 2039 | | |
| | 792,000.000 | Local | 150.817907 | 1,194,477.82 | 127.930675 | 1,013,210.95 | -181,266.87 | 0.10 | |
| | | Base | 150.817907 | 1,194,477.82 | 127.930675 | 1,013,210.95 | -181,266.87 | 0.10 | |
| 172967HA2 | CITIGROUP INC SUBORDINATED 09/43 6.675 | | | | | 6.675000 | 13 Sep 2043 | | |
| | 110,000.000 | Local | 108.825264 | 119,707.79 | 111.894546 | 123,084.00 | 3,376.21 | 0.01 | |
| | | Base | 108.825264 | 119,707.79 | 111.894546 | 123,084.00 | 3,376.21 | 0.01 | |
| 172967HB0 | CITIGROUP INC SUBORDINATED 09/25 5.5 | | | | | 5.500000 | 13 Sep 2025 | | |
| | 1,160,000.000 | Local | 103.119283 | 1,196,183.68 | 99.974162 | 1,159,700.28 | -36,483.40 | 0.12 | |
| | | Base | 103.119283 | 1,196,183.68 | 99.974162 | 1,159,700.28 | -36,483.40 | 0.11 | |
| 172967HQ7 | CITIGROUP INC JR SUBORDINA 12/49 VAR | | | | | 6.300000 | 29 Dec 2049 | | |
| | 100,000.000 | Local | 99.905700 | 99,905.70 | 99.603910 | 99,603.91 | -301.79 | 0.01 | |
| | | Base | 99.905700 | 99,905.70 | 99.603910 | 99,603.91 | -301.79 | 0.01 | |
| 172967HS3 | CITIGROUP INC SUBORDINATED 05/44 5.3 | | | | | 5.300000 | 06 May 2044 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 521,000.000 | Local | | 106.211200 | 553,360.35 | 97.250993 | 506,677.67 | -46,682.68 | 0.05 |
| | | Base | | 106.211200 | 553,360.35 | 97.250993 | 506,677.67 | -46,682.68 | 0.05 |
| 172967JM4 | CITIGROUP INC JR SUBORDINA 12/49 VAR | | | | | 5.950000 | 29 Dec 2049 | | |
| | 440,000.000 | Local | | 99.849000 | 439,335.60 | 99.838340 | 439,288.70 | -46.90 | 0.05 |
| | | Base | | 99.849000 | 439,335.60 | 99.838340 | 439,288.70 | -46.90 | 0.04 |
| 172967JU6 | CITIGROUP INC SR UNSECURED 07/45 4.65 | | | | | 4.650000 | 30 Jul 2045 | | |
| | 704,000.000 | Local | | 101.611398 | 715,344.24 | 90.446021 | 636,739.99 | -78,604.25 | 0.07 |
| | | Base | | 101.611398 | 715,344.24 | 90.446021 | 636,739.99 | -78,604.25 | 0.06 |
| 172967LW9 | CITIGROUP INC SR UNSECURED 04/29 VAR | | | | | 4.075000 | 23 Apr 2029 | | |
| | 400,000.000 | Local | | 105.432863 | 421,731.45 | 95.788070 | 383,152.28 | -38,579.17 | 0.04 |
| | | Base | | 105.432863 | 421,731.45 | 95.788070 | 383,152.28 | -38,579.17 | 0.04 |
| 172967ML2 | CITIGROUP INC SR UNSECURED 01/31 VAR | | | | | 2.666000 | 29 Jan 2031 | | |
| | 670,000.000 | Local | | 102.749284 | 688,420.20 | 86.659664 | 580,619.75 | -107,800.45 | 0.06 |
| | | Base | | 102.749284 | 688,420.20 | 86.659664 | 580,619.75 | -107,800.45 | 0.06 |
| 172967MP3 | CITIGROUP INC SR UNSECURED 03/31 VAR | | | | | 4.412000 | 31 Mar 2031 | | |
| | 390,000.000 | Local | | 100.000000 | 390,000.00 | 95.344556 | 371,843.77 | -18,156.23 | 0.04 |
| | | Base | | 100.000000 | 390,000.00 | 95.344556 | 371,843.77 | -18,156.23 | 0.04 |
| 172967MQ1 | CITIGROUP INC SR UNSECURED 04/26 VAR | | | | | 3.106000 | 08 Apr 2026 | | |
| | 220,000.000 | Local | | 100.989459 | 222,176.81 | 97.479817 | 214,455.60 | -7,721.21 | 0.02 |
| | | Base | | 100.989459 | 222,176.81 | 97.479817 | 214,455.60 | -7,721.21 | 0.02 |
| 172967MS7 | CITIGROUP INC SR UNSECURED 06/31 VAR | | | | | 2.572000 | 03 Jun 2031 | | |
| | 420,000.000 | Local | | 100.000000 | 420,000.00 | 85.389920 | 358,637.66 | -61,362.34 | 0.04 |
| | | Base | | 100.000000 | 420,000.00 | 85.389920 | 358,637.66 | -61,362.34 | 0.03 |
| 172967NE7 | CITIGROUP INC SR UNSECURED 11/32 VAR | | | | | 2.520000 | 03 Nov 2032 | | |
| | 690,000.000 | Local | | 91.340591 | 630,250.08 | 82.046503 | 566,120.87 | -64,129.21 | 0.06 |
| | | Base | | 91.340591 | 630,250.08 | 82.046503 | 566,120.87 | -64,129.21 | 0.05 |
| 172967NN7 | CITIGROUP INC SR UNSECURED 03/33 VAR | | | | | 3.785000 | 17 Mar 2033 | | |
| | 280,000.000 | Local | | 100.402486 | 281,126.96 | 89.405963 | 250,336.70 | -30,790.26 | 0.03 |
| | | Base | | 100.402486 | 281,126.96 | 89.405963 | 250,336.70 | -30,790.26 | 0.02 |
| 172967NS6 | CITIGROUP INC SR UNSECURED 05/28 VAR | | | | | 4.658000 | 24 May 2028 | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 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 100.000000 | 160,000.00 | 98.515152 | 157,624.24 | -2,375.76 | 0.02 |
| | | | Base 100.000000 | 160,000.00 | 98.515152 | 157,624.24 | -2,375.76 | 0.02 |
| 172967NU1 | CITIGROUP INC SR UNSECURED 05/33 VAR | | | | 4.910000 | 24 May 2033 | | |
| | | 200,000.000 | Local 100.000000 | 200,000.00 | 96.409161 | 192,818.32 | -7,181.68 | 0.02 |
| | | | Base 100.000000 | 200,000.00 | 96.409161 | 192,818.32 | -7,181.68 | 0.02 |
| 17307GXX1 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5 | | | | 3.191876 | 25 Aug 2035 | | |
| | | 45,679.660 | Local 87.024006 | 39,752.27 | 76.929690 | 35,141.22 | -4,611.05 | 0.00 |
| Original Face: | | 690,000.000 | Base 87.024006 | 39,752.27 | 76.929690 | 35,141.22 | -4,611.05 | 0.00 |
| 17328CAJ1 | CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 C7 XA | | | | 0.856220 | 15 Dec 2072 | | |
| | | 8,677,222.170 | Local 3.654717 | 317,127.91 | 3.742720 | 324,764.13 | 7,636.22 | 0.03 |
| Original Face: | | 8,880,000.000 | Base 3.654717 | 317,127.91 | 3.742720 | 324,764.13 | 7,636.22 | 0.03 |
| 191216CW8 | COCA COLA CO/THE SR UNSECURED 06/40 2.5 | | | | 2.500000 | 01 Jun 2040 | | |
| | | 10,000.000 | Local 101.559500 | 10,155.95 | 72.818280 | 7,281.83 | -2,874.12 | 0.00 |
| | | | Base 101.559500 | 10,155.95 | 72.818280 | 7,281.83 | -2,874.12 | 0.00 |
| 191216CX6 | COCA COLA CO/THE SR UNSECURED 06/50 2.6 | | | | 2.600000 | 01 Jun 2050 | | |
| | | 400,000.000 | Local 102.010060 | 408,040.24 | 65.508033 | 262,032.13 | -146,008.11 | 0.03 |
| | | | Base 102.010060 | 408,040.24 | 65.508033 | 262,032.13 | -146,008.11 | 0.03 |
| 193051AA7 | COLD STORAGE TRUST COLD 2020 ICE5 A 144A | | | | 6.332480 | 15 Nov 2037 | | |
| | | 1,258,227.870 | Local 100.000000 | 1,258,227.87 | 99.781250 | 1,255,475.50 | -2,752.37 | 0.13 |
| Original Face: | | 1,280,000.000 | Base 100.000000 | 1,258,227.87 | 99.781250 | 1,255,475.50 | -2,752.37 | 0.12 |
| 195325BR5 | REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625 | | | | 5.625000 | 26 Feb 2044 | | |
| | | 1,060,000.000 | Local 117.066066 | 1,240,900.30 | 79.411394 | 841,760.78 | -399,139.52 | 0.09 |
| | | | Base 117.066066 | 1,240,900.30 | 79.411394 | 841,760.78 | -399,139.52 | 0.08 |
| 195325DZ5 | REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25 | | | | 3.250000 | 22 Apr 2032 | | |
| | | 340,000.000 | Local 99.257321 | 337,474.89 | 78.130000 | 265,642.00 | -71,832.89 | 0.03 |
| | | | Base 99.257321 | 337,474.89 | 78.130000 | 265,642.00 | -71,832.89 | 0.03 |
| 195325EA9 | REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125 | | | | 4.125000 | 22 Feb 2042 | | |
| | | 550,000.000 | Local 98.634089 | 542,487.49 | 67.559855 | 371,579.20 | -170,908.29 | 0.04 |
| | | | Base 98.634089 | 542,487.49 | 67.559855 | 371,579.20 | -170,908.29 | 0.04 |
| 19828TAB2 | COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036 | | | | 6.036000 | 15 Nov 2033 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 660,000.000 | Local | | 100.498591 | 663,290.70 | 103.678947 | 684,281.05 | 20,990.35 | 0.07 |
| | | Base | | 100.498591 | 663,290.70 | 103.678947 | 684,281.05 | 20,990.35 | 0.07 |
| 19828TAC0 | COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544 | | | | | 6.544000 | 15 Nov 2053 | | |
| | 190,000.000 | Local | | 100.925032 | 191,757.56 | 108.551736 | 206,248.30 | 14,490.74 | 0.02 |
| | | Base | | 100.925032 | 191,757.56 | 108.551736 | 206,248.30 | 14,490.74 | 0.02 |
| 20030NBH3 | COMCAST CORP COMPANY GUAR 01/33 4.25 | | | | | 4.250000 | 15 Jan 2033 | | |
| | 360,000.000 | Local | | 114.142164 | 410,911.79 | 94.691670 | 340,890.01 | -70,021.78 | 0.04 |
| | | Base | | 114.142164 | 410,911.79 | 94.691670 | 340,890.01 | -70,021.78 | 0.03 |
| 20030NBM2 | COMCAST CORP COMPANY GUAR 08/34 4.2 | | | | | 4.200000 | 15 Aug 2034 | | |
| | 130,000.000 | Local | | 100.470908 | 130,612.18 | 93.244666 | 121,218.07 | -9,394.11 | 0.01 |
| | | Base | | 100.470908 | 130,612.18 | 93.244666 | 121,218.07 | -9,394.11 | 0.01 |
| 20030NBS9 | COMCAST CORP COMPANY GUAR 03/26 3.15 | | | | | 3.150000 | 01 Mar 2026 | | |
| | 210,000.000 | Local | | 101.379990 | 212,897.98 | 96.814100 | 203,309.61 | -9,588.37 | 0.02 |
| | | Base | | 101.379990 | 212,897.98 | 96.814100 | 203,309.61 | -9,588.37 | 0.02 |
| 20030NBU4 | COMCAST CORP COMPANY GUAR 07/46 3.4 | | | | | 3.400000 | 15 Jul 2046 | | |
| | 30,000.000 | Local | | 107.109033 | 32,132.71 | 74.773073 | 22,431.92 | -9,700.79 | 0.00 |
| | | Base | | 107.109033 | 32,132.71 | 74.773073 | 22,431.92 | -9,700.79 | 0.00 |
| 20030NBZ3 | COMCAST CORP COMPANY GUAR 08/47 4 | | | | | 4.000000 | 15 Aug 2047 | | |
| | 70,000.000 | Local | | 99.335671 | 69,534.97 | 81.195256 | 56,836.68 | -12,698.29 | 0.01 |
| | | Base | | 99.335671 | 69,534.97 | 81.195256 | 56,836.68 | -12,698.29 | 0.01 |
| 20030NCC3 | COMCAST CORP COMPANY GUAR 11/47 3.969 | | | | | 3.969000 | 01 Nov 2047 | | |
| | 270,000.000 | Local | | 88.312400 | 238,443.48 | 80.423072 | 217,142.29 | -21,301.19 | 0.02 |
| | | Base | | 88.312400 | 238,443.48 | 80.423072 | 217,142.29 | -21,301.19 | 0.02 |
| 20030NCE9 | COMCAST CORP COMPANY GUAR 11/49 3.999 | | | | | 3.999000 | 01 Nov 2049 | | |
| | 230,000.000 | Local | | 83.399526 | 191,818.91 | 80.860287 | 185,978.66 | -5,840.25 | 0.02 |
| | | Base | | 83.399526 | 191,818.91 | 80.860287 | 185,978.66 | -5,840.25 | 0.02 |
| 20030NCJ8 | COMCAST CORP COMPANY GUAR 03/38 3.9 | | | | | 3.900000 | 01 Mar 2038 | | |
| | 10,000.000 | Local | | 99.625600 | 9,962.56 | 87.228436 | 8,722.84 | -1,239.72 | 0.00 |
| | | Base | | 99.625600 | 9,962.56 | 87.228436 | 8,722.84 | -1,239.72 | 0.00 |
| 20030NCK5 | COMCAST CORP COMPANY GUAR 03/48 4 | | | | | 4.000000 | 01 Mar 2048 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 50,000.000 | Local | | 111.806200 | 55,903.10 | 81.253818 | 40,626.91 | -15,276.19 | 0.00 |
| | | Base | | 111.806200 | 55,903.10 | 81.253818 | 40,626.91 | -15,276.19 | 0.00 |
| 20030NCN9 | COMCAST CORP COMPANY GUAR 10/58 4.95 | | | | | 4.950000 | 15 Oct 2058 | | |
| | 50,000.000 | Local | | 102.962380 | 51,481.19 | 93.740759 | 46,870.38 | -4,610.81 | 0.00 |
| | | Base | | 102.962380 | 51,481.19 | 93.740759 | 46,870.38 | -4,610.81 | 0.00 |
| 20030NCT6 | COMCAST CORP COMPANY GUAR 10/28 4.15 | | | | | 4.150000 | 15 Oct 2028 | | |
| | 580,000.000 | Local | | 100.071322 | 580,413.67 | 97.678069 | 566,532.80 | -13,880.87 | 0.06 |
| | | Base | | 100.071322 | 580,413.67 | 97.678069 | 566,532.80 | -13,880.87 | 0.05 |
| 20030NCU3 | COMCAST CORP COMPANY GUAR 10/30 4.25 | | | | | 4.250000 | 15 Oct 2030 | | |
| | 810,000.000 | Local | | 105.697070 | 856,146.27 | 96.638760 | 782,773.96 | -73,372.31 | 0.08 |
| | | Base | | 105.697070 | 856,146.27 | 96.638760 | 782,773.96 | -73,372.31 | 0.08 |
| 20030NCY5 | COMCAST CORP COMPANY GUAR 11/39 3.25 | | | | | 3.250000 | 01 Nov 2039 | | |
| | 30,000.000 | Local | | 101.504533 | 30,451.36 | 78.317182 | 23,495.15 | -6,956.21 | 0.00 |
| | | Base | | 101.504533 | 30,451.36 | 78.317182 | 23,495.15 | -6,956.21 | 0.00 |
| 20030NCZ2 | COMCAST CORP COMPANY GUAR 02/50 3.45 | | | | | 3.450000 | 01 Feb 2050 | | |
| | 280,000.000 | Local | | 102.302071 | 286,445.80 | 73.079656 | 204,623.04 | -81,822.76 | 0.02 |
| | | Base | | 102.302071 | 286,445.80 | 73.079656 | 204,623.04 | -81,822.76 | 0.02 |
| 20030NDG3 | COMCAST CORP COMPANY GUAR 04/30 3.4 | | | | | 3.400000 | 01 Apr 2030 | | |
| | 170,000.000 | Local | | 99.886818 | 169,807.59 | 92.611629 | 157,439.77 | -12,367.82 | 0.02 |
| | | Base | | 99.886818 | 169,807.59 | 92.611629 | 157,439.77 | -12,367.82 | 0.02 |
| 20030NDH1 | COMCAST CORP COMPANY GUAR 04/40 3.75 | | | | | 3.750000 | 01 Apr 2040 | | |
| | 170,000.000 | Local | | 101.279688 | 172,175.47 | 83.187864 | 141,419.37 | -30,756.10 | 0.01 |
| | | Base | | 101.279688 | 172,175.47 | 83.187864 | 141,419.37 | -30,756.10 | 0.01 |
| 20030NDK4 | COMCAST CORP COMPANY GUAR 04/27 3.3 | | | | | 3.300000 | 01 Apr 2027 | | |
| | 120,000.000 | Local | | 105.696500 | 126,835.80 | 95.718996 | 114,862.80 | -11,973.00 | 0.01 |
| | | Base | | 105.696500 | 126,835.80 | 95.718996 | 114,862.80 | -11,973.00 | 0.01 |
| 20030NDL2 | COMCAST CORP COMPANY GUAR 01/51 2.8 | | | | | 2.800000 | 15 Jan 2051 | | |
| | 390,000.000 | Local | | 92.165236 | 359,444.42 | 63.995800 | 249,583.62 | -109,860.80 | 0.03 |
| | | Base | | 92.165236 | 359,444.42 | 63.995800 | 249,583.62 | -109,860.80 | 0.02 |
| 20030NDS7 | COMCAST CORP COMPANY GUAR 11/51 2.887 | | | | | 2.887000 | 01 Nov 2051 | | |

& Issue has redenominated but Local is not converted
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 530,000.000 | Local 92.039791 | 487,810.89 | 65.092142 | 344,988.35 | -142,822.54 | 0.04 |
| | | | Base 92.039791 | 487,810.89 | 65.092142 | 344,988.35 | -142,822.54 | 0.03 |
| 20030NDU2 | COMCAST CORP COMPANY GUAR 11/56 2.937 | | | | 2.937000 | 01 Nov 2056 | | |
| | | 81,000.000 | Local 99.880272 | 80,903.02 | 63.198210 | 51,190.55 | -29,712.47 | 0.01 |
| | | | Base 99.880272 | 80,903.02 | 63.198210 | 51,190.55 | -29,712.47 | 0.00 |
| 203372AX5 | COMMScope INC SR SECURED 144A 09/29 4.75 | | | | 4.750000 | 01 Sep 2029 | | |
| | | 40,000.000 | Local 92.256300 | 36,902.52 | 71.500000 | 28,600.00 | -8,302.52 | 0.00 |
| | | | Base 92.256300 | 36,902.52 | 71.500000 | 28,600.00 | -8,302.52 | 0.00 |
| 20753UAB6 | FANNIE MAE CAS CAS 2024 R01 1M2 144A | | | | 7.120390 | 25 Jan 2044 | | |
| | | 610,000.000 | Local 100.000000 | 610,000.00 | 100.446960 | 612,726.46 | 2,726.46 | 0.06 |
| Original Face: | | 610,000.000 | Base 100.000000 | 610,000.00 | 100.446960 | 612,726.46 | 2,726.46 | 0.06 |
| 20754EAB1 | FANNIE MAE CAS CAS 2023 R06 1M2 144A | | | | 8.020390 | 25 Jul 2043 | | |
| | | 670,000.000 | Local 100.000000 | 670,000.00 | 103.485480 | 693,352.72 | 23,352.72 | 0.07 |
| Original Face: | | 670,000.000 | Base 100.000000 | 670,000.00 | 103.485480 | 693,352.72 | 23,352.72 | 0.07 |
| 20754MBZ9 | FANNIE MAE CAS CAS 2022 R07 1M1 144A | | | | 8.270720 | 25 Jun 2042 | | |
| | | 346,456.090 | Local 102.877793 | 356,426.38 | 102.750000 | 355,983.63 | -442.75 | 0.04 |
| Original Face: | | 500,000.000 | Base 102.877793 | 356,426.38 | 102.750000 | 355,983.63 | -442.75 | 0.03 |
| 208251AE8 | CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95 | | | | 6.950000 | 15 Apr 2029 | | |
| | | 120,000.000 | Local 104.693342 | 125,632.01 | 109.946033 | 131,935.24 | 6,303.23 | 0.01 |
| | | | Base 104.693342 | 125,632.01 | 109.946033 | 131,935.24 | 6,303.23 | 0.01 |
| 209111FX6 | CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35 | | | | 3.350000 | 01 Apr 2030 | | |
| | | 110,000.000 | Local 99.854191 | 109,839.61 | 92.168457 | 101,385.30 | -8,454.31 | 0.01 |
| | | | Base 99.854191 | 109,839.61 | 92.168457 | 101,385.30 | -8,454.31 | 0.01 |
| 209111FY4 | CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95 | | | | 3.950000 | 01 Apr 2050 | | |
| | | 80,000.000 | Local 99.387950 | 79,510.36 | 81.247101 | 64,997.68 | -14,512.68 | 0.01 |
| | | | Base 99.387950 | 79,510.36 | 81.247101 | 64,997.68 | -14,512.68 | 0.01 |
| 21036PBK3 | CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35 | | | | 4.350000 | 09 May 2027 | | |
| | | 260,000.000 | Local 99.962546 | 259,902.62 | 97.934030 | 254,628.48 | -5,274.14 | 0.03 |
| | | | Base 99.962546 | 259,902.62 | 97.934030 | 254,628.48 | -5,274.14 | 0.02 |
| 21036PBM9 | CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6 | | | | 3.600000 | 09 May 2024 | | |

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

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 190,000.000 | Local 99.996847 | 189,994.01 | 99.762467 | 189,548.69 | -445.32 | 0.02 | |
| | | | Base 99.996847 | 189,994.01 | 99.762467 | 189,548.69 | -445.32 | 0.02 | |
| 212015AQ4 | CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9 | | | | 4.900000 | 01 Jun 2044 | | | |
| | | 110,000.000 | Local 100.443555 | 110,487.91 | 83.584992 | 91,943.49 | -18,544.42 | 0.01 | |
| | | | Base 100.443555 | 110,487.91 | 83.584992 | 91,943.49 | -18,544.42 | 0.01 | |
| 212015AS0 | CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375 | | | | 4.375000 | 15 Jan 2028 | | | |
| | | 710,000.000 | Local 99.847575 | 708,917.78 | 96.688147 | 686,485.84 | -22,431.94 | 0.07 | |
| | | | Base 99.847575 | 708,917.78 | 96.688147 | 686,485.84 | -22,431.94 | 0.07 | |
| 212015AT8 | CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75 | | | | 5.750000 | 15 Jan 2031 | | | |
| | | 250,000.000 | Local 116.471340 | 291,178.35 | 99.466060 | 248,665.15 | -42,513.20 | 0.03 | |
| | | | Base 116.471340 | 291,178.35 | 99.466060 | 248,665.15 | -42,513.20 | 0.02 | |
| 212015AU5 | CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268 | | | | 2.268000 | 15 Nov 2026 | | | |
| | | 170,000.000 | Local 100.000000 | 170,000.00 | 92.098553 | 156,567.54 | -13,432.46 | 0.02 | |
| | | | Base 100.000000 | 170,000.00 | 92.098553 | 156,567.54 | -13,432.46 | 0.02 | |
| 21684AAC0 | COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375 | | | | 4.375000 | 04 Aug 2025 | | | |
| | | 300,000.000 | Local 99.611113 | 298,833.34 | 98.274105 | 294,822.32 | -4,011.02 | 0.03 | |
| | | | Base 99.611113 | 298,833.34 | 98.274105 | 294,822.32 | -4,011.02 | 0.03 | |
| 21H040640 | GNMA II TBA 30 YR 4 JUMBOS | | | | 4.000000 | 18 Apr 2054 | | | |
| | | 1,300,000.000 | Local 93.839844 | 1,219,917.97 | 93.665160 | 1,217,647.08 | -2,270.89 | 0.13 | |
| Original Face: | | 1,300,000.000 | Base 93.839844 | 1,219,917.97 | 93.665160 | 1,217,647.08 | -2,270.89 | 0.12 | |
| 21H042646 | GNMA II TBA 30 YR 4.5 JUMBOS | | | | 4.500000 | 18 Apr 2054 | | | |
| | | 400,000.000 | Local 96.328125 | 385,312.50 | 96.166331 | 384,665.32 | -647.18 | 0.04 | |
| Original Face: | | 400,000.000 | Base 96.328125 | 385,312.50 | 96.166331 | 384,665.32 | -647.18 | 0.04 | |
| 21H050649 | GNMA II TBA 30 YR 5 JUMBOS | | | | 5.000000 | 18 Apr 2054 | | | |
| | | 900,000.000 | Local 98.410156 | 885,691.40 | 98.350957 | 885,158.61 | -532.79 | 0.09 | |
| Original Face: | | 900,000.000 | Base 98.410156 | 885,691.40 | 98.350957 | 885,158.61 | -532.79 | 0.08 | |
| 21H052645 | GNMA II TBA 30 YR 5.5 JUMBOS | | | | 5.500000 | 18 Apr 2054 | | | |
| | | 1,100,000.000 | Local 99.828125 | 1,098,109.38 | 99.970504 | 1,099,675.54 | 1,566.16 | 0.11 | |
| Original Face: | | 1,100,000.000 | Base 99.828125 | 1,098,109.38 | 99.970504 | 1,099,675.54 | 1,566.16 | 0.11 | |
| 22160KAN5 | COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375 | | | | 1.375000 | 20 Jun 2027 | | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 440,000.000 | Local 100.139639 | 440,614.41 | 90.520331 | 398,289.46 | -42,324.95 | 0.04 |
| | | | Base 100.139639 | 440,614.41 | 90.520331 | 398,289.46 | -42,324.95 | 0.04 |
| 22160KAP0 | COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6 | | | | 1.600000 | 20 Apr 2030 | | |
| | | 600,000.000 | Local 100.744037 | 604,464.22 | 84.245658 | 505,473.95 | -98,990.27 | 0.05 |
| | | | Base 100.744037 | 604,464.22 | 84.245658 | 505,473.95 | -98,990.27 | 0.05 |
| 225313AK1 | CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR | | | | 4.000000 | 10 Jan 2033 | | |
| | | 250,000.000 | Local 99.593784 | 248,984.46 | 93.343508 | 233,358.77 | -15,625.69 | 0.02 |
| | | | Base 99.593784 | 248,984.46 | 93.343508 | 233,358.77 | -15,625.69 | 0.02 |
| 225401AP3 | UBS GROUP AG SR UNSECURED 144A 04/31 VAR | | | | 4.194000 | 01 Apr 2031 | | |
| | | 1,000,000.000 | Local 108.294387 | 1,082,943.87 | 92.930006 | 929,300.06 | -153,643.81 | 0.10 |
| | | | Base 108.294387 | 1,082,943.87 | 92.930006 | 929,300.06 | -153,643.81 | 0.09 |
| 225401AQ1 | UBS GROUP AG SR UNSECURED 144A 06/26 VAR | | | | 2.193000 | 05 Jun 2026 | | |
| | | 810,000.000 | Local 100.000000 | 810,000.00 | 95.884126 | 776,661.42 | -33,338.58 | 0.08 |
| | | | Base 100.000000 | 810,000.00 | 95.884126 | 776,661.42 | -33,338.58 | 0.07 |
| 225401AU2 | UBS GROUP AG SR UNSECURED 144A 05/32 VAR | | | | 3.091000 | 14 May 2032 | | |
| | | 660,000.000 | Local 90.518815 | 597,424.18 | 85.025104 | 561,165.69 | -36,258.49 | 0.06 |
| | | | Base 90.518815 | 597,424.18 | 85.025104 | 561,165.69 | -36,258.49 | 0.05 |
| 22550L2C4 | CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95 | | | | 2.950000 | 09 Apr 2025 | | |
| | | 320,000.000 | Local 99.962978 | 319,881.53 | 97.358907 | 311,548.50 | -8,333.03 | 0.03 |
| | | | Base 99.962978 | 319,881.53 | 97.358907 | 311,548.50 | -8,333.03 | 0.03 |
| 22550L2L4 | CREDIT SUISSE NEW YORK SR UNSECURED 01/25 7.95 | | | | 7.950000 | 09 Jan 2025 | | |
| | | 940,000.000 | Local 99.919285 | 939,241.28 | 101.667266 | 955,672.30 | 16,431.02 | 0.10 |
| | | | Base 99.919285 | 939,241.28 | 101.667266 | 955,672.30 | 16,431.02 | 0.09 |
| 22550L2M2 | CREDIT SUISSE NEW YORK SR UNSECURED 02/28 7.5 | | | | 7.500000 | 15 Feb 2028 | | |
| | | 1,030,000.000 | Local 99.818564 | 1,028,131.21 | 107.930568 | 1,111,684.85 | 83,553.64 | 0.11 |
| | | | Base 99.818564 | 1,028,131.21 | 107.930568 | 1,111,684.85 | 83,553.64 | 0.11 |
| 22945AAD1 | CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A | | | | 2.968810 | 25 Jul 2057 | | |
| | | 960,000.000 | Local 86.608214 | 831,438.85 | 74.533460 | 715,521.22 | -115,917.63 | 0.07 |
| Original Face: | | 960,000.000 | Base 86.608214 | 831,438.85 | 74.533460 | 715,521.22 | -115,917.63 | 0.07 |
| 233062AA6 | DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A | | | | 8.500000 | 15 Jun 2034 | | |

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



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 120,000.000 | Local | 100.000000 | 120,000.00 | 100.249130 | 120,298.96 | 298.96 | 0.01 | |
| | 120,000.000 | Base | 100.000000 | 120,000.00 | 100.249130 | 120,298.96 | 298.96 | 0.01 | |
| 23312VAE6 | DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4 | | | | 2.632000 | 10 Aug 2049 | | | |
| Original Face: | 305,031.970 | Local | 94.523541 | 288,327.02 | 94.593280 | 288,539.75 | 212.73 | 0.03 | |
| | 430,000.000 | Base | 94.523541 | 288,327.02 | 94.593280 | 288,539.75 | 212.73 | 0.03 | |
| 23330JAB7 | DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625 | | | | 5.625000 | 25 Sep 2048 | | | |
| Original Face: | 810,000.000 | Local | 96.437740 | 781,145.69 | 95.024200 | 769,696.02 | -11,449.67 | 0.08 | |
| | | Base | 96.437740 | 781,145.69 | 95.024200 | 769,696.02 | -11,449.67 | 0.07 | |
| 23346GAA7 | DTP COMMERCIAL MORTGAGE TRUST DTP 2023 STE2 A 144A | | | | 5.648494 | 15 Jan 2041 | | | |
| Original Face: | 730,000.000 | Local | 98.522860 | 719,216.88 | 100.293390 | 732,141.75 | 12,924.87 | 0.08 | |
| | 730,000.000 | Base | 98.522860 | 719,216.88 | 100.293390 | 732,141.75 | 12,924.87 | 0.07 | |
| 23636AAT8 | DANSKE BANK A/S 144A 01/24 5.375 | | | | 5.375000 | 12 Jan 2024 | | | |
| Original Face: | 0.000 | Local | 0.000000 | -56,047.10 | 0.000000 | 0.00 | 56,047.10 | 0.00 | |
| | | Base | 0.000000 | -56,047.10 | 0.000000 | 0.00 | 56,047.10 | 0.00 | |
| 24022KAB5 | DCERT BUYER INC 2019 TERM LOAN B | | | | | 16 Oct 2026 | | | |
| Original Face: | 835,351.790 | Local | 99.587642 | 831,907.15 | 99.437500 | 830,652.94 | -1,254.21 | 0.09 | |
| | | Base | 99.587642 | 831,907.15 | 99.437500 | 830,652.94 | -1,254.21 | 0.08 | |
| 244199BJ3 | DEERE + COMPANY SR UNSECURED 04/30 3.1 | | | | 3.100000 | 15 Apr 2030 | | | |
| Original Face: | 60,000.000 | Local | 99.879433 | 59,927.66 | 91.384837 | 54,830.90 | -5,096.76 | 0.01 | |
| | | Base | 99.879433 | 59,927.66 | 91.384837 | 54,830.90 | -5,096.76 | 0.01 | |
| 244199BK0 | DEERE + COMPANY SR UNSECURED 04/50 3.75 | | | | 3.750000 | 15 Apr 2050 | | | |
| Original Face: | 340,000.000 | Local | 110.021641 | 374,073.58 | 82.888278 | 281,820.15 | -92,253.43 | 0.03 | |
| | | Base | 110.021641 | 374,073.58 | 82.888278 | 281,820.15 | -92,253.43 | 0.03 | |
| 24440EAB3 | DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B | | | | | 09 Apr 2027 | | | |
| Original Face: | 458,483.000 | Local | 99.005468 | 453,923.24 | 99.425000 | 455,846.72 | 1,923.48 | 0.05 | |
| | | Base | 99.005468 | 453,923.24 | 99.425000 | 455,846.72 | 1,923.48 | 0.04 | |
| 247361ZU5 | DELTA AIR LINES INC SR UNSECURED 10/24 2.9 | | | | 2.900000 | 28 Oct 2024 | | | |
| Original Face: | 380,000.000 | Local | 98.417984 | 373,988.34 | 98.155120 | 372,989.46 | -998.88 | 0.04 | |
| | | Base | 98.417984 | 373,988.34 | 98.155120 | 372,989.46 | -998.88 | 0.04 | |
| 247361ZZ4 | DELTA AIR LINES INC SR UNSECURED 01/26 7.375 | | | | 7.375000 | 15 Jan 2026 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 360,000.000 | Local | | 99.994453 | 359,980.03 | 103.155500 | 371,359.80 | 11,379.77 | 0.04 |
| | | Base | | 99.994453 | 359,980.03 | 103.155500 | 371,359.80 | 11,379.77 | 0.04 |
| 24736CBS2 | SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B | | | | | | 20 Oct 2027 | | |
| | 322,500.000 | Local | | 100.604958 | 324,450.99 | 103.000000 | 332,175.00 | 7,724.01 | 0.03 |
| | | Base | | 100.604958 | 324,450.99 | 103.000000 | 332,175.00 | 7,724.01 | 0.03 |
| 25179MAL7 | DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6 | | | | | 5.600000 | 15 Jul 2041 | | |
| | 50,000.000 | Local | | 101.024660 | 50,512.33 | 96.436708 | 48,218.35 | -2,293.98 | 0.00 |
| | | Base | | 101.024660 | 50,512.33 | 96.436708 | 48,218.35 | -2,293.98 | 0.00 |
| 25179MAN3 | DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75 | | | | | 4.750000 | 15 May 2042 | | |
| | 150,000.000 | Local | | 112.596713 | 168,895.07 | 87.164866 | 130,747.30 | -38,147.77 | 0.01 |
| | | Base | | 112.596713 | 168,895.07 | 87.164866 | 130,747.30 | -38,147.77 | 0.01 |
| 25179MAU7 | DEVON ENERGY CORPORATION SR UNSECURED 06/45 5 | | | | | 5.000000 | 15 Jun 2045 | | |
| | 1,660,000.000 | Local | | 101.382943 | 1,682,956.85 | 88.851831 | 1,474,940.39 | -208,016.46 | 0.15 |
| | | Base | | 101.382943 | 1,682,956.85 | 88.851831 | 1,474,940.39 | -208,016.46 | 0.14 |
| 25179MAV5 | DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85 | | | | | 5.850000 | 15 Dec 2025 | | |
| | 10,000.000 | Local | | 102.818200 | 10,281.82 | 100.510164 | 10,051.02 | -230.80 | 0.00 |
| | | Base | | 102.818200 | 10,281.82 | 100.510164 | 10,051.02 | -230.80 | 0.00 |
| 25179MBD4 | DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25 | | | | | 5.250000 | 15 Oct 2027 | | |
| | 19,000.000 | Local | | 101.350368 | 19,256.57 | 100.107312 | 19,020.39 | -236.18 | 0.00 |
| | | Base | | 101.350368 | 19,256.57 | 100.107312 | 19,020.39 | -236.18 | 0.00 |
| 25179MBE2 | DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875 | | | | | 5.875000 | 15 Jun 2028 | | |
| | 13,000.000 | Local | | 101.773231 | 13,230.52 | 100.530279 | 13,068.94 | -161.58 | 0.00 |
| | | Base | | 101.773231 | 13,230.52 | 100.530279 | 13,068.94 | -161.58 | 0.00 |
| 25278XAN9 | DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5 | | | | | 3.500000 | 01 Dec 2029 | | |
| | 330,000.000 | Local | | 100.134548 | 330,444.01 | 92.569258 | 305,478.55 | -24,965.46 | 0.03 |
| | | Base | | 100.134548 | 330,444.01 | 92.569258 | 305,478.55 | -24,965.46 | 0.03 |
| 25278XAQ2 | DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4 | | | | | 4.400000 | 24 Mar 2051 | | |
| | 260,000.000 | Local | | 98.803908 | 256,890.16 | 82.972663 | 215,728.92 | -41,161.24 | 0.02 |
| | | Base | | 98.803908 | 256,890.16 | 82.972663 | 215,728.92 | -41,161.24 | 0.02 |
| 254687EH5 | WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65 | | | | | 6.650000 | 15 Nov 2037 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 127.146763 | 101,717.41 | 114.872835 | 91,898.27 | -9,819.14 | 0.01 | |
| | | | Base 127.146763 | 101,717.41 | 114.872835 | 91,898.27 | -9,819.14 | 0.01 | |
| 25470XAW5 | DISH DBS CORP COMPANY GUAR 11/24 5.875 | | | | 5.875000 | 15 Nov 2024 | | | |
| | | 180,000.000 | Local 99.551156 | 179,192.08 | 95.719330 | 172,294.79 | -6,897.29 | 0.02 | |
| | | | Base 99.551156 | 179,192.08 | 95.719330 | 172,294.79 | -6,897.29 | 0.02 | |
| 25470XAY1 | DISH DBS CORP COMPANY GUAR 07/26 7.75 | | | | 7.750000 | 01 Jul 2026 | | | |
| | | 170,000.000 | Local 102.990594 | 175,084.01 | 66.918760 | 113,761.89 | -61,322.12 | 0.01 | |
| | | | Base 102.990594 | 175,084.01 | 66.918760 | 113,761.89 | -61,322.12 | 0.01 | |
| 25470XBD6 | DISH DBS CORP COMPANY GUAR 06/29 5.125 | | | | 5.125000 | 01 Jun 2029 | | | |
| | | 260,000.000 | Local 99.788765 | 259,450.79 | 41.715890 | 108,461.31 | -150,989.48 | 0.01 | |
| | | | Base 99.788765 | 259,450.79 | 41.715890 | 108,461.31 | -150,989.48 | 0.01 | |
| 25470XBE4 | DISH DBS CORP SR SECURED 144A 12/26 5.25 | | | | 5.250000 | 01 Dec 2026 | | | |
| | | 140,000.000 | Local 100.000000 | 140,000.00 | 78.681284 | 110,153.80 | -29,846.20 | 0.01 | |
| | | | Base 100.000000 | 140,000.00 | 78.681284 | 110,153.80 | -29,846.20 | 0.01 | |
| 25470XBF1 | DISH DBS CORP SR SECURED 144A 12/28 5.75 | | | | 5.750000 | 01 Dec 2028 | | | |
| | | 20,000.000 | Local 95.353700 | 19,070.74 | 68.744140 | 13,748.83 | -5,321.91 | 0.00 | |
| | | | Base 95.353700 | 19,070.74 | 68.744140 | 13,748.83 | -5,321.91 | 0.00 | |
| 255387AB8 | DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A | | | | 4.250000 | 20 Dec 2038 | | | |
| | | 1,068,735.880 | Local 99.991692 | 1,068,647.09 | 88.687800 | 947,838.34 | -120,808.75 | 0.10 | |
| Original Face: | | 2,000,000.000 | Base 99.991692 | 1,068,647.09 | 88.687800 | 947,838.34 | -120,808.75 | 0.09 | |
| 26245MAC5 | DRYDEN SENIOR LOAN FUND DRSLF 2018 55A A1 144A | | | | 6.595600 | 15 Apr 2031 | | | |
| | | 440,101.580 | Local 99.576530 | 438,237.88 | 100.059900 | 440,365.20 | 2,127.32 | 0.05 | |
| Original Face: | | 470,000.000 | Base 99.576530 | 438,237.88 | 100.059900 | 440,365.20 | 2,127.32 | 0.04 | |
| 26439XAH6 | DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45 | | | | 6.450000 | 03 Nov 2036 | | | |
| | | 50,000.000 | Local 104.153360 | 52,076.68 | 104.699800 | 52,349.90 | 273.22 | 0.01 | |
| | | | Base 104.153360 | 52,076.68 | 104.699800 | 52,349.90 | 273.22 | 0.01 | |
| 26442CAH7 | DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3 | | | | 5.300000 | 15 Feb 2040 | | | |
| | | 190,000.000 | Local 104.679874 | 198,891.76 | 98.911460 | 187,931.77 | -10,959.99 | 0.02 | |
| | | | Base 104.679874 | 198,891.76 | 98.911460 | 187,931.77 | -10,959.99 | 0.02 | |
| 26442EAF7 | DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65 | | | | 3.650000 | 01 Feb 2029 | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 280,000.000 | Local | | 107.594614 | 301,264.92 | 95.037319 | 266,104.49 | -35,160.43 | 0.03 |
| | | Base | | 107.594614 | 301,264.92 | 95.037319 | 266,104.49 | -35,160.43 | 0.03 |
| 26829XAA9 | ECMC GROUP STUDENT LOAN TRUST ECMC 2019 1A A1A 144A | | | | | 2.720000 | 25 Jul 2069 | | |
| | 1,076,886.560 | Local | | 90.491175 | 974,487.30 | 89.828910 | 967,355.46 | -7,131.84 | 0.10 |
| Original Face: | 2,000,000.000 | Base | | 90.491175 | 974,487.30 | 89.828910 | 967,355.46 | -7,131.84 | 0.09 |
| 26875PAN1 | EOG RESOURCES INC SR UNSECURED 04/35 3.9 | | | | | 3.900000 | 01 Apr 2035 | | |
| | 190,000.000 | Local | | 110.792805 | 210,506.33 | 91.062234 | 173,018.24 | -37,488.09 | 0.02 |
| | | Base | | 110.792805 | 210,506.33 | 91.062234 | 173,018.24 | -37,488.09 | 0.02 |
| 26875PAT8 | EOG RESOURCES INC SR UNSECURED 04/50 4.95 | | | | | 4.950000 | 15 Apr 2050 | | |
| | 730,000.000 | Local | | 126.348749 | 922,345.87 | 95.266830 | 695,447.86 | -226,898.01 | 0.07 |
| | | Base | | 126.348749 | 922,345.87 | 95.266830 | 695,447.86 | -226,898.01 | 0.07 |
| 26875PAU5 | EOG RESOURCES INC SR UNSECURED 04/30 4.375 | | | | | 4.375000 | 15 Apr 2030 | | |
| | 100,000.000 | Local | | 99.973820 | 99,973.82 | 97.879047 | 97,879.05 | -2,094.77 | 0.01 |
| | | Base | | 99.973820 | 99,973.82 | 97.879047 | 97,879.05 | -2,094.77 | 0.01 |
| 26884LAF6 | EQT CORP SR UNSECURED 10/27 3.9 | | | | | 3.900000 | 01 Oct 2027 | | |
| | 800,000.000 | Local | | 101.184258 | 809,474.06 | 95.099230 | 760,793.84 | -48,680.22 | 0.08 |
| | | Base | | 101.184258 | 809,474.06 | 95.099230 | 760,793.84 | -48,680.22 | 0.07 |
| 26884LAH2 | EQT CORP SR UNSECURED 02/25 6.125 | | | | | 6.125000 | 01 Feb 2025 | | |
| | 12,000.000 | Local | | 102.051500 | 12,246.18 | 100.120600 | 12,014.47 | -231.71 | 0.00 |
| | | Base | | 102.051500 | 12,246.18 | 100.120600 | 12,014.47 | -231.71 | 0.00 |
| 26884LAL3 | EQT CORP SR UNSECURED 01/29 5 | | | | | 5.000000 | 15 Jan 2029 | | |
| | 120,000.000 | Local | | 107.888183 | 129,465.82 | 97.961250 | 117,553.50 | -11,912.32 | 0.01 |
| | | Base | | 107.888183 | 129,465.82 | 97.961250 | 117,553.50 | -11,912.32 | 0.01 |
| 26884LAM1 | EQT CORP SR UNSECURED 144A 05/26 3.125 | | | | | 3.125000 | 15 May 2026 | | |
| | 10,000.000 | Local | | 100.876400 | 10,087.64 | 94.776760 | 9,477.68 | -609.96 | 0.00 |
| | | Base | | 100.876400 | 10,087.64 | 94.776760 | 9,477.68 | -609.96 | 0.00 |
| 26884LAN9 | EQT CORP SR UNSECURED 144A 05/31 3.625 | | | | | 3.625000 | 15 May 2031 | | |
| | 250,000.000 | Local | | 104.258208 | 260,645.52 | 88.031500 | 220,078.75 | -40,566.77 | 0.02 |
| | | Base | | 104.258208 | 260,645.52 | 88.031500 | 220,078.75 | -40,566.77 | 0.02 |
| 278062AE4 | EATON CORP COMPANY GUAR 11/42 4.15 | | | | | 4.150000 | 02 Nov 2042 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 50,000.000 | Local | 100.594180 | 50,297.09 | 87.884445 | 43,942.22 | -6,354.87 | 0.00 |
| | | | Base | 100.594180 | 50,297.09 | 87.884445 | 43,942.22 | -6,354.87 | 0.00 |
| 279158AJ8 | ECOPETROL SA SR UNSECURED 05/45 5.875 | | | | 5.875000 | 28 May 2045 | | | |
| | | 330,000.000 | Local | 93.547958 | 308,708.26 | 74.677740 | 246,436.54 | -62,271.72 | 0.03 |
| | | | Base | 93.547958 | 308,708.26 | 74.677740 | 246,436.54 | -62,271.72 | 0.02 |
| 279158AP4 | ECOPETROL SA SR UNSECURED 11/31 4.625 | | | | 4.625000 | 02 Nov 2031 | | | |
| | | 1,120,000.000 | Local | 98.439096 | 1,102,517.88 | 83.192780 | 931,759.14 | -170,758.74 | 0.10 |
| | | | Base | 98.439096 | 1,102,517.88 | 83.192780 | 931,759.14 | -170,758.74 | 0.09 |
| 28622EAC2 | ELEVATION CLO LTD AWPT 2021 13A A1 144A | | | | 6.765600 | 15 Jul 2034 | | | |
| | | 440,000.000 | Local | 98.609584 | 433,882.17 | 99.901700 | 439,567.48 | 5,685.31 | 0.05 |
| Original Face: | | 440,000.000 | Base | 98.609584 | 433,882.17 | 99.901700 | 439,567.48 | 5,685.31 | 0.04 |
| 290015AW6 | ELMWOOD CLO I LTD. ELMW1 2019 1A A1RR 144A | | | | 6.831350 | 20 Apr 2037 | | | |
| | | 550,000.000 | Local | 100.000000 | 550,000.00 | 100.241200 | 551,326.60 | 1,326.60 | 0.06 |
| Original Face: | | 550,000.000 | Base | 100.000000 | 550,000.00 | 100.241200 | 551,326.60 | 1,326.60 | 0.05 |
| 29002GAB7 | ELMWOOD CLO IV LTD ELMW4 2020 1A A 144A | | | | 6.815600 | 15 Apr 2033 | | | |
| | | 510,000.000 | Local | 99.761833 | 508,785.35 | 100.070800 | 510,361.08 | 1,575.73 | 0.05 |
| Original Face: | | 510,000.000 | Base | 99.761833 | 508,785.35 | 100.070800 | 510,361.08 | 1,575.73 | 0.05 |
| 29267YAS1 | ENERGIZER HOLDINGS INC 2020 TERM LOAN | | | | | 22 Dec 2027 | | | |
| | | 0.000 | Local | 0.000000 | -363.83 | 0.000000 | 0.00 | 363.83 | 0.00 |
| | | | Base | 0.000000 | -363.83 | 0.000000 | 0.00 | 363.83 | 0.00 |
| 29273VAL4 | ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR | | | | 6.750000 | 31 Dec 2099 | | | |
| | | 290,000.000 | Local | 99.964828 | 289,898.00 | 98.249590 | 284,923.81 | -4,974.19 | 0.03 |
| | | | Base | 99.964828 | 289,898.00 | 98.249590 | 284,923.81 | -4,974.19 | 0.03 |
| 29273VAM2 | ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR | | | | 7.125000 | 31 Dec 2099 | | | |
| | | 520,000.000 | Local | 98.063673 | 509,931.10 | 97.679950 | 507,935.74 | -1,995.36 | 0.05 |
| | | | Base | 98.063673 | 509,931.10 | 97.679950 | 507,935.74 | -1,995.36 | 0.05 |
| 29273VAN0 | ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR | | | | 6.500000 | 31 Dec 2099 | | | |
| | | 160,000.000 | Local | 98.907263 | 158,251.62 | 97.911420 | 156,658.27 | -1,593.35 | 0.02 |
| | | | Base | 98.907263 | 158,251.62 | 97.911420 | 156,658.27 | -1,593.35 | 0.02 |
| 29273VAY6 | ENERGY TRANSFER LP SR UNSECURED 05/34 5.55 | | | | 5.550000 | 15 May 2034 | | | |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 320,000.000 | Local | | 99.717847 | 319,097.11 | 100.304700 | 320,975.04 | 1,877.93 | 0.03 |
| | | Base | | 99.717847 | 319,097.11 | 100.304700 | 320,975.04 | 1,877.93 | 0.03 |
| 29278NAF0 | ENERGY TRANSFER LP SR UNSECURED 06/28 4.95 | | | | | 4.950000 | 15 Jun 2028 | | |
| | 90,000.000 | Local | | 103.264300 | 92,937.87 | 99.148035 | 89,233.23 | -3,704.64 | 0.01 |
| | | Base | | 103.264300 | 92,937.87 | 99.148035 | 89,233.23 | -3,704.64 | 0.01 |
| 29278NAP8 | ENERGY TRANSFER LP SR UNSECURED 05/25 2.9 | | | | | 2.900000 | 15 May 2025 | | |
| | 180,000.000 | Local | | 99.982983 | 179,969.37 | 97.077458 | 174,739.42 | -5,229.95 | 0.02 |
| | | Base | | 99.982983 | 179,969.37 | 97.077458 | 174,739.42 | -5,229.95 | 0.02 |
| 29278NAQ6 | ENERGY TRANSFER LP SR UNSECURED 05/30 3.75 | | | | | 3.750000 | 15 May 2030 | | |
| | 1,230,000.000 | Local | | 101.110933 | 1,243,664.47 | 92.237011 | 1,134,515.24 | -109,149.23 | 0.12 |
| | | Base | | 101.110933 | 1,243,664.47 | 92.237011 | 1,134,515.24 | -109,149.23 | 0.11 |
| 29279FAA7 | ENERGY TRANSFER LP SR UNSECURED 04/49 6.25 | | | | | 6.250000 | 15 Apr 2049 | | |
| | 410,000.000 | Local | | 118.559817 | 486,095.25 | 102.770299 | 421,358.23 | -64,737.02 | 0.04 |
| | | Base | | 118.559817 | 486,095.25 | 102.770299 | 421,358.23 | -64,737.02 | 0.04 |
| 293791AP4 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65 | | | | | 6.650000 | 15 Oct 2034 | | |
| | 180,000.000 | Local | | 107.377744 | 193,279.94 | 111.634820 | 200,942.68 | 7,662.74 | 0.02 |
| | | Base | | 107.377744 | 193,279.94 | 111.634820 | 200,942.68 | 7,662.74 | 0.02 |
| 29379VAM5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55 | | | | | 7.550000 | 15 Apr 2038 | | |
| | 10,000.000 | Local | | 137.190100 | 13,719.01 | 119.813476 | 11,981.35 | -1,737.66 | 0.00 |
| | | Base | | 137.190100 | 13,719.01 | 119.813476 | 11,981.35 | -1,737.66 | 0.00 |
| 29379VBA0 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85 | | | | | 4.850000 | 15 Mar 2044 | | |
| | 10,000.000 | Local | | 113.895100 | 11,389.51 | 93.605410 | 9,360.54 | -2,028.97 | 0.00 |
| | | Base | | 113.895100 | 11,389.51 | 93.605410 | 9,360.54 | -2,028.97 | 0.00 |
| 29379VBR3 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR | | | | | 5.375000 | 15 Feb 2078 | | |
| | 130,000.000 | Local | | 92.414531 | 120,138.89 | 93.202440 | 121,163.17 | 1,024.28 | 0.01 |
| | | Base | | 92.414531 | 120,138.89 | 93.202440 | 121,163.17 | 1,024.28 | 0.01 |
| 29379VBT9 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15 | | | | | 4.150000 | 16 Oct 2028 | | |
| | 530,000.000 | Local | | 101.157015 | 536,132.18 | 97.287242 | 515,622.38 | -20,509.80 | 0.05 |
| | | Base | | 101.157015 | 536,132.18 | 97.287242 | 515,622.38 | -20,509.80 | 0.05 |
| 29379VBU6 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8 | | | | | 4.800000 | 01 Feb 2049 | | |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | 114.021767 | 34,206.53 | 92.086253 | 27,625.88 | -6,580.65 | 0.00 |
| | | Base | | 114.021767 | 34,206.53 | 92.086253 | 27,625.88 | -6,580.65 | 0.00 |
| 29379VBV4 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125 | | | | | 3.125000 | 31 Jul 2029 | | |
| | 10,000.000 | Local | | 101.253300 | 10,125.33 | 92.201687 | 9,220.17 | -905.16 | 0.00 |
| | | Base | | 101.253300 | 10,125.33 | 92.201687 | 9,220.17 | -905.16 | 0.00 |
| 29379VBW2 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2 | | | | | 4.200000 | 31 Jan 2050 | | |
| | 360,000.000 | Local | | 107.032392 | 385,316.61 | 84.670096 | 304,812.35 | -80,504.26 | 0.03 |
| | | Base | | 107.032392 | 385,316.61 | 84.670096 | 304,812.35 | -80,504.26 | 0.03 |
| 29379VBX0 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8 | | | | | 2.800000 | 31 Jan 2030 | | |
| | 1,330,000.000 | Local | | 101.594435 | 1,351,205.98 | 89.559987 | 1,191,147.83 | -160,058.15 | 0.12 |
| | | Base | | 101.594435 | 1,351,205.98 | 89.559987 | 1,191,147.83 | -160,058.15 | 0.11 |
| 29379VBY8 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7 | | | | | 3.700000 | 31 Jan 2051 | | |
| | 300,000.000 | Local | | 103.543590 | 310,630.77 | 77.330834 | 231,992.50 | -78,638.27 | 0.02 |
| | | Base | | 103.543590 | 310,630.77 | 77.330834 | 231,992.50 | -78,638.27 | 0.02 |
| 29441WAC9 | MEGLOBAL BV COMPANY GUAR 144A 11/26 4.25 | | | | | 4.250000 | 03 Nov 2026 | | |
| | 300,000.000 | Local | | 99.632117 | 298,896.35 | 96.070400 | 288,211.20 | -10,685.15 | 0.03 |
| | | Base | | 99.632117 | 298,896.35 | 96.070400 | 288,211.20 | -10,685.15 | 0.03 |
| 30231GAW2 | EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114 | | | | | 4.114000 | 01 Mar 2046 | | |
| | 470,000.000 | Local | | 111.559304 | 524,328.73 | 86.305465 | 405,635.69 | -118,693.04 | 0.04 |
| | | Base | | 111.559304 | 524,328.73 | 86.305465 | 405,635.69 | -118,693.04 | 0.04 |
| 30231GBG6 | EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327 | | | | | 4.327000 | 19 Mar 2050 | | |
| | 40,000.000 | Local | | 119.534575 | 47,813.83 | 88.307258 | 35,322.90 | -12,490.93 | 0.00 |
| | | Base | | 119.534575 | 47,813.83 | 88.307258 | 35,322.90 | -12,490.93 | 0.00 |
| 30231GBK7 | EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482 | | | | | 3.482000 | 19 Mar 2030 | | |
| | 290,000.000 | Local | | 100.000000 | 290,000.00 | 94.282827 | 273,420.20 | -16,579.80 | 0.03 |
| | | Base | | 100.000000 | 290,000.00 | 94.282827 | 273,420.20 | -16,579.80 | 0.03 |
| 30231GBM3 | EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452 | | | | | 3.452000 | 15 Apr 2051 | | |
| | 360,000.000 | Local | | 111.829656 | 402,586.76 | 75.830200 | 272,988.72 | -129,598.04 | 0.03 |
| | | Base | | 111.829656 | 402,586.76 | 75.830200 | 272,988.72 | -129,598.04 | 0.03 |
| 31288Q3L2 | FED HM LN PC POOL 841703 FH 12/50 FLOATING VAR | | | | | 2.635000 | 01 Dec 2050 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 296,935.970 | Local | 92.218750 | 273,830.64 | 91.552869 | 271,853.40 | -1,977.24 | 0.03 | |
| | 300,000.000 | Base | 92.218750 | 273,830.64 | 91.552869 | 271,853.40 | -1,977.24 | 0.03 | |
| 31288QFR6 | FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR | | | | | 3.007000 | 01 Nov 2048 | | |
| Original Face: | 935,436.440 | Local | 103.583171 | 968,954.73 | 94.168851 | 880,889.75 | -88,064.98 | 0.09 | |
| | 4,000,000.000 | Base | 103.583171 | 968,954.73 | 94.168851 | 880,889.75 | -88,064.98 | 0.08 | |
| 31288QFS4 | FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR | | | | | 2.875000 | 01 Nov 2047 | | |
| Original Face: | 287,842.030 | Local | 103.640341 | 298,320.46 | 96.703665 | 278,353.79 | -19,966.67 | 0.03 | |
| | 1,100,000.000 | Base | 103.640341 | 298,320.46 | 96.703665 | 278,353.79 | -19,966.67 | 0.03 | |
| 31288QFW5 | FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR | | | | | 3.096000 | 01 Feb 2050 | | |
| Original Face: | 337,761.330 | Local | 103.284666 | 348,855.66 | 94.427834 | 318,940.71 | -29,914.95 | 0.03 | |
| | 1,600,000.000 | Base | 103.284666 | 348,855.66 | 94.427834 | 318,940.71 | -29,914.95 | 0.03 | |
| 3128M8RR7 | FED HM LN PC POOL G06496 FG 06/41 FIXED 5 | | | | | 5.000000 | 01 Jun 2041 | | |
| Original Face: | 42,067.070 | Local | 108.051286 | 45,454.01 | 99.118340 | 41,696.18 | -3,757.83 | 0.00 | |
| | 700,000.000 | Base | 108.051286 | 45,454.01 | 99.118340 | 41,696.18 | -3,757.83 | 0.00 | |
| 3128M8W67 | FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5 | | | | | 6.500000 | 01 Sep 2039 | | |
| Original Face: | 7,238.670 | Local | 106.771962 | 7,728.87 | 104.238116 | 7,545.45 | -183.42 | 0.00 | |
| | 200,000.000 | Base | 106.771962 | 7,728.87 | 104.238116 | 7,545.45 | -183.42 | 0.00 | |
| 3128M93E0 | FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2038 | | |
| Original Face: | 74,987.430 | Local | 105.888800 | 79,403.29 | 97.982405 | 73,474.49 | -5,928.80 | 0.01 | |
| | 700,000.000 | Base | 105.888800 | 79,403.29 | 97.982405 | 73,474.49 | -5,928.80 | 0.01 | |
| 3128M9VA7 | FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5 | | | | | 6.500000 | 01 Sep 2039 | | |
| Original Face: | 13,829.790 | Local | 106.414197 | 14,716.86 | 102.311336 | 14,149.44 | -567.42 | 0.00 | |
| | 200,000.000 | Base | 106.414197 | 14,716.86 | 102.311336 | 14,149.44 | -567.42 | 0.00 | |
| 3128MJ6B1 | FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2049 | | |
| Original Face: | 0.000 | Local | 0.000000 | -17.56 | 0.000000 | 0.00 | 17.56 | 0.00 | |
| | | Base | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 | |
| 3128P8F48 | FED HM LN PC POOL C91987 FG 04/38 FIXED 3 | | | | | 3.000000 | 01 Apr 2038 | | |
| Original Face: | 18,456.700 | Local | 98.433252 | 18,167.53 | 91.312468 | 16,853.27 | -1,314.26 | 0.00 | |
| | 100,000.000 | Base | 98.433252 | 18,167.53 | 91.312468 | 16,853.27 | -1,314.26 | 0.00 | |
| 3128P8FW6 | FED HM LN PC POOL C91981 FG 02/38 FIXED 3 | | | | | 3.000000 | 01 Feb 2038 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 17,177.940 | Local | | 98.438579 | 16,909.72 | 91.459447 | 15,710.85 | -1,198.87 | 0.00 |
| | 100,000.000 | Base | | 98.438579 | 16,909.72 | 91.459447 | 15,710.85 | -1,198.87 | 0.00 |
| 3131Y6S34 | FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5 | | | | | 3.500000 | 01 Nov 2042 | | |
| Original Face: | 70,025.520 | Local | | 103.754517 | 72,654.64 | 91.593326 | 64,138.70 | -8,515.94 | 0.01 |
| | 300,000.000 | Base | | 103.754517 | 72,654.64 | 91.593326 | 64,138.70 | -8,515.94 | 0.01 |
| 3131Y6VF3 | FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2043 | | |
| Original Face: | 13,666.230 | Local | | 103.782609 | 14,183.17 | 91.592681 | 12,517.27 | -1,665.90 | 0.00 |
| | 100,000.000 | Base | | 103.782609 | 14,183.17 | 91.592681 | 12,517.27 | -1,665.90 | 0.00 |
| 31329N3E6 | FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4 | | | | | 4.000000 | 01 Mar 2048 | | |
| Original Face: | 2,132.480 | Local | | 107.777330 | 2,298.33 | 94.496344 | 2,015.12 | -283.21 | 0.00 |
| | 10,000.000 | Base | | 107.777330 | 2,298.33 | 94.496344 | 2,015.12 | -283.21 | 0.00 |
| 3132A36E5 | FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6 | | | | | 6.000000 | 01 Oct 2036 | | |
| Original Face: | 0.000 | Local | | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | Base | | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 3132A9T23 | FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3 | | | | | 3.000000 | 01 Sep 2032 | | |
| Original Face: | 69,285.130 | Local | | 103.608769 | 71,785.47 | 94.617334 | 65,555.74 | -6,229.73 | 0.01 |
| | 400,000.000 | Base | | 103.608769 | 71,785.47 | 94.617334 | 65,555.74 | -6,229.73 | 0.01 |
| 3132A9T64 | FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3 | | | | | 3.000000 | 01 Oct 2032 | | |
| Original Face: | 36,156.010 | Local | | 103.939124 | 37,580.24 | 94.495917 | 34,165.95 | -3,414.29 | 0.00 |
| | 200,000.000 | Base | | 103.939124 | 37,580.24 | 94.495917 | 34,165.95 | -3,414.29 | 0.00 |
| 3132AAK52 | FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2038 | | |
| Original Face: | 265,914.440 | Local | | 107.042818 | 284,642.31 | 94.177314 | 250,431.08 | -34,211.23 | 0.03 |
| | 900,000.000 | Base | | 107.042818 | 284,642.31 | 94.177314 | 250,431.08 | -34,211.23 | 0.02 |
| 3132ADME5 | FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3 | | | | | 3.000000 | 01 Jan 2046 | | |
| Original Face: | 171,911.710 | Local | | 107.815611 | 185,347.66 | 89.388140 | 153,668.68 | -31,678.98 | 0.02 |
| | 400,000.000 | Base | | 107.815611 | 185,347.66 | 89.388140 | 153,668.68 | -31,678.98 | 0.01 |
| 3132D9C69 | FED HM LN PC POOL SC0093 FR 10/40 FIXED 2 | | | | | 2.000000 | 01 Oct 2040 | | |
| Original Face: | 136,942.680 | Local | | 86.110590 | 117,922.15 | 84.733751 | 116,036.67 | -1,885.48 | 0.01 |
| | 200,000.000 | Base | | 86.110590 | 117,922.15 | 84.733751 | 116,036.67 | -1,885.48 | 0.01 |
| 3132D9E91 | FED HM LN PC POOL SC0160 FR 07/41 FIXED 2 | | | | | 2.000000 | 01 Jul 2041 | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 153,512.610 | Local | 86.056702 | 132,107.89 | 84.482764 | 129,691.70 | -2,416.19 | 0.01 | |
| | 200,000.000 | Base | 86.056702 | 132,107.89 | 84.482764 | 129,691.70 | -2,416.19 | 0.01 | |
| 3132D9GP3 | FED HM LN PC POOL SC0206 FR 11/41 FIXED 2 | | | | 2.000000 | 01 Nov 2041 | | | |
| Original Face: | 80,144.140 | Local | 86.046553 | 68,961.27 | 84.656359 | 67,847.11 | -1,114.16 | 0.01 | |
| | 100,000.000 | Base | 86.046553 | 68,961.27 | 84.656359 | 67,847.11 | -1,114.16 | 0.01 | |
| 3132D9JN5 | FED HM LN PC POOL SC0269 FR 01/42 FIXED 2 | | | | 2.000000 | 01 Jan 2042 | | | |
| Original Face: | 85,045.960 | Local | 91.046500 | 77,431.37 | 84.482200 | 71,848.70 | -5,582.67 | 0.01 | |
| | 100,000.000 | Base | 91.046500 | 77,431.37 | 84.482200 | 71,848.70 | -5,582.67 | 0.01 | |
| 3132D9K29 | FED HM LN PC POOL SC0313 FR 01/42 FIXED 2 | | | | 2.000000 | 01 Jan 2042 | | | |
| Original Face: | 988,313.630 | Local | 85.962451 | 849,578.62 | 83.833707 | 828,539.95 | -21,038.67 | 0.09 | |
| | 1,100,000.000 | Base | 85.962451 | 849,578.62 | 83.833707 | 828,539.95 | -21,038.67 | 0.08 | |
| 3132D9K86 | FED HM LN PC POOL SC0319 FR 04/42 FIXED 2 | | | | 2.000000 | 01 Apr 2042 | | | |
| Original Face: | 178,793.170 | Local | 85.960118 | 153,690.82 | 84.197084 | 150,538.64 | -3,152.18 | 0.02 | |
| | 200,000.000 | Base | 85.960118 | 153,690.82 | 84.197084 | 150,538.64 | -3,152.18 | 0.01 | |
| 3132D9KX1 | FED HM LN PC POOL SC0310 FR 08/42 FIXED 2 | | | | 2.000000 | 01 Aug 2042 | | | |
| Original Face: | 89,914.080 | Local | 86.673289 | 77,931.49 | 84.197206 | 75,705.14 | -2,226.35 | 0.01 | |
| | 100,000.000 | Base | 86.673289 | 77,931.49 | 84.197206 | 75,705.14 | -2,226.35 | 0.01 | |
| 3132D9L28 | FED HM LN PC POOL SC0345 FR 05/42 FIXED 2 | | | | 2.000000 | 01 May 2042 | | | |
| Original Face: | 92,020.280 | Local | 86.923882 | 79,987.60 | 83.941971 | 77,243.64 | -2,743.96 | 0.01 | |
| | 100,000.000 | Base | 86.923882 | 79,987.60 | 83.941971 | 77,243.64 | -2,743.96 | 0.01 | |
| 3132D9LV4 | FED HM LN PC POOL SC0340 FR 09/42 FIXED 3 | | | | 3.000000 | 01 Sep 2042 | | | |
| Original Face: | 450,239.890 | Local | 90.906030 | 409,295.21 | 89.305081 | 402,087.10 | -7,208.11 | 0.04 | |
| | 500,000.000 | Base | 90.906030 | 409,295.21 | 89.305081 | 402,087.10 | -7,208.11 | 0.04 | |
| 3132D9M92 | FED HM LN PC POOL SC0384 FR 04/42 FIXED 2 | | | | 2.000000 | 01 Apr 2042 | | | |
| Original Face: | 936,305.970 | Local | 85.295976 | 798,631.32 | 84.419921 | 790,428.76 | -8,202.56 | 0.08 | |
| | 1,000,000.000 | Base | 85.295976 | 798,631.32 | 84.419921 | 790,428.76 | -8,202.56 | 0.08 | |
| 3132DM2J3 | FED HM LN PC POOL SD0777 FR 11/51 FIXED 2.5 | | | | 2.500000 | 01 Nov 2051 | | | |
| | 0.000 | Local | 0.000000 | -4.35 | 0.000000 | 0.00 | 4.35 | 0.00 | |
| | | Base | 0.000000 | -4.35 | 0.000000 | 0.00 | 4.35 | 0.00 | |
| 3132DM5J0 | FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5 | | | | 2.500000 | 01 Jan 2052 | | | |

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 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 167,319.640 | Local | 100.493433 | 168,145.25 | 84.249934 | 140,966.69 | -27,178.56 | 0.01 | |
| | 200,000.000 | Base | 100.493433 | 168,145.25 | 84.249934 | 140,966.69 | -27,178.56 | 0.01 | |
| 3132DMRX5 | FED HM LN PC POOL SD0502 FR 08/50 FIXED 3 | | | | 3.000000 | 01 Aug 2050 | | | |
| Original Face: | 1,841,711.360 | Local | 86.683165 | 1,596,453.69 | 87.424436 | 1,610,105.77 | 13,652.08 | 0.17 | |
| | 3,100,000.000 | Base | 86.683165 | 1,596,453.69 | 87.424436 | 1,610,105.77 | 13,652.08 | 0.15 | |
| 3132DMT62 | FED HM LN PC POOL SD0573 FR 04/51 FIXED 2 | | | | 2.000000 | 01 Apr 2051 | | | |
| Original Face: | 134,526.670 | Local | 100.154861 | 134,735.00 | 81.760251 | 109,989.34 | -24,745.66 | 0.01 | |
| | 200,000.000 | Base | 100.154861 | 134,735.00 | 81.760251 | 109,989.34 | -24,745.66 | 0.01 | |
| 3132DMTH8 | FED HM LN PC POOL SD0552 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| 3132DMVG7 | FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5 | | | | 4.500000 | 01 Jan 2051 | | | |
| Original Face: | 288,189.310 | Local | 99.607956 | 287,059.48 | 96.818619 | 279,020.91 | -8,038.57 | 0.03 | |
| | 700,000.000 | Base | 99.607956 | 287,059.48 | 96.818619 | 279,020.91 | -8,038.57 | 0.03 | |
| 3132DMVK8 | FED HM LN PC POOL SD0618 FR 02/51 FIXED 3 | | | | 3.000000 | 01 Feb 2051 | | | |
| Original Face: | 79,736.160 | Local | 94.832520 | 75,615.81 | 87.167137 | 69,503.73 | -6,112.08 | 0.01 | |
| | 100,000.000 | Base | 94.832520 | 75,615.81 | 87.167137 | 69,503.73 | -6,112.08 | 0.01 | |
| 3132DMZJ7 | FED HM LN PC POOL SD0745 FR 11/51 FIXED 2 | | | | 2.000000 | 01 Nov 2051 | | | |
| Original Face: | 253,481.110 | Local | 94.078813 | 238,472.02 | 80.560748 | 204,206.28 | -34,265.74 | 0.02 | |
| | 300,000.000 | Base | 94.078813 | 238,472.02 | 80.560748 | 204,206.28 | -34,265.74 | 0.02 | |
| 3132DN5J8 | FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5 | | | | 2.500000 | 01 Apr 2052 | | | |
| Original Face: | 721,341.660 | Local | 85.815080 | 619,019.92 | 83.957152 | 605,617.91 | -13,402.01 | 0.06 | |
| | 800,000.000 | Base | 85.815080 | 619,019.92 | 83.957152 | 605,617.91 | -13,402.01 | 0.06 | |
| 3132DN5L3 | FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5 | | | | 2.500000 | 01 Oct 2051 | | | |
| Original Face: | 264,959.890 | Local | 86.124923 | 228,196.50 | 84.052610 | 222,705.70 | -5,490.80 | 0.02 | |
| | 300,000.000 | Base | 86.124923 | 228,196.50 | 84.052610 | 222,705.70 | -5,490.80 | 0.02 | |
| 3132DN6L2 | FED HM LN PC POOL SD1775 FR 11/52 FIXED 4.5 | | | | 4.500000 | 01 Nov 2052 | | | |
| Original Face: | 552,602.050 | Local | 98.030252 | 541,717.18 | 96.009842 | 530,552.36 | -11,164.82 | 0.05 | |
| | 600,000.000 | Base | 98.030252 | 541,717.18 | 96.009842 | 530,552.36 | -11,164.82 | 0.05 | |
| 3132DNBV4 | FED HM LN PC POOL SD0952 FR 04/52 FIXED 3 | | | | 3.000000 | 01 Apr 2052 | | | |

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As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 180,195.080 | Local | 94.862252 | 170,937.11 | 87.195303 | 157,121.65 | -13,815.46 | 0.02 | |
| | 200,000.000 | Base | 94.862252 | 170,937.11 | 87.195303 | 157,121.65 | -13,815.46 | 0.02 | |
| 3132DNHU0 | FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5 | | | | 4.500000 | 01 Sep 2050 | | | |
| Original Face: | 528,653.690 | Local | 100.916982 | 533,501.35 | 96.612730 | 510,746.76 | -22,754.59 | 0.05 | |
| | 680,000.000 | Base | 100.916982 | 533,501.35 | 96.612730 | 510,746.76 | -22,754.59 | 0.05 | |
| 3132DNK77 | FED HM LN PC POOL SD1218 FR 07/49 FIXED 4 | | | | 4.000000 | 01 Jul 2049 | | | |
| Original Face: | 693,603.720 | Local | 99.744409 | 691,830.93 | 94.256218 | 653,764.63 | -38,066.30 | 0.07 | |
| | 850,000.000 | Base | 99.744409 | 691,830.93 | 94.256218 | 653,764.63 | -38,066.30 | 0.06 | |
| 3132DNNW9 | FED HM LN PC POOL SD1305 FR 07/52 FIXED 5 | | | | 5.000000 | 01 Jul 2052 | | | |
| Original Face: | 1,120,863.530 | Local | 102.310561 | 1,146,761.76 | 98.106201 | 1,099,636.63 | -47,125.13 | 0.11 | |
| | 1,260,000.000 | Base | 102.310561 | 1,146,761.76 | 98.106201 | 1,099,636.63 | -47,125.13 | 0.11 | |
| 3132DNTU7 | FED HM LN PC POOL SD1463 FR 12/51 FIXED 3 | | | | 3.000000 | 01 Dec 2051 | | | |
| Original Face: | 89,972.720 | Local | 87.160386 | 78,420.57 | 86.826231 | 78,119.92 | -300.65 | 0.01 | |
| | 100,000.000 | Base | 87.160386 | 78,420.57 | 86.826231 | 78,119.92 | -300.65 | 0.01 | |
| 3132DNWJ8 | FED HM LN PC POOL SD1549 FR 04/52 FIXED 3.5 | | | | 3.500000 | 01 Apr 2052 | | | |
| Original Face: | 715,254.960 | Local | 94.079919 | 672,911.29 | 89.646939 | 641,204.18 | -31,707.11 | 0.07 | |
| | 800,000.000 | Base | 94.079919 | 672,911.29 | 89.646939 | 641,204.18 | -31,707.11 | 0.06 | |
| 3132DP2K3 | FED HM LN PC POOL SD2578 FR 03/53 FIXED 6 | | | | 6.000000 | 01 Mar 2053 | | | |
| Original Face: | 183,238.670 | Local | 102.212939 | 187,293.63 | 101.301116 | 185,622.82 | -1,670.81 | 0.02 | |
| | 200,000.000 | Base | 102.212939 | 187,293.63 | 101.301116 | 185,622.82 | -1,670.81 | 0.02 | |
| 3132DP2V9 | FED HM LN PC POOL SD2588 FR 07/50 FIXED 4 | | | | 4.000000 | 01 Jul 2050 | | | |
| Original Face: | 90,725.810 | Local | 96.709922 | 87,740.86 | 94.768200 | 85,979.22 | -1,761.64 | 0.01 | |
| | 100,000.000 | Base | 96.709922 | 87,740.86 | 94.768200 | 85,979.22 | -1,761.64 | 0.01 | |
| 3132DP2Y3 | FED HM LN PC POOL SD2591 FR 03/53 FIXED 5 | | | | 5.000000 | 01 Mar 2053 | | | |
| Original Face: | 371,234.510 | Local | 100.846624 | 374,377.47 | 98.408800 | 365,327.43 | -9,050.04 | 0.04 | |
| | 400,000.000 | Base | 100.846624 | 374,377.47 | 98.408800 | 365,327.43 | -9,050.04 | 0.04 | |
| 3132DPAG3 | FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5 | | | | 4.500000 | 01 Jul 2052 | | | |
| Original Face: | 367,279.560 | Local | 98.791463 | 362,840.85 | 95.899664 | 352,219.86 | -10,620.99 | 0.04 | |
| | 400,000.000 | Base | 98.791463 | 362,840.85 | 95.899664 | 352,219.86 | -10,620.99 | 0.03 | |
| 3132DPLT3 | FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5 | | | | 5.500000 | 01 Jan 2053 | | | |

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 95,308.560 | Local | | 102.089676 | 97,300.20 | 100.214012 | 95,512.53 | -1,787.67 | 0.01 |
| | 100,000.000 | Base | | 102.089676 | 97,300.20 | 100.214012 | 95,512.53 | -1,787.67 | 0.01 |
| 3132DPNF1 | FED HM LN PC POOL SD2190 FR 10/52 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2052 | | |
| Original Face: | 120,709.920 | Local | | 98.111100 | 118,429.83 | 95.312169 | 115,051.24 | -3,378.59 | 0.01 |
| | 130,000.010 | Base | | 98.111100 | 118,429.83 | 95.312169 | 115,051.24 | -3,378.59 | 0.01 |
| 3132DPRD2 | FED HM LN PC POOL SD2284 FR 12/52 FIXED 6 | | | | | 6.000000 | 01 Dec 2052 | | |
| Original Face: | 445,167.370 | Local | | 103.002561 | 458,533.79 | 101.506596 | 451,874.24 | -6,659.55 | 0.05 |
| | 500,000.000 | Base | | 103.002561 | 458,533.79 | 101.506596 | 451,874.24 | -6,659.55 | 0.04 |
| 3132DPT73 | FED HM LN PC POOL SD2374 FR 01/53 FIXED 5 | | | | | 5.000000 | 01 Jan 2053 | | |
| Original Face: | 185,417.310 | Local | | 100.755782 | 186,818.66 | 98.012411 | 181,731.98 | -5,086.68 | 0.02 |
| | 200,000.000 | Base | | 100.755782 | 186,818.66 | 98.012411 | 181,731.98 | -5,086.68 | 0.02 |
| 3132DPTL2 | FED HM LN PC POOL SD2355 FR 12/52 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2052 | | |
| Original Face: | 277,048.190 | Local | | 97.583254 | 270,352.64 | 95.358658 | 264,189.44 | -6,163.20 | 0.03 |
| | 300,000.000 | Base | | 97.583254 | 270,352.64 | 95.358658 | 264,189.44 | -6,163.20 | 0.03 |
| 3132DPUT3 | FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2052 | | |
| Original Face: | 275,852.040 | Local | | 98.277156 | 271,099.54 | 95.358729 | 263,049.00 | -8,050.54 | 0.03 |
| | 300,000.000 | Base | | 98.277156 | 271,099.54 | 95.358729 | 263,049.00 | -8,050.54 | 0.03 |
| 3132DPUU0 | FED HM LN PC POOL SD2395 FR 01/53 FIXED 5 | | | | | 5.000000 | 01 Jan 2053 | | |
| Original Face: | 267,883.060 | Local | | 100.461026 | 269,118.07 | 97.890027 | 262,230.80 | -6,887.27 | 0.03 |
| | 300,000.000 | Base | | 100.461026 | 269,118.07 | 97.890027 | 262,230.80 | -6,887.27 | 0.03 |
| 3132DPWC8 | FED HM LN PC POOL SD2443 FR 10/52 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2052 | | |
| Original Face: | 286,342.960 | Local | | 97.735597 | 279,859.00 | 95.345614 | 273,015.45 | -6,843.55 | 0.03 |
| | 300,000.000 | Base | | 97.735597 | 279,859.00 | 95.345614 | 273,015.45 | -6,843.55 | 0.03 |
| 3132DPWM6 | FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5 | | | | | 6.500000 | 01 Feb 2053 | | |
| Original Face: | 90,065.990 | Local | | 103.561633 | 93,273.81 | 103.034819 | 92,799.33 | -474.48 | 0.01 |
| | 100,000.000 | Base | | 103.561633 | 93,273.81 | 103.034819 | 92,799.33 | -474.48 | 0.01 |
| 3132DPXB9 | FED HM LN PC POOL SD2474 FR 01/53 FIXED 5.5 | | | | | 5.500000 | 01 Jan 2053 | | |
| Original Face: | 89,098.540 | Local | | 98.834695 | 88,060.27 | 99.834143 | 88,950.76 | 890.49 | 0.01 |
| | 100,000.000 | Base | | 98.834695 | 88,060.27 | 99.834143 | 88,950.76 | 890.49 | 0.01 |
| 3132DPYG7 | FED HM LN PC POOL SD2511 FR 04/53 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2053 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 468,431.910 | Local | 101.194453 | 474,027.11 | 99.780938 | 467,405.75 | -6,621.36 | 0.05 | |
| | 500,000.000 | Base | 101.194453 | 474,027.11 | 99.780938 | 467,405.75 | -6,621.36 | 0.04 | |
| 3132DQ2G0 | FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5 | | | | 5.500000 | 01 Aug 2053 | | | |
| Original Face: | 475,598.820 | Local | 99.114558 | 471,387.67 | 99.873753 | 474,998.39 | 3,610.72 | 0.05 | |
| | 500,000.000 | Base | 99.114558 | 471,387.67 | 99.873753 | 474,998.39 | 3,610.72 | 0.05 | |
| 3132DQAQ9 | FED HM LN PC POOL SD2715 FR 09/50 FIXED 4.5 | | | | 4.500000 | 01 Sep 2050 | | | |
| Original Face: | 87,551.270 | Local | 98.604875 | 86,329.82 | 96.385637 | 84,386.85 | -1,942.97 | 0.01 | |
| | 100,000.000 | Base | 98.604875 | 86,329.82 | 96.385637 | 84,386.85 | -1,942.97 | 0.01 | |
| 3132DQAY2 | FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5 | | | | 5.500000 | 01 Mar 2053 | | | |
| Original Face: | 279,662.550 | Local | 100.243250 | 280,342.83 | 100.089888 | 279,913.93 | -428.90 | 0.03 | |
| | 300,000.000 | Base | 100.243250 | 280,342.83 | 100.089888 | 279,913.93 | -428.90 | 0.03 | |
| 3132DQB70 | FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5 | | | | 5.500000 | 01 May 2053 | | | |
| Original Face: | 382,678.180 | Local | 100.985387 | 386,449.04 | 100.043749 | 382,845.60 | -3,603.44 | 0.04 | |
| | 400,000.000 | Base | 100.985387 | 386,449.04 | 100.043749 | 382,845.60 | -3,603.44 | 0.04 | |
| 3132DQB88 | FED HM LN PC POOL SD2763 FR 04/53 FIXED 5.5 | | | | 5.500000 | 01 Apr 2053 | | | |
| Original Face: | 183,395.510 | Local | 95.820863 | 175,731.16 | 99.677990 | 182,804.96 | 7,073.80 | 0.02 | |
| | 200,000.000 | Base | 95.820863 | 175,731.16 | 99.677990 | 182,804.96 | 7,073.80 | 0.02 | |
| 3132DQBZ8 | FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5 | | | | 5.500000 | 01 May 2053 | | | |
| Original Face: | 369,008.920 | Local | 100.864109 | 372,197.56 | 100.380657 | 370,413.58 | -1,783.98 | 0.04 | |
| | 400,000.000 | Base | 100.864109 | 372,197.56 | 100.380657 | 370,413.58 | -1,783.98 | 0.04 | |
| 3132DQC53 | FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5 | | | | 4.500000 | 01 Mar 2047 | | | |
| Original Face: | 175,485.220 | Local | 99.743380 | 175,034.89 | 97.913524 | 171,823.76 | -3,211.13 | 0.02 | |
| | 200,000.000 | Base | 99.743380 | 175,034.89 | 97.913524 | 171,823.76 | -3,211.13 | 0.02 | |
| 3132DQE51 | FED HM LN PC POOL SD2856 FR 05/53 FIXED 5.5 | | | | 5.500000 | 01 May 2053 | | | |
| Original Face: | 93,842.320 | Local | 95.866971 | 89,963.79 | 99.595585 | 93,462.81 | 3,499.02 | 0.01 | |
| | 100,000.000 | Base | 95.866971 | 89,963.79 | 99.595585 | 93,462.81 | 3,499.02 | 0.01 | |
| 3132DQF92 | FED HM LN PC POOL SD2892 FR 05/53 FIXED 5.5 | | | | 5.500000 | 01 May 2053 | | | |
| Original Face: | 279,342.300 | Local | 100.273700 | 280,106.86 | 99.974513 | 279,271.10 | -835.76 | 0.03 | |
| | 300,000.000 | Base | 100.273700 | 280,106.86 | 99.974513 | 279,271.10 | -835.76 | 0.03 | |
| 3132DQFF8 | FED HM LN PC POOL SD2866 FR 07/49 FIXED 4 | | | | 4.000000 | 01 Jul 2049 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 186,189.300 | Local | 96.607786 | 179,873.36 | 94.654994 | 176,237.47 | -3,635.89 | 0.02 | |
| | 200,000.000 | Base | 96.607786 | 179,873.36 | 94.654994 | 176,237.47 | -3,635.89 | 0.02 | |
| 3132DQG42 | FED HM LN PC POOL SD2919 FR 04/53 FIXED 5.5 | | | | 5.500000 | 01 Apr 2053 | | | |
| Original Face: | 466,611.950 | Local | 98.582081 | 459,995.77 | 99.748315 | 465,437.56 | 5,441.79 | 0.05 | |
| | 500,000.000 | Base | 98.582081 | 459,995.77 | 99.748315 | 465,437.56 | 5,441.79 | 0.04 | |
| 3132DQJ23 | FED HM LN PC POOL SD2981 FR 05/53 FIXED 6.5 | | | | 6.500000 | 01 May 2053 | | | |
| Original Face: | 361,099.540 | Local | 102.416215 | 369,824.48 | 102.903813 | 371,585.20 | 1,760.72 | 0.04 | |
| | 400,000.000 | Base | 102.416215 | 369,824.48 | 102.903813 | 371,585.20 | 1,760.72 | 0.04 | |
| 3132DQJE7 | FED HM LN PC POOL SD2961 FR 11/52 FIXED 5 | | | | 5.000000 | 01 Nov 2052 | | | |
| Original Face: | 275,494.810 | Local | 98.079630 | 270,204.29 | 98.221737 | 270,595.79 | 391.50 | 0.03 | |
| | 300,000.000 | Base | 98.079630 | 270,204.29 | 98.221737 | 270,595.79 | 391.50 | 0.03 | |
| 3132DQKC9 | FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5 | | | | 2.500000 | 01 Sep 2051 | | | |
| Original Face: | 464,450.160 | Local | 80.230189 | 372,629.24 | 84.259987 | 391,345.64 | 18,716.40 | 0.04 | |
| | 500,000.000 | Base | 80.230189 | 372,629.24 | 84.259987 | 391,345.64 | 18,716.40 | 0.04 | |
| 3132DQQY5 | FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5 | | | | 5.500000 | 01 Jun 2053 | | | |
| Original Face: | 465,841.070 | Local | 100.214103 | 466,838.45 | 99.873475 | 465,251.66 | -1,586.79 | 0.05 | |
| | 500,000.000 | Base | 100.214103 | 466,838.45 | 99.873475 | 465,251.66 | -1,586.79 | 0.04 | |
| 3132DQY59 | FED HM LN PC POOL SD3432 FR 07/53 FIXED 6 | | | | 6.000000 | 01 Jul 2053 | | | |
| Original Face: | 280,832.300 | Local | 98.550245 | 276,760.92 | 102.029188 | 286,530.92 | 9,770.00 | 0.03 | |
| | 300,000.000 | Base | 98.550245 | 276,760.92 | 102.029188 | 286,530.92 | 9,770.00 | 0.03 | |
| 3132DSXG2 | FED HM LN PC POOL SD5179 FR 12/44 FIXED 5 | | | | 5.000000 | 01 Dec 2044 | | | |
| Original Face: | 100,000.000 | Local | 100.257640 | 100,257.64 | 100.605897 | 100,605.90 | 348.26 | 0.01 | |
| | 100,000.000 | Base | 100.257640 | 100,257.64 | 100.605897 | 100,605.90 | 348.26 | 0.01 | |
| 3132DVKW4 | FED HM LN PC POOL SD7509 FR 11/49 FIXED 3 | | | | 3.000000 | 01 Nov 2049 | | | |
| Original Face: | 221,563.300 | Local | 95.431089 | 211,440.27 | 87.888622 | 194,728.93 | -16,711.34 | 0.02 | |
| | 500,000.000 | Base | 95.431089 | 211,440.27 | 87.888622 | 194,728.93 | -16,711.34 | 0.02 | |
| 3132DVL94 | FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5 | | | | 2.500000 | 01 Jan 2052 | | | |
| Original Face: | 4,179,734.010 | Local | 87.514758 | 3,657,884.11 | 83.993387 | 3,510,700.16 | -147,183.95 | 0.36 | |
| | 4,900,000.000 | Base | 87.514758 | 3,657,884.11 | 83.993387 | 3,510,700.16 | -147,183.95 | 0.34 | |
| 3132DVLA1 | FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5 | | | | 2.500000 | 01 Jul 2050 | | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 638,907.040 | Local | 87.206762 | 557,170.14 | 84.405052 | 539,269.82 | -17,900.32 | 0.06 | |
| | 1,000,000.000 | Base | 87.206762 | 557,170.14 | 84.405052 | 539,269.82 | -17,900.32 | 0.05 | |
| 3132DVLE3 | FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2050 | | |
| Original Face: | 400,705.850 | Local | 93.357794 | 374,090.14 | 84.526532 | 338,702.76 | -35,387.38 | 0.03 | |
| | 600,000.000 | Base | 93.357794 | 374,090.14 | 84.526532 | 338,702.76 | -35,387.38 | 0.03 | |
| 3132DVLP8 | FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2051 | | |
| Original Face: | 636,423.080 | Local | 93.528195 | 595,235.02 | 84.630044 | 538,605.13 | -56,629.89 | 0.06 | |
| | 900,000.000 | Base | 93.528195 | 595,235.02 | 84.630044 | 538,605.13 | -56,629.89 | 0.05 | |
| 3132DVMB8 | FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2052 | | |
| Original Face: | 2,585,880.100 | Local | 86.662839 | 2,240,997.10 | 83.962869 | 2,171,179.12 | -69,817.98 | 0.22 | |
| | 2,980,000.000 | Base | 86.662839 | 2,240,997.10 | 83.962869 | 2,171,179.12 | -69,817.98 | 0.21 | |
| 3132DVMH5 | FED HM LN PC POOL SD7560 FR 02/53 FIXED 4 | | | | | 4.000000 | 01 Feb 2053 | | |
| Original Face: | 828,511.710 | Local | 96.271641 | 797,621.82 | 93.905610 | 778,018.98 | -19,602.84 | 0.08 | |
| | 900,000.000 | Base | 96.271641 | 797,621.82 | 93.905610 | 778,018.98 | -19,602.84 | 0.07 | |
| 3132DWDN0 | FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5 | | | | | 1.500000 | 01 Mar 2052 | | |
| Original Face: | 642,133.950 | Local | 79.493233 | 510,453.04 | 75.440878 | 484,431.49 | -26,021.55 | 0.05 | |
| | 700,000.000 | Base | 79.493233 | 510,453.04 | 75.440878 | 484,431.49 | -26,021.55 | 0.05 | |
| 3132E0BK7 | FED HM LN PC POOL SD3642 FR 09/53 FIXED 6 | | | | | 6.000000 | 01 Sep 2053 | | |
| Original Face: | 481,072.430 | Local | 98.750654 | 475,062.17 | 102.501740 | 493,107.61 | 18,045.44 | 0.05 | |
| | 500,000.000 | Base | 98.750654 | 475,062.17 | 102.501740 | 493,107.61 | 18,045.44 | 0.05 | |
| 3132E0D33 | FED HM LN PC POOL SD3722 FR 05/53 FIXED 5 | | | | | 5.000000 | 01 May 2053 | | |
| Original Face: | 374,969.180 | Local | 93.680454 | 351,272.83 | 98.454670 | 369,174.67 | 17,901.84 | 0.04 | |
| | 400,000.000 | Base | 93.680454 | 351,272.83 | 98.454670 | 369,174.67 | 17,901.84 | 0.04 | |
| 3132E0EJ7 | FED HM LN PC POOL SD3737 FR 09/53 FIXED 6 | | | | | 6.000000 | 01 Sep 2053 | | |
| Original Face: | 295,845.080 | Local | 98.611841 | 291,738.28 | 101.267666 | 299,595.41 | 7,857.13 | 0.03 | |
| | 300,000.000 | Base | 98.611841 | 291,738.28 | 101.267666 | 299,595.41 | 7,857.13 | 0.03 | |
| 3132E0Z62 | FED HM LN PC POOL SD4365 FR 09/53 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2053 | | |
| Original Face: | 195,345.680 | Local | 99.682931 | 194,726.30 | 100.052359 | 195,447.96 | 721.66 | 0.02 | |
| | 200,000.000 | Base | 99.682931 | 194,726.30 | 100.052359 | 195,447.96 | 721.66 | 0.02 | |
| 3132H32K8 | FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2043 | | |

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 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|---------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Original Face: | 13,215.730 | Local | 103.816134 | 13,720.06 | 92.120928 | 12,174.45 | -1,545.61 | 0.00 | |
| | | 100,000.000 | Base | 103.816134 | 13,720.06 | 92.120928 | 12,174.45 | -1,545.61 | 0.00 | |
| 3132H3K51 | FED HM LN PC POOL U90316 FG 10/42 FIXED 4 | | | | | 4.000000 | 01 Oct 2042 | | | |
| | Original Face: | 14,455.170 | Local | 107.078367 | 15,478.36 | 95.033525 | 13,737.26 | -1,741.10 | 0.00 | |
| | | 100,000.000 | Base | 107.078367 | 15,478.36 | 95.033525 | 13,737.26 | -1,741.10 | 0.00 | |
| 3132H3UX9 | FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2042 | | | |
| | Original Face: | 6,320.200 | Local | 103.809848 | 6,560.99 | 91.709423 | 5,796.22 | -764.77 | 0.00 | |
| | | 100,000.000 | Base | 103.809848 | 6,560.99 | 91.709423 | 5,796.22 | -764.77 | 0.00 | |
| 3132H4AC5 | FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2043 | | | |
| | Original Face: | 20,534.520 | Local | 103.822247 | 21,319.40 | 91.708851 | 18,831.97 | -2,487.43 | 0.00 | |
| | | 100,000.000 | Base | 103.822247 | 21,319.40 | 91.708851 | 18,831.97 | -2,487.43 | 0.00 | |
| 3132H5EK0 | FED HM LN PC POOL U95137 FG 08/43 FIXED 4 | | | | | 4.000000 | 01 Aug 2043 | | | |
| | Original Face: | 16,417.730 | Local | 101.735989 | 16,702.74 | 95.053935 | 15,605.70 | -1,097.04 | 0.00 | |
| | | 100,000.000 | Base | 101.735989 | 16,702.74 | 95.053935 | 15,605.70 | -1,097.04 | 0.00 | |
| 3132H7C51 | FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2044 | | | |
| | Original Face: | 40,639.810 | Local | 105.186343 | 42,747.53 | 97.309638 | 39,546.45 | -3,201.08 | 0.00 | |
| | | 200,000.000 | Base | 105.186343 | 42,747.53 | 97.309638 | 39,546.45 | -3,201.08 | 0.00 | |
| 3132H7CN2 | FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2043 | | | |
| | Original Face: | 214,643.600 | Local | 105.164594 | 225,729.07 | 98.184182 | 210,746.06 | -14,983.01 | 0.02 | |
| | | 1,000,000.000 | Base | 105.164594 | 225,729.07 | 98.184182 | 210,746.06 | -14,983.01 | 0.02 | |
| 3132H7CW2 | FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2044 | | | |
| | Original Face: | 164,941.200 | Local | 105.179494 | 173,484.32 | 98.184187 | 161,946.18 | -11,538.14 | 0.02 | |
| | | 800,000.000 | Base | 105.179494 | 173,484.32 | 98.184187 | 161,946.18 | -11,538.14 | 0.02 | |
| 3132H7C51 | FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2044 | | | |
| | Original Face: | 42,267.220 | Local | 102.118403 | 43,162.61 | 95.053220 | 40,176.35 | -2,986.26 | 0.00 | |
| | | 200,000.000 | Base | 102.118403 | 43,162.61 | 95.053220 | 40,176.35 | -2,986.26 | 0.00 | |
| 3132HCMV2 | FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2043 | | | |
| | Original Face: | 22,726.290 | Local | 105.164723 | 23,900.04 | 97.418883 | 22,139.70 | -1,760.34 | 0.00 | |
| | | 100,000.000 | Base | 105.164723 | 23,900.04 | 97.418883 | 22,139.70 | -1,760.34 | 0.00 | |
| 3132J9C63 | FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5 | | | | | 3.500000 | 01 May 2043 | | | |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 95,500.800 | Local | 104.516444 | 99,814.04 | 92.100161 | 87,956.39 | -11,857.65 | 0.01 | |
| | 500,000.000 | Base | 104.516444 | 99,814.04 | 92.100161 | 87,956.39 | -11,857.65 | 0.01 | |
| 3132JASZ9 | FED HM LN PC POOL Q19135 FG 06/43 FIXED 4 | | | | | 4.000000 | 01 Jun 2043 | | |
| Original Face: | 20,555.810 | Local | 102.325085 | 21,033.75 | 95.815019 | 19,695.55 | -1,338.20 | 0.00 | |
| | 100,000.000 | Base | 102.325085 | 21,033.75 | 95.815019 | 19,695.55 | -1,338.20 | 0.00 | |
| 3132JAWQ4 | FED HM LN PC POOL Q19254 FG 06/43 FIXED 4 | | | | | 4.000000 | 01 Jun 2043 | | |
| Original Face: | 18,821.230 | Local | 102.325034 | 19,258.83 | 95.664883 | 18,005.31 | -1,253.52 | 0.00 | |
| | 100,000.000 | Base | 102.325034 | 19,258.83 | 95.664883 | 18,005.31 | -1,253.52 | 0.00 | |
| 3132JBDR1 | FED HM LN PC POOL Q19611 FG 07/43 FIXED 4 | | | | | 4.000000 | 01 Jul 2043 | | |
| Original Face: | 45,232.170 | Local | 102.600516 | 46,408.44 | 95.944192 | 43,397.64 | -3,010.80 | 0.00 | |
| | 200,000.000 | Base | 102.600516 | 46,408.44 | 95.944192 | 43,397.64 | -3,010.80 | 0.00 | |
| 3132JBDV2 | FED HM LN PC POOL Q19615 FG 07/43 FIXED 4 | | | | | 4.000000 | 01 Jul 2043 | | |
| Original Face: | 40,348.450 | Local | 102.420266 | 41,324.99 | 95.814317 | 38,659.59 | -2,665.40 | 0.00 | |
| | 200,000.000 | Base | 102.420266 | 41,324.99 | 95.814317 | 38,659.59 | -2,665.40 | 0.00 | |
| 3132MAVM0 | FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2044 | | |
| Original Face: | 12,184.000 | Local | 107.381238 | 13,083.33 | 97.788352 | 11,914.53 | -1,168.80 | 0.00 | |
| | 100,000.000 | Base | 107.381238 | 13,083.33 | 97.788352 | 11,914.53 | -1,168.80 | 0.00 | |
| 3132QMDN8 | FED HM LN PC POOL Q31008 FG 01/45 FIXED 4 | | | | | 4.000000 | 01 Jan 2045 | | |
| Original Face: | 110,203.360 | Local | 103.228187 | 113,760.93 | 94.954215 | 104,642.74 | -9,118.19 | 0.01 | |
| | 482,939.000 | Base | 103.228187 | 113,760.93 | 94.954215 | 104,642.74 | -9,118.19 | 0.01 | |
| 3132WEKX9 | FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2046 | | |
| Original Face: | 44,404.460 | Local | 100.598093 | 44,670.04 | 91.667905 | 40,704.64 | -3,965.40 | 0.00 | |
| | 200,000.000 | Base | 100.598093 | 44,670.04 | 91.667905 | 40,704.64 | -3,965.40 | 0.00 | |
| 3132WP6H5 | FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5 | | | | | 4.500000 | 01 Aug 2047 | | |
| Original Face: | 161,255.180 | Local | 105.379970 | 169,930.66 | 97.187921 | 156,720.56 | -13,210.10 | 0.02 | |
| | 902,639.000 | Base | 105.379970 | 169,930.66 | 97.187921 | 156,720.56 | -13,210.10 | 0.02 | |
| 3132XCRW7 | FED HM LN PC POOL G67701 FG 10/46 FIXED 3 | | | | | 3.000000 | 01 Oct 2046 | | |
| Original Face: | 484,700.300 | Local | 97.837051 | 474,216.48 | 88.542276 | 429,164.68 | -45,051.80 | 0.04 | |
| | 1,500,000.000 | Base | 97.837051 | 474,216.48 | 88.542276 | 429,164.68 | -45,051.80 | 0.04 | |
| 3132XCSA4 | FED HM LN PC POOL G67713 FG 06/48 FIXED 4 | | | | | 4.000000 | 01 Jun 2048 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 332,561.730 | Local | 108.240870 | 359,967.71 | 94.698860 | 314,932.17 | -45,035.54 | 0.03 | |
| | 1,400,000.000 | Base | 108.240870 | 359,967.71 | 94.698860 | 314,932.17 | -45,035.54 | 0.03 | |
| 3132XGQC3 | FED HM LN PC POOL WN2250 FR 09/32 FIXED 4 | | | | | 4.000000 | 01 Sep 2032 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 31335BCW4 | FED HM LN PC POOL G60985 FG 05/47 FIXED 3 | | | | | 3.000000 | 01 May 2047 | | |
| Original Face: | 785,555.980 | Local | 97.552738 | 766,331.37 | 88.480065 | 695,060.44 | -71,270.93 | 0.07 | |
| | 2,200,000.000 | Base | 97.552738 | 766,331.37 | 88.480065 | 695,060.44 | -71,270.93 | 0.07 | |
| 3133A2JW1 | FED HM LN PC POOL QA7477 FR 03/50 FIXED 3 | | | | | 3.000000 | 01 Mar 2050 | | |
| Original Face: | 28,667.220 | Local | 103.970842 | 29,805.55 | 87.888032 | 25,195.06 | -4,610.49 | 0.00 | |
| | 100,000.000 | Base | 103.970842 | 29,805.55 | 87.888032 | 25,195.06 | -4,610.49 | 0.00 | |
| 3133ABRE2 | FED HM LN PC POOL QB4985 FR 11/50 FIXED 2 | | | | | 2.000000 | 01 Nov 2050 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 3133ABUR9 | FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| Original Face: | 140,122.410 | Local | 106.594084 | 149,362.20 | 84.525807 | 118,439.60 | -30,922.60 | 0.01 | |
| | 200,000.000 | Base | 106.594084 | 149,362.20 | 84.525807 | 118,439.60 | -30,922.60 | 0.01 | |
| 3133ABUS7 | FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| Original Face: | 146,490.510 | Local | 106.287329 | 155,700.85 | 84.254818 | 123,425.31 | -32,275.54 | 0.01 | |
| | 200,000.000 | Base | 106.287329 | 155,700.85 | 84.254818 | 123,425.31 | -32,275.54 | 0.01 | |
| 3133AF6L0 | FED HM LN PC POOL QB8975 FR 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 85,488.780 | Local | 103.142857 | 88,175.57 | 80.757589 | 69,038.68 | -19,136.89 | 0.01 | |
| | 100,000.000 | Base | 103.142857 | 88,175.57 | 80.757589 | 69,038.68 | -19,136.89 | 0.01 | |
| 3133AFRX1 | FED HM LN PC POOL QB8602 FR 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 71,717.070 | Local | 103.294836 | 74,080.03 | 81.796193 | 58,661.83 | -15,418.20 | 0.01 | |
| | 100,000.000 | Base | 103.294836 | 74,080.03 | 81.796193 | 58,661.83 | -15,418.20 | 0.01 | |
| 3133AFRZ6 | FED HM LN PC POOL QB8604 FR 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 66,472.780 | Local | 103.224839 | 68,616.42 | 80.999885 | 53,842.88 | -14,773.54 | 0.01 | |
| | 100,000.000 | Base | 103.224839 | 68,616.42 | 80.999885 | 53,842.88 | -14,773.54 | 0.01 | |
| 3133AFXA4 | FED HM LN PC POOL QB8773 FR 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 66,019.900 | Local | 103.224906 | 68,148.98 | 81.041131 | 53,503.27 | -14,645.71 | 0.01 | |
| | 100,000.000 | Base | 103.224906 | 68,148.98 | 81.041131 | 53,503.27 | -14,645.71 | 0.01 | |
| 3133AGCY3 | FED HM LN PC POOL QB9087 FR 02/51 FIXED 2 | | | | 2.000000 | 01 Feb 2051 | | | |
| Original Face: | 412,859.080 | Local | 103.008709 | 425,280.81 | 80.815353 | 333,653.52 | -91,627.29 | 0.03 | |
| | 600,000.000 | Base | 103.008709 | 425,280.81 | 80.815353 | 333,653.52 | -91,627.29 | 0.03 | |
| 3133AGKB4 | FED HM LN PC POOL QB9290 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 318,566.680 | Local | 100.098529 | 318,880.56 | 80.764317 | 257,288.20 | -61,592.36 | 0.03 | |
| | 400,000.000 | Base | 100.098529 | 318,880.56 | 80.764317 | 257,288.20 | -61,592.36 | 0.02 | |
| 3133AGNG0 | FED HM LN PC POOL QB9391 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 22,757.910 | Local | 99.887380 | 22,732.28 | 80.758111 | 18,378.86 | -4,353.42 | 0.00 | |
| | 30,000.000 | Base | 99.887380 | 22,732.28 | 80.758111 | 18,378.86 | -4,353.42 | 0.00 | |
| 3133AGRB7 | FED HM LN PC POOL QB9482 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 71,777.760 | Local | 100.563002 | 72,181.87 | 80.749658 | 57,960.30 | -14,221.57 | 0.01 | |
| | 100,000.000 | Base | 100.563002 | 72,181.87 | 80.749658 | 57,960.30 | -14,221.57 | 0.01 | |
| 3133AGRE1 | FED HM LN PC POOL QB9485 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 72,833.740 | Local | 100.802266 | 73,418.06 | 81.761547 | 59,549.99 | -13,868.07 | 0.01 | |
| | 100,000.000 | Base | 100.802266 | 73,418.06 | 81.761547 | 59,549.99 | -13,868.07 | 0.01 | |
| 3133AHB63 | FED HM LN PC POOL QB9961 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 156,121.620 | Local | 100.520748 | 156,934.62 | 80.750085 | 126,068.34 | -30,866.28 | 0.01 | |
| | 200,000.000 | Base | 100.520748 | 156,934.62 | 80.750085 | 126,068.34 | -30,866.28 | 0.01 | |
| 3133AJ6W8 | FED HM LN PC POOL QC0885 FR 04/51 FIXED 2 | | | | 2.000000 | 01 Apr 2051 | | | |
| Original Face: | 75,952.170 | Local | 100.126751 | 76,048.44 | 81.760134 | 62,098.60 | -13,949.84 | 0.01 | |
| | 100,000.000 | Base | 100.126751 | 76,048.44 | 81.760134 | 62,098.60 | -13,949.84 | 0.01 | |
| 3133AJBJ1 | FED HM LN PC POOL QC0041 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 146,567.550 | Local | 100.506654 | 147,310.14 | 80.742549 | 118,342.38 | -28,967.76 | 0.01 | |
| | 200,000.000 | Base | 100.506654 | 147,310.14 | 80.742549 | 118,342.38 | -28,967.76 | 0.01 | |
| 3133AJE90 | FED HM LN PC POOL QC0160 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |
| Original Face: | 63,162.150 | Local | 100.520755 | 63,491.07 | 80.756488 | 51,007.53 | -12,483.54 | 0.01 | |
| | 100,000.000 | Base | 100.520755 | 63,491.07 | 80.756488 | 51,007.53 | -12,483.54 | 0.00 | |
| 3133AJFA6 | FED HM LN PC POOL QC0161 FR 03/51 FIXED 2 | | | | 2.000000 | 01 Mar 2051 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 152,005.320 | Local | 100.492608 | 152,754.11 | 80.742355 | 122,732.68 | -30,021.43 | 0.01 | |
| | 200,000.000 | Base | 100.492608 | 152,754.11 | 80.742355 | 122,732.68 | -30,021.43 | 0.01 | |
| 3133AJFE8 | FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5 | | | | 2.500000 | 01 Mar 2051 | | | |
| Original Face: | 141,447.140 | Local | 103.082310 | 145,806.98 | 84.891984 | 120,077.28 | -25,729.70 | 0.01 | |
| | 200,000.000 | Base | 103.082310 | 145,806.98 | 84.891984 | 120,077.28 | -25,729.70 | 0.01 | |
| 3133AKJH4 | FED HM LN PC POOL QC1164 FR 04/51 FIXED 2 | | | | 2.000000 | 01 Apr 2051 | | | |
| Original Face: | 68,669.570 | Local | 100.408114 | 68,949.82 | 80.908022 | 55,559.19 | -13,390.63 | 0.01 | |
| | 100,000.000 | Base | 100.408114 | 68,949.82 | 80.908022 | 55,559.19 | -13,390.63 | 0.01 | |
| 3133ALHV3 | FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5 | | | | 2.500000 | 01 May 2051 | | | |
| Original Face: | 76,342.900 | Local | 105.225581 | 80,332.26 | 85.080134 | 64,952.64 | -15,379.62 | 0.01 | |
| | 100,000.000 | Base | 105.225581 | 80,332.26 | 85.080134 | 64,952.64 | -15,379.62 | 0.01 | |
| 3133AQPP6 | FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5 | | | | 2.500000 | 01 Aug 2051 | | | |
| Original Face: | 576,452.990 | Local | 100.507382 | 579,377.81 | 84.250438 | 485,664.17 | -93,713.64 | 0.05 | |
| | 700,000.000 | Base | 100.507382 | 579,377.81 | 84.250438 | 485,664.17 | -93,713.64 | 0.05 | |
| 3133AR4L6 | FED HM LN PC POOL QC7127 FR 09/51 FIXED 2 | | | | 2.000000 | 01 Sep 2051 | | | |
| Original Face: | 83,586.480 | Local | 94.052017 | 78,614.77 | 80.616338 | 67,384.36 | -11,230.41 | 0.01 | |
| | 100,000.000 | Base | 94.052017 | 78,614.77 | 80.616338 | 67,384.36 | -11,230.41 | 0.01 | |
| 3133ARAC9 | FED HM LN PC POOL QC6303 FR 09/51 FIXED 2 | | | | 2.000000 | 01 Sep 2051 | | | |
| Original Face: | 84,763.590 | Local | 94.052057 | 79,721.90 | 80.504650 | 68,238.63 | -11,483.27 | 0.01 | |
| | 100,000.000 | Base | 94.052057 | 79,721.90 | 80.504650 | 68,238.63 | -11,483.27 | 0.01 | |
| 3133ARH40 | FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5 | | | | 2.500000 | 01 Sep 2051 | | | |
| Original Face: | 82,064.370 | Local | 104.060410 | 85,396.52 | 84.320712 | 69,197.26 | -16,199.26 | 0.01 | |
| | 100,000.000 | Base | 104.060410 | 85,396.52 | 84.320712 | 69,197.26 | -16,199.26 | 0.01 | |
| 3133ASGU1 | FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5 | | | | 2.500000 | 01 Sep 2051 | | | |
| Original Face: | 85,371.560 | Local | 92.822668 | 79,244.16 | 84.052245 | 71,756.71 | -7,487.45 | 0.01 | |
| | 100,000.000 | Base | 92.822668 | 79,244.16 | 84.052245 | 71,756.71 | -7,487.45 | 0.01 | |
| 3133AUE38 | FED HM LN PC POOL QC9154 FR 10/51 FIXED 3 | | | | 3.000000 | 01 Oct 2051 | | | |
| Original Face: | 261,713.450 | Local | 99.854188 | 261,331.84 | 87.471774 | 228,925.40 | -32,406.44 | 0.02 | |
| | 300,000.000 | Base | 99.854188 | 261,331.84 | 87.471774 | 228,925.40 | -32,406.44 | 0.02 | |
| 3133AWH72 | FED HM LN PC POOL QD0254 FR 11/51 FIXED 2 | | | | 2.000000 | 01 Nov 2051 | | | |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 89,984.180 | Local | | 99.942490 | 89,932.43 | 80.225186 | 72,189.98 | -17,742.45 | 0.01 |
| Original Face: | 100,000.000 | Base | | 99.942490 | 89,932.43 | 80.225186 | 72,189.98 | -17,742.45 | 0.01 |
| 3133AYBT6 | FED HM LN PC POOL QD1850 FR 12/51 FIXED 2.5 | | | | | 2.500000 | 01 Dec 2051 | | |
| | 79,847.140 | Local | | 86.318558 | 68,922.90 | 83.538884 | 66,703.41 | -2,219.49 | 0.01 |
| Original Face: | 100,000.000 | Base | | 86.318558 | 68,922.90 | 83.538884 | 66,703.41 | -2,219.49 | 0.01 |
| 3133B1TB7 | FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2052 | | |
| | 81,962.160 | Local | | 100.174154 | 82,104.90 | 84.284259 | 69,081.20 | -13,023.70 | 0.01 |
| Original Face: | 100,000.000 | Base | | 100.174154 | 82,104.90 | 84.284259 | 69,081.20 | -13,023.70 | 0.01 |
| 3133B3XG7 | FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2052 | | |
| | 257,167.020 | Local | | 100.377405 | 258,137.58 | 84.215871 | 216,575.45 | -41,562.13 | 0.02 |
| Original Face: | 300,000.000 | Base | | 100.377405 | 258,137.58 | 84.215871 | 216,575.45 | -41,562.13 | 0.02 |
| 3133B3ZF7 | FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2052 | | |
| | 87,128.680 | Local | | 100.783841 | 87,811.63 | 84.250110 | 73,406.01 | -14,405.62 | 0.01 |
| Original Face: | 100,000.000 | Base | | 100.783841 | 87,811.63 | 84.250110 | 73,406.01 | -14,405.62 | 0.01 |
| 3133B6T83 | FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2052 | | |
| | 173,726.600 | Local | | 95.606677 | 166,094.23 | 84.191206 | 146,262.52 | -19,831.71 | 0.02 |
| Original Face: | 200,000.000 | Base | | 95.606677 | 166,094.23 | 84.191206 | 146,262.52 | -19,831.71 | 0.01 |
| 3133B9NQ3 | FED HM LN PC POOL QE0399 FR 04/52 FIXED 3 | | | | | 3.000000 | 01 Apr 2052 | | |
| | 437,456.760 | Local | | 86.299702 | 377,523.88 | 86.228944 | 377,214.34 | -309.54 | 0.04 |
| Original Face: | 500,000.000 | Base | | 86.299702 | 377,523.88 | 86.228944 | 377,214.34 | -309.54 | 0.04 |
| 3133BAUR0 | FED HM LN PC POOL QE1492 FR 05/52 FIXED 3.5 | | | | | 3.500000 | 01 May 2052 | | |
| | 83,234.450 | Local | | 97.906468 | 81,491.91 | 90.846782 | 75,615.82 | -5,876.09 | 0.01 |
| Original Face: | 100,000.000 | Base | | 97.906468 | 81,491.91 | 90.846782 | 75,615.82 | -5,876.09 | 0.01 |
| 3133BNAW3 | FED HM LN PC POOL QF0921 FR 09/52 FIXED 5 | | | | | 5.000000 | 01 Sep 2052 | | |
| | 86,601.700 | Local | | 93.713541 | 81,157.52 | 97.888455 | 84,773.07 | 3,615.55 | 0.01 |
| Original Face: | 100,000.000 | Base | | 93.713541 | 81,157.52 | 97.888455 | 84,773.07 | 3,615.55 | 0.01 |
| 3133BREB6 | FED HM LN PC POOL QF3730 FR 11/52 FIXED 5 | | | | | 5.000000 | 01 Nov 2052 | | |
| | 90,553.460 | Local | | 97.035596 | 87,869.09 | 97.789498 | 88,551.77 | 682.68 | 0.01 |
| Original Face: | 100,000.000 | Base | | 97.035596 | 87,869.09 | 97.789498 | 88,551.77 | 682.68 | 0.01 |
| 3133BSPH9 | FED HM LN PC POOL QF4924 FR 12/52 FIXED 6 | | | | | 6.000000 | 01 Dec 2052 | | |

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 FUND: HBCR



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 79,008.910 | Local | 101.700846 | 80,352.73 | 102.100071 | 80,668.15 | 315.42 | 0.01 | |
| | 100,000.000 | Base | 101.700846 | 80,352.73 | 102.100071 | 80,668.15 | 315.42 | 0.01 | |
| 3133BTCA6 | FED HM LN PC POOL QF5465 FR 12/52 FIXED 5 | | | | | 5.000000 | 01 Dec 2052 | | |
| Original Face: | 183,314.770 | Local | 100.846391 | 184,866.33 | 97.965767 | 179,585.72 | -5,280.61 | 0.02 | |
| | 200,000.000 | Base | 100.846391 | 184,866.33 | 97.965767 | 179,585.72 | -5,280.61 | 0.02 | |
| 3133BUGZ4 | FED HM LN PC POOL QF6516 FR 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| Original Face: | 155,405.040 | Local | 102.502036 | 159,293.33 | 102.968647 | 160,018.47 | 725.14 | 0.02 | |
| | 200,000.000 | Base | 102.502036 | 159,293.33 | 102.968647 | 160,018.47 | 725.14 | 0.02 | |
| 3133BYCW7 | FED HM LN PC POOL QF9985 FR 04/53 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2053 | | |
| Original Face: | 474,533.720 | Local | 100.914740 | 478,874.47 | 99.768657 | 473,435.92 | -5,438.55 | 0.05 | |
| | 500,000.000 | Base | 100.914740 | 478,874.47 | 99.768657 | 473,435.92 | -5,438.55 | 0.05 | |
| 3133C8DQ5 | FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5 | | | | | 5.500000 | 01 Jul 2053 | | |
| Original Face: | 96,417.780 | Local | 98.848667 | 95,307.69 | 100.705243 | 97,097.76 | 1,790.07 | 0.01 | |
| | 100,000.000 | Base | 98.848667 | 95,307.69 | 100.705243 | 97,097.76 | 1,790.07 | 0.01 | |
| 3133D3X67 | FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2041 | | |
| Original Face: | 71,497.930 | Local | 103.716401 | 74,155.08 | 87.270267 | 62,396.43 | -11,758.65 | 0.01 | |
| | 100,000.000 | Base | 103.716401 | 74,155.08 | 87.270267 | 62,396.43 | -11,758.65 | 0.01 | |
| 3133D4QF3 | FED HM LN PC POOL QK1354 FR 02/42 FIXED 2 | | | | | 2.000000 | 01 Feb 2042 | | |
| Original Face: | 255,745.760 | Local | 87.051101 | 222,629.50 | 84.014552 | 214,863.65 | -7,765.85 | 0.02 | |
| | 300,000.000 | Base | 87.051101 | 222,629.50 | 84.014552 | 214,863.65 | -7,765.85 | 0.02 | |
| 3133JLYK9 | FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5 | | | | | 2.500000 | 01 Jul 2051 | | |
| Original Face: | 94,581.160 | Local | 93.646504 | 88,571.95 | 80.420390 | 76,062.54 | -12,509.41 | 0.01 | |
| | 100,000.000 | Base | 93.646504 | 88,571.95 | 80.420390 | 76,062.54 | -12,509.41 | 0.01 | |
| 3133KKJ34 | FED HM LN PC POOL RA3882 FR 11/50 FIXED 2 | | | | | 2.000000 | 01 Nov 2050 | | |
| Original Face: | 376,908.030 | Local | 100.295215 | 378,020.72 | 80.758418 | 304,384.96 | -73,635.76 | 0.03 | |
| | 500,000.000 | Base | 100.295215 | 378,020.72 | 80.758418 | 304,384.96 | -73,635.76 | 0.03 | |
| 3133KKK24 | FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| Original Face: | 969,991.230 | Local | 93.142856 | 903,477.53 | 84.526175 | 819,896.48 | -83,581.05 | 0.08 | |
| | 1,400,000.000 | Base | 93.142856 | 903,477.53 | 84.526175 | 819,896.48 | -83,581.05 | 0.08 | |
| 3133KKS75 | FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5 | | | | | 2.500000 | 01 Dec 2050 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------|--|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 139,031.830 | Local | | 92.021913 | 127,939.75 | 84.525728 | 117,517.67 | -10,422.08 | 0.01 | |
| | 200,000.000 | Base | | 92.021913 | 127,939.75 | 84.525728 | 117,517.67 | -10,422.08 | 0.01 | |
| 3133KKT82 | FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5 | | | | | 2.500000 | 01 Dec 2050 | | | |
| Original Face: | 917,347.570 | Local | | 84.709432 | 777,079.92 | 84.113718 | 771,615.15 | -5,464.77 | 0.08 | |
| | 1,300,000.000 | Base | | 84.709432 | 777,079.92 | 84.113718 | 771,615.15 | -5,464.77 | 0.07 | |
| 3133KL6J1 | FED HM LN PC POOL RA5373 FR 06/51 FIXED 2 | | | | | 2.000000 | 01 Jun 2051 | | | |
| Original Face: | 163,971.300 | Local | | 101.076597 | 165,736.61 | 80.377373 | 131,795.82 | -33,940.79 | 0.01 | |
| | 200,000.000 | Base | | 101.076597 | 165,736.61 | 80.377373 | 131,795.82 | -33,940.79 | 0.01 | |
| 3133KLBE6 | FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5 | | | | | 1.500000 | 01 Feb 2051 | | | |
| Original Face: | 242,663.940 | Local | | 78.139867 | 189,617.28 | 75.753599 | 183,826.67 | -5,790.61 | 0.02 | |
| | 300,000.000 | Base | | 78.139867 | 189,617.28 | 75.753599 | 183,826.67 | -5,790.61 | 0.02 | |
| 3133KLG5 | FED HM LN PC POOL RA4703 FR 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | | |
| Original Face: | 688,896.180 | Local | | 102.945583 | 709,188.19 | 80.546116 | 554,879.12 | -154,309.07 | 0.06 | |
| | 900,000.000 | Base | | 102.945583 | 709,188.19 | 80.546116 | 554,879.12 | -154,309.07 | 0.05 | |
| 3133KLVJ3 | FED HM LN PC POOL RA5117 FR 05/51 FIXED 2 | | | | | 2.000000 | 01 May 2051 | | | |
| Original Face: | 1,577,512.840 | Local | | 100.697111 | 1,588,509.85 | 80.412137 | 1,268,511.79 | -319,998.06 | 0.13 | |
| | 2,000,000.000 | Base | | 100.697111 | 1,588,509.85 | 80.412137 | 1,268,511.79 | -319,998.06 | 0.12 | |
| 3133KN6X6 | FED HM LN PC POOL RA7186 FR 04/52 FIXED 4 | | | | | 4.000000 | 01 Apr 2052 | | | |
| Original Face: | 1,704,066.620 | Local | | 95.171562 | 1,621,786.82 | 93.556491 | 1,594,264.93 | -27,521.89 | 0.16 | |
| | 2,000,000.000 | Base | | 95.171562 | 1,621,786.82 | 93.556491 | 1,594,264.93 | -27,521.89 | 0.15 | |
| 3133KNA94 | FED HM LN PC POOL RA6332 FR 11/51 FIXED 2 | | | | | 2.000000 | 01 Nov 2051 | | | |
| Original Face: | 170,055.660 | Local | | 88.630228 | 150,720.72 | 80.208659 | 136,399.36 | -14,321.36 | 0.01 | |
| | 200,000.000 | Base | | 88.630228 | 150,720.72 | 80.208659 | 136,399.36 | -14,321.36 | 0.01 | |
| 3133KNJF1 | FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2052 | | | |
| Original Face: | 328,728.770 | Local | | 97.767722 | 321,390.63 | 84.333990 | 277,230.09 | -44,160.54 | 0.03 | |
| | 400,000.000 | Base | | 97.767722 | 321,390.63 | 84.333990 | 277,230.09 | -44,160.54 | 0.03 | |
| 3133KPYZ5 | FED HM LN PC POOL RA7928 FR 09/52 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2052 | | | |
| Original Face: | 108,642.730 | Local | | 96.182671 | 104,495.48 | 95.349846 | 103,590.68 | -904.80 | 0.01 | |
| | 120,000.000 | Base | | 96.182671 | 104,495.48 | 95.349846 | 103,590.68 | -904.80 | 0.01 | |
| 3133KQ3M6 | FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5 | | | | | 6.500000 | 01 Apr 2053 | | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|---------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | | 343,222.220 | Local | 103.653184 | 355,760.76 | 102.663080 | 352,362.50 | -3,398.26 | 0.04 | |
| | | 400,000.000 | Base | 103.653184 | 355,760.76 | 102.663080 | 352,362.50 | -3,398.26 | 0.03 | |
| 3133KQUT1 | FED HM LN PC POOL RA8694 FR 04/53 FIXED 5 | | | | | 5.000000 | 01 Apr 2053 | | | |
| Original Face: | | 188,949.060 | Local | 92.813740 | 175,370.69 | 98.641933 | 186,383.01 | 11,012.32 | 0.02 | |
| | | 200,000.000 | Base | 92.813740 | 175,370.69 | 98.641933 | 186,383.01 | 11,012.32 | 0.02 | |
| 3133KQXT8 | FED HM LN PC POOL RA8790 FR 04/53 FIXED 5 | | | | | 5.000000 | 01 Apr 2053 | | | |
| Original Face: | | 485,262.090 | Local | 100.370433 | 487,059.66 | 97.917329 | 475,155.68 | -11,903.98 | 0.05 | |
| | | 500,000.000 | Base | 100.370433 | 487,059.66 | 97.917329 | 475,155.68 | -11,903.98 | 0.05 | |
| 3133KRCQ5 | FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5 | | | | | 6.500000 | 01 May 2053 | | | |
| Original Face: | | 93,133.200 | Local | 104.316731 | 97,153.51 | 103.914519 | 96,778.92 | -374.59 | 0.01 | |
| | | 100,000.000 | Base | 104.316731 | 97,153.51 | 103.914519 | 96,778.92 | -374.59 | 0.01 | |
| 3133KRCR3 | FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5 | | | | | 6.500000 | 01 May 2053 | | | |
| Original Face: | | 181,761.900 | Local | 104.013553 | 189,057.01 | 103.650534 | 188,397.18 | -659.83 | 0.02 | |
| | | 200,000.000 | Base | 104.013553 | 189,057.01 | 103.650534 | 188,397.18 | -659.83 | 0.02 | |
| 3133KRCS1 | FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5 | | | | | 6.500000 | 01 May 2053 | | | |
| Original Face: | | 275,558.430 | Local | 103.808884 | 286,054.13 | 103.265394 | 284,556.50 | -1,497.63 | 0.03 | |
| | | 300,000.000 | Base | 103.808884 | 286,054.13 | 103.265394 | 284,556.50 | -1,497.63 | 0.03 | |
| 3133KRPW8 | FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5 | | | | | 5.500000 | 01 Jul 2053 | | | |
| Original Face: | | 193,234.420 | Local | 99.153251 | 191,598.21 | 99.750117 | 192,751.56 | 1,153.35 | 0.02 | |
| | | 200,000.000 | Base | 99.153251 | 191,598.21 | 99.750117 | 192,751.56 | 1,153.35 | 0.02 | |
| 3133KTYK0 | FED HM LN PC POOL RB0714 FR 12/41 FIXED 2 | | | | | 2.000000 | 01 Dec 2041 | | | |
| Original Face: | | 757,164.490 | Local | 80.302370 | 608,021.03 | 84.088458 | 636,687.94 | 28,666.91 | 0.07 | |
| | | 900,000.000 | Base | 80.302370 | 608,021.03 | 84.088458 | 636,687.94 | 28,666.91 | 0.06 | |
| 3133KYT41 | FED HM LN PC POOL RB5071 FR 09/40 FIXED 2 | | | | | 2.000000 | 01 Sep 2040 | | | |
| Original Face: | | 59,484.240 | Local | 85.599631 | 50,918.29 | 84.775293 | 50,427.94 | -490.35 | 0.01 | |
| | | 100,000.000 | Base | 85.599631 | 50,918.29 | 84.775293 | 50,427.94 | -490.35 | 0.00 | |
| 3133KYUH0 | FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5 | | | | | 1.500000 | 01 Nov 2040 | | | |
| Original Face: | | 1,219,380.760 | Local | 84.767961 | 1,033,644.21 | 82.328405 | 1,003,896.73 | -29,747.48 | 0.10 | |
| | | 1,700,000.000 | Base | 84.767961 | 1,033,644.21 | 82.328405 | 1,003,896.73 | -29,747.48 | 0.10 | |
| 3133KYV71 | FED HM LN PC POOL RB5138 FR 12/41 FIXED 2 | | | | | 2.000000 | 01 Dec 2041 | | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 999,581.410 | Local | | 86.746983 | 867,106.72 | 84.052872 | 840,176.88 | -26,929.84 | 0.09 |
| | 1,200,000.000 | Base | | 86.746983 | 867,106.72 | 84.052872 | 840,176.88 | -26,929.84 | 0.08 |
| 3133KYVB2 | FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5 | | | | | 1.500000 | 01 May 2041 | | |
| Original Face: | 1,673,692.000 | Local | | 83.999864 | 1,405,899.01 | 82.042593 | 1,373,140.32 | -32,758.69 | 0.14 |
| | 2,100,000.000 | Base | | 83.999864 | 1,405,899.01 | 82.042593 | 1,373,140.32 | -32,758.69 | 0.13 |
| 3133KYVF3 | FED HM LN PC POOL RB5114 FR 06/41 FIXED 2 | | | | | 2.000000 | 01 Jun 2041 | | |
| Original Face: | 155,405.900 | Local | | 84.788325 | 131,766.06 | 84.421008 | 131,195.23 | -570.83 | 0.01 |
| | 200,000.000 | Base | | 84.788325 | 131,766.06 | 84.421008 | 131,195.23 | -570.83 | 0.01 |
| 3133KYVJ5 | FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5 | | | | | 1.500000 | 01 Jul 2041 | | |
| Original Face: | 1,301,839.300 | Local | | 83.992033 | 1,093,441.30 | 81.763100 | 1,064,424.17 | -29,017.13 | 0.11 |
| | 1,600,000.000 | Base | | 83.992033 | 1,093,441.30 | 81.763100 | 1,064,424.17 | -29,017.13 | 0.10 |
| 3133KYVS5 | FED HM LN PC POOL RB5125 FR 09/41 FIXED 2 | | | | | 2.000000 | 01 Sep 2041 | | |
| Original Face: | 1,127,227.750 | Local | | 102.530955 | 1,155,757.38 | 84.197579 | 949,098.48 | -206,658.90 | 0.10 |
| | 1,400,000.000 | Base | | 102.530955 | 1,155,757.38 | 84.197579 | 949,098.48 | -206,658.90 | 0.09 |
| 3133KYVY2 | FED HM LN PC POOL RB5131 FR 10/41 FIXED 2 | | | | | 2.000000 | 01 Oct 2041 | | |
| Original Face: | 900,295.920 | Local | | 86.124514 | 775,375.49 | 84.161295 | 757,700.71 | -17,674.78 | 0.08 |
| | 1,100,000.000 | Base | | 86.124514 | 775,375.49 | 84.161295 | 757,700.71 | -17,674.78 | 0.07 |
| 3133KYW39 | FED HM LN PC POOL RB5166 FR 07/42 FIXED 3 | | | | | 3.000000 | 01 Jul 2042 | | |
| Original Face: | 265,722.760 | Local | | 90.908840 | 241,565.48 | 89.402981 | 237,564.07 | -4,001.41 | 0.02 |
| | 300,000.000 | Base | | 90.908840 | 241,565.48 | 89.402981 | 237,564.07 | -4,001.41 | 0.02 |
| 3133KYWA3 | FED HM LN PC POOL RB5141 FR 01/42 FIXED 2 | | | | | 2.000000 | 01 Jan 2042 | | |
| Original Face: | 84,924.050 | Local | | 87.016375 | 73,897.83 | 84.052371 | 71,380.68 | -2,517.15 | 0.01 |
| | 100,000.000 | Base | | 87.016375 | 73,897.83 | 84.052371 | 71,380.68 | -2,517.15 | 0.01 |
| 3133KYWE5 | FED HM LN PC POOL RB5145 FR 02/42 FIXED 2 | | | | | 2.000000 | 01 Feb 2042 | | |
| Original Face: | 2,910,792.700 | Local | | 86.972693 | 2,531,594.81 | 84.014878 | 2,445,498.94 | -86,095.87 | 0.25 |
| | 3,400,000.000 | Base | | 86.972693 | 2,531,594.81 | 84.014878 | 2,445,498.94 | -86,095.87 | 0.23 |
| 3133KYWJ4 | FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2042 | | |
| Original Face: | 256,716.510 | Local | | 89.815447 | 230,571.08 | 86.936793 | 223,181.10 | -7,389.98 | 0.02 |
| | 300,000.000 | Base | | 89.815447 | 230,571.08 | 86.936793 | 223,181.10 | -7,389.98 | 0.02 |
| 3133KYWN5 | FED HM LN PC POOL RB5153 FR 04/42 FIXED 2 | | | | | 2.000000 | 01 Apr 2042 | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 435,963.700 | Local | 84.308102 | 367,552.72 | 83.942134 | 365,957.23 | -1,595.49 | 0.04 | |
| | 500,000.000 | Base | 84.308102 | 367,552.72 | 83.942134 | 365,957.23 | -1,595.49 | 0.04 | |
| 3133KYWP0 | FED HM LN PC POOL RB5154 FR 04/42 FIXED 2.5 | | | | 2.500000 | 01 Apr 2042 | | | |
| Original Face: | 174,661.620 | Local | 87.156274 | 152,228.56 | 86.091066 | 150,368.05 | -1,860.51 | 0.02 | |
| | 200,000.000 | Base | 87.156274 | 152,228.56 | 86.091066 | 150,368.05 | -1,860.51 | 0.01 | |
| 3133USH95 | FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5 | | | | 3.500000 | 01 Dec 2050 | | | |
| Original Face: | 559,631.860 | Local | 89.998343 | 503,659.40 | 90.632493 | 507,208.31 | 3,548.91 | 0.05 | |
| | 600,000.000 | Base | 89.998343 | 503,659.40 | 90.632493 | 507,208.31 | 3,548.91 | 0.05 | |
| 3133USHZ7 | FED HM LN PC POOL SI2048 FR 07/50 FIXED 2.5 | | | | 2.500000 | 01 Jul 2050 | | | |
| Original Face: | 94,800.740 | Local | 86.276014 | 81,790.30 | 83.830889 | 79,472.30 | -2,318.00 | 0.01 | |
| | 100,000.000 | Base | 86.276014 | 81,790.30 | 83.830889 | 79,472.30 | -2,318.00 | 0.01 | |
| 31359MGK3 | FANNIE MAE NOTES 11/30 6.625 | | | | 6.625000 | 15 Nov 2030 | | | |
| Original Face: | 760,000.000 | Local | 119.020968 | 904,559.36 | 112.951126 | 858,428.56 | -46,130.80 | 0.09 | |
| | | Base | 119.020968 | 904,559.36 | 112.951126 | 858,428.56 | -46,130.80 | 0.08 | |
| 3136A03E5 | FANNIE MAE FNR 2011 87 SG | | | | 1.115130 | 25 Apr 2040 | | | |
| Original Face: | 26,282.040 | Local | 60.095716 | 15,794.38 | 2.327820 | 611.80 | -15,182.58 | 0.00 | |
| | 1,000,000.000 | Base | 60.095716 | 15,794.38 | 2.327820 | 611.80 | -15,182.58 | 0.00 | |
| 3136A1QW8 | FANNIE MAE FNR 2011 96 SA | | | | 1.115130 | 25 Oct 2041 | | | |
| Original Face: | 67,353.790 | Local | 0.000015 | 0.01 | 6.511840 | 4,385.97 | 4,385.96 | 0.00 | |
| | 1,000,000.000 | Base | 0.000015 | 0.01 | 6.511840 | 4,385.97 | 4,385.96 | 0.00 | |
| 3136A35F4 | FANNIE MAE FNR 2012 28 B | | | | 6.500000 | 25 Jun 2039 | | | |
| Original Face: | 1,297.750 | Local | 109.410133 | 1,419.87 | 101.707180 | 1,319.90 | -99.97 | 0.00 | |
| | 200,000.000 | Base | 109.410133 | 1,419.87 | 101.707180 | 1,319.90 | -99.97 | 0.00 | |
| 3136A54N3 | FANNIE MAE FNR 2012 51 B | | | | 7.000000 | 25 May 2042 | | | |
| Original Face: | 18,238.850 | Local | 111.765435 | 20,384.73 | 107.413030 | 19,590.90 | -793.83 | 0.00 | |
| | 400,000.000 | Base | 111.765435 | 20,384.73 | 107.413030 | 19,590.90 | -793.83 | 0.00 | |
| 3136A5J49 | FANNIE MAE FNR 2012 46 BA | | | | 6.000000 | 25 May 2042 | | | |
| Original Face: | 29,478.750 | Local | 108.920222 | 32,108.32 | 103.327500 | 30,459.66 | -1,648.66 | 0.00 | |
| | 600,000.000 | Base | 108.920222 | 32,108.32 | 103.327500 | 30,459.66 | -1,648.66 | 0.00 | |
| 3136A65Y6 | FANNIE MAE FNR 2012 74 SA | | | | 1.215130 | 25 Mar 2042 | | | |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 23,720.530 | Local | 0.000042 | 0.01 | 6.119480 | 1,451.57 | 1,451.56 | 0.00 |
| Original Face: | | 300,000.000 | Base | 0.000042 | 0.01 | 6.119480 | 1,451.57 | 1,451.56 | 0.00 |
| 3136A6X74 | FANNIE MAE FNR 2012 75 NS | | | | 1.165130 | 25 Jul 2042 | | | |
| | | 5,865.850 | Local | 61.018608 | 3,579.26 | 11.063890 | 648.99 | -2,930.27 | 0.00 |
| Original Face: | | 100,000.000 | Base | 61.018608 | 3,579.26 | 11.063890 | 648.99 | -2,930.27 | 0.00 |
| 3136A92R8 | FANNIE MAE FNR 2012 118 VZ | | | | 3.000000 | 25 Nov 2042 | | | |
| | | 379,557.000 | Local | 90.516510 | 343,561.75 | 89.287790 | 338,898.06 | -4,663.69 | 0.03 |
| Original Face: | | 300,000.000 | Base | 90.516510 | 343,561.75 | 89.287790 | 338,898.06 | -4,663.69 | 0.03 |
| 3136ABQF3 | FANNIE MAE FNR 2013 9 BC | | | | 6.500000 | 25 Jul 2042 | | | |
| | | 51,908.580 | Local | 112.917653 | 58,613.95 | 104.834020 | 54,417.85 | -4,196.10 | 0.01 |
| Original Face: | | 700,000.000 | Base | 112.917653 | 58,613.95 | 104.834020 | 54,417.85 | -4,196.10 | 0.01 |
| 3136ABQH9 | FANNIE MAE FNR 2013 9 CB | | | | 5.500000 | 25 Apr 2042 | | | |
| | | 121,322.640 | Local | 109.452028 | 132,790.09 | 101.449010 | 123,080.62 | -9,709.47 | 0.01 |
| Original Face: | | 1,200,000.000 | Base | 109.452028 | 132,790.09 | 101.449010 | 123,080.62 | -9,709.47 | 0.01 |
| 3136AH6K1 | FANNIE MAE FNR 2014 6 Z | | | | 2.500000 | 25 Feb 2044 | | | |
| | | 644,522.910 | Local | 86.873061 | 559,916.78 | 84.756530 | 546,275.25 | -13,641.53 | 0.06 |
| Original Face: | | 500,000.000 | Base | 86.873061 | 559,916.78 | 84.756530 | 546,275.25 | -13,641.53 | 0.05 |
| 3136AKTB9 | FANNIE MAE FNR 2014 47 AI | | | | | 25 Aug 2044 | | | |
| | | 70,345.530 | Local | 28.516936 | 20,060.39 | 4.405320 | 3,098.95 | -16,961.44 | 0.00 |
| Original Face: | | 800,000.000 | Base | 28.516936 | 20,060.39 | 4.405320 | 3,098.95 | -16,961.44 | 0.00 |
| 3136ANLJ4 | FANNIEMAE ACES FNA 2015 M7 X2 | | | | 0.480204 | 25 Dec 2024 | | | |
| | | 4,451,378.900 | Local | 2.784034 | 123,927.91 | 0.051510 | 2,292.91 | -121,635.00 | 0.00 |
| Original Face: | | 9,885,000.000 | Base | 2.784034 | 123,927.91 | 0.051510 | 2,292.91 | -121,635.00 | 0.00 |
| 3136AP3N0 | FANNIE MAE FNR 2015 65 CZ | | | | 3.500000 | 25 Sep 2045 | | | |
| | | 404,949.300 | Local | 94.886350 | 384,241.61 | 84.510600 | 342,225.08 | -42,016.53 | 0.04 |
| Original Face: | | 300,000.000 | Base | 94.886350 | 384,241.61 | 84.510600 | 342,225.08 | -42,016.53 | 0.03 |
| 3136APB68 | FANNIE MAE FNR 2015 55 IO | | | | | 25 Aug 2055 | | | |
| | | 10,462.350 | Local | 17.174631 | 1,796.87 | 3.465050 | 362.53 | -1,434.34 | 0.00 |
| Original Face: | | 100,000.000 | Base | 17.174631 | 1,796.87 | 3.465050 | 362.53 | -1,434.34 | 0.00 |
| 3136APT2 | FANNIE MAE FNR 2015 56 AS | | | | 0.715130 | 25 Aug 2045 | | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 105,070.910 | Local | 18.581042 | 19,523.27 | 12.220940 | 12,840.65 | -6,682.62 | 0.00 | |
| | 400,000.000 | Base | 18.581042 | 19,523.27 | 12.220940 | 12,840.65 | -6,682.62 | 0.00 | |
| 3136AV6R5 | FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A | | | | 2.898000 | 25 Jun 2027 | | | |
| Original Face: | 99,075.020 | Local | 100.839808 | 99,907.06 | 94.230100 | 93,358.49 | -6,548.57 | 0.01 | |
| | 100,000.000 | Base | 100.839808 | 99,907.06 | 94.230100 | 93,358.49 | -6,548.57 | 0.01 | |
| 3136B35Z9 | FANNIEMAE ACES FNA 2019 M4 A2 | | | | 3.610000 | 25 Feb 2031 | | | |
| Original Face: | 91,474.520 | Local | 102.086275 | 93,382.93 | 93.526900 | 85,553.28 | -7,829.65 | 0.01 | |
| | 100,000.000 | Base | 102.086275 | 93,382.93 | 93.526900 | 85,553.28 | -7,829.65 | 0.01 | |
| 3136B8UA5 | FANNIEMAE ACES FNA 2020 M6 A | | | | 2.500000 | 25 Oct 2037 | | | |
| Original Face: | 82,275.750 | Local | 101.968879 | 83,895.66 | 86.265410 | 70,975.51 | -12,920.15 | 0.01 | |
| | 100,000.000 | Base | 101.968879 | 83,895.66 | 86.265410 | 70,975.51 | -12,920.15 | 0.01 | |
| 3136BAS21 | FANNIE MAE FNR 2020 47 GZ | | | | 2.000000 | 25 Jul 2050 | | | |
| Original Face: | 323,345.060 | Local | 99.543265 | 321,868.23 | 59.619860 | 192,777.87 | -129,090.36 | 0.02 | |
| | 300,000.000 | Base | 99.543265 | 321,868.23 | 59.619860 | 192,777.87 | -129,090.36 | 0.02 | |
| 3136BBBW1 | FANNIEMAE ACES FNA 2020 M36 X1 | | | | 1.447880 | 25 Sep 2034 | | | |
| Original Face: | 1,136,574.760 | Local | 9.102522 | 103,456.97 | 4.862910 | 55,270.61 | -48,186.36 | 0.01 | |
| | 1,300,000.000 | Base | 9.102522 | 103,456.97 | 4.862910 | 55,270.61 | -48,186.36 | 0.01 | |
| 3136BBEM0 | FANNIE MAE FNR 2020 57 TA | | | | 2.000000 | 25 Apr 2050 | | | |
| Original Face: | 818,606.490 | Local | 86.192384 | 705,576.45 | 86.188690 | 705,546.21 | -30.24 | 0.07 | |
| | 1,700,000.000 | Base | 86.192384 | 705,576.45 | 86.188690 | 705,546.21 | -30.24 | 0.07 | |
| 3136BBME9 | FANNIE MAE FNR 2020 56 AQ | | | | 2.000000 | 25 Aug 2050 | | | |
| Original Face: | 1,100,000.000 | Local | 85.066016 | 935,726.18 | 77.471140 | 852,182.54 | -83,543.64 | 0.09 | |
| | 1,100,000.000 | Base | 85.066016 | 935,726.18 | 77.471140 | 852,182.54 | -83,543.64 | 0.08 | |
| 3136BBMQ2 | FANNIE MAE FNR 2020 56 DI | | | | 2.500000 | 25 Aug 2050 | | | |
| Original Face: | 149,702.890 | Local | 7.916581 | 11,851.35 | 16.163520 | 24,197.26 | 12,345.91 | 0.00 | |
| | 200,000.000 | Base | 7.916581 | 11,851.35 | 16.163520 | 24,197.26 | 12,345.91 | 0.00 | |
| 3136BBXG2 | FANNIE MAE FNR 2020 62 AI | | | | 2.500000 | 25 Sep 2050 | | | |
| Original Face: | 692,553.540 | Local | 15.593703 | 107,994.74 | 15.791840 | 109,366.95 | 1,372.21 | 0.01 | |
| | 900,000.000 | Base | 15.593703 | 107,994.74 | 15.791840 | 109,366.95 | 1,372.21 | 0.01 | |
| 3136BCAY6 | FANNIE MAE FNR 2020 74 EI | | | | 2.500000 | 25 Oct 2050 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|-------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 219,708.810 | Local | | 10.603913 | 23,297.73 | 16.182000 | 35,553.28 | 12,255.55 | 0.00 |
| Original Face: | 300,000.000 | Base | | 10.603913 | 23,297.73 | 16.182000 | 35,553.28 | 12,255.55 | 0.00 |
| 3136BCD80 | FANNIE MAE FNR 2020 89 DI | | | | | 2.500000 | 25 Dec 2050 | | |
| | 1,015,463.900 | Local | | 9.302336 | 94,461.86 | 15.117080 | 153,508.49 | 59,046.63 | 0.02 |
| Original Face: | 1,400,000.000 | Base | | 9.302336 | 94,461.86 | 15.117080 | 153,508.49 | 59,046.63 | 0.01 |
| 3136BCER7 | FANNIE MAE FNR 2020 73 KI | | | | | 3.000000 | 25 Oct 2050 | | |
| | 603,627.310 | Local | | 16.390171 | 98,935.55 | 16.086340 | 97,101.54 | -1,834.01 | 0.01 |
| Original Face: | 900,000.000 | Base | | 16.390171 | 98,935.55 | 16.086340 | 97,101.54 | -1,834.01 | 0.01 |
| 3136BDR26 | FANNIE MAE FNR 2021 3 QI | | | | | 2.500000 | 25 Feb 2051 | | |
| | 758,096.550 | Local | | 10.511935 | 79,690.62 | 15.549230 | 117,878.18 | 38,187.56 | 0.01 |
| Original Face: | 1,000,000.000 | Base | | 10.511935 | 79,690.62 | 15.549230 | 117,878.18 | 38,187.56 | 0.01 |
| 3136BDY93 | FANNIE MAE FNR 2021 1 IG | | | | | 2.500000 | 25 Feb 2051 | | |
| | 572,977.560 | Local | | 10.776253 | 61,745.51 | 16.167040 | 92,633.51 | 30,888.00 | 0.01 |
| Original Face: | 700,000.000 | Base | | 10.776253 | 61,745.51 | 16.167040 | 92,633.51 | 30,888.00 | 0.01 |
| 3136BG4M0 | FANNIE MAE FNR 2021 65 JA | | | | | 2.000000 | 25 Jan 2046 | | |
| | 214,703.400 | Local | | 86.791280 | 186,343.83 | 87.000890 | 186,793.87 | 450.04 | 0.02 |
| Original Face: | 300,000.000 | Base | | 86.791280 | 186,343.83 | 87.000890 | 186,793.87 | 450.04 | 0.02 |
| 3136BGNQ0 | FANNIE MAE FNR 2021 52 CI | | | | | 2.500000 | 25 Dec 2047 | | |
| | 826,576.330 | Local | | 13.198775 | 109,097.95 | 13.484140 | 111,456.71 | 2,358.76 | 0.01 |
| Original Face: | 1,000,000.000 | Base | | 13.198775 | 109,097.95 | 13.484140 | 111,456.71 | 2,358.76 | 0.01 |
| 3136BH7G8 | FANNIE MAE FNR 2021 43 IO | | | | | 2.500000 | 25 Jun 2051 | | |
| | 1,449,787.590 | Local | | 14.539580 | 210,793.03 | 15.513910 | 224,918.74 | 14,125.71 | 0.02 |
| Original Face: | 1,800,000.000 | Base | | 14.539580 | 210,793.03 | 15.513910 | 224,918.74 | 14,125.71 | 0.02 |
| 3136BHD55 | FANNIE MAE FNR 2021 44 MI | | | | | 2.500000 | 25 Jul 2051 | | |
| | 897,808.650 | Local | | 16.223696 | 145,657.75 | 16.897940 | 151,711.17 | 6,053.42 | 0.02 |
| Original Face: | 1,000,000.000 | Base | | 16.223696 | 145,657.75 | 16.897940 | 151,711.17 | 6,053.42 | 0.01 |
| 3136BJWT8 | FANNIE MAE FNR 2021 77 WI | | | | | 3.000000 | 25 Aug 2050 | | |
| | 664,310.640 | Local | | 15.700732 | 104,301.63 | 15.767940 | 104,748.10 | 446.47 | 0.01 |
| Original Face: | 900,000.000 | Base | | 15.700732 | 104,301.63 | 15.767940 | 104,748.10 | 446.47 | 0.01 |
| 3136BMZX9 | FANNIE MAE FNR 2022 22 IO | | | | | 2.500000 | 25 Oct 2051 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,262,319.630 | Local | 16.921740 | 213,606.45 | 17.157380 | 216,580.98 | 2,974.53 | 0.02 | |
| | 1,400,000.000 | Base | 16.921740 | 213,606.45 | 17.157380 | 216,580.98 | 2,974.53 | 0.02 | |
| 3136BP3K5 | FANNIEMAE ACES FNA 2023 M4 A2 | | | | | 3.767910 | 25 Aug 2032 | | |
| Original Face: | 200,000.000 | Local | 95.483130 | 190,966.26 | 93.803630 | 187,607.26 | -3,359.00 | 0.02 | |
| | 200,000.000 | Base | 95.483130 | 190,966.26 | 93.803630 | 187,607.26 | -3,359.00 | 0.02 | |
| 3136BPPT2 | FANNIE MAE FNR 2022 86 IO | | | | | 2.500000 | 25 May 2050 | | |
| Original Face: | 742,394.570 | Local | 12.891875 | 95,708.58 | 13.861990 | 102,910.66 | 7,202.08 | 0.01 | |
| | 800,000.000 | Base | 12.891875 | 95,708.58 | 13.861990 | 102,910.66 | 7,202.08 | 0.01 | |
| 3136BPUY5 | FANNIE MAE FNR 2023 2 CI | | | | | 2.000000 | 25 Oct 2050 | | |
| Original Face: | 1,861,689.180 | Local | 12.043014 | 224,203.49 | 12.235720 | 227,791.08 | 3,587.59 | 0.02 | |
| | 2,000,000.000 | Base | 12.043014 | 224,203.49 | 12.235720 | 227,791.08 | 3,587.59 | 0.02 | |
| 3136FLEV4 | FANNIEMAE STRIP FNS 409 C2 | | | | | 3.000000 | 25 Apr 2027 | | |
| Original Face: | 51,013.230 | Local | 20.225381 | 10,317.62 | 2.934569 | 1,497.02 | -8,820.60 | 0.00 | |
| | 1,400,000.000 | Base | 20.225381 | 10,317.62 | 2.934569 | 1,497.02 | -8,820.60 | 0.00 | |
| 3136FLFG6 | FANNIEMAE STRIP FNS 409 C13 | | | | | 3.500000 | 25 Nov 2041 | | |
| Original Face: | 59,198.170 | Local | 69.633132 | 41,221.54 | 15.576889 | 9,221.23 | -32,000.31 | 0.00 | |
| | 800,000.000 | Base | 69.633132 | 41,221.54 | 15.576889 | 9,221.23 | -32,000.31 | 0.00 | |
| 3136FLFL5 | FANNIEMAE STRIP FNS 409 C17 | | | | | 4.000000 | 25 Nov 2041 | | |
| Original Face: | 107,152.980 | Local | 63.730715 | 68,289.36 | 18.309946 | 19,619.65 | -48,669.71 | 0.00 | |
| | 1,600,000.000 | Base | 63.730715 | 68,289.36 | 18.309946 | 19,619.65 | -48,669.71 | 0.00 | |
| 3136FLFR2 | FANNIEMAE STRIP FNS 409 C22 | | | | | 4.500000 | 25 Nov 2039 | | |
| Original Face: | 29,135.750 | Local | 16.043074 | 4,674.27 | 19.150043 | 5,579.51 | 905.24 | 0.00 | |
| | 700,000.000 | Base | 16.043074 | 4,674.27 | 19.150043 | 5,579.51 | 905.24 | 0.00 | |
| 31374CND4 | FNMA POOL 310088 FN 06/38 FIXED VAR | | | | | 5.000000 | 01 Jun 2038 | | |
| Original Face: | 16,535.360 | Local | 105.138745 | 17,385.07 | 100.605955 | 16,635.56 | -749.51 | 0.00 | |
| | 861,059.000 | Base | 105.138745 | 17,385.07 | 100.605955 | 16,635.56 | -749.51 | 0.00 | |
| 3137AGE55 | FREDDIE MAC FHR 3947 SG | | | | | 0.516880 | 15 Oct 2041 | | |
| Original Face: | 84,522.690 | Local | 199.754811 | 168,838.14 | 8.910770 | 7,531.62 | -161,306.52 | 0.00 | |
| | 1,300,000.000 | Base | 199.754811 | 168,838.14 | 8.910770 | 7,531.62 | -161,306.52 | 0.00 | |
| 3137ASRX4 | FREDDIE MAC FHR 4099 ST | | | | | 0.566880 | 15 Aug 2042 | | |

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



As of: March 28, 2024

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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 |
| | 68,757.930 | Local | | 74.893558 | 51,495.26 | 10.608740 | 7,294.35 | -44,200.91 | 0.00 |
| Original Face: | 500,000.000 | Base | | 74.893558 | 51,495.26 | 10.608740 | 7,294.35 | -44,200.91 | 0.00 |
| 3137ATCE0 | FREDDIE MAC FHR 4096 PI | | | | | 2.500000 | 15 Aug 2027 | | |
| | 169,876.710 | Local | | 9.545217 | 16,215.10 | 2.751350 | 4,673.90 | -11,541.20 | 0.00 |
| Original Face: | 3,000,000.000 | Base | | 9.545217 | 16,215.10 | 2.751350 | 4,673.90 | -11,541.20 | 0.00 |
| 3137B1W73 | FREDDIE MAC FHR 4210 Z | | | | | 3.000000 | 15 May 2043 | | |
| | 73,506.330 | Local | | 90.751150 | 66,707.84 | 79.419340 | 58,378.24 | -8,329.60 | 0.01 |
| Original Face: | 200,000.000 | Base | | 90.751150 | 66,707.84 | 79.419340 | 58,378.24 | -8,329.60 | 0.01 |
| 3137B4A30 | FREDDIE MAC FHR 4239 IO | | | | | 3.500000 | 15 Jun 2027 | | |
| | 21,742.660 | Local | | 67.489534 | 14,674.02 | 2.675060 | 581.63 | -14,092.39 | 0.00 |
| Original Face: | 700,000.000 | Base | | 67.489534 | 14,674.02 | 2.675060 | 581.63 | -14,092.39 | 0.00 |
| 3137B7RN1 | FREDDIE MAC FHR 4310 SA | | | | | 0.516880 | 15 Feb 2044 | | |
| | 33,600.280 | Local | | 36.012289 | 12,100.23 | 8.887080 | 2,986.08 | -9,114.15 | 0.00 |
| Original Face: | 200,000.000 | Base | | 36.012289 | 12,100.23 | 8.887080 | 2,986.08 | -9,114.15 | 0.00 |
| 3137BAQX3 | FREDDIE MAC FHR 4335 SW | | | | | 0.566880 | 15 May 2044 | | |
| | 68,304.080 | Local | | 41.402885 | 28,279.86 | 8.373660 | 5,719.55 | -22,560.31 | 0.00 |
| Original Face: | 400,000.000 | Base | | 41.402885 | 28,279.86 | 8.373660 | 5,719.55 | -22,560.31 | 0.00 |
| 3137BDMP8 | FREDDIE MAC FHR 4391 MZ | | | | | 3.000000 | 15 Sep 2044 | | |
| | 531,715.670 | Local | | 89.251981 | 474,566.77 | 86.942660 | 462,287.75 | -12,279.02 | 0.05 |
| Original Face: | 400,000.000 | Base | | 89.251981 | 474,566.77 | 86.942660 | 462,287.75 | -12,279.02 | 0.04 |
| 3137BF4Y4 | FREDDIE MAC FHR 4415 IO | | | | | | 15 Apr 2041 | | |
| | 124,678.320 | Local | | 54.972733 | 68,539.08 | 5.557040 | 6,928.42 | -61,610.66 | 0.00 |
| Original Face: | 1,600,000.000 | Base | | 54.972733 | 68,539.08 | 5.557040 | 6,928.42 | -61,610.66 | 0.00 |
| 3137F6P92 | FREDDIE MAC FHR 5040 IB | | | | | 2.500000 | 25 Nov 2050 | | |
| | 135,784.150 | Local | | 9.824512 | 13,340.13 | 13.338360 | 18,111.38 | 4,771.25 | 0.00 |
| Original Face: | 200,000.000 | Base | | 9.824512 | 13,340.13 | 13.338360 | 18,111.38 | 4,771.25 | 0.00 |
| 3137F72R5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K120 X1 | | | | | 1.035534 | 25 Oct 2030 | | |
| | 5,446,356.900 | Local | | 5.126697 | 279,218.19 | 5.181250 | 282,189.37 | 2,971.18 | 0.03 |
| Original Face: | 5,500,000.000 | Base | | 5.126697 | 279,218.19 | 5.181250 | 282,189.37 | 2,971.18 | 0.03 |
| 3137F86B4 | FREDDIE MAC FHR 5059 IB | | | | | 2.500000 | 25 Jan 2051 | | |

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Holdings

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



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| Original Face: | | 729,272.000 Local | 12.138165 | 88,520.24 | 15.332730 | 111,817.31 | 23,297.07 | 0.01 | |
| | | 900,000.000 Base | 12.138165 | 88,520.24 | 15.332730 | 111,817.31 | 23,297.07 | 0.01 | |
| 3137F9YZ8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K124 X1 | | | | 0.718284 | 25 Dec 2030 | | | |
| Original Face: | | 2,984,444.370 Local | 3.822654 | 114,084.99 | 3.845590 | 114,769.49 | 684.50 | 0.01 | |
| | | 3,000,000.000 Base | 3.822654 | 114,084.99 | 3.845590 | 114,769.49 | 684.50 | 0.01 | |
| 3137FFZS9 | FREDDIE MAC FHR 5085 NI | | | | 2.000000 | 25 Mar 2051 | | | |
| Original Face: | | 331,784.060 Local | 11.512804 | 38,197.65 | 12.035240 | 39,931.01 | 1,733.36 | 0.00 | |
| | | 400,000.000 Base | 11.512804 | 38,197.65 | 12.035240 | 39,931.01 | 1,733.36 | 0.00 | |
| 3137FGSM8 | FREDDIE MAC FHR 4813 CJ | | | | 3.000000 | 15 Aug 2048 | | | |
| Original Face: | | 73,009.660 Local | 96.855142 | 70,713.61 | 86.282810 | 62,994.79 | -7,718.82 | 0.01 | |
| | | 1,100,000.000 Base | 96.855142 | 70,713.61 | 86.282810 | 62,994.79 | -7,718.82 | 0.01 | |
| 3137FMU26 | FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1 | | | | 0.877674 | 25 Jun 2029 | | | |
| Original Face: | | 988,582.380 Local | 3.963639 | 39,183.84 | 3.747860 | 37,050.68 | -2,133.16 | 0.00 | |
| | | 1,000,000.000 Base | 3.963639 | 39,183.84 | 3.747860 | 37,050.68 | -2,133.16 | 0.00 | |
| 3137FNWZ9 | FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1 | | | | 1.281316 | 25 Jul 2026 | | | |
| Original Face: | | 952,680.630 Local | 7.640535 | 72,789.90 | 2.226350 | 21,210.01 | -51,579.89 | 0.00 | |
| | | 1,040,000.000 Base | 7.640535 | 72,789.90 | 2.226350 | 21,210.01 | -51,579.89 | 0.00 | |
| 3137FREK3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1 | | | | 1.123092 | 25 Jan 2030 | | | |
| Original Face: | | 3,421,260.820 Local | 5.139662 | 175,841.24 | 5.118300 | 175,110.39 | -730.85 | 0.02 | |
| | | 3,500,000.000 Base | 5.139662 | 175,841.24 | 5.118300 | 175,110.39 | -730.85 | 0.02 | |
| 3137FRVE8 | FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX | | | | 2.608230 | 27 Oct 2028 | | | |
| Original Face: | | 7,580,000.000 Local | 11.105491 | 841,796.21 | 8.986470 | 681,174.43 | -160,621.78 | 0.07 | |
| | | 7,580,000.000 Base | 11.105491 | 841,796.21 | 8.986470 | 681,174.43 | -160,621.78 | 0.07 | |
| 3137FTLA3 | FREDDIE MAC FHR 4980 KI | | | | 4.500000 | 25 Jun 2050 | | | |
| Original Face: | | 1,334,056.770 Local | 22.849884 | 304,830.42 | 22.677720 | 302,533.66 | -2,296.76 | 0.03 | |
| | | 4,500,000.000 Base | 22.849884 | 304,830.42 | 22.677720 | 302,533.66 | -2,296.76 | 0.03 | |
| 3137FUVK7 | FREDDIE MAC FHR 4991 QV | | | | 2.000000 | 25 Sep 2045 | | | |
| Original Face: | | 184,436.190 Local | 82.130476 | 151,478.32 | 80.376890 | 148,244.07 | -3,234.25 | 0.02 | |
| | | 200,000.000 Base | 82.130476 | 151,478.32 | 80.376890 | 148,244.07 | -3,234.25 | 0.01 | |
| 3137FVQ54 | FREDDIE MAC FHR 5010 IK | | | | 2.500000 | 25 Sep 2050 | | | |

Holdings

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



As of: March 28, 2024

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|--------------------------------|---|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 194,403.670 | Local | | 9.016142 | 17,527.71 | 14.829560 | 28,829.21 | 11,301.50 | 0.00 |
| | 300,000.000 | Base | | 9.016142 | 17,527.71 | 14.829560 | 28,829.21 | 11,301.50 | 0.00 |
| 3137FVQG0 | FREDDIE MAC FHR 5010 JI | | | | | 2.500000 | 25 Sep 2050 | | |
| Original Face: | 461,240.660 | Local | | 7.556092 | 34,851.77 | 15.947090 | 73,554.46 | 38,702.69 | 0.01 |
| | 600,000.000 | Base | | 7.556092 | 34,851.77 | 15.947090 | 73,554.46 | 38,702.69 | 0.01 |
| 3137FW3E8 | FREDDIE MAC FHR 5013 IN | | | | | 2.500000 | 25 Sep 2050 | | |
| Original Face: | 157,089.050 | Local | | 6.220523 | 9,771.76 | 16.172360 | 25,405.01 | 15,633.25 | 0.00 |
| | 200,000.000 | Base | | 6.220523 | 9,771.76 | 16.172360 | 25,405.01 | 15,633.25 | 0.00 |
| 3137FWHG8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1 | | | | | 1.323137 | 25 Jul 2035 | | |
| Original Face: | 381,146.130 | Local | | 1.936543 | 7,381.06 | 10.335790 | 39,394.46 | 32,013.40 | 0.00 |
| | 390,000.000 | Base | | 2.869154 | 10,935.67 | 10.335790 | 39,394.46 | 28,458.79 | 0.00 |
| 3137FWHV5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1 | | | | | 1.422116 | 25 Jul 2030 | | |
| Original Face: | 1,090,015.280 | Local | | 6.832873 | 74,479.36 | 6.867360 | 74,855.27 | 375.91 | 0.01 |
| | 1,100,000.000 | Base | | 6.832873 | 74,479.36 | 6.867360 | 74,855.27 | 375.91 | 0.01 |
| 3137FXC89 | FREDDIE MAC FHR 5018 MI | | | | | 2.000000 | 25 Oct 2050 | | |
| Original Face: | 404,488.090 | Local | | 9.289549 | 37,575.12 | 13.152930 | 53,202.04 | 15,626.92 | 0.01 |
| | 500,000.000 | Base | | 9.289549 | 37,575.12 | 13.152930 | 53,202.04 | 15,626.92 | 0.01 |
| 3137FYAR7 | FREDDIE MAC FHR 5092 AP | | | | | 2.000000 | 25 Apr 2041 | | |
| Original Face: | 306,875.250 | Local | | 86.394071 | 265,122.02 | 85.348780 | 261,914.28 | -3,207.74 | 0.03 |
| | 400,000.000 | Base | | 86.394071 | 265,122.02 | 85.348780 | 261,914.28 | -3,207.74 | 0.03 |
| 3137FYJM9 | FREDDIE MAC FHR 5093 IY | | | | | 4.500000 | 25 Dec 2050 | | |
| Original Face: | 968,216.300 | Local | | 22.841013 | 221,150.41 | 22.657650 | 219,375.06 | -1,775.35 | 0.02 |
| | 2,000,000.000 | Base | | 22.841013 | 221,150.41 | 22.657650 | 219,375.06 | -1,775.35 | 0.02 |
| 3137FYUL8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K128 X1 | | | | | 0.514442 | 25 Mar 2031 | | |
| Original Face: | 8,915,495.400 | Local | | 2.828397 | 252,165.63 | 2.804100 | 249,999.41 | -2,166.22 | 0.03 |
| | 9,000,000.000 | Base | | 2.828397 | 252,165.63 | 2.804100 | 249,999.41 | -2,166.22 | 0.02 |
| 3137G0GZ6 | FREDDIE MAC STACR STACR 2015 DNA3 B | | | | | 14.784870 | 25 Apr 2028 | | |
| Original Face: | 1,500,678.010 | Local | | 99.994787 | 1,500,599.78 | 109.862390 | 1,648,680.73 | 148,080.95 | 0.17 |
| | 1,530,000.000 | Base | | 99.994787 | 1,500,599.78 | 109.862390 | 1,648,680.73 | 148,080.95 | 0.16 |
| 3137HOTS7 | FREDDIE MAC FHR 5118 NI | | | | | 2.000000 | 25 Feb 2051 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,520,876.270 | Local | 13.035690 | 198,256.71 | 12.865820 | 195,673.20 | -2,583.51 | 0.02 | |
| | 1,800,000.000 | Base | 13.035690 | 198,256.71 | 12.865820 | 195,673.20 | -2,583.51 | 0.02 | |
| 3137H0X60 | FREDDIE MAC FHR 5115 IO | | | | 4.500000 | 25 Oct 2049 | | | |
| Original Face: | 490,724.390 | Local | 22.761076 | 111,694.15 | 22.639860 | 111,099.31 | -594.84 | 0.01 | |
| | 1,100,000.000 | Base | 22.761076 | 111,694.15 | 22.639860 | 111,099.31 | -594.84 | 0.01 | |
| 3137H24R2 | FREDDIE MAC FHR 5140 NI | | | | 2.500000 | 25 May 2049 | | | |
| Original Face: | 690,159.050 | Local | 7.096674 | 48,978.34 | 13.843360 | 95,541.20 | 46,562.86 | 0.01 | |
| | 800,000.000 | Base | 7.096674 | 48,978.34 | 13.843360 | 95,541.20 | 46,562.86 | 0.01 | |
| 3137H3ST0 | FREDDIE MAC FHR 5159 IP | | | | 3.000000 | 25 Nov 2051 | | | |
| Original Face: | 1,458,308.720 | Local | 14.263515 | 208,006.09 | 14.310890 | 208,696.96 | 690.87 | 0.02 | |
| | 2,000,000.000 | Base | 14.263515 | 208,006.09 | 14.310890 | 208,696.96 | 690.87 | 0.02 | |
| 3137H4AC4 | FREDDIE MAC FHR 5161 IO | | | | 2.000000 | 25 Mar 2051 | | | |
| Original Face: | 791,564.980 | Local | 13.258135 | 104,946.75 | 13.802360 | 109,254.65 | 4,307.90 | 0.01 | |
| | 900,000.000 | Base | 13.258135 | 104,946.75 | 13.802360 | 109,254.65 | 4,307.90 | 0.01 | |
| 3137H4SK7 | FHLMC MULTIFAMILY STRUCTURED P FHMS K136 X1 | | | | 0.397175 | 25 Dec 2031 | | | |
| Original Face: | 11,655,855.550 | Local | 2.149343 | 250,524.33 | 2.193270 | 255,644.38 | 5,120.05 | 0.03 | |
| | 11,700,000.000 | Base | 2.149343 | 250,524.33 | 2.193270 | 255,644.38 | 5,120.05 | 0.02 | |
| 3137H62K0 | FREDDIE MAC FHR 5202 IN | | | | 3.000000 | 25 Jan 2047 | | | |
| Original Face: | 725,898.130 | Local | 11.589552 | 84,128.34 | 13.049520 | 94,726.22 | 10,597.88 | 0.01 | |
| | 900,000.000 | Base | 11.589552 | 84,128.34 | 13.049520 | 94,726.22 | 10,597.88 | 0.01 | |
| 3137H7G72 | FREDDIE MAC FHR 5224 HL | | | | 4.000000 | 25 Apr 2052 | | | |
| Original Face: | 900,000.000 | Local | 100.906578 | 908,159.20 | 89.838770 | 808,548.93 | -99,610.27 | 0.08 | |
| | 900,000.000 | Base | 100.906578 | 908,159.20 | 89.838770 | 808,548.93 | -99,610.27 | 0.08 | |
| 3137H8UB5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K148 X1 | | | | 0.249557 | 25 Jul 2032 | | | |
| Original Face: | 20,179,840.200 | Local | 1.996586 | 402,907.84 | 1.994950 | 402,577.72 | -330.12 | 0.04 | |
| | 20,200,000.000 | Base | 1.996586 | 402,907.84 | 1.994950 | 402,577.72 | -330.12 | 0.04 | |
| 3137H9F46 | FREDDIE MAC FHR 5274 IO | | | | 2.500000 | 25 Jan 2051 | | | |
| Original Face: | 643,451.030 | Local | 15.796868 | 101,645.11 | 16.090590 | 103,535.07 | 1,889.96 | 0.01 | |
| | 700,000.000 | Base | 15.796868 | 101,645.11 | 16.090590 | 103,535.07 | 1,889.96 | 0.01 | |
| 3137H9QG7 | FREDDIE MAC FHR 5293 IO | | | | 2.000000 | 25 Mar 2051 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| Original Face: | | 2,788,477.140 | Local | 12.322213 | 343,602.08 | 12.256400 | 341,766.91 | -1,835.17 | 0.04 |
| | | 3,000,000.000 | Base | 12.322213 | 343,602.08 | 12.256400 | 341,766.91 | -1,835.17 | 0.03 |
| 3138EDLX7 | FNMA POOL AK8441 FN 04/42 FIXED 4 | | | | 4.000000 | 01 Apr 2042 | | | |
| Original Face: | | 12,736.140 | Local | 106.854353 | 13,609.12 | 94.874405 | 12,083.34 | -1,525.78 | 0.00 |
| | | 100,000.000 | Base | 106.854353 | 13,609.12 | 94.874405 | 12,083.34 | -1,525.78 | 0.00 |
| 3138EFBZ8 | FNMA POOL AK9955 FN 04/42 FIXED 4 | | | | 4.000000 | 01 Apr 2042 | | | |
| Original Face: | | 73,877.740 | Local | 106.854324 | 78,941.56 | 94.766024 | 70,011.00 | -8,930.56 | 0.01 |
| | | 500,000.000 | Base | 106.854324 | 78,941.56 | 94.766024 | 70,011.00 | -8,930.56 | 0.01 |
| 3138EJXV5 | FNMA POOL AL2491 FN 09/39 FIXED VAR | | | | 6.000000 | 01 Sep 2039 | | | |
| Original Face: | | 19,567.180 | Local | 108.281776 | 21,187.69 | 103.654437 | 20,282.25 | -905.44 | 0.00 |
| | | 300,000.000 | Base | 108.281776 | 21,187.69 | 103.654437 | 20,282.25 | -905.44 | 0.00 |
| 3138EK3S2 | FNMA POOL AL3508 FN 04/43 FIXED VAR | | | | 4.000000 | 01 Apr 2043 | | | |
| Original Face: | | 21,209.130 | Local | 102.417732 | 21,721.91 | 95.694335 | 20,295.94 | -1,425.97 | 0.00 |
| | | 100,000.000 | Base | 102.417732 | 21,721.91 | 95.694335 | 20,295.94 | -1,425.97 | 0.00 |
| 3138ELYW7 | FNMA POOL AL4324 FN 05/40 FIXED VAR | | | | 6.500000 | 01 May 2040 | | | |
| Original Face: | | 67,549.640 | Local | 106.531123 | 71,961.39 | 104.367600 | 70,499.94 | -1,461.45 | 0.01 |
| | | 900,000.000 | Base | 106.531123 | 71,961.39 | 104.367600 | 70,499.94 | -1,461.45 | 0.01 |
| 3138EMHT1 | FNMA POOL AL4741 FN 01/44 FIXED VAR | | | | 4.500000 | 01 Jan 2044 | | | |
| Original Face: | | 14,986.310 | Local | 106.014556 | 15,887.67 | 97.294604 | 14,580.87 | -1,306.80 | 0.00 |
| | | 100,000.000 | Base | 106.014556 | 15,887.67 | 97.294604 | 14,580.87 | -1,306.80 | 0.00 |
| 3138ERNP1 | FNMA POOL AL9397 FN 10/46 FIXED VAR | | | | 3.000000 | 01 Oct 2046 | | | |
| Original Face: | | 31,122.050 | Local | 101.311225 | 31,530.13 | 88.025167 | 27,395.24 | -4,134.89 | 0.00 |
| | | 100,000.000 | Base | 101.311225 | 31,530.13 | 88.025167 | 27,395.24 | -4,134.89 | 0.00 |
| 3138MBGH3 | FNMA POOL AP7399 FN 09/42 FIXED 4 | | | | 4.000000 | 01 Sep 2042 | | | |
| Original Face: | | 17,455.820 | Local | 107.022701 | 18,681.69 | 94.873684 | 16,560.98 | -2,120.71 | 0.00 |
| | | 100,000.000 | Base | 107.022701 | 18,681.69 | 94.873684 | 16,560.98 | -2,120.71 | 0.00 |
| 3138MKQ82 | FNMA POOL AQ4078 FN 06/43 FIXED 4 | | | | 4.000000 | 01 Jun 2043 | | | |
| Original Face: | | 20,030.590 | Local | 102.531628 | 20,537.69 | 95.696153 | 19,168.50 | -1,369.19 | 0.00 |
| | | 100,000.000 | Base | 102.531628 | 20,537.69 | 95.696153 | 19,168.50 | -1,369.19 | 0.00 |
| 3138MKRA6 | FNMA POOL AQ4080 FN 06/43 FIXED 4 | | | | 4.000000 | 01 Jun 2043 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 13,897.400 | Local | 102.421676 | 14,233.95 | 94.852353 | 13,182.01 | -1,051.94 | 0.00 | |
| | 100,000.000 | Base | 102.421676 | 14,233.95 | 94.852353 | 13,182.01 | -1,051.94 | 0.00 | |
| 3138MLBZ6 | FNMA POOL AQ4555 FN 12/42 FIXED 4 | | | | | 4.000000 | 01 Dec 2042 | | |
| Original Face: | 26,063.160 | Local | 105.684422 | 27,544.70 | 94.842263 | 24,718.89 | -2,825.81 | 0.00 | |
| | 200,000.000 | Base | 105.684422 | 27,544.70 | 94.842263 | 24,718.89 | -2,825.81 | 0.00 | |
| 3138MN2Q2 | FNMA POOL AQ7082 FN 01/43 FIXED 4 | | | | | 4.000000 | 01 Jan 2043 | | |
| Original Face: | 16,665.720 | Local | 107.343757 | 17,889.61 | 94.873516 | 15,811.35 | -2,078.26 | 0.00 | |
| | 100,000.000 | Base | 107.343757 | 17,889.61 | 94.873516 | 15,811.35 | -2,078.26 | 0.00 | |
| 3138MNX96 | FNMA POOL AQ7003 FN 12/42 FIXED 4 | | | | | 4.000000 | 01 Dec 2042 | | |
| Original Face: | 12,880.200 | Local | 106.950280 | 13,775.41 | 94.876311 | 12,220.26 | -1,555.15 | 0.00 | |
| | 100,000.000 | Base | 106.950280 | 13,775.41 | 94.876311 | 12,220.26 | -1,555.15 | 0.00 | |
| 3138W5GH5 | FNMA POOL AR7399 FN 06/43 FIXED 3 | | | | | 3.000000 | 01 Jun 2043 | | |
| Original Face: | 52,141.890 | Local | 96.828232 | 50,488.07 | 89.381279 | 46,605.09 | -3,882.98 | 0.00 | |
| | 300,000.000 | Base | 96.828232 | 50,488.07 | 89.381279 | 46,605.09 | -3,882.98 | 0.00 | |
| 3138W9BG4 | FNMA POOL AS0038 FN 07/43 FIXED 3 | | | | | 3.000000 | 01 Jul 2043 | | |
| Original Face: | 134,119.780 | Local | 96.827060 | 129,864.24 | 89.381400 | 119,878.14 | -9,986.10 | 0.01 | |
| | 700,000.000 | Base | 96.827060 | 129,864.24 | 89.381400 | 119,878.14 | -9,986.10 | 0.01 | |
| 3138W9CG3 | FNMA POOL AS0070 FN 08/43 FIXED 4 | | | | | 4.000000 | 01 Aug 2043 | | |
| Original Face: | 19,059.060 | Local | 102.136727 | 19,466.30 | 94.933332 | 18,093.40 | -1,372.90 | 0.00 | |
| | 100,000.000 | Base | 102.136727 | 19,466.30 | 94.933332 | 18,093.40 | -1,372.90 | 0.00 | |
| 3138WD4M0 | FNMA POOL AS4427 FN 02/45 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2045 | | |
| Original Face: | 134,774.030 | Local | 108.299692 | 145,959.86 | 98.135477 | 132,261.14 | -13,698.72 | 0.01 | |
| | 600,000.000 | Base | 108.299692 | 145,959.86 | 98.135477 | 132,261.14 | -13,698.72 | 0.01 | |
| 3138WD4R9 | FNMA POOL AS4431 FN 02/45 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2045 | | |
| Original Face: | 82,452.250 | Local | 108.495208 | 89,456.74 | 98.252800 | 81,011.64 | -8,445.10 | 0.01 | |
| | 300,000.000 | Base | 108.495208 | 89,456.74 | 98.252800 | 81,011.64 | -8,445.10 | 0.01 | |
| 3138WDW98 | FNMA POOL AS4271 FN 01/45 FIXED 4.5 | | | | | 4.500000 | 01 Jan 2045 | | |
| Original Face: | 20,179.570 | Local | 108.484869 | 21,891.78 | 98.251995 | 19,826.83 | -2,064.95 | 0.00 | |
| | 100,000.000 | Base | 108.484869 | 21,891.78 | 98.251995 | 19,826.83 | -2,064.95 | 0.00 | |
| 3138WDZM6 | FNMA POOL AS4347 FN 01/45 FIXED 4 | | | | | 4.000000 | 01 Jan 2045 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 53,766.010 | Local | 105.319178 | 56,625.92 | 94.849172 | 50,996.62 | -5,629.30 | 0.01 | |
| | 300,000.000 | Base | 105.319178 | 56,625.92 | 94.849172 | 50,996.62 | -5,629.30 | 0.00 | |
| 3138WDZU8 | FNMA POOL AS4354 FN 01/45 FIXED 4.5 | | | | | 4.500000 | 01 Jan 2045 | | |
| Original Face: | 134,460.800 | Local | 108.289353 | 145,606.73 | 98.135263 | 131,953.46 | -13,653.27 | 0.01 | |
| | 700,000.000 | Base | 108.289353 | 145,606.73 | 98.135263 | 131,953.46 | -13,653.27 | 0.01 | |
| 3138WE3Y3 | FNMA POOL AS5314 FN 07/45 FIXED 4 | | | | | 4.000000 | 01 Jul 2045 | | |
| Original Face: | 494,461.550 | Local | 105.660491 | 522,450.50 | 95.693078 | 473,165.48 | -49,285.02 | 0.05 | |
| | 1,900,000.000 | Base | 105.660491 | 522,450.50 | 95.693078 | 473,165.48 | -49,285.02 | 0.05 | |
| 3138WHLP5 | FNMA POOL AS7533 FN 07/46 FIXED 3 | | | | | 3.000000 | 01 Jul 2046 | | |
| Original Face: | 499,145.450 | Local | 98.624892 | 492,281.66 | 88.351835 | 441,004.16 | -51,277.50 | 0.05 | |
| | 1,700,000.000 | Base | 98.624892 | 492,281.66 | 88.351835 | 441,004.16 | -51,277.50 | 0.04 | |
| 3138WHWE8 | FNMA POOL AS7844 FN 09/46 FIXED 3 | | | | | 3.000000 | 01 Sep 2046 | | |
| Original Face: | 27,339.950 | Local | 101.310463 | 27,698.23 | 88.232344 | 24,122.68 | -3,575.55 | 0.00 | |
| | 100,000.000 | Base | 101.310463 | 27,698.23 | 88.232344 | 24,122.68 | -3,575.55 | 0.00 | |
| 3138WJWA2 | FNMA POOL AS8740 FN 02/37 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2037 | | |
| Original Face: | 77,561.380 | Local | 105.826224 | 82,080.28 | 94.286651 | 73,130.03 | -8,950.25 | 0.01 | |
| | 400,000.000 | Base | 105.826224 | 82,080.28 | 94.286651 | 73,130.03 | -8,950.25 | 0.01 | |
| 3138WVAJ0 | FNMA POOL AT7208 FN 06/43 FIXED 4 | | | | | 4.000000 | 01 Jun 2043 | | |
| Original Face: | 14,836.840 | Local | 102.345109 | 15,184.78 | 95.544636 | 14,175.80 | -1,008.98 | 0.00 | |
| | 100,000.000 | Base | 102.345109 | 15,184.78 | 95.544636 | 14,175.80 | -1,008.98 | 0.00 | |
| 3138WWKG3 | FNMA POOL AT8394 FN 06/43 FIXED 4 | | | | | 4.000000 | 01 Jun 2043 | | |
| Original Face: | 45,658.450 | Local | 102.531536 | 46,814.31 | 95.694568 | 43,692.66 | -3,121.65 | 0.00 | |
| | 200,000.000 | Base | 102.531536 | 46,814.31 | 95.694568 | 43,692.66 | -3,121.65 | 0.00 | |
| 3138WXV79 | FNMA POOL AT9637 FN 07/43 FIXED 4 | | | | | 4.000000 | 01 Jul 2043 | | |
| Original Face: | 20,210.460 | Local | 102.425180 | 20,700.60 | 94.850303 | 19,169.68 | -1,530.92 | 0.00 | |
| | 100,000.000 | Base | 102.425180 | 20,700.60 | 94.850303 | 19,169.68 | -1,530.92 | 0.00 | |
| 3138WXWP8 | FNMA POOL AT9653 FN 07/43 FIXED 4 | | | | | 4.000000 | 01 Jul 2043 | | |
| Original Face: | 46,574.220 | Local | 102.535373 | 47,755.05 | 95.694399 | 44,568.92 | -3,186.13 | 0.00 | |
| | 200,000.000 | Base | 102.535373 | 47,755.05 | 95.694399 | 44,568.92 | -3,186.13 | 0.00 | |
| 3138WXWT0 | FNMA POOL AT9657 FN 07/43 FIXED 4 | | | | | 4.000000 | 01 Jul 2043 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 36,213.870 | Local | 102.375250 | 37,074.04 | 94.841042 | 34,345.61 | -2,728.43 | 0.00 | |
| | 200,000.000 | Base | 102.375250 | 37,074.04 | 94.841042 | 34,345.61 | -2,728.43 | 0.00 | |
| 3138X6PV1 | FNMA POOL AU6735 FN 10/43 FIXED 3 | | | | | 3.000000 | 01 Oct 2043 | | |
| Original Face: | 118,246.390 | Local | 96.823387 | 114,490.16 | 89.392806 | 105,703.77 | -8,786.39 | 0.01 | |
| | 500,000.000 | Base | 96.823387 | 114,490.16 | 89.392806 | 105,703.77 | -8,786.39 | 0.01 | |
| 3138X7LD3 | FNMA POOL AU7523 FN 09/43 FIXED 4 | | | | | 4.000000 | 01 Sep 2043 | | |
| Original Face: | 1,072,997.410 | Local | 105.115587 | 1,127,887.53 | 95.824503 | 1,028,194.44 | -99,693.09 | 0.11 | |
| | 4,898,873.000 | Base | 105.115587 | 1,127,887.53 | 95.824503 | 1,028,194.44 | -99,693.09 | 0.10 | |
| 3138X8RD5 | FNMA POOL AU8583 FN 10/43 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2043 | | |
| Original Face: | 86,529.740 | Local | 105.584693 | 91,362.16 | 96.960968 | 83,900.07 | -7,462.09 | 0.01 | |
| | 715,719.000 | Base | 105.584693 | 91,362.16 | 96.960968 | 83,900.07 | -7,462.09 | 0.01 | |
| 3138XJVC8 | FNMA POOL AV6910 FN 06/44 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2044 | | |
| Original Face: | 8,584.490 | Local | 105.896215 | 9,090.65 | 96.139599 | 8,253.09 | -837.56 | 0.00 | |
| | 498,051.000 | Base | 105.896215 | 9,090.65 | 96.139599 | 8,253.09 | -837.56 | 0.00 | |
| 3138YKX40 | FNMA POOL AY6098 FN 06/45 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2045 | | |
| Original Face: | 268,566.600 | Local | 103.216636 | 277,205.41 | 92.194574 | 247,603.83 | -29,601.58 | 0.03 | |
| | 982,188.000 | Base | 103.216636 | 277,205.41 | 92.194574 | 247,603.83 | -29,601.58 | 0.02 | |
| 31394DEV8 | FANNIE MAE FNR 2005 29 ZA | | | | | 5.500000 | 25 Apr 2035 | | |
| Original Face: | 162,430.960 | Local | 106.726575 | 173,357.00 | 101.967700 | 165,627.11 | -7,729.89 | 0.02 | |
| | 2,000,000.000 | Base | 106.726575 | 173,357.00 | 101.967700 | 165,627.11 | -7,729.89 | 0.02 | |
| 31396NRF5 | FREDDIE MAC REFERENCE REMIC FHRR R007 ZA | | | | | 6.000000 | 15 May 2036 | | |
| Original Face: | 33,566.350 | Local | 107.653051 | 36,135.20 | 102.889840 | 34,536.36 | -1,598.84 | 0.00 | |
| | 300,000.000 | Base | 107.653051 | 36,135.20 | 102.889840 | 34,536.36 | -1,598.84 | 0.00 | |
| 31397EWH4 | FREDDIE MAC FHR 3281 AI | | | | | 0.996880 | 15 Feb 2037 | | |
| Original Face: | 76,288.130 | Local | 2.243429 | 1,711.47 | 8.960140 | 6,835.52 | 5,124.05 | 0.00 | |
| | 2,100,000.000 | Base | 2.243429 | 1,711.47 | 8.960140 | 6,835.52 | 5,124.05 | 0.00 | |
| 31397UUU1 | FANNIE MAE FNR 2011 59 NZ | | | | | 5.500000 | 25 Jul 2041 | | |
| Original Face: | 42,961.580 | Local | 104.911807 | 45,071.77 | 101.987190 | 43,815.31 | -1,256.46 | 0.00 | |
| | 100,000.000 | Base | 104.911807 | 45,071.77 | 101.987190 | 43,815.31 | -1,256.46 | 0.00 | |
| 31398W2M5 | FREDDIE MAC FHR 3621 SB | | | | | 0.796880 | 15 Jan 2040 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 3,384.380 | Local | 89.618187 | 3,033.02 | 9.259800 | 313.39 | -2,719.63 | 0.00 | |
| | 100,000.000 | Base | 89.618187 | 3,033.02 | 9.259800 | 313.39 | -2,719.63 | 0.00 | |
| 3140EVVB0 | FNMA POOL BC1509 FN 08/46 FIXED 3 | | | | 3.000000 | 01 Aug 2046 | | | |
| Original Face: | 30,793.550 | Local | 101.309398 | 31,196.76 | 88.190860 | 27,157.10 | -4,039.66 | 0.00 | |
| | 100,000.000 | Base | 101.309398 | 31,196.76 | 88.190860 | 27,157.10 | -4,039.66 | 0.00 | |
| 3140EXDX8 | FNMA POOL BC2817 FN 09/46 FIXED 3 | | | | 3.000000 | 01 Sep 2046 | | | |
| Original Face: | 28,864.740 | Local | 101.310318 | 29,242.96 | 88.191015 | 25,456.11 | -3,786.85 | 0.00 | |
| | 100,000.000 | Base | 101.310318 | 29,242.96 | 88.191015 | 25,456.11 | -3,786.85 | 0.00 | |
| 3140F5CP6 | FNMA POOL BC9077 FN 12/46 FIXED 3.5 | | | | 3.500000 | 01 Dec 2046 | | | |
| Original Face: | 118,500.120 | Local | 107.270659 | 127,115.86 | 91.284908 | 108,172.73 | -18,943.13 | 0.01 | |
| | 400,000.000 | Base | 107.270659 | 127,115.86 | 91.284908 | 108,172.73 | -18,943.13 | 0.01 | |
| 3140FXDJ8 | FNMA POOL BF0104 FN 02/56 FIXED 4 | | | | 4.000000 | 01 Feb 2056 | | | |
| Original Face: | 425,374.450 | Local | 101.832491 | 433,169.40 | 95.483780 | 406,163.60 | -27,005.80 | 0.04 | |
| | 1,200,000.000 | Base | 101.832491 | 433,169.40 | 95.483780 | 406,163.60 | -27,005.80 | 0.04 | |
| 3140FXEP3 | FNMA POOL BF0141 FN 09/56 FIXED 5.5 | | | | 5.500000 | 01 Sep 2056 | | | |
| Original Face: | 257,530.560 | Local | 110.958874 | 285,753.01 | 103.004945 | 265,269.21 | -20,483.80 | 0.03 | |
| | 800,000.000 | Base | 110.958874 | 285,753.01 | 103.004945 | 265,269.21 | -20,483.80 | 0.03 | |
| 3140FXF98 | FNMA POOL BF0191 FN 06/57 FIXED 4 | | | | 4.000000 | 01 Jun 2057 | | | |
| Original Face: | 446,040.270 | Local | 101.725712 | 453,737.64 | 93.690391 | 417,896.87 | -35,840.77 | 0.04 | |
| | 1,300,000.000 | Base | 101.725712 | 453,737.64 | 93.690391 | 417,896.87 | -35,840.77 | 0.04 | |
| 3140FXFD9 | FNMA POOL BF0163 FN 11/46 FIXED 5 | | | | 5.000000 | 01 Nov 2046 | | | |
| Original Face: | 230,926.820 | Local | 107.315573 | 247,820.44 | 99.127536 | 228,912.07 | -18,908.37 | 0.02 | |
| | 1,100,000.000 | Base | 107.315573 | 247,820.44 | 99.127536 | 228,912.07 | -18,908.37 | 0.02 | |
| 3140FXFZ0 | FNMA POOL BF0183 FN 01/57 FIXED 4 | | | | 4.000000 | 01 Jan 2057 | | | |
| Original Face: | 282,982.630 | Local | 101.840396 | 288,190.63 | 93.006209 | 263,191.42 | -24,999.21 | 0.03 | |
| | 700,000.000 | Base | 101.840396 | 288,190.63 | 93.006209 | 263,191.42 | -24,999.21 | 0.03 | |
| 3140FXG89 | FNMA POOL BF0222 FN 09/57 FIXED 4.5 | | | | 4.500000 | 01 Sep 2057 | | | |
| Original Face: | 272,313.970 | Local | 104.168993 | 283,666.72 | 96.052102 | 261,563.29 | -22,103.43 | 0.03 | |
| | 800,000.000 | Base | 104.168993 | 283,666.72 | 96.052102 | 261,563.29 | -22,103.43 | 0.03 | |
| 3140FXKP6 | FNMA POOL BF0301 FN 08/58 FIXED 4.5 | | | | 4.500000 | 01 Aug 2058 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--------------------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 34,289.310 | Local | | 112.859606 | 38,698.78 | 96.053733 | 32,936.16 | -5,762.62 | 0.00 |
| | 100,000.000 | Base | | 112.859606 | 38,698.78 | 96.053733 | 32,936.16 | -5,762.62 | 0.00 |
| 3140FXTC6 | FNMA POOL BF0546 FN 07/61 FIXED 2.5 | | | | | 2.500000 | 01 Jul 2061 | | |
| Original Face: | 1,758,997.210 | Local | | 89.544358 | 1,575,082.76 | 80.112918 | 1,409,183.99 | -165,898.77 | 0.15 |
| | 2,100,000.000 | Base | | 89.544358 | 1,575,082.76 | 80.112918 | 1,409,183.99 | -165,898.77 | 0.14 |
| 3140FXTS1 | FNMA POOL BF0560 FN 09/61 FIXED 2.5 | | | | | 2.500000 | 01 Sep 2061 | | |
| Original Face: | 260,334.470 | Local | | 89.671422 | 233,445.62 | 80.112465 | 208,560.36 | -24,885.26 | 0.02 |
| | 300,000.000 | Base | | 89.671422 | 233,445.62 | 80.112465 | 208,560.36 | -24,885.26 | 0.02 |
| 3140FXWG3 | FNMA POOL BF0646 FN 06/62 FIXED 2.5 | | | | | 2.500000 | 01 Jun 2062 | | |
| Original Face: | 1,110,111.730 | Local | | 84.563747 | 938,752.08 | 80.111876 | 889,331.33 | -49,420.75 | 0.09 |
| | 1,200,000.000 | Base | | 84.563747 | 938,752.08 | 80.111876 | 889,331.33 | -49,420.75 | 0.09 |
| 3140H3ZJ8 | FNMA POOL BJ2544 FN 12/37 FIXED 3 | | | | | 3.000000 | 01 Dec 2037 | | |
| Original Face: | 22,178.060 | Local | | 98.444138 | 21,833.00 | 90.934914 | 20,167.60 | -1,665.40 | 0.00 |
| | 100,000.000 | Base | | 98.444138 | 21,833.00 | 90.934914 | 20,167.60 | -1,665.40 | 0.00 |
| 3140HSB34 | FNMA POOL BL0957 FN 01/29 FIXED 3.78 | | | | | 3.780000 | 01 Jan 2029 | | |
| Original Face: | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140J5W39 | FNMA POOL BM1565 FN 04/47 FIXED VAR | | | | | 3.000000 | 01 Apr 2047 | | |
| Original Face: | 426,783.420 | Local | | 97.567080 | 416,400.12 | 88.383481 | 377,206.04 | -39,194.08 | 0.04 |
| | 1,200,000.000 | Base | | 97.567080 | 416,400.12 | 88.383481 | 377,206.04 | -39,194.08 | 0.04 |
| 3140J9H53 | FNMA POOL BM4751 FN 03/43 FIXED VAR | | | | | 3.500000 | 01 Mar 2043 | | |
| Original Face: | 66,488.100 | Local | | 101.676300 | 67,602.64 | 92.387785 | 61,426.88 | -6,175.76 | 0.01 |
| | 200,000.000 | Base | | 101.676300 | 67,602.64 | 92.387785 | 61,426.88 | -6,175.76 | 0.01 |
| 3140J9NP2 | FNMA POOL BM4897 FN 12/46 FIXED VAR | | | | | 3.500000 | 01 Dec 2046 | | |
| Original Face: | 23,571.200 | Local | | 101.735338 | 23,980.24 | 92.094050 | 21,707.67 | -2,272.57 | 0.00 |
| | 70,000.000 | Base | | 101.735338 | 23,980.24 | 92.094050 | 21,707.67 | -2,272.57 | 0.00 |
| 3140JBLD6 | FNMA POOL BM6623 FN 10/50 FIXED VAR | | | | | 2.500000 | 01 Oct 2050 | | |
| Original Face: | 87,078.240 | Local | | 93.658542 | 81,556.21 | 81.315104 | 70,807.76 | -10,748.45 | 0.01 |
| | 100,000.000 | Base | | 93.658542 | 81,556.21 | 81.315104 | 70,807.76 | -10,748.45 | 0.01 |
| 3140JBVE3 | FNMA POOL BM6912 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 88,204.080 | Local | | 91.683650 | 80,868.72 | 80.446938 | 70,957.48 | -9,911.24 | 0.01 |
| | 100,000.000 | Base | | 91.683650 | 80,868.72 | 80.446938 | 70,957.48 | -9,911.24 | 0.01 |
| 3140KKH80 | FNMA POOL BQ0254 FN 08/50 FIXED 2 | | | | | 2.000000 | 01 Aug 2050 | | |
| Original Face: | 63,894.090 | Local | | 99.831440 | 63,786.39 | 80.879222 | 51,677.04 | -12,109.35 | 0.01 |
| | 100,000.000 | Base | | 99.831440 | 63,786.39 | 80.879222 | 51,677.04 | -12,109.35 | 0.00 |
| 3140KLVW9 | FNMA POOL BQ1528 FN 09/50 FIXED 2 | | | | | 2.000000 | 01 Sep 2050 | | |
| Original Face: | 62,087.800 | Local | | 99.803311 | 61,965.68 | 80.738044 | 50,128.48 | -11,837.20 | 0.01 |
| | 100,000.000 | Base | | 99.803311 | 61,965.68 | 80.738044 | 50,128.48 | -11,837.20 | 0.00 |
| 3140KRQ69 | FNMA POOL BQ5876 FN 11/50 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2050 | | |
| Original Face: | 154,910.300 | Local | | 106.343110 | 164,736.43 | 84.270143 | 130,543.13 | -34,193.30 | 0.01 |
| | 200,000.000 | Base | | 106.343110 | 164,736.43 | 84.270143 | 130,543.13 | -34,193.30 | 0.01 |
| 3140KULR1 | FNMA POOL BQ8435 FN 12/50 FIXED 2.5 | | | | | 2.500000 | 01 Dec 2050 | | |
| Original Face: | 109,755.870 | Local | | 84.877110 | 93,157.61 | 83.820577 | 91,998.00 | -1,159.61 | 0.01 |
| | 200,000.000 | Base | | 84.877110 | 93,157.61 | 83.820577 | 91,998.00 | -1,159.61 | 0.01 |
| 3140KUM82 | FNMA POOL BQ8482 FN 12/50 FIXED 2.5 | | | | | 2.500000 | 01 Dec 2050 | | |
| Original Face: | 156,773.010 | Local | | 84.877116 | 133,064.41 | 84.091902 | 131,833.41 | -1,231.00 | 0.01 |
| | 300,000.000 | Base | | 84.877116 | 133,064.41 | 84.091902 | 131,833.41 | -1,231.00 | 0.01 |
| 3140KVQF0 | FNMA POOL BQ9453 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 230,848.650 | Local | | 100.098523 | 231,076.09 | 80.797722 | 186,520.45 | -44,555.64 | 0.02 |
| | 300,000.000 | Base | | 100.098523 | 231,076.09 | 80.797722 | 186,520.45 | -44,555.64 | 0.02 |
| 3140KYDF8 | FNMA POOL BR1001 FN 05/51 FIXED 2.5 | | | | | 2.500000 | 01 May 2051 | | |
| Original Face: | 77,029.370 | Local | | 91.897013 | 70,787.69 | 84.390087 | 65,005.15 | -5,782.54 | 0.01 |
| | 100,000.000 | Base | | 91.897013 | 70,787.69 | 84.390087 | 65,005.15 | -5,782.54 | 0.01 |
| 3140L05B9 | FNMA POOL BR2641 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 72,701.290 | Local | | 103.070936 | 74,933.90 | 80.925318 | 58,833.75 | -16,100.15 | 0.01 |
| | 100,000.000 | Base | | 103.070936 | 74,933.90 | 80.925318 | 58,833.75 | -16,100.15 | 0.01 |
| 3140L05D5 | FNMA POOL BR2643 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 135,079.840 | Local | | 102.959035 | 139,076.90 | 80.771548 | 109,106.08 | -29,970.82 | 0.01 |
| | 200,000.000 | Base | | 102.959035 | 139,076.90 | 80.771548 | 109,106.08 | -29,970.82 | 0.01 |
| 3140L05E3 | FNMA POOL BR2644 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 66,675.000 | Local | 102.980067 | 68,661.96 | 80.793426 | 53,869.02 | -14,792.94 | 0.01 | |
| | 100,000.000 | Base | 102.980067 | 68,661.96 | 80.793426 | 53,869.02 | -14,792.94 | 0.01 | |
| 3140L06A0 | FNMA POOL BR2664 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 270,475.200 | Local | 103.119931 | 278,913.84 | 80.945519 | 218,937.55 | -59,976.29 | 0.02 | |
| | 400,000.000 | Base | 103.119931 | 278,913.84 | 80.945519 | 218,937.55 | -59,976.29 | 0.02 | |
| 3140L0AZ0 | FNMA POOL BR1823 FN 01/51 FIXED 2 | | | | | 2.000000 | 01 Jan 2051 | | |
| Original Face: | 157,794.270 | Local | 103.126913 | 162,728.36 | 80.249264 | 126,628.74 | -36,099.62 | 0.01 | |
| | 200,000.000 | Base | 103.126913 | 162,728.36 | 80.249264 | 126,628.74 | -36,099.62 | 0.01 | |
| 3140L1TN5 | FNMA POOL BR3256 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 67,709.700 | Local | 103.434766 | 70,035.37 | 82.135296 | 55,613.56 | -14,421.81 | 0.01 | |
| | 100,000.000 | Base | 103.434766 | 70,035.37 | 82.135296 | 55,613.56 | -14,421.81 | 0.01 | |
| 3140L1TP0 | FNMA POOL BR3257 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 139,279.470 | Local | 103.294814 | 143,868.47 | 81.760834 | 113,876.06 | -29,992.41 | 0.01 | |
| | 200,000.000 | Base | 103.294814 | 143,868.47 | 81.760834 | 113,876.06 | -29,992.41 | 0.01 | |
| 3140L1UL7 | FNMA POOL BR3286 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 73,053.740 | Local | 99.845169 | 72,940.63 | 80.945355 | 59,133.61 | -13,807.02 | 0.01 | |
| | 100,000.000 | Base | 99.845169 | 72,940.63 | 80.945355 | 59,133.61 | -13,807.02 | 0.01 | |
| 3140L1UQ6 | FNMA POOL BR3290 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| 3140L2PV9 | FNMA POOL BR4035 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 234,091.440 | Local | 103.113911 | 241,380.84 | 80.249451 | 187,857.10 | -53,523.74 | 0.02 | |
| | 300,000.000 | Base | 103.113911 | 241,380.84 | 80.249451 | 187,857.10 | -53,523.74 | 0.02 | |
| 3140L2QE6 | FNMA POOL BR4052 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 369,613.340 | Local | 83.078406 | 307,068.87 | 80.249434 | 296,612.61 | -10,456.26 | 0.03 | |
| | 500,000.000 | Base | 83.078406 | 307,068.87 | 80.249434 | 296,612.61 | -10,456.26 | 0.03 | |
| 3140L3G88 | FNMA POOL BR4722 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 69,261.680 | Local | 99.774796 | 69,105.70 | 80.773842 | 55,945.32 | -13,160.38 | 0.01 | |
| | 100,000.000 | Base | 99.774796 | 69,105.70 | 80.773842 | 55,945.32 | -13,160.38 | 0.01 | |
| 3140L3H79 | FNMA POOL BR4753 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 77,906.470 | Local | | 99.894373 | 77,824.18 | 80.935715 | 63,054.16 | -14,770.02 | 0.01 |
| | 100,000.000 | Base | | 99.894373 | 77,824.18 | 80.935715 | 63,054.16 | -14,770.02 | 0.01 |
| 3140L3JAO | FNMA POOL BR4756 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 67,128.750 | Local | | 100.617366 | 67,543.18 | 80.779683 | 54,226.39 | -13,316.79 | 0.01 |
| | 100,000.000 | Base | | 100.617366 | 67,543.18 | 80.779683 | 54,226.39 | -13,316.79 | 0.01 |
| 3140L4CZ0 | FNMA POOL BR5487 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 77,588.210 | Local | | 100.631397 | 78,078.10 | 80.766563 | 62,665.33 | -15,412.77 | 0.01 |
| | 100,000.000 | Base | | 100.631397 | 78,078.10 | 80.766563 | 62,665.33 | -15,412.77 | 0.01 |
| 3140L4F53 | FNMA POOL BR5587 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 77,836.750 | Local | | 100.785721 | 78,448.33 | 80.779226 | 62,875.92 | -15,572.41 | 0.01 |
| | 100,000.000 | Base | | 100.785721 | 78,448.33 | 80.779226 | 62,875.92 | -15,572.41 | 0.01 |
| 3140L4F79 | FNMA POOL BR5589 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140L4HK8 | FNMA POOL BR5633 FN 03/51 FIXED 2 | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 77,564.190 | Local | | 100.673442 | 78,086.54 | 80.779347 | 62,655.85 | -15,430.69 | 0.01 |
| | 100,000.000 | Base | | 100.673442 | 78,086.54 | 80.779347 | 62,655.85 | -15,430.69 | 0.01 |
| 3140L5GE0 | FNMA POOL BR6496 FN 04/51 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2051 | | |
| Original Face: | 136,515.680 | Local | | 103.083265 | 140,724.82 | 84.826629 | 115,801.65 | -24,923.17 | 0.01 |
| | 200,000.000 | Base | | 103.083265 | 140,724.82 | 84.826629 | 115,801.65 | -24,923.17 | 0.01 |
| 3140L5GZ3 | FNMA POOL BR6515 FN 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |
| Original Face: | 75,779.540 | Local | | 100.802512 | 76,387.68 | 81.772605 | 61,966.90 | -14,420.78 | 0.01 |
| | 100,000.000 | Base | | 100.802512 | 76,387.68 | 81.772605 | 61,966.90 | -14,420.78 | 0.01 |
| 3140L6TA2 | FNMA POOL BR7744 FN 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |
| Original Face: | 71,751.540 | Local | | 100.084458 | 71,812.14 | 81.015843 | 58,130.11 | -13,682.03 | 0.01 |
| | 100,000.000 | Base | | 100.084458 | 71,812.14 | 81.015843 | 58,130.11 | -13,682.03 | 0.01 |
| 3140L6TB0 | FNMA POOL BR7745 FN 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |
| Original Face: | 142,396.220 | Local | | 100.154709 | 142,616.52 | 80.907313 | 115,208.96 | -27,407.56 | 0.01 |
| | 200,000.000 | Base | | 100.154709 | 142,616.52 | 80.907313 | 115,208.96 | -27,407.56 | 0.01 |
| 3140L7M41 | FNMA POOL BR8478 FN 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 77,812.590 | Local | | 100.084524 | 77,878.36 | 80.999258 | 63,027.62 | -14,850.74 | 0.01 |
| | 100,000.000 | Base | | 100.084524 | 77,878.36 | 80.999258 | 63,027.62 | -14,850.74 | 0.01 |
| 3140L7PC0 | FNMA POOL BR8518 FN 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |
| Original Face: | 72,704.820 | Local | | 100.084465 | 72,766.23 | 80.864635 | 58,792.49 | -13,973.74 | 0.01 |
| | 100,000.000 | Base | | 100.084465 | 72,766.23 | 80.864635 | 58,792.49 | -13,973.74 | 0.01 |
| 3140L8ZQ6 | FNMA POOL BR9750 FN 04/51 FIXED 2 | | | | | 2.000000 | 01 Apr 2051 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140LFY73 | FNMA POOL BS5233 FN 06/32 FIXED 3.52 | | | | | 3.520000 | 01 Jun 2032 | | |
| Original Face: | 100,000.000 | Local | | 100.071590 | 100,071.59 | 92.380660 | 92,380.66 | -7,690.93 | 0.01 |
| | 100,000.000 | Base | | 100.071590 | 100,071.59 | 92.380660 | 92,380.66 | -7,690.93 | 0.01 |
| 3140LG3Z3 | FNMA POOL BS6215 FN 07/32 FIXED 3.84 | | | | | 3.840000 | 01 Jul 2032 | | |
| | 0.000 | Local | | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | Base | | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 3140LGWS7 | FNMA POOL BS6056 FN 08/32 FIXED 3.85 | | | | | 3.850000 | 01 Aug 2032 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140LGX98 | FNMA POOL BS6103 FN 07/32 FIXED 4.06 | | | | | 4.060000 | 01 Jul 2032 | | |
| Original Face: | 97,707.780 | Local | | 103.582038 | 101,207.71 | 95.974777 | 93,774.82 | -7,432.89 | 0.01 |
| | 100,000.000 | Base | | 103.582038 | 101,207.71 | 95.974777 | 93,774.82 | -7,432.89 | 0.01 |
| 3140LGZM7 | FNMA POOL BS6147 FN 07/32 FIXED 3.88 | | | | | 3.880000 | 01 Jul 2032 | | |
| Original Face: | 97,624.110 | Local | | 102.398885 | 99,966.00 | 94.827105 | 92,574.12 | -7,391.88 | 0.01 |
| | 100,000.000 | Base | | 102.398885 | 99,966.00 | 94.827105 | 92,574.12 | -7,391.88 | 0.01 |
| 3140LJAK2 | FNMA POOL BS7209 FN 11/32 FIXED 5.18 | | | | | 5.180000 | 01 Nov 2032 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140LJHA7 | FNMA POOL BS7424 FN 12/32 FIXED 4.94 | | | | | 4.940000 | 01 Dec 2032 | | |
| Original Face: | 98,398.470 | Local | | 102.540985 | 100,898.76 | 100.547020 | 98,936.73 | -1,962.03 | 0.01 |
| | 100,000.000 | Base | | 102.540985 | 100,898.76 | 100.547020 | 98,936.73 | -1,962.03 | 0.01 |
| 3140LJP34 | FNMA POOL BS7641 FN 01/33 FIXED 4.58 | | | | | 4.580000 | 01 Jan 2033 | | |

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 100,000.000 | Local | 101.061050 | 101,061.05 | 99.103528 | 99,103.53 | -1,957.52 | 0.01 | |
| | 100,000.000 | Base | 101.061050 | 101,061.05 | 99.103528 | 99,103.53 | -1,957.52 | 0.01 | |
| 3140LJP91 | FNMA POOL BS7647 FN 01/33 FIXED 4.69 | | | | | 4.690000 | 01 Jan 2033 | | |
| Original Face: | 100,000.000 | Local | 101.902210 | 101,902.21 | 99.886713 | 99,886.71 | -2,015.50 | 0.01 | |
| | 100,000.000 | Base | 101.902210 | 101,902.21 | 99.886713 | 99,886.71 | -2,015.50 | 0.01 | |
| 3140LLQG9 | FNMA POOL BS9454 FN 09/28 FIXED 5.34 | | | | | 5.340000 | 01 Sep 2028 | | |
| | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| 3140LLYX3 | FNMA POOL BS9725 FN 10/28 FIXED 5.45 | | | | | 5.450000 | 01 Oct 2028 | | |
| | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| 3140LLZP9 | FNMA POOL BS9749 FN 11/28 FIXED 5.14 | | | | | 5.140000 | 01 Nov 2028 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 3140LLZT1 | FNMA POOL BS9753 FN 10/28 FIXED 5.13 | | | | | 5.130000 | 01 Oct 2028 | | |
| | 0.000 | Local | 0.000000 | 0.93 | 0.000000 | 0.00 | -0.93 | 0.00 | |
| | | Base | 0.000000 | 0.93 | 0.000000 | 0.00 | -0.93 | 0.00 | |
| 3140LMAV1 | FNMA POOL BS9919 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 3140LPCJ9 | FNMA POOL BT0972 FN 05/51 FIXED 2.5 | | | | | 2.500000 | 01 May 2051 | | |
| Original Face: | 93,595.500 | Local | 93.649118 | 87,651.36 | 80.447680 | 75,295.41 | -12,355.95 | 0.01 | |
| | 100,000.000 | Base | 93.649118 | 87,651.36 | 80.447680 | 75,295.41 | -12,355.95 | 0.01 | |
| 3140LRU55 | FNMA POOL BT3303 FN 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| Original Face: | 78,494.970 | Local | 103.797581 | 81,475.88 | 84.260539 | 66,140.28 | -15,335.60 | 0.01 | |
| | 100,000.000 | Base | 103.797581 | 81,475.88 | 84.260539 | 66,140.28 | -15,335.60 | 0.01 | |
| 3140LUFQ9 | FNMA POOL BT5574 FN 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| Original Face: | 233,307.290 | Local | 88.350587 | 206,128.36 | 83.788222 | 195,484.03 | -10,644.33 | 0.02 | |
| | 300,000.000 | Base | 88.350587 | 206,128.36 | 83.788222 | 195,484.03 | -10,644.33 | 0.02 | |
| 3140M33H1 | FNMA POOL BU2599 FN 01/52 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2052 | | |

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WESTERN CORE PLUS BOND PORT
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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 166,417.930 | Local | 100.783666 | 167,722.09 | 84.248980 | 140,205.41 | -27,516.68 | 0.01 | |
| | 200,000.000 | Base | 100.783666 | 167,722.09 | 84.248980 | 140,205.41 | -27,516.68 | 0.01 | |
| 3140MAWL4 | FNMA POOL BU8750 FN 06/52 FIXED 5 | | | | | 5.000000 | 01 Jun 2052 | | |
| Original Face: | 87,743.300 | Local | 100.636106 | 88,301.44 | 98.686777 | 86,591.03 | -1,710.41 | 0.01 | |
| | 100,000.000 | Base | 100.636106 | 88,301.44 | 98.686777 | 86,591.03 | -1,710.41 | 0.01 | |
| 3140MGNF4 | FNMA POOL BV3089 FN 02/52 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2052 | | |
| Original Face: | 164,254.280 | Local | 98.543472 | 161,861.87 | 84.248904 | 138,382.43 | -23,479.44 | 0.01 | |
| | 200,000.000 | Base | 98.543472 | 161,861.87 | 84.248904 | 138,382.43 | -23,479.44 | 0.01 | |
| 3140MGQV6 | FNMA POOL BV3167 FN 05/52 FIXED 3.5 | | | | | 3.500000 | 01 May 2052 | | |
| Original Face: | 87,272.790 | Local | 97.906495 | 85,445.73 | 90.597310 | 79,066.80 | -6,378.93 | 0.01 | |
| | 100,000.000 | Base | 97.906495 | 85,445.73 | 90.597310 | 79,066.80 | -6,378.93 | 0.01 | |
| 3140MHS83 | FNMA POOL BV4142 FN 03/52 FIXED 3 | | | | | 3.000000 | 01 Mar 2052 | | |
| Original Face: | 79,096.020 | Local | 99.751896 | 78,899.78 | 88.251551 | 69,803.46 | -9,096.32 | 0.01 | |
| | 100,000.000 | Base | 99.751896 | 78,899.78 | 88.251551 | 69,803.46 | -9,096.32 | 0.01 | |
| 3140MNP83 | FNMA POOL BV8546 FN 05/52 FIXED 3.5 | | | | | 3.500000 | 01 May 2052 | | |
| Original Face: | 252,394.150 | Local | 97.103079 | 245,082.49 | 90.777367 | 229,116.76 | -15,965.73 | 0.02 | |
| | 300,000.000 | Base | 97.103079 | 245,082.49 | 90.777367 | 229,116.76 | -15,965.73 | 0.02 | |
| 3140MRBS5 | FNMA POOL BW0048 FN 07/52 FIXED 5 | | | | | 5.000000 | 01 Jul 2052 | | |
| Original Face: | 249,371.990 | Local | 99.727367 | 248,692.12 | 98.229166 | 244,956.03 | -3,736.09 | 0.03 | |
| | 300,000.000 | Base | 99.727367 | 248,692.12 | 98.229166 | 244,956.03 | -3,736.09 | 0.02 | |
| 3140N3AS8 | FNMA POOL BW9916 FN 10/52 FIXED 5 | | | | | 5.000000 | 01 Oct 2052 | | |
| Original Face: | 369,449.040 | Local | 96.803313 | 357,638.91 | 97.861557 | 361,548.58 | 3,909.67 | 0.04 | |
| | 400,000.000 | Base | 96.803313 | 357,638.91 | 97.861557 | 361,548.58 | 3,909.67 | 0.03 | |
| 3140N4TK3 | FNMA POOL BX0553 FN 10/52 FIXED 5.5 | | | | | 5.500000 | 01 Oct 2052 | | |
| Original Face: | 89,601.370 | Local | 95.945162 | 85,968.18 | 99.842438 | 89,460.19 | 3,492.01 | 0.01 | |
| | 100,000.000 | Base | 95.945162 | 85,968.18 | 99.842438 | 89,460.19 | 3,492.01 | 0.01 | |
| 3140N6NC2 | FNMA POOL BX2186 FN 11/52 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2052 | | |
| Original Face: | 285,287.120 | Local | 98.156257 | 280,027.16 | 95.338440 | 271,988.29 | -8,038.87 | 0.03 | |
| | 300,000.000 | Base | 98.156257 | 280,027.16 | 95.338440 | 271,988.29 | -8,038.87 | 0.03 | |
| 3140NHAD0 | FNMA POOL BY0903 FN 04/53 FIXED 5.5 | | | | | 5.500000 | 01 Apr 2053 | | |

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|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140Q9HZ9 | FNMA POOL CA2047 FN 07/48 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2048 | | |
| | 151,816.080 | Local | | 107.959236 | 163,899.48 | 97.076705 | 147,378.05 | -16,521.43 | 0.02 |
| Original Face: | 700,000.000 | Base | | 107.959236 | 163,899.48 | 97.076705 | 147,378.05 | -16,521.43 | 0.01 |
| 3140Q9XA6 | FNMA POOL CA2472 FN 10/48 FIXED 4 | | | | | 4.000000 | 01 Oct 2048 | | |
| | 223,916.780 | Local | | 96.185824 | 215,376.20 | 94.127722 | 210,767.76 | -4,608.44 | 0.02 |
| Original Face: | 800,000.000 | Base | | 96.185824 | 215,376.20 | 94.127722 | 210,767.76 | -4,608.44 | 0.02 |
| 3140QC6R2 | FNMA POOL CA5379 FN 03/50 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2050 | | |
| | 118,935.160 | Local | | 109.071901 | 129,724.84 | 96.893765 | 115,240.75 | -14,484.09 | 0.01 |
| Original Face: | 300,000.000 | Base | | 109.071901 | 129,724.84 | 96.893765 | 115,240.75 | -14,484.09 | 0.01 |
| 3140QCK96 | FNMA POOL CA4819 FN 12/49 FIXED 4 | | | | | 4.000000 | 01 Dec 2049 | | |
| | 35,440.770 | Local | | 107.971243 | 38,265.84 | 94.002389 | 33,315.17 | -4,950.67 | 0.00 |
| Original Face: | 100,000.000 | Base | | 107.971243 | 38,265.84 | 94.002389 | 33,315.17 | -4,950.67 | 0.00 |
| 3140QFB32 | FNMA POOL CA7257 FN 10/50 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2050 | | |
| | 142,232.190 | Local | | 92.211489 | 131,154.42 | 84.270480 | 119,859.75 | -11,294.67 | 0.01 |
| Original Face: | 200,000.000 | Base | | 92.211489 | 131,154.42 | 84.270480 | 119,859.75 | -11,294.67 | 0.01 |
| 3140QFG86 | FNMA POOL CA7422 FN 10/40 FIXED 2 | | | | | 2.000000 | 01 Oct 2040 | | |
| | 1,101,375.230 | Local | | 85.676575 | 943,620.57 | 84.719475 | 933,079.31 | -10,541.26 | 0.10 |
| Original Face: | 1,600,000.000 | Base | | 85.676575 | 943,620.57 | 84.719475 | 933,079.31 | -10,541.26 | 0.09 |
| 3140QFLM9 | FNMA POOL CA7531 FN 10/50 FIXED 3 | | | | | 3.000000 | 01 Oct 2050 | | |
| | 283,528.180 | Local | | 92.538527 | 262,372.80 | 87.968555 | 249,415.64 | -12,957.16 | 0.03 |
| Original Face: | 400,000.000 | Base | | 92.538527 | 262,372.80 | 87.968555 | 249,415.64 | -12,957.16 | 0.02 |
| 3140QHGG6 | FNMA POOL CA9220 FN 02/51 FIXED 2 | | | | | 2.000000 | 01 Feb 2051 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140QKDE5 | FNMA POOL CB0100 FN 04/41 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2041 | | |
| | 384,944.940 | Local | | 104.414065 | 401,936.66 | 87.271204 | 335,946.08 | -65,990.58 | 0.03 |
| Original Face: | 500,000.000 | Base | | 104.414065 | 401,936.66 | 87.271204 | 335,946.08 | -65,990.58 | 0.03 |
| 3140QKDF2 | FNMA POOL CB0101 FN 04/41 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2041 | | |

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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: | 75,511.780 | Local | 104.253085 | 78,723.36 | 87.271557 | 65,900.31 | -12,823.05 | 0.01 | |
| | 100,000.000 | Base | 104.253085 | 78,723.36 | 87.271557 | 65,900.31 | -12,823.05 | 0.01 | |
| 3140QKQL5 | FNMA POOL CB0458 FN 05/51 FIXED 2.5 | | | | | 2.500000 | 01 May 2051 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 3140QKQY7 | FNMA POOL CB0470 FN 05/41 FIXED 2.5 | | | | | 2.500000 | 01 May 2041 | | |
| Original Face: | 781,826.740 | Local | 103.846484 | 811,899.58 | 87.464153 | 683,818.14 | -128,081.44 | 0.07 | |
| | 1,000,000.000 | Base | 103.846484 | 811,899.58 | 87.464153 | 683,818.14 | -128,081.44 | 0.07 | |
| 3140QLMX1 | FNMA POOL CB1273 FN 08/51 FIXED 2 | | | | | 2.000000 | 01 Aug 2051 | | |
| Original Face: | 338,729.420 | Local | 94.075165 | 318,660.26 | 80.046261 | 271,140.24 | -47,520.02 | 0.03 | |
| | 400,000.000 | Base | 94.075165 | 318,660.26 | 80.046261 | 271,140.24 | -47,520.02 | 0.03 | |
| 3140QLNT9 | FNMA POOL CB1301 FN 08/51 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2051 | | |
| Original Face: | 1,843,298.110 | Local | 84.745623 | 1,562,114.46 | 83.416912 | 1,537,622.36 | -24,492.10 | 0.16 | |
| | 2,300,000.000 | Base | 84.745623 | 1,562,114.46 | 83.416912 | 1,537,622.36 | -24,492.10 | 0.15 | |
| 3140QM6A7 | FNMA POOL CB2664 FN 01/52 FIXED 3 | | | | | 3.000000 | 01 Jan 2052 | | |
| Original Face: | 1,527,073.420 | Local | 90.580307 | 1,383,227.79 | 86.817893 | 1,325,772.97 | -57,454.82 | 0.14 | |
| | 1,800,000.000 | Base | 90.580307 | 1,383,227.79 | 86.817893 | 1,325,772.97 | -57,454.82 | 0.13 | |
| 3140QM6S8 | FNMA POOL CB2680 FN 01/52 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2052 | | |
| Original Face: | 164,697.440 | Local | 105.918252 | 174,444.65 | 89.950055 | 148,145.44 | -26,299.21 | 0.02 | |
| | 200,000.000 | Base | 105.918252 | 174,444.65 | 89.950055 | 148,145.44 | -26,299.21 | 0.01 | |
| 3140QMCQ5 | FNMA POOL CB1878 FN 10/51 FIXED 3 | | | | | 3.000000 | 01 Oct 2051 | | |
| Original Face: | 401,403.020 | Local | 94.159067 | 377,957.34 | 86.717625 | 348,087.17 | -29,870.17 | 0.04 | |
| | 500,000.000 | Base | 94.159067 | 377,957.34 | 86.717625 | 348,087.17 | -29,870.17 | 0.03 | |
| 3140QMK37 | FNMA POOL CB2113 FN 11/41 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2041 | | |
| Original Face: | 83,783.930 | Local | 87.949431 | 73,687.49 | 87.103447 | 72,978.69 | -708.80 | 0.01 | |
| | 100,000.000 | Base | 87.949431 | 73,687.49 | 87.103447 | 72,978.69 | -708.80 | 0.01 | |
| 3140QMK52 | FNMA POOL CB2115 FN 11/41 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2041 | | |
| Original Face: | 80,687.520 | Local | 94.751357 | 76,452.52 | 87.186643 | 70,348.74 | -6,103.78 | 0.01 | |
| | 100,000.000 | Base | 94.751357 | 76,452.52 | 87.186643 | 70,348.74 | -6,103.78 | 0.01 | |
| 3140QNL26 | FNMA POOL CB3044 FN 03/52 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2052 | | |

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Issue has not been redenominated but Local is converted

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 354,634.240 | Local | | 98.180537 | 348,181.80 | 83.973190 | 297,797.68 | -50,384.12 | 0.03 |
| | 400,000.000 | Base | | 98.180537 | 348,181.80 | 83.973190 | 297,797.68 | -50,384.12 | 0.03 |
| 3140QNL2 | FNMA POOL CB3031 FN 03/52 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2052 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140QNS9 | FNMA POOL CB3234 FN 04/52 FIXED 3 | | | | | 3.000000 | 01 Apr 2052 | | |
| Original Face: | 524,748.250 | Local | | 86.138269 | 452,009.06 | 86.771074 | 455,329.69 | 3,320.63 | 0.05 |
| | 600,000.000 | Base | | 86.138269 | 452,009.06 | 86.771074 | 455,329.69 | 3,320.63 | 0.04 |
| 3140QNT69 | FNMA POOL CB3272 FN 04/52 FIXED 4 | | | | | 4.000000 | 01 Apr 2052 | | |
| Original Face: | 603,995.330 | Local | | 95.336721 | 575,829.34 | 93.691830 | 565,894.28 | -9,935.06 | 0.06 |
| | 700,000.000 | Base | | 95.336721 | 575,829.34 | 93.691830 | 565,894.28 | -9,935.06 | 0.05 |
| 3140QNU5 | FNMA POOL CB3282 FN 04/52 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2052 | | |
| Original Face: | 602,281.090 | Local | | 94.027061 | 566,307.21 | 89.655616 | 539,978.82 | -26,328.39 | 0.06 |
| | 700,000.000 | Base | | 94.027061 | 566,307.21 | 89.655616 | 539,978.82 | -26,328.39 | 0.05 |
| 3140QNXQ0 | FNMA POOL CB3386 FN 04/42 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2042 | | |
| Original Face: | 86,876.200 | Local | | 99.147833 | 86,135.87 | 91.586520 | 79,566.89 | -6,568.98 | 0.01 |
| | 100,000.000 | Base | | 99.147833 | 86,135.87 | 91.586520 | 79,566.89 | -6,568.98 | 0.01 |
| 3140QP4C8 | FNMA POOL CB4418 FN 08/52 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2052 | | |
| Original Face: | 81,670.540 | Local | | 101.120943 | 82,586.02 | 99.600786 | 81,344.50 | -1,241.52 | 0.01 |
| | 100,000.000 | Base | | 101.120943 | 82,586.02 | 99.600786 | 81,344.50 | -1,241.52 | 0.01 |
| 3140QPJ24 | FNMA POOL CB3880 FN 06/52 FIXED 5 | | | | | 5.000000 | 01 Jun 2052 | | |
| Original Face: | 83,963.440 | Local | | 100.636110 | 84,497.54 | 98.706585 | 82,877.44 | -1,620.10 | 0.01 |
| | 100,000.000 | Base | | 100.636110 | 84,497.54 | 98.706585 | 82,877.44 | -1,620.10 | 0.01 |
| 3140QPR22 | FNMA POOL CB4103 FN 07/52 FIXED 5 | | | | | 5.000000 | 01 Jul 2052 | | |
| Original Face: | 516,392.920 | Local | | 98.380545 | 508,030.17 | 99.869571 | 515,719.39 | 7,689.22 | 0.05 |
| | 600,000.000 | Base | | 98.380545 | 508,030.17 | 99.869571 | 515,719.39 | 7,689.22 | 0.05 |
| 3140QQ4A0 | FNMA POOL CB5316 FN 12/52 FIXED 6 | | | | | 6.000000 | 01 Dec 2052 | | |
| Original Face: | 698,231.380 | Local | | 97.986205 | 684,170.43 | 101.243526 | 706,914.07 | 22,743.64 | 0.07 |
| | 800,000.000 | Base | | 97.986205 | 684,170.43 | 101.243526 | 706,914.07 | 22,743.64 | 0.07 |
| 3140QQVA0 | FNMA POOL CB5108 FN 11/52 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2052 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 554,173.930 | Local | 96.330455 | 533,838.27 | 99.819371 | 553,172.93 | 19,334.66 | 0.06 | |
| | 600,000.000 | Base | 96.330455 | 533,838.27 | 99.819371 | 553,172.93 | 19,334.66 | 0.05 | |
| 3140QQWS0 | FNMA POOL CB5156 FN 11/52 FIXED 6.5 | | | | | 6.500000 | 01 Nov 2052 | | |
| Original Face: | 86,462.650 | Local | 103.526228 | 89,511.52 | 103.316847 | 89,330.48 | -181.04 | 0.01 | |
| | 100,000.000 | Base | 103.526228 | 89,511.52 | 103.316847 | 89,330.48 | -181.04 | 0.01 | |
| 3140QRDB6 | FNMA POOL CB5497 FN 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| Original Face: | 796,944.290 | Local | 103.552591 | 825,256.46 | 103.317156 | 823,380.18 | -1,876.28 | 0.08 | |
| | 900,000.000 | Base | 103.552591 | 825,256.46 | 103.317156 | 823,380.18 | -1,876.28 | 0.08 | |
| 3140QRRN5 | FNMA POOL CB5892 FN 03/53 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2053 | | |
| Original Face: | 283,500.370 | Local | 98.389910 | 278,935.76 | 95.354916 | 270,331.54 | -8,604.22 | 0.03 | |
| | 300,000.000 | Base | 98.389910 | 278,935.76 | 95.354916 | 270,331.54 | -8,604.22 | 0.03 | |
| 3140QS3T6 | FNMA POOL CB7109 FN 09/53 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2053 | | |
| Original Face: | 1,237,896.350 | Local | 98.117079 | 1,214,587.74 | 99.873755 | 1,236,333.57 | 21,745.83 | 0.13 | |
| | 1,300,000.000 | Base | 98.117079 | 1,214,587.74 | 99.873755 | 1,236,333.57 | 21,745.83 | 0.12 | |
| 3140QS3Y5 | FNMA POOL CB7114 FN 09/53 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2053 | | |
| Original Face: | 387,522.180 | Local | 98.048047 | 379,957.93 | 99.692159 | 386,329.23 | 6,371.30 | 0.04 | |
| | 400,000.000 | Base | 98.048047 | 379,957.93 | 99.692159 | 386,329.23 | 6,371.30 | 0.04 | |
| 3140QSAY7 | FNMA POOL CB6322 FN 05/53 FIXED 5.5 | | | | | 5.500000 | 01 May 2053 | | |
| Original Face: | 377,531.980 | Local | 100.228087 | 378,393.08 | 100.030759 | 377,648.11 | -744.97 | 0.04 | |
| | 400,000.000 | Base | 100.228087 | 378,393.08 | 100.030759 | 377,648.11 | -744.97 | 0.04 | |
| 3140QSHS3 | FNMA POOL CB6540 FN 06/53 FIXED 6 | | | | | 6.000000 | 01 Jun 2053 | | |
| Original Face: | 567,491.200 | Local | 101.585196 | 576,487.05 | 102.009005 | 578,892.13 | 2,405.08 | 0.06 | |
| | 600,000.000 | Base | 101.585196 | 576,487.05 | 102.009005 | 578,892.13 | 2,405.08 | 0.06 | |
| 3140QSQF1 | FNMA POOL CB6753 FN 07/53 FIXED 6 | | | | | 6.000000 | 01 Jul 2053 | | |
| Original Face: | 1,037,258.920 | Local | 100.346928 | 1,040,857.46 | 101.494913 | 1,052,765.04 | 11,907.58 | 0.11 | |
| | 1,100,000.000 | Base | 100.346928 | 1,040,857.46 | 101.494913 | 1,052,765.04 | 11,907.58 | 0.10 | |
| 3140QU86 | FNMA POOL CB8226 FN 03/54 FIXED 6.5 | | | | | 6.500000 | 01 Mar 2054 | | |
| Original Face: | 200,000.000 | Local | 102.773440 | 205,546.88 | 102.693565 | 205,387.13 | -159.75 | 0.02 | |
| | 200,000.000 | Base | 102.773440 | 205,546.88 | 102.693565 | 205,387.13 | -159.75 | 0.02 | |
| 3140X3CE6 | FNMA POOL FM0068 FN 02/40 FIXED VAR | | | | | 3.500000 | 01 Feb 2040 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 182,409.940 | Local | 107.136963 | 195,428.47 | 93.410142 | 170,389.38 | -25,039.09 | 0.02 | |
| | 400,000.000 | Base | 107.136963 | 195,428.47 | 93.410142 | 170,389.38 | -25,039.09 | 0.02 | |
| 3140X3CH9 | FNMA POOL FM0071 FN 02/40 FIXED VAR | | | | 3.500000 | 01 Feb 2040 | | | |
| Original Face: | 73,087.950 | Local | 106.568661 | 77,888.85 | 93.494625 | 68,333.30 | -9,555.55 | 0.01 | |
| | 200,000.000 | Base | 106.568661 | 77,888.85 | 93.494625 | 68,333.30 | -9,555.55 | 0.01 | |
| 3140X4MM5 | FNMA POOL FM1263 FN 07/49 FIXED VAR | | | | 4.500000 | 01 Jul 2049 | | | |
| Original Face: | 96,751.600 | Local | 98.909610 | 95,696.63 | 96.674189 | 93,533.82 | -2,162.81 | 0.01 | |
| | 500,000.000 | Base | 98.909610 | 95,696.63 | 96.674189 | 93,533.82 | -2,162.81 | 0.01 | |
| 3140X66J5 | FNMA POOL FM3572 FN 09/49 FIXED VAR | | | | 4.500000 | 01 Sep 2049 | | | |
| Original Face: | 820,199.510 | Local | 109.461492 | 897,802.62 | 97.079468 | 796,245.32 | -101,557.30 | 0.08 | |
| | 2,630,000.000 | Base | 109.461492 | 897,802.62 | 97.079468 | 796,245.32 | -101,557.30 | 0.08 | |
| 3140X6L74 | FNMA POOL FM3049 FN 04/44 FIXED VAR | | | | 4.000000 | 01 Apr 2044 | | | |
| Original Face: | 548,782.050 | Local | 97.265909 | 533,777.85 | 94.674943 | 519,559.09 | -14,218.76 | 0.05 | |
| | 1,400,000.000 | Base | 97.265909 | 533,777.85 | 94.674943 | 519,559.09 | -14,218.76 | 0.05 | |
| 3140X6PH8 | FNMA POOL FM3123 FN 03/38 FIXED VAR | | | | 2.500000 | 01 Mar 2038 | | | |
| Original Face: | 392,073.360 | Local | 104.501428 | 409,722.26 | 89.779346 | 352,000.90 | -57,721.36 | 0.04 | |
| | 1,200,000.000 | Base | 104.501428 | 409,722.26 | 89.779346 | 352,000.90 | -57,721.36 | 0.03 | |
| 3140X7FP9 | FNMA POOL FM3773 FN 11/48 FIXED VAR | | | | 3.500000 | 01 Nov 2048 | | | |
| Original Face: | 512,419.560 | Local | 105.996676 | 543,147.70 | 91.284786 | 467,761.10 | -75,386.60 | 0.05 | |
| | 1,680,000.000 | Base | 105.996676 | 543,147.70 | 91.284786 | 467,761.10 | -75,386.60 | 0.04 | |
| 3140X7YH6 | FNMA POOL FM4311 FN 08/50 FIXED VAR | | | | 3.000000 | 01 Aug 2050 | | | |
| Original Face: | 130,725.780 | Local | 95.341975 | 124,636.54 | 87.339860 | 114,175.71 | -10,460.83 | 0.01 | |
| | 200,000.000 | Base | 95.341975 | 124,636.54 | 87.339860 | 114,175.71 | -10,460.83 | 0.01 | |
| 3140X83X3 | FNMA POOL FM5313 FN 10/50 FIXED VAR | | | | 2.500000 | 01 Oct 2050 | | | |
| Original Face: | 155,833.400 | Local | 92.153139 | 143,605.37 | 83.821951 | 130,622.60 | -12,982.77 | 0.01 | |
| | 200,000.000 | Base | 92.153139 | 143,605.37 | 83.821951 | 130,622.60 | -12,982.77 | 0.01 | |
| 3140X8NR4 | FNMA POOL FM4899 FN 11/50 FIXED VAR | | | | 2.500000 | 01 Nov 2050 | | | |
| Original Face: | 549,944.910 | Local | 85.562914 | 470,548.89 | 83.675894 | 460,171.32 | -10,377.57 | 0.05 | |
| | 1,100,000.000 | Base | 85.562914 | 470,548.89 | 83.675894 | 460,171.32 | -10,377.57 | 0.04 | |
| 3140X92S3 | FNMA POOL FM6184 FN 03/51 FIXED VAR | | | | 2.000000 | 01 Mar 2051 | | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 845,629.360 | Local | 100.028149 | 845,867.40 | 81.025993 | 685,179.59 | -160,687.81 | 0.07 | |
| | 1,200,000.000 | Base | 100.028149 | 845,867.40 | 81.025993 | 685,179.59 | -160,687.81 | 0.07 | |
| 3140X9M93 | FNMA POOL FM5783 FN 06/38 FIXED VAR | | | | | 3.000000 | 01 Jun 2038 | | |
| Original Face: | 230,256.980 | Local | 104.789883 | 241,286.02 | 92.278541 | 212,477.78 | -28,808.24 | 0.02 | |
| | 500,000.000 | Base | 104.789883 | 241,286.02 | 92.278541 | 212,477.78 | -28,808.24 | 0.02 | |
| 3140X9MC6 | FNMA POOL FM5754 FN 03/37 FIXED VAR | | | | | 3.500000 | 01 Mar 2037 | | |
| Original Face: | 43,649.280 | Local | 106.302945 | 46,400.47 | 95.007572 | 41,470.12 | -4,930.35 | 0.00 | |
| | 100,000.000 | Base | 106.302945 | 46,400.47 | 95.007572 | 41,470.12 | -4,930.35 | 0.00 | |
| 3140X9R23 | FNMA POOL FM5904 FN 02/51 FIXED VAR | | | | | 2.500000 | 01 Feb 2051 | | |
| Original Face: | 109,912.310 | Local | 105.176572 | 115,602.00 | 84.409349 | 92,776.27 | -22,825.73 | 0.01 | |
| | 200,000.000 | Base | 105.176572 | 115,602.00 | 84.409349 | 92,776.27 | -22,825.73 | 0.01 | |
| 3140X9S63 | FNMA POOL FM5940 FN 02/51 FIXED VAR | | | | | 2.000000 | 01 Feb 2051 | | |
| Original Face: | 322,960.660 | Local | 103.203155 | 333,305.59 | 80.249355 | 259,173.85 | -74,131.74 | 0.03 | |
| | 400,000.000 | Base | 103.203155 | 333,305.59 | 80.249355 | 259,173.85 | -74,131.74 | 0.02 | |
| 3140X9TA3 | FNMA POOL FM5944 FN 01/51 FIXED VAR | | | | | 2.500000 | 01 Jan 2051 | | |
| | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 | |
| 3140X9VH5 | FNMA POOL FM6015 FN 08/39 FIXED VAR | | | | | 3.500000 | 01 Aug 2039 | | |
| Original Face: | 93,896.440 | Local | 106.310761 | 99,822.02 | 94.429198 | 88,665.66 | -11,156.36 | 0.01 | |
| | 200,000.000 | Base | 106.310761 | 99,822.02 | 94.429198 | 88,665.66 | -11,156.36 | 0.01 | |
| 3140X9Y82 | FNMA POOL FM6134 FN 03/40 FIXED VAR | | | | | 3.000000 | 01 Mar 2040 | | |
| Original Face: | 230,177.250 | Local | 104.669184 | 240,924.65 | 91.671477 | 211,006.88 | -29,917.77 | 0.02 | |
| | 500,000.000 | Base | 104.669184 | 240,924.65 | 91.671477 | 211,006.88 | -29,917.77 | 0.02 | |
| 3140XA3J9 | FNMA POOL FM7100 FN 06/50 FIXED VAR | | | | | 3.500000 | 01 Jun 2050 | | |
| Original Face: | 162,392.930 | Local | 93.475670 | 151,797.88 | 91.267392 | 148,211.79 | -3,586.09 | 0.02 | |
| | 300,000.000 | Base | 93.475670 | 151,797.88 | 91.267392 | 148,211.79 | -3,586.09 | 0.01 | |
| 3140XA5B4 | FNMA POOL FM7141 FN 02/47 FIXED VAR | | | | | 4.000000 | 01 Feb 2047 | | |
| Original Face: | 45,131.320 | Local | 107.827292 | 48,663.88 | 94.818659 | 42,792.91 | -5,870.97 | 0.00 | |
| | 100,000.000 | Base | 107.827292 | 48,663.88 | 94.818659 | 42,792.91 | -5,870.97 | 0.00 | |
| 3140XABM3 | FNMA POOL FM6343 FN 03/51 FIXED VAR | | | | | 2.000000 | 01 Mar 2051 | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 79,753.710 | Local | 101.375008 | 80,850.33 | 80.772206 | 64,418.83 | -16,431.50 | 0.01 | |
| | 100,000.000 | Base | 101.375008 | 80,850.33 | 80.772206 | 64,418.83 | -16,431.50 | 0.01 | |
| 3140XADY5 | FNMA POOL FM6418 FN 03/51 FIXED VAR | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 76,227.790 | Local | 100.832544 | 76,862.42 | 81.031988 | 61,768.89 | -15,093.53 | 0.01 | |
| | 100,000.000 | Base | 100.832544 | 76,862.42 | 81.031988 | 61,768.89 | -15,093.53 | 0.01 | |
| 3140XAEW8 | FNMA POOL FM6448 FN 03/51 FIXED VAR | | | | | 2.000000 | 01 Mar 2051 | | |
| Original Face: | 486,013.050 | Local | 100.520756 | 488,543.99 | 80.434085 | 390,920.15 | -97,623.84 | 0.04 | |
| | 600,000.000 | Base | 100.520756 | 488,543.99 | 80.434085 | 390,920.15 | -97,623.84 | 0.04 | |
| 3140XAF5 | FNMA POOL FM6460 FN 03/51 FIXED VAR | | | | | 2.500000 | 01 Mar 2051 | | |
| Original Face: | 145,708.040 | Local | 103.577840 | 150,921.24 | 84.427157 | 123,017.16 | -27,904.08 | 0.01 | |
| | 200,000.000 | Base | 103.577840 | 150,921.24 | 84.427157 | 123,017.16 | -27,904.08 | 0.01 | |
| 3140XB4K3 | FNMA POOL FM8025 FN 07/51 FIXED VAR | | | | | 2.500000 | 01 Jul 2051 | | |
| Original Face: | 79,210.840 | Local | 91.894102 | 72,790.09 | 84.695319 | 67,087.87 | -5,702.22 | 0.01 | |
| | 100,000.000 | Base | 91.894102 | 72,790.09 | 84.695319 | 67,087.87 | -5,702.22 | 0.01 | |
| 3140XBQ52 | FNMA POOL FM7675 FN 06/51 FIXED VAR | | | | | 2.500000 | 01 Jun 2051 | | |
| Original Face: | 258,035.890 | Local | 103.082455 | 265,989.73 | 84.290296 | 217,499.22 | -48,490.51 | 0.02 | |
| | 400,000.000 | Base | 103.082455 | 265,989.73 | 84.290296 | 217,499.22 | -48,490.51 | 0.02 | |
| 3140XBQ60 | FNMA POOL FM7676 FN 06/51 FIXED VAR | | | | | 2.500000 | 01 Jun 2051 | | |
| Original Face: | 80,320.170 | Local | 102.968831 | 82,704.74 | 84.065638 | 67,521.66 | -15,183.08 | 0.01 | |
| | 100,000.000 | Base | 102.968831 | 82,704.74 | 84.065638 | 67,521.66 | -15,183.08 | 0.01 | |
| 3140XBUL2 | FNMA POOL FM7786 FN 01/49 FIXED VAR | | | | | 4.000000 | 01 Jan 2049 | | |
| Original Face: | 659,499.470 | Local | 107.085339 | 706,227.24 | 94.515560 | 623,329.62 | -82,897.62 | 0.06 | |
| | 1,320,000.000 | Base | 107.085339 | 706,227.24 | 94.515560 | 623,329.62 | -82,897.62 | 0.06 | |
| 3140XBW71 | FNMA POOL FM7869 FN 01/51 FIXED VAR | | | | | 2.500000 | 01 Jan 2051 | | |
| Original Face: | 75,132.560 | Local | 92.148224 | 69,233.32 | 84.270509 | 63,314.59 | -5,918.73 | 0.01 | |
| | 100,000.000 | Base | 92.148224 | 69,233.32 | 84.270509 | 63,314.59 | -5,918.73 | 0.01 | |
| 3140XBX62 | FNMA POOL FM7900 FN 07/51 FIXED VAR | | | | | 2.500000 | 01 Jul 2051 | | |
| Original Face: | 156,579.690 | Local | 104.102971 | 163,004.11 | 84.094058 | 131,674.22 | -31,329.89 | 0.01 | |
| | 200,000.000 | Base | 104.102971 | 163,004.11 | 84.094058 | 131,674.22 | -31,329.89 | 0.01 | |
| 3140XC6P8 | FNMA POOL FM8977 FN 09/51 FIXED VAR | | | | | 2.500000 | 01 Sep 2051 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 76,191.440 | Local | | 103.449285 | 78,819.50 | 84.917746 | 64,700.05 | -14,119.45 | 0.01 |
| Original Face: | 100,000.000 | Base | | 103.449285 | 78,819.50 | 84.917746 | 64,700.05 | -14,119.45 | 0.01 |
| 3140XCCC0 | FNMA POOL FM8166 FN 06/51 FIXED VAR | | | | | 3.000000 | 01 Jun 2051 | | |
| | 142,221.760 | Local | | 95.208237 | 135,406.83 | 88.248827 | 125,509.03 | -9,897.80 | 0.01 |
| Original Face: | 200,000.000 | Base | | 95.208237 | 135,406.83 | 88.248827 | 125,509.03 | -9,897.80 | 0.01 |
| 3140XCM62 | FNMA POOL FM8480 FN 11/50 FIXED VAR | | | | | 3.000000 | 01 Nov 2050 | | |
| | 603,195.260 | Local | | 89.868228 | 542,080.89 | 86.996853 | 524,760.89 | -17,320.00 | 0.05 |
| Original Face: | 1,000,000.000 | Base | | 89.868228 | 542,080.89 | 86.996853 | 524,760.89 | -17,320.00 | 0.05 |
| 3140XCQ68 | FNMA POOL FM8576 FN 02/50 FIXED VAR | | | | | 3.000000 | 01 Feb 2050 | | |
| | 548,069.700 | Local | | 105.216313 | 576,658.73 | 88.066535 | 482,665.99 | -93,992.74 | 0.05 |
| Original Face: | 850,000.000 | Base | | 105.216313 | 576,658.73 | 88.066535 | 482,665.99 | -93,992.74 | 0.05 |
| 3140XCQ76 | FNMA POOL FM8577 FN 08/51 FIXED VAR | | | | | 3.000000 | 01 Aug 2051 | | |
| | 593,840.100 | Local | | 100.189480 | 594,965.31 | 88.091446 | 523,122.33 | -71,842.98 | 0.05 |
| Original Face: | 800,000.000 | Base | | 100.189480 | 594,965.31 | 88.091446 | 523,122.33 | -71,842.98 | 0.05 |
| 3140XCTE8 | FNMA POOL FM8648 FN 09/51 FIXED VAR | | | | | 3.000000 | 01 Sep 2051 | | |
| | 304,355.660 | Local | | 92.084882 | 280,265.55 | 86.820288 | 264,242.46 | -16,023.09 | 0.03 |
| Original Face: | 400,000.000 | Base | | 92.084882 | 280,265.55 | 86.820288 | 264,242.46 | -16,023.09 | 0.03 |
| 3140XCUK2 | FNMA POOL FM8685 FN 09/51 FIXED VAR | | | | | 3.000000 | 01 Sep 2051 | | |
| | 74,211.270 | Local | | 105.919101 | 78,603.91 | 86.840429 | 64,445.39 | -14,158.52 | 0.01 |
| Original Face: | 100,000.000 | Base | | 105.919101 | 78,603.91 | 86.840429 | 64,445.39 | -14,158.52 | 0.01 |
| 3140XCXQ6 | FNMA POOL FM8786 FN 10/51 FIXED VAR | | | | | 2.500000 | 01 Oct 2051 | | |
| | 571,010.670 | Local | | 90.043421 | 514,157.54 | 84.003146 | 479,666.93 | -34,490.61 | 0.05 |
| Original Face: | 700,000.000 | Base | | 90.043421 | 514,157.54 | 84.003146 | 479,666.93 | -34,490.61 | 0.05 |
| 3140XCZ68 | FNMA POOL FM8864 FN 10/51 FIXED VAR | | | | | 2.500000 | 01 Oct 2051 | | |
| | 393,620.000 | Local | | 103.119491 | 405,898.94 | 84.216930 | 331,494.68 | -74,404.26 | 0.03 |
| Original Face: | 500,000.000 | Base | | 103.119491 | 405,898.94 | 84.216930 | 331,494.68 | -74,404.26 | 0.03 |
| 3140XDGP5 | FNMA POOL FM9205 FN 04/51 FIXED VAR | | | | | 2.500000 | 01 Apr 2051 | | |
| | 81,162.370 | Local | | 96.330110 | 78,183.80 | 84.452093 | 68,543.32 | -9,640.48 | 0.01 |
| Original Face: | 100,000.000 | Base | | 96.330110 | 78,183.80 | 84.452093 | 68,543.32 | -9,640.48 | 0.01 |
| 3140XDMP8 | FNMA POOL FM9365 FN 11/51 FIXED VAR | | | | | 3.000000 | 01 Nov 2051 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 157,684.680 | Local | 100.335435 | | 158,213.61 | 88.026935 | 138,804.99 | -19,408.62 | 0.01 |
| | 200,000.000 | Base | 100.335435 | | 158,213.61 | 88.026935 | 138,804.99 | -19,408.62 | 0.01 |
| 3140XDQS8 | FNMA POOL FM9464 FN 11/51 FIXED VAR | | | | | 3.000000 | 01 Nov 2051 | | |
| Original Face: | 479,640.900 | Local | 92.384759 | | 443,115.09 | 87.490297 | 419,639.25 | -23,475.84 | 0.04 |
| | 600,000.000 | Base | 92.384759 | | 443,115.09 | 87.490297 | 419,639.25 | -23,475.84 | 0.04 |
| 3140XFA27 | FNMA POOL FS0024 FN 09/51 FIXED VAR | | | | | 2.500000 | 01 Sep 2051 | | |
| Original Face: | 220,463.150 | Local | 97.674759 | | 215,336.85 | 84.967277 | 187,321.54 | -28,015.31 | 0.02 |
| | 300,000.000 | Base | 97.674759 | | 215,336.85 | 84.967277 | 187,321.54 | -28,015.31 | 0.02 |
| 3140XFBC4 | FNMA POOL FS0034 FN 12/51 FIXED VAR | | | | | 3.000000 | 01 Dec 2051 | | |
| Original Face: | 246,385.920 | Local | 100.306328 | | 247,140.67 | 87.944888 | 216,683.82 | -30,456.85 | 0.02 |
| | 300,000.000 | Base | 100.306328 | | 247,140.67 | 87.944888 | 216,683.82 | -30,456.85 | 0.02 |
| 3140XFBF7 | FNMA POOL FS0037 FN 08/51 FIXED VAR | | | | | 3.000000 | 01 Aug 2051 | | |
| Original Face: | 141,236.440 | Local | 99.635625 | | 140,721.81 | 88.199257 | 124,569.49 | -16,152.32 | 0.01 |
| | 200,000.000 | Base | 99.635625 | | 140,721.81 | 88.199257 | 124,569.49 | -16,152.32 | 0.01 |
| 3140XFCD1 | FNMA POOL FS0067 FN 09/51 FIXED VAR | | | | | 4.500000 | 01 Sep 2051 | | |
| Original Face: | 133,693.260 | Local | 99.043617 | | 132,414.64 | 96.435726 | 128,928.07 | -3,486.57 | 0.01 |
| | 200,000.000 | Base | 99.043617 | | 132,414.64 | 96.435726 | 128,928.07 | -3,486.57 | 0.01 |
| 3140XFF97 | FNMA POOL FS0191 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |
| Original Face: | 84,001.500 | Local | 100.812688 | | 84,684.17 | 84.250288 | 70,771.51 | -13,912.66 | 0.01 |
| | 100,000.000 | Base | 100.812688 | | 84,684.17 | 84.250288 | 70,771.51 | -13,912.66 | 0.01 |
| 3140XFHS3 | FNMA POOL FS0240 FN 01/52 FIXED VAR | | | | | 3.000000 | 01 Jan 2052 | | |
| Original Face: | 325,654.060 | Local | 98.978686 | | 322,328.11 | 88.026237 | 286,661.01 | -35,667.10 | 0.03 |
| | 400,000.000 | Base | 98.978686 | | 322,328.11 | 88.026237 | 286,661.01 | -35,667.10 | 0.03 |
| 3140XFL74 | FNMA POOL FS0349 FN 01/52 FIXED VAR | | | | | 2.000000 | 01 Jan 2052 | | |
| Original Face: | 606,856.980 | Local | 93.923245 | | 569,979.77 | 80.231045 | 486,887.70 | -83,092.07 | 0.05 |
| | 700,000.000 | Base | 93.923245 | | 569,979.77 | 80.231045 | 486,887.70 | -83,092.07 | 0.05 |
| 3140XFLM1 | FNMA POOL FS0331 FN 01/52 FIXED VAR | | | | | 3.000000 | 01 Jan 2052 | | |
| Original Face: | 84,996.140 | Local | 102.496196 | | 87,117.81 | 86.422187 | 73,455.52 | -13,662.29 | 0.01 |
| | 100,000.000 | Base | 102.496196 | | 87,117.81 | 86.422187 | 73,455.52 | -13,662.29 | 0.01 |
| 3140XFMQ1 | FNMA POOL FS0366 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 167,022.870 | Local | | 97.767707 | 163,294.43 | 85.080717 | 142,104.26 | -21,190.17 | 0.01 |
| | 200,000.000 | Base | | 97.767707 | 163,294.43 | 85.080717 | 142,104.26 | -21,190.17 | 0.01 |
| 3140XFN23 | FNMA POOL FS0408 FN 01/52 FIXED VAR | | | | | 3.000000 | 01 Jan 2052 | | |
| Original Face: | 165,614.900 | Local | | 94.996857 | 157,328.95 | 87.943502 | 145,647.54 | -11,681.41 | 0.02 |
| | 200,000.000 | Base | | 94.996857 | 157,328.95 | 87.943502 | 145,647.54 | -11,681.41 | 0.01 |
| 3140XFPJ4 | FNMA POOL FS0424 FN 01/52 FIXED VAR | | | | | 2.500000 | 01 Jan 2052 | | |
| Original Face: | 419,453.160 | Local | | 100.304766 | 420,731.51 | 84.249955 | 353,389.10 | -67,342.41 | 0.04 |
| | 500,000.000 | Base | | 100.304766 | 420,731.51 | 84.249955 | 353,389.10 | -67,342.41 | 0.03 |
| 3140XFPU9 | FNMA POOL FS0434 FN 11/51 FIXED VAR | | | | | 2.500000 | 01 Nov 2051 | | |
| Original Face: | 162,775.730 | Local | | 96.558136 | 157,173.21 | 84.591933 | 137,695.14 | -19,478.07 | 0.01 |
| | 200,000.000 | Base | | 96.558136 | 157,173.21 | 84.591933 | 137,695.14 | -19,478.07 | 0.01 |
| 3140XFRD5 | FNMA POOL FS0483 FN 01/52 FIXED VAR | | | | | 3.500000 | 01 Jan 2052 | | |
| Original Face: | 87,939.500 | Local | | 98.566321 | 86,678.73 | 90.159332 | 79,285.67 | -7,393.06 | 0.01 |
| | 100,000.000 | Base | | 98.566321 | 86,678.73 | 90.159332 | 79,285.67 | -7,393.06 | 0.01 |
| 3140XFSM4 | FNMA POOL FS0523 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| Original Face: | 436,012.280 | Local | | 100.029034 | 436,138.87 | 83.945469 | 366,012.55 | -70,126.32 | 0.04 |
| | 500,000.000 | Base | | 100.029034 | 436,138.87 | 83.945469 | 366,012.55 | -70,126.32 | 0.04 |
| 3140XFTF8 | FNMA POOL FS0549 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| Original Face: | 789,764.070 | Local | | 85.803869 | 677,648.13 | 83.626754 | 660,454.06 | -17,194.07 | 0.07 |
| | 900,000.000 | Base | | 85.803869 | 677,648.13 | 83.626754 | 660,454.06 | -17,194.07 | 0.06 |
| 3140XFTH4 | FNMA POOL FS0551 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| Original Face: | 85,845.050 | Local | | 92.332860 | 79,263.19 | 84.250098 | 72,324.54 | -6,938.65 | 0.01 |
| | 100,000.000 | Base | | 92.332860 | 79,263.19 | 84.250098 | 72,324.54 | -6,938.65 | 0.01 |
| 3140XFUG4 | FNMA POOL FS0582 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| Original Face: | 170,804.340 | Local | | 98.475296 | 168,200.08 | 84.199421 | 143,816.27 | -24,383.81 | 0.01 |
| | 200,000.000 | Base | | 98.475296 | 168,200.08 | 84.199421 | 143,816.27 | -24,383.81 | 0.01 |
| 3140XFUH2 | FNMA POOL FS0583 FN 02/52 FIXED VAR | | | | | 2.500000 | 01 Feb 2052 | | |
| Original Face: | 90,220.170 | Local | | 98.388199 | 88,766.00 | 83.983126 | 75,769.72 | -12,996.28 | 0.01 |
| | 100,000.000 | Base | | 98.388199 | 88,766.00 | 83.983126 | 75,769.72 | -12,996.28 | 0.01 |
| 3140XFX30 | FNMA POOL FS0697 FN 02/42 FIXED VAR | | | | | 2.500000 | 01 Feb 2042 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 326,935.400 | Local | | 89.135227 | 291,414.61 | 87.060948 | 284,633.06 | -6,781.55 | 0.03 |
| | 400,000.000 | Base | | 89.135227 | 291,414.61 | 87.060948 | 284,633.06 | -6,781.55 | 0.03 |
| 3140XFZR5 | FNMA POOL FS0751 FN 03/52 FIXED VAR | | | | | 3.000000 | 01 Mar 2052 | | |
| Original Face: | 1,017,410.340 | Local | | 85.993494 | 874,906.70 | 86.260307 | 877,621.28 | 2,714.58 | 0.09 |
| | 1,200,000.000 | Base | | 85.993494 | 874,906.70 | 86.260307 | 877,621.28 | 2,714.58 | 0.08 |
| 3140XG4L0 | FNMA POOL FS1726 FN 09/41 FIXED VAR | | | | | 2.000000 | 01 Sep 2041 | | |
| Original Face: | 84,837.360 | Local | | 90.992553 | 77,195.68 | 84.563245 | 71,741.22 | -5,454.46 | 0.01 |
| | 100,000.000 | Base | | 90.992553 | 77,195.68 | 84.563245 | 71,741.22 | -5,454.46 | 0.01 |
| 3140XGC98 | FNMA POOL FS0995 FN 03/42 FIXED VAR | | | | | 2.500000 | 01 Mar 2042 | | |
| Original Face: | 339,935.700 | Local | | 87.622056 | 297,858.65 | 86.978195 | 295,669.94 | -2,188.71 | 0.03 |
| | 400,000.000 | Base | | 87.622056 | 297,858.65 | 86.978195 | 295,669.94 | -2,188.71 | 0.03 |
| 3140XGDU0 | FNMA POOL FS1014 FN 02/52 FIXED VAR | | | | | 2.000000 | 01 Feb 2052 | | |
| Original Face: | 169,272.230 | Local | | 94.016898 | 159,144.50 | 80.483624 | 136,236.43 | -22,908.07 | 0.01 |
| | 200,000.000 | Base | | 94.016898 | 159,144.50 | 80.483624 | 136,236.43 | -22,908.07 | 0.01 |
| 3140XGDV8 | FNMA POOL FS1015 FN 02/52 FIXED VAR | | | | | 2.000000 | 01 Feb 2052 | | |
| Original Face: | 701,374.720 | Local | | 93.958496 | 659,001.14 | 80.327585 | 563,397.37 | -95,603.77 | 0.06 |
| | 800,000.000 | Base | | 93.958496 | 659,001.14 | 80.327585 | 563,397.37 | -95,603.77 | 0.05 |
| 3140XGFQ7 | FNMA POOL FS1074 FN 03/52 FIXED VAR | | | | | 3.000000 | 01 Mar 2052 | | |
| Original Face: | 1,949,852.920 | Local | | 100.240829 | 1,954,548.73 | 87.598993 | 1,708,051.52 | -246,497.21 | 0.18 |
| | 2,300,000.000 | Base | | 100.240829 | 1,954,548.73 | 87.598993 | 1,708,051.52 | -246,497.21 | 0.16 |
| 3140XGGA1 | FNMA POOL FS1092 FN 04/52 FIXED VAR | | | | | 3.500000 | 01 Apr 2052 | | |
| Original Face: | 769,352.630 | Local | | 97.328671 | 748,800.69 | 90.110278 | 693,265.79 | -55,534.90 | 0.07 |
| | 900,000.000 | Base | | 97.328671 | 748,800.69 | 90.110278 | 693,265.79 | -55,534.90 | 0.07 |
| 3140XGGN3 | FNMA POOL FS1104 FN 11/51 FIXED VAR | | | | | 2.500000 | 01 Nov 2051 | | |
| Original Face: | 163,749.670 | Local | | 96.324780 | 157,731.51 | 84.384355 | 138,179.10 | -19,552.41 | 0.01 |
| | 200,000.000 | Base | | 96.324780 | 157,731.51 | 84.384355 | 138,179.10 | -19,552.41 | 0.01 |
| 3140XGGV5 | FNMA POOL FS1111 FN 05/51 FIXED VAR | | | | | 2.500000 | 01 May 2051 | | |
| | 0.000 | Local | | 0.000000 | -2.32 | 0.000000 | 0.00 | 2.32 | 0.00 |
| | | Base | | 0.000000 | -2.32 | 0.000000 | 0.00 | 2.32 | 0.00 |
| 3140XGGW3 | FNMA POOL FS1112 FN 03/52 FIXED VAR | | | | | 2.000000 | 01 Mar 2052 | | |

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| Original Face: | | 515,399.170 | Local | 94.395232 | 486,512.24 | 80.777567 | 416,326.91 | -70,185.33 | 0.04 |
| | | 600,000.000 | Base | 94.395232 | 486,512.24 | 80.777567 | 416,326.91 | -70,185.33 | 0.04 |
| 3140XGLT4 | FNMA POOL FS1237 FN 12/51 FIXED VAR | | | | 3.500000 | 01 Dec 2051 | | | |
| Original Face: | | 401,342.500 | Local | 93.085741 | 373,592.64 | 90.934760 | 364,959.84 | -8,632.80 | 0.04 |
| | | 500,000.000 | Base | 93.085741 | 373,592.64 | 90.934760 | 364,959.84 | -8,632.80 | 0.03 |
| 3140XGLW7 | FNMA POOL FS1240 FN 12/51 FIXED VAR | | | | 3.500000 | 01 Dec 2051 | | | |
| Original Face: | | 165,559.190 | Local | 97.615910 | 161,612.11 | 90.126529 | 149,212.75 | -12,399.36 | 0.02 |
| | | 200,000.000 | Base | 97.615910 | 161,612.11 | 90.126529 | 149,212.75 | -12,399.36 | 0.01 |
| 3140XGLX5 | FNMA POOL FS1241 FN 01/52 FIXED VAR | | | | 3.500000 | 01 Jan 2052 | | | |
| Original Face: | | 88,638.550 | Local | 97.527656 | 86,447.10 | 89.978273 | 79,755.44 | -6,691.66 | 0.01 |
| | | 100,000.000 | Base | 97.527656 | 86,447.10 | 89.978273 | 79,755.44 | -6,691.66 | 0.01 |
| 3140XGNF2 | FNMA POOL FS1289 FN 03/52 FIXED VAR | | | | 3.000000 | 01 Mar 2052 | | | |
| Original Face: | | 415,584.860 | Local | 95.860874 | 398,383.28 | 88.295478 | 366,942.64 | -31,440.64 | 0.04 |
| | | 500,000.000 | Base | 95.860874 | 398,383.28 | 88.295478 | 366,942.64 | -31,440.64 | 0.04 |
| 3140XGRZ4 | FNMA POOL FS1403 FN 01/45 FIXED VAR | | | | 3.000000 | 01 Jan 2045 | | | |
| Original Face: | | 159,663.660 | Local | 96.620164 | 154,267.29 | 89.394712 | 142,730.87 | -11,536.42 | 0.01 |
| | | 200,000.000 | Base | 96.620164 | 154,267.29 | 89.394712 | 142,730.87 | -11,536.42 | 0.01 |
| 3140XGTL3 | FNMA POOL FS1454 FN 04/52 FIXED VAR | | | | 3.500000 | 01 Apr 2052 | | | |
| Original Face: | | 259,050.690 | Local | 96.913330 | 251,054.65 | 90.110239 | 233,431.20 | -17,623.45 | 0.02 |
| | | 300,000.000 | Base | 96.913330 | 251,054.65 | 90.110239 | 233,431.20 | -17,623.45 | 0.02 |
| 3140XGTU3 | FNMA POOL FS1462 FN 01/52 FIXED VAR | | | | 3.500000 | 01 Jan 2052 | | | |
| Original Face: | | 251,736.930 | Local | 97.608146 | 245,715.75 | 90.914410 | 228,865.14 | -16,850.61 | 0.02 |
| | | 300,000.000 | Base | 97.608146 | 245,715.75 | 90.914410 | 228,865.14 | -16,850.61 | 0.02 |
| 3140XGV97 | FNMA POOL FS1539 FN 11/48 FIXED VAR | | | | 3.000000 | 01 Nov 2048 | | | |
| Original Face: | | 164,027.950 | Local | 96.648169 | 158,530.01 | 89.393781 | 146,630.79 | -11,899.22 | 0.02 |
| | | 200,000.000 | Base | 96.648169 | 158,530.01 | 89.393781 | 146,630.79 | -11,899.22 | 0.01 |
| 3140XGWR6 | FNMA POOL FS1555 FN 04/52 FIXED VAR | | | | 3.500000 | 01 Apr 2052 | | | |
| Original Face: | | 261,425.520 | Local | 97.182299 | 254,059.33 | 90.110082 | 235,570.75 | -18,488.58 | 0.02 |
| | | 300,000.000 | Base | 97.182299 | 254,059.33 | 90.110082 | 235,570.75 | -18,488.58 | 0.02 |
| 3140XGWS4 | FNMA POOL FS1556 FN 05/52 FIXED VAR | | | | 3.500000 | 01 May 2052 | | | |

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,139,364.160 | Local | | 97.822277 | 1,114,551.97 | 90.719181 | 1,033,621.83 | -80,930.14 | 0.11 |
| | 1,300,000.000 | Base | | 97.822277 | 1,114,551.97 | 90.719181 | 1,033,621.83 | -80,930.14 | 0.10 |
| 3140XGX95 | FNMA POOL FS1603 FN 05/52 FIXED VAR | | | | | 3.500000 | 01 May 2052 | | |
| Original Face: | 350,724.120 | Local | | 90.091637 | 315,973.10 | 90.321158 | 316,778.09 | 804.99 | 0.03 |
| | 400,000.000 | Base | | 90.091637 | 315,973.10 | 90.321158 | 316,778.09 | 804.99 | 0.03 |
| 3140XGY52 | FNMA POOL FS1631 FN 02/51 FIXED VAR | | | | | 2.500000 | 01 Feb 2051 | | |
| Original Face: | 0.000 | Local | | 0.000000 | -1.21 | 0.000000 | 0.00 | 1.21 | 0.00 |
| | | Base | | 0.000000 | -1.21 | 0.000000 | 0.00 | 1.21 | 0.00 |
| 3140XHD61 | FNMA POOL FS1924 FN 03/51 FIXED VAR | | | | | 2.500000 | 01 Mar 2051 | | |
| Original Face: | 0.000 | Local | | 0.000000 | -1.42 | 0.000000 | 0.00 | 1.42 | 0.00 |
| | | Base | | 0.000000 | -1.42 | 0.000000 | 0.00 | 1.42 | 0.00 |
| 3140XH92 | FNMA POOL FS2023 FN 05/52 FIXED VAR | | | | | 4.000000 | 01 May 2052 | | |
| Original Face: | 273,060.680 | Local | | 101.350916 | 276,749.50 | 93.691682 | 255,835.14 | -20,914.36 | 0.03 |
| | 300,000.000 | Base | | 101.350916 | 276,749.50 | 93.691682 | 255,835.14 | -20,914.36 | 0.02 |
| 3140XHRS8 | FNMA POOL FS2296 FN 01/52 FIXED VAR | | | | | 3.500000 | 01 Jan 2052 | | |
| Original Face: | 83,423.730 | Local | | 89.289474 | 74,488.61 | 89.977834 | 75,062.87 | 574.26 | 0.01 |
| | 100,000.000 | Base | | 89.289474 | 74,488.61 | 89.977834 | 75,062.87 | 574.26 | 0.01 |
| 3140XJ7B3 | FNMA POOL FS3589 FN 01/50 FIXED VAR | | | | | 4.500000 | 01 Jan 2050 | | |
| Original Face: | 186,103.800 | Local | | 98.295129 | 182,930.97 | 98.160399 | 182,680.23 | -250.74 | 0.02 |
| | 200,000.000 | Base | | 98.295129 | 182,930.97 | 98.160399 | 182,680.23 | -250.74 | 0.02 |
| 3140XJAH6 | FNMA POOL FS2707 FN 04/52 FIXED VAR | | | | | 3.500000 | 01 Apr 2052 | | |
| Original Face: | 534,667.200 | Local | | 94.106343 | 503,155.75 | 89.652385 | 479,341.90 | -23,813.85 | 0.05 |
| | 600,000.000 | Base | | 94.106343 | 503,155.75 | 89.652385 | 479,341.90 | -23,813.85 | 0.05 |
| 3140XJKX0 | FNMA POOL FS3009 FN 05/42 FIXED VAR | | | | | 2.000000 | 01 May 2042 | | |
| Original Face: | 89,632.110 | Local | | 85.957666 | 77,045.67 | 84.179450 | 75,451.82 | -1,593.85 | 0.01 |
| | 100,000.000 | Base | | 85.957666 | 77,045.67 | 84.179450 | 75,451.82 | -1,593.85 | 0.01 |
| 3140XJTF0 | FNMA POOL FS3249 FN 11/52 FIXED VAR | | | | | 5.000000 | 01 Nov 2052 | | |
| Original Face: | 348,281.380 | Local | | 96.756823 | 336,986.00 | 97.668484 | 340,161.14 | 3,175.14 | 0.04 |
| | 400,000.000 | Base | | 96.756823 | 336,986.00 | 97.668484 | 340,161.14 | 3,175.14 | 0.03 |
| 3140XJU84 | FNMA POOL FS3306 FN 11/50 FIXED VAR | | | | | 3.000000 | 01 Nov 2050 | | |

& Issue has redenominated but Local is not converted
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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 525,772.240 | Local | 87.088094 | 457,885.02 | 87.963717 | 462,488.81 | 4,603.79 | 0.05 | |
| | 600,000.000 | Base | 87.088094 | 457,885.02 | 87.963717 | 462,488.81 | 4,603.79 | 0.04 | |
| 3140XJV91 | FNMA POOL FS3339 FN 06/52 FIXED VAR | | | | 3.500000 | 01 Jun 2052 | | | |
| Original Face: | 452,359.470 | Local | 94.018324 | 425,300.79 | 89.652760 | 405,552.75 | -19,748.04 | 0.04 | |
| | 500,000.000 | Base | 94.018324 | 425,300.79 | 89.652760 | 405,552.75 | -19,748.04 | 0.04 | |
| 3140XJW66 | FNMA POOL FS3368 FN 03/52 FIXED VAR | | | | 2.500000 | 01 Mar 2052 | | | |
| Original Face: | 546,140.190 | Local | 86.891271 | 474,548.15 | 83.447832 | 455,742.15 | -18,806.00 | 0.05 | |
| | 600,000.000 | Base | 86.891271 | 474,548.15 | 83.447832 | 455,742.15 | -18,806.00 | 0.04 | |
| 3140XJYH0 | FNMA POOL FS3411 FN 01/53 FIXED VAR | | | | 6.000000 | 01 Jan 2053 | | | |
| Original Face: | 170,407.150 | Local | 102.912824 | 175,370.81 | 101.504216 | 172,970.44 | -2,400.37 | 0.02 | |
| | 200,000.000 | Base | 102.912824 | 175,370.81 | 101.504216 | 172,970.44 | -2,400.37 | 0.02 | |
| 3140XK5J5 | FNMA POOL FS4448 FN 12/44 FIXED VAR | | | | 4.000000 | 01 Dec 2044 | | | |
| Original Face: | 90,119.570 | Local | 97.202350 | 87,598.34 | 94.730992 | 85,371.16 | -2,227.18 | 0.01 | |
| | 100,000.000 | Base | 97.202350 | 87,598.34 | 94.730992 | 85,371.16 | -2,227.18 | 0.01 | |
| 3140XK5Q9 | FNMA POOL FS4454 FN 04/53 FIXED VAR | | | | 6.000000 | 01 Apr 2053 | | | |
| Original Face: | 182,303.760 | Local | 102.031236 | 186,006.78 | 101.181766 | 184,458.16 | -1,548.62 | 0.02 | |
| | 200,000.000 | Base | 102.031236 | 186,006.78 | 101.181766 | 184,458.16 | -1,548.62 | 0.02 | |
| 3140XK6H8 | FNMA POOL FS4471 FN 09/42 FIXED VAR | | | | 2.500000 | 01 Sep 2042 | | | |
| Original Face: | 93,042.820 | Local | 89.255087 | 83,045.45 | 87.153314 | 81,089.90 | -1,955.55 | 0.01 | |
| | 100,000.000 | Base | 89.255087 | 83,045.45 | 87.153314 | 81,089.90 | -1,955.55 | 0.01 | |
| 3140XK6S4 | FNMA POOL FS4480 FN 03/50 FIXED VAR | | | | 4.500000 | 01 Mar 2050 | | | |
| Original Face: | 177,128.890 | Local | 99.727199 | 176,645.68 | 97.665568 | 172,993.94 | -3,651.74 | 0.02 | |
| | 200,000.000 | Base | 99.727199 | 176,645.68 | 97.665568 | 172,993.94 | -3,651.74 | 0.02 | |
| 3140XKCJ7 | FNMA POOL FS3672 FN 02/53 FIXED VAR | | | | 5.500000 | 01 Feb 2053 | | | |
| Original Face: | 95,342.000 | Local | 102.089929 | 97,334.58 | 100.584307 | 95,899.09 | -1,435.49 | 0.01 | |
| | 100,000.000 | Base | 102.089929 | 97,334.58 | 100.584307 | 95,899.09 | -1,435.49 | 0.01 | |
| 3140XKHM5 | FNMA POOL FS3835 FN 11/52 FIXED VAR | | | | 4.500000 | 01 Nov 2052 | | | |
| Original Face: | 279,438.330 | Local | 98.257533 | 274,569.21 | 95.745538 | 267,549.73 | -7,019.48 | 0.03 | |
| | 300,000.000 | Base | 98.257533 | 274,569.21 | 95.745538 | 267,549.73 | -7,019.48 | 0.03 | |
| 3140XKHN3 | FNMA POOL FS3836 FN 01/53 FIXED VAR | | | | 4.500000 | 01 Jan 2053 | | | |

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WESTERN ASSET MANAGEMENT COMPANY
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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 370,487.740 | Local | 98.155901 | 363,655.58 | 95.358603 | 353,291.93 | -10,363.65 | 0.04 | |
| | 400,000.000 | Base | 98.155901 | 363,655.58 | 95.358603 | 353,291.93 | -10,363.65 | 0.03 | |
| 3140XKLX6 | FNMA POOL FS3941 FN 02/53 FIXED VAR | | | | | 5.000000 | 01 Feb 2053 | | |
| Original Face: | 280,971.030 | Local | 100.755857 | 283,094.77 | 98.013167 | 275,388.60 | -7,706.17 | 0.03 | |
| | 300,000.000 | Base | 100.755857 | 283,094.77 | 98.013167 | 275,388.60 | -7,706.17 | 0.03 | |
| 3140XKM31 | FNMA POOL FS3977 FN 11/52 FIXED VAR | | | | | 4.500000 | 01 Nov 2052 | | |
| Original Face: | 185,729.980 | Local | 98.277160 | 182,530.15 | 95.358923 | 177,110.11 | -5,420.04 | 0.02 | |
| | 200,000.000 | Base | 98.277160 | 182,530.15 | 95.358923 | 177,110.11 | -5,420.04 | 0.02 | |
| 3140XKM49 | FNMA POOL FS3978 FN 01/53 FIXED VAR | | | | | 5.000000 | 01 Jan 2053 | | |
| Original Face: | 189,232.810 | Local | 100.461014 | 190,105.20 | 97.890097 | 185,240.18 | -4,865.02 | 0.02 | |
| | 200,000.000 | Base | 100.461014 | 190,105.20 | 97.890097 | 185,240.18 | -4,865.02 | 0.02 | |
| 3140XKNS5 | FNMA POOL FS4000 FN 07/41 FIXED VAR | | | | | 6.000000 | 01 Jul 2041 | | |
| Original Face: | 85,270.760 | Local | 104.356628 | 88,985.69 | 103.655458 | 88,387.80 | -597.89 | 0.01 | |
| | 100,000.000 | Base | 104.356628 | 88,985.69 | 103.655458 | 88,387.80 | -597.89 | 0.01 | |
| 3140XKSW1 | FNMA POOL FS4132 FN 03/53 FIXED VAR | | | | | 6.000000 | 01 Mar 2053 | | |
| Original Face: | 93,680.150 | Local | 100.368029 | 94,024.92 | 101.385384 | 94,977.98 | 953.06 | 0.01 | |
| | 100,000.000 | Base | 100.368029 | 94,024.92 | 101.385384 | 94,977.98 | 953.06 | 0.01 | |
| 3140XKTY6 | FNMA POOL FS4166 FN 04/53 FIXED VAR | | | | | 5.500000 | 01 Apr 2053 | | |
| Original Face: | 374,590.450 | Local | 100.982783 | 378,271.86 | 99.873404 | 374,116.23 | -4,155.63 | 0.04 | |
| | 400,000.000 | Base | 100.982783 | 378,271.86 | 99.873404 | 374,116.23 | -4,155.63 | 0.04 | |
| 3140XKW71 | FNMA POOL FS4269 FN 10/51 FIXED VAR | | | | | 2.000000 | 01 Oct 2051 | | |
| Original Face: | 846,603.670 | Local | 84.930146 | 719,021.73 | 80.779405 | 683,881.41 | -35,140.32 | 0.07 | |
| | 900,000.000 | Base | 84.930146 | 719,021.73 | 80.779405 | 683,881.41 | -35,140.32 | 0.07 | |
| 3140XKW89 | FNMA POOL FS4270 FN 03/52 FIXED VAR | | | | | 2.000000 | 01 Mar 2052 | | |
| Original Face: | 561,897.720 | Local | 84.439670 | 474,464.58 | 80.356824 | 451,523.16 | -22,941.42 | 0.05 | |
| | 600,000.000 | Base | 84.439670 | 474,464.58 | 80.356824 | 451,523.16 | -22,941.42 | 0.04 | |
| 3140XKWD8 | FNMA POOL FS4243 FN 05/42 FIXED VAR | | | | | 3.000000 | 01 May 2042 | | |
| Original Face: | 88,831.120 | Local | 91.424942 | 81,213.80 | 89.517993 | 79,519.84 | -1,693.96 | 0.01 | |
| | 100,000.000 | Base | 91.424942 | 81,213.80 | 89.517993 | 79,519.84 | -1,693.96 | 0.01 | |
| 3140XKYE4 | FNMA POOL FS4308 FN 04/53 FIXED VAR | | | | | 5.000000 | 01 Apr 2053 | | |

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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: | 268,515.770 | Local | | 100.453597 | 269,733.75 | 97.888649 | 262,846.46 | -6,887.29 | 0.03 |
| | 300,000.000 | Base | | 100.453597 | 269,733.75 | 97.888649 | 262,846.46 | -6,887.29 | 0.03 |
| 3140XKYL8 | FNMA POOL FS4314 FN 03/52 FIXED VAR | | | | | 2.000000 | 01 Mar 2052 | | |
| Original Face: | 93,594.990 | Local | | 83.239017 | 77,907.55 | 80.247146 | 75,107.31 | -2,800.24 | 0.01 |
| | 100,000.000 | Base | | 83.239017 | 77,907.55 | 80.247146 | 75,107.31 | -2,800.24 | 0.01 |
| 3140XL3Q9 | FNMA POOL FS5306 FN 07/53 FIXED VAR | | | | | 6.000000 | 01 Jul 2053 | | |
| Original Face: | 377,105.380 | Local | | 99.043787 | 373,499.45 | 102.994186 | 388,396.62 | 14,897.17 | 0.04 |
| | 400,000.000 | Base | | 99.043787 | 373,499.45 | 102.994186 | 388,396.62 | 14,897.17 | 0.04 |
| 3140XL3X4 | FNMA POOL FS5313 FN 01/50 FIXED VAR | | | | | 3.500000 | 01 Jan 2050 | | |
| Original Face: | 1,134,016.750 | Local | | 89.980101 | 1,020,389.42 | 91.066330 | 1,032,707.44 | 12,318.02 | 0.11 |
| | 1,200,000.000 | Base | | 89.980101 | 1,020,389.42 | 91.066330 | 1,032,707.44 | 12,318.02 | 0.10 |
| 3140XLCG1 | FNMA POOL FS4570 FN 12/47 FIXED VAR | | | | | 5.000000 | 01 Dec 2047 | | |
| Original Face: | 174,900.780 | Local | | 102.131020 | 178,627.95 | 100.605351 | 175,959.54 | -2,668.41 | 0.02 |
| | 200,000.000 | Base | | 102.131020 | 178,627.95 | 100.605351 | 175,959.54 | -2,668.41 | 0.02 |
| 3140XLCK2 | FNMA POOL FS4573 FN 05/53 FIXED VAR | | | | | 6.000000 | 01 May 2053 | | |
| Original Face: | 464,965.550 | Local | | 101.566172 | 472,247.71 | 101.592093 | 472,368.23 | 120.52 | 0.05 |
| | 500,000.000 | Base | | 101.566172 | 472,247.71 | 101.592093 | 472,368.23 | 120.52 | 0.05 |
| 3140XLKT4 | FNMA POOL FS4805 FN 05/53 FIXED VAR | | | | | 5.500000 | 01 May 2053 | | |
| Original Face: | 192,909.520 | Local | | 100.000000 | 192,909.52 | 100.461010 | 193,798.85 | 889.33 | 0.02 |
| | 200,000.000 | Base | | 100.000000 | 192,909.52 | 100.461010 | 193,798.85 | 889.33 | 0.02 |
| 3140XLQ92 | FNMA POOL FS4979 FN 05/53 FIXED VAR | | | | | 5.500000 | 01 May 2053 | | |
| Original Face: | 278,231.660 | Local | | 95.651066 | 266,131.55 | 99.687676 | 277,362.68 | 11,231.13 | 0.03 |
| | 300,000.000 | Base | | 95.651066 | 266,131.55 | 99.687676 | 277,362.68 | 11,231.13 | 0.03 |
| 3140XLTR9 | FNMA POOL FS5059 FN 11/48 FIXED VAR | | | | | 3.500000 | 01 Nov 2048 | | |
| Original Face: | 2,228,352.020 | Local | | 93.448650 | 2,082,364.87 | 91.349059 | 2,035,578.60 | -46,786.27 | 0.21 |
| | 2,400,000.000 | Base | | 93.448650 | 2,082,364.87 | 91.349059 | 2,035,578.60 | -46,786.27 | 0.20 |
| 3140XLWR5 | FNMA POOL FS5155 FN 07/53 FIXED VAR | | | | | 5.000000 | 01 Jul 2053 | | |
| Original Face: | 560,543.260 | Local | | 94.387247 | 529,081.35 | 99.619053 | 558,407.89 | 29,326.54 | 0.06 |
| | 600,000.000 | Base | | 94.387247 | 529,081.35 | 99.619053 | 558,407.89 | 29,326.54 | 0.05 |
| 3140XLXV5 | FNMA POOL FS5191 FN 08/42 FIXED VAR | | | | | 2.000000 | 01 Aug 2042 | | |

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FUND: HBCR



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|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 856,922.850 | Local | | 79.487835 | 681,149.42 | 83.838486 | 718,431.14 | 37,281.72 | 0.07 |
| | 900,000.000 | Base | | 79.487835 | 681,149.42 | 83.838486 | 718,431.14 | 37,281.72 | 0.07 |
| 3140XMBF2 | FNMA POOL FS5437 FN 06/53 FIXED VAR | | | | | 5.500000 | 01 Jun 2053 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 3140XMBU9 | FNMA POOL FS5450 FN 11/51 FIXED VAR | | | | | 3.000000 | 01 Nov 2051 | | |
| Original Face: | 380,230.760 | Local | | 86.957044 | 330,637.43 | 87.837577 | 333,985.49 | 3,348.06 | 0.03 |
| | 400,000.000 | Base | | 86.957044 | 330,637.43 | 87.837577 | 333,985.49 | 3,348.06 | 0.03 |
| 3140XMHZ2 | FNMA POOL FS5647 FN 07/53 FIXED VAR | | | | | 5.500000 | 01 Jul 2053 | | |
| Original Face: | 190,912.020 | Local | | 96.352498 | 183,948.50 | 100.125646 | 191,151.89 | 7,203.39 | 0.02 |
| | 200,000.000 | Base | | 96.352498 | 183,948.50 | 100.125646 | 191,151.89 | 7,203.39 | 0.02 |
| 3140XMKW5 | FNMA POOL FS5708 FN 06/53 FIXED VAR | | | | | 5.000000 | 01 Jun 2053 | | |
| Original Face: | 191,488.000 | Local | | 93.695527 | 179,415.69 | 98.706570 | 189,011.24 | 9,595.55 | 0.02 |
| | 200,000.000 | Base | | 93.695527 | 179,415.69 | 98.706570 | 189,011.24 | 9,595.55 | 0.02 |
| 3140XN6G4 | FNMA POOL FS7170 FN 08/42 FIXED VAR | | | | | 2.000000 | 01 Aug 2042 | | |
| Original Face: | 298,268.920 | Local | | 84.169923 | 251,052.72 | 84.314248 | 251,483.20 | 430.48 | 0.03 |
| | 300,000.000 | Base | | 84.169923 | 251,052.72 | 84.314248 | 251,483.20 | 430.48 | 0.02 |
| 3140XNEZ3 | FNMA POOL FS6451 FN 08/53 FIXED VAR | | | | | 5.500000 | 01 Aug 2053 | | |
| Original Face: | 492,912.310 | Local | | 99.760272 | 491,730.66 | 100.277867 | 494,281.95 | 2,551.29 | 0.05 |
| | 500,000.000 | Base | | 99.760272 | 491,730.66 | 100.277867 | 494,281.95 | 2,551.29 | 0.05 |
| 3140XNQ98 | FNMA POOL FS6779 FN 12/53 FIXED VAR | | | | | 6.500000 | 01 Dec 2053 | | |
| Original Face: | 190,295.890 | Local | | 102.136883 | 194,362.29 | 102.823478 | 195,668.85 | 1,306.56 | 0.02 |
| | 200,000.000 | Base | | 102.136883 | 194,362.29 | 102.823478 | 195,668.85 | 1,306.56 | 0.02 |
| 31410LNV0 | FNMA POOL 890604 FN 10/44 FIXED VAR | | | | | 4.500000 | 01 Oct 2044 | | |
| Original Face: | 185,194.560 | Local | | 106.662329 | 197,532.83 | 97.664796 | 180,869.89 | -16,662.94 | 0.02 |
| | 1,200,000.000 | Base | | 106.662329 | 197,532.83 | 97.664796 | 180,869.89 | -16,662.94 | 0.02 |
| 31410LVU3 | FNMA POOL 890827 FN 12/37 FIXED VAR | | | | | 3.500000 | 01 Dec 2037 | | |
| Original Face: | 71,635.410 | Local | | 106.984702 | 76,638.93 | 93.678630 | 67,107.07 | -9,531.86 | 0.01 |
| | 200,000.000 | Base | | 106.984702 | 76,638.93 | 93.678630 | 67,107.07 | -9,531.86 | 0.01 |
| 31410LWC2 | FNMA POOL 890843 FN 09/47 FIXED VAR | | | | | 3.000000 | 01 Sep 2047 | | |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,187,878.210 | Local | 98.612057 | 1,171,391.14 | 88.219261 | 1,047,937.38 | -123,453.76 | 0.11 | |
| | 3,200,000.000 | Base | 98.612057 | 1,171,391.14 | 88.219261 | 1,047,937.38 | -123,453.76 | 0.10 | |
| 31412MBF4 | FNMA POOL 928938 FN 12/37 FIXED 7 | | | | | 7.000000 | 01 Dec 2037 | | |
| Original Face: | 1,053.430 | Local | 108.771347 | 1,145.83 | 103.129142 | 1,086.39 | -59.44 | 0.00 | |
| | 100,000.000 | Base | 108.771347 | 1,145.83 | 103.129142 | 1,086.39 | -59.44 | 0.00 | |
| 31412TZM8 | FNMA POOL 934648 FN 11/38 FIXED 7 | | | | | 7.000000 | 01 Nov 2038 | | |
| Original Face: | 1,712.940 | Local | 109.037678 | 1,867.75 | 104.127718 | 1,783.65 | -84.10 | 0.00 | |
| | 500,000.000 | Base | 109.037678 | 1,867.75 | 104.127718 | 1,783.65 | -84.10 | 0.00 | |
| 31415WQA4 | FNMA POOL 991549 FN 11/38 FIXED 7 | | | | | 7.000000 | 01 Nov 2038 | | |
| Original Face: | 2,159.880 | Local | 108.894939 | 2,352.00 | 103.129142 | 2,227.47 | -124.53 | 0.00 | |
| | 100,000.000 | Base | 108.894939 | 2,352.00 | 103.129142 | 2,227.47 | -124.53 | 0.00 | |
| 31416BMV7 | FNMA POOL 995072 FN 08/38 FIXED VAR | | | | | 5.500000 | 01 Aug 2038 | | |
| Original Face: | 9,554.030 | Local | 104.997786 | 10,031.52 | 102.151473 | 9,759.58 | -271.94 | 0.00 | |
| | 491,391.000 | Base | 104.997786 | 10,031.52 | 102.151473 | 9,759.58 | -271.94 | 0.00 | |
| 31417GXM3 | FNMA POOL AB9683 FN 06/43 FIXED 4 | | | | | 4.000000 | 01 Jun 2043 | | |
| Original Face: | 30,569.500 | Local | 102.264905 | 31,261.87 | 94.841349 | 28,992.53 | -2,269.34 | 0.00 | |
| | 200,000.000 | Base | 102.264905 | 31,261.87 | 94.841349 | 28,992.53 | -2,269.34 | 0.00 | |
| 31417Y2J5 | FNMA POOL MA0776 FN 06/31 FIXED 4.5 | | | | | 4.500000 | 01 Jun 2031 | | |
| Original Face: | 9,285.990 | Local | 102.269548 | 9,496.74 | 98.507056 | 9,147.36 | -349.38 | 0.00 | |
| | 200,000.000 | Base | 102.269548 | 9,496.74 | 98.507056 | 9,147.36 | -349.38 | 0.00 | |
| 31417YY84 | FNMA POOL MA0734 FN 05/31 FIXED 4.5 | | | | | 4.500000 | 01 May 2031 | | |
| Original Face: | 27,718.290 | Local | 102.252087 | 28,342.53 | 98.471104 | 27,294.51 | -1,048.02 | 0.00 | |
| | 600,000.000 | Base | 102.252087 | 28,342.53 | 98.471104 | 27,294.51 | -1,048.02 | 0.00 | |
| 31417YYC5 | FNMA POOL MA0706 FN 04/31 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2031 | | |
| Original Face: | 7,816.570 | Local | 102.235891 | 7,991.34 | 98.546687 | 7,702.97 | -288.37 | 0.00 | |
| | 200,000.000 | Base | 102.235891 | 7,991.34 | 98.546687 | 7,702.97 | -288.37 | 0.00 | |
| 31418A3V8 | FNMA POOL MA1711 FN 12/43 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2043 | | |
| Original Face: | 37,421.050 | Local | 106.026688 | 39,676.30 | 97.294459 | 36,408.61 | -3,267.69 | 0.00 | |
| | 200,000.000 | Base | 106.026688 | 39,676.30 | 97.294459 | 36,408.61 | -3,267.69 | 0.00 | |
| 31418AAP3 | FNMA POOL MA0913 FN 11/31 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2031 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 13,881.840 | Local | | 103.018404 | 14,300.85 | 98.589069 | 13,685.98 | -614.87 | 0.00 |
| | 200,000.000 | Base | | 103.018404 | 14,300.85 | 98.589069 | 13,685.98 | -614.87 | 0.00 |
| 31418ABH0 | FNMA POOL MA0939 FN 12/31 FIXED 4.5 | | | | | 4.500000 | 01 Dec 2031 | | |
| Original Face: | 14,435.060 | Local | | 103.038782 | 14,873.71 | 98.435796 | 14,209.27 | -664.44 | 0.00 |
| | 200,000.000 | Base | | 103.038782 | 14,873.71 | 98.435796 | 14,209.27 | -664.44 | 0.00 |
| 31418AHY7 | FNMA POOL MA1146 FN 08/42 FIXED 4 | | | | | 4.000000 | 01 Aug 2042 | | |
| Original Face: | 23,957.160 | Local | | 104.827200 | 25,113.62 | 94.935585 | 22,743.87 | -2,369.75 | 0.00 |
| | 200,000.000 | Base | | 104.827200 | 25,113.62 | 94.935585 | 22,743.87 | -2,369.75 | 0.00 |
| 31418ALB2 | FNMA POOL MA1221 FN 09/42 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2042 | | |
| Original Face: | 10,060.260 | Local | | 105.873804 | 10,651.18 | 97.295319 | 9,788.16 | -863.02 | 0.00 |
| | 100,000.000 | Base | | 105.873804 | 10,651.18 | 97.295319 | 9,788.16 | -863.02 | 0.00 |
| 31418AMB1 | FNMA POOL MA1253 FN 11/42 FIXED 4 | | | | | 4.000000 | 01 Nov 2042 | | |
| Original Face: | 54,476.880 | Local | | 105.056053 | 57,231.26 | 94.935532 | 51,717.92 | -5,513.34 | 0.01 |
| | 400,000.000 | Base | | 105.056053 | 57,231.26 | 94.935532 | 51,717.92 | -5,513.34 | 0.00 |
| 31418AWH7 | FNMA POOL MA1547 FN 08/43 FIXED 4 | | | | | 4.000000 | 01 Aug 2043 | | |
| Original Face: | 21,665.370 | Local | | 102.136774 | 22,128.31 | 94.933438 | 20,567.68 | -1,560.63 | 0.00 |
| | 100,000.000 | Base | | 102.136774 | 22,128.31 | 94.933438 | 20,567.68 | -1,560.63 | 0.00 |
| 31418AXV5 | FNMA POOL MA1591 FN 09/43 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2043 | | |
| Original Face: | 60,155.700 | Local | | 106.016687 | 63,775.08 | 97.294250 | 58,528.04 | -5,247.04 | 0.01 |
| | 300,000.000 | Base | | 106.016687 | 63,775.08 | 97.294250 | 58,528.04 | -5,247.04 | 0.01 |
| 31418AY36 | FNMA POOL MA1629 FN 10/43 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2043 | | |
| Original Face: | 34,015.990 | Local | | 106.025196 | 36,065.52 | 97.294217 | 33,095.59 | -2,969.93 | 0.00 |
| | 200,000.000 | Base | | 106.025196 | 36,065.52 | 97.294217 | 33,095.59 | -2,969.93 | 0.00 |
| 31418AZ68 | FNMA POOL MA1664 FN 11/43 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2043 | | |
| Original Face: | 33,212.160 | Local | | 105.997653 | 35,204.11 | 97.294325 | 32,313.55 | -2,890.56 | 0.00 |
| | 200,000.000 | Base | | 105.997653 | 35,204.11 | 97.294325 | 32,313.55 | -2,890.56 | 0.00 |
| 31418B2M7 | FNMA POOL MA2579 FN 04/36 FIXED 3 | | | | | 3.000000 | 01 Apr 2036 | | |
| Original Face: | 134,326.390 | Local | | 104.610725 | 140,519.81 | 92.406220 | 124,125.94 | -16,393.87 | 0.01 |
| | 900,000.000 | Base | | 104.610725 | 140,519.81 | 92.406220 | 124,125.94 | -16,393.87 | 0.01 |
| 31418B6J0 | FNMA POOL MA2672 FN 07/36 FIXED 3 | | | | | 3.000000 | 01 Jul 2036 | | |

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Issue has not been redenominated but Local is converted

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 434,328.670 | Local | | 104.754844 | 454,980.32 | 92.163515 | 400,292.57 | -54,687.75 | 0.04 |
| | 2,400,000.000 | Base | | 104.754844 | 454,980.32 | 92.163515 | 400,292.57 | -54,687.75 | 0.04 |
| 31418BKY1 | FNMA POOL MA2110 FN 12/34 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2034 | | |
| Original Face: | 61,958.140 | Local | | 106.308889 | 65,867.01 | 94.749730 | 58,705.17 | -7,161.84 | 0.01 |
| | 500,000.000 | Base | | 106.308889 | 65,867.01 | 94.749730 | 58,705.17 | -7,161.84 | 0.01 |
| 31418BLU8 | FNMA POOL MA2138 FN 01/35 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2035 | | |
| Original Face: | 38,163.100 | Local | | 106.356480 | 40,588.93 | 94.730374 | 36,152.05 | -4,436.88 | 0.00 |
| | 300,000.000 | Base | | 106.356480 | 40,588.93 | 94.730374 | 36,152.05 | -4,436.88 | 0.00 |
| 31418BSJ6 | FNMA POOL MA2320 FN 07/35 FIXED 3 | | | | | 3.000000 | 01 Jul 2035 | | |
| Original Face: | 16,670.440 | Local | | 104.806052 | 17,471.63 | 92.666518 | 15,447.92 | -2,023.71 | 0.00 |
| | 100,000.000 | Base | | 104.806052 | 17,471.63 | 92.666518 | 15,447.92 | -2,023.71 | 0.00 |
| 31418BYV2 | FNMA POOL MA2523 FN 02/36 FIXED 3 | | | | | 3.000000 | 01 Feb 2036 | | |
| Original Face: | 178,377.460 | Local | | 104.610583 | 186,601.70 | 92.358334 | 164,746.45 | -21,855.25 | 0.02 |
| | 1,100,000.000 | Base | | 104.610583 | 186,601.70 | 92.358334 | 164,746.45 | -21,855.25 | 0.02 |
| 31418CAH7 | FNMA POOL MA2707 FN 08/36 FIXED 3 | | | | | 3.000000 | 01 Aug 2036 | | |
| Original Face: | 243,312.640 | Local | | 104.938358 | 255,328.29 | 92.123512 | 224,148.15 | -31,180.14 | 0.02 |
| | 1,300,000.000 | Base | | 104.938358 | 255,328.29 | 92.123512 | 224,148.15 | -31,180.14 | 0.02 |
| 31418CCK8 | FNMA POOL MA2773 FN 10/36 FIXED 3 | | | | | 3.000000 | 01 Oct 2036 | | |
| Original Face: | 971,921.880 | Local | | 104.950901 | 1,020,040.77 | 91.986454 | 894,036.47 | -126,004.30 | 0.09 |
| | 4,700,000.000 | Base | | 104.950901 | 1,020,040.77 | 91.986454 | 894,036.47 | -126,004.30 | 0.09 |
| 31418CEE0 | FNMA POOL MA2832 FN 12/36 FIXED 3 | | | | | 3.000000 | 01 Dec 2036 | | |
| Original Face: | 738,072.370 | Local | | 104.814993 | 773,610.50 | 91.981575 | 678,890.59 | -94,719.91 | 0.07 |
| | 3,400,000.000 | Base | | 104.814993 | 773,610.50 | 91.981575 | 678,890.59 | -94,719.91 | 0.07 |
| 31418CR89 | FNMA POOL MA3210 FN 12/47 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2047 | | |
| Original Face: | 782,027.110 | Local | | 94.790233 | 741,285.32 | 91.283027 | 713,858.02 | -27,427.30 | 0.07 |
| | 4,900,000.000 | Base | | 94.790233 | 741,285.32 | 91.283027 | 713,858.02 | -27,427.30 | 0.07 |
| 31418CUH5 | FNMA POOL MA3283 FN 02/33 FIXED 3 | | | | | 3.000000 | 01 Feb 2033 | | |
| | 0.000 | Local | | 0.000000 | 0.40 | 0.000000 | 0.00 | -0.40 | 0.00 |
| | | Base | | 0.000000 | 0.40 | 0.000000 | 0.00 | -0.40 | 0.00 |
| 31418D4G4 | FNMA POOL MA4422 FN 09/41 FIXED 2 | | | | | 2.000000 | 01 Sep 2041 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,043,017.140 | Local | 85.796953 | 894,876.93 | 84.179440 | 878,005.99 | -16,870.94 | 0.09 | |
| | 1,300,000.000 | Base | 85.796953 | 894,876.93 | 84.179440 | 878,005.99 | -16,870.94 | 0.08 | |
| 31418D5G3 | FNMA POOL MA4446 FN 10/41 FIXED 2 | | | | 2.000000 | 01 Oct 2041 | | | |
| Original Face: | 404,152.820 | Local | 85.794618 | 346,741.37 | 84.143155 | 340,066.93 | -6,674.44 | 0.04 | |
| | 500,000.000 | Base | 85.794618 | 346,741.37 | 84.143155 | 340,066.93 | -6,674.44 | 0.03 | |
| 31418D6K3 | FNMA POOL MA4473 FN 11/41 FIXED 1.5 | | | | 1.500000 | 01 Nov 2041 | | | |
| Original Face: | 505,981.480 | Local | 80.962564 | 409,655.58 | 81.513103 | 412,441.20 | 2,785.62 | 0.04 | |
| | 600,000.000 | Base | 80.962564 | 409,655.58 | 81.513103 | 412,441.20 | 2,785.62 | 0.04 | |
| 31418D6L1 | FNMA POOL MA4474 FN 11/41 FIXED 2 | | | | 2.000000 | 01 Nov 2041 | | | |
| Original Face: | 411,545.330 | Local | 86.300527 | 355,165.79 | 84.107115 | 346,138.90 | -9,026.89 | 0.04 | |
| | 500,000.000 | Base | 86.300527 | 355,165.79 | 84.107115 | 346,138.90 | -9,026.89 | 0.03 | |
| 31418DPR7 | FNMA POOL MA4031 FN 05/50 FIXED 4.5 | | | | 4.500000 | 01 May 2050 | | | |
| Original Face: | 196,909.610 | Local | 98.927335 | 194,797.43 | 96.306634 | 189,637.02 | -5,160.41 | 0.02 | |
| | 900,000.000 | Base | 98.927335 | 194,797.43 | 96.306634 | 189,637.02 | -5,160.41 | 0.02 | |
| 31418DSJ2 | FNMA POOL MA4120 FN 09/50 FIXED 2.5 | | | | 2.500000 | 01 Sep 2050 | | | |
| | 0.000 | Local | 0.000000 | -0.29 | 0.000000 | 0.00 | 0.29 | 0.00 | |
| | | Base | 0.000000 | -0.29 | 0.000000 | 0.00 | 0.29 | 0.00 | |
| 31418DUB6 | FNMA POOL MA4177 FN 11/40 FIXED 2.5 | | | | 2.500000 | 01 Nov 2040 | | | |
| Original Face: | 228,610.300 | Local | 88.802001 | 203,010.52 | 87.280208 | 199,531.55 | -3,478.97 | 0.02 | |
| | 400,000.000 | Base | 88.802001 | 203,010.52 | 87.280208 | 199,531.55 | -3,478.97 | 0.02 | |
| 31418DV66 | FNMA POOL MA4236 FN 01/51 FIXED 1.5 | | | | 1.500000 | 01 Jan 2051 | | | |
| Original Face: | 80,750.510 | Local | 77.806134 | 62,828.85 | 75.676926 | 61,109.50 | -1,719.35 | 0.01 | |
| | 100,000.000 | Base | 77.806134 | 62,828.85 | 75.676926 | 61,109.50 | -1,719.35 | 0.01 | |
| 31418DV74 | FNMA POOL MA4237 FN 01/51 FIXED 2 | | | | 2.000000 | 01 Jan 2051 | | | |
| | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 31418DVA7 | FNMA POOL MA4208 FN 12/50 FIXED 2 | | | | 2.000000 | 01 Dec 2050 | | | |
| | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 31418DXJ6 | FNMA POOL MA4280 FN 03/51 FIXED 1.5 | | | | 1.500000 | 01 Mar 2051 | | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 880,532.220 | Local | | 86.086624 | 758,020.46 | 75.713908 | 666,685.35 | -91,335.11 | 0.07 |
| | 1,070,000.000 | Base | | 86.086624 | 758,020.46 | 75.713908 | 666,685.35 | -91,335.11 | 0.06 |
| 31418DYC0 | FNMA POOL MA4306 FN 04/51 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2051 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 31418DYG1 | FNMA POOL MA4310 FN 04/41 FIXED 1.5 | | | | | 1.500000 | 01 Apr 2041 | | |
| Original Face: | 156,383.810 | Local | | 76.345838 | 119,392.53 | 82.098403 | 128,388.61 | 8,996.08 | 0.01 |
| | 200,000.000 | Base | | 76.345838 | 119,392.53 | 82.098403 | 128,388.61 | 8,996.08 | 0.01 |
| 31418DZ62 | FNMA POOL MA4364 FN 06/41 FIXED 2 | | | | | 2.000000 | 01 Jun 2041 | | |
| Original Face: | 393,628.270 | Local | | 91.582571 | 360,494.89 | 84.438843 | 332,375.16 | -28,119.73 | 0.03 |
| | 500,000.000 | Base | | 91.582571 | 360,494.89 | 84.438843 | 332,375.16 | -28,119.73 | 0.03 |
| 31418EAB6 | FNMA POOL MA4501 FN 12/41 FIXED 2 | | | | | 2.000000 | 01 Dec 2041 | | |
| Original Face: | 1,088,735.660 | Local | | 84.410694 | 919,009.33 | 84.070998 | 915,310.93 | -3,698.40 | 0.09 |
| | 1,300,000.000 | Base | | 84.410694 | 919,009.33 | 84.070998 | 915,310.93 | -3,698.40 | 0.09 |
| 31418EAV2 | FNMA POOL MA4519 FN 01/42 FIXED 1.5 | | | | | 1.500000 | 01 Jan 2042 | | |
| Original Face: | 258,040.830 | Local | | 83.218722 | 214,738.28 | 81.470991 | 210,228.42 | -4,509.86 | 0.02 |
| | 300,000.000 | Base | | 83.218722 | 214,738.28 | 81.470991 | 210,228.42 | -4,509.86 | 0.02 |
| 31418EBJ8 | FNMA POOL MA4540 FN 02/42 FIXED 2 | | | | | 2.000000 | 01 Feb 2042 | | |
| Original Face: | 934,428.730 | Local | | 85.075500 | 794,969.91 | 84.033754 | 785,235.54 | -9,734.37 | 0.08 |
| | 1,100,000.000 | Base | | 85.075500 | 794,969.91 | 84.033754 | 785,235.54 | -9,734.37 | 0.08 |
| 31418ECG3 | FNMA POOL MA4570 FN 03/42 FIXED 2 | | | | | 2.000000 | 01 Mar 2042 | | |
| Original Face: | 85,896.020 | Local | | 87.048701 | 74,771.37 | 83.997317 | 72,150.35 | -2,621.02 | 0.01 |
| | 100,000.000 | Base | | 87.048701 | 74,771.37 | 83.997317 | 72,150.35 | -2,621.02 | 0.01 |
| 31418ECH1 | FNMA POOL MA4571 FN 03/42 FIXED 2.5 | | | | | 2.500000 | 01 Mar 2042 | | |
| Original Face: | 253,265.440 | Local | | 89.815448 | 227,471.49 | 86.987055 | 220,308.15 | -7,163.34 | 0.02 |
| | 300,000.000 | Base | | 89.815448 | 227,471.49 | 86.987055 | 220,308.15 | -7,163.34 | 0.02 |
| 31418ECZ1 | FNMA POOL MA4587 FN 04/42 FIXED 2.5 | | | | | 2.500000 | 01 Apr 2042 | | |
| Original Face: | 608,075.950 | Local | | 89.316272 | 543,110.77 | 86.286043 | 524,684.68 | -18,426.09 | 0.05 |
| | 700,000.000 | Base | | 89.316272 | 543,110.77 | 86.286043 | 524,684.68 | -18,426.09 | 0.05 |
| 31418EDL1 | FNMA POOL MA4606 FN 05/42 FIXED 2 | | | | | 2.000000 | 01 May 2042 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 88,583.930 | Local | | 87.043587 | 77,106.63 | 83.961219 | 74,376.15 | -2,730.48 | 0.01 |
| | 100,000.000 | Base | | 87.043587 | 77,106.63 | 83.961219 | 74,376.15 | -2,730.48 | 0.01 |
| 31418EDM9 | FNMA POOL MA4607 FN 05/42 FIXED 2.5 | | | | | 2.500000 | 01 May 2042 | | |
| Original Face: | 174,308.350 | Local | | 87.882095 | 153,185.83 | 86.409879 | 150,619.63 | -2,566.20 | 0.02 |
| | 200,000.000 | Base | | 87.882095 | 153,185.83 | 86.409879 | 150,619.63 | -2,566.20 | 0.01 |
| 31418EER7 | FNMA POOL MA4643 FN 05/42 FIXED 3 | | | | | 3.000000 | 01 May 2042 | | |
| Original Face: | 175,319.820 | Local | | 89.948073 | 157,696.80 | 89.435115 | 156,797.48 | -899.32 | 0.02 |
| | 200,000.000 | Base | | 89.948073 | 157,696.80 | 89.435115 | 156,797.48 | -899.32 | 0.02 |
| 31419AZY6 | FNMA POOL AE0758 FN 02/39 FIXED VAR | | | | | 7.000000 | 01 Feb 2039 | | |
| Original Face: | 21,463.800 | Local | | 108.686393 | 23,328.23 | 105.362016 | 22,614.69 | -713.54 | 0.00 |
| | 900,000.000 | Base | | 108.686393 | 23,328.23 | 105.362016 | 22,614.69 | -713.54 | 0.00 |
| 31423XMX6 | FANNIEMAE STRIP FNS 427 C21 | | | | | 2.000000 | 25 Mar 2050 | | |
| Original Face: | 819,060.720 | Local | | 12.032295 | 98,551.80 | 12.177823 | 99,743.76 | 1,191.96 | 0.01 |
| | 900,000.000 | Base | | 12.032295 | 98,551.80 | 12.177823 | 99,743.76 | 1,191.96 | 0.01 |
| 31423XQB0 | FANNIEMAE STRIP FNS 427 C73 | | | | | 3.000000 | 25 Dec 2048 | | |
| Original Face: | 1,220,982.640 | Local | | 14.483210 | 176,837.48 | 15.917578 | 194,350.86 | 17,513.38 | 0.02 |
| | 1,400,000.000 | Base | | 14.483210 | 176,837.48 | 15.917578 | 194,350.86 | 17,513.38 | 0.02 |
| 31573CAB1 | ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A | | | | | 3.001000 | 25 Jan 2067 | | |
| Original Face: | 460,000.000 | Local | | 99.997307 | 459,987.61 | 72.022000 | 331,301.20 | -128,686.41 | 0.03 |
| | 460,000.000 | Base | | 99.997307 | 459,987.61 | 72.022000 | 331,301.20 | -128,686.41 | 0.03 |
| 335934AT2 | FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875 | | | | | 6.875000 | 15 Oct 2027 | | |
| Original Face: | 650,000.000 | Local | | 97.140098 | 631,410.64 | 95.824880 | 622,861.72 | -8,548.92 | 0.06 |
| | | Base | | 97.140098 | 631,410.64 | 95.824880 | 622,861.72 | -8,548.92 | 0.06 |
| 335934AV7 | FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375 | | | | | 9.375000 | 01 Mar 2029 | | |
| Original Face: | 200,000.000 | Local | | 100.000000 | 200,000.00 | 103.514545 | 207,029.09 | 7,029.09 | 0.02 |
| | | Base | | 100.000000 | 200,000.00 | 103.514545 | 207,029.09 | 7,029.09 | 0.02 |
| 337932AH0 | FIRSTENERGY CORP SR UNSECURED 07/27 4.15 | | | | | 4.150000 | 15 Jul 2027 | | |
| Original Face: | 310,000.000 | Local | | 100.100010 | 310,310.03 | 95.904165 | 297,302.91 | -13,007.12 | 0.03 |
| | | Base | | 100.100010 | 310,310.03 | 95.904165 | 297,302.91 | -13,007.12 | 0.03 |
| 337932AJ6 | FIRSTENERGY CORP SR UNSECURED 07/47 5.1 | | | | | 5.100000 | 15 Jul 2047 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 200,000.000 | Local | 102.601105 | 205,202.21 | 87.901786 | 175,803.57 | -29,398.64 | 0.02 | |
| | | Base | 102.601105 | 205,202.21 | 87.901786 | 175,803.57 | -29,398.64 | 0.02 | |
| 337932AN7 | FIRSTENERGY CORP SR UNSECURED 01/26 1.6 | | | | | 1.600000 | 15 Jan 2026 | | |
| | 120,000.000 | Local | 100.044550 | 120,053.46 | 93.025360 | 111,630.43 | -8,423.03 | 0.01 | |
| | | Base | 100.044550 | 120,053.46 | 93.025360 | 111,630.43 | -8,423.03 | 0.01 | |
| 34416DAZ1 | FOCUS FINANCIAL PARTNERS LLC 2024 TERM LOAN B7 | | | | | | 30 Jun 2028 | | |
| | 325,060.310 | Local | 98.317334 | 319,590.63 | 99.652800 | 323,931.70 | 4,341.07 | 0.03 | |
| | | Base | 98.317334 | 319,590.63 | 99.652800 | 323,931.70 | 4,341.07 | 0.03 | |
| 34528PAK2 | FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A | | | | | 4.060000 | 15 Nov 2030 | | |
| | 420,000.000 | Local | 99.966638 | 419,859.88 | 96.259690 | 404,290.70 | -15,569.18 | 0.04 | |
| Original Face: | 420,000.000 | Base | 99.966638 | 419,859.88 | 96.259690 | 404,290.70 | -15,569.18 | 0.04 | |
| 345370DA5 | FORD MOTOR COMPANY SR UNSECURED 02/32 3.25 | | | | | 3.250000 | 12 Feb 2032 | | |
| | 830,000.000 | Local | 90.215655 | 748,789.94 | 83.189175 | 690,470.15 | -58,319.79 | 0.07 | |
| | | Base | 90.215655 | 748,789.94 | 83.189175 | 690,470.15 | -58,319.79 | 0.07 | |
| 345370DB3 | FORD MOTOR COMPANY SR UNSECURED 08/32 6.1 | | | | | 6.100000 | 19 Aug 2032 | | |
| | 280,000.000 | Local | 100.000000 | 280,000.00 | 101.496570 | 284,190.40 | 4,190.40 | 0.03 | |
| | | Base | 100.000000 | 280,000.00 | 101.496570 | 284,190.40 | 4,190.40 | 0.03 | |
| 345397A60 | FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125 | | | | | 5.125000 | 16 Jun 2025 | | |
| | 400,000.000 | Local | 101.405998 | 405,623.99 | 99.118879 | 396,475.52 | -9,148.47 | 0.04 | |
| | | Base | 101.405998 | 405,623.99 | 99.118879 | 396,475.52 | -9,148.47 | 0.04 | |
| 345397A86 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125 | | | | | 4.125000 | 17 Aug 2027 | | |
| | 400,000.000 | Local | 99.474965 | 397,899.86 | 94.923971 | 379,695.88 | -18,203.98 | 0.04 | |
| | | Base | 99.474965 | 397,899.86 | 94.923971 | 379,695.88 | -18,203.98 | 0.04 | |
| 345397B36 | FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4 | | | | | 4.000000 | 13 Nov 2030 | | |
| | 460,000.000 | Local | 100.505311 | 462,324.43 | 89.346147 | 410,992.28 | -51,332.15 | 0.04 | |
| | | Base | 100.505311 | 462,324.43 | 89.346147 | 410,992.28 | -51,332.15 | 0.04 | |
| 345397B51 | FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9 | | | | | 2.900000 | 16 Feb 2028 | | |
| | 200,000.000 | Local | 100.000000 | 200,000.00 | 90.453319 | 180,906.64 | -19,093.36 | 0.02 | |
| | | Base | 100.000000 | 200,000.00 | 90.453319 | 180,906.64 | -19,093.36 | 0.02 | |
| 345397B69 | FORD MOTOR CREDI SR UNSECURED 06/31 3.625 | | | | | 3.625000 | 17 Jun 2031 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 300,000.000 | Local | 100.000000 | 300,000.00 | 86.498351 | 259,495.05 | -40,504.95 | 0.03 | |
| | | Base | 100.000000 | 300,000.00 | 86.498351 | 259,495.05 | -40,504.95 | 0.02 | |
| 345397C27 | FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95 | | | | | 4.950000 | 28 May 2027 | | |
| | 350,000.000 | Local | 99.991683 | 349,970.89 | 97.577292 | 341,520.52 | -8,450.37 | 0.04 | |
| | | Base | 99.991683 | 349,970.89 | 97.577292 | 341,520.52 | -8,450.37 | 0.03 | |
| 345397C68 | FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35 | | | | | 7.350000 | 06 Mar 2030 | | |
| | 880,000.000 | Local | 99.893945 | 879,066.72 | 106.648957 | 938,510.82 | 59,444.10 | 0.10 | |
| | | Base | 99.893945 | 879,066.72 | 106.648957 | 938,510.82 | 59,444.10 | 0.09 | |
| 345397ZR7 | FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113 | | | | | 5.113000 | 03 May 2029 | | |
| | 410,000.000 | Local | 104.246002 | 427,408.61 | 97.103761 | 398,125.42 | -29,283.19 | 0.04 | |
| | | Base | 104.246002 | 427,408.61 | 97.103761 | 398,125.42 | -29,283.19 | 0.04 | |
| 35100DAU0 | FOUR SEASONS HOTELS LIMITED 2024 TERM LOAN B | | | | | | 30 Nov 2029 | | |
| | 340,000.000 | Local | 100.000000 | 340,000.00 | 100.046900 | 340,159.46 | 159.46 | 0.04 | |
| | | Base | 100.000000 | 340,000.00 | 100.046900 | 340,159.46 | 159.46 | 0.03 | |
| 35137LAJ4 | FOX CORP SR UNSECURED 01/39 5.476 | | | | | 5.476000 | 25 Jan 2039 | | |
| | 630,000.000 | Local | 119.027086 | 749,870.64 | 95.303639 | 600,412.93 | -149,457.71 | 0.06 | |
| | | Base | 119.027086 | 749,870.64 | 95.303639 | 600,412.93 | -149,457.71 | 0.06 | |
| 35137LAN5 | FOX CORP SR UNSECURED 10/33 6.5 | | | | | 6.500000 | 13 Oct 2033 | | |
| | 380,000.000 | Local | 98.821292 | 375,520.91 | 106.035369 | 402,934.40 | 27,413.49 | 0.04 | |
| | | Base | 98.821292 | 375,520.91 | 106.035369 | 402,934.40 | 27,413.49 | 0.04 | |
| 35564KDB2 | FREDDIE MAC STACR STACR 2021 DNA2 M2 144A | | | | | 7.620390 | 25 Aug 2033 | | |
| | 584,443.250 | Local | 100.047358 | 584,720.03 | 101.977000 | 595,997.69 | 11,277.66 | 0.06 | |
| Original Face: | 690,000.000 | Base | 100.047358 | 584,720.03 | 101.977000 | 595,997.69 | 11,277.66 | 0.06 | |
| 35564KKY4 | FREDDIE MAC STACR STACR 2021 DNA6 M2 144A | | | | | 6.820390 | 25 Oct 2041 | | |
| | 480,000.000 | Local | 100.000000 | 480,000.00 | 100.143460 | 480,688.61 | 688.61 | 0.05 | |
| Original Face: | 480,000.000 | Base | 100.000000 | 480,000.00 | 100.143460 | 480,688.61 | 688.61 | 0.05 | |
| 35564KPV5 | FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A | | | | | 7.170390 | 25 Jan 2042 | | |
| | 1,770,000.000 | Local | 100.000000 | 1,770,000.00 | 100.516000 | 1,779,133.20 | 9,133.20 | 0.18 | |
| Original Face: | 1,770,000.000 | Base | 100.000000 | 1,770,000.00 | 100.516000 | 1,779,133.20 | 9,133.20 | 0.17 | |
| 35564KRE1 | FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A | | | | | 6.620390 | 25 Feb 2042 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 395,864.040 | Local | 100.000000 | 395,864.04 | 100.234690 | 396,793.09 | 929.05 | 0.04 | |
| | 780,000.000 | Base | 100.000000 | 395,864.04 | 100.234690 | 396,793.09 | 929.05 | 0.04 | |
| 35564KWT2 | FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A | | | | | 8.670390 | 25 May 2042 | | |
| Original Face: | 700,000.000 | Local | 103.552797 | 724,869.58 | 104.464550 | 731,251.85 | 6,382.27 | 0.08 | |
| | 700,000.000 | Base | 103.552797 | 724,869.58 | 104.464550 | 731,251.85 | 6,382.27 | 0.07 | |
| 35564KYP8 | FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A | | | | | 9.820390 | 25 Jun 2042 | | |
| Original Face: | 340,000.000 | Local | 106.852838 | 363,299.65 | 108.135880 | 367,661.99 | 4,362.34 | 0.04 | |
| | 340,000.000 | Base | 106.852838 | 363,299.65 | 108.135880 | 367,661.99 | 4,362.34 | 0.04 | |
| 35671DBC8 | FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45 | | | | | 5.450000 | 15 Mar 2043 | | |
| Original Face: | 556,000.000 | Local | 98.464701 | 547,463.74 | 95.707360 | 532,132.92 | -15,330.82 | 0.05 | |
| | | Base | 98.464701 | 547,463.74 | 95.707360 | 532,132.92 | -15,330.82 | 0.05 | |
| 35671DCH6 | FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625 | | | | | 4.625000 | 01 Aug 2030 | | |
| Original Face: | 120,000.000 | Local | 100.000000 | 120,000.00 | 96.070010 | 115,284.01 | -4,715.99 | 0.01 | |
| | | Base | 100.000000 | 120,000.00 | 96.070010 | 115,284.01 | -4,715.99 | 0.01 | |
| 36168QAJ3 | GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25 | | | | | 4.250000 | 01 Jun 2025 | | |
| Original Face: | 170,000.000 | Local | 100.000000 | 170,000.00 | 98.400150 | 167,280.26 | -2,719.74 | 0.02 | |
| | | Base | 100.000000 | 170,000.00 | 98.400150 | 167,280.26 | -2,719.74 | 0.02 | |
| 36168QAQ7 | GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75 | | | | | 6.750000 | 15 Jan 2031 | | |
| Original Face: | 240,000.000 | Local | 102.829504 | 246,790.81 | 102.520500 | 246,049.20 | -741.61 | 0.03 | |
| | | Base | 102.829504 | 246,790.81 | 102.520500 | 246,049.20 | -741.61 | 0.02 | |
| 36178DH20 | GNMA POOL AA5649 GN 09/42 FIXED 3 | | | | | 3.000000 | 15 Sep 2042 | | |
| Original Face: | 32,669.780 | Local | 100.123662 | 32,710.18 | 90.568324 | 29,588.47 | -3,121.71 | 0.00 | |
| | 200,000.000 | Base | 100.123662 | 32,710.18 | 90.568324 | 29,588.47 | -3,121.71 | 0.00 | |
| 36178NF95 | GNMA POOL AB2892 GN 09/42 FIXED 3 | | | | | 3.000000 | 15 Sep 2042 | | |
| Original Face: | 79,660.260 | Local | 99.472008 | 79,239.66 | 90.445537 | 72,049.15 | -7,190.51 | 0.01 | |
| | 800,000.000 | Base | 99.472008 | 79,239.66 | 90.445537 | 72,049.15 | -7,190.51 | 0.01 | |
| 36178WDM8 | GNMA POOL AB9108 GN 10/42 FIXED 3 | | | | | 3.000000 | 15 Oct 2042 | | |
| Original Face: | 41,213.670 | Local | 101.763735 | 41,940.57 | 90.444697 | 37,275.58 | -4,664.99 | 0.00 | |
| | 300,000.000 | Base | 101.763735 | 41,940.57 | 90.444697 | 37,275.58 | -4,664.99 | 0.00 | |
| 36178WDN6 | GNMA POOL AB9109 GN 10/42 FIXED 3 | | | | | 3.000000 | 15 Oct 2042 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 41,548.700 | Local | 102.094578 | 42,418.97 | 89.272416 | 37,091.53 | -5,327.44 | 0.00 | |
| | 300,000.000 | Base | 102.094578 | 42,418.97 | 89.272416 | 37,091.53 | -5,327.44 | 0.00 | |
| 36178WGQ6 | GNMA POOL AB9207 GN 11/42 FIXED 3 | | | | | 3.000000 | 15 Nov 2042 | | |
| Original Face: | 35,738.390 | Local | 102.096429 | 36,487.62 | 89.272416 | 31,904.52 | -4,583.10 | 0.00 | |
| | 300,000.000 | Base | 102.096429 | 36,487.62 | 89.272416 | 31,904.52 | -4,583.10 | 0.00 | |
| 36179Q6P1 | GNMA II POOL MA2678 G2 03/45 FIXED 3.5 | | | | | 3.500000 | 20 Mar 2045 | | |
| Original Face: | 9,335.690 | Local | 101.503799 | 9,476.08 | 92.583686 | 8,643.33 | -832.75 | 0.00 | |
| | 100,000.000 | Base | 101.503799 | 9,476.08 | 92.583686 | 8,643.33 | -832.75 | 0.00 | |
| 36179R7J2 | GNMA II POOL MA3597 G2 04/46 FIXED 3.5 | | | | | 3.500000 | 20 Apr 2046 | | |
| Original Face: | 6,573.850 | Local | 105.973668 | 6,966.55 | 92.511870 | 6,081.59 | -884.96 | 0.00 | |
| | 50,000.000 | Base | 105.973668 | 6,966.55 | 92.511870 | 6,081.59 | -884.96 | 0.00 | |
| 36179RS91 | GNMA II POOL MA3244 G2 11/45 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2045 | | |
| Original Face: | 123,754.280 | Local | 91.397582 | 113,108.42 | 92.536404 | 114,517.76 | 1,409.34 | 0.01 | |
| | 1,000,000.000 | Base | 91.397582 | 113,108.42 | 92.536404 | 114,517.76 | 1,409.34 | 0.01 | |
| 36179RXC8 | GNMA II POOL MA3375 G2 01/46 FIXED 3 | | | | | 3.000000 | 20 Jan 2046 | | |
| Original Face: | 29,093.320 | Local | 105.073570 | 30,569.39 | 89.715713 | 26,101.28 | -4,468.11 | 0.00 | |
| | 200,000.000 | Base | 105.073570 | 30,569.39 | 89.715713 | 26,101.28 | -4,468.11 | 0.00 | |
| 36179S2N6 | GNMA II POOL MA4381 G2 04/47 FIXED 3 | | | | | 3.000000 | 20 Apr 2047 | | |
| Original Face: | 19,577.740 | Local | 105.002467 | 20,557.11 | 89.488043 | 17,519.74 | -3,037.37 | 0.00 | |
| | 100,000.000 | Base | 105.002467 | 20,557.11 | 89.488043 | 17,519.74 | -3,037.37 | 0.00 | |
| 36179SJS7 | GNMA II POOL MA3873 G2 08/46 FIXED 3 | | | | | 3.000000 | 20 Aug 2046 | | |
| Original Face: | 173,243.610 | Local | 105.647695 | 183,027.88 | 89.519142 | 155,086.19 | -27,941.69 | 0.02 | |
| | 1,100,000.000 | Base | 105.647695 | 183,027.88 | 89.519142 | 155,086.19 | -27,941.69 | 0.01 | |
| 36179SQV2 | GNMA II POOL MA4068 G2 11/46 FIXED 3 | | | | | 3.000000 | 20 Nov 2046 | | |
| Original Face: | 51,493.410 | Local | 102.360399 | 52,708.86 | 89.493279 | 46,083.14 | -6,625.72 | 0.00 | |
| | 300,000.000 | Base | 102.360399 | 52,708.86 | 89.493279 | 46,083.14 | -6,625.72 | 0.00 | |
| 36179SWW3 | GNMA II POOL MA4261 G2 02/47 FIXED 3 | | | | | 3.000000 | 20 Feb 2047 | | |
| Original Face: | 39,245.140 | Local | 105.025208 | 41,217.29 | 89.501189 | 35,124.87 | -6,092.42 | 0.00 | |
| | 200,000.000 | Base | 105.025208 | 41,217.29 | 89.501189 | 35,124.87 | -6,092.42 | 0.00 | |
| 36179T4Q5 | GNMA II POOL MA5331 G2 07/48 FIXED 4.5 | | | | | 4.500000 | 20 Jul 2048 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 34,814.630 | Local | 104.057863 | 36,227.36 | 97.426260 | 33,918.59 | -2,308.77 | 0.00 | |
| | 400,000.000 | Base | 104.057863 | 36,227.36 | 97.426260 | 33,918.59 | -2,308.77 | 0.00 | |
| 36179T7L3 | GNMA II POOL MA5399 G2 08/48 FIXED 4.5 | | | | 4.500000 | 20 Aug 2048 | | | |
| Original Face: | 77,306.500 | Local | 107.323213 | 82,967.82 | 97.415926 | 75,308.84 | -7,658.98 | 0.01 | |
| | 800,000.000 | Base | 107.323213 | 82,967.82 | 97.415926 | 75,308.84 | -7,658.98 | 0.01 | |
| 36179TAL9 | GNMA II POOL MA4511 G2 06/47 FIXED 4 | | | | 4.000000 | 20 Jun 2047 | | | |
| Original Face: | 526,915.750 | Local | 106.530283 | 561,324.84 | 95.094596 | 501,068.40 | -60,256.44 | 0.05 | |
| | 4,400,000.000 | Base | 106.530283 | 561,324.84 | 95.094596 | 501,068.40 | -60,256.44 | 0.05 | |
| 36179TCY9 | GNMA II POOL MA4587 G2 07/47 FIXED 4 | | | | 4.000000 | 20 Jul 2047 | | | |
| Original Face: | 81,114.530 | Local | 107.249355 | 86,994.81 | 95.053335 | 77,102.07 | -9,892.74 | 0.01 | |
| | 680,000.000 | Base | 107.249355 | 86,994.81 | 95.053335 | 77,102.07 | -9,892.74 | 0.01 | |
| 36179TE35 | GNMA II POOL MA4654 G2 08/47 FIXED 4.5 | | | | 4.500000 | 20 Aug 2047 | | | |
| Original Face: | 104,999.150 | Local | 108.672613 | 114,105.32 | 97.694127 | 102,578.00 | -11,527.32 | 0.01 | |
| | 1,000,000.000 | Base | 108.672613 | 114,105.32 | 97.694127 | 102,578.00 | -11,527.32 | 0.01 | |
| 36179TG33 | GNMA II POOL MA4718 G2 09/47 FIXED 3 | | | | 3.000000 | 20 Sep 2047 | | | |
| Original Face: | 3,783.440 | Local | 98.110714 | 3,711.96 | 89.384184 | 3,381.80 | -330.16 | 0.00 | |
| | 20,000.000 | Base | 98.110714 | 3,711.96 | 89.384184 | 3,381.80 | -330.16 | 0.00 | |
| 36179TG41 | GNMA II POOL MA4719 G2 09/47 FIXED 3.5 | | | | 3.500000 | 20 Sep 2047 | | | |
| Original Face: | 708,782.780 | Local | 105.709038 | 749,247.46 | 92.192418 | 653,443.98 | -95,803.48 | 0.07 | |
| | 4,800,000.000 | Base | 105.709038 | 749,247.46 | 92.192418 | 653,443.98 | -95,803.48 | 0.06 | |
| 36179TG58 | GNMA II POOL MA4720 G2 09/47 FIXED 4 | | | | 4.000000 | 20 Sep 2047 | | | |
| Original Face: | 194,956.100 | Local | 102.924910 | 200,658.39 | 94.918109 | 185,048.64 | -15,609.75 | 0.02 | |
| | 1,500,000.000 | Base | 102.924910 | 200,658.39 | 94.918109 | 185,048.64 | -15,609.75 | 0.02 | |
| 36179TLR4 | GNMA II POOL MA4836 G2 11/47 FIXED 3 | | | | 3.000000 | 20 Nov 2047 | | | |
| Original Face: | 17,332.870 | Local | 93.564020 | 16,217.33 | 89.358273 | 15,488.35 | -728.98 | 0.00 | |
| | 100,000.000 | Base | 93.564020 | 16,217.33 | 89.358273 | 15,488.35 | -728.98 | 0.00 | |
| 36179TLS2 | GNMA II POOL MA4837 G2 11/47 FIXED 3.5 | | | | 3.500000 | 20 Nov 2047 | | | |
| Original Face: | 15,737.450 | Local | 103.157945 | 16,234.43 | 92.111140 | 14,495.94 | -1,738.49 | 0.00 | |
| | 100,000.000 | Base | 103.157945 | 16,234.43 | 92.111140 | 14,495.94 | -1,738.49 | 0.00 | |
| 36179TLT0 | GNMA II POOL MA4838 G2 11/47 FIXED 4 | | | | 4.000000 | 20 Nov 2047 | | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 147,504.730 | Local | 103.359241 | 152,459.77 | 95.153356 | 140,355.70 | -12,104.07 | 0.01 | |
| | 1,100,000.000 | Base | 103.359241 | 152,459.77 | 95.153356 | 140,355.70 | -12,104.07 | 0.01 | |
| 36179TNQ4 | GNMA II POOL MA4899 G2 12/47 FIXED 3 | | | | | 3.000000 | 20 Dec 2047 | | |
| Original Face: | 19,384.110 | Local | 97.560786 | 18,911.29 | 89.345301 | 17,318.79 | -1,592.50 | 0.00 | |
| | 106,490.000 | Base | 97.560786 | 18,911.29 | 89.345301 | 17,318.79 | -1,592.50 | 0.00 | |
| 36179TNS0 | GNMA II POOL MA4901 G2 12/47 FIXED 4 | | | | | 4.000000 | 20 Dec 2047 | | |
| Original Face: | 66,483.380 | Local | 102.675225 | 68,261.96 | 94.955430 | 63,129.58 | -5,132.38 | 0.01 | |
| | 500,000.000 | Base | 102.675225 | 68,261.96 | 94.955430 | 63,129.58 | -5,132.38 | 0.01 | |
| 36179TSF3 | GNMA II POOL MA5018 G2 02/48 FIXED 3 | | | | | 3.000000 | 20 Feb 2048 | | |
| Original Face: | 42,885.790 | Local | 97.557559 | 41,838.33 | 89.314725 | 38,303.33 | -3,535.00 | 0.00 | |
| | 237,542.000 | Base | 97.557559 | 41,838.33 | 89.314725 | 38,303.33 | -3,535.00 | 0.00 | |
| 36179TSH9 | GNMA II POOL MA5020 G2 02/48 FIXED 4 | | | | | 4.000000 | 20 Feb 2048 | | |
| Original Face: | 49,254.640 | Local | 103.887268 | 51,169.30 | 94.902810 | 46,744.04 | -4,425.26 | 0.00 | |
| | 400,000.000 | Base | 103.887268 | 51,169.30 | 94.902810 | 46,744.04 | -4,425.26 | 0.00 | |
| 36179TUB9 | GNMA II POOL MA5078 G2 03/48 FIXED 4 | | | | | 4.000000 | 20 Mar 2048 | | |
| Original Face: | 657,945.640 | Local | 98.522323 | 648,223.33 | 94.877038 | 624,239.33 | -23,984.00 | 0.06 | |
| | 5,900,000.000 | Base | 98.522323 | 648,223.33 | 94.877038 | 624,239.33 | -23,984.00 | 0.06 | |
| 36179TV69 | GNMA II POOL MA5137 G2 04/48 FIXED 4 | | | | | 4.000000 | 20 Apr 2048 | | |
| Original Face: | 39,646.480 | Local | 103.500487 | 41,034.30 | 94.825481 | 37,594.97 | -3,439.33 | 0.00 | |
| | 400,000.000 | Base | 103.500487 | 41,034.30 | 94.825481 | 37,594.97 | -3,439.33 | 0.00 | |
| 36179TV77 | GNMA II POOL MA5138 G2 04/48 FIXED 4.5 | | | | | 4.500000 | 20 Apr 2048 | | |
| Original Face: | 185,988.360 | Local | 107.760367 | 200,421.74 | 97.493304 | 181,326.20 | -19,095.54 | 0.02 | |
| | 2,000,000.000 | Base | 107.760367 | 200,421.74 | 97.493304 | 181,326.20 | -19,095.54 | 0.02 | |
| 36179TXV2 | GNMA II POOL MA5192 G2 05/48 FIXED 4 | | | | | 4.000000 | 20 May 2048 | | |
| Original Face: | 106,176.610 | Local | 95.135294 | 101,011.43 | 94.794484 | 100,649.57 | -361.86 | 0.01 | |
| | 1,000,000.000 | Base | 95.135294 | 101,011.43 | 94.794484 | 100,649.57 | -361.86 | 0.01 | |
| 36179TXX8 | GNMA II POOL MA5194 G2 05/48 FIXED 5 | | | | | 5.000000 | 20 May 2048 | | |
| Original Face: | 63,016.180 | Local | 102.067802 | 64,319.23 | 99.816534 | 62,900.57 | -1,418.66 | 0.01 | |
| | 700,000.000 | Base | 102.067802 | 64,319.23 | 99.816534 | 62,900.57 | -1,418.66 | 0.01 | |
| 36179TZ65 | GNMA II POOL MA5265 G2 06/48 FIXED 4.5 | | | | | 4.500000 | 20 Jun 2048 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 301,893.550 | Local | | 100.688498 | 303,972.08 | 97.436607 | 294,154.83 | -9,817.25 | 0.03 |
| | 3,513,336.000 | Base | | 100.688498 | 303,972.08 | 97.436607 | 294,154.83 | -9,817.25 | 0.03 |
| 36179U6Y3 | GNMA II POOL MA6287 G2 11/49 FIXED 5 | | | | | 5.000000 | 20 Nov 2049 | | |
| Original Face: | 77,725.250 | Local | | 99.237005 | 77,132.21 | 99.801114 | 77,570.67 | 438.46 | 0.01 |
| | 500,000.000 | Base | | 99.237005 | 77,132.21 | 99.801114 | 77,570.67 | 438.46 | 0.01 |
| 36179UCA8 | GNMA II POOL MA5465 G2 09/48 FIXED 3.5 | | | | | 3.500000 | 20 Sep 2048 | | |
| Original Face: | 123,512.310 | Local | | 91.480825 | 112,990.08 | 92.185838 | 113,860.86 | 870.78 | 0.01 |
| | 900,000.000 | Base | | 91.480825 | 112,990.08 | 92.185838 | 113,860.86 | 870.78 | 0.01 |
| 36179UCD2 | GNMA II POOL MA5468 G2 09/48 FIXED 5 | | | | | 5.000000 | 20 Sep 2048 | | |
| Original Face: | 100,710.460 | Local | | 99.207361 | 99,912.19 | 99.600597 | 100,308.22 | 396.03 | 0.01 |
| | 1,100,000.000 | Base | | 99.207361 | 99,912.19 | 99.600597 | 100,308.22 | 396.03 | 0.01 |
| 36179UEA6 | GNMA II POOL MA5529 G2 10/48 FIXED 4.5 | | | | | 4.500000 | 20 Oct 2048 | | |
| Original Face: | 120,732.610 | Local | | 106.668770 | 128,783.99 | 97.405600 | 117,600.32 | -11,183.67 | 0.01 |
| | 1,300,000.000 | Base | | 106.668770 | 128,783.99 | 97.405600 | 117,600.32 | -11,183.67 | 0.01 |
| 36179UEB4 | GNMA II POOL MA5530 G2 10/48 FIXED 5 | | | | | 5.000000 | 20 Oct 2048 | | |
| Original Face: | 195,074.740 | Local | | 99.460766 | 194,022.83 | 99.770276 | 194,626.61 | 603.78 | 0.02 |
| | 2,400,000.000 | Base | | 99.460766 | 194,022.83 | 99.770276 | 194,626.61 | 603.78 | 0.02 |
| 36179UGB2 | GNMA II POOL MA5594 G2 11/48 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2048 | | |
| Original Face: | 372,631.420 | Local | | 91.173670 | 339,741.74 | 92.108018 | 343,223.42 | 3,481.68 | 0.04 |
| | 2,400,000.000 | Base | | 91.173670 | 339,741.74 | 92.108018 | 343,223.42 | 3,481.68 | 0.03 |
| 36179UGE6 | GNMA II POOL MA5597 G2 11/48 FIXED 5 | | | | | 5.000000 | 20 Nov 2048 | | |
| Original Face: | 130,124.740 | Local | | 101.376541 | 131,915.96 | 99.867969 | 129,952.94 | -1,963.02 | 0.01 |
| | 1,800,000.000 | Base | | 101.376541 | 131,915.96 | 99.867969 | 129,952.94 | -1,963.02 | 0.01 |
| 36179UH54 | GNMA II POOL MA5652 G2 12/48 FIXED 4.5 | | | | | 4.500000 | 20 Dec 2048 | | |
| Original Face: | 48,651.240 | Local | | 106.506268 | 51,816.62 | 97.400432 | 47,386.52 | -4,430.10 | 0.00 |
| | 600,000.000 | Base | | 106.506268 | 51,816.62 | 97.400432 | 47,386.52 | -4,430.10 | 0.00 |
| 36179UH62 | GNMA II POOL MA5653 G2 12/48 FIXED 5 | | | | | 5.000000 | 20 Dec 2048 | | |
| Original Face: | 183,792.850 | Local | | 101.598980 | 186,731.66 | 99.662296 | 183,172.17 | -3,559.49 | 0.02 |
| | 2,500,000.000 | Base | | 101.598980 | 186,731.66 | 99.662296 | 183,172.17 | -3,559.49 | 0.02 |
| 36179UKY7 | GNMA II POOL MA5711 G2 01/49 FIXED 4.5 | | | | | 4.500000 | 20 Jan 2049 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 565,434.980 | Local | 99.674693 | 563,595.58 | 97.390543 | 550,680.20 | -12,915.38 | 0.06 | |
| | 7,280,001.000 | Base | 99.674693 | 563,595.58 | 97.390543 | 550,680.20 | -12,915.38 | 0.05 | |
| 36179UKZ4 | GNMA II POOL MA5712 G2 01/49 FIXED 5 | | | | | 5.000000 | 20 Jan 2049 | | |
| Original Face: | 119,030.550 | Local | 101.489559 | 120,803.58 | 99.508028 | 118,444.95 | -2,358.63 | 0.01 | |
| | 1,700,000.000 | Base | 101.489559 | 120,803.58 | 99.508028 | 118,444.95 | -2,358.63 | 0.01 | |
| 36179UMK5 | GNMA II POOL MA5762 G2 02/49 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2049 | | |
| Original Face: | 64,464.950 | Local | 102.895356 | 66,331.44 | 92.132376 | 59,393.09 | -6,938.35 | 0.01 | |
| | 500,000.000 | Base | 102.895356 | 66,331.44 | 92.132376 | 59,393.09 | -6,938.35 | 0.01 | |
| 36179UML3 | GNMA II POOL MA5763 G2 02/49 FIXED 4 | | | | | 4.000000 | 20 Feb 2049 | | |
| Original Face: | 398,084.290 | Local | 97.501612 | 388,138.60 | 94.826593 | 377,489.77 | -10,648.83 | 0.04 | |
| | 4,100,000.000 | Base | 97.501612 | 388,138.60 | 94.826593 | 377,489.77 | -10,648.83 | 0.04 | |
| 36179UMM1 | GNMA II POOL MA5764 G2 02/49 FIXED 4.5 | | | | | 4.500000 | 20 Feb 2049 | | |
| Original Face: | 262,976.700 | Local | 99.350904 | 261,269.73 | 97.385380 | 256,100.86 | -5,168.87 | 0.03 | |
| | 3,000,000.000 | Base | 99.350904 | 261,269.73 | 97.385380 | 256,100.86 | -5,168.87 | 0.02 | |
| 36179UPA4 | GNMA II POOL MA5817 G2 03/49 FIXED 4 | | | | | 4.000000 | 20 Mar 2049 | | |
| Original Face: | 111,233.250 | Local | 97.629791 | 108,596.79 | 94.641356 | 105,272.66 | -3,324.13 | 0.01 | |
| | 1,100,000.000 | Base | 97.629791 | 108,596.79 | 94.641356 | 105,272.66 | -3,324.13 | 0.01 | |
| 36179UPB2 | GNMA II POOL MA5818 G2 03/49 FIXED 4.5 | | | | | 4.500000 | 20 Mar 2049 | | |
| Original Face: | 451,482.100 | Local | 99.556341 | 449,479.06 | 97.390539 | 439,700.85 | -9,778.21 | 0.05 | |
| | 5,000,000.000 | Base | 99.556341 | 449,479.06 | 97.390539 | 439,700.85 | -9,778.21 | 0.04 | |
| 36179UQ54 | GNMA II POOL MA5876 G2 04/49 FIXED 4 | | | | | 4.000000 | 20 Apr 2049 | | |
| Original Face: | 96,837.490 | Local | 97.720108 | 94,629.70 | 94.641303 | 91,648.26 | -2,981.44 | 0.01 | |
| | 1,000,000.000 | Base | 97.720108 | 94,629.70 | 94.641303 | 91,648.26 | -2,981.44 | 0.01 | |
| 36179UQ62 | GNMA II POOL MA5877 G2 04/49 FIXED 4.5 | | | | | 4.500000 | 20 Apr 2049 | | |
| Original Face: | 32,149.080 | Local | 103.958869 | 33,421.82 | 97.385354 | 31,308.50 | -2,113.32 | 0.00 | |
| | 314,000.000 | Base | 103.958869 | 33,421.82 | 97.385354 | 31,308.50 | -2,113.32 | 0.00 | |
| 36179UQ70 | GNMA II POOL MA5878 G2 04/49 FIXED 5 | | | | | 5.000000 | 20 Apr 2049 | | |
| Original Face: | 89,064.150 | Local | 101.755779 | 90,627.92 | 99.508038 | 88,625.99 | -2,001.93 | 0.01 | |
| | 1,000,000.000 | Base | 101.755779 | 90,627.92 | 99.508038 | 88,625.99 | -2,001.93 | 0.01 | |
| 36179UZW5 | GNMA II POOL MA6157 G2 09/49 FIXED 5 | | | | | 5.000000 | 20 Sep 2049 | | |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 103,615.140 | Local | 98.806034 | 102,378.01 | 99.801113 | 103,409.06 | 1,031.05 | 0.01 | |
| | 700,000.000 | Base | 98.806034 | 102,378.01 | 99.801113 | 103,409.06 | 1,031.05 | 0.01 | |
| 36179V4U1 | GNMA II POOL MA7135 G2 01/51 FIXED 2 | | | | | 2.000000 | 20 Jan 2051 | | |
| Original Face: | 1,854,945.360 | Local | 82.059633 | 1,522,161.35 | 82.098903 | 1,522,889.79 | 728.44 | 0.16 | |
| | 2,700,000.000 | Base | 82.059633 | 1,522,161.35 | 82.098903 | 1,522,889.79 | 728.44 | 0.15 | |
| 36179V7D6 | GNMA II POOL MA7192 G2 02/51 FIXED 2 | | | | | 2.000000 | 20 Feb 2051 | | |
| Original Face: | 4,364,837.230 | Local | 83.781446 | 3,656,923.75 | 82.060003 | 3,581,785.56 | -75,138.19 | 0.37 | |
| | 6,250,000.000 | Base | 83.781446 | 3,656,923.75 | 82.060003 | 3,581,785.56 | -75,138.19 | 0.34 | |
| 36179VDS6 | GNMA II POOL MA6413 G2 01/50 FIXED 5 | | | | | 5.000000 | 20 Jan 2050 | | |
| Original Face: | 105,163.120 | Local | 99.236881 | 104,360.60 | 99.739341 | 104,889.00 | 528.40 | 0.01 | |
| | 600,000.000 | Base | 99.236881 | 104,360.60 | 99.739341 | 104,889.00 | 528.40 | 0.01 | |
| 36179VFR6 | GNMA II POOL MA6476 G2 02/50 FIXED 4 | | | | | 4.000000 | 20 Feb 2050 | | |
| Original Face: | 396,554.160 | Local | 105.600262 | 418,762.23 | 94.641416 | 375,304.47 | -43,457.76 | 0.04 | |
| | 2,200,000.000 | Base | 105.600262 | 418,762.23 | 94.641416 | 375,304.47 | -43,457.76 | 0.04 | |
| 36179VFS4 | GNMA II POOL MA6477 G2 02/50 FIXED 4.5 | | | | | 4.500000 | 20 Feb 2050 | | |
| Original Face: | 79,016.440 | Local | 106.420246 | 84,089.49 | 97.386876 | 76,951.64 | -7,137.85 | 0.01 | |
| | 500,000.000 | Base | 106.420246 | 84,089.49 | 97.386876 | 76,951.64 | -7,137.85 | 0.01 | |
| 36179VHV5 | GNMA II POOL MA6544 G2 03/50 FIXED 4.5 | | | | | 4.500000 | 20 Mar 2050 | | |
| Original Face: | 51,214.810 | Local | 106.510187 | 54,548.99 | 97.366303 | 49,865.97 | -4,683.02 | 0.01 | |
| | 300,000.000 | Base | 106.510187 | 54,548.99 | 97.366303 | 49,865.97 | -4,683.02 | 0.00 | |
| 36179VKP4 | GNMA II POOL MA6602 G2 04/50 FIXED 4.5 | | | | | 4.500000 | 20 Apr 2050 | | |
| Original Face: | 727,174.770 | Local | 106.752784 | 776,279.31 | 97.345711 | 707,873.45 | -68,405.86 | 0.07 | |
| | 3,300,000.000 | Base | 106.752784 | 776,279.31 | 97.345711 | 707,873.45 | -68,405.86 | 0.07 | |
| 36179VN48 | GNMA II POOL MA6711 G2 06/50 FIXED 3.5 | | | | | 3.500000 | 20 Jun 2050 | | |
| Original Face: | 325,329.210 | Local | 95.009520 | 309,093.72 | 91.188790 | 296,663.77 | -12,429.95 | 0.03 | |
| | 1,100,000.020 | Base | 95.009520 | 309,093.72 | 91.188790 | 296,663.77 | -12,429.95 | 0.03 | |
| 36179VQU7 | GNMA II POOL MA6767 G2 07/50 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2050 | | |
| Original Face: | 589,674.400 | Local | 105.564232 | 622,485.25 | 91.978365 | 542,372.87 | -80,112.38 | 0.06 | |
| | 1,800,000.000 | Base | 105.564232 | 622,485.25 | 91.978365 | 542,372.87 | -80,112.38 | 0.05 | |
| 36179VSF8 | GNMA II POOL MA6818 G2 08/50 FIXED 2 | | | | | 2.000000 | 20 Aug 2050 | | |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 60,110.530 | Local | 81.946857 | 49,258.69 | 82.180822 | 49,399.33 | 140.64 | 0.01 | |
| | 100,000.000 | Base | 81.946857 | 49,258.69 | 82.180822 | 49,399.33 | 140.64 | 0.00 | |
| 36179VT26 | GNMA II POOL MA6869 G2 09/50 FIXED 4.5 | | | | | 4.500000 | 20 Sep 2050 | | |
| Original Face: | 1,221,268.720 | Local | 107.465951 | 1,312,448.04 | 97.433376 | 1,189,923.34 | -122,524.70 | 0.12 | |
| | 4,100,000.000 | Base | 107.465951 | 1,312,448.04 | 97.433376 | 1,189,923.34 | -122,524.70 | 0.11 | |
| 36179VVX5 | GNMA II POOL MA6930 G2 10/50 FIXED 2 | | | | | 2.000000 | 20 Oct 2050 | | |
| Original Face: | 2,263,783.050 | Local | 81.659703 | 1,848,598.51 | 82.108376 | 1,858,755.50 | 10,156.99 | 0.19 | |
| | 3,500,000.000 | Base | 81.659703 | 1,848,598.51 | 82.108376 | 1,858,755.50 | 10,156.99 | 0.18 | |
| 36179VX21 | GNMA II POOL MA6997 G2 11/50 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2050 | | |
| Original Face: | 972,956.040 | Local | 95.005861 | 924,365.26 | 91.792573 | 893,101.38 | -31,263.88 | 0.09 | |
| | 2,400,000.000 | Base | 95.005861 | 924,365.26 | 91.792573 | 893,101.38 | -31,263.88 | 0.09 | |
| 36179VX47 | GNMA II POOL MA6999 G2 11/50 FIXED 4.5 | | | | | 4.500000 | 20 Nov 2050 | | |
| Original Face: | 398,993.220 | Local | 106.103392 | 423,345.34 | 96.241055 | 383,995.28 | -39,350.06 | 0.04 | |
| | 1,362,979.000 | Base | 106.103392 | 423,345.34 | 96.241055 | 383,995.28 | -39,350.06 | 0.04 | |
| 36179VZQ6 | GNMA II POOL MA7051 G2 12/50 FIXED 2 | | | | | 2.000000 | 20 Dec 2050 | | |
| Original Face: | 2,636,291.390 | Local | 83.008884 | 2,188,356.06 | 82.118919 | 2,164,893.99 | -23,462.07 | 0.22 | |
| | 3,900,000.000 | Base | 83.008884 | 2,188,356.06 | 82.118919 | 2,164,893.99 | -23,462.07 | 0.21 | |
| 36179VZV5 | GNMA II POOL MA7056 G2 12/50 FIXED 4.5 | | | | | 4.500000 | 20 Dec 2050 | | |
| Original Face: | 37,758.900 | Local | 106.105024 | 40,064.09 | 97.397225 | 36,776.12 | -3,287.97 | 0.00 | |
| | 121,713.000 | Base | 106.105024 | 40,064.09 | 97.397225 | 36,776.12 | -3,287.97 | 0.00 | |
| 36179WDR6 | GNMA II POOL MA7312 G2 04/51 FIXED 2.5 | | | | | 2.500000 | 20 Apr 2051 | | |
| Original Face: | 1,916,030.370 | Local | 85.585938 | 1,639,852.56 | 85.359342 | 1,635,510.92 | -4,341.64 | 0.17 | |
| | 2,800,000.000 | Base | 85.585938 | 1,639,852.56 | 85.359342 | 1,635,510.92 | -4,341.64 | 0.16 | |
| 36179WFH6 | GNMA II POOL MA7368 G2 05/51 FIXED 3 | | | | | 3.000000 | 20 May 2051 | | |
| Original Face: | 63,351.200 | Local | 90.848177 | 57,553.41 | 88.277625 | 55,924.93 | -1,628.48 | 0.01 | |
| | 100,000.000 | Base | 90.848177 | 57,553.41 | 88.277625 | 55,924.93 | -1,628.48 | 0.01 | |
| 36179WJR0 | GNMA II POOL MA7472 G2 07/51 FIXED 2.5 | | | | | 2.500000 | 20 Jul 2051 | | |
| Original Face: | 538,161.020 | Local | 86.150699 | 463,629.48 | 85.347268 | 459,305.73 | -4,323.75 | 0.05 | |
| | 700,000.000 | Base | 86.150699 | 463,629.48 | 85.347268 | 459,305.73 | -4,323.75 | 0.04 | |
| 36179WJS8 | GNMA II POOL MA7473 G2 07/51 FIXED 3 | | | | | 3.000000 | 20 Jul 2051 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 126,255.960 | Local | | 104.756583 | 132,261.43 | 88.277315 | 111,455.37 | -20,806.06 | 0.01 |
| | 180,000.000 | Base | | 104.756583 | 132,261.43 | 88.277315 | 111,455.37 | -20,806.06 | 0.01 |
| 36179WLP1 | GNMA II POOL MA7534 G2 08/51 FIXED 2.5 | | | | | 2.500000 | 20 Aug 2051 | | |
| Original Face: | 861,397.200 | Local | | 84.629413 | 728,995.39 | 85.341894 | 735,132.69 | 6,137.30 | 0.08 |
| | 1,100,000.000 | Base | | 84.629413 | 728,995.39 | 85.341894 | 735,132.69 | 6,137.30 | 0.07 |
| 36179WNE4 | GNMA II POOL MA7589 G2 09/51 FIXED 2.5 | | | | | 2.500000 | 20 Sep 2051 | | |
| Original Face: | 1,834,061.830 | Local | | 86.122388 | 1,579,537.85 | 85.331284 | 1,565,028.51 | -14,509.34 | 0.16 |
| | 2,300,000.000 | Base | | 86.122388 | 1,579,537.85 | 85.331284 | 1,565,028.51 | -14,509.34 | 0.15 |
| 36179WNF1 | GNMA II POOL MA7590 G2 09/51 FIXED 3 | | | | | 3.000000 | 20 Sep 2051 | | |
| Original Face: | 2,458,846.930 | Local | | 93.511974 | 2,299,316.31 | 88.375445 | 2,173,016.92 | -126,299.39 | 0.22 |
| | 3,300,000.000 | Base | | 93.511974 | 2,299,316.31 | 88.375445 | 2,173,016.92 | -126,299.39 | 0.21 |
| 36179WR34 | GNMA II POOL MA7706 G2 11/51 FIXED 3 | | | | | 3.000000 | 20 Nov 2051 | | |
| Original Face: | 0.000 | Local | | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 |
| | | Base | | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 |
| 36179XDF0 | GNMA II POOL MA8202 G2 08/52 FIXED 5 | | | | | 5.000000 | 20 Aug 2052 | | |
| Original Face: | 2,704,384.380 | Local | | 97.971098 | 2,649,515.08 | 98.475187 | 2,663,147.58 | 13,632.50 | 0.27 |
| | 3,000,000.000 | Base | | 97.971098 | 2,649,515.08 | 98.475187 | 2,663,147.58 | 13,632.50 | 0.26 |
| 36179XH22 | GNMA II POOL MA8348 G2 10/52 FIXED 5 | | | | | 5.000000 | 20 Oct 2052 | | |
| Original Face: | 458,264.380 | Local | | 99.512816 | 456,031.79 | 98.479087 | 451,294.58 | -4,737.21 | 0.05 |
| | 500,000.000 | Base | | 99.512816 | 456,031.79 | 98.479087 | 451,294.58 | -4,737.21 | 0.04 |
| 36179XLH7 | GNMA II POOL MA8428 G2 11/52 FIXED 5 | | | | | 5.000000 | 20 Nov 2052 | | |
| Original Face: | 649,308.210 | Local | | 98.479087 | 639,432.80 | 98.419957 | 639,048.86 | -383.94 | 0.07 |
| | 700,000.000 | Base | | 98.479087 | 639,432.80 | 98.419957 | 639,048.86 | -383.94 | 0.06 |
| 36179XLJ3 | GNMA II POOL MA8429 G2 11/52 FIXED 5.5 | | | | | 5.500000 | 20 Nov 2052 | | |
| Original Face: | 817,646.160 | Local | | 101.088878 | 826,549.33 | 99.998097 | 817,630.60 | -8,918.73 | 0.08 |
| | 900,000.000 | Base | | 101.088878 | 826,549.33 | 99.998097 | 817,630.60 | -8,918.73 | 0.08 |
| 36179XNF9 | GNMA II POOL MA8490 G2 12/52 FIXED 5 | | | | | 5.000000 | 20 Dec 2052 | | |
| Original Face: | 1,302,778.360 | Local | | 93.797833 | 1,221,977.87 | 98.387383 | 1,281,769.53 | 59,791.66 | 0.13 |
| | 1,400,000.000 | Base | | 93.797833 | 1,221,977.87 | 98.387383 | 1,281,769.53 | 59,791.66 | 0.12 |
| 36179XVT0 | GNMA II POOL MA8726 G2 03/53 FIXED 5.5 | | | | | 5.500000 | 20 Mar 2053 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| Original Face: | | 746,979.380 | Local | 96.968014 | 724,331.07 | 99.998097 | 746,965.16 | 22,634.09 | 0.08 |
| | | 800,000.000 | Base | 96.968014 | 724,331.07 | 99.998097 | 746,965.16 | 22,634.09 | 0.07 |
| 36179XX68 | GNMA II POOL MA8801 G2 04/53 FIXED 5.5 | | | | 5.500000 | 20 Apr 2053 | | | |
| Original Face: | | 942,778.090 | Local | 97.517369 | 919,372.39 | 99.998097 | 942,760.15 | 23,387.76 | 0.10 |
| | | 1,000,000.000 | Base | 97.517369 | 919,372.39 | 99.998097 | 942,760.15 | 23,387.76 | 0.09 |
| 36179XXZ4 | GNMA II POOL MA8796 G2 04/53 FIXED 3 | | | | 3.000000 | 20 Apr 2053 | | | |
| Original Face: | | 182,071.130 | Local | 88.475251 | 161,087.89 | 88.425774 | 160,997.81 | -90.08 | 0.02 |
| | | 200,000.000 | Base | 88.475251 | 161,087.89 | 88.425774 | 160,997.81 | -90.08 | 0.02 |
| 3617B8HH4 | GNMA II POOL BC4732 G2 10/47 FIXED 3.5 | | | | 3.500000 | 20 Oct 2047 | | | |
| Original Face: | | 72,667.190 | Local | 103.269123 | 75,042.77 | 91.573481 | 66,543.88 | -8,498.89 | 0.01 |
| | | 300,000.000 | Base | 103.269123 | 75,042.77 | 91.573481 | 66,543.88 | -8,498.89 | 0.01 |
| 3617BFM90 | GNMA II POOL BD0384 G2 10/47 FIXED 3.5 | | | | 3.500000 | 20 Oct 2047 | | | |
| Original Face: | | 75,178.030 | Local | 103.269133 | 77,635.70 | 91.930348 | 69,111.42 | -8,524.28 | 0.01 |
| | | 300,000.000 | Base | 103.269133 | 77,635.70 | 91.930348 | 69,111.42 | -8,524.28 | 0.01 |
| 3617JYLP6 | GNMA II POOL BM7534 G2 02/50 FIXED 3.5 | | | | 3.500000 | 20 Feb 2050 | | | |
| Original Face: | | 27,702.840 | Local | 104.706088 | 29,006.56 | 91.068724 | 25,228.62 | -3,777.94 | 0.00 |
| | | 100,000.000 | Base | 104.706088 | 29,006.56 | 91.068724 | 25,228.62 | -3,777.94 | 0.00 |
| 3617K1Y72 | GNMA II POOL BM9734 G2 10/49 FIXED 4 | | | | 4.000000 | 20 Oct 2049 | | | |
| Original Face: | | 28,898.340 | Local | 104.477593 | 30,192.29 | 94.787758 | 27,392.09 | -2,800.20 | 0.00 |
| | | 100,000.000 | Base | 104.477593 | 30,192.29 | 94.787758 | 27,392.09 | -2,800.20 | 0.00 |
| 3617MB4M8 | GNMA II POOL BS1728 G2 01/50 FIXED 4 | | | | 4.000000 | 20 Jan 2050 | | | |
| Original Face: | | 34,624.620 | Local | 105.163407 | 36,412.43 | 95.822152 | 33,178.06 | -3,234.37 | 0.00 |
| | | 100,000.000 | Base | 105.163407 | 36,412.43 | 95.822152 | 33,178.06 | -3,234.37 | 0.00 |
| 3617MB5B1 | GNMA II POOL BS1742 G2 02/50 FIXED 4 | | | | 4.000000 | 20 Feb 2050 | | | |
| Original Face: | | 30,214.270 | Local | 105.165771 | 31,775.07 | 95.582287 | 28,879.49 | -2,895.58 | 0.00 |
| | | 100,000.000 | Base | 105.165771 | 31,775.07 | 95.582287 | 28,879.49 | -2,895.58 | 0.00 |
| 3617MB5S4 | GNMA II POOL BS1757 G2 03/50 FIXED 4 | | | | 4.000000 | 20 Mar 2050 | | | |
| Original Face: | | 29,369.560 | Local | 106.195462 | 31,189.14 | 95.807122 | 28,138.13 | -3,051.01 | 0.00 |
| | | 100,000.000 | Base | 106.195462 | 31,189.14 | 95.807122 | 28,138.13 | -3,051.01 | 0.00 |
| 3617MKK99 | GNMA II POOL BS8420 G2 04/50 FIXED 4 | | | | 4.000000 | 20 Apr 2050 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 118,068.700 | Local | 106.198044 | 125,386.65 | 94.033567 | 111,024.21 | -14,362.44 | 0.01 | |
| | 400,000.000 | Base | 106.198044 | 125,386.65 | 94.033567 | 111,024.21 | -14,362.44 | 0.01 | |
| 3617MKLU1 | GNMA POOL BS8439 GN 05/50 FIXED 3.5 | | | | | 3.500000 | 15 May 2050 | | |
| Original Face: | 79,565.130 | Local | 105.811729 | 84,189.24 | 92.831219 | 73,861.28 | -10,327.96 | 0.01 | |
| | 200,000.000 | Base | 105.811729 | 84,189.24 | 92.831219 | 73,861.28 | -10,327.96 | 0.01 | |
| 3617MKP78 | GNMA II POOL BS8546 G2 12/50 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2050 | | |
| Original Face: | 69,534.520 | Local | 89.914189 | 62,521.40 | 83.499901 | 58,061.26 | -4,460.14 | 0.01 | |
| | 100,000.000 | Base | 89.914189 | 62,521.40 | 83.499901 | 58,061.26 | -4,460.14 | 0.01 | |
| 3617MN3V3 | GNMA II POOL BT0812 G2 03/50 FIXED 3 | | | | | 3.000000 | 20 Mar 2050 | | |
| Original Face: | 334,746.580 | Local | 104.160060 | 348,672.24 | 85.918485 | 287,609.19 | -61,063.05 | 0.03 | |
| | 1,300,000.000 | Base | 104.160060 | 348,672.24 | 85.918485 | 287,609.19 | -61,063.05 | 0.03 | |
| 3617X5VE7 | GNMA II POOL CI1513 G2 03/52 FIXED 3 | | | | | 3.000000 | 20 Mar 2052 | | |
| Original Face: | 90,828.520 | Local | 98.604910 | 89,561.38 | 87.027577 | 79,045.86 | -10,515.52 | 0.01 | |
| | 100,000.000 | Base | 98.604910 | 89,561.38 | 87.027577 | 79,045.86 | -10,515.52 | 0.01 | |
| 3617Y5UR8 | GNMA II POOL CK9592 G2 06/52 FIXED 4 | | | | | 4.000000 | 20 Jun 2052 | | |
| Original Face: | 176,920.820 | Local | 96.756645 | 171,182.65 | 93.910591 | 166,147.39 | -5,035.26 | 0.02 | |
| | 200,000.000 | Base | 96.756645 | 171,182.65 | 93.910591 | 166,147.39 | -5,035.26 | 0.02 | |
| 3617YDD41 | GNMA II POOL CL5523 G2 04/52 FIXED 3 | | | | | 3.000000 | 20 Apr 2052 | | |
| Original Face: | 83,243.140 | Local | 93.781686 | 78,066.82 | 86.967734 | 72,394.67 | -5,672.15 | 0.01 | |
| | 100,000.000 | Base | 93.781686 | 78,066.82 | 86.967734 | 72,394.67 | -5,672.15 | 0.01 | |
| 361841AH2 | GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375 | | | | | 5.375000 | 15 Apr 2026 | | |
| Original Face: | 30,000.000 | Local | 100.298300 | 30,089.49 | 99.136660 | 29,741.00 | -348.49 | 0.00 | |
| | | Base | 100.298300 | 30,089.49 | 99.136660 | 29,741.00 | -348.49 | 0.00 | |
| 36202EPZ6 | GNMA II POOL 004040 G2 10/37 FIXED 6.5 | | | | | 6.500000 | 20 Oct 2037 | | |
| Original Face: | 19,429.170 | Local | 105.846210 | 20,565.04 | 105.202779 | 20,440.03 | -125.01 | 0.00 | |
| | 1,600,000.000 | Base | 105.846210 | 20,565.04 | 105.202779 | 20,440.03 | -125.01 | 0.00 | |
| 36202EWE5 | GNMA II POOL 004245 G2 09/38 FIXED 6 | | | | | 6.000000 | 20 Sep 2038 | | |
| Original Face: | 78,077.280 | Local | 106.519912 | 83,167.85 | 105.282084 | 82,201.39 | -966.46 | 0.01 | |
| | 7,900,000.000 | Base | 106.519912 | 83,167.85 | 105.282084 | 82,201.39 | -966.46 | 0.01 | |
| 36202FDW3 | GNMA II POOL 004617 G2 01/40 FIXED 4.5 | | | | | 4.500000 | 20 Jan 2040 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 13,527.890 | Local | 105.188097 | 14,229.73 | 98.693038 | 13,351.09 | -878.64 | 0.00 | |
| | 300,000.000 | Base | 105.188097 | 14,229.73 | 98.693038 | 13,351.09 | -878.64 | 0.00 | |
| 36202FGD2 | GNMA II POOL 004696 G2 05/40 FIXED 4.5 | | | | | 4.500000 | 20 May 2040 | | |
| Original Face: | 16,652.260 | Local | 105.234845 | 17,523.98 | 98.662127 | 16,429.47 | -1,094.51 | 0.00 | |
| | 400,000.000 | Base | 105.234845 | 17,523.98 | 98.662127 | 16,429.47 | -1,094.51 | 0.00 | |
| 36202FGG5 | GNMA II POOL 004699 G2 05/40 FIXED 6 | | | | | 6.000000 | 20 May 2040 | | |
| Original Face: | 4,617.090 | Local | 106.196760 | 4,903.20 | 104.077074 | 4,805.33 | -97.87 | 0.00 | |
| | 222,231.000 | Base | 106.196760 | 4,903.20 | 104.077074 | 4,805.33 | -97.87 | 0.00 | |
| 36202FJT4 | GNMA II POOL 004774 G2 08/40 FIXED 6 | | | | | 6.000000 | 20 Aug 2040 | | |
| Original Face: | 10,463.000 | Local | 106.073306 | 11,098.45 | 102.192250 | 10,692.38 | -406.07 | 0.00 | |
| | 302,944.000 | Base | 106.073306 | 11,098.45 | 102.192250 | 10,692.38 | -406.07 | 0.00 | |
| 36202FKP0 | GNMA II POOL 004802 G2 09/40 FIXED 5 | | | | | 5.000000 | 20 Sep 2040 | | |
| Original Face: | 9,395.870 | Local | 103.646921 | 9,738.53 | 100.925327 | 9,482.81 | -255.72 | 0.00 | |
| | 200,000.000 | Base | 103.646921 | 9,738.53 | 100.925327 | 9,482.81 | -255.72 | 0.00 | |
| 36202FPG5 | GNMA II POOL 004923 G2 01/41 FIXED 4.5 | | | | | 4.500000 | 20 Jan 2041 | | |
| Original Face: | 5,986.470 | Local | 103.345544 | 6,186.75 | 98.621301 | 5,903.93 | -282.82 | 0.00 | |
| | 100,000.000 | Base | 103.345544 | 6,186.75 | 98.621301 | 5,903.93 | -282.82 | 0.00 | |
| 36202FPM2 | GNMA II POOL 004928 G2 01/41 FIXED 6 | | | | | 6.000000 | 20 Jan 2041 | | |
| Original Face: | 7,801.030 | Local | 106.131242 | 8,279.33 | 103.685530 | 8,088.54 | -190.79 | 0.00 | |
| | 347,788.000 | Base | 106.131242 | 8,279.33 | 103.685530 | 8,088.54 | -190.79 | 0.00 | |
| 36202FQ74 | GNMA II POOL 004978 G2 03/41 FIXED 4.5 | | | | | 4.500000 | 20 Mar 2041 | | |
| Original Face: | 134,079.650 | Local | 103.413046 | 138,655.85 | 98.621242 | 132,231.02 | -6,424.83 | 0.01 | |
| | 2,800,000.000 | Base | 103.413046 | 138,655.85 | 98.621242 | 132,231.02 | -6,424.83 | 0.01 | |
| 36202FQN9 | GNMA II POOL 004961 G2 02/41 FIXED 6 | | | | | 6.000000 | 20 Feb 2041 | | |
| Original Face: | 14,913.280 | Local | 106.126352 | 15,826.92 | 104.080170 | 15,521.77 | -305.15 | 0.00 | |
| | 437,880.000 | Base | 106.126352 | 15,826.92 | 104.080170 | 15,521.77 | -305.15 | 0.00 | |
| 3620AL7M0 | GNMA POOL 733600 GN 04/40 FIXED 5 | | | | | 5.000000 | 15 Apr 2040 | | |
| Original Face: | 6,703.890 | Local | 102.417402 | 6,865.95 | 100.351431 | 6,727.45 | -138.50 | 0.00 | |
| | 100,000.000 | Base | 102.417402 | 6,865.95 | 100.351431 | 6,727.45 | -138.50 | 0.00 | |
| 3620AMA44 | GNMA POOL 733627 GN 05/40 FIXED 5 | | | | | 5.000000 | 15 May 2040 | | |

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



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 12,539.770 | Local | | 102.528356 | 12,856.82 | 100.351431 | 12,583.84 | -272.98 | 0.00 |
| | 200,000.000 | Base | | 102.528356 | 12,856.82 | 100.351431 | 12,583.84 | -272.98 | 0.00 |
| 3620E0EB8 | GNMA II POOL 893149 G2 07/60 FLOATING VAR | | | | | 7.171000 | 20 Jul 2060 | | |
| Original Face: | 70,686.470 | Local | | 103.725437 | 73,319.85 | 101.467710 | 71,723.94 | -1,595.91 | 0.01 |
| | 430,000.000 | Base | | 103.725437 | 73,319.85 | 101.467710 | 71,723.94 | -1,595.91 | 0.01 |
| 3620E0HA7 | GNMA II POOL 893008 G2 11/60 FLOATING VAR | | | | | 7.029000 | 20 Nov 2060 | | |
| Original Face: | 43,405.290 | Local | | 104.230176 | 45,241.41 | 101.496780 | 44,054.97 | -1,186.44 | 0.00 |
| | 500,000.000 | Base | | 104.230176 | 45,241.41 | 101.496780 | 44,054.97 | -1,186.44 | 0.00 |
| 3622A2R38 | GNMA II POOL 784106 G2 01/46 FIXED 3.5 | | | | | 3.500000 | 20 Jan 2046 | | |
| Original Face: | 61,601.400 | Local | | 105.772385 | 65,157.27 | 92.525579 | 56,997.05 | -8,160.22 | 0.01 |
| | 500,000.000 | Base | | 105.772385 | 65,157.27 | 92.525579 | 56,997.05 | -8,160.22 | 0.01 |
| 3622AACK8 | GNMA II POOL 784674 G2 04/48 FIXED 3.5 | | | | | 3.500000 | 20 Apr 2048 | | |
| Original Face: | 408,255.250 | Local | | 101.606355 | 414,813.28 | 92.953557 | 379,487.78 | -35,325.50 | 0.04 |
| | 1,100,000.000 | Base | | 101.606355 | 414,813.28 | 92.953557 | 379,487.78 | -35,325.50 | 0.04 |
| 3622AAHA5 | GNMA II POOL 784825 G2 10/49 FIXED 3.5 | | | | | 3.500000 | 20 Oct 2049 | | |
| Original Face: | 27,473.670 | Local | | 102.315744 | 28,109.89 | 91.677625 | 25,187.21 | -2,922.68 | 0.00 |
| | 500,000.000 | Base | | 102.315744 | 28,109.89 | 91.677625 | 25,187.21 | -2,922.68 | 0.00 |
| 3622AAKF0 | GNMA II POOL 784894 G2 02/48 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2048 | | |
| Original Face: | 551,803.940 | Local | | 91.570859 | 505,291.61 | 91.331034 | 503,968.24 | -1,323.37 | 0.05 |
| | 1,700,000.000 | Base | | 91.570859 | 505,291.61 | 91.331034 | 503,968.24 | -1,323.37 | 0.05 |
| 3622AAKL7 | GNMA II POOL 784899 G2 02/48 FIXED 4 | | | | | 4.000000 | 20 Feb 2048 | | |
| Original Face: | 361,291.890 | Local | | 106.508031 | 384,804.88 | 93.645696 | 338,334.30 | -46,470.58 | 0.03 |
| | 1,900,000.000 | Base | | 106.508031 | 384,804.88 | 93.645696 | 338,334.30 | -46,470.58 | 0.03 |
| 3622AAKS2 | GNMA II POOL 784905 G2 01/50 FIXED 3 | | | | | 3.000000 | 20 Jan 2050 | | |
| Original Face: | 176,028.510 | Local | | 102.831274 | 181,012.36 | 88.452665 | 155,701.91 | -25,310.45 | 0.02 |
| | 300,000.000 | Base | | 102.831274 | 181,012.36 | 88.452665 | 155,701.91 | -25,310.45 | 0.01 |
| 3622AB4U3 | GNMA II POOL 786335 G2 09/52 FIXED 4.5 | | | | | 4.500000 | 20 Sep 2052 | | |
| Original Face: | 635,844.080 | Local | | 98.923639 | 629,000.10 | 96.645520 | 614,514.82 | -14,485.28 | 0.06 |
| | 700,000.000 | Base | | 98.923639 | 629,000.10 | 96.645520 | 614,514.82 | -14,485.28 | 0.06 |
| 3622AB4Z2 | GNMA II POOL 786340 G2 09/52 FIXED 5 | | | | | 5.000000 | 20 Sep 2052 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 279,141.240 | Local | | 100.894450 | 281,638.02 | 99.604455 | 278,037.11 | -3,600.91 | 0.03 |
| | 300,000.000 | Base | | 100.894450 | 281,638.02 | 99.604455 | 278,037.11 | -3,600.91 | 0.03 |
| 3622ABB35 | GNMA II POOL 785558 G2 07/51 FIXED 2.5 | | | | | 2.500000 | 20 Jul 2051 | | |
| Original Face: | 156,888.020 | Local | | 85.832507 | 134,660.92 | 84.989698 | 133,338.65 | -1,322.27 | 0.01 |
| | 200,000.000 | Base | | 85.832507 | 134,660.92 | 84.989698 | 133,338.65 | -1,322.27 | 0.01 |
| 3622ABCA8 | GNMA II POOL 785565 G2 06/51 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2051 | | |
| Original Face: | 559,641.430 | Local | | 87.252802 | 488,302.83 | 84.336584 | 471,982.46 | -16,320.37 | 0.05 |
| | 700,000.000 | Base | | 87.252802 | 488,302.83 | 84.336584 | 471,982.46 | -16,320.37 | 0.05 |
| 3622ABCD2 | GNMA II POOL 785568 G2 08/51 FIXED 2.5 | | | | | 2.500000 | 20 Aug 2051 | | |
| Original Face: | 872,651.720 | Local | | 87.250384 | 761,391.98 | 84.336122 | 735,960.62 | -25,431.36 | 0.08 |
| | 1,100,000.000 | Base | | 87.250384 | 761,391.98 | 84.336122 | 735,960.62 | -25,431.36 | 0.07 |
| 3622ABE65 | GNMA II POOL 785657 G2 10/51 FIXED 2.5 | | | | | 2.500000 | 20 Oct 2051 | | |
| Original Face: | 1,971,440.440 | Local | | 87.247993 | 1,720,042.21 | 84.335927 | 1,662,632.57 | -57,409.64 | 0.17 |
| | 2,400,000.000 | Base | | 87.247993 | 1,720,042.21 | 84.335927 | 1,662,632.57 | -57,409.64 | 0.16 |
| 3622ABFC1 | GNMA II POOL 785663 G2 10/51 FIXED 2.5 | | | | | 2.500000 | 20 Oct 2051 | | |
| Original Face: | 647,910.360 | Local | | 87.247992 | 565,288.78 | 84.336489 | 546,424.85 | -18,863.93 | 0.06 |
| | 800,000.000 | Base | | 87.247992 | 565,288.78 | 84.336489 | 546,424.85 | -18,863.93 | 0.05 |
| 3622ABFG2 | GNMA II POOL 785667 G2 10/51 FIXED 2.5 | | | | | 2.500000 | 20 Oct 2051 | | |
| Original Face: | 743,411.720 | Local | | 87.247988 | 648,611.77 | 84.335695 | 626,961.44 | -21,650.33 | 0.06 |
| | 900,000.000 | Base | | 87.247988 | 648,611.77 | 84.335695 | 626,961.44 | -21,650.33 | 0.06 |
| 3622ABJF0 | GNMA II POOL 785762 G2 11/51 FIXED 2.5 | | | | | 2.500000 | 20 Nov 2051 | | |
| Original Face: | 424,770.440 | Local | | 87.246791 | 370,598.58 | 84.335567 | 358,232.56 | -12,366.02 | 0.04 |
| | 500,000.000 | Base | | 87.246791 | 370,598.58 | 84.335567 | 358,232.56 | -12,366.02 | 0.03 |
| 3622ABKA9 | GNMA II POOL 785789 G2 12/51 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2051 | | |
| Original Face: | 413,309.950 | Local | | 87.245635 | 360,594.89 | 84.335666 | 348,567.70 | -12,027.19 | 0.04 |
| | 500,000.000 | Base | | 87.245635 | 360,594.89 | 84.335666 | 348,567.70 | -12,027.19 | 0.03 |
| 3622ABKC5 | GNMA II POOL 785791 G2 12/51 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2051 | | |
| Original Face: | 497,022.220 | Local | | 84.325886 | 419,118.39 | 84.638463 | 420,671.97 | 1,553.58 | 0.04 |
| | 600,000.000 | Base | | 84.325886 | 419,118.39 | 84.638463 | 420,671.97 | 1,553.58 | 0.04 |
| 3622ABLA8 | GNMA II POOL 785821 G2 12/51 FIXED 2.5 | | | | | 2.500000 | 20 Dec 2051 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 685,814.660 | Local | | 87.245630 | 598,343.32 | 84.335662 | 578,386.33 | -19,956.99 | 0.06 |
| | 800,000.000 | Base | | 87.245630 | 598,343.32 | 84.335662 | 578,386.33 | -19,956.99 | 0.06 |
| 3622ABP55 | GNMA II POOL 785944 G2 02/52 FIXED 3 | | | | | 3.000000 | 20 Feb 2052 | | |
| Original Face: | 255,038.570 | Local | | 94.787047 | 241,743.53 | 88.577828 | 225,907.63 | -15,835.90 | 0.02 |
| | 300,000.000 | Base | | 94.787047 | 241,743.53 | 88.577828 | 225,907.63 | -15,835.90 | 0.02 |
| 3622ABU91 | GNMA II POOL 786108 G2 03/52 FIXED 3.5 | | | | | 3.500000 | 20 Mar 2052 | | |
| Original Face: | 181,037.290 | Local | | 96.982981 | 175,575.36 | 90.081748 | 163,081.56 | -12,493.80 | 0.02 |
| | 200,000.000 | Base | | 96.982981 | 175,575.36 | 90.081748 | 163,081.56 | -12,493.80 | 0.02 |
| 3622ABUA8 | GNMA II POOL 786077 G2 03/52 FIXED 3 | | | | | 3.000000 | 20 Mar 2052 | | |
| Original Face: | 80,881.470 | Local | | 94.551805 | 76,474.89 | 88.392466 | 71,493.13 | -4,981.76 | 0.01 |
| | 100,000.000 | Base | | 94.551805 | 76,474.89 | 88.392466 | 71,493.13 | -4,981.76 | 0.01 |
| 3622ABUF7 | GNMA II POOL 786082 G2 11/51 FIXED 3 | | | | | 3.000000 | 20 Nov 2051 | | |
| Original Face: | 83,964.950 | Local | | 94.819291 | 79,614.97 | 88.670858 | 74,452.44 | -5,162.53 | 0.01 |
| | 100,000.000 | Base | | 94.819291 | 79,614.97 | 88.670858 | 74,452.44 | -5,162.53 | 0.01 |
| 3622ABUU4 | GNMA II POOL 786095 G2 04/52 FIXED 3 | | | | | 3.000000 | 20 Apr 2052 | | |
| Original Face: | 350,213.320 | Local | | 94.081993 | 329,487.67 | 85.934107 | 300,952.69 | -28,534.98 | 0.03 |
| | 400,000.000 | Base | | 94.081993 | 329,487.67 | 85.934107 | 300,952.69 | -28,534.98 | 0.03 |
| 3622ABV33 | GNMA II POOL 786134 G2 04/52 FIXED 3 | | | | | 3.000000 | 20 Apr 2052 | | |
| Original Face: | 474,942.000 | Local | | 94.785127 | 450,174.38 | 86.313601 | 409,939.54 | -40,234.84 | 0.04 |
| | 600,000.000 | Base | | 94.785127 | 450,174.38 | 86.313601 | 409,939.54 | -40,234.84 | 0.04 |
| 3622ABWK4 | GNMA II POOL 786150 G2 03/52 FIXED 3 | | | | | 3.000000 | 20 Mar 2052 | | |
| Original Face: | 617,234.380 | Local | | 86.489636 | 533,843.77 | 87.435263 | 539,680.50 | 5,836.73 | 0.06 |
| | 700,000.000 | Base | | 86.489636 | 533,843.77 | 87.435263 | 539,680.50 | 5,836.73 | 0.05 |
| 3622ABYM8 | GNMA II POOL 786216 G2 06/52 FIXED 3.5 | | | | | 3.500000 | 20 Jun 2052 | | |
| Original Face: | 178,955.880 | Local | | 94.668049 | 169,414.04 | 89.834314 | 160,763.79 | -8,650.25 | 0.02 |
| | 200,000.000 | Base | | 94.668049 | 169,414.04 | 89.834314 | 160,763.79 | -8,650.25 | 0.02 |
| 3622AC4M9 | GNMA II POOL 787228 G2 01/54 FIXED 6 | | | | | 6.000000 | 20 Jan 2054 | | |
| Original Face: | 592,377.800 | Local | | 102.490618 | 607,131.67 | 101.631262 | 602,041.03 | -5,090.64 | 0.06 |
| | 600,000.000 | Base | | 102.490618 | 607,131.67 | 101.631262 | 602,041.03 | -5,090.64 | 0.06 |
| 3622AC4V9 | GNMA II POOL 787236 G2 01/54 FIXED 6.5 | | | | | 6.500000 | 20 Jan 2054 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| Original Face: | | 499,439.650 | Local | 103.377904 | 516,310.24 | 102.217247 | 510,513.46 | -5,796.78 | 0.05 |
| | | 500,000.000 | Base | 103.377904 | 516,310.24 | 102.217247 | 510,513.46 | -5,796.78 | 0.05 |
| 3622ACA67 | GNMA II POOL 786429 G2 06/52 FIXED 4 | | | | 4.000000 | 20 Jun 2052 | | | |
| Original Face: | | 183,165.490 | Local | 97.271926 | 178,168.60 | 94.142344 | 172,436.29 | -5,732.31 | 0.02 |
| | | 200,000.000 | Base | 97.271926 | 178,168.60 | 94.142344 | 172,436.29 | -5,732.31 | 0.02 |
| 3622ACCK4 | GNMA II POOL 786474 G2 01/53 FIXED 5 | | | | 5.000000 | 20 Jan 2053 | | | |
| Original Face: | | 370,056.400 | Local | 101.512226 | 375,652.49 | 99.076337 | 366,638.33 | -9,014.16 | 0.04 |
| | | 400,000.000 | Base | 101.512226 | 375,652.49 | 99.076337 | 366,638.33 | -9,014.16 | 0.04 |
| 3622ACEG1 | GNMA II POOL 786535 G2 02/53 FIXED 5.5 | | | | 5.500000 | 20 Feb 2053 | | | |
| Original Face: | | 285,221.990 | Local | 101.713819 | 290,110.18 | 100.914217 | 287,829.54 | -2,280.64 | 0.03 |
| | | 300,000.000 | Base | 101.713819 | 290,110.18 | 100.914217 | 287,829.54 | -2,280.64 | 0.03 |
| 3622ACFY1 | GNMA II POOL 786583 G2 03/52 FIXED 3 | | | | 3.000000 | 20 Mar 2052 | | | |
| Original Face: | | 843,145.920 | Local | 89.633571 | 755,741.80 | 88.515836 | 746,317.66 | -9,424.14 | 0.08 |
| | | 900,000.000 | Base | 89.633571 | 755,741.80 | 88.515836 | 746,317.66 | -9,424.14 | 0.07 |
| 3622ACKW9 | GNMA II POOL 786709 G2 05/53 FIXED 5 | | | | 5.000000 | 20 May 2053 | | | |
| Original Face: | | 189,984.450 | Local | 99.558732 | 189,146.11 | 98.490311 | 187,116.28 | -2,029.83 | 0.02 |
| | | 200,000.000 | Base | 99.558732 | 189,146.11 | 98.490311 | 187,116.28 | -2,029.83 | 0.02 |
| 3622ACLF5 | GNMA II POOL 786726 G2 03/51 FIXED 2 | | | | 2.000000 | 20 Mar 2051 | | | |
| Original Face: | | 1,128,466.820 | Local | 80.237921 | 905,458.31 | 80.039033 | 903,213.93 | -2,244.38 | 0.09 |
| | | 1,200,000.000 | Base | 80.237921 | 905,458.31 | 80.039033 | 903,213.93 | -2,244.38 | 0.09 |
| 3622ACP46 | GNMA II POOL 786843 G2 03/52 FIXED 3 | | | | 3.000000 | 20 Mar 2052 | | | |
| Original Face: | | 379,132.580 | Local | 87.716453 | 332,561.65 | 87.650452 | 332,311.42 | -250.23 | 0.03 |
| | | 400,000.000 | Base | 87.716453 | 332,561.65 | 87.650452 | 332,311.42 | -250.23 | 0.03 |
| 3622ACPG9 | GNMA II POOL 786823 G2 07/53 FIXED 5.5 | | | | 5.500000 | 20 Jul 2053 | | | |
| Original Face: | | 97,558.010 | Local | 97.183009 | 94,809.81 | 100.920400 | 98,455.93 | 3,646.12 | 0.01 |
| | | 100,000.000 | Base | 97.183009 | 94,809.81 | 100.920400 | 98,455.93 | 3,646.12 | 0.01 |
| 3622ACPQ7 | GNMA II POOL 786831 G2 07/53 FIXED 5.5 | | | | 5.500000 | 20 Jul 2053 | | | |
| Original Face: | | 290,821.900 | Local | 100.479758 | 292,217.14 | 101.130938 | 294,110.92 | 1,893.78 | 0.03 |
| | | 300,000.000 | Base | 100.479758 | 292,217.14 | 101.130938 | 294,110.92 | 1,893.78 | 0.03 |
| 3622ACPU8 | GNMA II POOL 786835 G2 08/53 FIXED 5.5 | | | | 5.500000 | 20 Aug 2053 | | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 490,324.250 | Local | 97.182883 | 476,511.24 | 100.546124 | 493,002.03 | 16,490.79 | 0.05 | |
| | 500,000.000 | Base | 97.182883 | 476,511.24 | 100.546124 | 493,002.03 | 16,490.79 | 0.05 | |
| 3622ACSD3 | GNMA II POOL 786916 G2 08/53 FIXED 5.5 | | | | 5.500000 | 20 Aug 2053 | | | |
| Original Face: | 1,277,900.910 | Local | 100.344351 | 1,282,301.38 | 101.038606 | 1,291,173.27 | 8,871.89 | 0.13 | |
| | 1,300,000.000 | Base | 100.344351 | 1,282,301.38 | 101.038606 | 1,291,173.27 | 8,871.89 | 0.12 | |
| 3622ACSR2 | GNMA II POOL 786928 G2 09/53 FIXED 6.5 | | | | 6.500000 | 20 Sep 2053 | | | |
| Original Face: | 194,609.250 | Local | 103.073764 | 200,591.08 | 102.004493 | 198,510.18 | -2,080.90 | 0.02 | |
| | 200,000.000 | Base | 103.073764 | 200,591.08 | 102.004493 | 198,510.18 | -2,080.90 | 0.02 | |
| 3622ACTU4 | GNMA II POOL 786963 G2 09/53 FIXED 6 | | | | 6.000000 | 20 Sep 2053 | | | |
| Original Face: | 1,246,917.950 | Local | 102.521645 | 1,278,360.79 | 101.777117 | 1,269,077.14 | -9,283.65 | 0.13 | |
| | 1,300,000.000 | Base | 102.521645 | 1,278,360.79 | 101.777117 | 1,269,077.14 | -9,283.65 | 0.12 | |
| 3622ACWT3 | GNMA II POOL 787058 G2 08/53 FIXED 5 | | | | 5.000000 | 20 Aug 2053 | | | |
| Original Face: | 962,211.190 | Local | 98.541343 | 948,175.83 | 98.802434 | 950,688.08 | 2,512.25 | 0.10 | |
| | 1,000,000.000 | Base | 98.541343 | 948,175.83 | 98.802434 | 950,688.08 | 2,512.25 | 0.09 | |
| 3622ACX21 | GNMA II POOL 787097 G2 08/53 FIXED 5 | | | | 5.000000 | 20 Aug 2053 | | | |
| Original Face: | 291,165.680 | Local | 98.251161 | 286,073.66 | 98.587849 | 287,053.98 | 980.32 | 0.03 | |
| | 300,000.000 | Base | 98.251161 | 286,073.66 | 98.587849 | 287,053.98 | 980.32 | 0.03 | |
| 3622ACZT0 | GNMA II POOL 787154 G2 11/53 FIXED 6.5 | | | | 6.500000 | 20 Nov 2053 | | | |
| Original Face: | 199,228.180 | Local | 103.201952 | 205,607.37 | 102.659544 | 204,526.74 | -1,080.63 | 0.02 | |
| | 200,000.000 | Base | 103.201952 | 205,607.37 | 102.659544 | 204,526.74 | -1,080.63 | 0.02 | |
| 36241LL79 | GNMA II POOL 783050 G2 07/40 FIXED 5 | | | | 5.000000 | 20 Jul 2040 | | | |
| Original Face: | 19,573.360 | Local | 104.000284 | 20,356.35 | 99.816370 | 19,537.42 | -818.93 | 0.00 | |
| | 500,000.000 | Base | 104.000284 | 20,356.35 | 99.816370 | 19,537.42 | -818.93 | 0.00 | |
| 36241LW51 | GNMA II POOL 783368 G2 07/41 FIXED 4.5 | | | | 4.500000 | 20 Jul 2041 | | | |
| Original Face: | 20,747.810 | Local | 105.631534 | 21,916.23 | 98.621128 | 20,461.72 | -1,454.51 | 0.00 | |
| | 400,000.000 | Base | 105.631534 | 21,916.23 | 98.621128 | 20,461.72 | -1,454.51 | 0.00 | |
| 36251FAY2 | GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA | | | | 0.962196 | 10 Feb 2048 | | | |
| Original Face: | 2,690,804.310 | Local | 4.088127 | 110,003.49 | 0.381060 | 10,253.58 | -99,749.91 | 0.00 | |
| | 4,130,000.000 | Base | 4.088127 | 110,003.49 | 0.381060 | 10,253.58 | -99,749.91 | 0.00 | |
| 36252WAZ1 | GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA | | | | 0.793076 | 10 Apr 2047 | | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 50,432.870 | Local | 157.156097 | 79,258.33 | 0.006890 | 3.47 | -79,254.86 | 0.00 | |
| | 2,770,000.000 | Base | 157.156097 | 79,258.33 | 0.006890 | 3.47 | -79,254.86 | 0.00 | |
| 36255TAA0 | GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A | | | | 7.173000 | 15 Sep 2031 | | | |
| Original Face: | 311,547.660 | Local | 100.000000 | 311,547.66 | 65.078290 | 202,749.89 | -108,797.77 | 0.02 | |
| | 350,000.000 | Base | 100.000000 | 311,547.66 | 65.078290 | 202,749.89 | -108,797.77 | 0.02 | |
| 36264FAK7 | HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375 | | | | 3.375000 | 24 Mar 2027 | | | |
| Original Face: | 340,000.000 | Local | 99.865150 | 339,541.51 | 95.711194 | 325,418.06 | -14,123.45 | 0.03 | |
| | | Base | 99.865150 | 339,541.51 | 95.711194 | 325,418.06 | -14,123.45 | 0.03 | |
| 36264FAL5 | HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375 | | | | 3.375000 | 24 Mar 2029 | | | |
| Original Face: | 470,000.000 | Local | 99.465323 | 467,487.02 | 92.984639 | 437,027.80 | -30,459.22 | 0.05 | |
| | | Base | 99.465323 | 467,487.02 | 92.984639 | 437,027.80 | -30,459.22 | 0.04 | |
| 36264FAM3 | HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625 | | | | 3.625000 | 24 Mar 2032 | | | |
| Original Face: | 290,000.000 | Local | 99.876141 | 289,640.81 | 90.240919 | 261,698.67 | -27,942.14 | 0.03 | |
| | | Base | 99.876141 | 289,640.81 | 90.240919 | 261,698.67 | -27,942.14 | 0.03 | |
| 36264YAA8 | GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A | | | | 6.590480 | 15 May 2026 | | | |
| Original Face: | 510,000.000 | Local | 100.000000 | 510,000.00 | 93.036850 | 474,487.94 | -35,512.06 | 0.05 | |
| | 510,000.000 | Base | 100.000000 | 510,000.00 | 93.036850 | 474,487.94 | -35,512.06 | 0.05 | |
| 36831BAB0 | GCAT GCAT 2024 INV1 1A2 144A | | | | 5.500000 | 25 Jan 2054 | | | |
| Original Face: | 1,394,709.800 | Local | 98.093319 | 1,368,117.14 | 98.374500 | 1,372,038.79 | 3,921.65 | 0.14 | |
| | 1,410,000.000 | Base | 98.093319 | 1,368,117.14 | 98.374500 | 1,372,038.79 | 3,921.65 | 0.13 | |
| 369550BH0 | GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25 | | | | 4.250000 | 01 Apr 2040 | | | |
| Original Face: | 20,000.000 | Local | 115.550150 | 23,110.03 | 90.470512 | 18,094.10 | -5,015.93 | 0.00 | |
| | | Base | 115.550150 | 23,110.03 | 90.470512 | 18,094.10 | -5,015.93 | 0.00 | |
| 369550BJ6 | GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25 | | | | 4.250000 | 01 Apr 2050 | | | |
| Original Face: | 380,000.000 | Local | 127.181429 | 483,289.43 | 87.211012 | 331,401.85 | -151,887.58 | 0.03 | |
| | | Base | 127.181429 | 483,289.43 | 87.211012 | 331,401.85 | -151,887.58 | 0.03 | |
| 37045VAF7 | GENERAL MOTORS CO SR UNSECURED 10/43 6.25 | | | | 6.250000 | 02 Oct 2043 | | | |
| Original Face: | 50,000.000 | Local | 111.959740 | 55,979.87 | 102.367434 | 51,183.72 | -4,796.15 | 0.01 | |
| | | Base | 111.959740 | 55,979.87 | 102.367434 | 51,183.72 | -4,796.15 | 0.00 | |
| 37045VAK6 | GENERAL MOTORS CO SR UNSECURED 04/36 6.6 | | | | 6.600000 | 01 Apr 2036 | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | 115.290000 | 34,587.00 | 106.328988 | 31,898.70 | -2,688.30 | 0.00 |
| | | Base | | 115.290000 | 34,587.00 | 106.328988 | 31,898.70 | -2,688.30 | 0.00 |
| 37045VAP5 | GENERAL MOTORS CO SR UNSECURED 04/38 5.15 | | | | | 5.150000 | 01 Apr 2038 | | |
| | 30,000.000 | Local | | 104.652600 | 31,395.78 | 93.931502 | 28,179.45 | -3,216.33 | 0.00 |
| | | Base | | 104.652600 | 31,395.78 | 93.931502 | 28,179.45 | -3,216.33 | 0.00 |
| 37045VAT7 | GENERAL MOTORS CO SR UNSECURED 04/49 5.95 | | | | | 5.950000 | 01 Apr 2049 | | |
| | 140,000.000 | Local | | 94.516164 | 132,322.63 | 98.748880 | 138,248.43 | 5,925.80 | 0.01 |
| | | Base | | 94.516164 | 132,322.63 | 98.748880 | 138,248.43 | 5,925.80 | 0.01 |
| 37045VAV2 | GENERAL MOTORS CO SR UNSECURED 10/25 6.125 | | | | | 6.125000 | 01 Oct 2025 | | |
| | 210,000.000 | Local | | 99.968519 | 209,933.89 | 100.826026 | 211,734.65 | 1,800.76 | 0.02 |
| | | Base | | 99.968519 | 209,933.89 | 100.826026 | 211,734.65 | 1,800.76 | 0.02 |
| 37045VAZ3 | GENERAL MOTORS CO SR UNSECURED 10/32 5.6 | | | | | 5.600000 | 15 Oct 2032 | | |
| | 120,000.000 | Local | | 94.453083 | 113,343.70 | 101.280335 | 121,536.40 | 8,192.70 | 0.01 |
| | | Base | | 94.453083 | 113,343.70 | 101.280335 | 121,536.40 | 8,192.70 | 0.01 |
| 37045XBT2 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35 | | | | | 4.350000 | 17 Jan 2027 | | |
| | 40,000.000 | Local | | 100.388700 | 40,155.48 | 97.691335 | 39,076.53 | -1,078.95 | 0.00 |
| | | Base | | 100.388700 | 40,155.48 | 97.691335 | 39,076.53 | -1,078.95 | 0.00 |
| 375558AW3 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | | | | | 3.700000 | 01 Apr 2024 | | |
| | 330,000.000 | Local | | 100.000015 | 330,000.05 | 100.000000 | 330,000.00 | -0.05 | 0.03 |
| | | Base | | 100.000015 | 330,000.05 | 100.000000 | 330,000.00 | -0.05 | 0.03 |
| 375558BD4 | GILEAD SCIENCES INC SR UNSECURED 03/46 4.75 | | | | | 4.750000 | 01 Mar 2046 | | |
| | 160,000.000 | Local | | 102.269244 | 163,630.79 | 91.739892 | 146,783.83 | -16,846.96 | 0.02 |
| | | Base | | 102.269244 | 163,630.79 | 91.739892 | 146,783.83 | -16,846.96 | 0.01 |
| 378272AN8 | GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4 | | | | | 4.000000 | 27 Mar 2027 | | |
| | 1,140,000.000 | Local | | 99.962516 | 1,139,572.68 | 96.706741 | 1,102,456.85 | -37,115.83 | 0.11 |
| | | Base | | 99.962516 | 1,139,572.68 | 96.706741 | 1,102,456.85 | -37,115.83 | 0.11 |
| 38138LAL2 | GOLDENTREE LOAN MANAGEMENT US GLM 2020 7A AR 144A | | | | | 6.649420 | 20 Apr 2034 | | |
| | 540,000.000 | Local | | 99.159604 | 535,461.86 | 100.074300 | 540,401.22 | 4,939.36 | 0.06 |
| Original Face: | 540,000.000 | Base | | 99.159604 | 535,461.86 | 100.074300 | 540,401.22 | 4,939.36 | 0.05 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75 | | | | | 6.750000 | 01 Oct 2037 | | |

& Issue has redenominated but Local is not converted
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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 540,000.000 | Local 117.607119 | 635,078.44 | 109.288720 | 590,159.09 | -44,919.35 | 0.06 |
| | | | Base 117.607119 | 635,078.44 | 109.288720 | 590,159.09 | -44,919.35 | 0.06 |
| 38141GGM0 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25 | | | | 6.250000 | 01 Feb 2041 | | |
| | | 320,000.000 | Local 100.353281 | 321,130.50 | 108.532205 | 347,303.06 | 26,172.56 | 0.04 |
| | | | Base 100.353281 | 321,130.50 | 108.532205 | 347,303.06 | 26,172.56 | 0.03 |
| 38141GVM3 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | | | | 4.000000 | 03 Mar 2024 | | |
| | | 0.000 | Local 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | | Base 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 38141GWV2 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR | | | | 3.814000 | 23 Apr 2029 | | |
| | | 1,210,000.000 | Local 103.596331 | 1,253,515.61 | 94.788128 | 1,146,936.35 | -106,579.26 | 0.12 |
| | | | Base 103.596331 | 1,253,515.61 | 94.788128 | 1,146,936.35 | -106,579.26 | 0.11 |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR | | | | 4.223000 | 01 May 2029 | | |
| | | 890,000.000 | Local 104.787849 | 932,611.86 | 96.301356 | 857,082.07 | -75,529.79 | 0.09 |
| | | | Base 104.787849 | 932,611.86 | 96.301356 | 857,082.07 | -75,529.79 | 0.08 |
| 38141GXJ8 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5 | | | | 3.500000 | 01 Apr 2025 | | |
| | | 350,000.000 | Local 101.251023 | 354,378.58 | 98.121735 | 343,426.07 | -10,952.51 | 0.04 |
| | | | Base 101.251023 | 354,378.58 | 98.121735 | 343,426.07 | -10,952.51 | 0.03 |
| 38141GZR8 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR | | | | 3.615000 | 15 Mar 2028 | | |
| | | 140,000.000 | Local 100.267064 | 140,373.89 | 95.709813 | 133,993.74 | -6,380.15 | 0.01 |
| | | | Base 100.267064 | 140,373.89 | 95.709813 | 133,993.74 | -6,380.15 | 0.01 |
| 381427AA1 | GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR | | | | 6.370360 | 29 Dec 2049 | | |
| | | 8,000.000 | Local 81.057625 | 6,484.61 | 83.981930 | 6,718.55 | 233.94 | 0.00 |
| | | | Base 81.057625 | 6,484.61 | 83.981930 | 6,718.55 | 233.94 | 0.00 |
| 38145GAH3 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5 | | | | 3.500000 | 16 Nov 2026 | | |
| | | 570,000.000 | Local 99.766237 | 568,667.55 | 95.791508 | 546,011.60 | -22,655.95 | 0.06 |
| | | | Base 99.766237 | 568,667.55 | 95.791508 | 546,011.60 | -22,655.95 | 0.05 |
| 38148LAF3 | GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15 | | | | 5.150000 | 22 May 2045 | | |
| | | 1,140,000.000 | Local 115.854460 | 1,320,740.84 | 96.831145 | 1,103,875.05 | -216,865.79 | 0.11 |
| | | | Base 115.854460 | 1,320,740.84 | 96.831145 | 1,103,875.05 | -216,865.79 | 0.11 |
| 38374YVW0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS | | | | 1.206770 | 20 Jan 2040 | | |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



As of: March 28, 2024

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 652.290 | Local | 481.385580 | 3,140.03 | 0.332710 | 2.17 | -3,137.86 | 0.00 | |
| | 258,000.000 | Base | 481.385580 | 3,140.03 | 0.332710 | 2.17 | -3,137.86 | 0.00 | |
| 38375BCN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC | | | | | 6.451070 | 20 May 2060 | | |
| Original Face: | 60,446.610 | Local | 101.853818 | 61,567.18 | 100.547750 | 60,777.71 | -789.47 | 0.01 | |
| | 670,000.000 | Base | 101.853818 | 61,567.18 | 100.547750 | 60,777.71 | -789.47 | 0.01 | |
| 38375BGF3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF | | | | | 5.774430 | 20 Oct 2060 | | |
| Original Face: | 172,171.240 | Local | 100.000000 | 172,171.24 | 99.656410 | 171,579.68 | -591.56 | 0.02 | |
| | 1,150,000.000 | Base | 100.000000 | 172,171.24 | 99.656410 | 171,579.68 | -591.56 | 0.02 | |
| 38375BLE0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF | | | | | 5.944430 | 20 Mar 2061 | | |
| Original Face: | 20,124.690 | Local | 99.990857 | 20,122.85 | 99.887520 | 20,102.05 | -20.80 | 0.00 | |
| | 200,000.000 | Base | 99.990857 | 20,122.85 | 99.887520 | 20,102.05 | -20.80 | 0.00 | |
| 38375CWH9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN | | | | | 1.158850 | 16 Apr 2042 | | |
| Original Face: | 584,864.500 | Local | 36.985526 | 216,315.21 | 13.182590 | 77,100.29 | -139,214.92 | 0.01 | |
| | 4,700,000.000 | Base | 36.985526 | 216,315.21 | 13.182590 | 77,100.29 | -139,214.92 | 0.01 | |
| 38375UQY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA | | | | | 5.874430 | 20 Oct 2064 | | |
| Original Face: | 703,813.460 | Local | 100.027648 | 704,008.05 | 99.757190 | 702,104.53 | -1,903.52 | 0.07 | |
| | 3,000,000.000 | Base | 100.027648 | 704,008.05 | 99.757190 | 702,104.53 | -1,903.52 | 0.07 | |
| 38377EEZ3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS | | | | | 1.036770 | 20 Apr 2040 | | |
| Original Face: | 11,366.810 | Local | 92.028546 | 10,460.71 | 10.817510 | 1,229.61 | -9,231.10 | 0.00 | |
| | 300,000.000 | Base | 92.028546 | 10,460.71 | 10.817510 | 1,229.61 | -9,231.10 | 0.00 | |
| 38378D2U8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA | | | | | 0.606770 | 20 Mar 2042 | | |
| Original Face: | 742,650.100 | Local | 31.177598 | 231,540.46 | 9.404530 | 69,842.75 | -161,697.71 | 0.01 | |
| | 4,800,000.000 | Base | 31.177598 | 231,540.46 | 9.404530 | 69,842.75 | -161,697.71 | 0.01 | |
| 38378KUV9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA | | | | | 0.525120 | 16 Mar 2047 | | |
| Original Face: | 374,919.830 | Local | 51.595911 | 193,443.30 | 0.772470 | 2,896.14 | -190,547.16 | 0.00 | |
| | 5,680,000.000 | Base | 51.595911 | 193,443.30 | 0.772470 | 2,896.14 | -190,547.16 | 0.00 | |
| 38378KYP8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD | | | | | 2.833420 | 16 Nov 2047 | | |
| Original Face: | 108,590.050 | Local | 102.400063 | 111,196.28 | 89.072340 | 96,723.70 | -14,472.58 | 0.01 | |
| | 600,000.000 | Base | 102.400063 | 111,196.28 | 89.072340 | 96,723.70 | -14,472.58 | 0.01 | |
| 38378NWU3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM | | | | | 3.536380 | 16 Jun 2048 | | |

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FUND: HBCR



As of: March 28, 2024

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 3,775.840 | Local | 102.292470 | 3,862.40 | 93.496080 | 3,530.26 | -332.14 | 0.00 | |
| | 100,000.000 | Base | 102.292470 | 3,862.40 | 93.496080 | 3,530.26 | -332.14 | 0.00 | |
| 38378XQX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB | | | | | 0.207510 | 16 Aug 2054 | | |
| Original Face: | 1,821,275.620 | Local | 19.937432 | 363,115.59 | 0.599630 | 10,920.92 | -352,194.67 | 0.00 | |
| | 9,230,000.000 | Base | 19.937432 | 363,115.59 | 0.599630 | 10,920.92 | -352,194.67 | 0.00 | |
| 38379GZ83 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA | | | | | 4.000000 | 20 Nov 2044 | | |
| Original Face: | 243,621.770 | Local | 199.664882 | 486,427.12 | 19.607680 | 47,768.58 | -438,658.54 | 0.00 | |
| | 3,000,000.000 | Base | 199.664882 | 486,427.12 | 19.607680 | 47,768.58 | -438,658.54 | 0.00 | |
| 38380PXV1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD | | | | | 1.450000 | 16 Jan 2063 | | |
| Original Face: | 983,169.940 | Local | 84.698617 | 832,731.34 | 75.242860 | 739,765.18 | -92,966.16 | 0.08 | |
| | 1,700,000.000 | Base | 84.698617 | 832,731.34 | 75.242860 | 739,765.18 | -92,966.16 | 0.07 | |
| 38380QAW2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL | | | | | 6.594430 | 20 May 2070 | | |
| Original Face: | 363,069.550 | Local | 103.045375 | 374,126.38 | 100.473710 | 364,789.45 | -9,336.93 | 0.04 | |
| | 600,000.000 | Base | 103.045375 | 374,126.38 | 100.473710 | 364,789.45 | -9,336.93 | 0.03 | |
| 38380QBN1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF | | | | | 6.694430 | 20 Apr 2070 | | |
| Original Face: | 193,790.350 | Local | 102.581532 | 198,793.11 | 101.296310 | 196,302.47 | -2,490.64 | 0.02 | |
| | 400,000.000 | Base | 102.581532 | 198,793.11 | 101.296310 | 196,302.47 | -2,490.64 | 0.02 | |
| 38380QDH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F | | | | | 5.944430 | 20 Jul 2070 | | |
| Original Face: | 146,438.170 | Local | 100.126442 | 146,623.33 | 97.967440 | 143,461.73 | -3,161.60 | 0.01 | |
| | 300,000.000 | Base | 100.126442 | 146,623.33 | 97.967440 | 143,461.73 | -3,161.60 | 0.01 | |
| 38380QGQ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA | | | | | 5.894430 | 20 Jul 2070 | | |
| Original Face: | 925,229.800 | Local | 99.781264 | 923,205.99 | 97.651080 | 903,496.89 | -19,709.10 | 0.09 | |
| | 1,500,000.000 | Base | 99.781264 | 923,205.99 | 97.651080 | 903,496.89 | -19,709.10 | 0.09 | |
| 38380QGU0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC | | | | | 5.894430 | 20 Jul 2070 | | |
| Original Face: | 1,617,118.000 | Local | 99.854999 | 1,614,773.17 | 97.657970 | 1,579,244.61 | -35,528.56 | 0.16 | |
| | 3,500,000.000 | Base | 99.854999 | 1,614,773.17 | 97.657970 | 1,579,244.61 | -35,528.56 | 0.15 | |
| 38380RET3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO | | | | | 1.009190 | 16 Sep 2062 | | |
| Original Face: | 8,971,453.130 | Local | 8.191636 | 734,908.81 | 6.473280 | 580,747.28 | -154,161.53 | 0.06 | |
| | 10,350,000.000 | Base | 8.191636 | 734,908.81 | 6.473280 | 580,747.28 | -154,161.53 | 0.06 | |
| 38380RRS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB | | | | | 1.340000 | 16 Jun 2063 | | |

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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: | 501,687.890 | Local | 83.131032 | 417,058.32 | 74.416130 | 373,336.71 | -43,721.61 | 0.04 | |
| | 700,000.000 | Base | 83.131032 | 417,058.32 | 74.416130 | 373,336.71 | -43,721.61 | 0.04 | |
| 38380RRU6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 IO | | | | | 1.325200 | 16 Jun 2063 | | |
| Original Face: | 2,651,778.850 | Local | 9.351546 | 247,982.31 | 9.381250 | 248,770.00 | 787.69 | 0.03 | |
| | 3,700,000.000 | Base | 9.351546 | 247,982.31 | 9.381250 | 248,770.00 | 787.69 | 0.02 | |
| 38380RTP5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 21 AH | | | | | 1.400000 | 16 Jun 2063 | | |
| Original Face: | 948,589.140 | Local | 84.030709 | 797,106.18 | 75.138540 | 712,756.03 | -84,350.15 | 0.07 | |
| | 1,100,000.000 | Base | 84.030709 | 797,106.18 | 75.138540 | 712,756.03 | -84,350.15 | 0.07 | |
| 38381DY87 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 169 IO | | | | | 1.112290 | 16 Jun 2061 | | |
| Original Face: | 2,903,800.130 | Local | 8.117762 | 235,723.58 | 8.148290 | 236,610.06 | 886.48 | 0.02 | |
| | 3,100,000.000 | Base | 8.117762 | 235,723.58 | 8.148290 | 236,610.06 | 886.48 | 0.02 | |
| 38381EQD3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z | | | | | 1.900000 | 16 Mar 2064 | | |
| Original Face: | 208,398.360 | Local | 66.036307 | 137,618.58 | 47.694900 | 99,395.39 | -38,223.19 | 0.01 | |
| | 200,000.000 | Base | 66.036307 | 137,618.58 | 47.694900 | 99,395.39 | -38,223.19 | 0.01 | |
| 38381ETU2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B | | | | | 1.850000 | 16 Feb 2061 | | |
| Original Face: | 100,000.000 | Local | 71.935760 | 71,935.76 | 49.682400 | 49,682.40 | -22,253.36 | 0.01 | |
| | 100,000.000 | Base | 71.935760 | 71,935.76 | 49.682400 | 49,682.40 | -22,253.36 | 0.00 | |
| 38381H8D6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 IA | | | | | 0.611140 | 16 Jun 2064 | | |
| Original Face: | 1,999,686.260 | Local | 6.227815 | 124,536.76 | 6.307750 | 126,135.21 | 1,598.45 | 0.01 | |
| | 2,000,000.000 | Base | 6.227815 | 124,536.76 | 6.307750 | 126,135.21 | 1,598.45 | 0.01 | |
| 38381H8H7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH | | | | | 2.000000 | 16 Jun 2064 | | |
| Original Face: | 1,999,686.260 | Local | 76.043966 | 1,520,640.73 | 77.099270 | 1,541,743.51 | 21,102.78 | 0.16 | |
| | 2,000,000.000 | Base | 76.043966 | 1,520,640.73 | 77.099270 | 1,541,743.51 | 21,102.78 | 0.15 | |
| 38381HB67 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE | | | | | 3.000000 | 16 Oct 2064 | | |
| Original Face: | 300,000.000 | Local | 77.423877 | 232,271.63 | 73.347720 | 220,043.16 | -12,228.47 | 0.02 | |
| | 300,000.000 | Base | 77.423877 | 232,271.63 | 73.347720 | 220,043.16 | -12,228.47 | 0.02 | |
| 38381HCN9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z | | | | | 2.000000 | 16 Feb 2064 | | |
| Original Face: | 414,926.200 | Local | 74.399197 | 308,701.76 | 54.703870 | 226,980.69 | -81,721.07 | 0.02 | |
| | 400,000.000 | Base | 74.399197 | 308,701.76 | 54.703870 | 226,980.69 | -81,721.07 | 0.02 | |
| 38381HK26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO | | | | | 0.749490 | 16 Jul 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 | |
| Original Face: | | 1,485,913.960 | Local | 6.719224 | 99,841.88 | 6.441760 | 95,719.01 | -4,122.87 | 0.01 |
| | | 1,500,000.000 | Base | 6.719224 | 99,841.88 | 6.441760 | 95,719.01 | -4,122.87 | 0.01 |
| 38381HL25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO | | | | 0.696850 | 16 Jul 2064 | | | |
| Original Face: | | 1,478,495.570 | Local | 7.011529 | 103,665.14 | 6.247440 | 92,368.12 | -11,297.02 | 0.01 |
| | | 1,500,000.000 | Base | 7.011529 | 103,665.14 | 6.247440 | 92,368.12 | -11,297.02 | 0.01 |
| 38381JZQ3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 179 IO | | | | 0.611370 | 16 Sep 2063 | | | |
| Original Face: | | 8,238,581.810 | Local | 3.972130 | 327,247.15 | 4.057000 | 334,239.26 | 6,992.11 | 0.03 |
| | | 8,300,000.000 | Base | 3.972130 | 327,247.15 | 4.057000 | 334,239.26 | 6,992.11 | 0.03 |
| 38382EDP9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI | | | | 3.500000 | 20 Apr 2050 | | | |
| Original Face: | | 238,659.620 | Local | 13.919833 | 33,221.02 | 18.009420 | 42,981.21 | 9,760.19 | 0.00 |
| | | 400,000.000 | Base | 13.919833 | 33,221.02 | 18.009420 | 42,981.21 | 9,760.19 | 0.00 |
| 38382EDT1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI | | | | 3.500000 | 20 Apr 2050 | | | |
| Original Face: | | 67,615.900 | Local | 11.799133 | 7,978.09 | 18.046270 | 12,202.15 | 4,224.06 | 0.00 |
| | | 100,000.000 | Base | 11.799133 | 7,978.09 | 18.046270 | 12,202.15 | 4,224.06 | 0.00 |
| 38382HM98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI | | | | 2.500000 | 20 Aug 2050 | | | |
| Original Face: | | 506,181.450 | Local | 9.940736 | 50,318.16 | 13.669780 | 69,193.89 | 18,875.73 | 0.01 |
| | | 700,000.000 | Base | 9.940736 | 50,318.16 | 13.669780 | 69,193.89 | 18,875.73 | 0.01 |
| 38382HS35 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL | | | | 2.500000 | 20 Aug 2050 | | | |
| Original Face: | | 135,807.480 | Local | 10.346367 | 14,051.14 | 12.749410 | 17,314.65 | 3,263.51 | 0.00 |
| | | 200,000.000 | Base | 10.346367 | 14,051.14 | 12.749410 | 17,314.65 | 3,263.51 | 0.00 |
| 38382HY87 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN | | | | 2.500000 | 20 Aug 2050 | | | |
| Original Face: | | 213,267.930 | Local | 10.224313 | 21,805.18 | 13.338590 | 28,446.93 | 6,641.75 | 0.00 |
| | | 300,000.000 | Base | 10.224313 | 21,805.18 | 13.338590 | 28,446.93 | 6,641.75 | 0.00 |
| 38382JZK5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE | | | | 2.500000 | 20 Sep 2050 | | | |
| Original Face: | | 221,871.910 | Local | 9.988146 | 22,160.89 | 13.355260 | 29,631.57 | 7,470.68 | 0.00 |
| | | 300,000.000 | Base | 9.988146 | 22,160.89 | 13.355260 | 29,631.57 | 7,470.68 | 0.00 |
| 38382KG64 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH | | | | 2.500000 | 20 Oct 2050 | | | |
| Original Face: | | 154,361.380 | Local | 9.515968 | 14,688.98 | 13.309080 | 20,544.08 | 5,855.10 | 0.00 |
| | | 200,000.000 | Base | 9.515968 | 14,688.98 | 13.309080 | 20,544.08 | 5,855.10 | 0.00 |
| 38382KQ97 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI | | | | 2.500000 | 20 Oct 2050 | | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 672,123.500 | Local | 10.672734 | 71,733.95 | 13.384010 | 89,957.08 | 18,223.13 | 0.01 | |
| | 900,000.000 | Base | 10.672734 | 71,733.95 | 13.384010 | 89,957.08 | 18,223.13 | 0.01 | |
| 38382KS87 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI | | | | 2.500000 | 20 Oct 2050 | | | |
| Original Face: | 221,609.880 | Local | 10.306386 | 22,839.97 | 14.313780 | 31,720.75 | 8,880.78 | 0.00 | |
| | 300,000.000 | Base | 10.306386 | 22,839.97 | 14.313780 | 31,720.75 | 8,880.78 | 0.00 | |
| 38382LNV9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI | | | | 2.500000 | 20 Nov 2050 | | | |
| Original Face: | 2,065,129.150 | Local | 12.622011 | 260,660.82 | 13.761850 | 284,199.98 | 23,539.16 | 0.03 | |
| | 3,000,000.000 | Base | 12.622011 | 260,660.82 | 13.761850 | 284,199.98 | 23,539.16 | 0.03 | |
| 38382LXR7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI | | | | 2.000000 | 20 Dec 2050 | | | |
| Original Face: | 1,559,261.950 | Local | 9.486926 | 147,926.03 | 11.095700 | 173,011.03 | 25,085.00 | 0.02 | |
| | 2,200,000.000 | Base | 9.486926 | 147,926.03 | 11.095700 | 173,011.03 | 25,085.00 | 0.02 | |
| 38382NT31 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI | | | | 2.500000 | 20 Feb 2051 | | | |
| Original Face: | 447,684.850 | Local | 15.044422 | 67,351.60 | 17.437600 | 78,065.49 | 10,713.89 | 0.01 | |
| | 500,000.000 | Base | 15.044422 | 67,351.60 | 17.437600 | 78,065.49 | 10,713.89 | 0.01 | |
| 38382T4P6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI | | | | 2.500000 | 20 May 2051 | | | |
| Original Face: | 150,233.970 | Local | 10.872667 | 16,334.44 | 10.411490 | 15,641.59 | -692.85 | 0.00 | |
| | 200,000.000 | Base | 10.872667 | 16,334.44 | 10.411490 | 15,641.59 | -692.85 | 0.00 | |
| 38382UG39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI | | | | 2.500000 | 20 Jun 2051 | | | |
| Original Face: | 665,780.790 | Local | 14.038573 | 93,466.12 | 13.314260 | 88,643.79 | -4,822.33 | 0.01 | |
| | 800,000.000 | Base | 14.038573 | 93,466.12 | 13.314260 | 88,643.79 | -4,822.33 | 0.01 | |
| 38382XZT5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 138 IK | | | | 3.000000 | 20 Jul 2051 | | | |
| Original Face: | 815,742.310 | Local | 14.056323 | 114,663.37 | 14.297450 | 116,630.35 | 1,966.98 | 0.01 | |
| | 1,000,000.000 | Base | 14.056323 | 114,663.37 | 14.297450 | 116,630.35 | 1,966.98 | 0.01 | |
| 38383CRU6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 188 PA | | | | 2.000000 | 20 Oct 2051 | | | |
| Original Face: | 411,385.790 | Local | 84.661172 | 348,284.03 | 82.186970 | 338,105.52 | -10,178.51 | 0.03 | |
| | 600,000.000 | Base | 84.661172 | 348,284.03 | 82.186970 | 338,105.52 | -10,178.51 | 0.03 | |
| 38383FHR7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P | | | | 2.000000 | 20 Jun 2051 | | | |
| Original Face: | 164,556.360 | Local | 86.292350 | 141,999.55 | 86.630440 | 142,555.90 | 556.35 | 0.01 | |
| | 200,000.000 | Base | 86.292350 | 141,999.55 | 86.630440 | 142,555.90 | 556.35 | 0.01 | |
| 38383LDU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT | | | | 2.500000 | 20 Oct 2051 | | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 644,266.230 | Local | | 85.209886 | 548,978.52 | 83.004540 | 534,770.22 | -14,208.30 | 0.06 |
| | 700,000.000 | Base | | 85.209886 | 548,978.52 | 83.004540 | 534,770.22 | -14,208.30 | 0.05 |
| 38383R7N1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 99 JW | | | | | 2.500000 | 20 Jan 2052 | | |
| Original Face: | 200,000.000 | Local | | 81.130600 | 162,261.20 | 80.053150 | 160,106.30 | -2,154.90 | 0.02 |
| | 200,000.000 | Base | | 81.130600 | 162,261.20 | 80.053150 | 160,106.30 | -2,154.90 | 0.02 |
| 38383RXB8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 81 CI | | | | | 3.000000 | 20 Sep 2050 | | |
| Original Face: | 772,376.160 | Local | | 14.054359 | 108,552.52 | 14.406990 | 111,276.16 | 2,723.64 | 0.01 |
| | 900,000.000 | Base | | 14.054359 | 108,552.52 | 14.406990 | 111,276.16 | 2,723.64 | 0.01 |
| 39843PAG8 | GRIFOLS WORLDWIDE OPERATIONS U 2019 USD TERM LOAN B | | | | | | 15 Nov 2027 | | |
| | 232,515.240 | Local | | 99.925996 | 232,343.17 | 96.812500 | 225,103.82 | -7,239.35 | 0.02 |
| | | Base | | 99.925996 | 232,343.17 | 96.812500 | 225,103.82 | -7,239.35 | 0.02 |
| 40139LAG8 | GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1 | | | | | 1.100000 | 23 Jun 2025 | | |
| | 110,000.000 | Local | | 99.976964 | 109,974.66 | 95.140322 | 104,654.35 | -5,320.31 | 0.01 |
| | | Base | | 99.976964 | 109,974.66 | 95.140322 | 104,654.35 | -5,320.31 | 0.01 |
| 404119BQ1 | HCA INC COMPANY GUAR 04/25 5.25 | | | | | 5.250000 | 15 Apr 2025 | | |
| | 180,000.000 | Local | | 100.304050 | 180,547.29 | 99.600930 | 179,281.67 | -1,265.62 | 0.02 |
| | | Base | | 100.304050 | 180,547.29 | 99.600930 | 179,281.67 | -1,265.62 | 0.02 |
| 404119BR9 | HCA INC COMPANY GUAR 02/25 5.375 | | | | | 5.375000 | 01 Feb 2025 | | |
| | 100,000.000 | Local | | 101.408270 | 101,408.27 | 99.722929 | 99,722.93 | -1,685.34 | 0.01 |
| | | Base | | 101.408270 | 101,408.27 | 99.722929 | 99,722.93 | -1,685.34 | 0.01 |
| 404119BT5 | HCA INC COMPANY GUAR 06/26 5.25 | | | | | 5.250000 | 15 Jun 2026 | | |
| | 30,000.000 | Local | | 100.174967 | 30,052.49 | 99.771783 | 29,931.53 | -120.96 | 0.00 |
| | | Base | | 100.174967 | 30,052.49 | 99.771783 | 29,931.53 | -120.96 | 0.00 |
| 404119BU2 | HCA INC COMPANY GUAR 02/27 4.5 | | | | | 4.500000 | 15 Feb 2027 | | |
| | 20,000.000 | Local | | 98.376750 | 19,675.35 | 98.075894 | 19,615.18 | -60.17 | 0.00 |
| | | Base | | 98.376750 | 19,675.35 | 98.075894 | 19,615.18 | -60.17 | 0.00 |
| 404119BV0 | HCA INC COMPANY GUAR 06/47 5.5 | | | | | 5.500000 | 15 Jun 2047 | | |
| | 40,000.000 | Local | | 102.388550 | 40,955.42 | 95.226292 | 38,090.52 | -2,864.90 | 0.00 |
| | | Base | | 102.388550 | 40,955.42 | 95.226292 | 38,090.52 | -2,864.90 | 0.00 |
| 404119BW8 | HCA INC COMPANY GUAR 02/29 5.875 | | | | | 5.875000 | 01 Feb 2029 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 220,000.000 | Local | | 108.549786 | 238,809.53 | 102.280288 | 225,016.63 | -13,792.90 | 0.02 |
| | | Base | | 108.549786 | 238,809.53 | 102.280288 | 225,016.63 | -13,792.90 | 0.02 |
| 404119CA5 | HCA INC COMPANY GUAR 09/30 3.5 | | | | | 3.500000 | 01 Sep 2030 | | |
| | 460,000.000 | Local | | 98.063537 | 451,092.27 | 90.470390 | 416,163.79 | -34,928.48 | 0.04 |
| | | Base | | 98.063537 | 451,092.27 | 90.470390 | 416,163.79 | -34,928.48 | 0.04 |
| 404121AH8 | HCA INC COMPANY GUAR 09/26 5.375 | | | | | 5.375000 | 01 Sep 2026 | | |
| | 60,000.000 | Local | | 100.000000 | 60,000.00 | 100.000047 | 60,000.03 | 0.03 | 0.01 |
| | | Base | | 100.000000 | 60,000.00 | 100.000047 | 60,000.03 | 0.03 | 0.01 |
| 404121AJ4 | HCA INC COMPANY GUAR 09/28 5.625 | | | | | 5.625000 | 01 Sep 2028 | | |
| | 60,000.000 | Local | | 100.941267 | 60,564.76 | 101.314945 | 60,788.97 | 224.21 | 0.01 |
| | | Base | | 100.941267 | 60,564.76 | 101.314945 | 60,788.97 | 224.21 | 0.01 |
| 404280AU3 | HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25 | | | | | 4.250000 | 18 Aug 2025 | | |
| | 340,000.000 | Local | | 99.864715 | 339,540.03 | 98.016379 | 333,255.69 | -6,284.34 | 0.03 |
| | | Base | | 99.864715 | 339,540.03 | 98.016379 | 333,255.69 | -6,284.34 | 0.03 |
| 404280CG2 | HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR | | | | | 2.099000 | 04 Jun 2026 | | |
| | 650,000.000 | Local | | 98.715465 | 641,650.52 | 95.931407 | 623,554.15 | -18,096.37 | 0.06 |
| | | Base | | 98.715465 | 641,650.52 | 95.931407 | 623,554.15 | -18,096.37 | 0.06 |
| 404280CH0 | HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR | | | | | 2.848000 | 04 Jun 2031 | | |
| | 530,000.000 | Local | | 101.751774 | 539,284.40 | 86.410098 | 457,973.52 | -81,310.88 | 0.05 |
| | | Base | | 101.751774 | 539,284.40 | 86.410098 | 457,973.52 | -81,310.88 | 0.04 |
| 404280DC0 | HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR | | | | | 4.762000 | 29 Mar 2033 | | |
| | 350,000.000 | Local | | 100.289669 | 351,013.84 | 92.909286 | 325,182.50 | -25,831.34 | 0.03 |
| | | Base | | 100.289669 | 351,013.84 | 92.909286 | 325,182.50 | -25,831.34 | 0.03 |
| 40439DAN8 | HPS LOAN MANAGEMENT HLM 15A 19 A1R 144A | | | | | 6.637810 | 22 Jan 2035 | | |
| | 330,000.000 | Local | | 98.387788 | 324,679.70 | 99.957100 | 329,858.43 | 5,178.73 | 0.03 |
| Original Face: | 330,000.000 | Base | | 98.387788 | 324,679.70 | 99.957100 | 329,858.43 | 5,178.73 | 0.03 |
| 406375AA3 | HALSEYPOINT CLO I, LTD. HLSY 2019 1A A1A1 144A | | | | | 6.929420 | 20 Jan 2033 | | |
| | 320,000.000 | Local | | 99.316553 | 317,812.97 | 100.011500 | 320,036.80 | 2,223.83 | 0.03 |
| Original Face: | 320,000.000 | Base | | 99.316553 | 317,812.97 | 100.011500 | 320,036.80 | 2,223.83 | 0.03 |
| 41151PAP0 | HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B | | | | | | 19 Oct 2027 | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 366,517.610 | Local 99.547825 | 364,860.31 | 99.901000 | 366,154.76 | 1,294.45 | 0.04 | |
| | | | Base 99.547825 | 364,860.31 | 99.901000 | 366,154.76 | 1,294.45 | 0.04 | |
| 413875AT2 | L3HARRIS TECH INC SR UNSECURED 04/45 5.054 | | | | 5.054000 | 27 Apr 2045 | | | |
| | | 50,000.000 | Local 102.067100 | 51,033.55 | 94.319915 | 47,159.96 | -3,873.59 | 0.00 | |
| | | | Base 102.067100 | 51,033.55 | 94.319915 | 47,159.96 | -3,873.59 | 0.00 | |
| 41975AAE2 | HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A | | | | 7.023010 | 15 May 2038 | | | |
| | | 2,090,000.000 | Local 100.000000 | 2,090,000.00 | 99.250000 | 2,074,325.00 | -15,675.00 | 0.21 | |
| Original Face: | | 2,090,000.000 | Base 100.000000 | 2,090,000.00 | 99.250000 | 2,074,325.00 | -15,675.00 | 0.20 | |
| 43133KAC9 | HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A | | | | 2.600000 | 01 Nov 2035 | | | |
| | | 941,368.820 | Local 100.000000 | 941,368.82 | 84.236100 | 792,972.38 | -148,396.44 | 0.08 | |
| Original Face: | | 1,010,000.000 | Base 100.000000 | 941,368.82 | 84.236100 | 792,972.38 | -148,396.44 | 0.08 | |
| 432833AQ4 | HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/32 6.125 | | | | 6.125000 | 01 Apr 2032 | | | |
| | | 180,000.000 | Local 100.194006 | 180,349.21 | 100.409000 | 180,736.20 | 386.99 | 0.02 | |
| | | | Base 100.194006 | 180,349.21 | 100.409000 | 180,736.20 | 386.99 | 0.02 | |
| 437076BS0 | HOME DEPOT INC SR UNSECURED 06/47 3.9 | | | | 3.900000 | 15 Jun 2047 | | | |
| | | 40,000.000 | Local 108.505600 | 43,402.24 | 81.720164 | 32,688.07 | -10,714.17 | 0.00 | |
| | | | Base 108.505600 | 43,402.24 | 81.720164 | 32,688.07 | -10,714.17 | 0.00 | |
| 437076BW1 | HOME DEPOT INC SR UNSECURED 12/28 3.9 | | | | 3.900000 | 06 Dec 2028 | | | |
| | | 30,000.000 | Local 110.619700 | 33,185.91 | 97.146079 | 29,143.82 | -4,042.09 | 0.00 | |
| | | | Base 110.619700 | 33,185.91 | 97.146079 | 29,143.82 | -4,042.09 | 0.00 | |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | 2.500000 | 15 Apr 2027 | | | |
| | | 180,000.000 | Local 102.683094 | 184,829.57 | 93.740095 | 168,732.17 | -16,097.40 | 0.02 | |
| | | | Base 102.683094 | 184,829.57 | 93.740095 | 168,732.17 | -16,097.40 | 0.02 | |
| 437076CB6 | HOME DEPOT INC SR UNSECURED 04/30 2.7 | | | | 2.700000 | 15 Apr 2030 | | | |
| | | 200,000.000 | Local 99.645680 | 199,291.36 | 89.112884 | 178,225.77 | -21,065.59 | 0.02 | |
| | | | Base 99.645680 | 199,291.36 | 89.112884 | 178,225.77 | -21,065.59 | 0.02 | |
| 437076CC4 | HOME DEPOT INC SR UNSECURED 04/40 3.3 | | | | 3.300000 | 15 Apr 2040 | | | |
| | | 230,000.000 | Local 101.768639 | 234,067.87 | 79.925245 | 183,828.06 | -50,239.81 | 0.02 | |
| | | | Base 101.768639 | 234,067.87 | 79.925245 | 183,828.06 | -50,239.81 | 0.02 | |
| 437076CD2 | HOME DEPOT INC SR UNSECURED 04/50 3.35 | | | | 3.350000 | 15 Apr 2050 | | | |

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Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | 107.001425 | 716,909.55 | 73.328990 | 491,304.23 | -225,605.32 | 0.05 |
| | | Base | | 107.001425 | 716,909.55 | 73.328990 | 491,304.23 | -225,605.32 | 0.05 |
| 438516CS3 | HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5 | | | | | 5.000000 | 01 Mar 2035 | | |
| | 620,000.000 | Local | | 99.626189 | 617,682.37 | 100.466272 | 622,890.89 | 5,208.52 | 0.06 |
| | | Base | | 99.626189 | 617,682.37 | 100.466272 | 622,890.89 | 5,208.52 | 0.06 |
| 444859BB7 | HUMANA INC SR UNSECURED 12/42 4.625 | | | | | 4.625000 | 01 Dec 2042 | | |
| | 50,000.000 | Local | | 101.249560 | 50,624.78 | 87.470608 | 43,735.30 | -6,889.48 | 0.00 |
| | | Base | | 101.249560 | 50,624.78 | 87.470608 | 43,735.30 | -6,889.48 | 0.00 |
| 444859BE1 | HUMANA INC SR UNSECURED 10/44 4.95 | | | | | 4.950000 | 01 Oct 2044 | | |
| | 40,000.000 | Local | | 104.176700 | 41,670.68 | 91.035923 | 36,414.37 | -5,256.31 | 0.00 |
| | | Base | | 104.176700 | 41,670.68 | 91.035923 | 36,414.37 | -5,256.31 | 0.00 |
| 444859BF8 | HUMANA INC SR UNSECURED 03/27 3.95 | | | | | 3.950000 | 15 Mar 2027 | | |
| | 220,000.000 | Local | | 100.566859 | 221,247.09 | 96.873367 | 213,121.41 | -8,125.68 | 0.02 |
| | | Base | | 100.566859 | 221,247.09 | 96.873367 | 213,121.41 | -8,125.68 | 0.02 |
| 444859BG6 | HUMANA INC SR UNSECURED 03/47 4.8 | | | | | 4.800000 | 15 Mar 2047 | | |
| | 10,000.000 | Local | | 102.951600 | 10,295.16 | 87.886504 | 8,788.65 | -1,506.51 | 0.00 |
| | | Base | | 102.951600 | 10,295.16 | 87.886504 | 8,788.65 | -1,506.51 | 0.00 |
| 444859BM3 | HUMANA INC SR UNSECURED 04/25 4.5 | | | | | 4.500000 | 01 Apr 2025 | | |
| | 50,000.000 | Local | | 102.419140 | 51,209.57 | 99.009529 | 49,504.76 | -1,704.81 | 0.01 |
| | | Base | | 102.419140 | 51,209.57 | 99.009529 | 49,504.76 | -1,704.81 | 0.00 |
| 444859BR2 | HUMANA INC SR UNSECURED 02/32 2.15 | | | | | 2.150000 | 03 Feb 2032 | | |
| | 110,000.000 | Local | | 90.629082 | 99,691.99 | 80.029901 | 88,032.89 | -11,659.10 | 0.01 |
| | | Base | | 90.629082 | 99,691.99 | 80.029901 | 88,032.89 | -11,659.10 | 0.01 |
| 45173JAQ7 | II VI INCORPORATED 2022 TERM LOAN B | | | | | | 02 Jul 2029 | | |
| | 521,919.650 | Local | | 99.517801 | 519,402.96 | 100.000000 | 521,919.65 | 2,516.69 | 0.05 |
| | | Base | | 99.517801 | 519,402.96 | 100.000000 | 521,919.65 | 2,516.69 | 0.05 |
| 455780BY1 | REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25 | | | | | 5.250000 | 08 Jan 2047 | | |
| | 200,000.000 | Local | | 100.895770 | 201,791.54 | 99.766108 | 199,532.22 | -2,259.32 | 0.02 |
| | | Base | | 100.895770 | 201,791.54 | 99.766108 | 199,532.22 | -2,259.32 | 0.02 |
| 458140BM1 | INTEL CORP SR UNSECURED 03/50 4.75 | | | | | 4.750000 | 25 Mar 2050 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 110,000.000 | Local | | 109.285591 | 120,214.15 | 90.688465 | 99,757.31 | -20,456.84 | 0.01 |
| | | Base | | 109.285591 | 120,214.15 | 90.688465 | 99,757.31 | -20,456.84 | 0.01 |
| 458140BT6 | INTEL CORP SR UNSECURED 08/28 1.6 | | | | | 1.600000 | 12 Aug 2028 | | |
| | 290,000.000 | Local | | 99.870083 | 289,623.24 | 87.801913 | 254,625.55 | -34,997.69 | 0.03 |
| | | Base | | 99.870083 | 289,623.24 | 87.801913 | 254,625.55 | -34,997.69 | 0.02 |
| 458140BW9 | INTEL CORP SR UNSECURED 08/51 3.05 | | | | | 3.050000 | 12 Aug 2051 | | |
| | 140,000.000 | Local | | 99.686586 | 139,561.22 | 67.499025 | 94,498.64 | -45,062.58 | 0.01 |
| | | Base | | 99.686586 | 139,561.22 | 67.499025 | 94,498.64 | -45,062.58 | 0.01 |
| 458140CF5 | INTEL CORP SR UNSECURED 02/30 5.125 | | | | | 5.125000 | 10 Feb 2030 | | |
| | 160,000.000 | Local | | 99.975050 | 159,960.08 | 101.584747 | 162,535.60 | 2,575.52 | 0.02 |
| | | Base | | 99.975050 | 159,960.08 | 101.584747 | 162,535.60 | 2,575.52 | 0.02 |
| 45866FAX2 | INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95 | | | | | 4.950000 | 15 Jun 2052 | | |
| | 20,000.000 | Local | | 102.885650 | 20,577.13 | 94.118800 | 18,823.76 | -1,753.37 | 0.00 |
| | | Base | | 102.885650 | 20,577.13 | 94.118800 | 18,823.76 | -1,753.37 | 0.00 |
| 46115HAT4 | INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017 | | | | | 5.017000 | 26 Jun 2024 | | |
| | 900,000.000 | Local | | 99.989537 | 899,905.83 | 99.669603 | 897,026.43 | -2,879.40 | 0.09 |
| | | Base | | 99.989537 | 899,905.83 | 99.669603 | 897,026.43 | -2,879.40 | 0.09 |
| 46115HAW7 | INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71 | | | | | 5.710000 | 15 Jan 2026 | | |
| | 350,000.000 | Local | | 98.205100 | 343,717.85 | 99.140970 | 346,993.40 | 3,275.55 | 0.04 |
| | | Base | | 98.205100 | 343,717.85 | 99.140970 | 346,993.40 | 3,275.55 | 0.03 |
| 46124CAJ6 | ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL | | | | | | 17 Aug 2028 | | |
| | 228,090.900 | Local | | 99.855251 | 227,760.74 | 100.281200 | 228,732.29 | 971.55 | 0.02 |
| | | Base | | 99.855251 | 227,760.74 | 100.281200 | 228,732.29 | 971.55 | 0.02 |
| 46513JB34 | STATE OF ISRAEL SR UNSECURED 07/30 2.75 | | | | | 2.750000 | 03 Jul 2030 | | |
| | 390,000.000 | Local | | 101.693872 | 396,606.10 | 86.009200 | 335,435.88 | -61,170.22 | 0.03 |
| | | Base | | 101.693872 | 396,606.10 | 86.009200 | 335,435.88 | -61,170.22 | 0.03 |
| 46513JXN6 | STATE OF ISRAEL SR UNSECURED 01/50 3.375 | | | | | 3.375000 | 15 Jan 2050 | | |
| | 210,000.000 | Local | | 108.568257 | 227,993.34 | 67.125000 | 140,962.50 | -87,030.84 | 0.01 |
| | | Base | | 108.568257 | 227,993.34 | 67.125000 | 140,962.50 | -87,030.84 | 0.01 |
| 46625HLL2 | JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95 | | | | | 4.950000 | 01 Jun 2045 | | |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 450,000.000 | Local | | 100.734511 | 453,305.30 | 95.068637 | 427,808.87 | -25,496.43 | 0.04 |
| | | Base | | 100.734511 | 453,305.30 | 95.068637 | 427,808.87 | -25,496.43 | 0.04 |
| 46625HNJ5 | JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25 | | | | | 4.250000 | 01 Oct 2027 | | |
| | 200,000.000 | Local | | 102.031390 | 204,062.78 | 97.718287 | 195,436.57 | -8,626.21 | 0.02 |
| | | Base | | 102.031390 | 204,062.78 | 97.718287 | 195,436.57 | -8,626.21 | 0.02 |
| 46644PAG4 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A | | | | | 9.193000 | 15 May 2028 | | |
| | 229,840.930 | Local | | 99.359983 | 228,369.91 | 86.400000 | 198,582.56 | -29,787.35 | 0.02 |
| Original Face: | 400,000.000 | Base | | 99.359983 | 228,369.91 | 86.400000 | 198,582.56 | -29,787.35 | 0.02 |
| 46647PAM8 | JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR | | | | | 3.509000 | 23 Jan 2029 | | |
| | 960,000.000 | Local | | 100.000000 | 960,000.00 | 94.607189 | 908,229.01 | -51,770.99 | 0.09 |
| | | Base | | 100.000000 | 960,000.00 | 94.607189 | 908,229.01 | -51,770.99 | 0.09 |
| 46647PAV8 | JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR | | | | | 4.203000 | 23 Jul 2029 | | |
| | 260,000.000 | Local | | 100.000000 | 260,000.00 | 96.469046 | 250,819.52 | -9,180.48 | 0.03 |
| | | Base | | 100.000000 | 260,000.00 | 96.469046 | 250,819.52 | -9,180.48 | 0.02 |
| 46647PAX4 | JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR | | | | | 4.452000 | 05 Dec 2029 | | |
| | 620,000.000 | Local | | 106.475387 | 660,147.40 | 97.483133 | 604,395.42 | -55,751.98 | 0.06 |
| | | Base | | 106.475387 | 660,147.40 | 97.483133 | 604,395.42 | -55,751.98 | 0.06 |
| 46647PBK1 | JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR | | | | | 2.083000 | 22 Apr 2026 | | |
| | 520,000.000 | Local | | 100.000000 | 520,000.00 | 96.384976 | 501,201.88 | -18,798.12 | 0.05 |
| | | Base | | 100.000000 | 520,000.00 | 96.384976 | 501,201.88 | -18,798.12 | 0.05 |
| 46647PBL9 | JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR | | | | | 2.522000 | 22 Apr 2031 | | |
| | 1,040,000.000 | Local | | 103.368015 | 1,075,027.36 | 86.411839 | 898,683.13 | -176,344.23 | 0.09 |
| | | Base | | 103.368015 | 1,075,027.36 | 86.411839 | 898,683.13 | -176,344.23 | 0.09 |
| 46647PBN5 | JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR | | | | | 3.109000 | 22 Apr 2051 | | |
| | 320,000.000 | Local | | 107.696847 | 344,629.91 | 69.183190 | 221,386.21 | -123,243.70 | 0.02 |
| | | Base | | 107.696847 | 344,629.91 | 69.183190 | 221,386.21 | -123,243.70 | 0.02 |
| 46647PCR5 | JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR | | | | | 2.545000 | 08 Nov 2032 | | |
| | 480,000.000 | Local | | 92.960675 | 446,211.24 | 83.205908 | 399,388.36 | -46,822.88 | 0.04 |
| | | Base | | 92.960675 | 446,211.24 | 83.205908 | 399,388.36 | -46,822.88 | 0.04 |
| 46649KAA3 | JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A | | | | | 3.500000 | 25 Oct 2048 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 52,494.560 | Local | | 98.421875 | 51,666.13 | 87.857230 | 46,120.27 | -5,545.86 | 0.00 |
| | 532,000.000 | Base | | 98.421875 | 51,666.13 | 87.857230 | 46,120.27 | -5,545.86 | 0.00 |
| 46649TAA4 | JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A | | | | | 3.500000 | 25 Sep 2048 | | |
| Original Face: | 173,248.630 | Local | | 98.845780 | 171,248.96 | 87.963700 | 152,395.91 | -18,853.05 | 0.02 |
| | 1,700,000.000 | Base | | 98.845780 | 171,248.96 | 87.963700 | 152,395.91 | -18,853.05 | 0.01 |
| 478160CF9 | JOHNSON + JOHNSON SR UNSECURED 03/37 3.625 | | | | | 3.625000 | 03 Mar 2037 | | |
| Original Face: | 610,000.000 | Local | | 113.491848 | 692,300.27 | 88.861716 | 542,056.47 | -150,243.80 | 0.06 |
| | | Base | | 113.491848 | 692,300.27 | 88.861716 | 542,056.47 | -150,243.80 | 0.05 |
| 48249DAA9 | KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5 | | | | | 5.500000 | 01 Feb 2043 | | |
| Original Face: | 50,000.000 | Local | | 101.488920 | 50,744.46 | 97.010881 | 48,505.44 | -2,239.02 | 0.01 |
| | | Base | | 101.488920 | 50,744.46 | 97.010881 | 48,505.44 | -2,239.02 | 0.00 |
| 48254EAB7 | KKR APPLE BIDCO LLC 2021 TERM LOAN | | | | | | 22 Sep 2028 | | |
| Original Face: | 335,707.050 | Local | | 100.000000 | 335,707.05 | 99.843800 | 335,182.68 | -524.37 | 0.03 |
| | | Base | | 100.000000 | 335,707.05 | 99.843800 | 335,182.68 | -524.37 | 0.03 |
| 48667QAQ8 | KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375 | | | | | 5.375000 | 24 Apr 2030 | | |
| Original Face: | 600,000.000 | Local | | 109.069653 | 654,417.92 | 98.004400 | 588,026.40 | -66,391.52 | 0.06 |
| | | Base | | 109.069653 | 654,417.92 | 98.004400 | 588,026.40 | -66,391.52 | 0.06 |
| 49177JAK8 | KENVUE INC COMPANY GUAR 03/33 4.9 | | | | | 4.900000 | 22 Mar 2033 | | |
| Original Face: | 360,000.000 | Local | | 99.795231 | 359,262.83 | 100.009457 | 360,034.05 | 771.22 | 0.04 |
| | | Base | | 99.795231 | 359,262.83 | 100.009457 | 360,034.05 | 771.22 | 0.03 |
| 491798AG9 | REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25 | | | | | 7.250000 | 28 Feb 2028 | | |
| Original Face: | 400,000.000 | Local | | 102.885283 | 411,541.13 | 95.258000 | 381,032.00 | -30,509.13 | 0.04 |
| | | Base | | 102.885283 | 411,541.13 | 95.258000 | 381,032.00 | -30,509.13 | 0.04 |
| 491798AL8 | REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3 | | | | | 6.300000 | 23 Jan 2034 | | |
| Original Face: | 680,000.000 | Local | | 99.992288 | 679,947.56 | 81.539316 | 554,467.35 | -125,480.21 | 0.06 |
| | 680,000.000 | Base | | 99.992288 | 679,947.56 | 81.539316 | 554,467.35 | -125,480.21 | 0.05 |
| 491798AM6 | REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75 | | | | | 9.750000 | 16 Feb 2031 | | |
| Original Face: | 400,000.000 | Local | | 97.304075 | 389,216.30 | 102.307000 | 409,228.00 | 20,011.70 | 0.04 |
| | 400,000.000 | Base | | 97.304075 | 389,216.30 | 102.307000 | 409,228.00 | 20,011.70 | 0.04 |
| 494550BU9 | KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5 | | | | | 5.500000 | 01 Mar 2044 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 20,000.000 | Local 112.266000 | 22,453.20 | 94.706634 | 18,941.33 | -3,511.87 | 0.00 | |
| | | | Base 112.266000 | 22,453.20 | 94.706634 | 18,941.33 | -3,511.87 | 0.00 | |
| 494550BW5 | KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4 | | | | 5.400000 | 01 Sep 2044 | | | |
| | | 10,000.000 | Local 116.240900 | 11,624.09 | 93.107897 | 9,310.79 | -2,313.30 | 0.00 | |
| | | | Base 116.240900 | 11,624.09 | 93.107897 | 9,310.79 | -2,313.30 | 0.00 | |
| 49456BAF8 | KINDER MORGAN INC COMPANY GUAR 06/25 4.3 | | | | 4.300000 | 01 Jun 2025 | | | |
| | | 10,000.000 | Local 101.536500 | 10,153.65 | 98.597665 | 9,859.77 | -293.88 | 0.00 | |
| | | | Base 101.536500 | 10,153.65 | 98.597665 | 9,859.77 | -293.88 | 0.00 | |
| 49456BAJ0 | KINDER MORGAN INC COMPANY GUAR 02/46 5.05 | | | | 5.050000 | 15 Feb 2046 | | | |
| | | 80,000.000 | Local 108.764613 | 87,011.69 | 88.901055 | 71,120.84 | -15,890.85 | 0.01 | |
| | | | Base 108.764613 | 87,011.69 | 88.901055 | 71,120.84 | -15,890.85 | 0.01 | |
| 49456BAQ4 | KINDER MORGAN INC COMPANY GUAR 03/48 5.2 | | | | 5.200000 | 01 Mar 2048 | | | |
| | | 10,000.000 | Local 113.193100 | 11,319.31 | 90.144841 | 9,014.48 | -2,304.83 | 0.00 | |
| | | | Base 113.193100 | 11,319.31 | 90.144841 | 9,014.48 | -2,304.83 | 0.00 | |
| 496094AA1 | KINGS PARK CLO LTD KINGP 2021 1A A 144A | | | | 6.709420 | 21 Jan 2035 | | | |
| | | 330,000.000 | Local 99.041991 | 326,838.57 | 100.074900 | 330,247.17 | 3,408.60 | 0.03 | |
| Original Face: | | 330,000.000 | Base 99.041991 | 326,838.57 | 100.074900 | 330,247.17 | 3,408.60 | 0.03 | |
| 50076QAE6 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5 | | | | 5.000000 | 04 Jun 2042 | | | |
| | | 40,000.000 | Local 106.147575 | 42,459.03 | 93.669270 | 37,467.71 | -4,991.32 | 0.00 | |
| | | | Base 106.147575 | 42,459.03 | 93.669270 | 37,467.71 | -4,991.32 | 0.00 | |
| 50077LAB2 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375 | | | | 4.375000 | 01 Jun 2046 | | | |
| | | 0.000 | Local 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | | Base 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 50077LAM8 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2 | | | | 5.200000 | 15 Jul 2045 | | | |
| | | 70,000.000 | Local 109.140771 | 76,398.54 | 94.929592 | 66,450.71 | -9,947.83 | 0.01 | |
| | | | Base 109.140771 | 76,398.54 | 94.929592 | 66,450.71 | -9,947.83 | 0.01 | |
| 50077LAZ9 | KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875 | | | | 4.875000 | 01 Oct 2049 | | | |
| | | 40,000.000 | Local 103.597925 | 41,439.17 | 90.662023 | 36,264.81 | -5,174.36 | 0.00 | |
| | | | Base 103.597925 | 41,439.17 | 90.662023 | 36,264.81 | -5,174.36 | 0.00 | |
| 50077LBF2 | KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25 | | | | 4.250000 | 01 Mar 2031 | | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 70,000.000 | Local | 100.000000 | | 70,000.00 | 95.685472 | 66,979.83 | -3,020.17 | 0.01 |
| | | Base | 100.000000 | | 70,000.00 | 95.685472 | 66,979.83 | -3,020.17 | 0.01 |
| 50203JAA6 | LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A | | | | | 6.609810 | 15 Jun 2039 | | |
| | 1,662,446.890 | Local | 100.000000 | | 1,662,446.89 | 98.741760 | 1,641,529.32 | -20,917.57 | 0.17 |
| Original Face: | 1,900,000.000 | Base | 100.000000 | | 1,662,446.89 | 98.741760 | 1,641,529.32 | -20,917.57 | 0.16 |
| 516681AA1 | LA QUINTA MORTGAGE TRUST LAQ 2023 LAQ A 144A | | | | | 7.417423 | 15 Mar 2036 | | |
| | 151,985.560 | Local | 99.769833 | | 151,635.74 | 100.312500 | 152,460.51 | 824.77 | 0.02 |
| Original Face: | 360,000.000 | Base | 99.769833 | | 151,635.74 | 100.312500 | 152,460.51 | 824.77 | 0.01 |
| 517834AF4 | LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9 | | | | | 3.900000 | 08 Aug 2029 | | |
| | 130,000.000 | Local | 92.475354 | | 120,217.96 | 91.073000 | 118,394.90 | -1,823.06 | 0.01 |
| | | Base | 92.475354 | | 120,217.96 | 91.073000 | 118,394.90 | -1,823.06 | 0.01 |
| 517834AG2 | LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2 | | | | | 3.200000 | 08 Aug 2024 | | |
| | 1,270,000.000 | Local | 99.635961 | | 1,265,376.71 | 98.893120 | 1,255,942.62 | -9,434.09 | 0.13 |
| | | Base | 99.635961 | | 1,265,376.71 | 98.893120 | 1,255,942.62 | -9,434.09 | 0.12 |
| 517834AH0 | LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9 | | | | | 2.900000 | 25 Jun 2025 | | |
| | 920,000.000 | Local | 100.887537 | | 928,165.34 | 96.212000 | 885,150.40 | -43,014.94 | 0.09 |
| | | Base | 100.887537 | | 928,165.34 | 96.212000 | 885,150.40 | -43,014.94 | 0.08 |
| 524908R36 | LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5 | | | | | 6.500000 | 19 Jul 2017 | | |
| | 790,000.000 | Local | 98.502795 | | 778,172.08 | 0.001000 | 7.90 | -778,164.18 | 0.00 |
| | | Base | 98.502795 | | 778,172.08 | 0.001000 | 7.90 | -778,164.18 | 0.00 |
| 526057BZ6 | LENNAR CORP COMPANY GUAR 04/24 4.5 | | | | | 4.500000 | 30 Apr 2024 | | |
| | 60,000.000 | Local | 100.000000 | | 60,000.00 | 99.887112 | 59,932.27 | -67.73 | 0.01 |
| | | Base | 100.000000 | | 60,000.00 | 99.887112 | 59,932.27 | -67.73 | 0.01 |
| 526057CD4 | LENNAR CORP COMPANY GUAR 11/27 4.75 | | | | | 4.750000 | 29 Nov 2027 | | |
| | 110,000.000 | Local | 97.422091 | | 107,164.30 | 98.778803 | 108,656.68 | 1,492.38 | 0.01 |
| | | Base | 97.422091 | | 107,164.30 | 98.778803 | 108,656.68 | 1,492.38 | 0.01 |
| 53219LAV1 | LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875 | | | | | 9.875000 | 15 Aug 2030 | | |
| | 50,000.000 | Local | 100.720640 | | 50,360.32 | 104.585300 | 52,292.65 | 1,932.33 | 0.01 |
| | | Base | 100.720640 | | 50,360.32 | 104.585300 | 52,292.65 | 1,932.33 | 0.01 |
| 53219LAW9 | LIFEPOINT HEALTH INC SR SECURED 144A 10/30 11 | | | | | 11.000000 | 15 Oct 2030 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 70,000.000 | Local | | 104.949800 | 73,464.86 | 106.879108 | 74,815.38 | 1,350.52 | 0.01 |
| | | Base | | 104.949800 | 73,464.86 | 106.879108 | 74,815.38 | 1,350.52 | 0.01 |
| 532457CLO | ELI LILLY + CO SR UNSECURED 02/34 4.7 | | | | | 4.700000 | 09 Feb 2034 | | |
| | 640,000.000 | Local | | 99.968363 | 639,797.52 | 99.487728 | 636,721.46 | -3,076.06 | 0.07 |
| | | Base | | 99.968363 | 639,797.52 | 99.487728 | 636,721.46 | -3,076.06 | 0.06 |
| 532457CM8 | ELI LILLY + CO SR UNSECURED 02/54 5 | | | | | 5.000000 | 09 Feb 2054 | | |
| | 70,000.000 | Local | | 99.432186 | 69,602.53 | 99.526962 | 69,668.87 | 66.34 | 0.01 |
| | | Base | | 99.432186 | 69,602.53 | 99.526962 | 69,668.87 | 66.34 | 0.01 |
| 532457CN6 | ELI LILLY + CO SR UNSECURED 02/64 5.1 | | | | | 5.100000 | 09 Feb 2064 | | |
| | 520,000.000 | Local | | 99.868167 | 519,314.47 | 99.612445 | 517,984.71 | -1,329.76 | 0.05 |
| | | Base | | 99.868167 | 519,314.47 | 99.612445 | 517,984.71 | -1,329.76 | 0.05 |
| 539439AQ2 | LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR | | | | | 3.574000 | 07 Nov 2028 | | |
| | 200,000.000 | Local | | 100.000000 | 200,000.00 | 93.801083 | 187,602.17 | -12,397.83 | 0.02 |
| | | Base | | 100.000000 | 200,000.00 | 93.801083 | 187,602.17 | -12,397.83 | 0.02 |
| 53944YAA1 | LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5 | | | | | 4.500000 | 04 Nov 2024 | | |
| | 250,000.000 | Local | | 99.959144 | 249,897.86 | 99.035430 | 247,588.58 | -2,309.28 | 0.03 |
| | | Base | | 99.959144 | 249,897.86 | 99.035430 | 247,588.58 | -2,309.28 | 0.02 |
| 53948QAA4 | LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A | | | | | 2.220000 | 20 Mar 2048 | | |
| | 624,865.180 | Local | | 99.992037 | 624,815.42 | 77.815190 | 486,240.03 | -138,575.39 | 0.05 |
| Original Face: | 910,000.000 | Base | | 99.992037 | 624,815.42 | 77.815190 | 486,240.03 | -138,575.39 | 0.05 |
| 539830BK4 | LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5 | | | | | 4.500000 | 15 May 2036 | | |
| | 100,000.000 | Local | | 104.847860 | 104,847.86 | 95.047897 | 95,047.90 | -9,799.96 | 0.01 |
| | | Base | | 104.847860 | 104,847.86 | 95.047897 | 95,047.90 | -9,799.96 | 0.01 |
| 539830BR9 | LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9 | | | | | 3.900000 | 15 Jun 2032 | | |
| | 180,000.000 | Local | | 99.926083 | 179,866.95 | 93.970114 | 169,146.21 | -10,720.74 | 0.02 |
| | | Base | | 99.926083 | 179,866.95 | 93.970114 | 169,146.21 | -10,720.74 | 0.02 |
| 539830BS7 | LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15 | | | | | 4.150000 | 15 Jun 2053 | | |
| | 880,000.000 | Local | | 99.333531 | 874,135.07 | 84.494166 | 743,548.66 | -130,586.41 | 0.08 |
| | | Base | | 99.333531 | 874,135.07 | 84.494166 | 743,548.66 | -130,586.41 | 0.07 |
| 539830CE7 | LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2 | | | | | 5.200000 | 15 Feb 2064 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 140,000.000 | Local | | 102.708086 | 143,791.32 | 99.043157 | 138,660.42 | -5,130.90 | 0.01 |
| | | Base | | 102.708086 | 143,791.32 | 99.043157 | 138,660.42 | -5,130.90 | 0.01 |
| 540543AA3 | LOGAN CLO I LTD LOGN1 2021 1A A 144A | | | | | 6.739420 | 20 Jul 2034 | | |
| | 250,000.000 | Local | | 99.397392 | 248,493.48 | 100.074200 | 250,185.50 | 1,692.02 | 0.03 |
| Original Face: | 250,000.000 | Base | | 99.397392 | 248,493.48 | 100.074200 | 250,185.50 | 1,692.02 | 0.02 |
| 548661DU8 | LOWE S COS INC SR UNSECURED 04/30 4.5 | | | | | 4.500000 | 15 Apr 2030 | | |
| | 120,000.000 | Local | | 99.684858 | 119,621.83 | 97.864281 | 117,437.14 | -2,184.69 | 0.01 |
| | | Base | | 99.684858 | 119,621.83 | 97.864281 | 117,437.14 | -2,184.69 | 0.01 |
| 552676AQ1 | MDC HOLDINGS INC COMPANY GUAR 01/43 6 | | | | | 6.000000 | 15 Jan 2043 | | |
| | 30,000.000 | Local | | 114.835100 | 34,450.53 | 101.636447 | 30,490.93 | -3,959.60 | 0.00 |
| | | Base | | 114.835100 | 34,450.53 | 101.636447 | 30,490.93 | -3,959.60 | 0.00 |
| 55285BAA3 | MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A | | | | | 7.961320 | 17 Sep 2037 | | |
| | 1,670,000.000 | Local | | 99.555023 | 1,662,568.88 | 100.343790 | 1,675,741.29 | 13,172.41 | 0.17 |
| Original Face: | 1,670,000.000 | Base | | 99.555023 | 1,662,568.88 | 100.343790 | 1,675,741.29 | 13,172.41 | 0.16 |
| 55293AAA5 | MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 A 144A | | | | | 6.289480 | 15 May 2038 | | |
| | 167,805.060 | Local | | 98.140616 | 164,684.92 | 99.531250 | 167,018.47 | 2,333.55 | 0.02 |
| Original Face: | 370,000.000 | Base | | 98.140616 | 164,684.92 | 99.531250 | 167,018.47 | 2,333.55 | 0.02 |
| 55293AAL1 | MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A | | | | | 6.939480 | 15 May 2038 | | |
| | 376,000.000 | Local | | 100.000000 | 376,000.00 | 98.687500 | 371,065.00 | -4,935.00 | 0.04 |
| Original Face: | 470,000.000 | Base | | 100.000000 | 376,000.00 | 98.687500 | 371,065.00 | -4,935.00 | 0.04 |
| 55316HAB1 | GENESEE + WYOMING INC NEW TERM LOAN | | | | | | 30 Dec 2026 | | |
| | 339,480.350 | Local | | 100.314719 | 340,548.76 | 99.982100 | 339,419.58 | -1,129.18 | 0.04 |
| | | Base | | 100.314719 | 340,548.76 | 99.982100 | 339,419.58 | -1,129.18 | 0.03 |
| 55318CAD6 | MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A4 144A | | | | | 5.100000 | 13 Jul 2049 | | |
| | 380,000.000 | Local | | 99.992724 | 379,972.35 | 100.054490 | 380,207.06 | 234.71 | 0.04 |
| Original Face: | 380,000.000 | Base | | 99.992724 | 379,972.35 | 100.054490 | 380,207.06 | 234.71 | 0.04 |
| 55336VAJ9 | MPLX LP SR UNSECURED 06/25 4.875 | | | | | 4.875000 | 01 Jun 2025 | | |
| | 50,000.000 | Local | | 100.432300 | 50,216.15 | 99.184440 | 49,592.22 | -623.93 | 0.01 |
| | | Base | | 100.432300 | 50,216.15 | 99.184440 | 49,592.22 | -623.93 | 0.00 |
| 55336VAM2 | MPLX LP SR UNSECURED 04/38 4.5 | | | | | 4.500000 | 15 Apr 2038 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 180,000.000 | Local | 99.066067 | 178,318.92 | 88.815497 | 159,867.89 | -18,451.03 | 0.02 | |
| | | Base | 99.066067 | 178,318.92 | 88.815497 | 159,867.89 | -18,451.03 | 0.02 | |
| 55336VAN0 | MPLX LP SR UNSECURED 04/48 4.7 | | | | | 4.700000 | 15 Apr 2048 | | |
| | 250,000.000 | Local | 99.417876 | 248,544.69 | 85.436358 | 213,590.90 | -34,953.79 | 0.02 | |
| | | Base | 99.417876 | 248,544.69 | 85.436358 | 213,590.90 | -34,953.79 | 0.02 | |
| 55336VAS9 | MPLX LP SR UNSECURED 02/29 4.8 | | | | | 4.800000 | 15 Feb 2029 | | |
| | 640,000.000 | Local | 105.339422 | 674,172.30 | 98.853607 | 632,663.08 | -41,509.22 | 0.07 | |
| | | Base | 105.339422 | 674,172.30 | 98.853607 | 632,663.08 | -41,509.22 | 0.06 | |
| 55336VAT7 | MPLX LP SR UNSECURED 02/49 5.5 | | | | | 5.500000 | 15 Feb 2049 | | |
| | 110,000.000 | Local | 98.826564 | 108,709.22 | 95.358688 | 104,894.56 | -3,814.66 | 0.01 | |
| | | Base | 98.826564 | 108,709.22 | 95.358688 | 104,894.56 | -3,814.66 | 0.01 | |
| 55361AAU8 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5 | | | | | 6.014000 | 15 Dec 2056 | | |
| | 850,000.000 | Local | 102.974106 | 875,279.90 | 107.071610 | 910,108.69 | 34,828.79 | 0.09 | |
| Original Face: | 850,000.000 | Base | 102.974106 | 875,279.90 | 107.071610 | 910,108.69 | 34,828.79 | 0.09 | |
| 55361AAV6 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 XA | | | | | 0.907197 | 15 Dec 2056 | | |
| | 4,389,029.900 | Local | 6.428148 | 282,133.32 | 6.623930 | 290,726.27 | 8,592.95 | 0.03 | |
| Original Face: | 4,390,000.000 | Base | 6.428148 | 282,133.32 | 6.623930 | 290,726.27 | 8,592.95 | 0.03 | |
| 55903VBA0 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755 | | | | | 3.755000 | 15 Mar 2027 | | |
| | 170,000.000 | Local | 100.000000 | 170,000.00 | 95.473753 | 162,305.38 | -7,694.62 | 0.02 | |
| | | Base | 100.000000 | 170,000.00 | 95.473753 | 162,305.38 | -7,694.62 | 0.02 | |
| 55903VBB8 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054 | | | | | 4.054000 | 15 Mar 2029 | | |
| | 210,000.000 | Local | 100.000000 | 210,000.00 | 93.614998 | 196,591.50 | -13,408.50 | 0.02 | |
| | | Base | 100.000000 | 210,000.00 | 93.614998 | 196,591.50 | -13,408.50 | 0.02 | |
| 55903VBC6 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279 | | | | | 4.279000 | 15 Mar 2032 | | |
| | 390,000.000 | Local | 99.892672 | 389,581.42 | 89.330999 | 348,390.90 | -41,190.52 | 0.04 | |
| | | Base | 99.892672 | 389,581.42 | 89.330999 | 348,390.90 | -41,190.52 | 0.03 | |
| 55903VBD4 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05 | | | | | 5.050000 | 15 Mar 2042 | | |
| | 80,000.000 | Local | 100.653175 | 80,522.54 | 85.967139 | 68,773.71 | -11,748.83 | 0.01 | |
| | | Base | 100.653175 | 80,522.54 | 85.967139 | 68,773.71 | -11,748.83 | 0.01 | |
| 55903VBE2 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141 | | | | | 5.141000 | 15 Mar 2052 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | 100.373706 | 170,635.30 | 83.045281 | 141,176.98 | -29,458.32 | 0.01 | |
| | | Base | 100.373706 | 170,635.30 | 83.045281 | 141,176.98 | -29,458.32 | 0.01 | |
| 55903VBG7 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412 | | | | | 6.412000 | 15 Mar 2026 | | |
| | 50,000.000 | Local | 100.000000 | 50,000.00 | 100.001882 | 50,000.94 | 0.94 | 0.01 | |
| | | Base | 100.000000 | 50,000.00 | 100.001882 | 50,000.94 | 0.94 | 0.00 | |
| 55954LAC7 | MAGNETITE CLO LTD MAGNE 2015 14RA A1 144A | | | | | 6.679520 | 18 Oct 2031 | | |
| | 278,133.670 | Local | 99.763801 | 277,476.72 | 100.075800 | 278,344.50 | 867.78 | 0.03 | |
| Original Face: | 280,000.000 | Base | 99.763801 | 277,476.72 | 100.075800 | 278,344.50 | 867.78 | 0.03 | |
| 571676AB1 | MARS INC COMPANY GUAR 144A 04/30 3.2 | | | | | 3.200000 | 01 Apr 2030 | | |
| | 90,000.000 | Local | 99.826400 | 89,843.76 | 91.055741 | 81,950.17 | -7,893.59 | 0.01 | |
| | | Base | 99.826400 | 89,843.76 | 91.055741 | 81,950.17 | -7,893.59 | 0.01 | |
| 571676AN5 | MARS INC SR UNSECURED 144A 07/40 2.375 | | | | | 2.375000 | 16 Jul 2040 | | |
| | 500,000.000 | Local | 98.713476 | 493,567.38 | 69.813929 | 349,069.65 | -144,497.73 | 0.04 | |
| | | Base | 98.713476 | 493,567.38 | 69.813929 | 349,069.65 | -144,497.73 | 0.03 | |
| 57636QAQ7 | MASTERCARD INC SR UNSECURED 03/50 3.85 | | | | | 3.850000 | 26 Mar 2050 | | |
| | 40,000.000 | Local | 119.525700 | 47,810.28 | 82.610893 | 33,044.36 | -14,765.92 | 0.00 | |
| | | Base | 119.525700 | 47,810.28 | 82.610893 | 33,044.36 | -14,765.92 | 0.00 | |
| 576456AA5 | MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A | | | | | 5.743890 | 25 May 2037 | | |
| | 887,443.620 | Local | 94.678945 | 840,222.26 | 86.231370 | 765,254.79 | -74,967.47 | 0.08 | |
| Original Face: | 10,140,000.000 | Base | 94.678945 | 840,222.26 | 86.231370 | 765,254.79 | -74,967.47 | 0.07 | |
| 58013MEY6 | MCDONALD S CORP SR UNSECURED 01/26 3.7 | | | | | 3.700000 | 30 Jan 2026 | | |
| | 20,000.000 | Local | 101.056250 | 20,211.25 | 97.866382 | 19,573.28 | -637.97 | 0.00 | |
| | | Base | 101.056250 | 20,211.25 | 97.866382 | 19,573.28 | -637.97 | 0.00 | |
| 58013MFB5 | MCDONALD S CORP SR UNSECURED 03/27 3.5 | | | | | 3.500000 | 01 Mar 2027 | | |
| | 60,000.000 | Local | 104.271333 | 62,562.80 | 96.620789 | 57,972.47 | -4,590.33 | 0.01 | |
| | | Base | 104.271333 | 62,562.80 | 96.620789 | 57,972.47 | -4,590.33 | 0.01 | |
| 58013MFK5 | MCDONALD S CORP SR UNSECURED 09/49 3.625 | | | | | 3.625000 | 01 Sep 2049 | | |
| | 30,000.000 | Local | 110.643667 | 33,193.10 | 76.213965 | 22,864.19 | -10,328.91 | 0.00 | |
| | | Base | 110.643667 | 33,193.10 | 76.213965 | 22,864.19 | -10,328.91 | 0.00 | |
| 58013MFL3 | MCDONALD S CORP SR UNSECURED 09/25 1.45 | | | | | 1.450000 | 01 Sep 2025 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

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|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 50,000.000 | Local 99.880100 | 49,940.05 | 94.900245 | 47,450.12 | -2,489.93 | 0.00 | |
| | | | Base 99.880100 | 49,940.05 | 94.900245 | 47,450.12 | -2,489.93 | 0.00 | |
| 58013MFM1 | MCDONALD S CORP SR UNSECURED 03/30 2.125 | | | | 2.125000 | 01 Mar 2030 | | | |
| | | 350,000.000 | Local 100.831400 | 352,909.90 | 86.127324 | 301,445.63 | -51,464.27 | 0.03 | |
| | | | Base 100.831400 | 352,909.90 | 86.127324 | 301,445.63 | -51,464.27 | 0.03 | |
| 58013MFP4 | MCDONALD S CORP SR UNSECURED 07/27 3.5 | | | | 3.500000 | 01 Jul 2027 | | | |
| | | 190,000.000 | Local 106.501058 | 202,352.01 | 95.876051 | 182,164.50 | -20,187.51 | 0.02 | |
| | | | Base 106.501058 | 202,352.01 | 95.876051 | 182,164.50 | -20,187.51 | 0.02 | |
| 58013MFQ2 | MCDONALD S CORP SR UNSECURED 07/30 3.6 | | | | 3.600000 | 01 Jul 2030 | | | |
| | | 180,000.000 | Local 99.520928 | 179,137.67 | 93.307663 | 167,953.79 | -11,183.88 | 0.02 | |
| | | | Base 99.520928 | 179,137.67 | 93.307663 | 167,953.79 | -11,183.88 | 0.02 | |
| 58013MFR0 | MCDONALD S CORP SR UNSECURED 04/50 4.2 | | | | 4.200000 | 01 Apr 2050 | | | |
| | | 500,000.000 | Local 115.723100 | 578,615.50 | 83.595364 | 417,976.82 | -160,638.68 | 0.04 | |
| | | | Base 115.723100 | 578,615.50 | 83.595364 | 417,976.82 | -160,638.68 | 0.04 | |
| 58506DAA6 | MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25 | | | | 6.250000 | 01 Apr 2029 | | | |
| | | 220,000.000 | Local 100.000000 | 220,000.00 | 100.537533 | 221,182.57 | 1,182.57 | 0.02 | |
| | | | Base 100.000000 | 220,000.00 | 100.537533 | 221,182.57 | 1,182.57 | 0.02 | |
| 58518N2A9 | MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875 | | | | 5.875000 | 18 May 2030 | | | |
| | | 200,000.000 | Local 114.158855 | 228,317.71 | 100.717400 | 201,434.80 | -26,882.91 | 0.02 | |
| | | | Base 114.158855 | 228,317.71 | 100.717400 | 201,434.80 | -26,882.91 | 0.02 | |
| 58933YAZ8 | MERCK + CO INC SR UNSECURED 06/30 1.45 | | | | 1.450000 | 24 Jun 2030 | | | |
| | | 190,000.000 | Local 99.449532 | 188,954.11 | 82.377389 | 156,517.04 | -32,437.07 | 0.02 | |
| | | | Base 99.449532 | 188,954.11 | 82.377389 | 156,517.04 | -32,437.07 | 0.02 | |
| 58933YBF1 | MERCK + CO INC SR UNSECURED 12/51 2.75 | | | | 2.750000 | 10 Dec 2051 | | | |
| | | 420,000.000 | Local 84.774593 | 356,053.29 | 65.342361 | 274,437.92 | -81,615.37 | 0.03 | |
| | | | Base 84.774593 | 356,053.29 | 65.342361 | 274,437.92 | -81,615.37 | 0.03 | |
| 58940BAR7 | MERCURY FINANCIAL CREDIT CARD MFCC 2023 1A A 144A | | | | 8.040000 | 20 Sep 2027 | | | |
| | | 2,120,000.000 | Local 100.381705 | 2,128,092.15 | 100.838800 | 2,137,782.56 | 9,690.41 | 0.22 | |
| Original Face: | | 2,120,000.000 | Base 100.381705 | 2,128,092.15 | 100.838800 | 2,137,782.56 | 9,690.41 | 0.20 | |
| 59020UMF9 | MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1 | | | | 6.373890 | 25 Jul 2035 | | | |

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Holdings

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



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 789,643.240 | Local | | 99.863189 | 788,562.92 | 98.746940 | 779,748.54 | -8,814.38 | 0.08 |
| | 2,200,000.000 | Base | | 99.863189 | 788,562.92 | 98.746940 | 779,748.54 | -8,814.38 | 0.07 |
| 59156RAP3 | METLIFE INC JR SUBORDINA 12/66 6.4 | | | | | 6.400000 | 15 Dec 2066 | | |
| | 620,000.000 | Local | | 101.409860 | 628,741.13 | 102.422600 | 635,020.12 | 6,278.99 | 0.07 |
| | | Base | | 101.409860 | 628,741.13 | 102.422600 | 635,020.12 | 6,278.99 | 0.06 |
| 594918BS2 | MICROSOFT CORP SR UNSECURED 08/36 3.45 | | | | | 3.450000 | 08 Aug 2036 | | |
| | 10,000.000 | Local | | 99.711000 | 9,971.10 | 89.584377 | 8,958.44 | -1,012.66 | 0.00 |
| | | Base | | 99.711000 | 9,971.10 | 89.584377 | 8,958.44 | -1,012.66 | 0.00 |
| 594918CC6 | MICROSOFT CORP SR UNSECURED 06/50 2.525 | | | | | 2.525000 | 01 Jun 2050 | | |
| | 3,000.000 | Local | | 100.542333 | 3,016.27 | 65.620809 | 1,968.62 | -1,047.65 | 0.00 |
| | | Base | | 100.542333 | 3,016.27 | 65.620809 | 1,968.62 | -1,047.65 | 0.00 |
| 594918CE2 | MICROSOFT CORP SR UNSECURED 03/52 2.921 | | | | | 2.921000 | 17 Mar 2052 | | |
| | 17,000.000 | Local | | 97.389706 | 16,556.25 | 70.751972 | 12,027.84 | -4,528.41 | 0.00 |
| | | Base | | 97.389706 | 16,556.25 | 70.751972 | 12,027.84 | -4,528.41 | 0.00 |
| 594918CF9 | MICROSOFT CORP SR UNSECURED 03/62 3.041 | | | | | 3.041000 | 17 Mar 2062 | | |
| | 50,000.000 | Local | | 95.669980 | 47,834.99 | 69.785054 | 34,892.53 | -12,942.46 | 0.00 |
| | | Base | | 95.669980 | 47,834.99 | 69.785054 | 34,892.53 | -12,942.46 | 0.00 |
| 595112BZ5 | MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875 | | | | | 5.875000 | 09 Feb 2033 | | |
| | 20,000.000 | Local | | 98.020650 | 19,604.13 | 103.474177 | 20,694.84 | 1,090.71 | 0.00 |
| | | Base | | 98.020650 | 19,604.13 | 103.474177 | 20,694.84 | 1,090.71 | 0.00 |
| 59909TAC8 | GAINWELL ACQUISITION CORP. TERM LOAN B | | | | | | 01 Oct 2027 | | |
| | 505,628.770 | Local | | 99.383279 | 502,510.45 | 95.531200 | 483,033.23 | -19,477.22 | 0.05 |
| | | Base | | 99.383279 | 502,510.45 | 95.531200 | 483,033.23 | -19,477.22 | 0.05 |
| 599191AA1 | MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5 | | | | | 6.500000 | 20 Jun 2027 | | |
| | 208,103.270 | Local | | 99.351240 | 206,753.18 | 100.636600 | 209,428.06 | 2,674.88 | 0.02 |
| Original Face: | 320,000.000 | Base | | 99.351240 | 206,753.18 | 100.636600 | 209,428.06 | 2,674.88 | 0.02 |
| 59981BAH7 | MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A | | | | | 3.250000 | 25 Jul 2059 | | |
| | 1,090,000.000 | Local | | 104.770980 | 1,142,003.68 | 86.387000 | 941,618.30 | -200,385.38 | 0.10 |
| Original Face: | 1,090,000.000 | Base | | 104.770980 | 1,142,003.68 | 86.387000 | 941,618.30 | -200,385.38 | 0.09 |
| 606822CE2 | MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR | | | | | 4.080000 | 19 Apr 2028 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 320,000.000 | Local | 100.000000 | 320,000.00 | 97.076423 | 310,644.55 | -9,355.45 | 0.03 | |
| | | Base | 100.000000 | 320,000.00 | 97.076423 | 310,644.55 | -9,355.45 | 0.03 | |
| 609207AU9 | MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5 | | | | 1.500000 | 04 May 2025 | | | |
| | 630,000.000 | Local | 100.156821 | 630,987.97 | 95.892238 | 604,121.10 | -26,866.87 | 0.06 | |
| | | Base | 100.156821 | 630,987.97 | 95.892238 | 604,121.10 | -26,866.87 | 0.06 | |
| 6174468G7 | MORGAN STANLEY SR UNSECURED 01/30 VAR | | | | 4.431000 | 23 Jan 2030 | | | |
| | 10,000.000 | Local | 100.000000 | 10,000.00 | 96.904870 | 9,690.49 | -309.51 | 0.00 | |
| | | Base | 100.000000 | 10,000.00 | 96.904870 | 9,690.49 | -309.51 | 0.00 | |
| 6174468L6 | MORGAN STANLEY SR UNSECURED 01/31 VAR | | | | 2.699000 | 22 Jan 2031 | | | |
| | 20,000.000 | Local | 102.828700 | 20,565.74 | 87.427513 | 17,485.50 | -3,080.24 | 0.00 | |
| | | Base | 102.828700 | 20,565.74 | 87.427513 | 17,485.50 | -3,080.24 | 0.00 | |
| 6174468P7 | MORGAN STANLEY SR UNSECURED 04/31 VAR | | | | 3.622000 | 01 Apr 2031 | | | |
| | 1,780,000.000 | Local | 102.700267 | 1,828,064.75 | 91.679905 | 1,631,902.31 | -196,162.44 | 0.17 | |
| | | Base | 102.700267 | 1,828,064.75 | 91.679905 | 1,631,902.31 | -196,162.44 | 0.16 | |
| 6174468Q5 | MORGAN STANLEY SR UNSECURED 04/26 VAR | | | | 2.188000 | 28 Apr 2026 | | | |
| | 260,000.000 | Local | 99.725573 | 259,286.49 | 96.459407 | 250,794.46 | -8,492.03 | 0.03 | |
| | | Base | 99.725573 | 259,286.49 | 96.459407 | 250,794.46 | -8,492.03 | 0.02 | |
| 61744CCH7 | MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1 | | | | 6.253890 | 25 Apr 2034 | | | |
| | 304,725.520 | Local | 99.519561 | 303,261.50 | 98.361990 | 299,734.09 | -3,527.41 | 0.03 | |
| Original Face: | 1,290,000.000 | Base | 99.519561 | 303,261.50 | 98.361990 | 299,734.09 | -3,527.41 | 0.03 | |
| 61744CGD2 | MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1 | | | | 6.343890 | 25 Aug 2034 | | | |
| | 779,927.700 | Local | 99.420680 | 775,409.42 | 98.419610 | 767,601.80 | -7,807.62 | 0.08 | |
| Original Face: | 1,800,000.000 | Base | 99.420680 | 775,409.42 | 98.419610 | 767,601.80 | -7,807.62 | 0.07 | |
| 61744YAP3 | MORGAN STANLEY SR UNSECURED 01/29 VAR | | | | 3.772000 | 24 Jan 2029 | | | |
| | 800,000.000 | Local | 98.572334 | 788,578.67 | 95.166928 | 761,335.42 | -27,243.25 | 0.08 | |
| | | Base | 98.572334 | 788,578.67 | 95.166928 | 761,335.42 | -27,243.25 | 0.07 | |
| 61768HBA3 | MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B | | | | 4.494000 | 15 Mar 2052 | | | |
| | 890,000.000 | Local | 111.467304 | 992,059.01 | 88.307170 | 785,933.81 | -206,125.20 | 0.08 | |
| Original Face: | 890,000.000 | Base | 111.467304 | 992,059.01 | 88.307170 | 785,933.81 | -206,125.20 | 0.08 | |
| 62886HBN0 | NCL CORPORATION LTD SR SECURED 144A 01/29 8.125 | | | | 8.125000 | 15 Jan 2029 | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 340,000.000 | Local | 104.735588 | 356,101.00 | 105.781901 | 359,658.46 | 3,557.46 | 0.04 | |
| | | Base | 104.735588 | 356,101.00 | 105.781901 | 359,658.46 | 3,557.46 | 0.03 | |
| 62954HAW8 | NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7 | | | | | 2.700000 | 01 May 2025 | | |
| | 170,000.000 | Local | 100.105594 | 170,179.51 | 97.040870 | 164,969.48 | -5,210.03 | 0.02 | |
| | | Base | 100.105594 | 170,179.51 | 97.040870 | 164,969.48 | -5,210.03 | 0.02 | |
| 63873VAA1 | NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A | | | | | 3.046900 | 15 Aug 2036 | | |
| | 990,000.000 | Local | 102.189854 | 1,011,679.55 | 88.044000 | 871,635.60 | -140,043.95 | 0.09 | |
| Original Face: | 990,000.000 | Base | 102.189854 | 1,011,679.55 | 88.044000 | 871,635.60 | -140,043.95 | 0.08 | |
| 63873VAC7 | NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A | | | | | 1.350600 | 15 Aug 2036 | | |
| | 7,710,000.000 | Local | 0.194970 | 15,032.17 | 0.011970 | 922.89 | -14,109.28 | 0.00 | |
| Original Face: | 7,710,000.000 | Base | 0.194970 | 15,032.17 | 0.011970 | 922.89 | -14,109.28 | 0.00 | |
| 63873VAE3 | NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A | | | | | 3.655300 | 15 Aug 2036 | | |
| | 627,000.000 | Local | 102.190072 | 640,731.75 | 78.759360 | 493,821.19 | -146,910.56 | 0.05 | |
| Original Face: | 627,000.000 | Base | 102.190072 | 640,731.75 | 78.759360 | 493,821.19 | -146,910.56 | 0.05 | |
| 63940HAC7 | NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A | | | | | 6.784870 | 25 Jun 2065 | | |
| | 956,756.350 | Local | 101.630276 | 972,354.12 | 101.008930 | 966,409.35 | -5,944.77 | 0.10 | |
| Original Face: | 1,690,000.000 | Base | 101.630276 | 972,354.12 | 101.008930 | 966,409.35 | -5,944.77 | 0.09 | |
| 63943BAB9 | NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A | | | | | 3.571000 | 15 Nov 2046 | | |
| | 530,156.280 | Local | 99.999500 | 530,153.63 | 86.410000 | 458,108.04 | -72,045.59 | 0.05 | |
| Original Face: | 630,000.000 | Base | 99.999500 | 530,153.63 | 86.410000 | 458,108.04 | -72,045.59 | 0.04 | |
| 64035DAB2 | NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A | | | | | 1.360000 | 20 Apr 2062 | | |
| | 288,988.150 | Local | 93.494401 | 270,187.74 | 90.433460 | 261,341.98 | -8,845.76 | 0.03 | |
| Original Face: | 600,000.000 | Base | 93.494401 | 270,187.74 | 90.433460 | 261,341.98 | -8,845.76 | 0.03 | |
| 64130TBA2 | NEUBERGER BERMAN CLO LTD NEUB 2015 20A ARR 144A | | | | | 6.735600 | 15 Jul 2034 | | |
| | 440,000.000 | Local | 99.352736 | 437,152.04 | 100.061300 | 440,269.72 | 3,117.68 | 0.05 | |
| Original Face: | 440,000.000 | Base | 99.352736 | 437,152.04 | 100.061300 | 440,269.72 | 3,117.68 | 0.04 | |
| 64130XAA4 | NEUBERGER BERMAN CLO LTD NEUB 2018 29A A1 144A | | | | | 6.701180 | 19 Oct 2031 | | |
| | 335,859.930 | Local | 99.858566 | 335,384.91 | 99.925500 | 335,609.71 | 224.80 | 0.03 | |
| Original Face: | 340,000.000 | Base | 99.858566 | 335,384.91 | 99.925500 | 335,609.71 | 224.80 | 0.03 | |
| 64828EAB1 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A | | | | | 2.644390 | 25 Sep 2059 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 400,999.740 | Local | 100.000000 | | 400,999.74 | 92.342810 | 370,294.43 | -30,705.31 | 0.04 |
| | 1,140,000.000 | Base | 100.000000 | | 400,999.74 | 92.342810 | 370,294.43 | -30,705.31 | 0.04 |
| 64828GAS9 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A | | | | | 4.000000 | 25 Sep 2059 | | |
| Original Face: | 693,215.350 | Local | 109.997090 | | 762,516.71 | 93.709900 | 649,611.41 | -112,905.30 | 0.07 |
| | 890,000.000 | Base | 109.997090 | | 762,516.71 | 93.709900 | 649,611.41 | -112,905.30 | 0.06 |
| 64828MAA5 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A | | | | | 4.000000 | 25 Apr 2057 | | |
| Original Face: | 419,423.130 | Local | 103.152282 | | 432,644.53 | 94.327230 | 395,630.22 | -37,014.31 | 0.04 |
| | 2,040,000.000 | Base | 103.152282 | | 432,644.53 | 94.327230 | 395,630.22 | -37,014.31 | 0.04 |
| 64831TAC1 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A | | | | | 1.516260 | 27 Nov 2056 | | |
| Original Face: | 250,748.640 | Local | 100.000000 | | 250,748.64 | 83.992360 | 210,609.70 | -40,138.94 | 0.02 |
| | 480,000.000 | Base | 100.000000 | | 250,748.64 | 83.992360 | 210,609.70 | -40,138.94 | 0.02 |
| 64831UAA2 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A | | | | | 5.000000 | 25 Jun 2062 | | |
| Original Face: | 1,316,972.860 | Local | 99.675927 | | 1,312,704.90 | 98.348160 | 1,295,218.58 | -17,486.32 | 0.13 |
| | 1,530,000.000 | Base | 99.675927 | | 1,312,704.90 | 98.348160 | 1,295,218.58 | -17,486.32 | 0.12 |
| 64952WDQ3 | NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95 | | | | | 0.950000 | 24 Jun 2025 | | |
| | 220,000.000 | Local | 99.974459 | | 219,943.81 | 94.927757 | 208,841.07 | -11,102.74 | 0.02 |
| | | Base | 99.974459 | | 219,943.81 | 94.927757 | 208,841.07 | -11,102.74 | 0.02 |
| 65336RAW8 | NEXSTAR BROADCASTING INC 2019 TERM LOAN B4 | | | | | | 18 Sep 2026 | | |
| | 305,135.060 | Local | 99.614472 | | 303,958.68 | 99.927100 | 304,912.62 | 953.94 | 0.03 |
| | | Base | 99.614472 | | 303,958.68 | 99.927100 | 304,912.62 | 953.94 | 0.03 |
| 654106AJ2 | NIKE INC SR UNSECURED 03/27 2.75 | | | | | 2.750000 | 27 Mar 2027 | | |
| | 260,000.000 | Local | 103.848881 | | 270,007.09 | 94.741459 | 246,327.79 | -23,679.30 | 0.03 |
| | | Base | 103.848881 | | 270,007.09 | 94.741459 | 246,327.79 | -23,679.30 | 0.02 |
| 654106AL7 | NIKE INC SR UNSECURED 03/40 3.25 | | | | | 3.250000 | 27 Mar 2040 | | |
| | 130,000.000 | Local | 99.469131 | | 129,309.87 | 80.546672 | 104,710.67 | -24,599.20 | 0.01 |
| | | Base | 99.469131 | | 129,309.87 | 80.546672 | 104,710.67 | -24,599.20 | 0.01 |
| 654106AM5 | NIKE INC SR UNSECURED 03/50 3.375 | | | | | 3.375000 | 27 Mar 2050 | | |
| | 670,000.000 | Local | 108.169679 | | 724,736.85 | 75.736020 | 507,431.33 | -217,305.52 | 0.05 |
| | | Base | 108.169679 | | 724,736.85 | 75.736020 | 507,431.33 | -217,305.52 | 0.05 |
| 65412JAC7 | REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5 | | | | | 6.500000 | 28 Nov 2027 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 200,000.000 | Local | 100.000000 | | 200,000.00 | 93.872000 | 187,744.00 | -12,256.00 | 0.02 |
| | | Base | 100.000000 | | 200,000.00 | 93.872000 | 187,744.00 | -12,256.00 | 0.02 |
| 65412JAD5 | REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143 | | | | | 7.143000 | 23 Feb 2030 | | |
| | 200,000.000 | Local | 100.000000 | | 200,000.00 | 90.698000 | 181,396.00 | -18,604.00 | 0.02 |
| | | Base | 100.000000 | | 200,000.00 | 90.698000 | 181,396.00 | -18,604.00 | 0.02 |
| 654744AB7 | NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522 | | | | | 3.522000 | 17 Sep 2025 | | |
| | 950,000.000 | Local | 100.000000 | | 950,000.00 | 96.418352 | 915,974.34 | -34,025.66 | 0.09 |
| | | Base | 100.000000 | | 950,000.00 | 96.418352 | 915,974.34 | -34,025.66 | 0.09 |
| 654744AC5 | NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345 | | | | | 4.345000 | 17 Sep 2027 | | |
| | 1,030,000.000 | Local | 100.000000 | | 1,030,000.00 | 95.064541 | 979,164.77 | -50,835.23 | 0.10 |
| | | Base | 100.000000 | | 1,030,000.00 | 95.064541 | 979,164.77 | -50,835.23 | 0.09 |
| 65486XAA1 | NJ TRUST 2023 GSP NJ 2023 GSP A 144A | | | | | 6.480758 | 06 Jan 2029 | | |
| | 660,000.000 | Local | 101.164342 | | 667,684.66 | 104.553140 | 690,050.72 | 22,366.06 | 0.07 |
| Original Face: | 660,000.000 | Base | 101.164342 | | 667,684.66 | 104.553140 | 690,050.72 | 22,366.06 | 0.07 |
| 666807BM3 | NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93 | | | | | 2.930000 | 15 Jan 2025 | | |
| | 10,000.000 | Local | 99.357900 | | 9,935.79 | 98.142019 | 9,814.20 | -121.59 | 0.00 |
| | | Base | 99.357900 | | 9,935.79 | 98.142019 | 9,814.20 | -121.59 | 0.00 |
| 666807BN1 | NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25 | | | | | 3.250000 | 15 Jan 2028 | | |
| | 690,000.000 | Local | 101.919920 | | 703,247.45 | 94.527638 | 652,240.70 | -51,006.75 | 0.07 |
| | | Base | 101.919920 | | 703,247.45 | 94.527638 | 652,240.70 | -51,006.75 | 0.06 |
| 666807BU5 | NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25 | | | | | 5.250000 | 01 May 2050 | | |
| | 510,000.000 | Local | 121.929206 | | 621,838.95 | 97.940882 | 499,498.50 | -122,340.45 | 0.05 |
| | | Base | 121.929206 | | 621,838.95 | 97.940882 | 499,498.50 | -122,340.45 | 0.05 |
| 67021HAA4 | NRTH PARK MORTGAGE TRUST NRTH 2024 PARK A 144A | | | | | 6.941300 | 15 Mar 2041 | | |
| | 900,000.000 | Local | 99.750684 | | 897,756.16 | 100.125190 | 901,126.71 | 3,370.55 | 0.09 |
| Original Face: | 900,000.000 | Base | 99.750684 | | 897,756.16 | 100.125190 | 901,126.71 | 3,370.55 | 0.09 |
| 67066GAH7 | NVIDIA CORP SR UNSECURED 04/50 3.5 | | | | | 3.500000 | 01 Apr 2050 | | |
| | 660,000.000 | Local | 108.561997 | | 716,509.18 | 79.712648 | 526,103.48 | -190,405.70 | 0.05 |
| | | Base | 108.561997 | | 716,509.18 | 79.712648 | 526,103.48 | -190,405.70 | 0.05 |
| 67066GAJ3 | NVIDIA CORP SR UNSECURED 04/60 3.7 | | | | | 3.700000 | 01 Apr 2060 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 180,000.000 | Local | | 108.583894 | 195,451.01 | 79.823283 | 143,681.91 | -51,769.10 | 0.01 |
| | | Base | | 108.583894 | 195,451.01 | 79.823283 | 143,681.91 | -51,769.10 | 0.01 |
| 670857AA9 | ON SLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A | | | | | 1.101000 | 25 May 2061 | | |
| | 649,005.850 | Local | | 99.999821 | 649,004.69 | 79.545960 | 516,257.93 | -132,746.76 | 0.05 |
| Original Face: | 1,130,000.000 | Base | | 99.999821 | 649,004.69 | 79.545960 | 516,257.93 | -132,746.76 | 0.05 |
| 67091TAC9 | OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5 | | | | | 4.500000 | 22 Oct 2025 | | |
| | 280,000.000 | Local | | 99.442929 | 278,440.20 | 97.500000 | 273,000.00 | -5,440.20 | 0.03 |
| | | Base | | 99.442929 | 278,440.20 | 97.500000 | 273,000.00 | -5,440.20 | 0.03 |
| 67091TAD7 | OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75 | | | | | 3.750000 | 23 Jun 2031 | | |
| | 330,000.000 | Local | | 99.517782 | 328,408.68 | 85.100000 | 280,830.00 | -47,578.68 | 0.03 |
| | | Base | | 99.517782 | 328,408.68 | 85.100000 | 280,830.00 | -47,578.68 | 0.03 |
| 67091TAE5 | OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125 | | | | | 5.125000 | 23 Jun 2051 | | |
| | 290,000.000 | Local | | 98.313959 | 285,110.48 | 75.175000 | 218,007.50 | -67,102.98 | 0.02 |
| | | Base | | 98.313959 | 285,110.48 | 75.175000 | 218,007.50 | -67,102.98 | 0.02 |
| 67114JAA8 | ON SLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A | | | | | 1.054000 | 25 Jul 2061 | | |
| | 318,323.010 | Local | | 99.998703 | 318,318.88 | 77.625960 | 247,101.29 | -71,217.59 | 0.03 |
| Original Face: | 480,000.000 | Base | | 99.998703 | 318,318.88 | 77.625960 | 247,101.29 | -71,217.59 | 0.02 |
| 67115DAA0 | ON SLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A | | | | | 1.957000 | 25 Oct 2061 | | |
| | 359,828.810 | Local | | 99.998619 | 359,823.84 | 82.611360 | 297,259.47 | -62,564.37 | 0.03 |
| Original Face: | 480,000.000 | Base | | 99.998619 | 359,823.84 | 82.611360 | 297,259.47 | -62,564.37 | 0.03 |
| 67181DAA9 | OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A | | | | | 1.850000 | 20 Nov 2050 | | |
| | 955,476.430 | Local | | 99.996484 | 955,442.84 | 92.760030 | 886,300.22 | -69,142.62 | 0.09 |
| Original Face: | 1,010,000.000 | Base | | 99.996484 | 955,442.84 | 92.760030 | 886,300.22 | -69,142.62 | 0.08 |
| 67448LAA0 | ON SLOW BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A | | | | | 5.928000 | 25 Nov 2063 | | |
| | 400,827.630 | Local | | 99.998935 | 400,823.36 | 99.775800 | 399,928.97 | -894.39 | 0.04 |
| Original Face: | 410,000.000 | Base | | 99.998935 | 400,823.36 | 99.775800 | 399,928.97 | -894.39 | 0.04 |
| 674599CF0 | OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625 | | | | | 4.625000 | 15 Jun 2045 | | |
| | 190,000.000 | Local | | 84.766621 | 161,056.58 | 80.966790 | 153,836.90 | -7,219.68 | 0.02 |
| | | Base | | 84.766621 | 161,056.58 | 80.966790 | 153,836.90 | -7,219.68 | 0.01 |
| 674599CH6 | OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4 | | | | | 3.400000 | 15 Apr 2026 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 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 100.773125 | 483,711.00 | 96.246620 | 461,983.78 | -21,727.22 | 0.05 |
| | | | Base 100.773125 | 483,711.00 | 96.246620 | 461,983.78 | -21,727.22 | 0.04 |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4 | | | | 4.400000 | 15 Apr 2046 | | |
| | | 190,000.000 | Local 89.301879 | 169,673.57 | 81.538920 | 154,923.95 | -14,749.62 | 0.02 |
| | | | Base 89.301879 | 169,673.57 | 81.538920 | 154,923.95 | -14,749.62 | 0.01 |
| 674599CL7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1 | | | | 4.100000 | 15 Feb 2047 | | |
| | | 270,000.000 | Local 90.098578 | 243,266.16 | 75.103640 | 202,779.83 | -40,486.33 | 0.02 |
| | | | Base 90.098578 | 243,266.16 | 75.103640 | 202,779.83 | -40,486.33 | 0.02 |
| 674599CM5 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3 | | | | 3.000000 | 15 Feb 2027 | | |
| | | 120,000.000 | Local 99.720042 | 119,664.05 | 93.403220 | 112,083.86 | -7,580.19 | 0.01 |
| | | | Base 99.720042 | 119,664.05 | 93.403220 | 112,083.86 | -7,580.19 | 0.01 |
| 674599CN3 | OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2 | | | | 4.200000 | 15 Mar 2048 | | |
| | | 260,000.000 | Local 83.839062 | 217,981.56 | 76.922430 | 199,998.32 | -17,983.24 | 0.02 |
| | | | Base 83.839062 | 217,981.56 | 76.922430 | 199,998.32 | -17,983.24 | 0.02 |
| 674599CR4 | OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2 | | | | 3.200000 | 15 Aug 2026 | | |
| | | 230,000.000 | Local 100.383404 | 230,881.83 | 94.755730 | 217,938.18 | -12,943.65 | 0.02 |
| | | | Base 100.383404 | 230,881.83 | 94.755730 | 217,938.18 | -12,943.65 | 0.02 |
| 674599DB8 | OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95 | | | | 6.950000 | 01 Jul 2024 | | |
| | | 312,000.000 | Local 100.955760 | 314,981.97 | 100.146600 | 312,457.39 | -2,524.58 | 0.03 |
| | | | Base 100.955760 | 314,981.97 | 100.146600 | 312,457.39 | -2,524.58 | 0.03 |
| 674599DC6 | OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55 | | | | 5.550000 | 15 Mar 2026 | | |
| | | 230,000.000 | Local 103.230396 | 237,429.91 | 100.376100 | 230,865.03 | -6,564.88 | 0.02 |
| | | | Base 103.230396 | 237,429.91 | 100.376100 | 230,865.03 | -6,564.88 | 0.02 |
| 674599DD4 | OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5 | | | | 7.500000 | 01 May 2031 | | |
| | | 140,000.000 | Local 105.503621 | 147,705.07 | 111.327800 | 155,858.92 | 8,153.85 | 0.02 |
| | | | Base 105.503621 | 147,705.07 | 111.327800 | 155,858.92 | 8,153.85 | 0.01 |
| 674599DE2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875 | | | | 7.875000 | 15 Sep 2031 | | |
| | | 40,000.000 | Local 123.114750 | 49,245.90 | 113.378100 | 45,351.24 | -3,894.66 | 0.00 |
| | | | Base 123.114750 | 49,245.90 | 113.378100 | 45,351.24 | -3,894.66 | 0.00 |
| 674599DF9 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45 | | | | 6.450000 | 15 Sep 2036 | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 320,000.000 | Local 118.354531 | 378,734.50 | 106.659900 | 341,311.68 | -37,422.82 | 0.04 |
| | | | Base 118.354531 | 378,734.50 | 106.659900 | 341,311.68 | -37,422.82 | 0.03 |
| 674599DK8 | OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5 | | | | 4.500000 | 15 Jul 2044 | | |
| | | 80,000.000 | Local 85.740475 | 68,592.38 | 78.434080 | 62,747.26 | -5,845.12 | 0.01 |
| | | | Base 85.740475 | 68,592.38 | 78.434080 | 62,747.26 | -5,845.12 | 0.01 |
| 674599DL6 | OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6 | | | | 6.600000 | 15 Mar 2046 | | |
| | | 350,000.000 | Local 108.998074 | 381,493.26 | 107.798730 | 377,295.56 | -4,197.70 | 0.04 |
| | | | Base 108.998074 | 381,493.26 | 107.798730 | 377,295.56 | -4,197.70 | 0.04 |
| 674599ED3 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625 | | | | 6.625000 | 01 Sep 2030 | | |
| | | 380,000.000 | Local 100.000000 | 380,000.00 | 105.803000 | 402,051.40 | 22,051.40 | 0.04 |
| | | | Base 100.000000 | 380,000.00 | 105.803000 | 402,051.40 | 22,051.40 | 0.04 |
| 67577WAP6 | OCTAGON 66 LTD OCT66 2022 1A A1R 144A | | | | 7.075680 | 16 Nov 2036 | | |
| | | 1,440,000.000 | Local 100.000000 | 1,440,000.00 | 100.604900 | 1,448,710.56 | 8,710.56 | 0.15 |
| Original Face: | | 1,440,000.000 | Base 100.000000 | 1,440,000.00 | 100.604900 | 1,448,710.56 | 8,710.56 | 0.14 |
| 682680BH5 | ONEOK INC COMPANY GUAR 11/26 5.55 | | | | 5.550000 | 01 Nov 2026 | | |
| | | 160,000.000 | Local 99.906213 | 159,849.94 | 100.951496 | 161,522.39 | 1,672.45 | 0.02 |
| | | | Base 99.906213 | 159,849.94 | 100.951496 | 161,522.39 | 1,672.45 | 0.02 |
| 682680BK8 | ONEOK INC COMPANY GUAR 11/30 5.8 | | | | 5.800000 | 01 Nov 2030 | | |
| | | 250,000.000 | Local 99.818548 | 249,546.37 | 103.077214 | 257,693.04 | 8,146.67 | 0.03 |
| | | | Base 99.818548 | 249,546.37 | 103.077214 | 257,693.04 | 8,146.67 | 0.02 |
| 682680BL6 | ONEOK INC COMPANY GUAR 09/33 6.05 | | | | 6.050000 | 01 Sep 2033 | | |
| | | 410,000.000 | Local 99.976941 | 409,905.46 | 104.380412 | 427,959.69 | 18,054.23 | 0.04 |
| | | | Base 99.976941 | 409,905.46 | 104.380412 | 427,959.69 | 18,054.23 | 0.04 |
| 682680BN2 | ONEOK INC COMPANY GUAR 09/53 6.625 | | | | 6.625000 | 01 Sep 2053 | | |
| | | 560,000.000 | Local 99.510254 | 557,257.42 | 110.337455 | 617,889.75 | 60,632.33 | 0.06 |
| | | | Base 99.510254 | 557,257.42 | 110.337455 | 617,889.75 | 60,632.33 | 0.06 |
| 68389XBV6 | ORACLE CORP SR UNSECURED 04/30 2.95 | | | | 2.950000 | 01 Apr 2030 | | |
| | | 60,000.000 | Local 93.009067 | 55,805.44 | 89.056440 | 53,433.86 | -2,371.58 | 0.01 |
| | | | Base 93.009067 | 55,805.44 | 89.056440 | 53,433.86 | -2,371.58 | 0.01 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 750,000.000 | Local | 99.980519 | 749,853.89 | 93.361883 | 700,214.12 | -49,639.77 | 0.07 | |
| | | Base | 99.980519 | 749,853.89 | 93.361883 | 700,214.12 | -49,639.77 | 0.07 | |
| 68389XCE3 | ORACLE CORP SR UNSECURED 03/31 2.875 | | | | | 2.875000 | 25 Mar 2031 | | |
| | 870,000.000 | Local | 100.210878 | 871,834.64 | 86.991480 | 756,825.88 | -115,008.76 | 0.08 | |
| | | Base | 100.210878 | 871,834.64 | 86.991480 | 756,825.88 | -115,008.76 | 0.07 | |
| 68389XCN3 | ORACLE CORP SR UNSECURED 05/30 4.65 | | | | | 4.650000 | 06 May 2030 | | |
| | 270,000.000 | Local | 99.725670 | 269,259.31 | 98.081725 | 264,820.66 | -4,438.65 | 0.03 | |
| | | Base | 99.725670 | 269,259.31 | 98.081725 | 264,820.66 | -4,438.65 | 0.03 | |
| 68560EAA6 | ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875 | | | | | 1.875000 | 11 May 2026 | | |
| | 660,000.000 | Local | 99.952752 | 659,688.16 | 91.860660 | 606,280.36 | -53,407.80 | 0.06 | |
| | | Base | 99.952752 | 659,688.16 | 91.860660 | 606,280.36 | -53,407.80 | 0.06 | |
| 68560EAB4 | ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875 | | | | | 2.875000 | 11 May 2031 | | |
| | 630,000.000 | Local | 99.122700 | 624,473.01 | 83.145000 | 523,813.50 | -100,659.51 | 0.05 | |
| | | Base | 99.122700 | 624,473.01 | 83.145000 | 523,813.50 | -100,659.51 | 0.05 | |
| 68902VAH0 | OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056 | | | | | 2.056000 | 05 Apr 2025 | | |
| | 120,000.000 | Local | 99.999075 | 119,998.89 | 96.693653 | 116,032.38 | -3,966.51 | 0.01 | |
| | | Base | 99.999075 | 119,998.89 | 96.693653 | 116,032.38 | -3,966.51 | 0.01 | |
| 693475BQ7 | PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR | | | | | 5.812000 | 12 Jun 2026 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 100.344184 | 20,068.84 | 68.84 | 0.00 | |
| | | Base | 100.000000 | 20,000.00 | 100.344184 | 20,068.84 | 68.84 | 0.00 | |
| 693475BR5 | PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR | | | | | 5.582000 | 12 Jun 2029 | | |
| | 550,000.000 | Local | 100.000000 | 550,000.00 | 101.272777 | 557,000.27 | 7,000.27 | 0.06 | |
| | | Base | 100.000000 | 550,000.00 | 101.272777 | 557,000.27 | 7,000.27 | 0.05 | |
| 693581AA8 | PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A | | | | | 4.000000 | 25 Jan 2054 | | |
| | 591,456.380 | Local | 95.839695 | 566,849.99 | 95.453020 | 564,562.98 | -2,287.01 | 0.06 | |
| Original Face: | 600,000.000 | Base | 95.839695 | 566,849.99 | 95.453020 | 564,562.98 | -2,287.01 | 0.05 | |
| 69361JAA4 | PRKCM TRUST PRKCM 2021 AFC2 A1 144A | | | | | 2.071000 | 25 Nov 2056 | | |
| | 388,655.710 | Local | 99.999704 | 388,654.56 | 84.745910 | 329,369.82 | -59,284.74 | 0.03 | |
| Original Face: | 480,000.000 | Base | 99.999704 | 388,654.56 | 84.745910 | 329,369.82 | -59,284.74 | 0.03 | |
| 69377CAA1 | PRKCM TRUST PRKCM 2022 AFC1 A1A 144A | | | | | 4.100000 | 25 Apr 2057 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 1,191,354.440 | Local | | 98.441471 | 1,172,786.84 | 95.800300 | 1,141,321.13 | -31,465.71 | 0.12 |
| | 1,420,000.000 | Base | | 98.441471 | 1,172,786.84 | 95.800300 | 1,141,321.13 | -31,465.71 | 0.11 |
| 694308JF5 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1 | | | | | 2.100000 | 01 Aug 2027 | | |
| | 140,000.000 | Local | | 100.050771 | 140,071.08 | 90.033491 | 126,046.89 | -14,024.19 | 0.01 |
| | | Base | | 100.050771 | 140,071.08 | 90.033491 | 126,046.89 | -14,024.19 | 0.01 |
| 694308JG3 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5 | | | | | 2.500000 | 01 Feb 2031 | | |
| | 20,000.000 | Local | | 99.929900 | 19,985.98 | 83.255686 | 16,651.14 | -3,334.84 | 0.00 |
| | | Base | | 99.929900 | 19,985.98 | 83.255686 | 16,651.14 | -3,334.84 | 0.00 |
| 694308JH1 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3 | | | | | 3.300000 | 01 Aug 2040 | | |
| | 40,000.000 | Local | | 99.571350 | 39,828.54 | 73.305978 | 29,322.39 | -10,506.15 | 0.00 |
| | | Base | | 99.571350 | 39,828.54 | 73.305978 | 29,322.39 | -10,506.15 | 0.00 |
| 694308JJ7 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5 | | | | | 3.500000 | 01 Aug 2050 | | |
| | 80,000.000 | Local | | 99.416763 | 79,533.41 | 68.537587 | 54,830.07 | -24,703.34 | 0.01 |
| | | Base | | 99.416763 | 79,533.41 | 68.537587 | 54,830.07 | -24,703.34 | 0.01 |
| 69702MAA5 | PALMER SQUARE CLO LTD PLMRS 2022 5A A 144A | | | | | 7.317810 | 20 Oct 2035 | | |
| Original Face: | 330,000.000 | Local | | 100.154155 | 330,508.71 | 100.476100 | 331,571.13 | 1,062.42 | 0.03 |
| | 330,000.000 | Base | | 100.154155 | 330,508.71 | 100.476100 | 331,571.13 | 1,062.42 | 0.03 |
| 699149AL4 | REPUBLIC OF PARAGUAY SR UNSECURED 144A 06/33 3.849 | | | | | 3.849000 | 28 Jun 2033 | | |
| Original Face: | 280,000.000 | Local | | 99.994518 | 279,984.65 | 87.213654 | 244,198.23 | -35,786.42 | 0.03 |
| | 280,000.000 | Base | | 99.994518 | 279,984.65 | 87.213654 | 244,198.23 | -35,786.42 | 0.02 |
| 701885AJ4 | PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125 | | | | | 4.125000 | 15 Feb 2028 | | |
| | 50,000.000 | Local | | 95.554500 | 47,777.25 | 95.405563 | 47,702.78 | -74.47 | 0.00 |
| | | Base | | 95.554500 | 47,777.25 | 95.405563 | 47,702.78 | -74.47 | 0.00 |
| 70450YAH6 | PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3 | | | | | 2.300000 | 01 Jun 2030 | | |
| | 500,000.000 | Local | | 104.615300 | 523,076.50 | 86.312763 | 431,563.82 | -91,512.68 | 0.04 |
| | | Base | | 104.615300 | 523,076.50 | 86.312763 | 431,563.82 | -91,512.68 | 0.04 |
| 70455DAG9 | PCI GAMING AUTHORITY TERM LOAN | | | | | | 29 May 2026 | | |
| | 89,712.970 | Local | | 100.034800 | 89,744.19 | 100.109400 | 89,811.12 | 66.93 | 0.01 |
| | | Base | | 100.034800 | 89,744.19 | 100.109400 | 89,811.12 | 66.93 | 0.01 |
| 713448EP9 | PEPSICO INC SR UNSECURED 10/49 2.875 | | | | | 2.875000 | 15 Oct 2049 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 100,000.000 | Local | | 104.117180 | 104,117.18 | 69.769742 | 69,769.74 | -34,347.44 | 0.01 |
| | | Base | | 104.117180 | 104,117.18 | 69.769742 | 69,769.74 | -34,347.44 | 0.01 |
| 713448ER5 | PEPSICO INC SR UNSECURED 03/27 2.625 | | | | | 2.625000 | 19 Mar 2027 | | |
| | 40,000.000 | Local | | 103.624600 | 41,449.84 | 94.285950 | 37,714.38 | -3,735.46 | 0.00 |
| | | Base | | 103.624600 | 41,449.84 | 94.285950 | 37,714.38 | -3,735.46 | 0.00 |
| 71360HAB3 | PERATON CORP TERM LOAN B | | | | | | 01 Feb 2028 | | |
| | 98,672.980 | Local | | 97.775652 | 96,478.15 | 99.785700 | 98,461.52 | 1,983.37 | 0.01 |
| | | Base | | 97.775652 | 96,478.15 | 99.785700 | 98,461.52 | 1,983.37 | 0.01 |
| 715638BM3 | REPUBLIC OF PERU SR UNSECURED 11/50 5.625 | | | | | 5.625000 | 18 Nov 2050 | | |
| | 200,000.000 | Local | | 129.452510 | 258,905.02 | 99.503000 | 199,006.00 | -59,899.02 | 0.02 |
| | | Base | | 129.452510 | 258,905.02 | 99.503000 | 199,006.00 | -59,899.02 | 0.02 |
| 715638DF6 | REPUBLIC OF PERU SR UNSECURED 01/31 2.783 | | | | | 2.783000 | 23 Jan 2031 | | |
| | 360,000.000 | Local | | 100.381372 | 361,372.94 | 85.732178 | 308,635.84 | -52,737.10 | 0.03 |
| | | Base | | 100.381372 | 361,372.94 | 85.732178 | 308,635.84 | -52,737.10 | 0.03 |
| 715638DQ2 | REPUBLIC OF PERU SR UNSECURED 12/60 2.78 | | | | | 2.780000 | 01 Dec 2060 | | |
| | 140,000.000 | Local | | 62.351121 | 87,291.57 | 57.280000 | 80,192.00 | -7,099.57 | 0.01 |
| | | Base | | 62.351121 | 87,291.57 | 57.280000 | 80,192.00 | -7,099.57 | 0.01 |
| 71647NAN9 | PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85 | | | | | 6.850000 | 31 Dec 2099 | | |
| | 210,000.000 | Local | | 101.898195 | 213,986.21 | 92.838560 | 194,960.98 | -19,025.23 | 0.02 |
| | | Base | | 101.898195 | 213,986.21 | 92.838560 | 194,960.98 | -19,025.23 | 0.02 |
| 71647NAV1 | PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299 | | | | | 5.299000 | 27 Jan 2025 | | |
| | 3,353,000.000 | Local | | 100.976257 | 3,385,733.89 | 98.923320 | 3,316,898.92 | -68,834.97 | 0.34 |
| | | Base | | 100.976257 | 3,385,733.89 | 98.923320 | 3,316,898.92 | -68,834.97 | 0.32 |
| 71654QBR2 | PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375 | | | | | 6.375000 | 23 Jan 2045 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 71654QCB6 | PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875 | | | | | 6.875000 | 04 Aug 2026 | | |
| | 20,000.000 | Local | | 99.946800 | 19,989.36 | 97.057200 | 19,411.44 | -577.92 | 0.00 |
| | | Base | | 99.946800 | 19,989.36 | 97.057200 | 19,411.44 | -577.92 | 0.00 |
| 717081EW9 | PFIZER INC SR UNSECURED 04/30 2.625 | | | | | 2.625000 | 01 Apr 2030 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 280,000.000 | Local | | 101.596764 | 284,470.94 | 89.143913 | 249,602.96 | -34,867.98 | 0.03 |
| | | Base | | 101.596764 | 284,470.94 | 89.143913 | 249,602.96 | -34,867.98 | 0.02 |
| 717081EY5 | PFIZER INC SR UNSECURED 05/30 1.7 | | | | | 1.700000 | 28 May 2030 | | |
| | 260,000.000 | Local | | 99.928415 | 259,813.88 | 84.044029 | 218,514.48 | -41,299.40 | 0.02 |
| | | Base | | 99.928415 | 259,813.88 | 84.044029 | 218,514.48 | -41,299.40 | 0.02 |
| 718172AP4 | PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5 | | | | | 4.500000 | 20 Mar 2042 | | |
| | 90,000.000 | Local | | 98.802333 | 88,922.10 | 87.431371 | 78,688.23 | -10,233.87 | 0.01 |
| | | Base | | 98.802333 | 88,922.10 | 87.431371 | 78,688.23 | -10,233.87 | 0.01 |
| 718172CP2 | PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1 | | | | | 2.100000 | 01 May 2030 | | |
| | 190,000.000 | Local | | 99.609026 | 189,257.15 | 85.006073 | 161,511.54 | -27,745.61 | 0.02 |
| | | Base | | 99.609026 | 189,257.15 | 85.006073 | 161,511.54 | -27,745.61 | 0.02 |
| 718172DG1 | PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875 | | | | | 4.875000 | 13 Feb 2029 | | |
| | 210,000.000 | Local | | 99.091848 | 208,092.88 | 99.453906 | 208,853.20 | 760.32 | 0.02 |
| | | Base | | 99.091848 | 208,092.88 | 99.453906 | 208,853.20 | 760.32 | 0.02 |
| 718172DH9 | PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125 | | | | | 5.125000 | 13 Feb 2031 | | |
| | 50,000.000 | Local | | 98.941000 | 49,470.50 | 99.493363 | 49,746.68 | 276.18 | 0.01 |
| | | Base | | 98.941000 | 49,470.50 | 99.493363 | 49,746.68 | 276.18 | 0.00 |
| 718172DJ5 | PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25 | | | | | 5.250000 | 13 Feb 2034 | | |
| | 160,000.000 | Local | | 97.832994 | 156,532.79 | 99.207664 | 158,732.26 | 2,199.47 | 0.02 |
| | | Base | | 97.832994 | 156,532.79 | 99.207664 | 158,732.26 | 2,199.47 | 0.02 |
| 71913BAJ1 | PHOENIX GUARANTOR INC. 2024 TERM LOAN | | | | | | 21 Feb 2031 | | |
| | 851,311.270 | Local | | 99.007952 | 842,865.85 | 98.609400 | 839,472.94 | -3,392.91 | 0.09 |
| | | Base | | 99.007952 | 842,865.85 | 98.609400 | 839,472.94 | -3,392.91 | 0.08 |
| 723787AR8 | PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15 | | | | | 2.150000 | 15 Jan 2031 | | |
| | 370,000.000 | Local | | 99.988316 | 369,956.77 | 84.195224 | 311,522.33 | -58,434.44 | 0.03 |
| | | Base | | 99.988316 | 369,956.77 | 84.195224 | 311,522.33 | -58,434.44 | 0.03 |
| 723787AT4 | PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125 | | | | | 1.125000 | 15 Jan 2026 | | |
| | 90,000.000 | Local | | 99.993044 | 89,993.74 | 93.086551 | 83,777.90 | -6,215.84 | 0.01 |
| | | Base | | 99.993044 | 89,993.74 | 93.086551 | 83,777.90 | -6,215.84 | 0.01 |
| 74256LEE5 | PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25 | | | | | 1.250000 | 23 Jun 2025 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 100,000.000 | Local | | 99.979410 | 99,979.41 | 95.182197 | 95,182.20 | -4,797.21 | 0.01 |
| | | Base | | 99.979410 | 99,979.41 | 95.182197 | 95,182.20 | -4,797.21 | 0.01 |
| 74339VAB4 | CLOUDERA, INC. 2021 TERM LOAN | | | | | | 08 Oct 2028 | | |
| | 202,137.360 | Local | | 99.317509 | 200,757.79 | 99.375000 | 200,874.00 | 116.21 | 0.02 |
| | | Base | | 99.317509 | 200,757.79 | 99.375000 | 200,874.00 | 116.21 | 0.02 |
| 74365PAD0 | PROSUS NV SR UNSECURED 144A 08/50 4.027 | | | | | 4.027000 | 03 Aug 2050 | | |
| | 630,000.000 | Local | | 106.399078 | 670,314.19 | 63.784186 | 401,840.37 | -268,473.82 | 0.04 |
| | | Base | | 106.399078 | 670,314.19 | 63.784186 | 401,840.37 | -268,473.82 | 0.04 |
| 74365PAE8 | PROSUS NV SR UNSECURED 144A 02/51 3.832 | | | | | 3.832000 | 08 Feb 2051 | | |
| | 250,000.000 | Local | | 99.993076 | 249,982.69 | 61.628763 | 154,071.91 | -95,910.78 | 0.02 |
| | | Base | | 99.993076 | 249,982.69 | 61.628763 | 154,071.91 | -95,910.78 | 0.01 |
| 74365PAF5 | PROSUS NV SR UNSECURED 144A 07/31 3.061 | | | | | 3.061000 | 13 Jul 2031 | | |
| | 1,770,000.000 | Local | | 92.783054 | 1,642,260.05 | 81.371900 | 1,440,282.63 | -201,977.42 | 0.15 |
| | | Base | | 92.783054 | 1,642,260.05 | 81.371900 | 1,440,282.63 | -201,977.42 | 0.14 |
| 74839XAH2 | QUIKRETE HOLDINGS, INC. 2023 TERM LOAN B | | | | | | 19 Mar 2029 | | |
| | 342,851.890 | Local | | 99.381891 | 340,732.69 | 100.056800 | 343,046.63 | 2,313.94 | 0.04 |
| | | Base | | 99.381891 | 340,732.69 | 100.056800 | 343,046.63 | 2,313.94 | 0.03 |
| 74923VAA8 | RAD CLO LTD RAD 2023 22A A1 144A | | | | | 7.202380 | 20 Jan 2037 | | |
| | 1,330,000.000 | Local | | 100.000000 | 1,330,000.00 | 100.748800 | 1,339,959.04 | 9,959.04 | 0.14 |
| Original Face: | 1,330,000.000 | Base | | 100.000000 | 1,330,000.00 | 100.748800 | 1,339,959.04 | 9,959.04 | 0.13 |
| 74977RDH4 | COOPERATIEVE RABOBANK UA 144A 06/26 VAR | | | | | 1.339000 | 24 Jun 2026 | | |
| | 250,000.000 | Local | | 100.000000 | 250,000.00 | 94.995783 | 237,489.46 | -12,510.54 | 0.02 |
| | | Base | | 100.000000 | 250,000.00 | 94.995783 | 237,489.46 | -12,510.54 | 0.02 |
| 74977RDN1 | COOPERATIEVE RABOBANK UA 144A 04/28 VAR | | | | | 3.649000 | 06 Apr 2028 | | |
| | 340,000.000 | Local | | 100.000000 | 340,000.00 | 95.237984 | 323,809.15 | -16,190.85 | 0.03 |
| | | Base | | 100.000000 | 340,000.00 | 95.237984 | 323,809.15 | -16,190.85 | 0.03 |
| 75281ABK4 | RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75 | | | | | 4.750000 | 15 Feb 2030 | | |
| | 180,000.000 | Local | | 93.997383 | 169,195.29 | 93.246780 | 167,844.20 | -1,351.09 | 0.02 |
| | | Base | | 93.997383 | 169,195.29 | 93.246780 | 167,844.20 | -1,351.09 | 0.02 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | | 2.250000 | 01 Jul 2030 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 1,050,000.000 | Local | | 101.432919 | 1,065,045.65 | 85.450094 | 897,225.99 | -167,819.66 | 0.09 |
| | | Base | | 101.432919 | 1,065,045.65 | 85.450094 | 897,225.99 | -167,819.66 | 0.09 |
| 75513EBX8 | RTX CORP SR UNSECURED 12/24 3.15 | | | | | 3.150000 | 15 Dec 2024 | | |
| | 130,000.000 | Local | | 100.936500 | 131,217.45 | 98.044867 | 127,458.33 | -3,759.12 | 0.01 |
| | | Base | | 100.936500 | 131,217.45 | 98.044867 | 127,458.33 | -3,759.12 | 0.01 |
| 75513ECP4 | RTX CORP SR UNSECURED 03/52 3.03 | | | | | 3.030000 | 15 Mar 2052 | | |
| | 160,000.000 | Local | | 68.967881 | 110,348.61 | 66.338834 | 106,142.13 | -4,206.48 | 0.01 |
| | | Base | | 68.967881 | 110,348.61 | 66.338834 | 106,142.13 | -4,206.48 | 0.01 |
| 75513ECV1 | RTX CORP SR UNSECURED 03/31 6 | | | | | 6.000000 | 15 Mar 2031 | | |
| | 340,000.000 | Local | | 99.935941 | 339,782.20 | 105.196821 | 357,669.19 | 17,886.99 | 0.04 |
| | | Base | | 99.935941 | 339,782.20 | 105.196821 | 357,669.19 | 17,886.99 | 0.03 |
| 759470BD8 | RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625 | | | | | 3.625000 | 12 Jan 2052 | | |
| | 1,090,000.000 | Local | | 87.759635 | 956,580.02 | 72.202907 | 787,011.69 | -169,568.33 | 0.08 |
| | | Base | | 87.759635 | 956,580.02 | 72.202907 | 787,011.69 | -169,568.33 | 0.08 |
| 761713BB1 | REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85 | | | | | 5.850000 | 15 Aug 2045 | | |
| | 140,000.000 | Local | | 106.628614 | 149,280.06 | 92.858051 | 130,001.27 | -19,278.79 | 0.01 |
| | | Base | | 106.628614 | 149,280.06 | 92.858051 | 130,001.27 | -19,278.79 | 0.01 |
| 775109DF5 | ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3 | | | | | 5.300000 | 15 Feb 2034 | | |
| | 400,000.000 | Local | | 98.568128 | 394,272.51 | 99.200935 | 396,803.74 | 2,531.23 | 0.04 |
| | | Base | | 98.568128 | 394,272.51 | 99.200935 | 396,803.74 | 2,531.23 | 0.04 |
| 780153BU5 | ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25 | | | | | 6.250000 | 15 Mar 2032 | | |
| | 220,000.000 | Local | | 100.268386 | 220,590.45 | 100.852788 | 221,876.13 | 1,285.68 | 0.02 |
| | | Base | | 100.268386 | 220,590.45 | 100.852788 | 221,876.13 | 1,285.68 | 0.02 |
| 78015K7H1 | ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15 | | | | | 1.150000 | 10 Jun 2025 | | |
| | 20,000.000 | Local | | 99.915200 | 19,983.04 | 95.378882 | 19,075.78 | -907.26 | 0.00 |
| | | Base | | 99.915200 | 19,983.04 | 95.378882 | 19,075.78 | -907.26 | 0.00 |
| 78016FZQ0 | ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875 | | | | | 3.875000 | 04 May 2032 | | |
| | 270,000.000 | Local | | 99.846589 | 269,585.79 | 92.446705 | 249,606.10 | -19,979.69 | 0.03 |
| | | Base | | 99.846589 | 269,585.79 | 92.446705 | 249,606.10 | -19,979.69 | 0.02 |
| 78016HZW3 | ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15 | | | | | 5.150000 | 01 Feb 2034 | | |

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



As of: March 28, 2024

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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 | |
| | | 230,000.000 | Local | 98.851943 | 227,359.47 | 100.133294 | 230,306.58 | 2,947.11 | 0.02 |
| | | | Base | 98.851943 | 227,359.47 | 100.133294 | 230,306.58 | 2,947.11 | 0.02 |
| 78448YAC5 | SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A | | | | 1.590000 | 15 Jan 2053 | | | |
| | | 922,878.300 | Local | 99.951894 | 922,434.34 | 89.344550 | 824,541.46 | -97,892.88 | 0.09 |
| Original Face: | | 1,420,000.000 | Base | 99.951894 | 922,434.34 | 89.344550 | 824,541.46 | -97,892.88 | 0.08 |
| 78448YAD3 | SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A | | | | 2.310000 | 15 Jan 2053 | | | |
| | | 573,806.860 | Local | 99.970865 | 573,639.68 | 93.346120 | 535,626.44 | -38,013.24 | 0.06 |
| Original Face: | | 610,000.000 | Base | 99.970865 | 573,639.68 | 93.346120 | 535,626.44 | -38,013.24 | 0.05 |
| 78449HAC1 | SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B B 144A | | | | 5.770000 | 16 Oct 2056 | | | |
| | | 500,000.000 | Local | 99.965732 | 499,828.66 | 99.318570 | 496,592.85 | -3,235.81 | 0.05 |
| Original Face: | | 500,000.000 | Base | 99.965732 | 499,828.66 | 99.318570 | 496,592.85 | -3,235.81 | 0.05 |
| 78449UAB4 | SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A | | | | 2.230000 | 15 Sep 2037 | | | |
| | | 568,789.480 | Local | 99.997363 | 568,774.48 | 93.830670 | 533,698.98 | -35,075.50 | 0.06 |
| Original Face: | | 1,130,000.000 | Base | 99.997363 | 568,774.48 | 93.830670 | 533,698.98 | -35,075.50 | 0.05 |
| 80007RAE5 | SANDS CHINA LTD SR UNSECURED 08/28 5.4 | | | | 5.650000 | 08 Aug 2028 | | | |
| | | 200,000.000 | Local | 101.519785 | 203,039.57 | 98.092330 | 196,184.66 | -6,854.91 | 0.02 |
| | | | Base | 101.519785 | 203,039.57 | 98.092330 | 196,184.66 | -6,854.91 | 0.02 |
| 80007RAF2 | SANDS CHINA LTD SR UNSECURED 08/25 5.125 | | | | 5.375000 | 08 Aug 2025 | | | |
| | | 1,170,000.000 | Local | 94.457438 | 1,105,152.02 | 98.658600 | 1,154,305.62 | 49,153.60 | 0.12 |
| | | | Base | 94.457438 | 1,105,152.02 | 98.658600 | 1,154,305.62 | 49,153.60 | 0.11 |
| 80007RAK1 | SANDS CHINA LTD SR UNSECURED 01/26 4.05 | | | | 4.050000 | 08 Jan 2026 | | | |
| | | 270,000.000 | Local | 99.966296 | 269,909.00 | 96.118960 | 259,521.19 | -10,387.81 | 0.03 |
| | | | Base | 99.966296 | 269,909.00 | 96.118960 | 259,521.19 | -10,387.81 | 0.02 |
| 80007RAN5 | SANDS CHINA LTD SR UNSECURED 03/27 2.3 | | | | 2.300000 | 08 Mar 2027 | | | |
| | | 460,000.000 | Local | 99.878713 | 459,442.08 | 90.581340 | 416,674.16 | -42,767.92 | 0.04 |
| | | | Base | 99.878713 | 459,442.08 | 90.581340 | 416,674.16 | -42,767.92 | 0.04 |
| 80007RAQ8 | SANDS CHINA LTD SR UNSECURED 03/29 2.85 | | | | 2.850000 | 08 Mar 2029 | | | |
| | | 500,000.000 | Local | 99.859426 | 499,297.13 | 86.875070 | 434,375.35 | -64,921.78 | 0.04 |
| | | | Base | 99.859426 | 499,297.13 | 86.875070 | 434,375.35 | -64,921.78 | 0.04 |
| 80282KAE6 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | | | | 4.500000 | 17 Jul 2025 | | | |

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



As of: March 28, 2024

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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 | |
| | | 40,000.000 | Local 100.162325 | 40,064.93 | 98.307143 | 39,322.86 | -742.07 | 0.00 | |
| | | | Base 100.162325 | 40,064.93 | 98.307143 | 39,322.86 | -742.07 | 0.00 | |
| 808513CG8 | CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875 | | | | 5.875000 | 24 Aug 2026 | | | |
| | | 860,000.000 | Local 99.931722 | 859,412.81 | 101.662564 | 874,298.05 | 14,885.24 | 0.09 | |
| | | | Base 99.931722 | 859,412.81 | 101.662564 | 874,298.05 | 14,885.24 | 0.08 | |
| 808513CH6 | CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR | | | | 6.136000 | 24 Aug 2034 | | | |
| | | 170,000.000 | Local 101.153782 | 171,961.43 | 104.455545 | 177,574.43 | 5,613.00 | 0.02 | |
| | | | Base 101.153782 | 171,961.43 | 104.455545 | 177,574.43 | 5,613.00 | 0.02 | |
| 80875AAT8 | LIGHT AND WONDER INTERNATIONAL 2022 USD TERM LOAN | | | | | 14 Apr 2029 | | | |
| | | 0.000 | Local 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | | Base 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 80875AAV3 | LIGHT AND WONDER INTERNATIONAL 2024 TERM LOAN | | | | | 14 Apr 2029 | | | |
| | | 719,050.000 | Local 99.363786 | 714,475.30 | 100.078100 | 719,611.58 | 5,136.28 | 0.07 | |
| | | | Base 99.363786 | 714,475.30 | 100.078100 | 719,611.58 | 5,136.28 | 0.07 | |
| 810064AA3 | SCOTT TRUST 2023 SFS SCOTT 2023 SFS A 144A | | | | 5.909750 | 15 Mar 2040 | | | |
| | | 1,070,000.000 | Local 100.000000 | 1,070,000.00 | 100.620060 | 1,076,634.64 | 6,634.64 | 0.11 | |
| Original Face: | | 1,070,000.000 | Base 100.000000 | 1,070,000.00 | 100.620060 | 1,076,634.64 | 6,634.64 | 0.10 | |
| 822582AD4 | SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375 | | | | 6.375000 | 15 Dec 2038 | | | |
| | | 160,000.000 | Local 118.111944 | 188,979.11 | 113.358351 | 181,373.36 | -7,605.75 | 0.02 | |
| | | | Base 118.111944 | 188,979.11 | 113.358351 | 181,373.36 | -7,605.75 | 0.02 | |
| 822582AY8 | SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55 | | | | 4.550000 | 12 Aug 2043 | | | |
| | | 90,000.000 | Local 104.313889 | 93,882.50 | 92.729010 | 83,456.11 | -10,426.39 | 0.01 | |
| | | | Base 104.313889 | 93,882.50 | 92.729010 | 83,456.11 | -10,426.39 | 0.01 | |
| 822582BF8 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375 | | | | 4.375000 | 11 May 2045 | | | |
| | | 410,000.000 | Local 100.654851 | 412,684.89 | 89.559114 | 367,192.37 | -45,492.52 | 0.04 | |
| | | | Base 100.654851 | 412,684.89 | 89.559114 | 367,192.37 | -45,492.52 | 0.04 | |
| 822582BY7 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75 | | | | 3.750000 | 12 Sep 2046 | | | |
| | | 20,000.000 | Local 93.320150 | 18,664.03 | 80.847657 | 16,169.53 | -2,494.50 | 0.00 | |
| | | | Base 93.320150 | 18,664.03 | 80.847657 | 16,169.53 | -2,494.50 | 0.00 | |
| 822582CG5 | SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75 | | | | 2.750000 | 06 Apr 2030 | | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 270,000.000 | Local | 99.961333 | 269,895.60 | 89.996704 | 242,991.10 | -26,904.50 | 0.03 |
| | | | Base | 99.961333 | 269,895.60 | 89.996704 | 242,991.10 | -26,904.50 | 0.02 |
| 822582CH3 | SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25 | | | | 3.250000 | 06 Apr 2050 | | | |
| | | 680,000.000 | Local | 101.709699 | 691,625.95 | 72.656058 | 494,061.19 | -197,564.76 | 0.05 |
| | | | Base | 101.709699 | 691,625.95 | 72.656058 | 494,061.19 | -197,564.76 | 0.05 |
| 82652RAA7 | SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A | | | | 1.350000 | 20 Sep 2038 | | | |
| | | 169,589.950 | Local | 96.780139 | 164,129.39 | 93.810280 | 159,092.81 | -5,036.58 | 0.02 |
| Original Face: | | 680,000.000 | Base | 96.780139 | 164,129.39 | 93.810280 | 159,092.81 | -5,036.58 | 0.02 |
| 830867AA5 | DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5 | | | | 4.500000 | 20 Oct 2025 | | | |
| | | 268,332.750 | Local | 100.298544 | 269,133.84 | 99.011217 | 265,679.52 | -3,454.32 | 0.03 |
| Original Face: | | 306,666.400 | Base | 100.298544 | 269,133.84 | 99.011217 | 265,679.52 | -3,454.32 | 0.03 |
| 830867AB3 | DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75 | | | | 4.750000 | 20 Oct 2028 | | | |
| | | 420,000.000 | Local | 100.229274 | 420,962.95 | 97.825801 | 410,868.36 | -10,094.59 | 0.04 |
| Original Face: | | 420,000.000 | Base | 100.229274 | 420,962.95 | 97.825801 | 410,868.36 | -10,094.59 | 0.04 |
| 83162CB51 | SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1 | | | | 2.980000 | 01 Apr 2039 | | | |
| | | 44,862.830 | Local | 100.000000 | 44,862.83 | 90.739720 | 40,708.41 | -4,154.42 | 0.00 |
| Original Face: | | 70,000.000 | Base | 100.000000 | 44,862.83 | 90.739720 | 40,708.41 | -4,154.42 | 0.00 |
| 83162CC68 | SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1 | | | | 2.690000 | 01 Jul 2044 | | | |
| | | 100,113.600 | Local | 100.000000 | 100,113.60 | 87.222130 | 87,321.21 | -12,792.39 | 0.01 |
| Original Face: | | 160,000.000 | Base | 100.000000 | 100,113.60 | 87.222130 | 87,321.21 | -12,792.39 | 0.01 |
| 83208AAE3 | SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A | | | | 2.300000 | 15 Jan 2053 | | | |
| | | 458,477.180 | Local | 99.985574 | 458,411.04 | 93.040900 | 426,571.29 | -31,839.75 | 0.04 |
| Original Face: | | 470,000.000 | Base | 99.985574 | 458,411.04 | 93.040900 | 426,571.29 | -31,839.75 | 0.04 |
| 83410JAE8 | SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A | | | | 2.696589 | 10 Aug 2038 | | | |
| | | 980,000.000 | Local | 96.876447 | 949,389.18 | 63.515770 | 622,454.55 | -326,934.63 | 0.06 |
| Original Face: | | 980,000.000 | Base | 96.876447 | 949,389.18 | 63.515770 | 622,454.55 | -326,934.63 | 0.06 |
| 83438LAB7 | SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A | | | | 3.432000 | 15 Oct 2046 | | | |
| | | 489,571.200 | Local | 99.998582 | 489,564.26 | 85.920000 | 420,639.58 | -68,924.68 | 0.04 |
| Original Face: | | 610,000.000 | Base | 99.998582 | 489,564.26 | 85.920000 | 420,639.58 | -68,924.68 | 0.04 |
| 83444MAC5 | SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4 | | | | 5.400000 | 01 Mar 2029 | | | |

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Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 480,000.000 | Local 99.849498 | 479,277.59 | 100.206790 | 480,992.59 | 1,715.00 | 0.05 |
| | | | Base 99.849498 | 479,277.59 | 100.206790 | 480,992.59 | 1,715.00 | 0.05 |
| 83444MAE1 | SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45 | | | | 5.450000 | 13 Mar 2031 | | |
| | | 490,000.000 | Local 99.773518 | 488,890.24 | 99.821856 | 489,127.09 | 236.85 | 0.05 |
| | | | Base 99.773518 | 488,890.24 | 99.821856 | 489,127.09 | 236.85 | 0.05 |
| 83444MAG6 | SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6 | | | | 5.600000 | 23 Mar 2034 | | |
| | | 650,000.000 | Local 99.933469 | 649,567.55 | 100.245373 | 651,594.92 | 2,027.37 | 0.07 |
| | | | Base 99.933469 | 649,567.55 | 100.245373 | 651,594.92 | 2,027.37 | 0.06 |
| 83444MAJ0 | SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9 | | | | 5.900000 | 30 Apr 2054 | | |
| | | 510,000.000 | Local 99.575486 | 507,834.98 | 99.944671 | 509,717.82 | 1,882.84 | 0.05 |
| | | | Base 99.575486 | 507,834.98 | 99.944671 | 509,717.82 | 1,882.84 | 0.05 |
| 83600VAE1 | SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN | | | | | 11 Dec 2026 | | |
| | | 360,000.000 | Local 100.114883 | 360,413.58 | 99.375000 | 357,750.00 | -2,663.58 | 0.04 |
| | | | Base 100.114883 | 360,413.58 | 99.375000 | 357,750.00 | -2,663.58 | 0.03 |
| 84265VAG0 | SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25 | | | | 5.250000 | 08 Nov 2042 | | |
| | | 900,000.000 | Local 107.637949 | 968,741.54 | 94.759190 | 852,832.71 | -115,908.83 | 0.09 |
| | | | Base 107.637949 | 968,741.54 | 94.759190 | 852,832.71 | -115,908.83 | 0.08 |
| 843452AZ6 | SOUTHERN NATURAL GAS SR UNSECURED 03/32 8 | | | | 8.000000 | 01 Mar 2032 | | |
| | | 140,000.000 | Local 109.365000 | 153,111.00 | 115.049523 | 161,069.33 | 7,958.33 | 0.02 |
| | | | Base 109.365000 | 153,111.00 | 115.049523 | 161,069.33 | 7,958.33 | 0.02 |
| 845467AR0 | SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375 | | | | 5.375000 | 01 Feb 2029 | | |
| | | 10,000.000 | Local 102.468600 | 10,246.86 | 97.121114 | 9,712.11 | -534.75 | 0.00 |
| | | | Base 102.468600 | 10,246.86 | 97.121114 | 9,712.11 | -534.75 | 0.00 |
| 845467AS8 | SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375 | | | | 5.375000 | 15 Mar 2030 | | |
| | | 100,000.000 | Local 102.076680 | 102,076.68 | 96.229510 | 96,229.51 | -5,847.17 | 0.01 |
| | | | Base 102.076680 | 102,076.68 | 96.229510 | 96,229.51 | -5,847.17 | 0.01 |
| 845467AT6 | SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75 | | | | 4.750000 | 01 Feb 2032 | | |
| | | 620,000.000 | Local 94.014494 | 582,889.86 | 92.045070 | 570,679.43 | -12,210.43 | 0.06 |
| | | | Base 94.014494 | 582,889.86 | 92.045070 | 570,679.43 | -12,210.43 | 0.05 |
| 84762LAV7 | SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5 | | | | 5.000000 | 01 Oct 2029 | | |

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Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 10,000.000 | Local | 100.604600 | 10,060.46 | 98.043610 | 9,804.36 | -256.10 | 0.00 | |
| | | Base | 100.604600 | 10,060.46 | 98.043610 | 9,804.36 | -256.10 | 0.00 | |
| 84859BAA9 | SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8 | | | | | 8.000000 | 20 Sep 2025 | | |
| | 294,000.000 | Local | 100.135469 | 294,398.28 | 75.951120 | 223,296.29 | -71,101.99 | 0.02 | |
| | | Base | 100.135469 | 294,398.28 | 75.951120 | 223,296.29 | -71,101.99 | 0.02 | |
| 852060AT9 | SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75 | | | | | 8.750000 | 15 Mar 2032 | | |
| | 300,000.000 | Local | 118.142590 | 354,427.77 | 121.073700 | 363,221.10 | 8,793.33 | 0.04 | |
| | | Base | 118.142590 | 354,427.77 | 121.073700 | 363,221.10 | 8,793.33 | 0.03 | |
| 85207UAJ4 | SPRINT LLC COMPANY GUAR 02/25 7.625 | | | | | 7.625000 | 15 Feb 2025 | | |
| | 90,000.000 | Local | 98.799533 | 88,919.58 | 101.258000 | 91,132.20 | 2,212.62 | 0.01 | |
| | | Base | 98.799533 | 88,919.58 | 101.258000 | 91,132.20 | 2,212.62 | 0.01 | |
| 86217RAA6 | STORM KING PARK CLO, LTD STKPK 2022 1A A1 144A | | | | | 7.363990 | 15 Oct 2035 | | |
| | 250,000.000 | Local | 100.158532 | 250,396.33 | 100.551000 | 251,377.50 | 981.17 | 0.03 | |
| Original Face: | 250,000.000 | Base | 100.158532 | 250,396.33 | 100.551000 | 251,377.50 | 981.17 | 0.02 | |
| 86358EUW4 | STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2 | | | | | 6.163890 | 25 Jul 2035 | | |
| | 533,138.020 | Local | 98.852642 | 527,021.02 | 92.412520 | 492,686.28 | -34,334.74 | 0.05 | |
| Original Face: | 930,000.000 | Base | 98.852642 | 527,021.02 | 92.412520 | 492,686.28 | -34,334.74 | 0.05 | |
| 86765BAP4 | ENERGY TRANSFER LP SR UNSECURED 04/44 5.3 | | | | | 5.300000 | 01 Apr 2044 | | |
| | 20,000.000 | Local | 106.556500 | 21,311.30 | 92.043297 | 18,408.66 | -2,902.64 | 0.00 | |
| | | Base | 106.556500 | 21,311.30 | 92.043297 | 18,408.66 | -2,902.64 | 0.00 | |
| 86765BAV1 | ENERGY TRANSFER LP SR UNSECURED 10/47 5.4 | | | | | 5.400000 | 01 Oct 2047 | | |
| | 510,000.000 | Local | 101.070937 | 515,461.78 | 92.221719 | 470,330.77 | -45,131.01 | 0.05 | |
| | | Base | 101.070937 | 515,461.78 | 92.221719 | 470,330.77 | -45,131.01 | 0.05 | |
| 86773QAA4 | SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A | | | | | 2.460000 | 30 Jan 2052 | | |
| | 516,387.930 | Local | 99.980408 | 516,286.76 | 79.290500 | 409,446.57 | -106,840.19 | 0.04 | |
| Original Face: | 600,000.000 | Base | 99.980408 | 516,286.76 | 79.290500 | 409,446.57 | -106,840.19 | 0.04 | |
| 86964WAJ1 | SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75 | | | | | 3.750000 | 15 Jan 2031 | | |
| | 700,000.000 | Local | 102.535773 | 717,750.41 | 88.392150 | 618,745.05 | -99,005.36 | 0.06 | |
| | | Base | 102.535773 | 717,750.41 | 88.392150 | 618,745.05 | -99,005.36 | 0.06 | |
| 86964WAK8 | SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125 | | | | | 3.125000 | 15 Jan 2032 | | |

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Holdings

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



As of: March 28, 2024

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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 620,000.000 | Local | 92.308740 | 572,314.19 | 83.055060 | 514,941.37 | -57,372.82 | 0.05 | |
| | | Base | 92.308740 | 572,314.19 | 83.055060 | 514,941.37 | -57,372.82 | 0.05 | |
| 871989AA7 | SYMPHONY CLO LTD SYMP 2023 40A A1 144A | | | | 6.984100 | 14 Jan 2034 | | | |
| | 1,290,000.000 | Local | 100.000000 | 1,290,000.00 | 100.053200 | 1,290,686.28 | 686.28 | 0.13 | |
| Original Face: | 1,290,000.000 | Base | 100.000000 | 1,290,000.00 | 100.053200 | 1,290,686.28 | 686.28 | 0.12 | |
| 872480AE8 | TIF FUNDING II LLC TIF 2021 1A A 144A | | | | 1.650000 | 20 Feb 2046 | | | |
| | 396,837.500 | Local | 82.747795 | 328,374.28 | 86.851980 | 344,661.23 | 16,286.95 | 0.04 | |
| Original Face: | 530,000.000 | Base | 82.747795 | 328,374.28 | 86.851980 | 344,661.23 | 16,286.95 | 0.03 | |
| 87264ABB0 | T MOBILE USA INC COMPANY GUAR 04/25 3.5 | | | | 3.500000 | 15 Apr 2025 | | | |
| | 1,070,000.000 | Local | 101.061145 | 1,081,354.25 | 98.060257 | 1,049,244.75 | -32,109.50 | 0.11 | |
| | | Base | 101.061145 | 1,081,354.25 | 98.060257 | 1,049,244.75 | -32,109.50 | 0.10 | |
| 87264ABD6 | T MOBILE USA INC COMPANY GUAR 04/27 3.75 | | | | 3.750000 | 15 Apr 2027 | | | |
| | 50,000.000 | Local | 102.721000 | 51,360.50 | 96.343610 | 48,171.81 | -3,188.69 | 0.00 | |
| | | Base | 102.721000 | 51,360.50 | 96.343610 | 48,171.81 | -3,188.69 | 0.00 | |
| 87264ABF1 | T MOBILE USA INC COMPANY GUAR 04/30 3.875 | | | | 3.875000 | 15 Apr 2030 | | | |
| | 1,660,000.000 | Local | 100.798304 | 1,673,251.84 | 93.659854 | 1,554,753.58 | -118,498.26 | 0.16 | |
| | | Base | 100.798304 | 1,673,251.84 | 93.659854 | 1,554,753.58 | -118,498.26 | 0.15 | |
| 87264ABL8 | T MOBILE USA INC COMPANY GUAR 02/41 3 | | | | 3.000000 | 15 Feb 2041 | | | |
| | 40,000.000 | Local | 97.895575 | 39,158.23 | 73.749215 | 29,499.69 | -9,658.54 | 0.00 | |
| | | Base | 97.895575 | 39,158.23 | 73.749215 | 29,499.69 | -9,658.54 | 0.00 | |
| 87264ABT1 | T MOBILE USA INC COMPANY GUAR 02/31 2.875 | | | | 2.875000 | 15 Feb 2031 | | | |
| | 300,000.000 | Local | 97.860477 | 293,581.43 | 86.950660 | 260,851.98 | -32,729.45 | 0.03 | |
| | | Base | 97.860477 | 293,581.43 | 86.950660 | 260,851.98 | -32,729.45 | 0.02 | |
| 87264ABV6 | T MOBILE USA INC COMPANY GUAR 04/29 3.375 | | | | 3.375000 | 15 Apr 2029 | | | |
| | 100,000.000 | Local | 95.732520 | 95,732.52 | 92.342280 | 92,342.28 | -3,390.24 | 0.01 | |
| | | Base | 95.732520 | 95,732.52 | 92.342280 | 92,342.28 | -3,390.24 | 0.01 | |
| 87264ABW4 | T MOBILE USA INC COMPANY GUAR 04/31 3.5 | | | | 3.500000 | 15 Apr 2031 | | | |
| | 1,270,000.000 | Local | 97.384115 | 1,236,778.26 | 90.259090 | 1,146,290.44 | -90,487.82 | 0.12 | |
| | | Base | 97.384115 | 1,236,778.26 | 90.259090 | 1,146,290.44 | -90,487.82 | 0.11 | |
| 87264ACB9 | T MOBILE USA INC COMPANY GUAR 02/31 2.55 | | | | 2.550000 | 15 Feb 2031 | | | |

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Holdings

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



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 230,000.000 | Local | | 102.928374 | 236,735.26 | 85.211866 | 195,987.29 | -40,747.97 | 0.02 |
| | | Base | | 102.928374 | 236,735.26 | 85.211866 | 195,987.29 | -40,747.97 | 0.02 |
| 87264ADF9 | T MOBILE USA INC COMPANY GUAR 04/34 5.15 | | | | | 5.150000 | 15 Apr 2034 | | |
| | 290,000.000 | Local | | 99.659676 | 289,013.06 | 99.724223 | 289,200.25 | 187.19 | 0.03 |
| | | Base | | 99.659676 | 289,013.06 | 99.724223 | 289,200.25 | 187.19 | 0.03 |
| 87612BBG6 | TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5 | | | | | 5.000000 | 15 Jan 2028 | | |
| | 80,000.000 | Local | | 101.492375 | 81,193.90 | 98.341960 | 78,673.57 | -2,520.33 | 0.01 |
| | | Base | | 101.492375 | 81,193.90 | 98.341960 | 78,673.57 | -2,520.33 | 0.01 |
| 87612BBL5 | TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5 | | | | | 6.500000 | 15 Jul 2027 | | |
| | 70,000.000 | Local | | 100.000000 | 70,000.00 | 101.105900 | 70,774.13 | 774.13 | 0.01 |
| | | Base | | 100.000000 | 70,000.00 | 101.105900 | 70,774.13 | 774.13 | 0.01 |
| 87612BBN1 | TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875 | | | | | 6.875000 | 15 Jan 2029 | | |
| | 40,000.000 | Local | | 100.000000 | 40,000.00 | 102.800300 | 41,120.12 | 1,120.12 | 0.00 |
| | | Base | | 100.000000 | 40,000.00 | 102.800300 | 41,120.12 | 1,120.12 | 0.00 |
| 87612BBS0 | TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875 | | | | | 4.875000 | 01 Feb 2031 | | |
| | 240,000.000 | Local | | 100.485104 | 241,164.25 | 95.661450 | 229,587.48 | -11,576.77 | 0.02 |
| | | Base | | 100.485104 | 241,164.25 | 95.661450 | 229,587.48 | -11,576.77 | 0.02 |
| 87612BBU5 | TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4 | | | | | 4.000000 | 15 Jan 2032 | | |
| | 30,000.000 | Local | | 100.000000 | 30,000.00 | 89.980420 | 26,994.13 | -3,005.87 | 0.00 |
| | | Base | | 100.000000 | 30,000.00 | 89.980420 | 26,994.13 | -3,005.87 | 0.00 |
| 87612GAA9 | TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2 | | | | | 4.200000 | 01 Feb 2033 | | |
| | 90,000.000 | Local | | 95.594367 | 86,034.93 | 91.264368 | 82,137.93 | -3,897.00 | 0.01 |
| | | Base | | 95.594367 | 86,034.93 | 91.264368 | 82,137.93 | -3,897.00 | 0.01 |
| 87612GAB7 | TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95 | | | | | 4.950000 | 15 Apr 2052 | | |
| | 120,000.000 | Local | | 98.447625 | 118,137.15 | 87.662207 | 105,194.65 | -12,942.50 | 0.01 |
| | | Base | | 98.447625 | 118,137.15 | 87.662207 | 105,194.65 | -12,942.50 | 0.01 |
| 878091BC0 | TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85 | | | | | 6.850000 | 16 Dec 2039 | | |
| | 16,000.000 | Local | | 102.346563 | 16,375.45 | 113.765027 | 18,202.40 | 1,826.95 | 0.00 |
| | | Base | | 102.346563 | 16,375.45 | 113.765027 | 18,202.40 | 1,826.95 | 0.00 |
| 878091BD8 | TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9 | | | | | 4.900000 | 15 Sep 2044 | | |

Holdings

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



As of: March 28, 2024

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|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 160,000.000 | Local 130.293488 | 208,469.58 | 91.659143 | 146,654.63 | -61,814.95 | 0.02 |
| | | | Base 130.293488 | 208,469.58 | 91.659143 | 146,654.63 | -61,814.95 | 0.01 |
| 878742AS4 | TECK RESOURCES LIMITED SR UNSECURED 08/40 6 | | | | 6.000000 | 15 Aug 2040 | | |
| | | 10,000.000 | Local 102.475800 | 10,247.58 | 100.476999 | 10,047.70 | -199.88 | 0.00 |
| | | | Base 102.475800 | 10,247.58 | 100.476999 | 10,047.70 | -199.88 | 0.00 |
| 878742BG9 | TECK RESOURCES LIMITED SR UNSECURED 07/30 3.9 | | | | 3.900000 | 15 Jul 2030 | | |
| | | 170,000.000 | Local 92.230365 | 156,791.62 | 92.180474 | 156,706.81 | -84.81 | 0.02 |
| | | | Base 92.230365 | 156,791.62 | 92.180474 | 156,706.81 | -84.81 | 0.02 |
| 87938WAU7 | TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213 | | | | 5.213000 | 08 Mar 2047 | | |
| | | 150,000.000 | Local 102.977760 | 154,466.64 | 92.137407 | 138,206.11 | -16,260.53 | 0.01 |
| | | | Base 102.977760 | 154,466.64 | 92.137407 | 138,206.11 | -16,260.53 | 0.01 |
| 87938WAW3 | TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895 | | | | 4.895000 | 06 Mar 2048 | | |
| | | 190,000.000 | Local 122.352358 | 232,469.48 | 88.058659 | 167,311.45 | -65,158.03 | 0.02 |
| | | | Base 122.352358 | 232,469.48 | 88.058659 | 167,311.45 | -65,158.03 | 0.02 |
| 880451AZ2 | TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9 | | | | 2.900000 | 01 Mar 2030 | | |
| | | 560,000.000 | Local 99.224318 | 555,656.18 | 87.635898 | 490,761.03 | -64,895.15 | 0.05 |
| | | | Base 99.224318 | 555,656.18 | 87.635898 | 490,761.03 | -64,895.15 | 0.05 |
| 88163VAD1 | TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15 | | | | 6.150000 | 01 Feb 2036 | | |
| | | 60,000.000 | Local 102.676467 | 61,605.88 | 97.330770 | 58,398.46 | -3,207.42 | 0.01 |
| | | | Base 102.676467 | 61,605.88 | 97.330770 | 58,398.46 | -3,207.42 | 0.01 |
| 88167AAE1 | TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15 | | | | 3.150000 | 01 Oct 2026 | | |
| | | 1,200,000.000 | Local 93.809924 | 1,125,719.09 | 93.453290 | 1,121,439.48 | -4,279.61 | 0.12 |
| | | | Base 93.809924 | 1,125,719.09 | 93.453290 | 1,121,439.48 | -4,279.61 | 0.11 |
| 88167AAF8 | TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1 | | | | 4.100000 | 01 Oct 2046 | | |
| | | 1,014,000.000 | Local 91.038945 | 923,134.90 | 68.970150 | 699,357.32 | -223,777.58 | 0.07 |
| | | | Base 91.038945 | 923,134.90 | 68.970150 | 699,357.32 | -223,777.58 | 0.07 |
| 88167AAN1 | TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125 | | | | 7.125000 | 31 Jan 2025 | | |
| | | 260,000.000 | Local 100.000000 | 260,000.00 | 100.461500 | 261,199.90 | 1,199.90 | 0.03 |
| | | | Base 100.000000 | 260,000.00 | 100.461500 | 261,199.90 | 1,199.90 | 0.03 |
| 88167AAQ4 | TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125 | | | | 5.125000 | 09 May 2029 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | | 1,060,000.000 | Local 99.173925 | 1,051,243.60 | 96.121580 | 1,018,888.75 | -32,354.85 | 0.11 |
| | | | Base 99.173925 | 1,051,243.60 | 96.121580 | 1,018,888.75 | -32,354.85 | 0.10 |
| 88167AAR2 | TEVA PHARMACEUTICALS NE COMPANY GUAR 09/31 8.125 | | | | 8.125000 | 15 Sep 2031 | | |
| | | 200,000.000 | Local 100.000000 | 200,000.00 | 109.675000 | 219,350.00 | 19,350.00 | 0.02 |
| | | | Base 100.000000 | 200,000.00 | 109.675000 | 219,350.00 | 19,350.00 | 0.02 |
| 882508BJ2 | TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75 | | | | 1.750000 | 04 May 2030 | | |
| | | 180,000.000 | Local 99.892639 | 179,806.75 | 84.510251 | 152,118.45 | -27,688.30 | 0.02 |
| | | | Base 99.892639 | 179,806.75 | 84.510251 | 152,118.45 | -27,688.30 | 0.01 |
| 88579YBJ9 | 3M COMPANY SR UNSECURED 08/29 2.375 | | | | 2.375000 | 26 Aug 2029 | | |
| | | 100,000.000 | Local 99.604240 | 99,604.24 | 87.738606 | 87,738.61 | -11,865.63 | 0.01 |
| | | | Base 99.604240 | 99,604.24 | 87.738606 | 87,738.61 | -11,865.63 | 0.01 |
| 88579YBN0 | 3M COMPANY SR UNSECURED 04/30 3.05 | | | | 3.050000 | 15 Apr 2030 | | |
| | | 60,000.000 | Local 99.796767 | 59,878.06 | 89.815541 | 53,889.32 | -5,988.74 | 0.01 |
| | | | Base 99.796767 | 59,878.06 | 89.815541 | 53,889.32 | -5,988.74 | 0.01 |
| 88579YBP5 | 3M COMPANY SR UNSECURED 04/50 3.7 | | | | 3.700000 | 15 Apr 2050 | | |
| | | 510,000.000 | Local 115.754631 | 590,348.62 | 73.996588 | 377,382.60 | -212,966.02 | 0.04 |
| | | | Base 115.754631 | 590,348.62 | 73.996588 | 377,382.60 | -212,966.02 | 0.04 |
| 88731EAJ9 | TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375 | | | | 8.375000 | 15 Jul 2033 | | |
| | | 330,000.000 | Local 113.402618 | 374,228.64 | 111.712645 | 368,651.73 | -5,576.91 | 0.04 |
| | | | Base 113.402618 | 374,228.64 | 111.712645 | 368,651.73 | -5,576.91 | 0.04 |
| 88732JAJ7 | TIME WARNER CABLE LLC SR SECURED 05/37 6.55 | | | | 6.550000 | 01 May 2037 | | |
| | | 140,000.000 | Local 114.017621 | 159,624.67 | 94.662841 | 132,527.98 | -27,096.69 | 0.01 |
| | | | Base 114.017621 | 159,624.67 | 94.662841 | 132,527.98 | -27,096.69 | 0.01 |
| 88732JAN8 | TIME WARNER CABLE LLC SR SECURED 07/38 7.3 | | | | 7.300000 | 01 Jul 2038 | | |
| | | 150,000.000 | Local 116.346307 | 174,519.46 | 101.243299 | 151,864.95 | -22,654.51 | 0.02 |
| | | | Base 116.346307 | 174,519.46 | 101.243299 | 151,864.95 | -22,654.51 | 0.01 |
| 88732JAU2 | TIME WARNER CABLE LLC SR SECURED 06/39 6.75 | | | | 6.750000 | 15 Jun 2039 | | |
| | | 70,000.000 | Local 121.515871 | 85,061.11 | 95.429425 | 66,800.60 | -18,260.51 | 0.01 |
| | | | Base 121.515871 | 85,061.11 | 95.429425 | 66,800.60 | -18,260.51 | 0.01 |
| 89114QCH9 | TORONTO DOMINION BANK SR UNSECURED 06/25 1.15 | | | | 1.150000 | 12 Jun 2025 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 20,000.000 | Local 99.998550 | 19,999.71 | 95.261723 | 19,052.34 | -947.37 | 0.00 | |
| | | | Base 99.998550 | 19,999.71 | 95.261723 | 19,052.34 | -947.37 | 0.00 | |
| 89115A2E1 | TORONTO DOMINION BANK SR UNSECURED 06/32 4.456 | | | | 4.456000 | 08 Jun 2032 | | | |
| | | 360,000.000 | Local 100.289853 | 361,043.47 | 95.715425 | 344,575.53 | -16,467.94 | 0.04 | |
| | | | Base 100.289853 | 361,043.47 | 95.715425 | 344,575.53 | -16,467.94 | 0.03 | |
| 89176UAN4 | TOWD POINT MORTGAGE TRUST TPMT 2020 2 A1A 144A | | | | 1.636000 | 25 Apr 2060 | | | |
| | | 705,055.630 | Local 89.329011 | 629,819.22 | 88.355180 | 622,953.17 | -6,866.05 | 0.06 | |
| Original Face: | | 1,630,000.000 | Base 89.329011 | 629,819.22 | 88.355180 | 622,953.17 | -6,866.05 | 0.06 | |
| 893574AH6 | TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85 | | | | 7.850000 | 01 Feb 2026 | | | |
| | | 320,000.000 | Local 103.716863 | 331,893.96 | 103.753107 | 332,009.94 | 115.98 | 0.03 | |
| | | | Base 103.716863 | 331,893.96 | 103.753107 | 332,009.94 | 115.98 | 0.03 | |
| 893647BT3 | TRANSDIGM INC SR SECURED 144A 12/31 7.125 | | | | 7.125000 | 01 Dec 2031 | | | |
| | | 320,000.000 | Local 104.464934 | 334,287.79 | 103.041400 | 329,732.48 | -4,555.31 | 0.03 | |
| | | | Base 104.464934 | 334,287.79 | 103.041400 | 329,732.48 | -4,555.31 | 0.03 | |
| 893647BU0 | TRANSDIGM INC SR SECURED 144A 03/29 6.375 | | | | 6.375000 | 01 Mar 2029 | | | |
| | | 100,000.000 | Local 99.751190 | 99,751.19 | 100.437898 | 100,437.90 | 686.71 | 0.01 | |
| | | | Base 99.751190 | 99,751.19 | 100.437898 | 100,437.90 | 686.71 | 0.01 | |
| 893647BV8 | TRANSDIGM INC SR SECURED 144A 03/32 6.625 | | | | 6.625000 | 01 Mar 2032 | | | |
| | | 160,000.000 | Local 100.000000 | 160,000.00 | 101.065200 | 161,704.32 | 1,704.32 | 0.02 | |
| | | | Base 100.000000 | 160,000.00 | 101.065200 | 161,704.32 | 1,704.32 | 0.02 | |
| 89678QAB2 | TRITON WATER HOLDINGS, INC. TERM LOAN | | | | | 31 Mar 2028 | | | |
| | | 652,806.230 | Local 99.709012 | 650,906.64 | 98.854200 | 645,326.38 | -5,580.26 | 0.07 | |
| | | | Base 99.709012 | 650,906.64 | 98.854200 | 645,326.38 | -5,580.26 | 0.06 | |
| 89788MAN2 | TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR | | | | 6.047000 | 08 Jun 2027 | | | |
| | | 370,000.000 | Local 100.000000 | 370,000.00 | 101.377109 | 375,095.30 | 5,095.30 | 0.04 | |
| | | | Base 100.000000 | 370,000.00 | 101.377109 | 375,095.30 | 5,095.30 | 0.04 | |
| 90205FAA8 | 280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A | | | | 6.498000 | 15 Sep 2034 | | | |
| | | 380,000.000 | Local 97.053592 | 368,803.65 | 98.158490 | 373,002.26 | 4,198.61 | 0.04 | |
| Original Face: | | 380,000.000 | Base 97.053592 | 368,803.65 | 98.158490 | 373,002.26 | 4,198.61 | 0.04 | |
| 902613AM0 | UBS GROUP AG SR UNSECURED 144A 05/26 VAR | | | | 4.488000 | 12 May 2026 | | | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 210,000.000 | Local | 100.000000 | 210,000.00 | 98.597929 | 207,055.65 | -2,944.35 | 0.02 |
| | | | Base | 100.000000 | 210,000.00 | 98.597929 | 207,055.65 | -2,944.35 | 0.02 |
| 902613AP3 | UBS GROUP AG SR UNSECURED 144A 05/28 4.751 | | | | 4.751000 | 12 May 2028 | | | |
| | | 340,000.000 | Local | 100.000000 | 340,000.00 | 97.928078 | 332,955.47 | -7,044.53 | 0.03 |
| | | | Base | 100.000000 | 340,000.00 | 97.928078 | 332,955.47 | -7,044.53 | 0.03 |
| 902613BB3 | UBS GROUP AG SR UNSECURED 04/26 4.55 | | | | 4.550000 | 17 Apr 2026 | | | |
| | | 300,000.000 | Local | 104.935873 | 314,807.62 | 98.418446 | 295,255.34 | -19,552.28 | 0.03 |
| | | | Base | 104.935873 | 314,807.62 | 98.418446 | 295,255.34 | -19,552.28 | 0.03 |
| 902613BF4 | UBS GROUP AG JR SUBORDINA 144A 12/99 VAR | | | | 9.250000 | 31 Dec 2099 | | | |
| | | 1,040,000.000 | Local | 101.636977 | 1,057,024.56 | 108.348500 | 1,126,824.40 | 69,799.84 | 0.12 |
| | | | Base | 101.636977 | 1,057,024.56 | 108.348500 | 1,126,824.40 | 69,799.84 | 0.11 |
| 902613BK3 | UBS GROUP AG JR SUBORDINA 144A 12/99 VAR | | | | 7.750000 | 31 Dec 2099 | | | |
| | | 200,000.000 | Local | 100.000000 | 200,000.00 | 102.877800 | 205,755.60 | 5,755.60 | 0.02 |
| | | | Base | 100.000000 | 200,000.00 | 102.877800 | 205,755.60 | 5,755.60 | 0.02 |
| 90266UAJ2 | UFC HOLDINGS LLC 2021 TERM LOAN B | | | | | 29 Apr 2026 | | | |
| | | 666,075.690 | Local | 99.989282 | 666,004.30 | 100.075000 | 666,575.25 | 570.95 | 0.07 |
| | | | Base | 99.989282 | 666,004.30 | 100.075000 | 666,575.25 | 570.95 | 0.06 |
| 90276EAE7 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4 | | | | 3.460000 | 15 Jun 2050 | | | |
| | | 100,000.000 | Local | 102.376740 | 102,376.74 | 93.436860 | 93,436.86 | -8,939.88 | 0.01 |
| Original Face: | | 100,000.000 | Base | 102.376740 | 102,376.74 | 93.436860 | 93,436.86 | -8,939.88 | 0.01 |
| 90276RBE7 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4 | | | | 3.563000 | 15 Oct 2050 | | | |
| | | 820,000.000 | Local | 102.409479 | 839,757.73 | 91.961260 | 754,082.33 | -85,675.40 | 0.08 |
| Original Face: | | 820,000.000 | Base | 102.409479 | 839,757.73 | 91.961260 | 754,082.33 | -85,675.40 | 0.07 |
| 90351DAB3 | UBS GROUP AG SR UNSECURED 144A 09/25 4.125 | | | | 4.125000 | 24 Sep 2025 | | | |
| | | 240,000.000 | Local | 99.967308 | 239,921.54 | 97.959777 | 235,103.46 | -4,818.08 | 0.02 |
| | | | Base | 99.967308 | 239,921.54 | 97.959777 | 235,103.46 | -4,818.08 | 0.02 |
| 90352JAC7 | UBS GROUP AG SR UNSECURED 144A 03/28 4.253 | | | | 4.253000 | 23 Mar 2028 | | | |
| | | 390,000.000 | Local | 99.766351 | 389,088.77 | 96.472671 | 376,243.42 | -12,845.35 | 0.04 |
| | | | Base | 99.766351 | 389,088.77 | 96.472671 | 376,243.42 | -12,845.35 | 0.04 |
| 907818FG8 | UNION PACIFIC CORP SR UNSECURED 03/60 3.839 | | | | 3.839000 | 20 Mar 2060 | | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 270,000.000 | Local | | 101.744041 | 274,708.91 | 76.785616 | 207,321.16 | -67,387.75 | 0.02 |
| | | Base | | 101.744041 | 274,708.91 | 76.785616 | 207,321.16 | -67,387.75 | 0.02 |
| 907818FH6 | UNION PACIFIC CORP SR UNSECURED 02/30 2.4 | | | | | 2.400000 | 05 Feb 2030 | | |
| | 560,000.000 | Local | | 100.866491 | 564,852.35 | 87.600850 | 490,564.76 | -74,287.59 | 0.05 |
| | | Base | | 100.866491 | 564,852.35 | 87.600850 | 490,564.76 | -74,287.59 | 0.05 |
| 907818FJ2 | UNION PACIFIC CORP SR UNSECURED 02/27 2.15 | | | | | 2.150000 | 05 Feb 2027 | | |
| | 220,000.000 | Local | | 99.969886 | 219,933.75 | 93.011795 | 204,625.95 | -15,307.80 | 0.02 |
| | | Base | | 99.969886 | 219,933.75 | 93.011795 | 204,625.95 | -15,307.80 | 0.02 |
| 907818FL7 | UNION PACIFIC CORP SR UNSECURED 02/70 3.75 | | | | | 3.750000 | 05 Feb 2070 | | |
| | 90,000.000 | Local | | 102.364989 | 92,128.49 | 73.591065 | 66,231.96 | -25,896.53 | 0.01 |
| | | Base | | 102.364989 | 92,128.49 | 73.591065 | 66,231.96 | -25,896.53 | 0.01 |
| 907818FQ6 | UNION PACIFIC CORP SR UNSECURED 04/36 2.891 | | | | | 2.891000 | 06 Apr 2036 | | |
| | 250,000.000 | Local | | 99.953168 | 249,882.92 | 81.655013 | 204,137.53 | -45,745.39 | 0.02 |
| | | Base | | 99.953168 | 249,882.92 | 81.655013 | 204,137.53 | -45,745.39 | 0.02 |
| 90932LAH0 | UNITED AIRLINES INC SR SECURED 144A 04/29 4.625 | | | | | 4.625000 | 15 Apr 2029 | | |
| | 1,310,000.000 | Local | | 94.727368 | 1,240,928.52 | 93.083474 | 1,219,393.51 | -21,535.01 | 0.13 |
| | | Base | | 94.727368 | 1,240,928.52 | 93.083474 | 1,219,393.51 | -21,535.01 | 0.12 |
| 91087BAB6 | UNITED MEXICAN STATES SR UNSECURED 01/47 4.35 | | | | | 4.350000 | 15 Jan 2047 | | |
| | 1,260,000.000 | Local | | 98.758798 | 1,244,360.85 | 77.894108 | 981,465.76 | -262,895.09 | 0.10 |
| | | Base | | 98.758798 | 1,244,360.85 | 77.894108 | 981,465.76 | -262,895.09 | 0.09 |
| 91087BAD2 | UNITED MEXICAN STATES SR UNSECURED 02/48 4.6 | | | | | 4.600000 | 10 Feb 2048 | | |
| | 340,000.000 | Local | | 90.351521 | 307,195.17 | 80.204222 | 272,694.35 | -34,500.82 | 0.03 |
| | | Base | | 90.351521 | 307,195.17 | 80.204222 | 272,694.35 | -34,500.82 | 0.03 |
| 911363AM1 | UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875 | | | | | 3.875000 | 15 Feb 2031 | | |
| | 640,000.000 | Local | | 99.530467 | 636,994.99 | 89.602560 | 573,456.38 | -63,538.61 | 0.06 |
| | | Base | | 99.530467 | 636,994.99 | 89.602560 | 573,456.38 | -63,538.61 | 0.05 |
| 911365BG8 | UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875 | | | | | 4.875000 | 15 Jan 2028 | | |
| | 100,000.000 | Local | | 97.500340 | 97,500.34 | 97.326100 | 97,326.10 | -174.24 | 0.01 |
| | | Base | | 97.500340 | 97,500.34 | 97.326100 | 97,326.10 | -174.24 | 0.01 |
| 911365BL7 | UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25 | | | | | 5.250000 | 15 Jan 2030 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

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|--------------------------------|---|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 130,000.000 | Local | 100.000000 | | 130,000.00 | 97.568750 | 126,839.38 | -3,160.62 | 0.01 |
| | | Base | 100.000000 | | 130,000.00 | 97.568750 | 126,839.38 | -3,160.62 | 0.01 |
| 911365BM5 | UNITED RENTALS NORTH AM SECURED 11/27 3.875 | | | | | 3.875000 | 15 Nov 2027 | | |
| | 30,000.000 | Local | 100.636733 | | 30,191.02 | 94.690670 | 28,407.20 | -1,783.82 | 0.00 |
| | | Base | 100.636733 | | 30,191.02 | 94.690670 | 28,407.20 | -1,783.82 | 0.00 |
| 911365BP8 | UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75 | | | | | 3.750000 | 15 Jan 2032 | | |
| | 240,000.000 | Local | 94.623679 | | 227,096.83 | 87.313000 | 209,551.20 | -17,545.63 | 0.02 |
| | | Base | 94.623679 | | 227,096.83 | 87.313000 | 209,551.20 | -17,545.63 | 0.02 |
| 911365BR4 | UNITED RENTALS NORTH AM COMPANY GUAR 144A 03/34 6.125 | | | | | 6.125000 | 15 Mar 2034 | | |
| | 330,000.000 | Local | 100.000000 | | 330,000.00 | 100.152272 | 330,502.50 | 502.50 | 0.03 |
| | | Base | 100.000000 | | 330,000.00 | 100.152272 | 330,502.50 | 502.50 | 0.03 |
| 91159HHZ6 | US BANCORP SR UNSECURED 05/25 1.45 | | | | | 1.450000 | 12 May 2025 | | |
| | 140,000.000 | Local | 99.973650 | | 139,963.11 | 95.892639 | 134,249.69 | -5,713.42 | 0.01 |
| | | Base | 99.973650 | | 139,963.11 | 95.892639 | 134,249.69 | -5,713.42 | 0.01 |
| 91159HJC5 | US BANCORP SR UNSECURED 01/28 VAR | | | | | 2.215000 | 27 Jan 2028 | | |
| | 60,000.000 | Local | 90.217917 | | 54,130.75 | 92.263569 | 55,358.14 | 1,227.39 | 0.01 |
| | | Base | 90.217917 | | 54,130.75 | 92.263569 | 55,358.14 | 1,227.39 | 0.01 |
| 91159HJM3 | US BANCORP SR UNSECURED 06/29 VAR | | | | | 5.775000 | 12 Jun 2029 | | |
| | 390,000.000 | Local | 99.974662 | | 389,901.18 | 101.857635 | 397,244.78 | 7,343.60 | 0.04 |
| | | Base | 99.974662 | | 389,901.18 | 101.857635 | 397,244.78 | 7,343.60 | 0.04 |
| 91159HJN1 | US BANCORP SR UNSECURED 06/34 VAR | | | | | 5.836000 | 12 Jun 2034 | | |
| | 160,000.000 | Local | 100.063781 | | 160,102.05 | 102.008820 | 163,214.11 | 3,112.06 | 0.02 |
| | | Base | 100.063781 | | 160,102.05 | 102.008820 | 163,214.11 | 3,112.06 | 0.02 |
| 912810RC4 | US TREASURY N/B 08/43 3.625 | | | | | 3.625000 | 15 Aug 2043 | | |
| | 210,000.000 | Local | 104.247076 | | 218,918.86 | 89.085938 | 187,080.47 | -31,838.39 | 0.02 |
| | | Base | 104.247076 | | 218,918.86 | 89.085938 | 187,080.47 | -31,838.39 | 0.02 |
| 912810RE0 | US TREASURY N/B 02/44 3.625 | | | | | 3.625000 | 15 Feb 2044 | | |
| | 40,000.000 | Local | 84.605575 | | 33,842.23 | 88.867188 | 35,546.88 | 1,704.65 | 0.00 |
| | | Base | 84.605575 | | 33,842.23 | 88.867188 | 35,546.88 | 1,704.65 | 0.00 |
| 912810RH3 | US TREASURY N/B 08/44 3.125 | | | | | 3.125000 | 15 Aug 2044 | | |

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

Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | 90.865000 | 72,692.00 | 82.027344 | 65,621.88 | -7,070.12 | 0.01 |
| | | Base | | 90.865000 | 72,692.00 | 82.027344 | 65,621.88 | -7,070.12 | 0.01 |
| 912810RNO | US TREASURY N/B 08/45 2.875 | | | | | 2.875000 | 15 Aug 2045 | | |
| | 6,990,000.000 | Local | | 97.643445 | 6,825,276.82 | 77.964844 | 5,449,742.60 | -1,375,534.22 | 0.56 |
| | | Base | | 97.643445 | 6,825,276.82 | 77.964844 | 5,449,742.60 | -1,375,534.22 | 0.52 |
| 912810SA7 | US TREASURY N/B 02/48 3 | | | | | 3.000000 | 15 Feb 2048 | | |
| | 1,470,000.000 | Local | | 99.143101 | 1,457,403.59 | 78.351562 | 1,151,767.96 | -305,635.63 | 0.12 |
| | | Base | | 99.143101 | 1,457,403.59 | 78.351562 | 1,151,767.96 | -305,635.63 | 0.11 |
| 912810SE9 | US TREASURY N/B 11/48 3.375 | | | | | 3.375000 | 15 Nov 2048 | | |
| | 690,000.000 | Local | | 96.057284 | 662,795.26 | 83.714844 | 577,632.42 | -85,162.84 | 0.06 |
| | | Base | | 96.057284 | 662,795.26 | 83.714844 | 577,632.42 | -85,162.84 | 0.06 |
| 912810SF6 | US TREASURY N/B 02/49 3 | | | | | 3.000000 | 15 Feb 2049 | | |
| | 1,720,000.000 | Local | | 85.655309 | 1,473,271.32 | 78.105469 | 1,343,414.07 | -129,857.25 | 0.14 |
| | | Base | | 85.655309 | 1,473,271.32 | 78.105469 | 1,343,414.07 | -129,857.25 | 0.13 |
| 912810SL3 | US TREASURY N/B 02/50 2 | | | | | 2.000000 | 15 Feb 2050 | | |
| | 790,000.000 | Local | | 61.537065 | 486,142.81 | 62.761719 | 495,817.58 | 9,674.77 | 0.05 |
| | | Base | | 61.537065 | 486,142.81 | 62.761719 | 495,817.58 | 9,674.77 | 0.05 |
| 912810SN9 | US TREASURY N/B 05/50 1.25 | | | | | 1.250000 | 15 May 2050 | | |
| | 2,590,000.000 | Local | | 92.857564 | 2,405,010.91 | 51.261719 | 1,327,678.52 | -1,077,332.39 | 0.14 |
| | | Base | | 92.857564 | 2,405,010.91 | 51.261719 | 1,327,678.52 | -1,077,332.39 | 0.13 |
| 912810SQ2 | US TREASURY N/B 08/40 1.125 | | | | | 1.125000 | 15 Aug 2040 | | |
| | 380,000.000 | Local | | 96.416745 | 366,383.63 | 62.011719 | 235,644.53 | -130,739.10 | 0.02 |
| | | Base | | 96.416745 | 366,383.63 | 62.011719 | 235,644.53 | -130,739.10 | 0.02 |
| 912810SS8 | US TREASURY N/B 11/50 1.625 | | | | | 1.625000 | 15 Nov 2050 | | |
| | 8,400,000.000 | Local | | 97.222102 | 8,166,656.59 | 56.605469 | 4,754,859.40 | -3,411,797.19 | 0.49 |
| | | Base | | 97.222102 | 8,166,656.59 | 56.605469 | 4,754,859.40 | -3,411,797.19 | 0.46 |
| 912810SX7 | US TREASURY N/B 05/51 2.375 | | | | | 2.375000 | 15 May 2051 | | |
| | 11,490,000.000 | Local | | 97.043877 | 11,150,341.47 | 68.023438 | 7,815,893.03 | -3,334,448.44 | 0.81 |
| | | Base | | 97.043877 | 11,150,341.47 | 68.023438 | 7,815,893.03 | -3,334,448.44 | 0.75 |
| 912810SZ2 | US TREASURY N/B 08/51 2 | | | | | 2.000000 | 15 Aug 2051 | | |

& Issue has redenominated but Local is not converted
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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|---------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 2,890,000.000 | Local 98.666221 | 2,851,453.80 | 62.085938 | 1,794,283.61 | -1,057,170.19 | 0.19 | |
| | | | Base 98.666221 | 2,851,453.80 | 62.085938 | 1,794,283.61 | -1,057,170.19 | 0.17 | |
| 912810TB4 | US TREASURY N/B 11/51 1.875 | | | | 1.875000 | 15 Nov 2051 | | | |
| | | 159,000.000 | Local 98.425384 | 156,496.36 | 60.023438 | 95,437.27 | -61,059.09 | 0.01 | |
| | | | Base 98.425384 | 156,496.36 | 60.023438 | 95,437.27 | -61,059.09 | 0.01 | |
| 912810TC2 | US TREASURY N/B 11/41 2 | | | | 2.000000 | 15 Nov 2041 | | | |
| | | 4,800,000.000 | Local 100.349089 | 4,816,756.25 | 70.277344 | 3,373,312.51 | -1,443,443.74 | 0.35 | |
| | | | Base 100.349089 | 4,816,756.25 | 70.277344 | 3,373,312.51 | -1,443,443.74 | 0.32 | |
| 912810TH1 | US TREASURY N/B 05/42 3.25 | | | | 3.250000 | 15 May 2042 | | | |
| | | 130,000.000 | Local 100.276777 | 130,359.81 | 85.140625 | 110,682.81 | -19,677.00 | 0.01 | |
| | | | Base 100.276777 | 130,359.81 | 85.140625 | 110,682.81 | -19,677.00 | 0.01 | |
| 912810TL2 | US TREASURY N/B 11/52 4 | | | | 4.000000 | 15 Nov 2052 | | | |
| | | 520,000.000 | Local 95.430769 | 496,240.00 | 94.191406 | 489,795.31 | -6,444.69 | 0.05 | |
| | | | Base 95.430769 | 496,240.00 | 94.191406 | 489,795.31 | -6,444.69 | 0.05 | |
| 912810TN8 | US TREASURY N/B 02/53 3.625 | | | | 3.625000 | 15 Feb 2053 | | | |
| | | 2,788,000.000 | Local 97.118089 | 2,707,652.33 | 87.976562 | 2,452,786.55 | -254,865.78 | 0.25 | |
| | | | Base 97.118089 | 2,707,652.33 | 87.976562 | 2,452,786.55 | -254,865.78 | 0.24 | |
| 912810TP3 | TSY INFL IX N/B 02/53 1.5 | | | | 1.500000 | 15 Feb 2053 | | | |
| | | 93,363.300 | Local 88.031860 | 82,189.45 | 87.558153 | 81,747.18 | -442.27 | 0.01 | |
| Original Face: | | 90,000.000 | Base 88.031860 | 82,189.45 | 87.558153 | 81,747.18 | -442.27 | 0.01 | |
| 912810TQ1 | US TREASURY N/B 02/43 3.875 | | | | 3.875000 | 15 Feb 2043 | | | |
| | | 1,030,000.000 | Local 92.544575 | 953,209.12 | 92.582031 | 953,594.92 | 385.80 | 0.10 | |
| | | | Base 92.544575 | 953,209.12 | 92.582031 | 953,594.92 | 385.80 | 0.09 | |
| 912810TR9 | US TREASURY N/B 05/53 3.625 | | | | 3.625000 | 15 May 2053 | | | |
| | | 6,180,000.000 | Local 94.666961 | 5,850,418.21 | 88.023438 | 5,439,848.47 | -410,569.74 | 0.56 | |
| | | | Base 94.666961 | 5,850,418.21 | 88.023438 | 5,439,848.47 | -410,569.74 | 0.52 | |
| 912810TS7 | US TREASURY N/B 05/43 3.875 | | | | 3.875000 | 15 May 2043 | | | |
| | | 1,500,000.000 | Local 94.629583 | 1,419,443.74 | 92.433594 | 1,386,503.91 | -32,939.83 | 0.14 | |
| | | | Base 94.629583 | 1,419,443.74 | 92.433594 | 1,386,503.91 | -32,939.83 | 0.13 | |
| 912810TT5 | US TREASURY N/B 08/53 4.125 | | | | 4.125000 | 15 Aug 2053 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|---------------|---------------|--------------------------|------------------------------|-------------------------------|------------------------------|--------------------------|--------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | 3,340,000.000 | Local Base | 90.454127 90.454127 | 3,021,167.84 3,021,167.84 | 96.281250 96.281250 | 3,215,793.75 3,215,793.75 | 194,625.91 194,625.91 | 0.33 0.31 |
| 912810TU2 | US TREASURY N/B 08/43 4.375 | | | | 4.375000 | 15 Aug 2043 | | | |
| | | 3,090,000.000 | Local Base | 97.861147 97.861147 | 3,023,909.45 3,023,909.45 | 98.953125 98.953125 | 3,057,651.56 3,057,651.56 | 33,742.11 33,742.11 | 0.32 0.29 |
| 912810TV0 | US TREASURY N/B 11/53 4.75 | | | | 4.750000 | 15 Nov 2053 | | | |
| | | 6,470,000.000 | Local Base | 104.630887 104.630887 | 6,769,618.39 6,769,618.39 | 106.937500 106.937500 | 6,918,856.25 6,918,856.25 | 149,237.86 149,237.86 | 0.71 0.66 |
| 912810TW8 | US TREASURY N/B 11/43 4.75 | | | | 4.750000 | 15 Nov 2043 | | | |
| | | 6,230,000.000 | Local Base | 102.579004 102.579004 | 6,390,671.93 6,390,671.93 | 103.890625 103.890625 | 6,472,385.94 6,472,385.94 | 81,714.01 81,714.01 | 0.67 0.62 |
| 912810TX6 | US TREASURY N/B 02/54 4.25 | | | | 4.250000 | 15 Feb 2054 | | | |
| | | 1,920,000.000 | Local Base | 98.172631 98.172631 | 1,884,914.51 1,884,914.51 | 98.531250 98.531250 | 1,891,800.00 1,891,800.00 | 6,885.49 6,885.49 | 0.20 0.18 |
| 912810TZ1 | US TREASURY N/B 02/44 4.5 | | | | 4.500000 | 15 Feb 2044 | | | |
| | | 150,000.000 | Local Base | 99.819767 99.819767 | 149,729.65 149,729.65 | 100.687500 100.687500 | 151,031.25 151,031.25 | 1,301.60 1,301.60 | 0.02 0.01 |
| 912828XZ8 | US TREASURY N/B 06/25 2.75 | | | | 2.750000 | 30 Jun 2025 | | | |
| | | 250,000.000 | Local Base | 99.928204 99.928204 | 249,820.51 249,820.51 | 97.425781 97.425781 | 243,564.45 243,564.45 | -6,256.06 -6,256.06 | 0.03 0.02 |
| 91282CGK1 | TSY INFL IX N/B 01/33 1.125 | | | | 1.125000 | 15 Jan 2033 | | | |
| | | 5,300,275.200 | Local | 99.390077 | 5,267,947.61 | 93.921245 | 4,978,084.46 | -289,863.15 | 0.51 |
| Original Face: | | 5,120,000.000 | Base | 99.390077 | 5,267,947.61 | 93.921245 | 4,978,084.46 | -289,863.15 | 0.48 |
| 91282CHC8 | US TREASURY N/B 05/33 3.375 | | | | 3.375000 | 15 May 2033 | | | |
| | | 90,000.000 | Local Base | 95.627356 95.627356 | 86,064.62 86,064.62 | 93.765625 93.765625 | 84,389.06 84,389.06 | -1,675.56 -1,675.56 | 0.01 0.01 |
| 91282CHF1 | US TREASURY N/B 05/30 3.75 | | | | 3.750000 | 31 May 2030 | | | |
| | | 390,000.000 | Local Base | 99.580562 99.580562 | 388,364.19 388,364.19 | 97.445312 97.445312 | 380,036.72 380,036.72 | -8,327.47 -8,327.47 | 0.04 0.04 |
| 91282CHN4 | US TREASURY N/B 07/25 4.75 | | | | 4.750000 | 31 Jul 2025 | | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | 99.444000 | 29,833.20 | 99.835938 | 29,950.78 | 117.58 | 0.00 |
| | | Base | | 99.444000 | 29,833.20 | 99.835938 | 29,950.78 | 117.58 | 0.00 |
| 91282CHR5 | US TREASURY N/B 07/30 4 | | | | | 4.000000 | 31 Jul 2030 | | |
| | 350,000.000 | Local | | 99.518966 | 348,316.38 | 98.761719 | 345,666.02 | -2,650.36 | 0.04 |
| | | Base | | 99.518966 | 348,316.38 | 98.761719 | 345,666.02 | -2,650.36 | 0.03 |
| 91282CHV6 | US TREASURY N/B 08/25 5 | | | | | 5.000000 | 31 Aug 2025 | | |
| | 210,000.000 | Local | | 99.811995 | 209,605.19 | 100.214844 | 210,451.17 | 845.98 | 0.02 |
| | | Base | | 99.811995 | 209,605.19 | 100.214844 | 210,451.17 | 845.98 | 0.02 |
| 91282CHW4 | US TREASURY N/B 08/30 4.125 | | | | | 4.125000 | 31 Aug 2030 | | |
| | 2,750,000.000 | Local | | 99.515695 | 2,736,681.61 | 99.429688 | 2,734,316.42 | -2,365.19 | 0.28 |
| | | Base | | 99.515695 | 2,736,681.61 | 99.429688 | 2,734,316.42 | -2,365.19 | 0.26 |
| 91282CJR3 | US TREASURY N/B 12/28 3.75 | | | | | 3.750000 | 31 Dec 2028 | | |
| | 50,000.000 | Local | | 98.829520 | 49,414.76 | 97.921875 | 48,960.94 | -453.82 | 0.01 |
| | | Base | | 98.829520 | 49,414.76 | 97.921875 | 48,960.94 | -453.82 | 0.00 |
| 91282CJZ5 | US TREASURY N/B 02/34 4 | | | | | 4.000000 | 15 Feb 2034 | | |
| | 640,000.000 | Local | | 97.738866 | 625,528.74 | 98.437500 | 630,000.00 | 4,471.26 | 0.07 |
| | | Base | | 97.738866 | 625,528.74 | 98.437500 | 630,000.00 | 4,471.26 | 0.06 |
| 91282CKB6 | US TREASURY N/B 02/26 4.625 | | | | | 4.625000 | 28 Feb 2026 | | |
| | 190,000.000 | Local | | 100.168732 | 190,320.59 | 99.941406 | 189,888.67 | -431.92 | 0.02 |
| | | Base | | 100.168732 | 190,320.59 | 99.941406 | 189,888.67 | -431.92 | 0.02 |
| 91282CKC4 | US TREASURY N/B 02/31 4.25 | | | | | 4.250000 | 28 Feb 2031 | | |
| | 4,920,000.000 | Local | | 99.544165 | 4,897,572.93 | 100.250000 | 4,932,300.00 | 34,727.07 | 0.51 |
| | | Base | | 99.544165 | 4,897,572.93 | 100.250000 | 4,932,300.00 | 34,727.07 | 0.47 |
| 91282CKD2 | US TREASURY N/B 02/29 4.25 | | | | | 4.250000 | 28 Feb 2029 | | |
| | 1,140,000.000 | Local | | 99.759201 | 1,137,254.89 | 100.187500 | 1,142,137.50 | 4,882.61 | 0.12 |
| | | Base | | 99.759201 | 1,137,254.89 | 100.187500 | 1,142,137.50 | 4,882.61 | 0.11 |
| 913017BT5 | RTX CORP SR UNSECURED 06/42 4.5 | | | | | 4.500000 | 01 Jun 2042 | | |
| | 170,000.000 | Local | | 101.759365 | 172,990.92 | 89.369193 | 151,927.63 | -21,063.29 | 0.02 |
| | | Base | | 101.759365 | 172,990.92 | 89.369193 | 151,927.63 | -21,063.29 | 0.01 |
| 913017CY3 | RTX CORP SR UNSECURED 11/28 4.125 | | | | | 4.125000 | 16 Nov 2028 | | |

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 130,000.000 | Local | 100.101215 | | 130,131.58 | 96.786661 | 125,822.66 | -4,308.92 | 0.01 |
| | | Base | 100.101215 | | 130,131.58 | 96.786661 | 125,822.66 | -4,308.92 | 0.01 |
| 91324PDL3 | UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25 | | | | | 4.250000 | 15 Jun 2048 | | |
| | 70,000.000 | Local | 125.266371 | | 87,686.46 | 86.434340 | 60,504.04 | -27,182.42 | 0.01 |
| | | Base | 125.266371 | | 87,686.46 | 86.434340 | 60,504.04 | -27,182.42 | 0.01 |
| 91324PDP4 | UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875 | | | | | 3.875000 | 15 Dec 2028 | | |
| | 70,000.000 | Local | 100.869071 | | 70,608.35 | 96.468802 | 67,528.16 | -3,080.19 | 0.01 |
| | | Base | 100.869071 | | 70,608.35 | 96.468802 | 67,528.16 | -3,080.19 | 0.01 |
| 91324PDQ2 | UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45 | | | | | 4.450000 | 15 Dec 2048 | | |
| | 50,000.000 | Local | 129.122120 | | 64,561.06 | 89.106572 | 44,553.29 | -20,007.77 | 0.00 |
| | | Base | 129.122120 | | 64,561.06 | 89.106572 | 44,553.29 | -20,007.77 | 0.00 |
| 91324PDU3 | UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7 | | | | | 3.700000 | 15 Aug 2049 | | |
| | 660,000.000 | Local | 87.085527 | | 574,764.48 | 78.551389 | 518,439.17 | -56,325.31 | 0.05 |
| | | Base | 87.085527 | | 574,764.48 | 78.551389 | 518,439.17 | -56,325.31 | 0.05 |
| 91324PDV1 | UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875 | | | | | 3.875000 | 15 Aug 2059 | | |
| | 190,000.000 | Local | 105.566826 | | 200,576.97 | 77.776358 | 147,775.08 | -52,801.89 | 0.02 |
| | | Base | 105.566826 | | 200,576.97 | 77.776358 | 147,775.08 | -52,801.89 | 0.01 |
| 91324PDW9 | UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25 | | | | | 1.250000 | 15 Jan 2026 | | |
| | 100,000.000 | Local | 99.888650 | | 99,888.65 | 93.719998 | 93,720.00 | -6,168.65 | 0.01 |
| | | Base | 99.888650 | | 99,888.65 | 93.719998 | 93,720.00 | -6,168.65 | 0.01 |
| 91324PDX7 | UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2 | | | | | 2.000000 | 15 May 2030 | | |
| | 100,000.000 | Local | 99.462990 | | 99,462.99 | 85.020079 | 85,020.08 | -14,442.91 | 0.01 |
| | | Base | 99.462990 | | 99,462.99 | 85.020079 | 85,020.08 | -14,442.91 | 0.01 |
| 91324PEA6 | UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125 | | | | | 3.125000 | 15 May 2060 | | |
| | 30,000.000 | Local | 105.336867 | | 31,601.06 | 65.895283 | 19,768.58 | -11,832.48 | 0.00 |
| | | Base | 105.336867 | | 31,601.06 | 65.895283 | 19,768.58 | -11,832.48 | 0.00 |
| 91324PED0 | UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3 | | | | | 2.300000 | 15 May 2031 | | |
| | 70,000.000 | Local | 94.941286 | | 66,458.90 | 84.715480 | 59,300.84 | -7,158.06 | 0.01 |
| | | Base | 94.941286 | | 66,458.90 | 84.715480 | 59,300.84 | -7,158.06 | 0.01 |
| 91324PEH1 | UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4 | | | | | 4.000000 | 15 May 2029 | | |

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 230,000.000 | Local | 99.725752 | 229,369.23 | 96.714688 | 222,443.78 | -6,925.45 | 0.02 | |
| | | Base | 99.725752 | 229,369.23 | 96.714688 | 222,443.78 | -6,925.45 | 0.02 | |
| 91324PEJ7 | UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2 | | | | 4.200000 | 15 May 2032 | | | |
| | 230,000.000 | Local | 99.782396 | 229,499.51 | 95.102370 | 218,735.45 | -10,764.06 | 0.02 | |
| | | Base | 99.782396 | 229,499.51 | 95.102370 | 218,735.45 | -10,764.06 | 0.02 | |
| 91324PFB3 | UNITEDHEALTH GROUP INC SR UNSECURED 04/34 5 | | | | 5.000000 | 15 Apr 2034 | | | |
| | 90,000.000 | Local | 99.217822 | 89,296.04 | 100.162923 | 90,146.63 | 850.59 | 0.01 | |
| | | Base | 99.217822 | 89,296.04 | 100.162923 | 90,146.63 | 850.59 | 0.01 | |
| 91820UAS9 | VFH PARENT LLC 2022 TERM LOAN B | | | | | 13 Jan 2029 | | | |
| | 316,616.670 | Local | 99.870740 | 316,207.41 | 99.718800 | 315,726.34 | -481.07 | 0.03 | |
| | | Base | 99.870740 | 316,207.41 | 99.718800 | 315,726.34 | -481.07 | 0.03 | |
| 91832VAA2 | VOC ESCROW LTD SR SECURED 144A 02/28 5 | | | | 5.000000 | 15 Feb 2028 | | | |
| | 170,000.000 | Local | 98.486453 | 167,426.97 | 96.208020 | 163,553.63 | -3,873.34 | 0.02 | |
| | | Base | 98.486453 | 167,426.97 | 96.208020 | 163,553.63 | -3,873.34 | 0.02 | |
| 91911KAN2 | BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5 | | | | 5.500000 | 01 Nov 2025 | | | |
| | 10,000.000 | Local | 100.000000 | 10,000.00 | 94.391000 | 9,439.10 | -560.90 | 0.00 | |
| | | Base | 100.000000 | 10,000.00 | 94.391000 | 9,439.10 | -560.90 | 0.00 | |
| 91911TAH6 | VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875 | | | | 6.875000 | 21 Nov 2036 | | | |
| | 697,000.000 | Local | 109.781951 | 765,180.20 | 106.883800 | 744,980.09 | -20,200.11 | 0.08 | |
| | | Base | 109.781951 | 765,180.20 | 106.883800 | 744,980.09 | -20,200.11 | 0.07 | |
| 91911XAV6 | BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25 | | | | 9.250000 | 01 Apr 2026 | | | |
| | 70,000.000 | Local | 97.466786 | 68,226.75 | 93.924848 | 65,747.39 | -2,479.36 | 0.01 | |
| | | Base | 97.466786 | 68,226.75 | 93.924848 | 65,747.39 | -2,479.36 | 0.01 | |
| 92326JAA0 | VENTURE CDO LTD VENTR 2021 41A A1N 144A | | | | 6.909420 | 20 Jan 2034 | | | |
| | 680,000.000 | Local | 98.708084 | 671,214.97 | 99.996200 | 679,974.16 | 8,759.19 | 0.07 | |
| Original Face: | 680,000.000 | Base | 98.708084 | 671,214.97 | 99.996200 | 679,974.16 | 8,759.19 | 0.07 | |
| 92328MAC7 | VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875 | | | | 3.875000 | 01 Nov 2033 | | | |
| | 240,000.000 | Local | 95.920104 | 230,208.25 | 84.977120 | 203,945.09 | -26,263.16 | 0.02 | |
| | | Base | 95.920104 | 230,208.25 | 84.977120 | 203,945.09 | -26,263.16 | 0.02 | |
| 92343VBG8 | VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85 | | | | 3.850000 | 01 Nov 2042 | | | |

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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 40,000.000 | Local | | 115.835575 | 46,334.23 | 82.355961 | 32,942.38 | -13,391.85 | 0.00 |
| | | Base | | 115.835575 | 46,334.23 | 82.355961 | 32,942.38 | -13,391.85 | 0.00 |
| 92343VCK8 | VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862 | | | | | 4.862000 | 21 Aug 2046 | | |
| | 20,000.000 | Local | | 116.360250 | 23,272.05 | 94.090681 | 18,818.14 | -4,453.91 | 0.00 |
| | | Base | | 116.360250 | 23,272.05 | 94.090681 | 18,818.14 | -4,453.91 | 0.00 |
| 92343VCQ5 | VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4 | | | | | 4.400000 | 01 Nov 2034 | | |
| | 110,000.000 | Local | | 97.191891 | 106,911.08 | 94.401108 | 103,841.22 | -3,069.86 | 0.01 |
| | | Base | | 97.191891 | 106,911.08 | 94.401108 | 103,841.22 | -3,069.86 | 0.01 |
| 92343VDC5 | VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125 | | | | | 4.125000 | 15 Aug 2046 | | |
| | 160,000.000 | Local | | 115.663794 | 185,062.07 | 84.017153 | 134,427.44 | -50,634.63 | 0.01 |
| | | Base | | 115.663794 | 185,062.07 | 84.017153 | 134,427.44 | -50,634.63 | 0.01 |
| 92343VDU5 | VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25 | | | | | 5.250000 | 16 Mar 2037 | | |
| | 200,000.000 | Local | | 102.289600 | 204,579.20 | 101.237523 | 202,475.05 | -2,104.15 | 0.02 |
| | | Base | | 102.289600 | 204,579.20 | 101.237523 | 202,475.05 | -2,104.15 | 0.02 |
| 92343VDV3 | VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5 | | | | | 5.500000 | 16 Mar 2047 | | |
| | 20,000.000 | Local | | 104.901450 | 20,980.29 | 102.929557 | 20,585.91 | -394.38 | 0.00 |
| | | Base | | 104.901450 | 20,980.29 | 102.929557 | 20,585.91 | -394.38 | 0.00 |
| 92343VDY7 | VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125 | | | | | 4.125000 | 16 Mar 2027 | | |
| | 100,000.000 | Local | | 100.630710 | 100,630.71 | 97.939169 | 97,939.17 | -2,691.54 | 0.01 |
| | | Base | | 100.630710 | 100,630.71 | 97.939169 | 97,939.17 | -2,691.54 | 0.01 |
| 92343VEA8 | VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5 | | | | | 4.500000 | 10 Aug 2033 | | |
| | 1,090,000.000 | Local | | 112.881302 | 1,230,406.19 | 95.692133 | 1,043,044.25 | -187,361.94 | 0.11 |
| | | Base | | 112.881302 | 1,230,406.19 | 95.692133 | 1,043,044.25 | -187,361.94 | 0.10 |
| 92343VER1 | VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329 | | | | | 4.329000 | 21 Sep 2028 | | |
| | 236,000.000 | Local | | 100.271064 | 236,639.71 | 97.836512 | 230,894.17 | -5,745.54 | 0.02 |
| | | Base | | 100.271064 | 236,639.71 | 97.836512 | 230,894.17 | -5,745.54 | 0.02 |
| 92343VES9 | VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875 | | | | | 3.875000 | 08 Feb 2029 | | |
| | 300,000.000 | Local | | 109.275380 | 327,826.14 | 95.779221 | 287,337.66 | -40,488.48 | 0.03 |
| | | Base | | 109.275380 | 327,826.14 | 95.779221 | 287,337.66 | -40,488.48 | 0.03 |
| 92343VFD1 | VERIZON COMMUNICATIONS SR UNSECURED 03/50 4 | | | | | 4.000000 | 22 Mar 2050 | | |

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Books Open

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Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 370,000.000 | Local | | 122.721281 | 454,068.74 | 80.936423 | 299,464.77 | -154,603.97 | 0.03 |
| | | Base | | 122.721281 | 454,068.74 | 80.936423 | 299,464.77 | -154,603.97 | 0.03 |
| 92343VFE9 | VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15 | | | | | 3.150000 | 22 Mar 2030 | | |
| | 220,000.000 | Local | | 99.805209 | 219,571.46 | 90.534727 | 199,176.40 | -20,395.06 | 0.02 |
| | | Base | | 99.805209 | 219,571.46 | 90.534727 | 199,176.40 | -20,395.06 | 0.02 |
| 92343VFF6 | VERIZON COMMUNICATIONS SR UNSECURED 03/27 3 | | | | | 3.000000 | 22 Mar 2027 | | |
| | 90,000.000 | Local | | 99.980211 | 89,982.19 | 94.803541 | 85,323.19 | -4,659.00 | 0.01 |
| | | Base | | 99.980211 | 89,982.19 | 94.803541 | 85,323.19 | -4,659.00 | 0.01 |
| 92343VFR0 | VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75 | | | | | 1.750000 | 20 Jan 2031 | | |
| | 340,000.000 | Local | | 99.686509 | 338,934.13 | 81.240689 | 276,218.34 | -62,715.79 | 0.03 |
| | | Base | | 99.686509 | 338,934.13 | 81.240689 | 276,218.34 | -62,715.79 | 0.03 |
| 92343VFT6 | VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65 | | | | | 2.650000 | 20 Nov 2040 | | |
| | 550,000.000 | Local | | 94.674060 | 520,707.33 | 70.513957 | 387,826.76 | -132,880.57 | 0.04 |
| | | Base | | 94.674060 | 520,707.33 | 70.513957 | 387,826.76 | -132,880.57 | 0.04 |
| 92343VFU3 | VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875 | | | | | 2.875000 | 20 Nov 2050 | | |
| | 100,000.000 | Local | | 99.759300 | 99,759.30 | 65.458745 | 65,458.75 | -34,300.55 | 0.01 |
| | | Base | | 99.759300 | 99,759.30 | 65.458745 | 65,458.75 | -34,300.55 | 0.01 |
| 92343VGH1 | VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1 | | | | | 2.100000 | 22 Mar 2028 | | |
| | 1,090,000.000 | Local | | 100.023587 | 1,090,257.10 | 90.032198 | 981,350.96 | -108,906.14 | 0.10 |
| | | Base | | 100.023587 | 1,090,257.10 | 90.032198 | 981,350.96 | -108,906.14 | 0.09 |
| 92343VGJ7 | VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55 | | | | | 2.550000 | 21 Mar 2031 | | |
| | 611,000.000 | Local | | 99.702465 | 609,182.06 | 85.489901 | 522,343.30 | -86,838.76 | 0.05 |
| | | Base | | 99.702465 | 609,182.06 | 85.489901 | 522,343.30 | -86,838.76 | 0.05 |
| 92343VGK4 | VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4 | | | | | 3.400000 | 22 Mar 2041 | | |
| | 100,000.000 | Local | | 95.002470 | 95,002.47 | 78.301138 | 78,301.14 | -16,701.33 | 0.01 |
| | | Base | | 95.002470 | 95,002.47 | 78.301138 | 78,301.14 | -16,701.33 | 0.01 |
| 92531HAD9 | VERSCEND HOLDING CORP 2021 TERM LOAN B | | | | | | 27 Aug 2025 | | |
| | 123,326.620 | Local | | 98.798897 | 121,845.34 | 99.892900 | 123,194.54 | 1,349.20 | 0.01 |
| | | Base | | 98.798897 | 121,845.34 | 99.892900 | 123,194.54 | 1,349.20 | 0.01 |
| 92769XAP0 | VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5 | | | | | 5.500000 | 15 May 2029 | | |

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



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 210,000.000 | Local | | 99.242252 | 208,408.73 | 92.484560 | 194,217.58 | -14,191.15 | 0.02 |
| | | Base | | 99.242252 | 208,408.73 | 92.484560 | 194,217.58 | -14,191.15 | 0.02 |
| 92826CAF9 | VISA INC SR UNSECURED 12/45 4.3 | | | | | 4.300000 | 14 Dec 2045 | | |
| | 430,000.000 | Local | | 102.592458 | 441,147.57 | 90.322203 | 388,385.47 | -52,762.10 | 0.04 |
| | | Base | | 102.592458 | 441,147.57 | 90.322203 | 388,385.47 | -52,762.10 | 0.04 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | | 2.050000 | 15 Apr 2030 | | |
| | 210,000.000 | Local | | 99.909214 | 209,809.35 | 86.319860 | 181,271.71 | -28,537.64 | 0.02 |
| | | Base | | 99.909214 | 209,809.35 | 86.319860 | 181,271.71 | -28,537.64 | 0.02 |
| 92858RAB6 | VMED O2 UK FINAN SR SECURED 144A 07/31 4.75 | | | | | 4.750000 | 15 Jul 2031 | | |
| | 630,000.000 | Local | | 95.466354 | 601,438.03 | 86.237230 | 543,294.55 | -58,143.48 | 0.06 |
| | | Base | | 95.466354 | 601,438.03 | 86.237230 | 543,294.55 | -58,143.48 | 0.05 |
| 92858TAA4 | VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A | | | | | 2.130000 | 10 Oct 2042 | | |
| | 2,170,000.000 | Local | | 102.533928 | 2,224,986.24 | 81.043580 | 1,758,645.69 | -466,340.55 | 0.18 |
| Original Face: | 2,170,000.000 | Base | | 102.533928 | 2,224,986.24 | 81.043580 | 1,758,645.69 | -466,340.55 | 0.17 |
| 92858TAC0 | VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A | | | | | 2.453000 | 10 Oct 2042 | | |
| | 2,170,000.000 | Local | | 102.530099 | 2,224,903.14 | 80.663600 | 1,750,400.12 | -474,503.02 | 0.18 |
| Original Face: | 2,170,000.000 | Base | | 102.530099 | 2,224,903.14 | 80.663600 | 1,750,400.12 | -474,503.02 | 0.17 |
| 92890HAC6 | WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75 | | | | | 3.750000 | 17 Sep 2024 | | |
| | 300,000.000 | Local | | 99.979690 | 299,939.07 | 98.693986 | 296,081.96 | -3,857.11 | 0.03 |
| | | Base | | 99.979690 | 299,939.07 | 98.693986 | 296,081.96 | -3,857.11 | 0.03 |
| 92922F4M7 | WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1 | | | | | 6.023890 | 25 Oct 2045 | | |
| | 392,279.460 | Local | | 98.162251 | 385,070.35 | 95.415840 | 374,296.74 | -10,773.61 | 0.04 |
| Original Face: | 15,680,000.000 | Base | | 98.162251 | 385,070.35 | 95.415840 | 374,296.74 | -10,773.61 | 0.04 |
| 92943EAB2 | GTCR W MERGER SUB LLC USD TERM LOAN B | | | | | | 31 Jan 2031 | | |
| | 1,140,000.000 | Local | | 99.915033 | 1,139,031.38 | 100.156200 | 1,141,780.68 | 2,749.30 | 0.12 |
| | | Base | | 99.915033 | 1,139,031.38 | 100.156200 | 1,141,780.68 | 2,749.30 | 0.11 |
| 931142ES8 | WALMART INC SR UNSECURED 09/28 1.5 | | | | | 1.500000 | 22 Sep 2028 | | |
| | 180,000.000 | Local | | 99.930989 | 179,875.78 | 88.380753 | 159,085.36 | -20,790.42 | 0.02 |
| | | Base | | 99.930989 | 179,875.78 | 88.380753 | 159,085.36 | -20,790.42 | 0.02 |
| 931142ET6 | WALMART INC SR UNSECURED 09/31 1.8 | | | | | 1.800000 | 22 Sep 2031 | | |

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Holdings

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



As of: March 28, 2024

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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 |
| | 90,000.000 | Local | 99.728667 | 89,755.80 | 83.166276 | 74,849.65 | -14,906.15 | 0.01 | |
| | | Base | 99.728667 | 89,755.80 | 83.166276 | 74,849.65 | -14,906.15 | 0.01 | |
| 94106BAG6 | WASTE CONNECTIONS INC SR UNSECURED 03/34 5 | | | | | 5.000000 | 01 Mar 2034 | | |
| | 380,000.000 | Local | 98.844842 | 375,610.40 | 99.111974 | 376,625.50 | 1,015.10 | 0.04 | |
| | | Base | 98.844842 | 375,610.40 | 99.111974 | 376,625.50 | 1,015.10 | 0.04 | |
| 942ZMVI4 | GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4 | | | | | | 29 Mar 2027 | | |
| | 85,947.780 | Local | 99.859333 | 85,826.88 | 100.020800 | 85,965.66 | 138.78 | 0.01 | |
| | | Base | 99.859333 | 85,826.88 | 100.020800 | 85,965.66 | 138.78 | 0.01 | |
| 949746SH5 | WELLS FARGO + COMPANY SR UNSECURED 10/26 3 | | | | | 3.000000 | 23 Oct 2026 | | |
| | 480,000.000 | Local | 99.964600 | 479,830.08 | 94.691574 | 454,519.56 | -25,310.52 | 0.05 | |
| | | Base | 99.964600 | 479,830.08 | 94.691574 | 454,519.56 | -25,310.52 | 0.04 | |
| 94974BFP0 | WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375 | | | | | 5.375000 | 02 Nov 2043 | | |
| | 130,000.000 | Local | 99.759708 | 129,687.62 | 96.654181 | 125,650.44 | -4,037.18 | 0.01 | |
| | | Base | 99.759708 | 129,687.62 | 96.654181 | 125,650.44 | -4,037.18 | 0.01 | |
| 94974BGL8 | WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3 | | | | | 4.300000 | 22 Jul 2027 | | |
| | 1,160,000.000 | Local | 100.418623 | 1,164,856.03 | 97.431895 | 1,130,209.98 | -34,646.05 | 0.12 | |
| | | Base | 100.418623 | 1,164,856.03 | 97.431895 | 1,130,209.98 | -34,646.05 | 0.11 | |
| 94974BGT1 | WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4 | | | | | 4.400000 | 14 Jun 2046 | | |
| | 70,000.000 | Local | 99.660114 | 69,762.08 | 83.389571 | 58,372.70 | -11,389.38 | 0.01 | |
| | | Base | 99.660114 | 69,762.08 | 83.389571 | 58,372.70 | -11,389.38 | 0.01 | |
| 94974BGU8 | WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75 | | | | | 4.750000 | 07 Dec 2046 | | |
| | 200,000.000 | Local | 101.638905 | 203,277.81 | 87.908719 | 175,817.44 | -27,460.37 | 0.02 | |
| | | Base | 101.638905 | 203,277.81 | 87.908719 | 175,817.44 | -27,460.37 | 0.02 | |
| 94985FAG3 | WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1 | | | | | 5.873890 | 25 Jun 2037 | | |
| | 47,192.430 | Local | 80.825569 | 38,143.55 | 80.949620 | 38,202.09 | 58.54 | 0.00 | |
| Original Face: | 1,110,000.000 | Base | 80.825569 | 38,143.55 | 80.949620 | 38,202.09 | 58.54 | 0.00 | |
| 94988XAU0 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5 | | | | | 3.817000 | 15 Aug 2050 | | |
| | 10,390.560 | Local | 103.346884 | 10,738.32 | 99.343130 | 10,322.31 | -416.01 | 0.00 | |
| Original Face: | 20,000.000 | Base | 103.346884 | 10,738.32 | 99.343130 | 10,322.31 | -416.01 | 0.00 | |
| 94989AAW5 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS | | | | | 3.808000 | 15 Dec 2047 | | |

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Holdings

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



As of: March 28, 2024

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 250,000.000 | Local | 102.153792 | 255,384.48 | 97.742130 | 244,355.33 | -11,029.15 | 0.03 | |
| | 250,000.000 | Base | 102.153792 | 255,384.48 | 97.742130 | 244,355.33 | -11,029.15 | 0.02 | |
| 94989EAG2 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS | | | | 3.467000 | 15 Apr 2050 | | | |
| Original Face: | 220,000.000 | Local | 102.225150 | 224,895.33 | 96.456700 | 212,204.74 | -12,690.59 | 0.02 | |
| | 220,000.000 | Base | 102.225150 | 224,895.33 | 96.456700 | 212,204.74 | -12,690.59 | 0.02 | |
| 94989HAW0 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS | | | | 3.406000 | 15 May 2048 | | | |
| Original Face: | 750,000.000 | Local | 102.185787 | 766,393.40 | 96.072590 | 720,544.43 | -45,848.97 | 0.07 | |
| | 750,000.000 | Base | 102.185787 | 766,393.40 | 96.072590 | 720,544.43 | -45,848.97 | 0.07 | |
| 94989HAZ3 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA | | | | 1.056149 | 15 May 2048 | | | |
| Original Face: | 3,160,529.570 | Local | 3.153703 | 99,673.73 | 0.533630 | 16,865.53 | -82,808.20 | 0.00 | |
| | 5,169,000.000 | Base | 3.153703 | 99,673.73 | 0.533630 | 16,865.53 | -82,808.20 | 0.00 | |
| 95000U2D4 | WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15 | | | | 4.150000 | 24 Jan 2029 | | | |
| | 400,000.000 | Local | 99.905190 | 399,620.76 | 96.397585 | 385,590.34 | -14,030.42 | 0.04 | |
| | | Base | 99.905190 | 399,620.76 | 96.397585 | 385,590.34 | -14,030.42 | 0.04 | |
| 95000U2G7 | WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR | | | | 2.879000 | 30 Oct 2030 | | | |
| | 100,000.000 | Local | 99.698550 | 99,698.55 | 88.419840 | 88,419.84 | -11,278.71 | 0.01 | |
| | | Base | 99.698550 | 99,698.55 | 88.419840 | 88,419.84 | -11,278.71 | 0.01 | |
| 95000U2L6 | WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR | | | | 4.478000 | 04 Apr 2031 | | | |
| | 700,000.000 | Local | 110.145433 | 771,018.03 | 95.741358 | 670,189.51 | -100,828.52 | 0.07 | |
| | | Base | 110.145433 | 771,018.03 | 95.741358 | 670,189.51 | -100,828.52 | 0.06 | |
| 95000U2M4 | WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR | | | | 5.013000 | 04 Apr 2051 | | | |
| | 3,930,000.000 | Local | 116.145695 | 4,564,525.83 | 94.068354 | 3,696,886.31 | -867,639.52 | 0.38 | |
| | | Base | 116.145695 | 4,564,525.83 | 94.068354 | 3,696,886.31 | -867,639.52 | 0.35 | |
| 95000U2N2 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | 2.188000 | 30 Apr 2026 | | | |
| | 540,000.000 | Local | 100.011700 | 540,063.18 | 96.313411 | 520,092.42 | -19,970.76 | 0.05 | |
| | | Base | 100.011700 | 540,063.18 | 96.313411 | 520,092.42 | -19,970.76 | 0.05 | |
| 95000U2S1 | WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR | | | | 2.393000 | 02 Jun 2028 | | | |
| | 1,400,000.000 | Local | 100.000000 | 1,400,000.00 | 91.571132 | 1,281,995.85 | -118,004.15 | 0.13 | |
| | | Base | 100.000000 | 1,400,000.00 | 91.571132 | 1,281,995.85 | -118,004.15 | 0.12 | |
| 95000U2U6 | WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR | | | | 3.350000 | 02 Mar 2033 | | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 190,000.000 | Local | | 98.487058 | 187,125.41 | 86.673103 | 164,678.90 | -22,446.51 | 0.02 |
| | | Base | | 98.487058 | 187,125.41 | 86.673103 | 164,678.90 | -22,446.51 | 0.02 |
| 95000U3E1 | WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR | | | | | 5.574000 | 25 Jul 2029 | | |
| | 210,000.000 | Local | | 100.000000 | 210,000.00 | 101.213238 | 212,547.80 | 2,547.80 | 0.02 |
| | | Base | | 100.000000 | 210,000.00 | 101.213238 | 212,547.80 | 2,547.80 | 0.02 |
| 95000U3F8 | WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR | | | | | 5.557000 | 25 Jul 2034 | | |
| | 430,000.000 | Local | | 100.000000 | 430,000.00 | 100.481794 | 432,071.71 | 2,071.71 | 0.04 |
| | | Base | | 100.000000 | 430,000.00 | 100.481794 | 432,071.71 | 2,071.71 | 0.04 |
| 958254AH7 | WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5 | | | | | 4.500000 | 01 Mar 2028 | | |
| | 40,000.000 | Local | | 101.584775 | 40,633.91 | 96.478460 | 38,591.38 | -2,042.53 | 0.00 |
| | | Base | | 101.584775 | 40,633.91 | 96.478460 | 38,591.38 | -2,042.53 | 0.00 |
| 958254AJ3 | WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3 | | | | | 5.300000 | 01 Mar 2048 | | |
| | 20,000.000 | Local | | 113.450300 | 22,690.06 | 86.972310 | 17,394.46 | -5,295.60 | 0.00 |
| | | Base | | 113.450300 | 22,690.06 | 86.972310 | 17,394.46 | -5,295.60 | 0.00 |
| 958254AL8 | WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5 | | | | | 5.500000 | 15 Aug 2048 | | |
| | 60,000.000 | Local | | 113.160600 | 67,896.36 | 88.472400 | 53,083.44 | -14,812.92 | 0.01 |
| | | Base | | 113.160600 | 67,896.36 | 88.472400 | 53,083.44 | -14,812.92 | 0.01 |
| 958667AA5 | WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25 | | | | | 5.250000 | 01 Feb 2050 | | |
| | 100,000.000 | Local | | 98.669490 | 98,669.49 | 89.384350 | 89,384.35 | -9,285.14 | 0.01 |
| | | Base | | 98.669490 | 98,669.49 | 89.384350 | 89,384.35 | -9,285.14 | 0.01 |
| 958667AB3 | WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1 | | | | | 3.100000 | 01 Feb 2025 | | |
| | 160,000.000 | Local | | 100.013350 | 160,021.36 | 97.847390 | 156,555.82 | -3,465.54 | 0.02 |
| | | Base | | 100.013350 | 160,021.36 | 97.847390 | 156,555.82 | -3,465.54 | 0.02 |
| 958667AC1 | WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05 | | | | | 4.050000 | 01 Feb 2030 | | |
| | 880,000.000 | Local | | 100.063806 | 880,561.49 | 93.120150 | 819,457.32 | -61,104.17 | 0.08 |
| | | Base | | 100.063806 | 880,561.49 | 93.120150 | 819,457.32 | -61,104.17 | 0.08 |
| 969457BB5 | WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5 | | | | | 7.500000 | 15 Jan 2031 | | |
| | 60,000.000 | Local | | 112.348300 | 67,408.98 | 111.332415 | 66,799.45 | -609.53 | 0.01 |
| | | Base | | 112.348300 | 67,408.98 | 111.332415 | 66,799.45 | -609.53 | 0.01 |
| 969457BD1 | WILLIAMS COS INC SR UNSECURED 06/31 7.75 | | | | | 7.750000 | 15 Jun 2031 | | |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | 720,000.000 | Local | | 121.376210 | 873,908.71 | 110.763438 | 797,496.75 | -76,411.96 | 0.08 |
| | | Base | | 121.376210 | 873,908.71 | 110.763438 | 797,496.75 | -76,411.96 | 0.08 |
| 969457BM1 | WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75 | | | | | 8.750000 | 15 Mar 2032 | | |
| | 200,000.000 | Local | | 132.516220 | 265,032.44 | 120.246338 | 240,492.68 | -24,539.76 | 0.02 |
| | | Base | | 132.516220 | 265,032.44 | 120.246338 | 240,492.68 | -24,539.76 | 0.02 |
| 96949LAD7 | WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75 | | | | | 3.750000 | 15 Jun 2027 | | |
| | 300,000.000 | Local | | 101.334000 | 304,002.00 | 96.246179 | 288,738.54 | -15,263.46 | 0.03 |
| | | Base | | 101.334000 | 304,002.00 | 96.246179 | 288,738.54 | -15,263.46 | 0.03 |
| 96949LAE5 | WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85 | | | | | 4.850000 | 01 Mar 2048 | | |
| | 30,000.000 | Local | | 102.589767 | 30,776.93 | 89.296186 | 26,788.86 | -3,988.07 | 0.00 |
| | | Base | | 102.589767 | 30,776.93 | 89.296186 | 26,788.86 | -3,988.07 | 0.00 |
| 97719TAA2 | WISE CLO LTD 01/37 1 | | | | | 7.161300 | 15 Jan 2037 | | |
| | 380,000.000 | Local | | 99.267253 | 377,215.56 | 100.604300 | 382,296.34 | 5,080.78 | 0.04 |
| Original Face: | 380,000.000 | Base | | 99.267253 | 377,215.56 | 100.604300 | 382,296.34 | 5,080.78 | 0.04 |
| 983024AN0 | WYETH LLC COMPANY GUAR 04/37 5.95 | | | | | 5.950000 | 01 Apr 2037 | | |
| | 210,000.000 | Local | | 112.496200 | 236,242.02 | 107.925609 | 226,643.78 | -9,598.24 | 0.02 |
| | | Base | | 112.496200 | 236,242.02 | 107.925609 | 226,643.78 | -9,598.24 | 0.02 |
| 983133AC3 | WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125 | | | | | 7.125000 | 15 Feb 2031 | | |
| | 250,000.000 | Local | | 99.798892 | 249,497.23 | 103.496100 | 258,740.25 | 9,243.02 | 0.03 |
| | | Base | | 99.798892 | 249,497.23 | 103.496100 | 258,740.25 | 9,243.02 | 0.02 |
| 98462YAD2 | YAMANA GOLD INC COMPANY GUAR 12/27 4.625 | | | | | 4.625000 | 15 Dec 2027 | | |
| | 160,000.000 | Local | | 100.066825 | 160,106.92 | 95.624519 | 152,999.23 | -7,107.69 | 0.02 |
| | | Base | | 100.066825 | 160,106.92 | 95.624519 | 152,999.23 | -7,107.69 | 0.01 |
| ACI1H0293 | REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125 | | | | | 9.125000 | 26 Nov 2049 | | |
| | 200,000.000 | Local | | 70.935680 | 141,871.36 | 84.525000 | 169,050.00 | 27,178.64 | 0.02 |
| | | Base | | 70.935680 | 141,871.36 | 84.525000 | 169,050.00 | 27,178.64 | 0.02 |
| ACI208PK2 | PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 09/37 VAR | | | | | 6.375000 | 01 Sep 2037 | | |
| | 1,045,510.500 | Local | | 33.739592 | 352,750.98 | 40.745243 | 425,995.79 | 73,244.81 | 0.04 |
| Original Face: | 1,065,000.000 | Base | | 33.739592 | 352,750.98 | 40.745243 | 425,995.79 | 73,244.81 | 0.04 |
| ACI208T77 | PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR | | | | | 6.375000 | 01 Sep 2037 | | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| Original Face: | 755,351.390 | Local | | 47.239434 | 356,823.72 | 40.745243 | 307,769.76 | -49,053.96 | 0.03 |
| | 769,432.000 | Base | | 47.239434 | 356,823.72 | 40.745243 | 307,769.76 | -49,053.96 | 0.03 |
| BA0000WG6 | COTIVITI CORPORATION 2024 TERM LOAN | | | | | | 21 Feb 2031 | | |
| | 1,310,000.000 | Local | | 99.500000 | 1,303,450.00 | 100.041700 | 1,310,546.27 | 7,096.27 | 0.14 |
| | | Base | | 99.500000 | 1,303,450.00 | 100.041700 | 1,310,546.27 | 7,096.27 | 0.13 |
| C4000KAE4 | GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN | | | | | | 01 Feb 2029 | | |
| | 226,801.110 | Local | | 96.046272 | 217,834.01 | 100.041700 | 226,895.69 | 9,061.68 | 0.02 |
| | | Base | | 96.046272 | 217,834.01 | 100.041700 | 226,895.69 | 9,061.68 | 0.02 |
| C7052BAK0 | GFL ENVIRONMENTAL INC. 2023 FIRST LIEN TERM LOAN | | | | | | 31 May 2027 | | |
| | 26,953.720 | Local | | 100.033057 | 26,962.63 | 100.321400 | 27,040.35 | 77.72 | 0.00 |
| | | Base | | 100.033057 | 26,962.63 | 100.321400 | 27,040.35 | 77.72 | 0.00 |
| G8057JAB2 | SETANTA AIRCRAFT LEASING DAC TERM LOAN B | | | | | | 05 Nov 2028 | | |
| | 850,000.000 | Local | | 99.831292 | 848,565.98 | 100.151800 | 851,290.30 | 2,724.32 | 0.09 |
| | | Base | | 99.831292 | 848,565.98 | 100.151800 | 851,290.30 | 2,724.32 | 0.08 |
| G9368PBE3 | VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q | | | | | | 31 Jan 2029 | | |
| | 120,000.000 | Local | | 99.049408 | 118,859.29 | 99.027800 | 118,833.36 | -25.93 | 0.01 |
| | | Base | | 99.049408 | 118,859.29 | 99.027800 | 118,833.36 | -25.93 | 0.01 |
| L5000DAE7 | ICON LUXEMBOURG SARL 2024 LUX TERM LOAN B | | | | | | 03 Jul 2028 | | |
| | 343,181.030 | Local | | 99.504973 | 341,482.19 | 100.312500 | 344,253.47 | 2,771.28 | 0.04 |
| | | Base | | 99.504973 | 341,482.19 | 100.312500 | 344,253.47 | 2,771.28 | 0.03 |
| L5000DAF4 | PRA HEALTH SCIENCES INC 2024 US TERM LOAN B | | | | | | 03 Jul 2028 | | |
| | 85,503.760 | Local | | 99.504946 | 85,080.47 | 100.000000 | 85,503.76 | 423.29 | 0.01 |
| | | Base | | 99.504946 | 85,080.47 | 100.000000 | 85,503.76 | 423.29 | 0.01 |
| N3313EAB6 | FLUTTER FINANCING B.V. TERM LOAN B | | | | | | 25 Nov 2030 | | |
| | 827,925.000 | Local | | 99.758553 | 825,926.00 | 99.875000 | 826,890.09 | 964.09 | 0.09 |
| | | Base | | 99.758553 | 825,926.00 | 99.875000 | 826,890.09 | 964.09 | 0.08 |
| V73789AW5 | IVORY COAST SR UNSECURED REGS 06/33 6.125 | | | | | 6.125000 | 15 Jun 2033 | | |
| | 240,000.000 | Local | | 82.994658 | 199,187.18 | 90.024800 | 216,059.52 | 16,872.34 | 0.02 |
| Original Face: | 240,000.000 | Base | | 82.994658 | 199,187.18 | 90.024800 | 216,059.52 | 16,872.34 | 0.02 |

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|-------------------|-------------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | 888,245,270.200 | Local | 713,381,912.06 | | 655,377,500.02 | -58,004,412.04 | 68.77 |
| Original Face: | | 918,116,549.430 | Base | 713,385,503.74 | | 655,377,500.02 | -58,008,003.72 | 63.85 |
| FIXED INCOME Total | | | | | | | | |
| | | 1,746,992,607.990 | Base | 744,584,425.38 | | 686,088,778.02 | -58,495,647.36 | 66.79 |
| Original Face: | | 930,886,549.430 | | | | | | |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|--|--------|----------------|------------|--------------------|-------------------------------|------------------|------------------|
| ADI2MTMQ0 | US 2YR FUTR OPTN JUN24C 103.5 MAY24 103.5 CALL | | | | | 24 May 2024 | | |
| 46,000.000 | | 23.000 | Local 0.359900 | 16,555.42 | 0.039063 | 1,796.90 | -14,758.52 | 0.00 |
| | | | Base 0.359900 | 16,555.42 | 0.039063 | 1,796.90 | -14,758.52 | 0.00 |

| US DOLLAR Total | | | | | | | | |
|-----------------|--|--------|-------|-----------|--|----------|------------|------|
| 46,000.000 | | 23.000 | Local | 16,555.42 | | 1,796.90 | -14,758.52 | 0.00 |
| | | | Base | 16,555.42 | | 1,796.90 | -14,758.52 | 0.00 |

OPTIONS PURCHASED - CALLS Total

| | | | | | | | | |
|------------|--|--------|------|-----------|--|----------|------------|------|
| 46,000.000 | | 23.000 | Base | 16,555.42 | | 1,796.90 | -14,758.52 | 0.00 |
|------------|--|--------|------|-----------|--|----------|------------|------|

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

| | | | | | | | | Exchange Rate: | 1.000000 |
|---------------------------------------|---|-------|----------|------------|----------|-------------|-------------|----------------|----------|
| US DOLLAR | | | | | | | | | |
| ADI2LL0Z2 | 3 MONTH SOFR OPT APR24P 94.75 APR24 94.75 PUT | | | | | 12 Apr 2024 | | | |
| 362,500.000 | 145.000 | Local | 0.058530 | 21,217.00 | 0.005000 | 1,812.50 | -19,404.50 | 0.00 | |
| | | Base | 0.058530 | 21,217.00 | 0.005000 | 1,812.50 | -19,404.50 | 0.00 | |
| ADI2M40P1 | 3 MONTH SOFR OPT DEC24P 95.5 DEC24 95.5 PUT | | | | | 13 Dec 2024 | | | |
| 437,500.000 | 175.000 | Local | 0.375840 | 164,430.00 | 0.330000 | 144,375.00 | -20,055.00 | 0.01 | |
| | | Base | 0.375840 | 164,430.00 | 0.330000 | 144,375.00 | -20,055.00 | 0.01 | |
| ADI2NBJZ2 | US 5YR FUTR OPTN MAY24P 106.5 APR24 106.5 PUT | | | | | 26 Apr 2024 | | | |
| 89,000.000 | 89.000 | Local | 0.533858 | 47,513.38 | 0.265625 | 23,640.63 | -23,872.75 | 0.00 | |
| | | Base | 0.533858 | 47,513.38 | 0.265625 | 23,640.63 | -23,872.75 | 0.00 | |
| AEIH56310 | USAUP0046 USD P AUD C APR24 .6686 PUT | | | | | 17 Apr 2024 | | | |
| 5,863,522.000 | 5,863,522.000 | Local | 0.011160 | 65,436.91 | 0.000668 | 3,916.83 | -61,520.08 | 0.00 | |
| | | Base | 0.011160 | 65,436.91 | 0.000668 | 3,916.83 | -61,520.08 | 0.00 | |
| AEIH56682 | USJPP0164 USD P JPY C APR24 143.42 PUT | | | | | 18 Apr 2024 | | | |
| 6,360,000.000 | 6,360,000.000 | Local | 0.011650 | 74,094.00 | 0.000544 | 3,459.84 | -70,634.16 | 0.00 | |
| | | Base | 0.011650 | 74,094.00 | 0.000544 | 3,459.84 | -70,634.16 | 0.00 | |
| US DOLLAR Total | | | | | | | | | |
| 13,112,522.000 | 12,223,931.000 | Local | | 372,691.29 | | 177,204.80 | -195,486.49 | 0.02 | |
| | | Base | | 372,691.29 | | 177,204.80 | -195,486.49 | 0.02 | |
| OPTIONS PURCHASED - PUTS Total | | | | | | | | | |
| 13,112,522.000 | 12,223,931.000 | Base | | 372,691.29 | | 177,204.80 | -195,486.49 | 0.02 | |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
|--------------------------------------|---|-------|----------|-------------|----------|-------------|----------------|----------|
| ADI2M40J5 | 3 MONTH SOFR OPT DEC24C 97.12 DEC24 97.125 CALL | | | | | 13 Dec 2024 | | |
| -437,500.000 | -175.000 | Local | 0.217103 | -94,982.50 | 0.050000 | -21,875.00 | 73,107.50 | 0.00 |
| | | Base | 0.217103 | -94,982.50 | 0.050000 | -21,875.00 | 73,107.50 | 0.00 |
| ADI2MTLY4 | US BOND FUTR OPTN JUN24C 130 MAY24 130 CALL | | | | | 24 May 2024 | | |
| -7,000.000 | -7.000 | Local | 0.654520 | -4,581.64 | 0.125000 | -875.00 | 3,706.64 | 0.00 |
| | | Base | 0.654520 | -4,581.64 | 0.125000 | -875.00 | 3,706.64 | 0.00 |
| ADI2MTLZ1 | US 2YR FUTR OPTN JUN24C 104.5 MAY24 104.5 CALL | | | | | 24 May 2024 | | |
| -46,000.000 | -23.000 | Local | 0.139760 | -6,428.96 | 0.007813 | -359.40 | 6,069.56 | 0.00 |
| | | Base | 0.139760 | -6,428.96 | 0.007813 | -359.40 | 6,069.56 | 0.00 |
| ADI2N5614 | US 5YR FUTR OPTN MAY24C 108 APR24 108 CALL | | | | | 26 Apr 2024 | | |
| -89,000.000 | -89.000 | Local | 0.214123 | -19,056.98 | 0.156250 | -13,906.25 | 5,150.73 | 0.00 |
| | | Base | 0.214123 | -19,056.98 | 0.156250 | -13,906.25 | 5,150.73 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| -579,500.000 | -294.000 | Local | | -125,050.08 | | -37,015.65 | 88,034.43 | 0.00 |
| | | Base | | -125,050.08 | | -37,015.65 | 88,034.43 | 0.00 |
| OPTIONS WRITTEN - CALLS Total | | | | | | | | |
| -579,500.000 | -294.000 | Base | | -125,050.08 | | -37,015.65 | 88,034.43 | 0.00 |



As of: March 28, 2024

View Date: April 1, 2024

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

| | | | | | | | | | |
|----------------|--|-------|----------|------------|----------|-------------|------------|------|--|
| ADI2BMLD7 | 3 MONTH SOFR OPT DEC24P 95 DEC24 95 PUT | | | | | 13 Dec 2024 | | | |
| -437,500.000 | -175.000 | Local | 0.164160 | -71,820.00 | 0.107500 | -47,031.25 | 24,788.75 | 0.00 | |
| | | Base | 0.164160 | -71,820.00 | 0.107500 | -47,031.25 | 24,788.75 | 0.00 | |
| ADI2NBJC3 | US 5YR FUTR OPTN MAY24P 105.7 APR24 105.75 PUT | | | | | 26 Apr 2024 | | | |
| -89,000.000 | -89.000 | Local | 0.274429 | -24,424.18 | 0.093750 | -8,343.75 | 16,080.43 | 0.00 | |
| | | Base | 0.274429 | -24,424.18 | 0.093750 | -8,343.75 | 16,080.43 | 0.00 | |
| AEIH69131 | USMXP0360 USD P MXN C JUN24 16.7956 PUT | | | | | 03 Jun 2024 | | | |
| -2,873,642.000 | -2,873,642.000 | Local | 0.005670 | -16,293.55 | 0.013899 | -39,940.75 | -23,647.20 | 0.00 | |
| | | Base | 0.005670 | -16,293.55 | 0.013899 | -39,940.75 | -23,647.20 | 0.00 | |

| | | | | | | | | | |
|------------------------|----------------|-------|--|-------------|--|------------|-----------|------|--|
| US DOLLAR Total | | | | | | | | | |
| -3,400,142.000 | -2,873,906.000 | Local | | -112,537.73 | | -95,315.75 | 17,221.98 | 0.01 | |
| | | Base | | -112,537.73 | | -95,315.75 | 17,221.98 | 0.01 | |

OPTIONS WRITTEN - PUTS Total

| | | | | | | | | |
|----------------|----------------|------|--|-------------|--|------------|-----------|------|
| -3,400,142.000 | -2,873,906.000 | Base | | -112,537.73 | | -95,315.75 | 17,221.98 | 0.01 |
|----------------|----------------|------|--|-------------|--|------------|-----------|------|

SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.015400

| | | | | | | | | | |
|-----------|---|-------|------------|----------------|------------|----------------|-------------|-------|--|
| 99S1ZBOI3 | OWP302235 IRS BRL R F 10.23000 2 NDFPREDISWAP | | | | 10.230000 | 02 Jan 2029 | | | |
| | 59,900,000.000 | Local | 100.000000 | 59,900,000.00 | 98.521474 | 59,014,362.93 | -885,637.07 | 49.63 | |
| | | Base | 20.420040 | 12,231,604.11 | 19.643792 | 11,766,631.36 | -464,972.75 | 1.13 | |
| 99S1ZBOJ1 | OWP302235 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP | | | | 1.000000 | 02 Jan 2029 | | | |
| | -59,900,000.000 | Local | 100.000000 | -59,900,000.00 | 100.000000 | -59,900,000.00 | 0.00 | 50.37 | |
| | | Base | 20.420040 | -12,231,604.11 | 19.938589 | -11,943,214.90 | 288,389.21 | 1.14 | |

| | | | | | | | | | |
|-----------------------------|--|-------|--|------|--|-------------|-------------|--------|--|
| BRAZILIAN REAL Total | | | | | | | | | |
| | | Local | | 0.00 | | -885,637.07 | -885,637.07 | 100.00 | |
| | | Base | | 0.00 | | -176,583.54 | -176,583.54 | 2.27 | |

& 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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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: | 151.380000 |
| 99S20KJ95 | BWS106104 IRS JPY R V 00MTONAR 1 CCPOIS | | | | 0.077000 | 27 Oct 2053 | | |
| | 184,220,000.000 | Local | 100.000000 | 184,220,000.00 | 100.000000 | 184,220,000.00 | 0.00 | 40.53 |
| | | Base | 0.666422 | 1,227,683.18 | 0.660589 | 1,216,937.51 | -10,745.67 | 0.12 |
| 99S20KJA2 | BWS106104 IRS JPY P F 1.75000 2 CCPOIS | | | | 1.750000 | 27 Oct 2053 | | |
| | -184,220,000.000 | Local | 100.000000 | -184,220,000.00 | 106.540422 | -196,268,765.41 | -12,048,765.41 | 43.18 |
| | | Base | 0.666422 | -1,227,683.18 | 0.703795 | -1,296,530.36 | -68,847.18 | 0.12 |
| JAPANESE YEN Total | | Local | | 0.00 | | -12,048,765.41 | -12,048,765.41 | 83.70 |
| | | Base | | 0.00 | | -79,592.85 | -79,592.85 | 0.24 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 |
| 99S19WBX7 | SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA | | | | 7.450000 | 18 Jul 2029 | | |
| | 55,300,000.000 | Local | 100.438758 | 55,542,633.43 | 94.149694 | 52,064,780.78 | -3,477,852.65 | 7.71 |
| | | Base | 5.185820 | 2,867,758.38 | 5.663310 | 3,131,810.33 | 264,051.95 | 0.30 |
| 99S19WBY5 | SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA | | | | 11.485000 | 18 Jul 2029 | | |
| | -55,300,000.000 | Local | 100.000000 | -55,300,000.00 | 100.000000 | -55,300,000.00 | 0.00 | 8.19 |
| | | Base | 5.163377 | -2,855,347.32 | 6.015219 | -3,326,415.83 | -471,068.51 | 0.32 |
| 99S19YBC9 | SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA | | | | 7.440000 | 20 Jul 2029 | | |
| | 57,600,000.000 | Local | 100.530372 | 57,905,494.21 | 94.102291 | 54,202,919.62 | -3,702,574.59 | 8.03 |
| | | Base | 5.158673 | 2,971,395.90 | 5.660458 | 3,260,424.05 | 289,028.15 | 0.31 |
| 99S19YBD7 | SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA | | | | 11.485900 | 20 Jul 2029 | | |
| | -57,600,000.000 | Local | 100.000000 | -57,600,000.00 | 100.000000 | -57,600,000.00 | 0.00 | 8.53 |
| | | Base | 5.131429 | -2,955,703.02 | 6.015219 | -3,464,765.86 | -509,062.84 | 0.33 |
| MEXICAN PESO Total | | Local | | 548,127.64 | | -6,632,299.60 | -7,180,427.24 | 32.45 |
| | | Base | | 28,103.94 | | -398,947.31 | -427,051.25 | 1.26 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 99S1N3U97 | SWS052720 CDS USD R F 1.00000 2 CCPCORPORATE | | | | 1.000000 | 20 Jun 2026 | | | |
| | | 473,000.000 | Local | 97.772791 | 462,465.30 | 101.226800 | 478,802.76 | 16,337.46 | 0.05 |
| | | | Base | 97.772791 | 462,465.30 | 101.226800 | 478,802.76 | 16,337.46 | 0.05 |
| 99S1N3UA4 | SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE | | | | 1.000000 | 20 Jun 2026 | | | |
| | | -473,000.000 | Local | 100.000000 | -473,000.00 | 100.000000 | -473,000.00 | 0.00 | 0.05 |
| | | | Base | 100.000000 | -473,000.00 | 100.000000 | -473,000.00 | 0.00 | 0.05 |
| 99S1NKCO6 | BWS053223 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2047 | | | |
| | | 5,609,000.000 | Local | 99.609771 | 5,587,112.06 | 100.000000 | 5,609,000.00 | 21,887.94 | 0.58 |
| | | | Base | 99.609771 | 5,587,112.06 | 100.000000 | 5,609,000.00 | 21,887.94 | 0.54 |
| 99S1NKCP3 | BWS053223 IRS USD P F 1.52000 2 CCPOIS | | | | 1.520000 | 15 Feb 2047 | | | |
| | | -5,609,000.000 | Local | 100.000000 | -5,609,000.00 | 66.333474 | -3,720,644.56 | 1,888,355.44 | 0.38 |
| | | | Base | 100.000000 | -5,609,000.00 | 66.333474 | -3,720,644.56 | 1,888,355.44 | 0.36 |
| 99S1OO6I7 | SWS062869 CDS USD R F 1.00000 2 CCPCORPORATE | | | | 1.000000 | 20 Dec 2026 | | | |
| | | 1,773,000.000 | Local | 98.394798 | 1,744,539.77 | 101.120500 | 1,792,866.47 | 48,326.70 | 0.19 |
| | | | Base | 98.394798 | 1,744,539.77 | 101.120500 | 1,792,866.47 | 48,326.70 | 0.17 |
| 99S1OO6J5 | SWS062869 CDS USD P V 03MEVENT 1 CCPCORPORATE | | | | 1.000000 | 20 Dec 2026 | | | |
| | | -1,773,000.000 | Local | 100.000000 | -1,773,000.00 | 100.000000 | -1,773,000.00 | 0.00 | 0.18 |
| | | | Base | 100.000000 | -1,773,000.00 | 100.000000 | -1,773,000.00 | 0.00 | 0.17 |
| 99S1TNF60 | BWS075341 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2048 | | | |
| | | 5,004,000.000 | Local | 107.891464 | 5,398,888.85 | 100.000000 | 5,004,000.00 | -394,888.85 | 0.52 |
| | | | Base | 107.891464 | 5,398,888.85 | 100.000000 | 5,004,000.00 | -394,888.85 | 0.48 |
| 99S1TNF78 | BWS075341 IRS USD P F 2.60000 2 CCPOIS | | | | 2.600000 | 15 Feb 2048 | | | |
| | | -5,004,000.000 | Local | 100.000000 | -5,004,000.00 | 82.583099 | -4,132,458.27 | 871,541.73 | 0.43 |
| | | | Base | 100.000000 | -5,004,000.00 | 82.583099 | -4,132,458.27 | 871,541.73 | 0.40 |
| 99S1UDC63 | BWS075580 IRS USD R V 00MSOFR 1 CCPOIS | | | | 5.310000 | 15 Feb 2048 | | | |
| | | 12,693,000.000 | Local | 103.569439 | 13,146,068.94 | 100.000000 | 12,693,000.00 | -453,068.94 | 1.31 |
| | | | Base | 103.569439 | 13,146,068.94 | 100.000000 | 12,693,000.00 | -453,068.94 | 1.22 |
| 99S1UDC71 | BWS075580 IRS USD P F 3.05000 2 CCPOIS | | | | 3.050000 | 15 Feb 2048 | | | |
| | | -12,693,000.000 | Local | 100.000000 | -12,693,000.00 | 89.620843 | -11,375,573.60 | 1,317,426.40 | 1.17 |
| | | | Base | 100.000000 | -12,693,000.00 | 89.620843 | -11,375,573.60 | 1,317,426.40 | 1.09 |

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

Books Open

Prepared by State Street

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 99S1VROU5 | BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS | | | | 5.310000 | 15 May 2048 | | | |
| | | 9,550,000.000 | Local | 89.752890 | 8,571,401.04 | 100.000000 | 9,550,000.00 | 978,598.96 | 0.99 |
| | | | Base | 89.752890 | 8,571,401.04 | 100.000000 | 9,550,000.00 | 978,598.96 | 0.92 |
| 99S1VROV3 | BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS | | | | 3.150000 | 15 May 2048 | | | |
| | | -9,550,000.000 | Local | 100.000000 | -9,550,000.00 | 91.203433 | -8,709,927.85 | 840,072.15 | 0.90 |
| | | | Base | 100.000000 | -9,550,000.00 | 91.203433 | -8,709,927.85 | 840,072.15 | 0.83 |
| 99S219FU6 | SWS109801 CDS USD R F 1.00000 2 CCPCORPORATE | | | | 1.000000 | 20 Dec 2028 | | | |
| | | 192,000.000 | Local | 98.076344 | 188,306.58 | 99.777500 | 191,572.80 | 3,266.22 | 0.02 |
| | | | Base | 98.076344 | 188,306.58 | 99.777500 | 191,572.80 | 3,266.22 | 0.02 |
| 99S219FV4 | SWS109801 CDS USD P V 03MEVENT 1 CCPCORPORATE | | | | 1.000000 | 20 Dec 2028 | | | |
| | | -192,000.000 | Local | 100.000000 | -192,000.00 | 100.000000 | -192,000.00 | 0.00 | 0.02 |
| | | | Base | 100.000000 | -192,000.00 | 100.000000 | -192,000.00 | 0.00 | 0.02 |
| 99S22B630 | BWS113720 IRS USD R V 00MSOFR 1 CCPOIS | | | | 1.000000 | 28 Feb 2031 | | | |
| | | 41,711,000.000 | Local | 99.728954 | 41,597,944.18 | 100.000000 | 41,711,000.00 | 113,055.82 | 4.31 |
| | | | Base | 99.728954 | 41,597,944.18 | 100.000000 | 41,711,000.00 | 113,055.82 | 4.00 |
| 99S22B648 | BWS113720 IRS USD P F 3.87000 2 CCPOIS | | | | 3.870000 | 28 Feb 2031 | | | |
| | | -41,711,000.000 | Local | 100.000000 | -41,711,000.00 | 100.247114 | -41,814,073.72 | -103,073.72 | 4.32 |
| | | | Base | 100.000000 | -41,711,000.00 | 100.247114 | -41,814,073.72 | -103,073.72 | 4.01 |
| 99S22P5I7 | SWS115907 CDS USD R F 1.00000 2 CCPCDX | | | | 1.000000 | 20 Jun 2029 | | | |
| | | 62,164,000.000 | Local | 102.201417 | 63,532,488.79 | 102.264700 | 63,571,828.11 | 39,339.32 | 6.56 |
| | | | Base | 102.201417 | 63,532,488.79 | 102.264700 | 63,571,828.11 | 39,339.32 | 6.09 |
| 99S22P5J5 | SWS115907 CDS USD P V 03MEVENT 1 CCPCDX | | | | 1.000000 | 20 Jun 2029 | | | |
| | | -62,164,000.000 | Local | 100.000000 | -62,164,000.00 | 100.000000 | -62,164,000.00 | 0.00 | 6.42 |
| | | | Base | 100.000000 | -62,164,000.00 | 100.000000 | -62,164,000.00 | 0.00 | 5.96 |
| 99S22SWU4 | BWS116004 CDS USD R V 03MEVENT 1 CCPCDX | | | | 1.000000 | 20 Jun 2029 | | | |
| | | 6,457,300.000 | Local | 92.982163 | 6,004,137.20 | 100.000000 | 6,457,300.00 | 453,162.80 | 0.67 |
| | | | Base | 92.982163 | 6,004,137.20 | 100.000000 | 6,457,300.00 | 453,162.80 | 0.62 |
| 99S22SWV2 | BWS116004 CDS USD P F 5.00000 2 CCPCDX | | | | 5.000000 | 20 Jun 2029 | | | |
| | | -6,457,300.000 | Local | 100.000000 | -6,457,300.00 | 107.208183 | -6,922,754.00 | -465,454.00 | 0.71 |
| | | | Base | 100.000000 | -6,457,300.00 | 107.208183 | -6,922,754.00 | -465,454.00 | 0.66 |

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | Local | | 607,052.71 | | 5,781,938.14 | 5,174,885.43 | 29.76 |
| | | Base | | 607,052.71 | | 5,781,938.14 | 5,174,885.43 | 27.63 |
| SWAPS FIXED INCOME Total | | | | | | | | |
| | | 0.000 | Base | 635,156.65 | | 5,126,814.44 | 4,491,657.79 | 31.41 |

Holdings

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



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| 9,178,880.000 | 3,179,240,069.750 | Base | | 763,162,037.59 | | 709,025,149.76 | -54,136,887.83 | 99.94 |
| Original Face: | 930,886,549.430 | | | | | | | |

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.926913

GERMANY

| Asset ID | Asset Description | Expiration Date | Contracts | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|-------------------------------------|-----------------|-----------|--------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI2M3VC8 | EURO-OAT FUTURE JUN24 XEUR 20240606 | 06 Jun 2024 | | | | | | | | | |
| 49.000 | 4,900,000.000 | | Local | 6,280,330.00 | 6,227,468.80 | 128.170000 | 52,861.20 | 60,211.20 | -7,350.00 | | |
| | | | Base | 6,775,533.41 | | 138.276192 | 57,029.30 | 64,958.85 | -7,929.55 | | 0.00 |

GERMANY Total

| | | | | | | | | | | | |
|--------|---------------|--|-------|--------------|--------------|--|-----------|-----------|-----------|--|------|
| 49.000 | 4,900,000.000 | | Local | 6,280,330.00 | 6,227,468.80 | | 52,861.20 | 60,211.20 | -7,350.00 | | |
| | | | Base | | | | 57,029.30 | 64,958.85 | -7,929.55 | | 0.00 |

EURO CURRENCY Total

| | | | | | | | | | | | |
|--------|---------------|--|-------|--------------|--------------|--|-----------|-----------|-----------|--|------|
| 49.000 | 4,900,000.000 | | Local | 6,280,330.00 | 6,227,468.80 | | 52,861.20 | 60,211.20 | -7,350.00 | | |
| | | | Base | | | | 57,029.30 | 64,958.85 | -7,929.55 | | 0.00 |

POUND STERLING

Exchange Rate: 0.792299

| 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 |
|-----------|--------------------------------------|-----------------|-----------|--------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI2M81L0 | LONG GILT FUTURE JUN24 IFLL 20240626 | 26 Jun 2024 | | | | | | | | | |
| 67.000 | 6,700,000.000 | | Local | 6,695,980.00 | 6,528,602.46 | 99.940000 | 167,377.54 | 155,317.54 | 12,060.00 | | |
| | | | Base | 8,451,329.61 | | 126.139248 | 211,255.52 | 196,034.00 | 15,221.52 | | 0.00 |

POUND STERLING Total

| | | | | | | | | | | | |
|--------|---------------|--|-------|--------------|--------------|--|------------|------------|-----------|--|------|
| 67.000 | 6,700,000.000 | | Local | 6,695,980.00 | 6,528,602.46 | | 167,377.54 | 155,317.54 | 12,060.00 | | |
| | | | Base | | | | 211,255.52 | 196,034.00 | 15,221.52 | | 0.00 |

US DOLLAR

Exchange Rate: 1.000000

| Asset ID | Asset Description | Expiration Date | Contracts | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|--------------------------------------|-----------------|-----------|--------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI21YKZ4 | 3 MONTH SOFR FUT MAR25 XCME 20250617 | 17 Jun 2025 | | | | | | | | | |
| 32.000 | 8,000,000.000 | | Local | 7,656,000.00 | 7,653,892.20 | 95.700000 | 2,107.80 | 6,907.80 | -4,800.00 | | |
| | | | Base | 7,656,000.00 | | 95.700000 | 2,107.80 | 6,907.80 | -4,800.00 | | 0.00 |

| Asset ID | Asset Description | Expiration Date | Contracts | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|--------------------------------------|-----------------|-----------|----------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI23N1K0 | 3 MONTH SOFR FUT DEC25 XCME 20260317 | 17 Mar 2026 | | | | | | | | | |
| 465.000 | 116,250,000.000 | | Local | 111,884,812.50 | 111,706,241.44 | 96.245000 | 178,571.06 | 230,883.56 | -52,312.50 | | |
| | | | Base | 111,884,812.50 | | 96.245000 | 178,571.06 | 230,883.56 | -52,312.50 | | 0.01 |

| | | | | | | | | | | | |
|-----------|--------------------------------------|-------------|--|--|--|--|--|--|--|--|--|
| ADI23N1Z7 | 3 MONTH SOFR FUT DEC24 XCME 20250318 | 18 Mar 2025 | | | | | | | | | |
|-----------|--------------------------------------|-------------|--|--|--|--|--|--|--|--|--|

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | |
| 373.000 | 93,250,000.000 | Local Base | 88,988,475.00 88,988,475.00 | 89,198,913.31 | 95.430000 95.430000 | -210,438.31 -210,438.31 | -159,150.81 -159,150.81 | -51,287.50 -51,287.50 | | 0.00 |
| ADI2M5NX6 | US ULTRA BOND CBT JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | |
| 252.000 | 25,200,000.000 | Local Base | 32,508,000.00 32,508,000.00 | 31,975,352.62 | 129.000000 129.000000 | 532,647.38 532,647.38 | 414,522.38 414,522.38 | 118,125.00 118,125.00 | | 0.01 |
| ADI2M5NY4 | US LONG BOND(CBT) JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | |
| 189.000 | 18,900,000.000 | Local Base | 22,762,687.50 22,762,687.50 | 22,378,765.02 | 120.437500 120.437500 | 383,922.48 383,922.48 | 336,672.48 336,672.48 | 47,250.00 47,250.00 | | 0.00 |
| ADI2M8W10 | US 5YR NOTE (CBT) JUN24 XCBT 20240628 | | | | | | 28 Jun 2024 | | | |
| 2,260.000 | 226,000,000.000 | Local Base | 241,855,312.50 241,855,312.50 | 241,387,402.32 | 107.015625 107.015625 | 467,910.18 467,910.18 | 732,755.06 732,755.06 | -264,844.88 -264,844.88 | | 0.03 |
| ADI2N1W89 | AUDUSD CRNCY FUT JUN24 XCME 20240617 | | | | | | 17 Jun 2024 | | | |
| 56.000 | 5,600,000.000 | Local Base | 3,658,480.00 3,658,480.00 | 3,710,891.97 | 0.653300 0.653300 | -52,411.97 -52,411.97 | -46,531.97 -46,531.97 | -5,880.00 -5,880.00 | | 0.00 |
| US DOLLAR Total | | | | | | | | | | |
| 3,627.000 | 493,200,000.000 | Local Base | 509,313,767.50 | 508,011,458.88 | | 1,302,308.62 1,302,308.62 | 1,516,058.50 1,516,058.50 | -213,749.88 -213,749.88 | | 0.05 |
| FUTURES LONG Total | | | | | | | | | | |
| 3,743.000 | 504,800,000.000 | Base | | | | 1,570,593.44 | 1,777,051.35 | -206,457.91 | | 0.05 |

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

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: 0.926913

GERMANY

| | | | | | | | | | | |
|----------------------------|---------------------------------------|-------|---------------|---------------|------------|-------------|-------------|------------|-----------|------|
| ADI2KD826 | EURO-BUND FUTURE JUN24 XEUR 20240606 | | | | | | 06 Jun 2024 | | | |
| -50.000 | -5,000,000.000 | Local | -6,669,000.00 | -6,609,440.00 | 133.380000 | -59,560.00 | | -59,060.00 | -500.00 | |
| | | Base | -7,194,850.00 | | 143.897000 | -64,256.30 | | -63,716.88 | -539.42 | 0.00 |
| ADI2M1ZH7 | EURO-BUXL 30Y BND JUN24 XEUR 20240606 | | | | | | 06 Jun 2024 | | | |
| -9.000 | -900,000.000 | Local | -1,222,200.00 | -1,188,529.20 | 135.800000 | -33,670.80 | | -32,050.80 | -1,620.00 | |
| | | Base | -1,318,570.35 | | 146.507817 | -36,325.74 | | -34,578.00 | -1,747.74 | 0.00 |
| GERMANY Total | | | | | | | | | | |
| -59.000 | -5,900,000.000 | Local | -7,891,200.00 | -7,797,969.20 | | -93,230.80 | | -91,110.80 | -2,120.00 | |
| | | Base | | | | -100,582.04 | | -98,294.88 | -2,287.16 | 0.00 |
| EURO CURRENCY Total | | | | | | | | | | |
| -59.000 | -5,900,000.000 | Local | -7,891,200.00 | -7,797,969.20 | | -93,230.80 | | -91,110.80 | -2,120.00 | |
| | | Base | | | | -100,582.04 | | -98,294.88 | -2,287.16 | 0.00 |

JAPANESE YEN

Exchange Rate: 151.380000

| | | | | | | | | | | |
|---------------------------|---------------------------------------|-------|-------------------|-------------------|------------|---------------|-------------|---------------|---------------|------|
| ADI2M2QD4 | JPN 10Y BOND(OSE) JUN24 XOSE 20240613 | | | | | | 13 Jun 2024 | | | |
| -20.000 | -2,000,000,000.000 | Local | -2,917,600,000.00 | -2,911,574,000.00 | 145.880000 | -6,026,000.00 | | -3,226,000.00 | -2,800,000.00 | |
| | | Base | -19,273,351.83 | | 0.963668 | -39,807.11 | | -21,310.61 | -18,496.50 | 0.00 |
| JAPANESE YEN Total | | | | | | | | | | |
| -20.000 | -2,000,000,000.000 | Local | -2,917,600,000.00 | -2,911,574,000.00 | | -6,026,000.00 | | -3,226,000.00 | -2,800,000.00 | |
| | | Base | | | | -39,807.11 | | -21,310.61 | -18,496.50 | 0.00 |

US DOLLAR

Exchange Rate: 1.000000

| | | | | | | | | | | |
|-----------|---------------------------------------|-------|----------------|----------------|-----------|------------|-------------|------------|--------|------|
| ADI21YMS8 | 3 MONTH SOFR FUT MAR24 XCME 20240618 | | | | | | 18 Jun 2024 | | | |
| -72.000 | -18,000,000.000 | Local | -17,041,050.00 | -17,026,250.66 | 94.672500 | -14,799.34 | | -15,249.34 | 450.00 | |
| | | Base | -17,041,050.00 | | 94.672500 | -14,799.34 | | -15,249.34 | 450.00 | 0.00 |
| ADI2M5L83 | US 10YR NOTE (CBT)JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | |

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

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

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 |
|----------------------------|---------------------------------------|--------------|------------------------|------------------------|---------------|------------------|-----------------|-------------------|------------------|--------|
| -566.000 | -56,600,000.000 | Local | -62,711,031.25 | -62,393,180.22 | 110.796875 | -317,851.03 | | -362,069.78 | 44,218.75 | |
| | | Base | -62,711,031.25 | | 110.796875 | -317,851.03 | | -362,069.78 | 44,218.75 | 0.00 |
| ADI2M5SD5 | US 10YR ULTRA FUT JUN24 XCBT 20240618 | | | | | | 18 Jun 2024 | | | |
| -13.000 | -1,300,000.000 | Local | -1,489,921.88 | -1,491,634.51 | 114.609375 | 1,712.63 | | 1,915.76 | -203.13 | |
| | | Base | -1,489,921.88 | | 114.609375 | 1,712.63 | | 1,915.76 | -203.13 | 0.00 |
| ADI2M8W28 | US 2YR NOTE (CBT) JUN24 XCBT 20240628 | | | | | | 28 Jun 2024 | | | |
| -153.000 | -30,600,000.000 | Local | -31,286,109.53 | -31,333,141.59 | 102.242188 | 47,032.06 | | 15,954.09 | 31,077.97 | |
| | | Base | -31,286,109.53 | | 102.242188 | 47,032.06 | | 15,954.09 | 31,077.97 | 0.00 |
| US DOLLAR Total | | | | | | | | | | |
| -804.000 | -106,500,000.000 | Local | -112,528,112.66 | -112,244,206.98 | | -283,905.68 | | -359,449.27 | 75,543.59 | |
| | | Base | | | | -283,905.68 | | -359,449.27 | 75,543.59 | 0.01 |
| FUTURES SHORT Total | | | | | | | | | | |
| -883.000 | -2,112,400,000.000 | Base | | | | -424,294.83 | | -479,054.76 | 54,759.93 | 0.01 |

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: March 28, 2024

View Date: April 1, 2024

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 | | | | | | | | | |
| 2,860.000 | -1,607,600,000.000 | Base | | | | 1,146,298.61 | 1,297,996.59 | -151,697.98 | 0.06 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|--------------------------------|-------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|
| CASH | | | | | | | | | |
| ARGENTINE PESO | | | | | | | Exchange Rate: | 857.504500 | |
| ARS | ARGENTINE PESO | | | | | | | | |
| | | 141,877.940 | Local | 1.000000 | 141,877.94 | 1.000000 | 141,877.94 | 0.00 | 100.00 |
| | | | Base | 0.013085 | 1,856.50 | 0.001166 | 165.45 | -1,691.05 | 0.00 |
| ARGENTINE PESO Total | | 141,877.940 | Local | | 141,877.94 | | 141,877.94 | 0.00 | 100.00 |
| | | | Base | | 1,856.50 | | 165.45 | -1,691.05 | 0.00 |
| AUSTRALIAN DOLLAR | | | | | | | Exchange Rate: | 1.534566 | |
| AUD | AUSTRALIAN DOLLAR | | | | | | | | |
| | | 464,091.270 | Local | 1.000000 | 464,091.27 | 1.000000 | 464,091.27 | 0.00 | 97.15 |
| | | | Base | 0.656886 | 304,854.96 | 0.651650 | 302,425.10 | -2,429.86 | 0.07 |
| AUSTRALIAN DOLLAR Total | | 464,091.270 | Local | | 464,091.27 | | 464,091.27 | 0.00 | 97.15 |
| | | | Base | | 304,854.96 | | 302,425.10 | -2,429.86 | 0.07 |
| BRAZILIAN REAL | | | | | | | Exchange Rate: | 5.015400 | |
| BRL | BRAZILIAN REAL | | | | | | | | |
| | | 1,641,308.320 | Local | 1.000000 | 1,641,308.32 | 1.000000 | 1,641,308.32 | 0.00 | 2.90 |
| | | | Base | 0.203165 | 333,455.75 | 0.199386 | 327,253.72 | -6,202.03 | 0.07 |
| BRAZILIAN REAL Total | | 1,641,308.320 | Local | | 1,641,308.32 | | 1,641,308.32 | 0.00 | 2.90 |
| | | | Base | | 333,455.75 | | 327,253.72 | -6,202.03 | 0.07 |
| CANADIAN DOLLAR | | | | | | | Exchange Rate: | 1.354550 | |
| CAD | CANADIAN DOLLAR | | | | | | | | |
| | | 29,990.160 | Local | 1.000000 | 29,990.16 | 1.000000 | 29,990.16 | 0.00 | 100.00 |
| | | | Base | 0.743167 | 22,287.71 | 0.738253 | 22,140.31 | -147.40 | 0.01 |

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|--------------------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| CANADIAN DOLLAR Total | | | | | | | | |
| | | 29,990.160 | Local | 29,990.16 | | 29,990.16 | 0.00 | 100.00 |
| | | | Base | 22,287.71 | | 22,140.31 | -147.40 | 0.01 |
| EURO CURRENCY | | | | | | | Exchange Rate: | 0.926913 |
| INTERNATIONAL | | | | | | | | |
| EUR | EURO CURRENCY | | | | | | | |
| | | 1,109,776.940 | Local | 1,109,776.94 | 1.000000 | 1,109,776.94 | 0.00 | 14.41 |
| | | | Base | 1,199,045.83 | 1.078850 | 1,197,282.74 | -1,763.09 | 0.27 |
| INTERNATIONAL Total | | | | | | | | |
| | | 1,109,776.940 | Local | 1,109,776.94 | | 1,109,776.94 | 0.00 | 14.41 |
| | | | Base | 1,199,045.83 | | 1,197,282.74 | -1,763.09 | 0.27 |
| EURO CURRENCY Total | | | | | | | | |
| | | 1,109,776.940 | Local | 1,109,776.94 | | 1,109,776.94 | 0.00 | 14.41 |
| | | | Base | 1,199,045.83 | | 1,197,282.74 | -1,763.09 | 0.27 |
| INDONESIAN RUPIAH | | | | | | | Exchange Rate: | 15,855.000000 |
| IDR | INDONESIAN RUPIAH | | | | | | | |
| | | 632,736,000.000 | Local | 632,736,000.00 | 1.000000 | 632,736,000.00 | 0.00 | 100.00 |
| | | | Base | 40,461.93 | 0.000063 | 39,907.66 | -554.27 | 0.01 |
| INDONESIAN RUPIAH Total | | | | | | | | |
| | | 632,736,000.000 | Local | 632,736,000.00 | | 632,736,000.00 | 0.00 | 100.00 |
| | | | Base | 40,461.93 | | 39,907.66 | -554.27 | 0.01 |
| JAPANESE YEN | | | | | | | Exchange Rate: | 151.380000 |
| JPY | JAPANESE YEN | | | | | | | |
| | | 71,698,967.000 | Local | 71,698,967.00 | 1.000000 | 71,698,967.00 | 0.00 | 100.00 |
| | | | Base | 483,748.67 | 0.006606 | 473,635.67 | -10,113.00 | 0.11 |
| JAPANESE YEN Total | | | | | | | | |
| | | 71,698,967.000 | Local | 71,698,967.00 | | 71,698,967.00 | 0.00 | 100.00 |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | 483,748.67 | | 473,635.67 | -10,113.00 | 0.11 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 |
| MXN | MEXICAN PESO (NEW) | | | | | | | |
| | 15,802,983.580 | Local | 1.000000 | 15,802,983.58 | 1.000000 | 15,802,983.58 | 0.00 | 2.47 |
| | | Base | 0.058871 | 930,342.03 | 0.060152 | 950,583.99 | 20,241.96 | 0.22 |
| MEXICAN PESO Total | | | | | | | | |
| | 15,802,983.580 | Local | | 15,802,983.58 | | 15,802,983.58 | 0.00 | 2.47 |
| | | Base | | 930,342.03 | | 950,583.99 | 20,241.96 | 0.22 |
| POUND STERLING | | | | | | | Exchange Rate: | 0.792299 |
| GBP | POUND STERLING | | | | | | | |
| | 569,176.300 | Local | 1.000000 | 569,176.30 | 1.000000 | 569,176.30 | 0.00 | 13.54 |
| | | Base | 1.266151 | 720,663.18 | 1.262150 | 718,385.74 | -2,277.44 | 0.16 |
| POUND STERLING Total | | | | | | | | |
| | 569,176.300 | Local | | 569,176.30 | | 569,176.30 | 0.00 | 13.54 |
| | | Base | | 720,663.18 | | 718,385.74 | -2,277.44 | 0.16 |
| TURKISH LIRA | | | | | | | Exchange Rate: | 32.330500 |
| TRY | TURKISH LIRA | | | | | | | |
| | 79,500.000 | Local | 1.000000 | 79,500.00 | 1.000000 | 79,500.00 | 0.00 | 100.00 |
| | | Base | 0.138496 | 11,010.42 | 0.030931 | 2,458.98 | -8,551.44 | 0.00 |
| TURKISH LIRA Total | | | | | | | | |
| | 79,500.000 | Local | | 79,500.00 | | 79,500.00 | 0.00 | 100.00 |
| | | Base | | 11,010.42 | | 2,458.98 | -8,551.44 | 0.00 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | |
| | 6,956,191.100 | Local | 1.000000 | 6,956,191.10 | 1.000000 | 6,956,191.10 | 0.00 | 1.88 |
| | | Base | 1.000000 | 6,956,191.10 | 1.000000 | 6,956,191.10 | 0.00 | 1.59 |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------------|--|-----------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | 6,956,191.100 | Local | 6,956,191.10 | | 6,956,191.10 | 0.00 | 1.88 |
| | | | Base | 6,956,191.10 | | 6,956,191.10 | 0.00 | 1.59 |
| CASH Total | | | | | | | | |
| | | 731,229,862.610 | Base | 11,003,918.08 | | 10,990,430.46 | -13,487.62 | 2.52 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | | | | 5.257643 | 31 Dec 2030 | | |
| | | 2,786,262.510 | Local | 2,786,262.51 | 100.000000 | 2,786,262.51 | 0.00 | 0.75 |
| | | | Base | 2,786,262.51 | 100.000000 | 2,786,262.51 | 0.00 | 0.64 |
| US DOLLAR Total | | | | | | | | |
| | | 2,786,262.510 | Local | 2,786,262.51 | | 2,786,262.51 | 0.00 | 0.75 |
| | | | Base | 2,786,262.51 | | 2,786,262.51 | 0.00 | 0.64 |
| CASH EQUIVALENT Total | | | | | | | | |
| | | 2,786,262.510 | Base | 2,786,262.51 | | 2,786,262.51 | 0.00 | 0.64 |
| EQUITY | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 08579X101 | BERRY CORP COMMON STOCK USD.001 | | | | | | | |
| | | 8,521.000 | Local | 12.252206 | 8.050000 | 68,594.05 | -35,807.00 | 0.02 |
| | | | Base | 12.252206 | 8.050000 | 68,594.05 | -35,807.00 | 0.02 |
| 294600200 | EQUITRANS MIDSTREAM CORP PREFERRED STOCK VAR | | | | | | | |
| | | 23,997.000 | Local | 22.191013 | 21.750000 | 521,934.75 | -10,583.00 | 0.14 |
| | | | Base | 22.191013 | 21.750000 | 521,934.75 | -10,583.00 | 0.12 |
| 343928115 | FLYEXCLUSIVE INC EG ACQUISITION CORP A CW28 | | | | | | | |
| | | 15,677.000 | Local | 0.847260 | 0.430000 | 6,741.11 | -6,541.38 | 0.00 |
| | | | Base | 0.847260 | 0.430000 | 6,741.11 | -6,541.38 | 0.00 |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 942GWCII7 | ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS | | | | | | | |
| | | 1,118.000 | Local 0.000000 | 0.00 | 164.215811 | 183,593.28 | 183,593.28 | 0.05 |
| | | | Base 0.000000 | 0.00 | 164.215811 | 183,593.28 | 183,593.28 | 0.04 |
| 952YKS902 | NEXT E GO MOBILE SE WARRA | | | | | | | |
| | | 4,926.000 | Local 0.010000 | 49.26 | 0.030000 | 147.78 | 98.52 | 0.00 |
| | | | Base 0.010000 | 49.26 | 0.030000 | 147.78 | 98.52 | 0.00 |
| US DOLLAR Total | | 54,239.000 | Local | 650,250.55 | | 781,010.97 | 130,760.42 | 0.21 |
| | | | Base | 650,250.55 | | 781,010.97 | 130,760.42 | 0.18 |
| EQUITY Total | | 54,239.000 | Base | 650,250.55 | | 781,010.97 | 130,760.42 | 0.18 |
| EURO CURRENCY | | | | | | | Exchange Rate: | 0.926913 |
| INTERNATIONAL | | | | | | | | |
| ACI14W503 | COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR | | | | 4.625000 | 31 Dec 2099 | | |
| | | 1,600,000.000 | Local 102.070577 | 1,633,129.23 | 98.000000 | 1,568,000.00 | -65,129.23 | 20.37 |
| | | | Base 115.218220 | 1,843,491.52 | 105.727290 | 1,691,636.65 | -151,854.87 | 0.39 |
| ACI24Q0C3 | COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR | | | | 4.875000 | 31 Dec 2099 | | |
| | | 600,000.000 | Local 91.251167 | 547,507.00 | 94.125000 | 564,750.00 | 17,243.00 | 7.34 |
| | | | Base 98.350495 | 590,102.97 | 101.546747 | 609,280.48 | 19,177.51 | 0.14 |
| INTERNATIONAL Total | | 2,200,000.000 | Local | 2,180,636.23 | | 2,132,750.00 | -47,886.23 | 27.70 |
| | | | Base | 2,433,594.49 | | 2,300,917.13 | -132,677.36 | 0.53 |
| UNITED KINGDOM | | | | | | | | |
| G3679YAD4 | FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN | | | | | 29 Jan 2027 | | |
| | | 260,000.000 | Local 100.000000 | 260,000.00 | 98.852300 | 257,015.98 | -2,984.02 | 3.34 |
| | | | Base 110.329977 | 286,857.94 | 106.646794 | 277,281.67 | -9,576.27 | 0.06 |
| UNITED KINGDOM Total | | | | | | | | |

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

Books Open

Prepared by State Street



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: 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 | | | 260,000.00 | | 257,015.98 | -2,984.02 | 3.34 |
| | | Base | | | 286,857.94 | | 277,281.67 | -9,576.27 | 0.06 |
| EURO CURRENCY Total | | | | | | | | | |
| | 2,460,000.000 | Local | | | 2,440,636.23 | | 2,389,765.98 | -50,870.25 | 31.04 |
| | | Base | | | 2,720,452.43 | | 2,578,198.80 | -142,253.63 | 0.59 |
| | | | | | | | | Exchange Rate: | 83.402500 |
| INDIAN RUPEE | | | | | | | | | |
| ACI2K1907 | INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35 | | | | | 7.350000 | 06 Oct 2030 | | |
| | 133,000,000.000 | Local | | 100.000000 | 133,000,000.00 | 101.780000 | 135,367,400.00 | 2,367,400.00 | 100.00 |
| | | Base | | 1.205836 | 1,603,762.21 | 1.220347 | 1,623,061.66 | 19,299.45 | 0.37 |
| INDIAN RUPEE Total | | | | | | | | | |
| | 133,000,000.000 | Local | | | 133,000,000.00 | | 135,367,400.00 | 2,367,400.00 | 100.00 |
| | | Base | | | 1,603,762.21 | | 1,623,061.66 | 19,299.45 | 0.37 |
| | | | | | | | | Exchange Rate: | 153.905600 |
| JAMAICAN DOLLAR | | | | | | | | | |
| 470160CF7 | GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625 | | | | | 9.625000 | 03 Nov 2030 | | |
| | 37,000,000.000 | Local | | 99.402469 | 36,778,913.71 | 104.450810 | 38,646,799.70 | 1,867,885.99 | 100.00 |
| | | Base | | 0.640753 | 237,078.56 | 0.678668 | 251,107.17 | 14,028.61 | 0.06 |
| JAMAICAN DOLLAR Total | | | | | | | | | |
| | 37,000,000.000 | Local | | | 36,778,913.71 | | 38,646,799.70 | 1,867,885.99 | 100.00 |
| | | Base | | | 237,078.56 | | 251,107.17 | 14,028.61 | 0.06 |
| | | | | | | | | Exchange Rate: | 16.624500 |
| MEXICAN PESO | | | | | | | | | |
| ACI0HGZW3 | MEX BONOS DESARR FIX RT BONDS 03/26 5.75 | | | | | 5.750000 | 05 Mar 2026 | | |
| | 16,330,000.000 | Local | | 92.711159 | 15,139,732.29 | 92.481000 | 15,102,147.30 | -37,584.99 | 2.36 |
| | | Base | | 4.926906 | 804,563.73 | 5.562934 | 908,427.16 | 103,863.43 | 0.21 |
| P9767G6N6 | MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5 | | | | | 8.500000 | 31 May 2029 | | |
| | 44,730,000.000 | Local | | 96.779322 | 43,289,390.89 | 96.733000 | 43,268,670.90 | -20,719.99 | 6.75 |
| | | Base | | 5.648105 | 2,526,397.18 | 5.818701 | 2,602,705.10 | 76,307.92 | 0.60 |

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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

| | | | | | | | | |
|----------------|-------|--|--|---------------|--|---------------|------------|------|
| 61,060,000.000 | Local | | | 58,429,123.18 | | 58,370,818.20 | -58,304.98 | 9.11 |
| | Base | | | 3,330,960.91 | | 3,511,132.26 | 180,171.35 | 0.80 |

POUND STERLING

Exchange Rate: 0.792299

| | | | | | | | | |
|---------------|--|--|------------|--------------|------------|--------------|-------------|-------|
| ACI1WD777 | NATWEST GROUP PLC JR SUBORDINA 12/99 VAR | | | | 4.500000 | 31 Dec 2099 | | |
| 1,270,000.000 | Local | | 99.948819 | 1,269,350.00 | 85.700000 | 1,088,390.00 | -180,960.00 | 25.89 |
| | Base | | 139.055980 | 1,766,010.95 | 108.166235 | 1,373,711.19 | -392,299.76 | 0.31 |

| | | | | | | | | |
|---------------|--|--|------------|--------------|------------|--------------|-------------|-------|
| ACI1Z4G25 | WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75 | | | | 6.750000 | 15 Jul 2026 | | |
| 1,300,000.000 | Local | | 100.036673 | 1,300,476.75 | 85.474000 | 1,111,162.00 | -189,314.75 | 26.43 |
| | Base | | 136.242097 | 1,771,147.26 | 107.880989 | 1,402,452.86 | -368,694.40 | 0.32 |

| | | | | | | | | |
|-------------|---|--|------------|------------|------------|-------------|-----------|-------|
| ACI2C83R8 | LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR | | | | 8.500000 | 31 Dec 2099 | | |
| 670,000.000 | Local | | 102.300000 | 685,410.00 | 101.857400 | 682,444.58 | -2,965.42 | 16.23 |
| | Base | | 129.153785 | 865,330.36 | 128.559294 | 861,347.27 | -3,983.09 | 0.20 |

| | | | | | | | | |
|-------------|---|--|------------|------------|------------|-------------|-----------|-------|
| BNG47XII6 | GATWICK AIRPORT FINANCE SR SECURED REGS 04/26 4.375 | | | | 4.375000 | 07 Apr 2026 | | |
| 770,000.000 | Local | | 93.031479 | 716,342.39 | 96.111800 | 740,060.86 | 23,718.47 | 17.60 |
| | Base | | 119.563910 | 920,642.11 | 121.307486 | 934,067.64 | 13,425.53 | 0.21 |

POUND STERLING Total

| | | | | | | | | |
|---------------|-------|--|--|--------------|--|--------------|-------------|-------|
| 4,010,000.000 | Local | | | 3,971,579.14 | | 3,622,057.44 | -349,521.70 | 86.16 |
| | Base | | | 5,323,130.68 | | 4,571,578.96 | -751,551.72 | 1.05 |

URUGUAYAN PESO

Exchange Rate: 37.547500

| | | | | | | | | |
|------------------------------|---|--|------------|--------------|------------|--------------|------------|--------|
| 917288BL5 | REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875 | | | | 3.875000 | 02 Jul 2040 | | |
| 8,191,230.280 | Local | | 102.412138 | 8,388,814.09 | 107.596987 | 8,813,516.98 | 424,702.89 | 100.00 |
| Original Face: 6,370,000.000 | Base | | 2.570443 | 210,550.92 | 2.865623 | 234,729.80 | 24,178.88 | 0.05 |

URUGUAYAN PESO Total

| | | | | | | | | |
|------------------------------|-------|--|--|--------------|--|--------------|------------|--------|
| 8,191,230.280 | Local | | | 8,388,814.09 | | 8,813,516.98 | 424,702.89 | 100.00 |
| Original Face: 6,370,000.000 | Base | | | 210,550.92 | | 234,729.80 | 24,178.88 | 0.05 |

US DOLLAR

Exchange Rate: 1.000000

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 00033GAA3 | GLOBAL AUTO HO/AAG FH UK SR UNSECURED 144A 01/29 8.375 | | | | 8.375000 | 15 Jan 2029 | | | |
| | | 200,000.000 | Local 95.259525 | 190,519.05 | 97.711040 | 195,422.08 | 4,903.03 | | 0.05 |
| | | | Base 95.259525 | 190,519.05 | 97.711040 | 195,422.08 | 4,903.03 | | 0.04 |
| 00033GAB1 | GLOBAL AUTO HO/AAG FH UK SR UNSECURED 144A 01/32 8.75 | | | | 8.750000 | 15 Jan 2032 | | | |
| | | 1,280,000.000 | Local 99.323955 | 1,271,346.63 | 96.842940 | 1,239,589.63 | -31,757.00 | | 0.33 |
| | | | Base 99.323955 | 1,271,346.63 | 96.842940 | 1,239,589.63 | -31,757.00 | | 0.28 |
| 00037VAA6 | AB BSL CLO 4 LTD ABBSL 2023 4A A 144A | | | | 7.317810 | 20 Apr 2036 | | | |
| | | 230,000.000 | Local 100.000000 | 230,000.00 | 100.782200 | 231,799.06 | 1,799.06 | | 0.06 |
| Original Face: | | 230,000.000 | Base 100.000000 | 230,000.00 | 100.782200 | 231,799.06 | 1,799.06 | | 0.05 |
| 00132UAN4 | AI AQUA MERGER SUB, INC 2023 INCREMENTAL TERM LOAN | | | | | 31 Jul 2028 | | | |
| | | 970,000.000 | Local 100.000000 | 970,000.00 | 100.250000 | 972,425.00 | 2,425.00 | | 0.26 |
| | | | Base 100.000000 | 970,000.00 | 100.250000 | 972,425.00 | 2,425.00 | | 0.22 |
| 00165CBA1 | AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7.5 | | | | 7.500000 | 15 Feb 2029 | | | |
| | | 460,000.000 | Local 65.156448 | 299,719.66 | 67.567239 | 310,809.30 | 11,089.64 | | 0.08 |
| | | | Base 65.156448 | 299,719.66 | 67.567239 | 310,809.30 | 11,089.64 | | 0.07 |
| 00191AAD8 | ARD FINANCE SA SR SECURED 144A 06/27 6.5 | | | | 6.500000 | 30 Jun 2027 | | | |
| | | 790,000.000 | Local 101.340337 | 800,588.66 | 33.464300 | 264,367.97 | -536,220.69 | | 0.07 |
| | | | Base 101.340337 | 800,588.66 | 33.464300 | 264,367.97 | -536,220.69 | | 0.06 |
| 00253XAB7 | AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75 | | | | 5.750000 | 20 Apr 2029 | | | |
| | | 550,000.000 | Local 102.532136 | 563,926.75 | 98.377530 | 541,076.42 | -22,850.33 | | 0.15 |
| Original Face: | | 550,000.000 | Base 102.532136 | 563,926.75 | 98.377530 | 541,076.42 | -22,850.33 | | 0.12 |
| 00435UAB4 | WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN | | | | | 26 Jul 2028 | | | |
| | | 1,201,238.900 | Local 99.340011 | 1,193,310.85 | 99.343800 | 1,193,356.37 | 45.52 | | 0.32 |
| | | | Base 99.340011 | 1,193,310.85 | 99.343800 | 1,193,356.37 | 45.52 | | 0.27 |
| 00456LAA0 | ACCELERATE360 HOLD LLC SECURED 144A 03/28 8 | | | | 8.000000 | 01 Mar 2028 | | | |
| | | 1,813,300.000 | Local 99.927572 | 1,811,986.66 | 103.750002 | 1,881,298.79 | 69,312.13 | | 0.51 |
| | | | Base 99.927572 | 1,811,986.66 | 103.750002 | 1,881,298.79 | 69,312.13 | | 0.43 |
| 00488PAL9 | ACRISURE, LLC 2020 TERM LOAN B | | | | | 15 Feb 2027 | | | |
| | | 288,000.000 | Local 99.886111 | 287,672.00 | 99.750000 | 287,280.00 | -392.00 | | 0.08 |
| | | | Base 99.886111 | 287,672.00 | 99.750000 | 287,280.00 | -392.00 | | 0.07 |

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 00488PAR6 | ACRISURE LLC 2023 TERM LOAN | | | | | 06 Nov 2030 | | | |
| | | 1,069,220.250 | Local 95.199507 | 1,017,892.41 | 100.250000 | 1,071,893.30 | 54,000.89 | 0.29 | |
| | | | Base 95.199507 | 1,017,892.41 | 100.250000 | 1,071,893.30 | 54,000.89 | 0.25 | |
| 00737RAG5 | ADTALEM GLOBAL EDUCATION INC 2024 TERM LOAN B | | | | | 11 Aug 2028 | | | |
| | | 112,206.740 | Local 99.033124 | 111,121.84 | 100.187500 | 112,417.13 | 1,295.29 | 0.03 | |
| | | | Base 99.033124 | 111,121.84 | 100.187500 | 112,417.13 | 1,295.29 | 0.03 | |
| 00764MHE0 | AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1 | | | | 6.088890 | 25 Dec 2035 | | | |
| | | 883,735.060 | Local 98.744184 | 872,636.97 | 90.693100 | 801,486.72 | -71,150.25 | 0.22 | |
| Original Face: | | 1,010,000.000 | Base 98.744184 | 872,636.97 | 90.693100 | 801,486.72 | -71,150.25 | 0.18 | |
| 00775KAG3 | ADVISOR GROUP INC. 2023 TERM LOAN B | | | | | 17 Aug 2028 | | | |
| | | 490,000.000 | Local 99.091904 | 485,550.33 | 100.331000 | 491,621.90 | 6,071.57 | 0.13 | |
| | | | Base 99.091904 | 485,550.33 | 100.331000 | 491,621.90 | 6,071.57 | 0.11 | |
| 00775KAJ7 | ADVISOR GROUP INC 2024 TERM LOAN | | | | | 17 Aug 2028 | | | |
| | | 280,000.000 | Local 99.500000 | 278,600.00 | 100.348300 | 280,975.24 | 2,375.24 | 0.08 | |
| | | | Base 99.500000 | 278,600.00 | 100.348300 | 280,975.24 | 2,375.24 | 0.06 | |
| 00790RAA2 | ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 09/27 5 | | | | 5.000000 | 30 Sep 2027 | | | |
| | | 1,240,000.000 | Local 96.297307 | 1,194,086.61 | 97.009300 | 1,202,915.32 | 8,828.71 | 0.32 | |
| | | | Base 96.297307 | 1,194,086.61 | 97.009300 | 1,202,915.32 | 8,828.71 | 0.28 | |
| 00847YAE2 | AGILITI HEALTH, INC. 2023 TERM LOAN | | | | | 01 May 2030 | | | |
| | | 558,600.000 | Local 99.323511 | 554,821.13 | 99.500000 | 555,807.00 | 985.87 | 0.15 | |
| | | | Base 99.323511 | 554,821.13 | 99.500000 | 555,807.00 | 985.87 | 0.13 | |
| 008911BK4 | AIR CANADA SR SECURED 144A 08/26 3.875 | | | | 3.875000 | 15 Aug 2026 | | | |
| | | 380,000.000 | Local 97.171945 | 369,253.39 | 95.518675 | 362,970.97 | -6,282.42 | 0.10 | |
| | | | Base 97.171945 | 369,253.39 | 95.518675 | 362,970.97 | -6,282.42 | 0.08 | |
| 00900LAU8 | AIMCO AIMCO 2015 AA DR2 144A | | | | 8.628140 | 17 Oct 2034 | | | |
| | | 410,000.000 | Local 99.852037 | 409,393.35 | 100.023600 | 410,096.76 | 703.41 | 0.11 | |
| Original Face: | | 410,000.000 | Base 99.852037 | 409,393.35 | 100.023600 | 410,096.76 | 703.41 | 0.09 | |
| 00901UAG8 | AIMCO AIMCO 2024 22A D 144A | | | | 1.000000 | 19 Apr 2037 | | | |
| | | 490,000.000 | Local 100.000000 | 490,000.00 | 100.017500 | 490,085.75 | 85.75 | 0.13 | |
| Original Face: | | 490,000.000 | Base 100.000000 | 490,000.00 | 100.017500 | 490,085.75 | 85.75 | 0.11 | |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 01021XAB6 | AKUMIN INC SR SECURED 144A 08/27 9 | | | | | 8.000000 | 01 Aug 2027 | | |
| | 860,000.000 | Local | | 83.789393 | 720,588.78 | 86.750000 | 746,050.00 | 25,461.22 | 0.20 |
| | | Base | | 83.789393 | 720,588.78 | 86.750000 | 746,050.00 | 25,461.22 | 0.17 |
| 01771JAG8 | ALLEN MEDIA, LLC 2021 TERM LOAN B | | | | | | 10 Feb 2027 | | |
| | 769,294.300 | Local | | 99.039217 | 761,903.05 | 86.950000 | 668,901.39 | -93,001.66 | 0.18 |
| | | Base | | 99.039217 | 761,903.05 | 86.950000 | 668,901.39 | -93,001.66 | 0.15 |
| 01771YAA8 | ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5 | | | | | 10.500000 | 15 Feb 2028 | | |
| | 1,030,000.000 | Local | | 99.245058 | 1,022,224.10 | 46.354220 | 477,448.47 | -544,775.63 | 0.13 |
| | | Base | | 99.245058 | 1,022,224.10 | 46.354220 | 477,448.47 | -544,775.63 | 0.11 |
| 01957TAH0 | ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN | | | | | | 12 May 2028 | | |
| | 803,816.790 | Local | | 98.306903 | 790,207.39 | 99.805600 | 802,254.17 | 12,046.78 | 0.22 |
| | | Base | | 98.306903 | 790,207.39 | 99.805600 | 802,254.17 | 12,046.78 | 0.18 |
| 01957TAU1 | ALLIED UNIVERSAL HOLDCO LLC 2023 TERM LOAN B | | | | | | 12 May 2028 | | |
| | 407,950.000 | Local | | 97.412756 | 397,395.34 | 100.169700 | 408,642.29 | 11,246.95 | 0.11 |
| | | Base | | 97.412756 | 397,395.34 | 100.169700 | 408,642.29 | 11,246.95 | 0.09 |
| 02154CAH6 | ALTICE FINANCING SA SR SECURED 144A 08/29 5.75 | | | | | 5.750000 | 15 Aug 2029 | | |
| | 1,060,000.000 | Local | | 83.899600 | 889,335.76 | 80.111620 | 849,183.17 | -40,152.59 | 0.23 |
| | | Base | | 83.899600 | 889,335.76 | 80.111620 | 849,183.17 | -40,152.59 | 0.19 |
| 02156LAF8 | ALTICE FRANCE SA SR SECURED 144A 07/29 5.125 | | | | | 5.125000 | 15 Jul 2029 | | |
| | 720,000.000 | Local | | 73.449446 | 528,836.01 | 67.627180 | 486,915.70 | -41,920.31 | 0.13 |
| | | Base | | 73.449446 | 528,836.01 | 67.627180 | 486,915.70 | -41,920.31 | 0.11 |
| 02156LAH4 | ALTICE FRANCE SA SR SECURED 144A 10/29 5.5 | | | | | 5.500000 | 15 Oct 2029 | | |
| | 210,000.000 | Local | | 70.666667 | 148,400.00 | 67.727581 | 142,227.92 | -6,172.08 | 0.04 |
| | | Base | | 70.666667 | 148,400.00 | 67.727581 | 142,227.92 | -6,172.08 | 0.03 |
| 02156TAB0 | ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5 | | | | | 10.500000 | 15 May 2027 | | |
| | 1,400,000.000 | Local | | 99.098541 | 1,387,379.57 | 37.015639 | 518,218.95 | -869,160.62 | 0.14 |
| | | Base | | 99.098541 | 1,387,379.57 | 37.015639 | 518,218.95 | -869,160.62 | 0.12 |
| 023771T32 | AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25 | | | | | 7.250000 | 15 Feb 2028 | | |
| | 630,000.000 | Local | | 99.876862 | 629,224.23 | 101.659151 | 640,452.65 | 11,228.42 | 0.17 |
| | | Base | | 99.876862 | 629,224.23 | 101.659151 | 640,452.65 | 11,228.42 | 0.15 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 023771T40 | AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5 | | | | | 8.500000 | 15 May 2029 | | |
| | 490,000.000 | Local | | 100.024871 | 490,121.87 | 105.603500 | 517,457.15 | 27,335.28 | 0.14 |
| | | Base | | 100.024871 | 490,121.87 | 105.603500 | 517,457.15 | 27,335.28 | 0.12 |
| 02378WAA7 | AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95 | | | | | 4.950000 | 15 Aug 2026 | | |
| | 391,142.500 | Local | | 99.978793 | 391,059.55 | 98.567030 | 385,537.55 | -5,522.00 | 0.10 |
| Original Face: | 1,030,000.000 | Base | | 99.978793 | 391,059.55 | 98.567030 | 385,537.55 | -5,522.00 | 0.09 |
| 02862PAA5 | AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5 | | | | | 8.500000 | 01 Sep 2026 | | |
| | 1,151,290.000 | Local | | 94.921835 | 1,092,825.59 | 111.500004 | 1,283,688.40 | 190,862.81 | 0.35 |
| | | Base | | 94.921835 | 1,092,825.59 | 111.500004 | 1,283,688.40 | 190,862.81 | 0.29 |
| 03165UAJ7 | AMERICAN MONEY MANAGEMENT CORP AMMC 2024 30A D 144A | | | | | 9.790920 | 15 Jan 2037 | | |
| | 400,000.000 | Local | | 100.000000 | 400,000.00 | 100.100200 | 400,400.80 | 400.80 | 0.11 |
| Original Face: | 400,000.000 | Base | | 100.000000 | 400,000.00 | 100.100200 | 400,400.80 | 400.80 | 0.09 |
| 03464TAC3 | ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A | | | | | 4.133540 | 25 Jan 2067 | | |
| | 987,058.030 | Local | | 97.590343 | 963,273.32 | 90.745100 | 895,706.80 | -67,566.52 | 0.24 |
| Original Face: | 1,170,000.000 | Base | | 97.590343 | 963,273.32 | 90.745100 | 895,706.80 | -67,566.52 | 0.21 |
| 035198AF7 | REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75 | | | | | 8.750000 | 14 Apr 2032 | | |
| | 350,000.000 | Local | | 100.000000 | 350,000.00 | 91.769000 | 321,191.50 | -28,808.50 | 0.09 |
| | | Base | | 100.000000 | 350,000.00 | 91.769000 | 321,191.50 | -28,808.50 | 0.07 |
| 03754AAJ8 | APEX CREDIT CLO LLC APEXC 2019 1A BR 144A | | | | | 7.959520 | 18 Apr 2032 | | |
| | 500,000.000 | Local | | 99.300792 | 496,503.96 | 98.780400 | 493,902.00 | -2,601.96 | 0.13 |
| Original Face: | 500,000.000 | Base | | 99.300792 | 496,503.96 | 98.780400 | 493,902.00 | -2,601.96 | 0.11 |
| 03765VAL4 | PRIME SECURITY SRVCS BORROWER 2023 TERM LOAN B | | | | | | 14 Oct 2030 | | |
| | 380,000.000 | Local | | 99.049653 | 376,388.68 | 100.013900 | 380,052.82 | 3,664.14 | 0.10 |
| | | Base | | 99.049653 | 376,388.68 | 100.013900 | 380,052.82 | 3,664.14 | 0.09 |
| 03768DAB3 | APOLLO COML REAL ESTATE FIN IN TERM LOAN B | | | | | | 15 May 2026 | | |
| | 344,814.930 | Local | | 99.402230 | 342,753.73 | 99.250000 | 342,228.82 | -524.91 | 0.09 |
| | | Base | | 99.402230 | 342,753.73 | 99.250000 | 342,228.82 | -524.91 | 0.08 |
| 03769LAJ7 | APIDOS CLO LTD APID 2021 36A D 144A | | | | | 8.479420 | 20 Jul 2034 | | |
| | 1,000,000.000 | Local | | 100.000000 | 1,000,000.00 | 100.000800 | 1,000,008.00 | 8.00 | 0.27 |
| Original Face: | 1,000,000.000 | Base | | 100.000000 | 1,000,000.00 | 100.000800 | 1,000,008.00 | 8.00 | 0.23 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 03836BAB5 | AQGEN ISLAND HOLDINGS, INC. TERM LOAN | | | | | 02 Aug 2028 | | | |
| | | 1,010,110.640 | Local 99.632516 | 1,006,398.65 | 99.500000 | 1,005,060.09 | -1,338.56 | | 0.27 |
| | | | Base 99.632516 | 1,006,398.65 | 99.500000 | 1,005,060.09 | -1,338.56 | | 0.23 |
| 03969AAR1 | ARDAGH PKG FIN/HLDGS USA SR UNSECURED 144A 08/27 5.25 | | | | 5.250000 | 15 Aug 2027 | | | |
| | | 400,000.000 | Local 74.041838 | 296,167.35 | 63.000000 | 252,000.00 | -44,167.35 | | 0.07 |
| | | | Base 74.041838 | 296,167.35 | 63.000000 | 252,000.00 | -44,167.35 | | 0.06 |
| 03969YAC2 | ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6 | | | | 6.000000 | 15 Jun 2027 | | | |
| | | 610,000.000 | Local 94.986126 | 579,415.37 | 97.141410 | 592,562.60 | 13,147.23 | | 0.16 |
| | | | Base 94.986126 | 579,415.37 | 97.141410 | 592,562.60 | 13,147.23 | | 0.14 |
| 04009DAF1 | ARETEC GROUP, INC. 2023 INCREMENTAL TERM LOAN | | | | | 09 Aug 2030 | | | |
| | | 438,897.240 | Local 97.142828 | 426,357.19 | 100.462500 | 440,927.14 | 14,569.95 | | 0.12 |
| | | | Base 97.142828 | 426,357.19 | 100.462500 | 440,927.14 | 14,569.95 | | 0.10 |
| 040104CM1 | ARGENT SECURITIES INC. ARSI 2003 W6 AV1 | | | | 6.303890 | 25 Jan 2034 | | | |
| | | 293,836.280 | Local 90.957488 | 267,266.10 | 92.172920 | 270,837.48 | 3,571.38 | | 0.07 |
| Original Face: | | 22,150,000.000 | Base 90.957488 | 267,266.10 | 92.172920 | 270,837.48 | 3,571.38 | | 0.06 |
| 040114HS2 | REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR | | | | 0.750000 | 09 Jul 2030 | | | |
| | | 591,700.000 | Local 65.857042 | 389,676.12 | 52.430000 | 310,228.31 | -79,447.81 | | 0.08 |
| Original Face: | | 591,700.000 | Base 65.857042 | 389,676.12 | 52.430000 | 310,228.31 | -79,447.81 | | 0.07 |
| 040114HX1 | REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1 | | | | 1.000000 | 09 Jul 2029 | | | |
| | | 25,400.000 | Local 69.535197 | 17,661.94 | 53.830000 | 13,672.82 | -3,989.12 | | 0.00 |
| Original Face: | | 25,400.000 | Base 69.535197 | 17,661.94 | 53.830000 | 13,672.82 | -3,989.12 | | 0.00 |
| 04016NAX1 | ARES CLO LTD ARES 2017 44A CR 144A | | | | 8.975600 | 15 Apr 2034 | | | |
| | | 920,000.000 | Local 100.000000 | 920,000.00 | 100.017900 | 920,164.68 | 164.68 | | 0.25 |
| Original Face: | | 920,000.000 | Base 100.000000 | 920,000.00 | 100.017900 | 920,164.68 | 164.68 | | 0.21 |
| 04621HAV5 | ASSURED PARTNERS, INC. 2023 TERM LOAN B4 | | | | | 12 Feb 2027 | | | |
| | | 438,738.460 | Local 100.000000 | 438,738.46 | 100.020800 | 438,829.72 | 91.26 | | 0.12 |
| | | | Base 100.000000 | 438,738.46 | 100.020800 | 438,829.72 | 91.26 | | 0.10 |
| 04649VAX8 | ASURION LLC 2020 TERM LOAN B8 | | | | | 23 Dec 2026 | | | |
| | | 85,501.990 | Local 97.700825 | 83,536.15 | 97.833300 | 83,649.42 | 113.27 | | 0.02 |
| | | | Base 97.700825 | 83,536.15 | 97.833300 | 83,649.42 | 113.27 | | 0.02 |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 04649VAY6 | ASURION LLC 2021 TERM LOAN B9 | | | | | 31 Jul 2027 | | | |
| | | 661,300.000 | Local 99.469947 | 657,794.76 | 95.979200 | 634,710.45 | -23,084.31 | | 0.17 |
| | | | Base 99.469947 | 657,794.76 | 95.979200 | 634,710.45 | -23,084.31 | | 0.15 |
| 04649VBA7 | ASURION LLC 2021 SECOND LIEN TERM LOAN B4 | | | | | 20 Jan 2029 | | | |
| | | 1,640,000.000 | Local 99.309827 | 1,628,681.17 | 88.875000 | 1,457,550.00 | -171,131.17 | | 0.39 |
| | | | Base 99.309827 | 1,628,681.17 | 88.875000 | 1,457,550.00 | -171,131.17 | | 0.33 |
| 04649VBB5 | ASURION LLC 2022 TERM LOAN B10 | | | | | 19 Aug 2028 | | | |
| | | 174,932.360 | Local 99.038022 | 173,249.55 | 95.958300 | 167,862.12 | -5,387.43 | | 0.05 |
| | | | Base 99.038022 | 173,249.55 | 95.958300 | 167,862.12 | -5,387.43 | | 0.04 |
| 04686RAB9 | ATHENAHEALTH INC 2022 TERM LOAN B | | | | | 15 Feb 2029 | | | |
| | | 0.000 | Local 0.000000 | -406.72 | 0.000000 | 0.00 | 406.72 | | 0.00 |
| | | | Base 0.000000 | -406.72 | 0.000000 | 0.00 | 406.72 | | 0.00 |
| 05377REC4 | AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A | | | | 4.250000 | 20 Feb 2027 | | | |
| | | 370,000.000 | Local 99.999511 | 369,998.19 | 96.714750 | 357,844.58 | -12,153.61 | | 0.10 |
| Original Face: | | 370,000.000 | Base 99.999511 | 369,998.19 | 96.714750 | 357,844.58 | -12,153.61 | | 0.08 |
| 05492JAW2 | BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4 | | | | 3.063000 | 15 Nov 2052 | | | |
| | | 710,000.000 | Local 102.601987 | 728,474.11 | 90.289340 | 641,054.31 | -87,419.80 | | 0.17 |
| Original Face: | | 710,000.000 | Base 102.601987 | 728,474.11 | 90.289340 | 641,054.31 | -87,419.80 | | 0.15 |
| 05565AM34 | BNP PARIBAS JR SUBORDINA 144A 12/99 VAR | | | | 7.750000 | 31 Dec 2099 | | | |
| | | 470,000.000 | Local 98.500485 | 462,952.28 | 102.396500 | 481,263.55 | 18,311.27 | | 0.13 |
| | | | Base 98.500485 | 462,952.28 | 102.396500 | 481,263.55 | 18,311.27 | | 0.11 |
| 05606DAS7 | BX TRUST BX 2022 PSB A 144A | | | | 7.776330 | 15 Aug 2039 | | | |
| | | 540,182.430 | Local 100.324085 | 541,933.08 | 100.624380 | 543,555.22 | 1,622.14 | | 0.15 |
| Original Face: | | 620,000.000 | Base 100.324085 | 541,933.08 | 100.624380 | 543,555.22 | 1,622.14 | | 0.12 |
| 05606GAJ0 | BX TRUST BX 2021 VIEW C 144A | | | | 7.789480 | 15 Jun 2036 | | | |
| | | 860,000.000 | Local 100.000000 | 860,000.00 | 96.073290 | 826,230.29 | -33,769.71 | | 0.22 |
| Original Face: | | 860,000.000 | Base 100.000000 | 860,000.00 | 96.073290 | 826,230.29 | -33,769.71 | | 0.19 |
| 05608BAQ3 | BX TRUST BX 2019 IMC F 144A | | | | 8.271300 | 15 Apr 2034 | | | |
| | | 1,370,000.000 | Local 100.000000 | 1,370,000.00 | 99.598140 | 1,364,494.52 | -5,505.48 | | 0.37 |
| Original Face: | | 1,370,000.000 | Base 100.000000 | 1,370,000.00 | 99.598140 | 1,364,494.52 | -5,505.48 | | 0.31 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

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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 | |
| 05608RAL9 | BX TRUST BX 2021 ARIA E 144A | | | | 7.683980 | 15 Oct 2036 | | | |
| | | 1,000,000.000 | Local | 97.332304 | 973,323.04 | 97.937500 | 979,375.00 | 6,051.96 | 0.26 |
| Original Face: | | 1,000,000.000 | Base | 97.332304 | 973,323.04 | 97.937500 | 979,375.00 | 6,051.96 | 0.22 |
| 05609BAK5 | BX TRUST BX 2021 LBA DJV 144A | | | | 7.040480 | 15 Feb 2036 | | | |
| | | 910,000.000 | Local | 100.075421 | 910,686.33 | 98.218750 | 893,790.63 | -16,895.70 | 0.24 |
| Original Face: | | 910,000.000 | Base | 100.075421 | 910,686.33 | 98.218750 | 893,790.63 | -16,895.70 | 0.20 |
| 05612HAG6 | BX TRUST BX 2024 CNYN D 144A | | | | 7.990090 | 15 Apr 2029 | | | |
| | | 920,000.000 | Local | 99.749980 | 917,699.82 | 100.086450 | 920,795.34 | 3,095.52 | 0.25 |
| Original Face: | | 920,000.000 | Base | 99.749980 | 917,699.82 | 100.086450 | 920,795.34 | 3,095.52 | 0.21 |
| 05766JAJ0 | BALBOA BAY LOAN FUNDING 10/36 1 | | | | 9.918270 | 20 Oct 2036 | | | |
| | | 1,820,000.000 | Local | 100.000000 | 1,820,000.00 | 100.928400 | 1,836,896.88 | 16,896.88 | 0.50 |
| Original Face: | | 1,820,000.000 | Base | 100.000000 | 1,820,000.00 | 100.928400 | 1,836,896.88 | 16,896.88 | 0.42 |
| 05875HAG8 | BALLYROCK LTD BALLY 2018 1A C 144A | | | | 8.729420 | 20 Apr 2031 | | | |
| | | 375,000.000 | Local | 99.823096 | 374,336.61 | 99.991200 | 374,967.00 | 630.39 | 0.10 |
| Original Face: | | 375,000.000 | Base | 99.823096 | 374,336.61 | 99.991200 | 374,967.00 | 630.39 | 0.09 |
| 05971PAB4 | BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR | | | | 7.500000 | 31 Dec 2099 | | | |
| | | 930,000.000 | Local | 107.549663 | 1,000,211.87 | 100.005000 | 930,046.50 | -70,165.37 | 0.25 |
| | | | Base | 107.549663 | 1,000,211.87 | 100.005000 | 930,046.50 | -70,165.37 | 0.21 |
| 060335AB2 | BANIJAY ENTERTAINMENT SR SECURED 144A 05/29 8.125 | | | | 8.125000 | 01 May 2029 | | | |
| | | 200,000.000 | Local | 100.000000 | 200,000.00 | 103.139000 | 206,278.00 | 6,278.00 | 0.06 |
| | | | Base | 100.000000 | 200,000.00 | 103.139000 | 206,278.00 | 6,278.00 | 0.05 |
| 0641598V1 | BANK OF NOVA SCOTIA JR SUBORDINA 01/84 VAR | | | | 8.000000 | 27 Jan 2084 | | | |
| | | 890,000.000 | Local | 100.054139 | 890,481.84 | 101.832200 | 906,306.58 | 15,824.74 | 0.24 |
| | | | Base | 100.054139 | 890,481.84 | 101.832200 | 906,306.58 | 15,824.74 | 0.21 |
| 06541QAE5 | BANK BANK 2022 BNK43 E 144A | | | | 3.000000 | 15 Aug 2055 | | | |
| | | 1,750,000.000 | Local | 49.645565 | 868,797.39 | 59.106360 | 1,034,361.30 | 165,563.91 | 0.28 |
| Original Face: | | 1,750,000.000 | Base | 49.645565 | 868,797.39 | 59.106360 | 1,034,361.30 | 165,563.91 | 0.24 |
| 06542BBH9 | BANK BANK 2021 BN32 A5 | | | | 2.643000 | 15 Apr 2054 | | | |
| | | 220,000.000 | Local | 78.720491 | 173,185.08 | 85.884350 | 188,945.57 | 15,760.49 | 0.05 |
| Original Face: | | 220,000.000 | Base | 78.720491 | 173,185.08 | 85.884350 | 188,945.57 | 15,760.49 | 0.04 |

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FUND: HBCY



As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06759FAG1 | BABSON CLO LTD BABSN 2015 2A DR 144A | | | | | 8.529420 | 20 Oct 2030 | | |
| | 460,000.000 | Local | | 99.926893 | 459,663.71 | 100.000700 | 460,003.22 | 339.51 | 0.12 |
| Original Face: | 460,000.000 | Base | | 99.926893 | 459,663.71 | 100.000700 | 460,003.22 | 339.51 | 0.11 |
| 07384YCV6 | BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A | | | | | 6.083890 | 25 Dec 2034 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 08162BBG6 | BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA | | | | | 1.001025 | 15 May 2052 | | |
| | 8,196,615.330 | Local | | 4.043649 | 331,442.37 | 3.537510 | 289,956.09 | -41,486.28 | 0.08 |
| Original Face: | 8,620,000.000 | Base | | 4.043649 | 331,442.37 | 3.537510 | 289,956.09 | -41,486.28 | 0.07 |
| 08163VAC1 | BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3 | | | | | 6.362900 | 15 Jul 2056 | | |
| | 220,000.000 | Local | | 102.939618 | 226,467.16 | 104.567130 | 230,047.69 | 3,580.53 | 0.06 |
| Original Face: | 220,000.000 | Base | | 102.939618 | 226,467.16 | 104.567130 | 230,047.69 | 3,580.53 | 0.05 |
| 08580BAA4 | BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7 | | | | | 7.000000 | 15 Feb 2026 | | |
| | 1,640,000.000 | Local | | 96.644327 | 1,584,966.97 | 98.716200 | 1,618,945.68 | 33,978.71 | 0.44 |
| | | Base | | 96.644327 | 1,584,966.97 | 98.716200 | 1,618,945.68 | 33,978.71 | 0.37 |
| 09238FAL5 | BLACKHAWK NETWORK HOLDINGS INC 2024 TERM LOAN | | | | | | 12 Mar 2029 | | |
| | 450,000.000 | Local | | 98.011067 | 441,049.80 | 100.044300 | 450,199.35 | 9,149.55 | 0.12 |
| | | Base | | 98.011067 | 441,049.80 | 100.044300 | 450,199.35 | 9,149.55 | 0.10 |
| 09345BAD2 | BLAST MOTION INC SR SECURED 144A 08/26 10 | | | | | 10.000000 | 15 Aug 2026 | | |
| | 860,000.000 | Local | | 100.000000 | 860,000.00 | 100.500000 | 864,300.00 | 4,300.00 | 0.23 |
| | | Base | | 100.000000 | 860,000.00 | 100.500000 | 864,300.00 | 4,300.00 | 0.20 |
| 095796AH1 | BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625 | | | | | 7.625000 | 15 Dec 2025 | | |
| | 800,000.000 | Local | | 100.923380 | 807,387.04 | 100.558900 | 804,471.20 | -2,915.84 | 0.22 |
| | | Base | | 100.923380 | 807,387.04 | 100.558900 | 804,471.20 | -2,915.84 | 0.18 |
| 097751BT7 | BOMBARDIER INC SR UNSECURED 144A 04/27 7.875 | | | | | 7.875000 | 15 Apr 2027 | | |
| | 811,000.000 | Local | | 99.811100 | 809,468.02 | 100.112400 | 811,911.56 | 2,443.54 | 0.22 |
| | | Base | | 99.811100 | 809,468.02 | 100.112400 | 811,911.56 | 2,443.54 | 0.19 |
| 103557AC8 | BOYNE USA INC SR UNSECURED 144A 05/29 4.75 | | | | | 4.750000 | 15 May 2029 | | |
| | 300,000.000 | Local | | 100.637313 | 301,911.94 | 92.670770 | 278,012.31 | -23,899.63 | 0.08 |
| | | Base | | 100.637313 | 301,911.94 | 92.670770 | 278,012.31 | -23,899.63 | 0.06 |

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WESTERN ASSET MANAGEMENT COMPANY
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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 10568KAA6 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A1 144A | | | | | 4.272000 | 25 Nov 2061 | | |
| | 838,718.320 | Local | 99.998533 | 838,706.02 | 98.843980 | 829,022.57 | -9,683.45 | 0.22 | |
| Original Face: | 1,110,000.000 | Base | 99.998533 | 838,706.02 | 98.843980 | 829,022.57 | -9,683.45 | 0.19 | |
| 10568KAC2 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A | | | | | 5.239000 | 25 Nov 2061 | | |
| | 838,718.320 | Local | 99.998632 | 838,706.85 | 98.194890 | 823,578.53 | -15,128.32 | 0.22 | |
| Original Face: | 1,110,000.000 | Base | 99.998632 | 838,706.85 | 98.194890 | 823,578.53 | -15,128.32 | 0.19 | |
| 10568PAA5 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A | | | | | 3.125000 | 29 Jan 2070 | | |
| | 1,224,390.330 | Local | 100.000000 | 1,224,390.33 | 93.681570 | 1,147,028.08 | -77,362.25 | 0.31 | |
| Original Face: | 1,300,000.000 | Base | 100.000000 | 1,224,390.33 | 93.681570 | 1,147,028.08 | -77,362.25 | 0.26 | |
| 10569JAC4 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A3 144A | | | | | 5.500000 | 25 Jul 2062 | | |
| | 457,783.690 | Local | 98.837283 | 452,460.96 | 97.906460 | 448,199.81 | -4,261.15 | 0.12 | |
| Original Face: | 560,000.000 | Base | 98.837283 | 452,460.96 | 97.906460 | 448,199.81 | -4,261.15 | 0.10 | |
| 10569KAC1 | BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM2 A3 144A | | | | | 6.589000 | 25 Feb 2064 | | |
| | 898,763.920 | Local | 99.998812 | 898,753.24 | 100.330240 | 901,732.00 | 2,978.76 | 0.24 | |
| Original Face: | 900,000.000 | Base | 99.998812 | 898,753.24 | 100.330240 | 901,732.00 | 2,978.76 | 0.21 | |
| 105756BW9 | FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5 | | | | | 5.000000 | 27 Jan 2045 | | |
| | 760,000.000 | Local | 84.712570 | 643,815.53 | 79.709398 | 605,791.42 | -38,024.11 | 0.16 | |
| | | Base | 84.712570 | 643,815.53 | 79.709398 | 605,791.42 | -38,024.11 | 0.14 | |
| 11565HAB2 | BROWN GROUP HOLDING, LLC TERM LOAN B | | | | | | 07 Jun 2028 | | |
| | 924,074.010 | Local | 99.530346 | 919,734.06 | 99.877800 | 922,944.79 | 3,210.73 | 0.25 | |
| | | Base | 99.530346 | 919,734.06 | 99.877800 | 922,944.79 | 3,210.73 | 0.21 | |
| 11565HAD8 | BROWN GROUP HOLDING, LLC 2022 TERM LOAN B2 | | | | | | 02 Jul 2029 | | |
| | 109,170.860 | Local | 99.105979 | 108,194.85 | 99.984400 | 109,153.83 | 958.98 | 0.03 | |
| | | Base | 99.105979 | 108,194.85 | 99.984400 | 109,153.83 | 958.98 | 0.03 | |
| 11778EAA4 | B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125 | | | | | 4.125000 | 20 Sep 2031 | | |
| | 540,000.000 | Local | 100.000000 | 540,000.00 | 87.730950 | 473,747.13 | -66,252.87 | 0.13 | |
| | | Base | 100.000000 | 540,000.00 | 87.730950 | 473,747.13 | -66,252.87 | 0.11 | |
| 118382AW0 | BUCKHORN PARK CLO, LTD. BKPRK 2019 1A DR 144A | | | | | 8.659520 | 18 Jul 2034 | | |
| | 650,000.000 | Local | 98.798848 | 642,192.51 | 99.991600 | 649,945.40 | 7,752.89 | 0.18 | |
| Original Face: | 650,000.000 | Base | 98.798848 | 642,192.51 | 99.991600 | 649,945.40 | 7,752.89 | 0.15 | |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 12116LAE9 | BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/31 9.25 | | | | | 9.250000 | 01 Jul 2031 | | |
| | 910,000.000 | Local | | 101.239297 | 921,277.60 | 105.880093 | 963,508.85 | 42,231.25 | 0.26 |
| | | Base | | 101.239297 | 921,277.60 | 105.880093 | 963,508.85 | 42,231.25 | 0.22 |
| 12433XAG4 | BX TRUST BX 2020 VIVA D 144A | | | | | 3.548750 | 11 Mar 2044 | | |
| | 430,000.000 | Local | | 99.925451 | 429,679.44 | 86.005050 | 369,821.72 | -59,857.72 | 0.10 |
| Original Face: | 430,000.000 | Base | | 99.925451 | 429,679.44 | 86.005050 | 369,821.72 | -59,857.72 | 0.08 |
| 124762AA3 | COREVEST AMERICAN FINANCE LTD CAFL 2023 RTL1 A1 144A | | | | | 7.553000 | 28 Dec 2030 | | |
| | 670,000.000 | Local | | 99.999251 | 669,994.98 | 100.534220 | 673,579.27 | 3,584.29 | 0.18 |
| Original Face: | 670,000.000 | Base | | 99.999251 | 669,994.98 | 100.534220 | 673,579.27 | 3,584.29 | 0.15 |
| 1248EPCK7 | CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25 | | | | | 4.250000 | 01 Feb 2031 | | |
| | 1,550,000.000 | Local | | 81.570675 | 1,264,345.46 | 81.706920 | 1,266,457.26 | 2,111.80 | 0.34 |
| | | Base | | 81.570675 | 1,264,345.46 | 81.706920 | 1,266,457.26 | 2,111.80 | 0.29 |
| 12511PAB7 | CB POLY US HOLDINGS, INC. TERM LOAN B | | | | | | 18 May 2029 | | |
| | 1,214,625.000 | Local | | 98.438623 | 1,195,660.12 | 99.520800 | 1,208,804.52 | 13,144.40 | 0.33 |
| | | Base | | 98.438623 | 1,195,660.12 | 99.520800 | 1,208,804.52 | 13,144.40 | 0.28 |
| 12515HAZ8 | CD COMMERCIAL MORTGAGE TRUST CD 2017 CD5 A4 | | | | | 3.431000 | 15 Aug 2050 | | |
| | 390,000.000 | Local | | 93.572254 | 364,931.79 | 93.854770 | 366,033.60 | 1,101.81 | 0.10 |
| Original Face: | 390,000.000 | Base | | 93.572254 | 364,931.79 | 93.854770 | 366,033.60 | 1,101.81 | 0.08 |
| 12543DBG4 | CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625 | | | | | 5.625000 | 15 Mar 2027 | | |
| | 500,000.000 | Local | | 92.335170 | 461,675.85 | 91.951260 | 459,756.30 | -1,919.55 | 0.12 |
| | | Base | | 92.335170 | 461,675.85 | 91.951260 | 459,756.30 | -1,919.55 | 0.11 |
| 12543DBH2 | CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/29 6 | | | | | 6.000000 | 15 Jan 2029 | | |
| | 1,080,000.000 | Local | | 87.325000 | 943,110.00 | 87.308910 | 942,936.23 | -173.77 | 0.25 |
| | | Base | | 87.325000 | 943,110.00 | 87.308910 | 942,936.23 | -173.77 | 0.22 |
| 12543DBL3 | CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125 | | | | | 6.125000 | 01 Apr 2030 | | |
| | 910,000.000 | Local | | 99.313865 | 903,756.17 | 72.034110 | 655,510.40 | -248,245.77 | 0.18 |
| | | Base | | 99.313865 | 903,756.17 | 72.034110 | 655,510.40 | -248,245.77 | 0.15 |
| 12543DBN9 | CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875 | | | | | 10.875000 | 15 Jan 2032 | | |
| | 520,000.000 | Local | | 100.000000 | 520,000.00 | 103.052900 | 535,875.08 | 15,875.08 | 0.14 |
| | | Base | | 100.000000 | 520,000.00 | 103.052900 | 535,875.08 | 15,875.08 | 0.12 |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 126307AY3 | CSC HOLDINGS LLC SR UNSECURED 144A 04/28 7.5 | | | | | 7.500000 | 01 Apr 2028 | | |
| | 920,000.000 | Local | | 66.373466 | 610,635.89 | 67.430170 | 620,357.56 | 9,721.67 | 0.17 |
| | | Base | | 66.373466 | 610,635.89 | 67.430170 | 620,357.56 | 9,721.67 | 0.14 |
| 126307AZ0 | CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5 | | | | | 6.500000 | 01 Feb 2029 | | |
| | 720,000.000 | Local | | 93.141542 | 670,619.10 | 84.795750 | 610,529.40 | -60,089.70 | 0.16 |
| | | Base | | 93.141542 | 670,619.10 | 84.795750 | 610,529.40 | -60,089.70 | 0.14 |
| 126307BB2 | CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125 | | | | | 4.125000 | 01 Dec 2030 | | |
| | 830,000.000 | Local | | 74.224878 | 616,066.49 | 71.474810 | 593,240.92 | -22,825.57 | 0.16 |
| | | Base | | 74.224878 | 616,066.49 | 71.474810 | 593,240.92 | -22,825.57 | 0.14 |
| 126307BM8 | CSC HOLDINGS LLC COMPANY GUAR 144A 05/28 11.25 | | | | | 11.250000 | 15 May 2028 | | |
| | 810,000.000 | Local | | 100.396132 | 813,208.67 | 99.093930 | 802,660.83 | -10,547.84 | 0.22 |
| | | Base | | 100.396132 | 813,208.67 | 99.093930 | 802,660.83 | -10,547.84 | 0.18 |
| 126307BN6 | CSC HOLDINGS LLC COMPANY GUAR 144A 01/29 11.75 | | | | | 11.750000 | 31 Jan 2029 | | |
| | 1,270,000.000 | Local | | 100.802093 | 1,280,186.58 | 100.141313 | 1,271,794.68 | -8,391.90 | 0.34 |
| | | Base | | 100.802093 | 1,280,186.58 | 100.141313 | 1,271,794.68 | -8,391.90 | 0.29 |
| 12635FAZ7 | CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C3 C | | | | | 4.350421 | 15 Aug 2048 | | |
| | 1,080,000.000 | Local | | 83.386937 | 900,578.92 | 84.668580 | 914,420.66 | 13,841.74 | 0.25 |
| | Original Face: 1,080,000.000 | Base | | 83.386937 | 900,578.92 | 84.668580 | 914,420.66 | 13,841.74 | 0.21 |
| 12635RBD9 | CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C | | | | | 4.555796 | 15 Nov 2048 | | |
| | 1,000,000.000 | Local | | 99.977864 | 999,778.64 | 94.846750 | 948,467.50 | -51,311.14 | 0.26 |
| | Original Face: 1,000,000.000 | Base | | 99.977864 | 999,778.64 | 94.846750 | 948,467.50 | -51,311.14 | 0.22 |
| 12656VAD5 | C3NANO INC SR SECURED 144A 08/26 10 | | | | | 10.000000 | 15 Aug 2026 | | |
| | 720,000.000 | Local | | 100.000000 | 720,000.00 | 100.500000 | 723,600.00 | 3,600.00 | 0.20 |
| | | Base | | 100.000000 | 720,000.00 | 100.500000 | 723,600.00 | 3,600.00 | 0.17 |
| 12658UAB9 | CTC HOLDINGS LP TERM LOAN B | | | | | | 20 Feb 2029 | | |
| | 813,083.150 | Local | | 98.888807 | 804,048.23 | 99.500000 | 809,017.73 | 4,969.50 | 0.22 |
| | | Base | | 98.888807 | 804,048.23 | 99.500000 | 809,017.73 | 4,969.50 | 0.19 |
| 12662GAD0 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A | | | | | 3.559300 | 27 Dec 2060 | | |
| | 910,000.000 | Local | | 99.999981 | 909,999.83 | 94.725320 | 862,000.41 | -47,999.42 | 0.23 |
| | Original Face: 910,000.000 | Base | | 99.999981 | 909,999.83 | 94.725320 | 862,000.41 | -47,999.42 | 0.20 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 12662QAA4 | CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A | | | | 1.756000 | 25 Oct 2066 | | | |
| | | 183,376.760 | Local | 99.998953 | 183,374.84 | 84.763810 | 155,437.13 | -27,937.71 | 0.04 |
| Original Face: | | 290,000.000 | Base | 99.998953 | 183,374.84 | 84.763810 | 155,437.13 | -27,937.71 | 0.04 |
| 126682AA1 | COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A | | | | 5.559810 | 15 Apr 2037 | | | |
| | | 49,181.240 | Local | 92.281630 | 45,385.25 | 92.450860 | 45,468.48 | 83.23 | 0.01 |
| Original Face: | | 2,630,000.000 | Base | 92.281630 | 45,385.25 | 92.450860 | 45,468.48 | 83.23 | 0.01 |
| 12768EAG1 | CAESARS ENTERTAINMENT CORP TERM LOAN B | | | | | 06 Feb 2030 | | | |
| | | 349,120.600 | Local | 100.000000 | 349,120.60 | 100.125000 | 349,557.00 | 436.40 | 0.09 |
| | | | Base | 100.000000 | 349,120.60 | 100.125000 | 349,557.00 | 436.40 | 0.08 |
| 12768EAH9 | CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1 | | | | | 06 Feb 2031 | | | |
| | | 690,000.000 | Local | 99.753459 | 688,298.87 | 99.950000 | 689,655.00 | 1,356.13 | 0.19 |
| | | | Base | 99.753459 | 688,298.87 | 99.950000 | 689,655.00 | 1,356.13 | 0.16 |
| 12769GAB6 | CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7 | | | | 7.000000 | 15 Feb 2030 | | | |
| | | 420,000.000 | Local | 99.799629 | 419,158.44 | 102.627800 | 431,036.76 | 11,878.32 | 0.12 |
| | | | Base | 99.799629 | 419,158.44 | 102.627800 | 431,036.76 | 11,878.32 | 0.10 |
| 12769GAC4 | CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5 | | | | 6.500000 | 15 Feb 2032 | | | |
| | | 1,430,000.000 | Local | 100.000000 | 1,430,000.00 | 100.931600 | 1,443,321.88 | 13,321.88 | 0.39 |
| | | | Base | 100.000000 | 1,430,000.00 | 100.931600 | 1,443,321.88 | 13,321.88 | 0.33 |
| 128195AN4 | CALATLANTIC GROUP COMPANY GUAR 06/26 5.25 | | | | 5.250000 | 01 Jun 2026 | | | |
| | | 100,000.000 | Local | 98.756310 | 98,756.31 | 93.893000 | 93,893.00 | -4,863.31 | 0.03 |
| | | | Base | 98.756310 | 98,756.31 | 93.893000 | 93,893.00 | -4,863.31 | 0.02 |
| 13876GAQ1 | CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A | | | | 8.575600 | 15 Jul 2030 | | | |
| | | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 99.525500 | 995,255.00 | -4,745.00 | 0.27 |
| Original Face: | | 1,000,000.000 | Base | 100.000000 | 1,000,000.00 | 99.525500 | 995,255.00 | -4,745.00 | 0.23 |
| 14153EAC9 | CARDINAL PARENT INC 2020 TERM LOAN B | | | | | 12 Nov 2027 | | | |
| | | 1,197,700.270 | Local | 95.805575 | 1,147,463.63 | 93.125000 | 1,115,358.38 | -32,105.25 | 0.30 |
| | | | Base | 95.805575 | 1,147,463.63 | 93.125000 | 1,115,358.38 | -32,105.25 | 0.26 |
| 14311DBU9 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2015 1A DR3 144A | | | | 8.529420 | 20 Jul 2031 | | | |
| | | 320,000.000 | Local | 98.333628 | 314,667.61 | 99.994400 | 319,982.08 | 5,314.47 | 0.09 |
| Original Face: | | 320,000.000 | Base | 98.333628 | 314,667.61 | 99.994400 | 319,982.08 | 5,314.47 | 0.07 |

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|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 143658BN1 | CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75 | | | | | 5.750000 | 01 Mar 2027 | | |
| | 1,010,000.000 | Local | | 92.321002 | 932,442.12 | 98.997810 | 999,877.88 | 67,435.76 | 0.27 |
| | | Base | | 92.321002 | 932,442.12 | 98.997810 | 999,877.88 | 67,435.76 | 0.23 |
| 143658BQ4 | CARNIVAL CORP SR SECURED 144A 08/28 4 | | | | | 4.000000 | 01 Aug 2028 | | |
| | 330,000.000 | Local | | 87.943279 | 290,212.82 | 93.134710 | 307,344.54 | 17,131.72 | 0.08 |
| | | Base | | 87.943279 | 290,212.82 | 93.134710 | 307,344.54 | 17,131.72 | 0.07 |
| 143658BS0 | CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5 | | | | | 10.500000 | 01 Jun 2030 | | |
| | 90,000.000 | Local | | 99.824467 | 89,842.02 | 109.381100 | 98,442.99 | 8,600.97 | 0.03 |
| | | Base | | 99.824467 | 89,842.02 | 109.381100 | 98,442.99 | 8,600.97 | 0.02 |
| 14366RAA7 | CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375 | | | | | 10.375000 | 01 May 2028 | | |
| | 490,000.000 | Local | | 107.004702 | 524,323.04 | 109.108600 | 534,632.14 | 10,309.10 | 0.14 |
| | | Base | | 107.004702 | 524,323.04 | 109.108600 | 534,632.14 | 10,309.10 | 0.12 |
| 143905AP2 | CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25 | | | | | 4.250000 | 15 May 2029 | | |
| | 570,000.000 | Local | | 100.048770 | 570,277.99 | 88.741600 | 505,827.12 | -64,450.87 | 0.14 |
| | | Base | | 100.048770 | 570,277.99 | 88.741600 | 505,827.12 | -64,450.87 | 0.12 |
| 14445LAA5 | CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875 | | | | | 7.875000 | 15 Oct 2029 | | |
| | 510,000.000 | Local | | 93.650725 | 477,618.70 | 88.854105 | 453,155.94 | -24,462.76 | 0.12 |
| | | Base | | 93.650725 | 477,618.70 | 88.854105 | 453,155.94 | -24,462.76 | 0.10 |
| 14686BAA5 | CARVAL CLO LTD CARVL 2023 1A A1 144A | | | | | 7.517810 | 20 Jan 2035 | | |
| | 1,120,000.000 | Local | | 100.000000 | 1,120,000.00 | 100.329600 | 1,123,691.52 | 3,691.52 | 0.30 |
| | Original Face: | | | 100.000000 | 1,120,000.00 | 100.329600 | 1,123,691.52 | 3,691.52 | 0.26 |
| 14731QAD1 | CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A | | | | | 3.693000 | 25 Feb 2046 | | |
| | 390,000.000 | Local | | 101.752495 | 396,834.73 | 78.363920 | 305,619.29 | -91,215.44 | 0.08 |
| | Original Face: | | | 101.752495 | 396,834.73 | 78.363920 | 305,619.29 | -91,215.44 | 0.07 |
| 15477CAA3 | CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25 | | | | | 7.250000 | 15 Jun 2029 | | |
| | 600,000.000 | Local | | 99.697407 | 598,184.44 | 102.068900 | 612,413.40 | 14,228.96 | 0.17 |
| | | Base | | 99.697407 | 598,184.44 | 102.068900 | 612,413.40 | 14,228.96 | 0.14 |
| 161175CJ1 | CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4 | | | | | 4.400000 | 01 Apr 2033 | | |
| | 850,000.000 | Local | | 86.285899 | 733,430.14 | 88.730604 | 754,210.13 | 20,779.99 | 0.20 |
| | | Base | | 86.285899 | 733,430.14 | 88.730604 | 754,210.13 | 20,779.99 | 0.17 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 17144CAB0 | MULTIPLAN CORP SR UNSECURED 144A 10/27 6 | | | | | 6.000000 | 15 Oct 2027 | | |
| | 570,000.000 | Local | | 71.455721 | 407,297.61 | 69.997680 | 398,986.78 | -8,310.83 | 0.11 |
| | | Base | | 71.455721 | 407,297.61 | 69.997680 | 398,986.78 | -8,310.83 | 0.09 |
| 172442AT2 | CINEMARK USA INC 2023 TERM LOAN B | | | | | | 24 May 2030 | | |
| | 1,121,525.000 | Local | | 98.632344 | 1,106,186.40 | 100.229200 | 1,124,095.54 | 17,909.14 | 0.30 |
| | | Base | | 98.632344 | 1,106,186.40 | 100.229200 | 1,124,095.54 | 17,909.14 | 0.26 |
| 17288YAM4 | CITADEL SECURITIES LP 2024 TERM LOAN B | | | | | | 29 Jul 2030 | | |
| | 929,219.400 | Local | | 99.705547 | 926,483.29 | 99.850000 | 927,825.57 | 1,342.28 | 0.25 |
| | | Base | | 99.705547 | 926,483.29 | 99.850000 | 927,825.57 | 1,342.28 | 0.21 |
| 17291NAA9 | CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT A 144A | | | | | 5.819605 | 12 Oct 2040 | | |
| | 650,000.000 | Local | | 102.852149 | 668,538.97 | 101.768110 | 661,492.72 | -7,046.25 | 0.18 |
| | Original Face: | 650,000.000 | Base | 102.852149 | 668,538.97 | 101.768110 | 661,492.72 | -7,046.25 | 0.15 |
| 172967MU2 | CITIGROUP INC JR SUBORDINA 12/99 VAR | | | | | 4.000000 | 31 Dec 2099 | | |
| | 550,000.000 | Local | | 87.651331 | 482,082.32 | 95.881010 | 527,345.56 | 45,263.24 | 0.14 |
| | | Base | | 87.651331 | 482,082.32 | 95.881010 | 527,345.56 | 45,263.24 | 0.12 |
| 17330VAA4 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2022 A A1 144A | | | | | 6.170000 | 25 Sep 2062 | | |
| | 928,178.620 | Local | | 99.999877 | 928,177.48 | 99.970020 | 927,900.35 | -277.13 | 0.25 |
| | Original Face: | 1,050,000.000 | Base | 99.999877 | 928,177.48 | 99.970020 | 927,900.35 | -277.13 | 0.21 |
| 184496AP2 | CLEAN HARBORS INC COMPANY GUAR 144A 07/29 5.125 | | | | | 5.125000 | 15 Jul 2029 | | |
| | 380,000.000 | Local | | 94.136337 | 357,718.08 | 96.224230 | 365,652.07 | 7,933.99 | 0.10 |
| | | Base | | 94.136337 | 357,718.08 | 96.224230 | 365,652.07 | 7,933.99 | 0.08 |
| 18453HAA4 | CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125 | | | | | 5.125000 | 15 Aug 2027 | | |
| | 460,000.000 | Local | | 94.513270 | 434,761.04 | 94.308425 | 433,818.76 | -942.28 | 0.12 |
| | | Base | | 94.513270 | 434,761.04 | 94.308425 | 433,818.76 | -942.28 | 0.10 |
| 19416MAB5 | PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875 | | | | | 5.875000 | 01 Jul 2029 | | |
| | 1,000,000.000 | Local | | 100.716174 | 1,007,161.74 | 98.341000 | 983,410.00 | -23,751.74 | 0.27 |
| | | Base | | 100.716174 | 1,007,161.74 | 98.341000 | 983,410.00 | -23,751.74 | 0.23 |
| 19425AAE4 | COLLEGE AVE STUDENT LOANS CASL 2021 B D 144A | | | | | 3.780000 | 25 Jun 2052 | | |
| | 600,000.000 | Local | | 89.188257 | 535,129.54 | 89.893350 | 539,360.10 | 4,230.56 | 0.15 |
| | Original Face: | 600,000.000 | Base | 89.188257 | 535,129.54 | 89.893350 | 539,360.10 | 4,230.56 | 0.12 |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 19688JAE7 | COLT FUNDING LLC COLT 2020 2 B1 144A | | | | 5.250000 | 25 Mar 2065 | | | |
| | | 1,150,000.000 | Local | 98.024730 | 1,127,284.39 | 93.671170 | 1,077,218.46 | -50,065.93 | 0.29 |
| Original Face: | | 1,150,000.000 | Base | 98.024730 | 1,127,284.39 | 93.671170 | 1,077,218.46 | -50,065.93 | 0.25 |
| 203372AX5 | COMMSCOPE INC SR SECURED 144A 09/29 4.75 | | | | 4.750000 | 01 Sep 2029 | | | |
| | | 880,000.000 | Local | 89.375233 | 786,502.05 | 71.500000 | 629,200.00 | -157,302.05 | 0.17 |
| | | | Base | 89.375233 | 786,502.05 | 71.500000 | 629,200.00 | -157,302.05 | 0.14 |
| 20338QAD5 | COMMSCOPE INC SR SECURED 144A 03/26 6 | | | | 6.000000 | 01 Mar 2026 | | | |
| | | 290,000.000 | Local | 97.017817 | 281,351.67 | 91.500000 | 265,350.00 | -16,001.67 | 0.07 |
| | | | Base | 97.017817 | 281,351.67 | 91.500000 | 265,350.00 | -16,001.67 | 0.06 |
| 20753UAB6 | FANNIE MAE CAS CAS 2024 R01 1M2 144A | | | | 7.120390 | 25 Jan 2044 | | | |
| | | 250,000.000 | Local | 100.000000 | 250,000.00 | 100.446960 | 251,117.40 | 1,117.40 | 0.07 |
| Original Face: | | 250,000.000 | Base | 100.000000 | 250,000.00 | 100.446960 | 251,117.40 | 1,117.40 | 0.06 |
| 20753XAB0 | FANNIE MAE CAS CAS 2022 R03 1M2 144A | | | | 8.820390 | 25 Mar 2042 | | | |
| | | 1,090,000.000 | Local | 101.104715 | 1,102,041.39 | 104.803250 | 1,142,355.43 | 40,314.04 | 0.31 |
| Original Face: | | 1,090,000.000 | Base | 101.104715 | 1,102,041.39 | 104.803250 | 1,142,355.43 | 40,314.04 | 0.26 |
| 20754AAF0 | FANNIE MAE CAS CAS 2021 R03 1B1 144A | | | | 8.070390 | 25 Dec 2041 | | | |
| | | 1,170,000.000 | Local | 100.000000 | 1,170,000.00 | 101.738690 | 1,190,342.67 | 20,342.67 | 0.32 |
| Original Face: | | 1,170,000.000 | Base | 100.000000 | 1,170,000.00 | 101.738690 | 1,190,342.67 | 20,342.67 | 0.27 |
| 20754EAB1 | FANNIE MAE CAS CAS 2023 R06 1M2 144A | | | | 8.020390 | 25 Jul 2043 | | | |
| | | 270,000.000 | Local | 100.000000 | 270,000.00 | 103.485480 | 279,410.80 | 9,410.80 | 0.08 |
| Original Face: | | 270,000.000 | Base | 100.000000 | 270,000.00 | 103.485480 | 279,410.80 | 9,410.80 | 0.06 |
| 20754GAE0 | FANNIE MAE CAS CAS 2024 R02 1M2 144A | | | | 7.120390 | 25 Feb 2044 | | | |
| | | 250,000.000 | Local | 100.000000 | 250,000.00 | 100.343770 | 250,859.43 | 859.43 | 0.07 |
| Original Face: | | 250,000.000 | Base | 100.000000 | 250,000.00 | 100.343770 | 250,859.43 | 859.43 | 0.06 |
| 20754GAF7 | FANNIE MAE CAS CAS 2024 R02 1B1 144A | | | | 7.820390 | 25 Feb 2044 | | | |
| | | 910,000.000 | Local | 100.000000 | 910,000.00 | 100.625000 | 915,687.50 | 5,687.50 | 0.25 |
| Original Face: | | 910,000.000 | Base | 100.000000 | 910,000.00 | 100.625000 | 915,687.50 | 5,687.50 | 0.21 |
| 207942AB9 | FANNIE MAE CAS CAS 2023 R05 1M2 144A | | | | 8.420720 | 25 Jun 2043 | | | |
| | | 420,000.000 | Local | 100.000000 | 420,000.00 | 105.010820 | 441,045.44 | 21,045.44 | 0.12 |
| Original Face: | | 420,000.000 | Base | 100.000000 | 420,000.00 | 105.010820 | 441,045.44 | 21,045.44 | 0.10 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

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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 |
| 21871NAA9 | CORECIVIC INC COMPANY GUAR 10/27 4.75 | | | | | 4.750000 | 15 Oct 2027 | | |
| | 250,000.000 | Local | | 94.838004 | 237,095.01 | 94.660890 | 236,652.23 | -442.78 | 0.06 |
| | | Base | | 94.838004 | 237,095.01 | 94.660890 | 236,652.23 | -442.78 | 0.05 |
| 21871NAC5 | CORECIVIC INC COMPANY GUAR 04/29 8.25 | | | | | 8.250000 | 15 Apr 2029 | | |
| | 480,000.000 | Local | | 100.000000 | 480,000.00 | 104.590645 | 502,035.10 | 22,035.10 | 0.14 |
| | | Base | | 100.000000 | 480,000.00 | 104.590645 | 502,035.10 | 22,035.10 | 0.12 |
| 221625AT3 | IVORY COAST SR UNSECURED 144A 01/33 7.625 | | | | | 7.625000 | 30 Jan 2033 | | |
| | 1,360,000.000 | Local | | 98.873742 | 1,344,682.89 | 99.065000 | 1,347,284.00 | 2,601.11 | 0.36 |
| | Original Face: 1,360,000.000 | Base | | 98.873742 | 1,344,682.89 | 99.065000 | 1,347,284.00 | 2,601.11 | 0.31 |
| 225313AJ4 | CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR | | | | | 8.125000 | 29 Dec 2049 | | |
| | 700,000.000 | Local | | 99.045363 | 693,317.54 | 102.000000 | 714,000.00 | 20,682.46 | 0.19 |
| | | Base | | 99.045363 | 693,317.54 | 102.000000 | 714,000.00 | 20,682.46 | 0.16 |
| 22546QAP2 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | | | | | 3.625000 | 09 Sep 2024 | | |
| | 280,000.000 | Local | | 96.883232 | 271,273.05 | 99.063703 | 277,378.37 | 6,105.32 | 0.07 |
| | | Base | | 96.883232 | 271,273.05 | 99.063703 | 277,378.37 | 6,105.32 | 0.06 |
| 22550L2J9 | CREDIT SUISSE NEW YORK SR UNSECURED 08/24 4.75 | | | | | 4.750000 | 09 Aug 2024 | | |
| | 710,000.000 | Local | | 97.311151 | 690,909.17 | 99.635660 | 707,413.19 | 16,504.02 | 0.19 |
| | | Base | | 97.311151 | 690,909.17 | 99.635660 | 707,413.19 | 16,504.02 | 0.16 |
| 23166MAC7 | CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875 | | | | | 8.875000 | 01 Sep 2031 | | |
| | 660,000.000 | Local | | 102.072764 | 673,680.24 | 105.703200 | 697,641.12 | 23,960.88 | 0.19 |
| | | Base | | 102.072764 | 673,680.24 | 105.703200 | 697,641.12 | 23,960.88 | 0.16 |
| 23330JAB7 | DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625 | | | | | 5.625000 | 25 Sep 2048 | | |
| | 580,000.000 | Local | | 99.372086 | 576,358.10 | 95.024200 | 551,140.36 | -25,217.74 | 0.15 |
| | | Base | | 99.372086 | 576,358.10 | 95.024200 | 551,140.36 | -25,217.74 | 0.13 |
| 23636ABF7 | DANSKE BANK A/S 144A 01/26 VAR | | | | | 6.466000 | 09 Jan 2026 | | |
| | 530,000.000 | Local | | 100.561060 | 532,973.62 | 100.388483 | 532,058.96 | -914.66 | 0.14 |
| | | Base | | 100.561060 | 532,973.62 | 100.388483 | 532,058.96 | -914.66 | 0.12 |
| 237266AJ0 | DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6 | | | | | 6.000000 | 15 Jun 2030 | | |
| | 700,000.000 | Local | | 98.472944 | 689,310.61 | 99.119380 | 693,835.66 | 4,525.05 | 0.19 |
| | | Base | | 98.472944 | 689,310.61 | 99.119380 | 693,835.66 | 4,525.05 | 0.16 |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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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 | |
| 24022KAB5 | DCERT BUYER INC 2019 TERM LOAN B | | | | | 16 Oct 2026 | | | |
| | | 695,767.630 | Local | 99.894884 | 695,036.27 | 99.437500 | 691,853.94 | -3,182.33 | 0.19 |
| | | | Base | 99.894884 | 695,036.27 | 99.437500 | 691,853.94 | -3,182.33 | 0.16 |
| 24022KAJ8 | DCERT BUYER, INC. 2021 2ND LIEN TERM LOAN | | | | | 19 Feb 2029 | | | |
| | | 1,130,000.000 | Local | 99.821177 | 1,127,979.30 | 89.666700 | 1,013,233.71 | -114,745.59 | 0.27 |
| | | | Base | 99.821177 | 1,127,979.30 | 89.666700 | 1,013,233.71 | -114,745.59 | 0.23 |
| 24440EAG2 | DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN | | | | | 07 Apr 2028 | | | |
| | | 390,000.000 | Local | 99.222233 | 386,966.71 | 99.750000 | 389,025.00 | 2,058.29 | 0.11 |
| | | | Base | 99.222233 | 386,966.71 | 99.750000 | 389,025.00 | 2,058.29 | 0.09 |
| 25461LAA0 | DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875 | | | | 5.875000 | 15 Aug 2027 | | | |
| | | 270,000.000 | Local | 99.058326 | 267,457.48 | 94.641630 | 255,532.40 | -11,925.08 | 0.07 |
| | | | Base | 99.058326 | 267,457.48 | 94.641630 | 255,532.40 | -11,925.08 | 0.06 |
| 25461LAB8 | DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875 | | | | 8.875000 | 01 Feb 2030 | | | |
| | | 410,000.000 | Local | 99.751190 | 408,979.88 | 99.786210 | 409,123.46 | 143.58 | 0.11 |
| | | | Base | 99.751190 | 408,979.88 | 99.786210 | 409,123.46 | 143.58 | 0.09 |
| 25470MAG4 | DISH NETWORK CORP SR SECURED 144A 11/27 11.75 | | | | 11.750000 | 15 Nov 2027 | | | |
| | | 1,380,000.000 | Local | 100.468891 | 1,386,470.70 | 101.855868 | 1,405,610.98 | 19,140.28 | 0.38 |
| | | | Base | 100.468891 | 1,386,470.70 | 101.855868 | 1,405,610.98 | 19,140.28 | 0.32 |
| 25470XAW5 | DISH DBS CORP COMPANY GUAR 11/24 5.875 | | | | 5.875000 | 15 Nov 2024 | | | |
| | | 1,790,000.000 | Local | 96.920775 | 1,734,881.87 | 95.719330 | 1,713,376.01 | -21,505.86 | 0.46 |
| | | | Base | 96.920775 | 1,734,881.87 | 95.719330 | 1,713,376.01 | -21,505.86 | 0.39 |
| 25470XBF1 | DISH DBS CORP SR SECURED 144A 12/28 5.75 | | | | 5.750000 | 01 Dec 2028 | | | |
| | | 820,000.000 | Local | 99.939373 | 819,502.86 | 68.744140 | 563,701.95 | -255,800.91 | 0.15 |
| | | | Base | 99.939373 | 819,502.86 | 68.744140 | 563,701.95 | -255,800.91 | 0.13 |
| 25714PEP9 | DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5 | | | | 5.500000 | 22 Feb 2029 | | | |
| | | 200,000.000 | Local | 100.000000 | 200,000.00 | 96.950919 | 193,901.84 | -6,098.16 | 0.05 |
| | | | Base | 100.000000 | 200,000.00 | 96.950919 | 193,901.84 | -6,098.16 | 0.04 |
| 257867BG5 | RR DONNELLEY + SONS CO SECURED 144A 07/28 9.75 | | | | 9.750000 | 31 Jul 2028 | | | |
| | | 270,000.000 | Local | 95.784244 | 258,617.46 | 108.338000 | 292,512.60 | 33,895.14 | 0.08 |
| | | | Base | 95.784244 | 258,617.46 | 108.338000 | 292,512.60 | 33,895.14 | 0.07 |

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|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
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| 26142RAB0 | DRAFTKINGS HOLDINGS INC COMPANY GUAR 03/28 0.00000 | | | | | 15 Mar 2028 | | | |
| | | 1,030,000.000 | Local 87.410043 | 900,323.44 | 86.250000 | 888,375.00 | -11,948.44 | | 0.24 |
| | | | Base 87.410043 | 900,323.44 | 86.250000 | 888,375.00 | -11,948.44 | | 0.20 |
| 26863LAJ3 | ELP 2021 ELP ELP 2021 ELP D 144A | | | | 6.959880 | 15 Nov 2038 | | | |
| | | 1,158,651.360 | Local 99.663542 | 1,154,752.99 | 98.937500 | 1,146,340.69 | -8,412.30 | | 0.31 |
| Original Face: | | 1,160,000.000 | Base 99.663542 | 1,154,752.99 | 98.937500 | 1,146,340.69 | -8,412.30 | | 0.26 |
| 26872NAC3 | EMRLD BORROWER LP TERM LOAN B | | | | | 31 May 2030 | | | |
| | | 612,240.850 | Local 99.400212 | 608,568.70 | 99.800000 | 611,016.37 | 2,447.67 | | 0.17 |
| | | | Base 99.400212 | 608,568.70 | 99.800000 | 611,016.37 | 2,447.67 | | 0.14 |
| 26885BAN0 | EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5 | | | | 7.500000 | 01 Jun 2030 | | | |
| | | 600,000.000 | Local 100.647690 | 603,886.14 | 106.926800 | 641,560.80 | 37,674.66 | | 0.17 |
| | | | Base 100.647690 | 603,886.14 | 106.926800 | 641,560.80 | 37,674.66 | | 0.15 |
| 27034RAC7 | PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/31 9.875 | | | | 9.875000 | 15 Jul 2031 | | | |
| | | 560,000.000 | Local 98.097398 | 549,345.43 | 111.438305 | 624,054.51 | 74,709.08 | | 0.17 |
| | | | Base 98.097398 | 549,345.43 | 111.438305 | 624,054.51 | 74,709.08 | | 0.14 |
| 279158AV1 | ECOPETROL SA SR UNSECURED 01/36 8.375 | | | | 8.375000 | 19 Jan 2036 | | | |
| | | 920,000.000 | Local 99.446573 | 914,908.47 | 100.856400 | 927,878.88 | 12,970.41 | | 0.25 |
| | | | Base 99.446573 | 914,908.47 | 100.856400 | 927,878.88 | 12,970.41 | | 0.21 |
| 281020AS6 | EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR | | | | 5.375000 | 31 Dec 2099 | | | |
| | | 520,000.000 | Local 96.798298 | 503,351.15 | 96.787070 | 503,292.76 | -58.39 | | 0.14 |
| | | | Base 96.798298 | 503,351.15 | 96.787070 | 503,292.76 | -58.39 | | 0.12 |
| 28253PAD1 | 8TH AVE FOOD PROVISIONS INC SECOND LIEN | | | | | 01 Oct 2026 | | | |
| | | 150,000.000 | Local 99.378220 | 149,067.33 | 90.000000 | 135,000.00 | -14,067.33 | | 0.04 |
| | | | Base 99.378220 | 149,067.33 | 90.000000 | 135,000.00 | -14,067.33 | | 0.03 |
| 288547AD4 | ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A | | | | 6.543890 | 25 May 2037 | | | |
| | | 45,012.050 | Local 100.372922 | 45,179.91 | 99.081880 | 44,598.79 | -581.12 | | 0.01 |
| Original Face: | | 410,000.000 | Base 100.372922 | 45,179.91 | 99.081880 | 44,598.79 | -581.12 | | 0.01 |
| 29244CAE8 | EMPOWER CLO LTD. EMPWR 2023 1A C 144A | | | | 8.624670 | 25 Apr 2036 | | | |
| | | 570,000.000 | Local 99.108844 | 564,920.41 | 101.021000 | 575,819.70 | 10,899.29 | | 0.16 |
| Original Face: | | 570,000.000 | Base 99.108844 | 564,920.41 | 101.021000 | 575,819.70 | 10,899.29 | | 0.13 |

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29260FAE0 | ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75 | | | | 5.750000 | 30 Jan 2028 | | |
| | | 500,000.000 | Local 100.996410 | 504,982.05 | 100.810900 | 504,054.50 | -927.55 | 0.14 |
| | | | Base 100.996410 | 504,982.05 | 100.810900 | 504,054.50 | -927.55 | 0.12 |
| 29273VAM2 | ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR | | | | 7.125000 | 31 Dec 2099 | | |
| | | 550,000.000 | Local 99.034115 | 544,687.63 | 97.679950 | 537,239.73 | -7,447.90 | 0.15 |
| | | | Base 99.034115 | 544,687.63 | 97.679950 | 537,239.73 | -7,447.90 | 0.12 |
| 29605JAA4 | ESAB CORP COMPANY GUAR 144A 04/29 6.25 | | | | 6.250000 | 15 Apr 2029 | | |
| | | 510,000.000 | Local 100.196078 | 511,000.00 | 100.470835 | 512,401.26 | 1,401.26 | 0.14 |
| | | | Base 100.196078 | 511,000.00 | 100.470835 | 512,401.26 | 1,401.26 | 0.12 |
| 30233PAB6 | EYECARE PARTNERS LLC TERM LOAN | | | | | 18 Feb 2027 | | |
| | | 0.000 | Local 0.000000 | -696.72 | 0.000000 | 0.00 | 696.72 | 0.00 |
| | | | Base 0.000000 | -696.72 | 0.000000 | 0.00 | 696.72 | 0.00 |
| 30233PAH3 | EYECARE PARTNERS, LLC 2021 INCREMENTAL TERM LOAN | | | | | 15 Nov 2028 | | |
| | | 795,825.000 | Local 99.860226 | 794,712.64 | 52.500000 | 417,808.13 | -376,904.51 | 0.11 |
| | | | Base 99.860226 | 794,712.64 | 52.500000 | 417,808.13 | -376,904.51 | 0.10 |
| 30233PAK6 | EYECARE PARTNERS LLC 2021 2ND LIEN TERM LOAN | | | | | 15 Nov 2029 | | |
| | | 730,000.000 | Local 99.602605 | 727,099.02 | 34.333300 | 250,633.09 | -476,465.93 | 0.07 |
| | | | Base 99.602605 | 727,099.02 | 34.333300 | 250,633.09 | -476,465.93 | 0.06 |
| 30711XAK0 | FANNIE MAE CAS CAS 2014 C03 1M2 | | | | 8.434870 | 25 Jul 2024 | | |
| | | 170,779.860 | Local 100.374664 | 171,419.71 | 100.558140 | 171,733.05 | 313.34 | 0.05 |
| Original Face: | | 710,000.000 | Base 100.374664 | 171,419.71 | 100.558140 | 171,733.05 | 313.34 | 0.04 |
| 30711XJ62 | FANNIE MAE CAS CAS 2018 C03 1B1 | | | | 9.184870 | 25 Oct 2030 | | |
| | | 1,250,000.000 | Local 100.000000 | 1,250,000.00 | 107.743910 | 1,346,798.88 | 96,798.88 | 0.36 |
| Original Face: | | 1,250,000.000 | Base 100.000000 | 1,250,000.00 | 107.743910 | 1,346,798.88 | 96,798.88 | 0.31 |
| 3137BF4Y4 | FREDDIE MAC FHR 4415 IO | | | | | 15 Apr 2041 | | |
| | | 693,523.160 | Local 4.371122 | 30,314.74 | 5.557040 | 38,539.36 | 8,224.62 | 0.01 |
| Original Face: | | 8,900,000.000 | Base 4.371122 | 30,314.74 | 5.557040 | 38,539.36 | 8,224.62 | 0.01 |
| 3137G0FZ7 | FREDDIE MAC STACR STACR 2015 DNA2 B | | | | 12.984870 | 25 Dec 2027 | | |
| | | 273,100.240 | Local 99.971516 | 273,022.45 | 105.507810 | 288,142.08 | 15,119.63 | 0.08 |
| Original Face: | | 330,000.000 | Base 99.971516 | 273,022.45 | 105.507810 | 288,142.08 | 15,119.63 | 0.07 |

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31394UEC2 | FANNIE MAE FNR 2005 88 IP | | | | | 1.522240 | 25 Oct 2035 | | |
| | 26,908.100 | Local | | 2.014858 | 542.16 | 6.879950 | 1,851.26 | 1,309.10 | 0.00 |
| Original Face: | 1,400,000.000 | Base | | 2.014858 | 542.16 | 6.879950 | 1,851.26 | 1,309.10 | 0.00 |
| 31395BT78 | FANNIE MAE FNR 2006 28 IP | | | | | 1.689596 | 25 Mar 2036 | | |
| | 17,986.290 | Local | | 26.772336 | 4,815.35 | 6.213770 | 1,117.63 | -3,697.72 | 0.00 |
| Original Face: | 2,700,000.000 | Base | | 26.767944 | 4,814.56 | 6.213770 | 1,117.63 | -3,696.93 | 0.00 |
| 31395NQ59 | FANNIE MAE FNR 2006 59 IP | | | | | 2.302224 | 25 Jul 2036 | | |
| | 28,461.280 | Local | | 0.000211 | 0.06 | 9.654730 | 2,747.86 | 2,747.80 | 0.00 |
| Original Face: | 1,400,000.000 | Base | | 0.000211 | 0.06 | 9.654730 | 2,747.86 | 2,747.80 | 0.00 |
| 31396L4S6 | FANNIE MAE FNR 2006 118 IP1 | | | | | 5.312926 | 25 Dec 2036 | | |
| | 26,048.890 | Local | | -0.015893 | -4.14 | 9.053330 | 2,358.29 | 2,362.43 | 0.00 |
| Original Face: | 1,800,000.000 | Base | | -0.015893 | -4.14 | 9.053330 | 2,358.29 | 2,362.43 | 0.00 |
| 31396L4U1 | FANNIE MAE FNR 2006 118 IP2 | | | | | 5.312926 | 25 Dec 2036 | | |
| | 26,317.720 | Local | | 0.000190 | 0.05 | 7.255280 | 1,909.42 | 1,909.37 | 0.00 |
| Original Face: | 1,600,000.000 | Base | | 0.000190 | 0.05 | 7.255280 | 1,909.42 | 1,909.37 | 0.00 |
| 31397RCW4 | FREDDIE MAC FHR 3422 AI | | | | | 0.250000 | 15 Jan 2038 | | |
| | 7,878.620 | Local | | 2.206351 | 173.83 | 0.914420 | 72.04 | -101.79 | 0.00 |
| Original Face: | 425,601.240 | Base | | 2.206351 | 173.83 | 0.914420 | 72.04 | -101.79 | 0.00 |
| 31573CAB1 | ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A | | | | | 3.001000 | 25 Jan 2067 | | |
| | 1,300,000.000 | Local | | 99.997308 | 1,299,965.00 | 72.022000 | 936,286.00 | -363,679.00 | 0.25 |
| Original Face: | 1,300,000.000 | Base | | 99.997308 | 1,299,965.00 | 72.022000 | 936,286.00 | -363,679.00 | 0.21 |
| 31935HAF4 | FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN | | | | | | 30 Mar 2028 | | |
| | 0.000 | Local | | 0.000000 | -557.79 | 0.000000 | 0.00 | 557.79 | 0.00 |
| | | Base | | 0.000000 | -557.79 | 0.000000 | 0.00 | 557.79 | 0.00 |
| 31935HAG2 | FIRST BRANDS GROUP, LLC 2022 INCREMENTAL TERM LOAN | | | | | | 30 Mar 2027 | | |
| | 595,488.720 | Local | | 96.406894 | 574,092.18 | 100.000000 | 595,488.72 | 21,396.54 | 0.16 |
| | | Base | | 96.406894 | 574,092.18 | 100.000000 | 595,488.72 | 21,396.54 | 0.14 |
| 335934AT2 | FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875 | | | | | 6.875000 | 15 Oct 2027 | | |
| | 1,100,000.000 | Local | | 97.953811 | 1,077,491.92 | 95.824880 | 1,054,073.68 | -23,418.24 | 0.28 |
| | | Base | | 97.953811 | 1,077,491.92 | 95.824880 | 1,054,073.68 | -23,418.24 | 0.24 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 335934AV7 | FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375 | | | | 9.375000 | 01 Mar 2029 | | | |
| | | 1,090,000.000 | Local | 100.830426 | 1,099,051.64 | 103.514545 | 1,128,308.54 | 29,256.90 | 0.30 |
| | | | Base | 100.830426 | 1,099,051.64 | 103.514545 | 1,128,308.54 | 29,256.90 | 0.26 |
| 337932AL1 | FIRSTENERGY CORP SR UNSECURED 03/30 2.65 | | | | 2.650000 | 01 Mar 2030 | | | |
| | | 270,000.000 | Local | 87.650048 | 236,655.13 | 85.948410 | 232,060.71 | -4,594.42 | 0.06 |
| | | | Base | 87.650048 | 236,655.13 | 85.948410 | 232,060.71 | -4,594.42 | 0.05 |
| 33834YAB4 | FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 01/28 10.5 | | | | 10.500000 | 15 Jan 2028 | | | |
| | | 461,772.000 | Local | 104.287070 | 481,568.49 | 102.958100 | 475,431.68 | -6,136.81 | 0.13 |
| | | | Base | 104.287070 | 481,568.49 | 102.958100 | 475,431.68 | -6,136.81 | 0.11 |
| 34416DAU2 | FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4 | | | | | 30 Jun 2028 | | | |
| | | 690,799.470 | Local | 99.612886 | 688,125.29 | 99.555600 | 687,729.56 | -395.73 | 0.19 |
| | | | Base | 99.612886 | 688,125.29 | 99.555600 | 687,729.56 | -395.73 | 0.16 |
| 344849AA2 | FOOT LOCKER INC SR UNSECURED 144A 10/29 4 | | | | 4.000000 | 01 Oct 2029 | | | |
| | | 970,000.000 | Local | 81.861346 | 794,055.06 | 84.171620 | 816,464.71 | 22,409.65 | 0.22 |
| | | | Base | 81.861346 | 794,055.06 | 84.171620 | 816,464.71 | 22,409.65 | 0.19 |
| 345370DA5 | FORD MOTOR COMPANY SR UNSECURED 02/32 3.25 | | | | 3.250000 | 12 Feb 2032 | | | |
| | | 1,040,000.000 | Local | 77.925388 | 810,424.04 | 83.189175 | 865,167.42 | 54,743.38 | 0.23 |
| | | | Base | 77.925388 | 810,424.04 | 83.189175 | 865,167.42 | 54,743.38 | 0.20 |
| 345397B69 | FORD MOTOR CREDI SR UNSECURED 06/31 3.625 | | | | 3.625000 | 17 Jun 2031 | | | |
| | | 1,690,000.000 | Local | 93.461181 | 1,579,493.96 | 86.498351 | 1,461,822.13 | -117,671.83 | 0.39 |
| | | | Base | 93.461181 | 1,579,493.96 | 86.498351 | 1,461,822.13 | -117,671.83 | 0.33 |
| 35040UAC5 | FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A | | | | 5.400000 | 15 Jul 2033 | | | |
| | | 1,283,671.970 | Local | 106.826128 | 1,371,297.06 | 99.075670 | 1,271,806.60 | -99,490.46 | 0.34 |
| | | Original Face: 1,400,000.000 | Base | 106.826128 | 1,371,297.06 | 99.075670 | 1,271,806.60 | -99,490.46 | 0.29 |
| 35100DAU0 | FOUR SEASONS HOTELS LIMITED 2024 TERM LOAN B | | | | | 30 Nov 2029 | | | |
| | | 560,000.000 | Local | 100.000000 | 560,000.00 | 100.046900 | 560,262.64 | 262.64 | 0.15 |
| | | | Base | 100.000000 | 560,000.00 | 100.046900 | 560,262.64 | 262.64 | 0.13 |
| 35563PMX4 | FREDDIE MAC SCRT SCRT 2019 4 M 144A | | | | 4.500000 | 25 Feb 2059 | | | |
| | | 1,220,000.000 | Local | 100.331148 | 1,224,040.00 | 90.417820 | 1,103,097.40 | -120,942.60 | 0.30 |
| | | Original Face: 1,220,000.000 | Base | 100.331148 | 1,224,040.00 | 90.417820 | 1,103,097.40 | -120,942.60 | 0.25 |

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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 |
| 35564KDX4 | FREDDIE MAC STACR STACR 2021 DNA2 B1 144A | | | | | 8.720390 | 25 Aug 2033 | | |
| | 1,520,000.000 | Local | | 99.234882 | 1,508,370.20 | 108.795690 | 1,653,694.49 | 145,324.29 | 0.45 |
| Original Face: | 1,520,000.000 | Base | | 99.234882 | 1,508,370.20 | 108.795690 | 1,653,694.49 | 145,324.29 | 0.38 |
| 35564KJA8 | FREDDIE MAC STACR STACR 2021 DNA5 B1 144A | | | | | 8.370390 | 25 Jan 2034 | | |
| | 1,290,000.000 | Local | | 99.503022 | 1,283,588.98 | 105.749000 | 1,364,162.10 | 80,573.12 | 0.37 |
| Original Face: | 1,290,000.000 | Base | | 99.503022 | 1,283,588.98 | 105.749000 | 1,364,162.10 | 80,573.12 | 0.31 |
| 35564KLU1 | FREDDIE MAC STACR STACR 2021 DNA6 B1 144A | | | | | 8.720390 | 25 Oct 2041 | | |
| | 690,000.000 | Local | | 101.124710 | 697,760.50 | 103.468580 | 713,933.20 | 16,172.70 | 0.19 |
| Original Face: | 690,000.000 | Base | | 101.124710 | 697,760.50 | 103.468580 | 713,933.20 | 16,172.70 | 0.16 |
| 35564KPV5 | FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A | | | | | 7.170390 | 25 Jan 2042 | | |
| | 260,000.000 | Local | | 98.907238 | 257,158.82 | 100.516000 | 261,341.60 | 4,182.78 | 0.07 |
| Original Face: | 260,000.000 | Base | | 98.907238 | 257,158.82 | 100.516000 | 261,341.60 | 4,182.78 | 0.06 |
| 35564KYP8 | FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A | | | | | 9.820390 | 25 Jun 2042 | | |
| | 240,000.000 | Local | | 106.852838 | 256,446.81 | 108.135880 | 259,526.11 | 3,079.30 | 0.07 |
| Original Face: | 240,000.000 | Base | | 106.852838 | 256,446.81 | 108.135880 | 259,526.11 | 3,079.30 | 0.06 |
| 35671DBC8 | FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45 | | | | | 5.450000 | 15 Mar 2043 | | |
| | 530,000.000 | Local | | 89.737068 | 475,606.46 | 95.707360 | 507,249.01 | 31,642.55 | 0.14 |
| | | Base | | 89.737068 | 475,606.46 | 95.707360 | 507,249.01 | 31,642.55 | 0.12 |
| 359678AC3 | FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25 | | | | | 8.250000 | 15 Feb 2028 | | |
| | 800,000.000 | Local | | 96.960398 | 775,683.18 | 95.558350 | 764,466.80 | -11,216.38 | 0.21 |
| | | Base | | 96.960398 | 775,683.18 | 95.558350 | 764,466.80 | -11,216.38 | 0.18 |
| 36162JAC0 | GEO GROUP INC/THE SECURED 06/28 10.5 | | | | | 10.500000 | 30 Jun 2028 | | |
| | 630,000.000 | Local | | 96.913178 | 610,553.02 | 101.875000 | 641,812.50 | 31,259.48 | 0.17 |
| | | Base | | 96.913178 | 610,553.02 | 101.875000 | 641,812.50 | 31,259.48 | 0.15 |
| 36168QAN4 | GFL ENVIRONMENTAL INC COMPANY GUAR 144A 06/29 4.75 | | | | | 4.750000 | 15 Jun 2029 | | |
| | 1,400,000.000 | Local | | 91.479258 | 1,280,709.61 | 93.952070 | 1,315,328.98 | 34,619.37 | 0.36 |
| | | Base | | 91.479258 | 1,280,709.61 | 93.952070 | 1,315,328.98 | 34,619.37 | 0.30 |
| 36168QAQ7 | GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75 | | | | | 6.750000 | 15 Jan 2031 | | |
| | 520,000.000 | Local | | 100.918612 | 524,776.78 | 102.520500 | 533,106.60 | 8,329.82 | 0.14 |
| | | Base | | 100.918612 | 524,776.78 | 102.520500 | 533,106.60 | 8,329.82 | 0.12 |

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|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3623415P0 | GSAA HOME EQUITY TRUST GSAA 2006 2 1A2 | | | | | 5.983890 | 25 Dec 2035 | | |
| | 421,061.770 | Local | | 96.339898 | 405,650.48 | 89.173460 | 375,475.35 | -30,175.13 | 0.10 |
| Original Face: | 2,210,000.000 | Base | | 96.339898 | 405,650.48 | 89.173460 | 375,475.35 | -30,175.13 | 0.09 |
| 36250GAW5 | GS MORTGAGE SECURITIES TRUST GSMS 2015 GC30 C | | | | | 4.067913 | 10 May 2050 | | |
| | 820,000.000 | Local | | 87.674123 | 718,927.81 | 88.748130 | 727,734.67 | 8,806.86 | 0.20 |
| Original Face: | 820,000.000 | Base | | 87.674123 | 718,927.81 | 88.748130 | 727,734.67 | 8,806.86 | 0.17 |
| 36268NAA8 | BOOST NEWCO BORROWER LLC SR SECURED 144A 01/31 7.5 | | | | | 7.500000 | 15 Jan 2031 | | |
| | 1,610,000.000 | Local | | 99.511102 | 1,602,128.74 | 104.732700 | 1,686,196.47 | 84,067.73 | 0.46 |
| | | Base | | 99.511102 | 1,602,128.74 | 104.732700 | 1,686,196.47 | 84,067.73 | 0.39 |
| 36472TAA7 | GANNETT CO INC SR SECURED 144A 12/27 6 | | | | | 6.000000 | 01 Dec 2027 | | |
| | 198,000.000 | Local | | 97.089010 | 192,236.24 | 89.000000 | 176,220.00 | -16,016.24 | 0.05 |
| | | Base | | 97.089010 | 192,236.24 | 89.000000 | 176,220.00 | -16,016.24 | 0.04 |
| 37252KAR3 | GEO GROUP INC 2022 TRANCHE 1 TERM LOAN | | | | | | 23 Mar 2027 | | |
| | 529,554.610 | Local | | 101.493772 | 537,464.95 | 102.520800 | 542,903.62 | 5,438.67 | 0.15 |
| | | Base | | 101.493772 | 537,464.95 | 102.520800 | 542,903.62 | 5,438.67 | 0.12 |
| 37959JAB7 | GLOBAL TEL LINK 1ST LIEN TERM LOAN | | | | | | 29 Nov 2025 | | |
| | 249,153.470 | Local | | 99.376465 | 247,599.91 | 97.031200 | 241,756.60 | -5,843.31 | 0.07 |
| | | Base | | 99.376465 | 247,599.91 | 97.031200 | 241,756.60 | -5,843.31 | 0.06 |
| 37960JAA6 | GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5 | | | | | 6.500000 | 15 Sep 2024 | | |
| | 1,376,963.000 | Local | | 98.890060 | 1,361,679.53 | 94.594320 | 1,302,528.79 | -59,150.74 | 0.35 |
| | | Base | | 98.890060 | 1,361,679.53 | 94.594320 | 1,302,528.79 | -59,150.74 | 0.30 |
| 38138BAN0 | GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A D 144A | | | | | 8.429420 | 20 Apr 2030 | | |
| | 600,000.000 | Local | | 95.002948 | 570,017.69 | 100.054200 | 600,325.20 | 30,307.51 | 0.16 |
| Original Face: | 600,000.000 | Base | | 95.002948 | 570,017.69 | 100.054200 | 600,325.20 | 30,307.51 | 0.14 |
| 38179MAA4 | GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2023 66A A 144A | | | | | 7.274670 | 25 Apr 2036 | | |
| | 230,000.000 | Local | | 99.884291 | 229,733.87 | 100.726800 | 231,671.64 | 1,937.77 | 0.06 |
| Original Face: | 230,000.000 | Base | | 99.884291 | 229,733.87 | 100.726800 | 231,671.64 | 1,937.77 | 0.05 |
| 38378UGA9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA | | | | | | 20 Nov 2042 | | |
| | 23,842.430 | Local | | 0.000377 | 0.09 | 2.496440 | 595.21 | 595.12 | 0.00 |
| Original Face: | 300,000.000 | Base | | 0.000377 | 0.09 | 2.496440 | 595.21 | 595.12 | 0.00 |

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| 389376AZ7 | GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN | | | | | | 01 Dec 2028 | | |
| | 658,316.330 | Local | 97.169157 | 639,680.43 | 93.375000 | 614,702.87 | -24,977.56 | 0.17 | |
| | | Base | 97.169157 | 639,680.43 | 93.375000 | 614,702.87 | -24,977.56 | 0.14 | |
| 39808KAB3 | GREYSTON SELECT FINANCIAL LLC TERM LOAN B | | | | | | 16 Jun 2028 | | |
| | 789,723.040 | Local | 98.368116 | 776,835.68 | 99.500000 | 785,774.42 | 8,938.74 | 0.21 | |
| | | Base | 98.368116 | 776,835.68 | 99.500000 | 785,774.42 | 8,938.74 | 0.18 | |
| 39808MAJ2 | GREYSTONE COMMERCIAL REAL 03/41 1 | | | | | 10.662600 | 15 Mar 2041 | | |
| | 360,000.000 | Local | 99.750683 | 359,102.46 | 99.751220 | 359,104.39 | 1.93 | 0.10 | |
| | Original Face: 360,000.000 | Base | 99.750683 | 359,102.46 | 99.751220 | 359,104.39 | 1.93 | 0.08 | |
| 404030AJ7 | H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875 | | | | | 3.875000 | 15 Dec 2028 | | |
| | 530,000.000 | Local | 99.397449 | 526,806.48 | 91.539900 | 485,161.47 | -41,645.01 | 0.13 | |
| | | Base | 99.397449 | 526,806.48 | 91.539900 | 485,161.47 | -41,645.01 | 0.11 | |
| 404119AJ8 | HCA INC COMPANY GUAR 11/33 7.5 | | | | | 7.500000 | 06 Nov 2033 | | |
| | 270,000.000 | Local | 109.191541 | 294,817.16 | 111.972314 | 302,325.25 | 7,508.09 | 0.08 | |
| | | Base | 109.191541 | 294,817.16 | 111.972314 | 302,325.25 | 7,508.09 | 0.07 | |
| 40441LAG1 | HGI CRE CLO LTD HGI 2021 FL1 C 144A | | | | | 7.141150 | 16 Jun 2036 | | |
| | 450,000.000 | Local | 100.000000 | 450,000.00 | 95.953670 | 431,791.52 | -18,208.48 | 0.12 | |
| | Original Face: 450,000.000 | Base | 100.000000 | 450,000.00 | 95.953670 | 431,791.52 | -18,208.48 | 0.10 | |
| 41151PAP0 | HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B | | | | | | 19 Oct 2027 | | |
| | 624,141.410 | Local | 97.607039 | 609,205.95 | 99.901000 | 623,523.51 | 14,317.56 | 0.17 | |
| | | Base | 97.607039 | 609,205.95 | 99.901000 | 623,523.51 | 14,317.56 | 0.14 | |
| 41809JAA3 | KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75 | | | | | 7.750000 | 15 Jan 2028 | | |
| | 730,000.000 | Local | 99.346814 | 725,231.74 | 101.141000 | 738,329.30 | 13,097.56 | 0.20 | |
| | | Base | 99.346814 | 725,231.74 | 101.141000 | 738,329.30 | 13,097.56 | 0.17 | |
| 421300AM6 | HAYWARD INDUSTRIES INC 2022 TERM LOAN | | | | | | 30 May 2028 | | |
| | 414,750.060 | Local | 96.786156 | 401,420.64 | 100.062500 | 415,009.28 | 13,588.64 | 0.11 | |
| | | Base | 96.786156 | 401,420.64 | 100.062500 | 415,009.28 | 13,588.64 | 0.10 | |
| 431318AZ7 | HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25 | | | | | 6.250000 | 15 Apr 2032 | | |
| | 600,000.000 | Local | 100.000000 | 600,000.00 | 98.600900 | 591,605.40 | -8,394.60 | 0.16 | |
| | | Base | 100.000000 | 600,000.00 | 98.600900 | 591,605.40 | -8,394.60 | 0.14 | |

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WESTERN ASSET MANAGEMENT COMPANY
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| 431318BC7 | HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/33 8.375 | | | | | 8.375000 | 01 Nov 2033 | | |
| | 360,000.000 | Local | | 100.000000 | 360,000.00 | 108.426100 | 390,333.96 | 30,333.96 | 0.11 |
| | | Base | | 100.000000 | 360,000.00 | 108.426100 | 390,333.96 | 30,333.96 | 0.09 |
| 442722AB0 | HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/28 8.875 | | | | | 8.875000 | 15 Jul 2028 | | |
| | 380,000.000 | Local | | 100.000000 | 380,000.00 | 105.497700 | 400,891.26 | 20,891.26 | 0.11 |
| | | Base | | 100.000000 | 380,000.00 | 105.497700 | 400,891.26 | 20,891.26 | 0.09 |
| 443628AH5 | HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125 | | | | | 6.125000 | 01 Apr 2029 | | |
| | 800,000.000 | Local | | 103.063003 | 824,504.02 | 98.861270 | 790,890.16 | -33,613.86 | 0.21 |
| | | Base | | 103.063003 | 824,504.02 | 98.861270 | 790,890.16 | -33,613.86 | 0.18 |
| 44413EAF5 | HUDSON RIVER TRADING LLC 2021 TERM LOAN | | | | | | 20 Mar 2028 | | |
| | 830,495.010 | Local | | 99.371976 | 825,279.30 | 99.250000 | 824,266.30 | -1,013.00 | 0.22 |
| | | Base | | 99.371976 | 825,279.30 | 99.250000 | 824,266.30 | -1,013.00 | 0.19 |
| 45344LAC7 | CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25 | | | | | 9.250000 | 15 Feb 2028 | | |
| | 380,000.000 | Local | | 98.253092 | 373,361.75 | 105.603900 | 401,294.82 | 27,933.07 | 0.11 |
| | | Base | | 98.253092 | 373,361.75 | 105.603900 | 401,294.82 | 27,933.07 | 0.09 |
| 45344LAD5 | CRESCENT ENERGY FINANCE SR UNSECURED 144A 04/32 7.625 | | | | | 7.625000 | 01 Apr 2032 | | |
| | 400,000.000 | Local | | 100.000000 | 400,000.00 | 100.782086 | 403,128.34 | 3,128.34 | 0.11 |
| | | Base | | 100.000000 | 400,000.00 | 100.782086 | 403,128.34 | 3,128.34 | 0.09 |
| 45567YAN5 | MH SUB I LLC 2023 TERM LOAN | | | | | | 03 May 2028 | | |
| | 758,090.450 | Local | | 98.070882 | 743,465.99 | 99.250000 | 752,404.77 | 8,938.78 | 0.20 |
| | | Base | | 98.070882 | 743,465.99 | 99.250000 | 752,404.77 | 8,938.78 | 0.17 |
| 46115HAW7 | INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71 | | | | | 5.710000 | 15 Jan 2026 | | |
| | 370,000.000 | Local | | 97.859838 | 362,081.40 | 99.140970 | 366,821.59 | 4,740.19 | 0.10 |
| | | Base | | 97.859838 | 362,081.40 | 99.140970 | 366,821.59 | 4,740.19 | 0.08 |
| 46115HCF2 | INTESA SANPAOLO SPA 144A 11/53 7.8 | | | | | 7.800000 | 28 Nov 2053 | | |
| | 1,470,000.000 | Local | | 104.772480 | 1,540,155.46 | 113.658237 | 1,670,776.08 | 130,620.62 | 0.45 |
| | | Base | | 104.772480 | 1,540,155.46 | 113.658237 | 1,670,776.08 | 130,620.62 | 0.38 |
| 46124CAJ6 | ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL | | | | | | 17 Aug 2028 | | |
| | 348,214.280 | Local | | 100.227877 | 349,007.78 | 100.281200 | 349,193.46 | 185.68 | 0.09 |
| | | Base | | 100.227877 | 349,007.78 | 100.281200 | 349,193.46 | 185.68 | 0.08 |

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 46590KAK0 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 C | | | | 4.723300 | 15 Jan 2049 | | | |
| | | 100,000.000 | Local | 82.377180 | 82,377.18 | 89.358080 | 89,358.08 | 6,980.90 | 0.02 |
| Original Face: | | 100,000.000 | Base | 82.377180 | 82,377.18 | 89.358080 | 89,358.08 | 6,980.90 | 0.02 |
| 465965AC5 | JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75 | | | | 8.750000 | 15 Dec 2031 | | | |
| | | 400,000.000 | Local | 100.000000 | 400,000.00 | 103.358100 | 413,432.40 | 13,432.40 | 0.11 |
| | | | Base | 100.000000 | 400,000.00 | 103.358100 | 413,432.40 | 13,432.40 | 0.09 |
| 47077WAA6 | JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5 | | | | 4.500000 | 15 Nov 2029 | | | |
| | | 490,000.000 | Local | 100.521657 | 492,556.12 | 92.535580 | 453,424.34 | -39,131.78 | 0.12 |
| | | | Base | 100.521657 | 492,556.12 | 92.535580 | 453,424.34 | -39,131.78 | 0.10 |
| 482606AN0 | KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A | | | | 7.744480 | 15 Aug 2038 | | | |
| | | 843,124.720 | Local | 100.000000 | 843,124.72 | 96.074760 | 810,030.05 | -33,094.67 | 0.22 |
| Original Face: | | 850,000.000 | Base | 100.000000 | 843,124.72 | 96.074760 | 810,030.05 | -33,094.67 | 0.19 |
| 48275RAJ6 | KREF 2021 FL2 LTD KREF 2021 FL2 D 144A | | | | 7.639810 | 15 Feb 2039 | | | |
| | | 1,140,000.000 | Local | 100.000000 | 1,140,000.00 | 89.225060 | 1,017,165.68 | -122,834.32 | 0.27 |
| Original Face: | | 1,140,000.000 | Base | 100.000000 | 1,140,000.00 | 89.225060 | 1,017,165.68 | -122,834.32 | 0.23 |
| 48585JAJ9 | KATAYMA CLO LTD KTAMA 2023 1A D 144A | | | | 10.567810 | 20 Oct 2036 | | | |
| | | 670,000.000 | Local | 100.000000 | 670,000.00 | 101.432600 | 679,598.42 | 9,598.42 | 0.18 |
| Original Face: | | 670,000.000 | Base | 100.000000 | 670,000.00 | 101.432600 | 679,598.42 | 9,598.42 | 0.16 |
| 485862AG1 | KATAYMA CLO LTD KTAMA 2024 2A D 144A | | | | 1.000000 | 20 Apr 2037 | | | |
| | | 430,000.000 | Local | 100.000000 | 430,000.00 | 100.017300 | 430,074.39 | 74.39 | 0.12 |
| Original Face: | | 430,000.000 | Base | 100.000000 | 430,000.00 | 100.017300 | 430,074.39 | 74.39 | 0.10 |
| 48667QAN5 | KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75 | | | | 4.750000 | 19 Apr 2027 | | | |
| | | 400,000.000 | Local | 103.017963 | 412,071.85 | 97.370000 | 389,480.00 | -22,591.85 | 0.11 |
| | | | Base | 103.017963 | 412,071.85 | 97.370000 | 389,480.00 | -22,591.85 | 0.09 |
| 48668NAA9 | QAZAQGAZ NC JSC COMPANY GUAR 144A 09/27 4.375 | | | | 4.375000 | 26 Sep 2027 | | | |
| | | 340,000.000 | Local | 100.736374 | 342,503.67 | 93.982000 | 319,538.80 | -22,964.87 | 0.09 |
| | | | Base | 100.736374 | 342,503.67 | 93.982000 | 319,538.80 | -22,964.87 | 0.07 |
| 491798AM6 | REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75 | | | | 9.750000 | 16 Feb 2031 | | | |
| | | 1,080,000.000 | Local | 97.304076 | 1,050,884.02 | 102.307000 | 1,104,915.60 | 54,031.58 | 0.30 |
| Original Face: | | 1,080,000.000 | Base | 97.304076 | 1,050,884.02 | 102.307000 | 1,104,915.60 | 54,031.58 | 0.25 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 50205DAA7 | LHOME MORTGAGE TRUST LHOME 2024 RTL1 A1 144A | | | | | 7.017000 | 25 Jan 2029 | | |
| | 720,000.000 | Local | | 99.998397 | 719,988.46 | 100.387260 | 722,788.27 | 2,799.81 | 0.20 |
| Original Face: | 720,000.000 | Base | | 99.998397 | 719,988.46 | 100.387260 | 722,788.27 | 2,799.81 | 0.17 |
| 50205HAC4 | LRS HOLDINGS, LLC TERM LOAN B | | | | | | 31 Aug 2028 | | |
| | 619,413.280 | Local | | 99.725192 | 617,711.08 | 99.750000 | 617,864.75 | 153.67 | 0.17 |
| | | Base | | 99.725192 | 617,711.08 | 99.750000 | 617,864.75 | 153.67 | 0.14 |
| 50212YAD6 | LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4 | | | | | 4.000000 | 15 Mar 2029 | | |
| | 670,000.000 | Local | | 90.492515 | 606,299.85 | 91.982195 | 616,280.71 | 9,980.86 | 0.17 |
| | | Base | | 90.492515 | 606,299.85 | 91.982195 | 616,280.71 | 9,980.86 | 0.14 |
| 505742AP1 | LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75 | | | | | 4.750000 | 15 Jun 2029 | | |
| | 415,000.000 | Local | | 90.008388 | 373,534.81 | 90.936990 | 377,388.51 | 3,853.70 | 0.10 |
| | | Base | | 90.008388 | 373,534.81 | 90.936990 | 377,388.51 | 3,853.70 | 0.09 |
| 51207KAB5 | LAKESHORE LEARNING MATERIALS TERM LOAN | | | | | | 29 Sep 2028 | | |
| | 1,107,399.990 | Local | | 99.895731 | 1,106,245.31 | 99.812500 | 1,105,323.62 | -921.69 | 0.30 |
| | | Base | | 99.895731 | 1,106,245.31 | 99.812500 | 1,105,323.62 | -921.69 | 0.25 |
| 516806AK2 | VITAL ENERGY INC COMPANY GUAR 144A 04/32 7.875 | | | | | 7.875000 | 15 Apr 2032 | | |
| | 480,000.000 | Local | | 100.000000 | 480,000.00 | 101.687220 | 488,098.66 | 8,098.66 | 0.13 |
| | | Base | | 100.000000 | 480,000.00 | 101.687220 | 488,098.66 | 8,098.66 | 0.11 |
| 517834AG2 | LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2 | | | | | 3.200000 | 08 Aug 2024 | | |
| | 730,000.000 | Local | | 98.870771 | 721,756.63 | 98.893120 | 721,919.78 | 163.15 | 0.20 |
| | | Base | | 98.870771 | 721,756.63 | 98.893120 | 721,919.78 | 163.15 | 0.17 |
| 52474XAB1 | LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A | | | | | 3.250000 | 25 Jul 2061 | | |
| | 860,000.000 | Local | | 100.057450 | 860,494.07 | 92.354260 | 794,246.64 | -66,247.43 | 0.21 |
| Original Face: | 860,000.000 | Base | | 100.057450 | 860,494.07 | 92.354260 | 794,246.64 | -66,247.43 | 0.18 |
| 52475XAA2 | LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A | | | | | 2.250000 | 25 Jul 2067 | | |
| | 205,940.670 | Local | | 100.023424 | 205,988.91 | 96.534390 | 198,803.57 | -7,185.34 | 0.05 |
| Original Face: | 290,000.000 | Base | | 100.023424 | 205,988.91 | 96.534390 | 198,803.57 | -7,185.34 | 0.05 |
| 52476DAA5 | LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A | | | | | 1.750000 | 25 Apr 2061 | | |
| | 240,407.730 | Local | | 98.213493 | 236,112.83 | 96.954560 | 233,086.26 | -3,026.57 | 0.06 |
| Original Face: | 360,000.000 | Base | | 98.213493 | 236,112.83 | 96.954560 | 233,086.26 | -3,026.57 | 0.05 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 52476DAB3 | LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A | | | | | 3.500000 | 25 Apr 2061 | | |
| | 900,000.000 | Local | 100.066402 | 900,597.62 | 95.660810 | 860,947.29 | -39,650.33 | 0.23 | |
| Original Face: | 900,000.000 | Base | 100.066402 | 900,597.62 | 95.660810 | 860,947.29 | -39,650.33 | 0.20 | |
| 53219LAV1 | LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875 | | | | | 9.875000 | 15 Aug 2030 | | |
| | 1,070,000.000 | Local | 95.656363 | 1,023,523.08 | 104.585300 | 1,119,062.71 | 95,539.63 | 0.30 | |
| | | Base | 95.656363 | 1,023,523.08 | 104.585300 | 1,119,062.71 | 95,539.63 | 0.26 | |
| 53948LAB3 | LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A | | | | | 5.350000 | 20 Jun 2047 | | |
| | 361,319.430 | Local | 109.910865 | 397,129.31 | 89.406870 | 323,044.39 | -74,084.92 | 0.09 | |
| Original Face: | 610,000.000 | Base | 109.910865 | 397,129.31 | 89.406870 | 323,044.39 | -74,084.92 | 0.07 | |
| 542514HT4 | LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1 | | | | | 6.343890 | 25 Oct 2034 | | |
| | 222,277.490 | Local | 99.867252 | 221,982.42 | 95.867230 | 213,091.27 | -8,891.15 | 0.06 | |
| Original Face: | 1,270,000.000 | Base | 99.867252 | 221,982.42 | 95.867230 | 213,091.27 | -8,891.15 | 0.05 | |
| 542514KC7 | LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4 | | | | | 6.718890 | 25 Feb 2035 | | |
| | 532,065.760 | Local | 100.295928 | 533,640.29 | 97.454990 | 518,524.63 | -15,115.66 | 0.14 | |
| Original Face: | 890,000.000 | Base | 100.295928 | 533,640.29 | 97.454990 | 518,524.63 | -15,115.66 | 0.12 | |
| 552704AF5 | MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875 | | | | | 5.875000 | 01 Feb 2029 | | |
| | 920,000.000 | Local | 98.396543 | 905,248.20 | 98.310780 | 904,459.18 | -789.02 | 0.24 | |
| | | Base | 98.396543 | 905,248.20 | 98.310780 | 904,459.18 | -789.02 | 0.21 | |
| 55284JAL3 | MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A | | | | | 8.476320 | 19 Feb 2037 | | |
| | 1,310,000.000 | Local | 100.000000 | 1,310,000.00 | 92.984490 | 1,218,096.82 | -91,903.18 | 0.33 | |
| Original Face: | 1,310,000.000 | Base | 100.000000 | 1,310,000.00 | 92.984490 | 1,218,096.82 | -91,903.18 | 0.28 | |
| 55293AAN7 | MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A | | | | | 7.389480 | 15 May 2038 | | |
| | 728,000.000 | Local | 100.000000 | 728,000.00 | 98.562500 | 717,535.00 | -10,465.00 | 0.19 | |
| Original Face: | 910,000.000 | Base | 100.000000 | 728,000.00 | 98.562500 | 717,535.00 | -10,465.00 | 0.16 | |
| 553283AC6 | MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75 | | | | | 5.750000 | 01 Nov 2028 | | |
| | 150,000.000 | Local | 79.407940 | 119,111.91 | 78.863930 | 118,295.90 | -816.01 | 0.03 | |
| | | Base | 79.407940 | 119,111.91 | 78.863930 | 118,295.90 | -816.01 | 0.03 | |
| 55328HAK7 | MPH ACQUISITION HOLDINGS LLC 2021 TERM LOAN B | | | | | | 01 Sep 2028 | | |
| | 547,201.010 | Local | 96.305389 | 526,984.06 | 96.513900 | 528,125.04 | 1,140.98 | 0.14 | |
| | | Base | 96.305389 | 526,984.06 | 96.513900 | 528,125.04 | 1,140.98 | 0.12 | |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 55342UAG9 | MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25 | | | | | 5.250000 | 01 Aug 2026 | | |
| | 440,000.000 | Local | | 87.211168 | 383,729.14 | 92.153260 | 405,474.34 | 21,745.20 | 0.11 |
| | | Base | | 87.211168 | 383,729.14 | 92.153260 | 405,474.34 | 21,745.20 | 0.09 |
| 55342UAH7 | MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5 | | | | | 5.000000 | 15 Oct 2027 | | |
| | 420,000.000 | Local | | 79.472195 | 333,783.22 | 84.375000 | 354,375.00 | 20,591.78 | 0.10 |
| | | Base | | 79.472195 | 333,783.22 | 84.375000 | 354,375.00 | 20,591.78 | 0.08 |
| 55348UAS7 | MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A | | | | | 2.717520 | 15 Dec 2036 | | |
| | 890,000.000 | Local | | 99.600587 | 886,445.22 | 60.986900 | 542,783.41 | -343,661.81 | 0.15 |
| | Original Face: 890,000.000 | Base | | 99.600587 | 886,445.22 | 60.986900 | 542,783.41 | -343,661.81 | 0.12 |
| 55361AAZ7 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 C | | | | | 7.018210 | 15 Dec 2056 | | |
| | 370,000.000 | Local | | 99.449697 | 367,963.88 | 104.209220 | 385,574.11 | 17,610.23 | 0.10 |
| | Original Face: 370,000.000 | Base | | 99.449697 | 367,963.88 | 104.209220 | 385,574.11 | 17,610.23 | 0.09 |
| 55376CAD5 | MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 1 A4 | | | | | 5.472000 | 15 May 2056 | | |
| | 370,000.000 | Local | | 100.971105 | 373,593.09 | 102.755700 | 380,196.09 | 6,603.00 | 0.10 |
| | Original Face: 370,000.000 | Base | | 100.971105 | 373,593.09 | 102.755700 | 380,196.09 | 6,603.00 | 0.09 |
| 55910RAB9 | MCAFEE LLC 2021 USD TERM LOAN B | | | | | | 27 Jul 2028 | | |
| | 478,762.500 | Local | | 99.662141 | 477,144.96 | 58.250000 | 278,879.16 | -198,265.80 | 0.08 |
| | | Base | | 99.662141 | 477,144.96 | 58.250000 | 278,879.16 | -198,265.80 | 0.06 |
| 55916AAA2 | MICHAELS COS INC/THE SR SECURED 144A 05/28 5.25 | | | | | 5.250000 | 01 May 2028 | | |
| | 600,000.000 | Local | | 77.027705 | 462,166.23 | 85.244340 | 511,466.04 | 49,299.81 | 0.14 |
| | | Base | | 77.027705 | 462,166.23 | 85.244340 | 511,466.04 | 49,299.81 | 0.12 |
| 56608KAG8 | MARBLE POINT CLO LTD. MP14 2018 2A D 144A | | | | | 9.109420 | 20 Jan 2032 | | |
| | 900,000.000 | Local | | 94.471386 | 850,242.47 | 95.442000 | 858,978.00 | 8,735.53 | 0.23 |
| | Original Face: 900,000.000 | Base | | 94.471386 | 850,242.47 | 95.442000 | 858,978.00 | 8,735.53 | 0.20 |
| 570506AS4 | MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875 | | | | | 4.875000 | 01 Dec 2024 | | |
| | 260,000.000 | Local | | 100.097508 | 260,253.52 | 99.381463 | 258,391.80 | -1,861.72 | 0.07 |
| | | Base | | 100.097508 | 260,253.52 | 99.381463 | 258,391.80 | -1,861.72 | 0.06 |
| 57665RAG1 | MATCH GROUP HLD II LLC SR UNSECURED 144A 12/27 5 | | | | | 5.000000 | 15 Dec 2027 | | |
| | 280,000.000 | Local | | 95.238686 | 266,668.32 | 95.894430 | 268,504.40 | 1,836.08 | 0.07 |
| | | Base | | 95.238686 | 266,668.32 | 95.894430 | 268,504.40 | 1,836.08 | 0.06 |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

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|--------------------------------|---|---------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
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| 57776DAE3 | AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN | | | | | 15 Feb 2029 | | | |
| | | 1,483,147.070 | Local 99.634030 | 1,477,719.20 | 100.187500 | 1,485,927.97 | 8,208.77 | | 0.40 |
| | | | Base 99.634030 | 1,477,719.20 | 100.187500 | 1,485,927.97 | 8,208.77 | | 0.34 |
| 58403YAR7 | MED TRUST MED 2021 MDLN D 144A | | | | 7.439480 | 15 Nov 2038 | | | |
| | | 1,144,507.240 | Local 100.000000 | 1,144,507.24 | 99.625000 | 1,140,215.34 | -4,291.90 | | 0.31 |
| Original Face: | | 1,150,000.000 | Base 100.000000 | 1,144,507.24 | 99.625000 | 1,140,215.34 | -4,291.90 | | 0.26 |
| 58503UAC7 | MEDLINE BORROWER, LP USD TERM LOAN B | | | | | 23 Oct 2028 | | | |
| | | 0.010 | Local 13,700.000000 | 1.37 | 100.020800 | 0.01 | -1.36 | | 0.00 |
| | | | Base 13,700.000000 | 1.37 | 100.020800 | 0.01 | -1.36 | | 0.00 |
| 58503UAE3 | MEDLINE BORROWER LP 2024 TERM LOAN B | | | | | 23 Oct 2028 | | | |
| | | 340,000.000 | Local 100.000000 | 340,000.00 | 100.178600 | 340,607.24 | 607.24 | | 0.09 |
| | | | Base 100.000000 | 340,000.00 | 100.178600 | 340,607.24 | 607.24 | | 0.08 |
| 58506DAA6 | MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25 | | | | 6.250000 | 01 Apr 2029 | | | |
| | | 460,000.000 | Local 100.000000 | 460,000.00 | 100.537533 | 462,472.65 | 2,472.65 | | 0.12 |
| | | | Base 100.000000 | 460,000.00 | 100.537533 | 462,472.65 | 2,472.65 | | 0.11 |
| 58518N2A9 | MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875 | | | | 5.875000 | 18 May 2030 | | | |
| | | 590,000.000 | Local 115.556805 | 681,785.15 | 100.717400 | 594,232.66 | -87,552.49 | | 0.16 |
| | | | Base 115.556805 | 681,785.15 | 100.717400 | 594,232.66 | -87,552.49 | | 0.14 |
| 58547DAA7 | MELCO RESORTS FINANCE SR UNSECURED 144A 06/25 4.875 | | | | 4.875000 | 06 Jun 2025 | | | |
| | | 370,000.000 | Local 96.588508 | 357,377.48 | 97.607350 | 361,147.20 | 3,769.72 | | 0.10 |
| | | | Base 96.588508 | 357,377.48 | 97.607350 | 361,147.20 | 3,769.72 | | 0.08 |
| 58547DAD1 | MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375 | | | | 5.375000 | 04 Dec 2029 | | | |
| | | 980,000.000 | Local 100.775617 | 987,601.05 | 91.249320 | 894,243.34 | -93,357.71 | | 0.24 |
| | | | Base 100.775617 | 987,601.05 | 91.249320 | 894,243.34 | -93,357.71 | | 0.20 |
| 58733RAF9 | MERCADOLIBRE INC COMPANY GUAR 01/31 3.125 | | | | 3.125000 | 14 Jan 2031 | | | |
| | | 840,000.000 | Local 97.190996 | 816,404.37 | 83.708820 | 703,154.09 | -113,250.28 | | 0.19 |
| | | | Base 97.190996 | 816,404.37 | 83.708820 | 703,154.09 | -113,250.28 | | 0.16 |
| 59408UAB3 | MICHAELS COMPANIES, INC. 2021 TERM LOAN B | | | | | 15 Apr 2028 | | | |
| | | 119,386.180 | Local 86.955994 | 103,813.44 | 89.250000 | 106,552.17 | 2,738.73 | | 0.03 |
| | | | Base 86.955994 | 103,813.44 | 89.250000 | 106,552.17 | 2,738.73 | | 0.02 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 59567LAA2 | MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5 | | | | 6.500000 | 01 May 2028 | | |
| | | 520,000.000 | Local 100.000000 | 520,000.00 | 92.252052 | 479,710.67 | -40,289.33 | 0.13 |
| | | | Base 100.000000 | 520,000.00 | 92.252052 | 479,710.67 | -40,289.33 | 0.11 |
| 59801WAJ5 | MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A | | | | 9.455600 | 15 Jul 2029 | | |
| | | 750,000.000 | Local 99.935340 | 749,515.05 | 100.003900 | 750,029.25 | 514.20 | 0.20 |
| Original Face: | | 750,000.000 | Base 99.935340 | 749,515.05 | 100.003900 | 750,029.25 | 514.20 | 0.17 |
| 59909TAC8 | GAINWELL ACQUISITION CORP. TERM LOAN B | | | | | 01 Oct 2027 | | |
| | | 943,573.910 | Local 99.936789 | 942,977.47 | 95.531200 | 901,407.48 | -41,569.99 | 0.24 |
| | | | Base 99.936789 | 942,977.47 | 95.531200 | 901,407.48 | -41,569.99 | 0.21 |
| 59980MAJ0 | MILL CITY MORTGAGE TRUST MCMLT 2018 2 M3 144A | | | | 3.750000 | 25 May 2058 | | |
| | | 1,188,207.490 | Local 94.508472 | 1,122,956.74 | 89.321740 | 1,061,327.60 | -61,629.14 | 0.29 |
| Original Face: | | 1,190,000.000 | Base 94.508472 | 1,122,956.74 | 89.321740 | 1,061,327.60 | -61,629.14 | 0.24 |
| 59982WAA5 | MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A | | | | 4.340000 | 20 Mar 2043 | | |
| | | 368,527.760 | Local 99.526318 | 366,782.11 | 92.665780 | 341,499.12 | -25,282.99 | 0.09 |
| Original Face: | | 880,000.000 | Base 99.526318 | 366,782.11 | 92.665780 | 341,499.12 | -25,282.99 | 0.08 |
| 60337JAA4 | ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5 | | | | 6.500000 | 15 Feb 2030 | | |
| | | 590,000.000 | Local 98.697398 | 582,314.65 | 91.508180 | 539,898.26 | -42,416.39 | 0.15 |
| | | | Base 98.697398 | 582,314.65 | 91.508180 | 539,898.26 | -42,416.39 | 0.12 |
| 608328BH2 | MOHEGAN TRIBAL GAMING AU SECURED 144A 02/26 8 | | | | 8.000000 | 01 Feb 2026 | | |
| | | 1,176,000.000 | Local 94.581277 | 1,112,275.82 | 98.079000 | 1,153,409.04 | 41,133.22 | 0.31 |
| | | | Base 94.581277 | 1,112,275.82 | 98.079000 | 1,153,409.04 | 41,133.22 | 0.26 |
| 608328BJ8 | MOHEGAN TRIBAL GAMING AU COMPANY GUAR 144A 12/27 13.25 | | | | 13.250000 | 15 Dec 2027 | | |
| | | 30,000.000 | Local 96.992833 | 29,097.85 | 109.125000 | 32,737.50 | 3,639.65 | 0.01 |
| | | | Base 96.992833 | 29,097.85 | 109.125000 | 32,737.50 | 3,639.65 | 0.01 |
| 61691ABQ5 | MORGAN STANLEY CAPITAL I TRUST MSC 2015 UBS8 C | | | | 4.558855 | 15 Dec 2048 | | |
| | | 720,000.000 | Local 84.559885 | 608,831.17 | 86.999980 | 626,399.86 | 17,568.69 | 0.17 |
| Original Face: | | 720,000.000 | Base 84.559885 | 608,831.17 | 86.999980 | 626,399.86 | 17,568.69 | 0.14 |
| 61744CCH7 | MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1 | | | | 6.253890 | 25 Apr 2034 | | |
| | | 144,095.010 | Local 99.519532 | 143,402.68 | 98.361990 | 141,734.72 | -1,667.96 | 0.04 |
| Original Face: | | 610,000.000 | Base 99.519532 | 143,402.68 | 98.361990 | 141,734.72 | -1,667.96 | 0.03 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 61744CGD2 | MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1 | | | | | 6.343890 | 25 Aug 2034 | | |
| | 411,628.510 | Local | 99.420677 | 409,243.85 | 98.419610 | 405,123.17 | | -4,120.68 | 0.11 |
| Original Face: | 950,000.000 | Base | 99.420677 | 409,243.85 | 98.419610 | 405,123.17 | | -4,120.68 | 0.09 |
| 61771MAW0 | MORGAN STANLEY CAPITAL I TRUST MSC 2019 H7 A4 | | | | | 3.261000 | 15 Jul 2052 | | |
| | 190,000.000 | Local | 88.606116 | 168,351.62 | 90.648940 | 172,232.99 | | 3,881.37 | 0.05 |
| Original Face: | 190,000.000 | Base | 88.606116 | 168,351.62 | 90.648940 | 172,232.99 | | 3,881.37 | 0.04 |
| 62482BAB8 | MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25 | | | | | 5.250000 | 01 Oct 2029 | | |
| | 1,280,000.000 | Local | 86.217335 | 1,103,581.89 | 94.500650 | 1,209,608.32 | | 106,026.43 | 0.33 |
| | | Base | 86.217335 | 1,103,581.89 | 94.500650 | 1,209,608.32 | | 106,026.43 | 0.28 |
| 62547NAB5 | MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A | | | | | 8.684870 | 25 Oct 2049 | | |
| | 679,238.940 | Local | 100.609441 | 683,378.50 | 98.407060 | 668,419.07 | | -14,959.43 | 0.18 |
| Original Face: | 740,000.000 | Base | 100.609441 | 683,378.50 | 98.407060 | 668,419.07 | | -14,959.43 | 0.15 |
| 62548QAD3 | MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A | | | | | 9.184870 | 25 Mar 2050 | | |
| | 667,638.790 | Local | 103.409731 | 690,403.48 | 98.756470 | 659,336.50 | | -31,066.98 | 0.18 |
| Original Face: | 670,000.000 | Base | 103.409731 | 690,403.48 | 98.756470 | 659,336.50 | | -31,066.98 | 0.15 |
| 62886HBA8 | NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875 | | | | | 5.875000 | 15 Mar 2026 | | |
| | 650,000.000 | Local | 89.857908 | 584,076.40 | 98.671370 | 641,363.91 | | 57,287.51 | 0.17 |
| | | Base | 89.857908 | 584,076.40 | 98.671370 | 641,363.91 | | 57,287.51 | 0.15 |
| 62886HBN0 | NCL CORPORATION LTD SR SECURED 144A 01/29 8.125 | | | | | 8.125000 | 15 Jan 2029 | | |
| | 300,000.000 | Local | 100.000000 | 300,000.00 | 105.781901 | 317,345.70 | | 17,345.70 | 0.09 |
| | | Base | 100.000000 | 300,000.00 | 105.781901 | 317,345.70 | | 17,345.70 | 0.07 |
| 62955HAJ6 | NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A | | | | | 7.985480 | 15 Nov 2038 | | |
| | 1,460,000.000 | Local | 99.569829 | 1,453,719.51 | 72.980610 | 1,065,516.91 | | -388,202.60 | 0.29 |
| Original Face: | 1,460,000.000 | Base | 99.569829 | 1,453,719.51 | 72.980610 | 1,065,516.91 | | -388,202.60 | 0.24 |
| 629571AA8 | NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/26 7.25 | | | | | 7.250000 | 15 Jan 2026 | | |
| | 200,000.000 | Local | 97.062820 | 194,125.64 | 99.382500 | 198,765.00 | | 4,639.36 | 0.05 |
| | | Base | 97.062820 | 194,125.64 | 99.382500 | 198,765.00 | | 4,639.36 | 0.05 |
| 631704AF0 | NASSAU LTD NCC 2021 IA D 144A | | | | | 9.325600 | 26 Aug 2034 | | |
| | 1,250,000.000 | Local | 99.199873 | 1,239,998.41 | 98.883500 | 1,236,043.75 | | -3,954.66 | 0.33 |
| Original Face: | 1,250,000.000 | Base | 99.199873 | 1,239,998.41 | 98.883500 | 1,236,043.75 | | -3,954.66 | 0.28 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 64069JAF9 | NEPTUNE BIDCO US INC 2022 USD TERM LOAN A | | | | | | 11 Apr 2029 | | |
| | 913,100.000 | Local | | 87.688004 | 800,679.16 | 91.428600 | 834,834.55 | 34,155.39 | 0.23 |
| | | Base | | 87.688004 | 800,679.16 | 91.428600 | 834,834.55 | 34,155.39 | 0.19 |
| 64073KAA1 | NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625 | | | | | 6.625000 | 15 May 2025 | | |
| | 800,000.000 | Local | | 99.950234 | 799,601.87 | 99.998890 | 799,991.12 | 389.25 | 0.22 |
| | | Base | | 99.950234 | 799,601.87 | 99.998890 | 799,991.12 | 389.25 | 0.18 |
| 64130TBG9 | NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A | | | | | 8.525600 | 15 Jul 2034 | | |
| | 350,000.000 | Local | | 100.000000 | 350,000.00 | 100.086100 | 350,301.35 | 301.35 | 0.09 |
| Original Face: | 350,000.000 | Base | | 100.000000 | 350,000.00 | 100.086100 | 350,301.35 | 301.35 | 0.08 |
| 64131TAU8 | NEUBERGER BERMAN CLO LTD NEUB 2017 16SA DR 144A | | | | | 8.475600 | 15 Apr 2034 | | |
| | 500,000.000 | Local | | 91.288894 | 456,444.47 | 96.870100 | 484,350.50 | 27,906.03 | 0.13 |
| Original Face: | 500,000.000 | Base | | 91.288894 | 456,444.47 | 96.870100 | 484,350.50 | 27,906.03 | 0.11 |
| 64132JAU9 | NEUBERGER BERMAN CLO LTD NEUB 2019 31A DR 144A | | | | | 8.829420 | 20 Apr 2031 | | |
| | 410,000.000 | Local | | 99.771478 | 409,063.06 | 100.002900 | 410,011.89 | 948.83 | 0.11 |
| Original Face: | 410,000.000 | Base | | 99.771478 | 409,063.06 | 100.002900 | 410,011.89 | 948.83 | 0.09 |
| 64828GAD2 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A | | | | | 3.500000 | 25 Sep 2059 | | |
| | 286,798.060 | Local | | 102.046928 | 292,668.61 | 92.661890 | 265,752.50 | -26,916.11 | 0.07 |
| Original Face: | 690,000.000 | Base | | 102.046928 | 292,668.61 | 92.661890 | 265,752.50 | -26,916.11 | 0.06 |
| 64828MAA5 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A | | | | | 4.000000 | 25 Apr 2057 | | |
| | 199,431.590 | Local | | 102.269239 | 203,957.17 | 94.327230 | 188,118.29 | -15,838.88 | 0.05 |
| Original Face: | 970,000.000 | Base | | 102.269239 | 203,957.17 | 94.327230 | 188,118.29 | -15,838.88 | 0.04 |
| 64829CAD0 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A | | | | | 3.750000 | 28 May 2052 | | |
| | 89,810.050 | Local | | 100.103853 | 89,903.32 | 93.251990 | 83,749.66 | -6,153.66 | 0.02 |
| Original Face: | 1,050,000.000 | Base | | 100.103853 | 89,903.32 | 93.251990 | 83,749.66 | -6,153.66 | 0.02 |
| 64831UAC8 | NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A3 144A | | | | | 5.000000 | 25 Jun 2062 | | |
| | 765,221.490 | Local | | 96.853898 | 741,146.84 | 94.305140 | 721,643.20 | -19,503.64 | 0.19 |
| Original Face: | 889,000.000 | Base | | 96.853898 | 741,146.84 | 94.305140 | 721,643.20 | -19,503.64 | 0.17 |
| 651229AW6 | NEWELL BRANDS INC SR UNSECURED 04/26 5.2 | | | | | 5.200000 | 01 Apr 2026 | | |
| | 1,070,000.000 | Local | | 95.913497 | 1,026,274.42 | 98.286130 | 1,051,661.59 | 25,387.17 | 0.28 |
| | | Base | | 95.913497 | 1,026,274.42 | 98.286130 | 1,051,661.59 | 25,387.17 | 0.24 |

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|--------------------------------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 651229BC9 | NEWELL BRANDS INC SR UNSECURED 09/27 6.375 | | | | 6.375000 | 15 Sep 2027 | | | |
| | | 130,000.000 | Local | 98.681362 | 128,285.77 | 98.253766 | 127,729.90 | -555.87 | 0.03 |
| | | | Base | 98.681362 | 128,285.77 | 98.253766 | 127,729.90 | -555.87 | 0.03 |
| 652935AA5 | NEXT.E.GO MOBILE SE SR SECURED 144A 06/27 9.75 | | | | 9.750000 | 30 Jun 2027 | | | |
| | | 710,000.000 | Local | 99.370263 | 705,528.87 | 100.000000 | 710,000.00 | 4,471.13 | 0.19 |
| | | | Base | 99.370263 | 705,528.87 | 100.000000 | 710,000.00 | 4,471.13 | 0.16 |
| 65343HAA9 | NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625 | | | | 5.625000 | 15 Jul 2027 | | | |
| | | 500,000.000 | Local | 97.371002 | 486,855.01 | 95.984000 | 479,920.00 | -6,935.01 | 0.13 |
| | | | Base | 97.371002 | 486,855.01 | 95.984000 | 479,920.00 | -6,935.01 | 0.11 |
| 65343UAF9 | NEXUS BUYER LLC 2023 TERM LOAN B2 | | | | | 13 Dec 2028 | | | |
| | | 1,120,000.000 | Local | 97.378618 | 1,090,640.52 | 98.958300 | 1,108,332.96 | 17,692.44 | 0.30 |
| | | | Base | 97.378618 | 1,090,640.52 | 98.958300 | 1,108,332.96 | 17,692.44 | 0.25 |
| 65505PAA5 | NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8 | | | | 8.000000 | 15 Apr 2030 | | | |
| | | 410,000.000 | Local | 100.301063 | 411,234.36 | 104.213000 | 427,273.30 | 16,038.94 | 0.12 |
| | | | Base | 100.301063 | 411,234.36 | 104.213000 | 427,273.30 | 16,038.94 | 0.10 |
| 65538PAE8 | NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4 | | | | 6.638000 | 25 Mar 2047 | | | |
| | | 185,782.100 | Local | 100.606781 | 186,909.39 | 94.223930 | 175,051.20 | -11,858.19 | 0.05 |
| | | Original Face: 1,280,000.000 | Base | 100.606781 | 186,909.39 | 94.223930 | 175,051.20 | -11,858.19 | 0.04 |
| 665531AG4 | NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8.125 | | | | 8.125000 | 01 Mar 2028 | | | |
| | | 870,000.000 | Local | 102.301253 | 890,020.90 | 101.517900 | 883,205.73 | -6,815.17 | 0.24 |
| | | | Base | 102.301253 | 890,020.90 | 101.517900 | 883,205.73 | -6,815.17 | 0.20 |
| 66727WAA0 | NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125 | | | | 7.125000 | 01 Nov 2022 | | | |
| | | 780,000.000 | Local | 78.765936 | 614,374.30 | 0.001000 | 7.80 | -614,366.50 | 0.00 |
| | | | Base | 78.765936 | 614,374.30 | 0.001000 | 7.80 | -614,366.50 | 0.00 |
| 668771AL2 | GEN DIGITAL INC COMPANY GUAR 144A 09/30 7.125 | | | | 7.125000 | 30 Sep 2030 | | | |
| | | 400,000.000 | Local | 99.372383 | 397,489.53 | 102.751100 | 411,004.40 | 13,514.87 | 0.11 |
| | | | Base | 99.372383 | 397,489.53 | 102.751100 | 411,004.40 | 13,514.87 | 0.09 |
| 67110DBL0 | OCP CLO LTD OCP 2016 11A DR2 144A | | | | 9.021180 | 26 Apr 2036 | | | |
| | | 360,000.000 | Local | 100.000000 | 360,000.00 | 100.092800 | 360,334.08 | 334.08 | 0.10 |
| | | Original Face: 360,000.000 | Base | 100.000000 | 360,000.00 | 100.092800 | 360,334.08 | 334.08 | 0.08 |

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| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 67116VAA9 | ONSLow BAY FINANCIAL LLC OBX 2022 NQM6 A1 144A | | | | 4.700000 | 25 Jul 2062 | | | |
| | | 943,243.990 | Local | 98.973061 | 933,557.45 | 97.398830 | 918,708.61 | -14,848.84 | 0.25 |
| Original Face: | | 1,100,000.000 | Base | 98.973061 | 933,557.45 | 97.398830 | 918,708.61 | -14,848.84 | 0.21 |
| 674215AL2 | CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375 | | | | 6.375000 | 01 Jun 2026 | | | |
| | | 1,200,000.000 | Local | 100.517345 | 1,206,208.14 | 100.407700 | 1,204,892.40 | -1,315.74 | 0.33 |
| | | | Base | 100.517345 | 1,206,208.14 | 100.407700 | 1,204,892.40 | -1,315.74 | 0.28 |
| 674599CW3 | OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9 | | | | 2.900000 | 15 Aug 2024 | | | |
| | | 620,000.000 | Local | 98.941319 | 613,436.18 | 98.808930 | 612,615.37 | -820.81 | 0.17 |
| | | | Base | 98.941319 | 613,436.18 | 98.808930 | 612,615.37 | -820.81 | 0.14 |
| 674599CY9 | OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4 | | | | 4.400000 | 15 Aug 2049 | | | |
| | | 120,000.000 | Local | 77.613842 | 93,136.61 | 75.511220 | 90,613.46 | -2,523.15 | 0.02 |
| | | | Base | 77.613842 | 93,136.61 | 75.511220 | 90,613.46 | -2,523.15 | 0.02 |
| 674599DF9 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45 | | | | 6.450000 | 15 Sep 2036 | | | |
| | | 1,360,000.000 | Local | 101.852374 | 1,385,192.29 | 106.659900 | 1,450,574.64 | 65,382.35 | 0.39 |
| | | | Base | 101.852374 | 1,385,192.29 | 106.659900 | 1,450,574.64 | 65,382.35 | 0.33 |
| 674599DH5 | OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95 | | | | 7.950000 | 15 Jun 2039 | | | |
| | | 970,000.000 | Local | 112.306488 | 1,089,372.93 | 117.277200 | 1,137,588.84 | 48,215.91 | 0.31 |
| | | | Base | 112.306488 | 1,089,372.93 | 117.277200 | 1,137,588.84 | 48,215.91 | 0.26 |
| 674599DR3 | OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15 | | | | 7.150000 | 15 May 2028 | | | |
| | | 1,070,000.000 | Local | 103.778515 | 1,110,430.11 | 105.103000 | 1,124,602.10 | 14,171.99 | 0.30 |
| | | | Base | 103.778515 | 1,110,430.11 | 105.103000 | 1,124,602.10 | 14,171.99 | 0.26 |
| 67515JAA3 | OCEAN TRAILS CLO OCTR 2023 14A A1 144A | | | | 7.317810 | 20 Jan 2035 | | | |
| | | 990,000.000 | Local | 100.000000 | 990,000.00 | 100.491400 | 994,864.86 | 4,864.86 | 0.27 |
| Original Face: | | 990,000.000 | Base | 100.000000 | 990,000.00 | 100.491400 | 994,864.86 | 4,864.86 | 0.23 |
| 67516CAU3 | OCEAN TRAILS CLO OCTR 2020 10A DR 144A | | | | 9.295600 | 15 Oct 2034 | | | |
| | | 580,000.000 | Local | 99.186084 | 575,279.29 | 98.320100 | 570,256.58 | -5,022.71 | 0.15 |
| Original Face: | | 580,000.000 | Base | 99.186084 | 575,279.29 | 98.320100 | 570,256.58 | -5,022.71 | 0.13 |
| 67573CAL3 | OCTAGON INVESTMENT PARTNERS 32 OCT32 2017 1A D 144A | | | | 8.975600 | 15 Jul 2029 | | | |
| | | 500,000.000 | Local | 99.975778 | 499,878.89 | 100.001200 | 500,006.00 | 127.11 | 0.14 |
| Original Face: | | 500,000.000 | Base | 99.975778 | 499,878.89 | 100.001200 | 500,006.00 | 127.11 | 0.11 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 67591TAJ9 | OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A | | | | | 8.179420 | 20 Jan 2031 | | |
| | 850,000.000 | Local | | 97.782814 | 831,153.92 | 97.630000 | 829,855.00 | -1,298.92 | 0.22 |
| Original Face: | 850,000.000 | Base | | 97.782814 | 831,153.92 | 97.630000 | 829,855.00 | -1,298.92 | 0.19 |
| 68250XAB7 | 19TH HOLDINGS GOLF LLC 2022 TERM LOAN B | | | | | | 07 Feb 2029 | | |
| | 741,156.670 | Local | | 99.640730 | 738,493.92 | 97.437500 | 722,164.53 | -16,329.39 | 0.20 |
| | | Base | | 99.640730 | 738,493.92 | 97.437500 | 722,164.53 | -16,329.39 | 0.17 |
| 68404LAA0 | OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375 | | | | | 4.375000 | 31 Oct 2029 | | |
| | 1,010,000.000 | Local | | 93.577715 | 945,134.92 | 91.743850 | 926,612.89 | -18,522.03 | 0.25 |
| | | Base | | 93.577715 | 945,134.92 | 91.743850 | 926,612.89 | -18,522.03 | 0.21 |
| 69291HAA3 | PECF USS INTERMEDIATE HO SR UNSECURED 144A 11/29 8 | | | | | 8.000000 | 15 Nov 2029 | | |
| | 940,000.000 | Local | | 52.320250 | 491,810.35 | 52.521198 | 493,699.26 | 1,888.91 | 0.13 |
| | | Base | | 52.320250 | 491,810.35 | 52.521198 | 493,699.26 | 1,888.91 | 0.11 |
| 69291LAB2 | PECF USS INTERMEDIATE HLDG III TERM LOAN B | | | | | | 15 Dec 2028 | | |
| | 1,009,400.000 | Local | | 100.148207 | 1,010,896.00 | 75.750000 | 764,620.50 | -246,275.50 | 0.21 |
| | | Base | | 100.148207 | 1,010,896.00 | 75.750000 | 764,620.50 | -246,275.50 | 0.18 |
| 693475BJ3 | PNC FINANCIAL SERVICES SR UNSECURED 10/33 VAR | | | | | 6.037000 | 28 Oct 2033 | | |
| | 210,000.000 | Local | | 104.384305 | 219,207.04 | 103.454906 | 217,255.30 | -1,951.74 | 0.06 |
| | | Base | | 104.384305 | 219,207.04 | 103.454906 | 217,255.30 | -1,951.74 | 0.05 |
| 693475BM6 | PNC FINANCIAL SERVICES SR UNSECURED 01/34 VAR | | | | | 5.068000 | 24 Jan 2034 | | |
| | 220,000.000 | Local | | 97.914873 | 215,412.72 | 96.920145 | 213,224.32 | -2,188.40 | 0.06 |
| | | Base | | 97.914873 | 215,412.72 | 96.920145 | 213,224.32 | -2,188.40 | 0.05 |
| 69349MAA4 | PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A | | | | | 9.135850 | 27 Nov 2031 | | |
| | 313,924.230 | Local | | 100.253052 | 314,718.62 | 100.095600 | 314,224.34 | -494.28 | 0.08 |
| | | Base | | 100.253052 | 314,718.62 | 100.095600 | 314,224.34 | -494.28 | 0.07 |
| 69356MAA4 | PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5 | | | | | 9.500000 | 01 Oct 2028 | | |
| | 2,230,000.000 | Local | | 97.993417 | 2,185,253.20 | 102.069600 | 2,276,152.08 | 90,898.88 | 0.61 |
| | | Base | | 97.993417 | 2,185,253.20 | 102.069600 | 2,276,152.08 | 90,898.88 | 0.52 |
| 69361JAA4 | PRKCM TRUST PRKCM 2021 AFC2 A1 144A | | | | | 2.071000 | 25 Nov 2056 | | |
| | 234,812.820 | Local | | 99.999685 | 234,812.08 | 84.745910 | 198,994.26 | -35,817.82 | 0.05 |
| Original Face: | 290,000.000 | Base | | 99.999685 | 234,812.08 | 84.745910 | 198,994.26 | -35,817.82 | 0.05 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 69690CAU7 | PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 3A CR 144A | | | | 8.320500 | 15 Apr 2031 | | |
| | | 580,000.000 | Local 100.000000 | 580,000.00 | 99.998600 | 579,991.88 | -8.12 | 0.16 |
| Original Face: | | 580,000.000 | Base 100.000000 | 580,000.00 | 99.998600 | 579,991.88 | -8.12 | 0.13 |
| 700677AR8 | PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625 | | | | 6.625000 | 15 Apr 2027 | | |
| | | 790,000.000 | Local 92.925378 | 734,110.49 | 93.558370 | 739,111.12 | 5,000.63 | 0.20 |
| | | | Base 92.925378 | 734,110.49 | 93.558370 | 739,111.12 | 5,000.63 | 0.17 |
| 71360HAB3 | PERATON CORP TERM LOAN B | | | | | 01 Feb 2028 | | |
| | | 1,224,655.000 | Local 99.695948 | 1,220,931.41 | 99.785700 | 1,222,030.56 | 1,099.15 | 0.33 |
| | | | Base 99.695948 | 1,220,931.41 | 99.785700 | 1,222,030.56 | 1,099.15 | 0.28 |
| 71360HAG2 | PERATON CORP 2ND LIEN TERM LOAN B1 | | | | | 01 Feb 2029 | | |
| | | 744,044.900 | Local 98.942412 | 736,175.97 | 100.150000 | 745,160.97 | 8,985.00 | 0.20 |
| | | | Base 98.942412 | 736,175.97 | 100.150000 | 745,160.97 | 8,985.00 | 0.17 |
| 71424VAA8 | PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7 | | | | 7.000000 | 15 Jan 2032 | | |
| | | 300,000.000 | Local 99.514170 | 298,542.51 | 103.739200 | 311,217.60 | 12,675.09 | 0.08 |
| | | | Base 99.514170 | 298,542.51 | 103.739200 | 311,217.60 | 12,675.09 | 0.07 |
| 71647NAN9 | PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85 | | | | 6.850000 | 31 Dec 2099 | | |
| | | 200,000.000 | Local 83.980455 | 167,960.91 | 92.838560 | 185,677.12 | 17,716.21 | 0.05 |
| | | | Base 83.980455 | 167,960.91 | 92.838560 | 185,677.12 | 17,716.21 | 0.04 |
| 71913BAJ1 | PHOENIX GUARANTOR INC. 2024 TERM LOAN | | | | | 21 Feb 2031 | | |
| | | 516,167.430 | Local 99.007952 | 511,046.80 | 98.609400 | 508,989.61 | -2,057.19 | 0.14 |
| | | | Base 99.007952 | 511,046.80 | 98.609400 | 508,989.61 | -2,057.19 | 0.12 |
| 72353PAA4 | PIONEER AIRCRAFT FINANCE LIMIT PION 2019 1 A 144A | | | | 3.967000 | 15 Jun 2044 | | |
| | | 690,537.080 | Local 87.660066 | 605,325.26 | 92.501000 | 638,753.70 | 33,428.44 | 0.17 |
| Original Face: | | 1,000,000.000 | Base 87.660066 | 605,325.26 | 92.501000 | 638,753.70 | 33,428.44 | 0.15 |
| 726503AE5 | PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR | | | | 9.678600 | 31 Dec 2099 | | |
| | | 650,000.000 | Local 86.816689 | 564,308.48 | 99.360360 | 645,842.34 | 81,533.86 | 0.17 |
| | | | Base 86.816689 | 564,308.48 | 99.360360 | 645,842.34 | 81,533.86 | 0.15 |
| 72751PAC8 | PLANVIEW PARENT INC TERM LOAN | | | | | 17 Dec 2027 | | |
| | | 851,334.110 | Local 96.009960 | 817,365.54 | 99.425000 | 846,438.94 | 29,073.40 | 0.23 |
| | | | Base 96.009960 | 817,365.54 | 99.425000 | 846,438.94 | 29,073.40 | 0.19 |

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 73052VAJ4 | POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A | | | | | 8.379420 | 20 Jul 2034 | | |
| | 850,000.000 | Local | | 100.000000 | 850,000.00 | 99.171200 | 842,955.20 | -7,044.80 | 0.23 |
| Original Face: | 850,000.000 | Base | | 100.000000 | 850,000.00 | 99.171200 | 842,955.20 | -7,044.80 | 0.19 |
| 74028HAE5 | PRECISION MEDICINE GROUP LLC 2021 TERM LOAN | | | | | | 18 Nov 2027 | | |
| | 874,524.140 | Local | | 99.226538 | 867,760.03 | 98.666700 | 862,864.11 | -4,895.92 | 0.23 |
| | | Base | | 99.226538 | 867,760.03 | 98.666700 | 862,864.11 | -4,895.92 | 0.20 |
| 74049LAP6 | WESTERN DENTAL SERVICES INC. 2021 TERM LOAN B | | | | | | 18 Aug 2028 | | |
| | 1,862,000.000 | Local | | 99.650072 | 1,855,484.34 | 60.250000 | 1,121,855.00 | -733,629.34 | 0.30 |
| | | Base | | 99.650072 | 1,855,484.34 | 60.250000 | 1,121,855.00 | -733,629.34 | 0.26 |
| 74339DAH1 | PROJECT ALPHA INTERMEDIATE 2023 1ST LIEN TERM LOAN B | | | | | | 28 Oct 2030 | | |
| | 600,000.000 | Local | | 98.084025 | 588,504.15 | 100.416700 | 602,500.20 | 13,996.05 | 0.16 |
| | | Base | | 98.084025 | 588,504.15 | 100.416700 | 602,500.20 | 13,996.05 | 0.14 |
| 74339VAB4 | CLOUDERA, INC. 2021 TERM LOAN | | | | | | 08 Oct 2028 | | |
| | 1,006,944.560 | Local | | 99.189653 | 998,784.82 | 99.375000 | 1,000,651.16 | 1,866.34 | 0.27 |
| | | Base | | 99.189653 | 998,784.82 | 99.375000 | 1,000,651.16 | 1,866.34 | 0.23 |
| 74339VAE8 | CLOUDERA, INC. 2021 2ND LIEN TERM LOAN | | | | | | 08 Oct 2029 | | |
| | 200,000.000 | Local | | 99.611325 | 199,222.65 | 99.000000 | 198,000.00 | -1,222.65 | 0.05 |
| | | Base | | 99.611325 | 199,222.65 | 99.000000 | 198,000.00 | -1,222.65 | 0.05 |
| 74365PAF5 | PROSUS NV SR UNSECURED 144A 07/31 3.061 | | | | | 3.061000 | 13 Jul 2031 | | |
| | 750,000.000 | Local | | 100.000000 | 750,000.00 | 81.371900 | 610,289.25 | -139,710.75 | 0.16 |
| | | Base | | 100.000000 | 750,000.00 | 81.371900 | 610,289.25 | -139,710.75 | 0.14 |
| 747262AU7 | QVC INC SR SECURED 02/25 4.45 | | | | | 4.450000 | 15 Feb 2025 | | |
| | 1,280,000.000 | Local | | 95.886452 | 1,227,346.59 | 96.876472 | 1,240,018.84 | 12,672.25 | 0.34 |
| | | Base | | 95.886452 | 1,227,346.59 | 96.876472 | 1,240,018.84 | 12,672.25 | 0.28 |
| 74839XAH2 | QUIKRETE HOLDINGS, INC. 2023 TERM LOAN B | | | | | | 19 Mar 2029 | | |
| | 387,050.520 | Local | | 99.314317 | 384,396.58 | 100.056800 | 387,270.36 | 2,873.78 | 0.10 |
| | | Base | | 99.314317 | 384,396.58 | 100.056800 | 387,270.36 | 2,873.78 | 0.09 |
| 74971KAM7 | R R DONNELLEY + SONS COMPANY 2023 TERM LOAN B | | | | | | 22 Mar 2028 | | |
| | 834,159.170 | Local | | 97.015986 | 809,267.74 | 100.687500 | 839,894.01 | 30,626.27 | 0.23 |
| | | Base | | 97.015986 | 809,267.74 | 100.687500 | 839,894.01 | 30,626.27 | 0.19 |

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| 75008WAA1 | RACKSPACE FINANCE LLC SR SECURED 144A 05/28 3.5 | | | | 3.500000 | 15 May 2028 | | | |
| | | 304,200.000 | Local | 53.792071 | 163,635.48 | 50.500000 | 153,621.00 | -10,014.48 | 0.04 |
| | | | Base | 53.792071 | 163,635.48 | 50.500000 | 153,621.00 | -10,014.48 | 0.04 |
| 750099AG8 | RAD CLO LTD RAD 2023 21A D 144A | | | | 9.774330 | 25 Jan 2033 | | | |
| | | 350,000.000 | Local | 100.000000 | 350,000.00 | 100.184600 | 350,646.10 | 646.10 | 0.09 |
| | | Original Face: 350,000.000 | Base | 100.000000 | 350,000.00 | 100.184600 | 350,646.10 | 646.10 | 0.08 |
| 75281ABJ7 | RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25 | | | | 8.250000 | 15 Jan 2029 | | | |
| | | 1,000,000.000 | Local | 103.838875 | 1,038,388.75 | 104.010700 | 1,040,107.00 | 1,718.25 | 0.28 |
| | | | Base | 103.838875 | 1,038,388.75 | 104.010700 | 1,040,107.00 | 1,718.25 | 0.24 |
| 75281ABK4 | RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75 | | | | 4.750000 | 15 Feb 2030 | | | |
| | | 700,000.000 | Local | 89.590351 | 627,132.46 | 93.246780 | 652,727.46 | 25,595.00 | 0.18 |
| | | | Base | 89.590351 | 627,132.46 | 93.246780 | 652,727.46 | 25,595.00 | 0.15 |
| 75774EAG0 | REDSTONE HOLDCO 2 LP 2021 TERM LOAN | | | | | 27 Apr 2028 | | | |
| | | 709,377.450 | Local | 99.546446 | 706,160.04 | 82.300000 | 583,817.64 | -122,342.40 | 0.16 |
| | | | Base | 99.546446 | 706,160.04 | 82.300000 | 583,817.64 | -122,342.40 | 0.13 |
| 75915TAG7 | LIFEPOINT HEALTH, INC. 2023 TERM LOAN B | | | | | 16 Nov 2028 | | | |
| | | 1,212,669.150 | Local | 96.181145 | 1,166,359.07 | 100.150000 | 1,214,488.15 | 48,129.08 | 0.33 |
| | | | Base | 96.181145 | 1,166,359.07 | 100.150000 | 1,214,488.15 | 48,129.08 | 0.28 |
| 75973VAC0 | RENEW FINANCIAL RENEW 2024 1A B 144A | | | | 9.001000 | 20 Nov 2059 | | | |
| | | 370,000.000 | Local | 99.999919 | 369,999.70 | 100.806000 | 372,982.20 | 2,982.50 | 0.10 |
| | | Original Face: 370,000.000 | Base | 99.999919 | 369,999.70 | 100.806000 | 372,982.20 | 2,982.50 | 0.09 |
| 76119DAA7 | RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A | | | | 2.913000 | 25 May 2059 | | | |
| | | 4,668.260 | Local | 100.236705 | 4,679.31 | 99.147220 | 4,628.45 | -50.86 | 0.00 |
| | | Original Face: 840,000.000 | Base | 100.236705 | 4,679.31 | 99.147220 | 4,628.45 | -50.86 | 0.00 |
| 76243NAJ5 | RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A | | | | 10.076670 | 19 Jan 2037 | | | |
| | | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 93.507840 | 1,402,617.60 | -97,382.40 | 0.38 |
| | | Original Face: 1,500,000.000 | Base | 100.000000 | 1,500,000.00 | 93.507840 | 1,402,617.60 | -97,382.40 | 0.32 |
| 77313LAB9 | ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4 | | | | 4.000000 | 15 Oct 2033 | | | |
| | | 1,450,000.000 | Local | 79.070326 | 1,146,519.73 | 84.705710 | 1,228,232.80 | 81,713.07 | 0.33 |
| | | | Base | 79.070326 | 1,146,519.73 | 84.705710 | 1,228,232.80 | 81,713.07 | 0.28 |

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|--------------------------------|--|-------------|------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 77340RAD9 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/38 7.5 | | | | | | 7.500000 | 15 Jul 2038 | | |
| | 550,000.000 | Local | | 101.744693 | 559,595.81 | 102.487100 | 563,679.05 | 4,083.24 | 0.15 | |
| | | Base | | 101.744693 | 559,595.81 | 102.487100 | 563,679.05 | 4,083.24 | 0.13 | |
| 780153BH4 | ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25 | | | | | | 4.250000 | 01 Jul 2026 | | |
| | 370,000.000 | Local | | 94.379711 | 349,204.93 | 96.514340 | 357,103.06 | 7,898.13 | 0.10 | |
| | | Base | | 94.379711 | 349,204.93 | 96.514340 | 357,103.06 | 7,898.13 | 0.08 | |
| 780153BJ0 | ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5 | | | | | | 5.500000 | 31 Aug 2026 | | |
| | 360,000.000 | Local | | 95.593328 | 344,135.98 | 99.141980 | 356,911.13 | 12,775.15 | 0.10 | |
| | | Base | | 95.593328 | 344,135.98 | 99.141980 | 356,911.13 | 12,775.15 | 0.08 | |
| 780153BR2 | ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/29 9.25 | | | | | | 9.250000 | 15 Jan 2029 | | |
| | 330,000.000 | Local | | 104.895452 | 346,154.99 | 107.157800 | 353,620.74 | 7,465.75 | 0.10 | |
| | | Base | | 104.895452 | 346,154.99 | 107.157800 | 353,620.74 | 7,465.75 | 0.08 | |
| 780153BS0 | ROYAL CARIBBEAN CRUISES SR SECURED 144A 01/29 8.25 | | | | | | 8.250000 | 15 Jan 2029 | | |
| | 700,000.000 | Local | | 102.312929 | 716,190.50 | 105.884700 | 741,192.90 | 25,002.40 | 0.20 | |
| | | Base | | 102.312929 | 716,190.50 | 105.884700 | 741,192.90 | 25,002.40 | 0.17 | |
| 780153BU5 | ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25 | | | | | | 6.250000 | 15 Mar 2032 | | |
| | 250,000.000 | Local | | 100.258908 | 250,647.27 | 100.852788 | 252,131.97 | 1,484.70 | 0.07 | |
| | | Base | | 100.258908 | 250,647.27 | 100.852788 | 252,131.97 | 1,484.70 | 0.06 | |
| 78350LAZ8 | RYAN, LLC TERM LOAN | | | | | | | 14 Nov 2030 | | |
| | 790,000.000 | Local | | 98.074208 | 774,786.24 | 100.437500 | 793,456.25 | 18,670.01 | 0.21 | |
| | | Base | | 98.074208 | 774,786.24 | 100.437500 | 793,456.25 | 18,670.01 | 0.18 | |
| 78419CAC8 | SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 A3 | | | | | | 2.779000 | 10 Oct 2048 | | |
| | 180,000.000 | Local | | 92.610294 | 166,698.53 | 95.407520 | 171,733.54 | 5,035.01 | 0.05 | |
| | Original Face: | 180,000.000 | Base | 92.610294 | 166,698.53 | 95.407520 | 171,733.54 | 5,035.01 | 0.04 | |
| 78432WAA1 | SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 A 144A | | | | | | 6.589480 | 15 May 2038 | | |
| | 610,000.000 | Local | | 96.330351 | 587,615.14 | 97.252400 | 593,239.64 | 5,624.50 | 0.16 | |
| | Original Face: | 610,000.000 | Base | 96.330351 | 587,615.14 | 97.252400 | 593,239.64 | 5,624.50 | 0.14 | |
| 78432WAG8 | SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A | | | | | | 7.839480 | 15 May 2038 | | |
| | 540,000.000 | Local | | 100.000000 | 540,000.00 | 93.503570 | 504,919.28 | -35,080.72 | 0.14 | |
| | Original Face: | 540,000.000 | Base | 100.000000 | 540,000.00 | 93.503570 | 504,919.28 | -35,080.72 | 0.12 | |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 78433CAA4 | THE MCCLATCHY CO LLC SECURED 144A 07/27 11 | | | | | 11.000000 | 15 Jul 2027 | | |
| | 693,092.000 | Local | 100.374082 | 695,684.73 | 109.125000 | 756,336.65 | 60,651.92 | 0.20 | |
| | | Base | 100.374082 | 695,684.73 | 109.125000 | 756,336.65 | 60,651.92 | 0.17 | |
| 78448YAF8 | SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A | | | | | 3.860000 | 15 Jan 2053 | | |
| | 416,729.940 | Local | 99.970984 | 416,609.02 | 86.570760 | 360,766.28 | -55,842.74 | 0.10 | |
| Original Face: | 920,000.000 | Base | 99.970984 | 416,609.02 | 86.570760 | 360,766.28 | -55,842.74 | 0.08 | |
| 78457JAL6 | SMRT SMRT 2022 MINI D 144A | | | | | 7.276000 | 15 Jan 2039 | | |
| | 940,000.000 | Local | 98.066795 | 921,827.87 | 98.242460 | 923,479.12 | 1,651.25 | 0.25 | |
| Original Face: | 940,000.000 | Base | 98.066795 | 921,827.87 | 98.242460 | 923,479.12 | 1,651.25 | 0.21 | |
| 78470DAT5 | SPX FLOW, INC. 2022 TERM LOAN | | | | | | 05 Apr 2029 | | |
| | 1,402,975.000 | Local | 96.455673 | 1,353,248.98 | 100.350000 | 1,407,885.41 | 54,636.43 | 0.38 | |
| | | Base | 96.455673 | 1,353,248.98 | 100.350000 | 1,407,885.41 | 54,636.43 | 0.32 | |
| 78485GAL8 | SREIT TRUST SREIT 2021 FLWR D 144A | | | | | 6.814520 | 15 Jul 2036 | | |
| | 1,250,000.000 | Local | 99.701398 | 1,246,267.48 | 98.625000 | 1,232,812.50 | -13,454.98 | 0.33 | |
| Original Face: | 1,250,000.000 | Base | 99.701398 | 1,246,267.48 | 98.625000 | 1,232,812.50 | -13,454.98 | 0.28 | |
| 79546VAQ9 | SALLY HOLDINGS/SALLY CAP COMPANY GUAR 03/32 6.75 | | | | | 6.750000 | 01 Mar 2032 | | |
| | 310,000.000 | Local | 100.000000 | 310,000.00 | 99.274130 | 307,749.80 | -2,250.20 | 0.08 | |
| | | Base | 100.000000 | 310,000.00 | 99.274130 | 307,749.80 | -2,250.20 | 0.07 | |
| 79584CAA9 | SALUDA GRADE ALTERNATIVE MORTG GRADE 2024 RTL4 A1 144A | | | | | 7.500000 | 25 Feb 2030 | | |
| | 390,000.000 | Local | 99.705579 | 388,851.76 | 100.301010 | 391,173.94 | 2,322.18 | 0.11 | |
| Original Face: | 390,000.000 | Base | 99.705579 | 388,851.76 | 100.301010 | 391,173.94 | 2,322.18 | 0.09 | |
| 80007RAE5 | SANDS CHINA LTD SR UNSECURED 08/28 5.4 | | | | | 5.650000 | 08 Aug 2028 | | |
| | 230,000.000 | Local | 88.254078 | 202,984.38 | 98.092330 | 225,612.36 | 22,627.98 | 0.06 | |
| | | Base | 88.254078 | 202,984.38 | 98.092330 | 225,612.36 | 22,627.98 | 0.05 | |
| 80007RAF2 | SANDS CHINA LTD SR UNSECURED 08/25 5.125 | | | | | 5.375000 | 08 Aug 2025 | | |
| | 350,000.000 | Local | 101.738320 | 356,084.12 | 98.658600 | 345,305.10 | -10,779.02 | 0.09 | |
| | | Base | 101.738320 | 356,084.12 | 98.658600 | 345,305.10 | -10,779.02 | 0.08 | |
| 80007RAQ8 | SANDS CHINA LTD SR UNSECURED 03/29 2.85 | | | | | 3.100000 | 08 Mar 2029 | | |
| | 250,000.000 | Local | 83.891700 | 209,729.25 | 86.875070 | 217,187.68 | 7,458.43 | 0.06 | |
| | | Base | 83.891700 | 209,729.25 | 86.875070 | 217,187.68 | 7,458.43 | 0.05 | |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 808513CA1 | CHARLES SCHWAB CORP SR UNSECURED 03/32 2.9 | | | | | 2.900000 | 03 Mar 2032 | | |
| | 80,000.000 | Local | | 85.098488 | 68,078.79 | 85.801777 | 68,641.42 | 562.63 | 0.02 |
| | | Base | | 85.098488 | 68,078.79 | 85.801777 | 68,641.42 | 562.63 | 0.02 |
| 808513CE3 | CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR | | | | | 5.853000 | 19 May 2034 | | |
| | 90,000.000 | Local | | 100.129111 | 90,116.20 | 102.464898 | 92,218.41 | 2,102.21 | 0.02 |
| | | Base | | 100.129111 | 90,116.20 | 102.464898 | 92,218.41 | 2,102.21 | 0.02 |
| 81527CAP2 | SEDGWICK CLAIMS MGMT SRVCS INC 2023 TERM LOAN B | | | | | | 24 Feb 2028 | | |
| | 628,444.590 | Local | | 98.956891 | 621,889.23 | 100.112500 | 629,151.59 | 7,262.36 | 0.17 |
| | | Base | | 98.956891 | 621,889.23 | 100.112500 | 629,151.59 | 7,262.36 | 0.14 |
| 81720TAD7 | REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75 | | | | | 6.750000 | 13 Mar 2048 | | |
| | 240,000.000 | Local | | 86.865400 | 208,476.96 | 74.000000 | 177,600.00 | -30,876.96 | 0.05 |
| Original Face: | 240,000.000 | Base | | 86.865400 | 208,476.96 | 74.000000 | 177,600.00 | -30,876.96 | 0.04 |
| 81761LAB8 | SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5 | | | | | 5.500000 | 15 Dec 2027 | | |
| | 400,000.000 | Local | | 89.731565 | 358,926.26 | 95.000010 | 380,000.04 | 21,073.78 | 0.10 |
| | | Base | | 89.731565 | 358,926.26 | 95.000010 | 380,000.04 | 21,073.78 | 0.09 |
| 81761LAC6 | SERVICE PROPERTIES TRUST SR SECURED 144A 11/31 8.625 | | | | | 8.625000 | 15 Nov 2031 | | |
| | 140,000.000 | Local | | 98.636971 | 138,091.76 | 106.655800 | 149,318.12 | 11,226.36 | 0.04 |
| | | Base | | 98.636971 | 138,091.76 | 106.655800 | 149,318.12 | 11,226.36 | 0.03 |
| 822538AH7 | SHELF DRILL HOLD LTD SR SECURED 144A 04/29 9.625 | | | | | 9.625000 | 15 Apr 2029 | | |
| | 1,240,000.000 | Local | | 97.743840 | 1,212,023.61 | 96.625300 | 1,198,153.72 | -13,869.89 | 0.32 |
| Original Face: | 1,240,000.000 | Base | | 97.743840 | 1,212,023.61 | 96.625300 | 1,198,153.72 | -13,869.89 | 0.27 |
| 82836GAA0 | SILVERBOW RESOURCES INC SECURED 144A 12/28 VAR | | | | | 13.079270 | 15 Dec 2028 | | |
| | 1,750,000.000 | Local | | 98.097340 | 1,716,703.45 | 98.775140 | 1,728,564.95 | 11,861.50 | 0.47 |
| | | Base | | 98.097340 | 1,716,703.45 | 98.775140 | 1,728,564.95 | 11,861.50 | 0.40 |
| 83283WAE3 | SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875 | | | | | 8.875000 | 15 Nov 2031 | | |
| | 1,320,000.000 | Local | | 103.942630 | 1,372,042.71 | 106.889100 | 1,410,936.12 | 38,893.41 | 0.38 |
| | | Base | | 103.942630 | 1,372,042.71 | 106.889100 | 1,410,936.12 | 38,893.41 | 0.32 |
| 845467AP4 | SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375 | | | | | 8.375000 | 15 Sep 2028 | | |
| | 990,000.000 | Local | | 103.158012 | 1,021,264.32 | 103.706000 | 1,026,689.40 | 5,425.08 | 0.28 |
| | | Base | | 103.158012 | 1,021,264.32 | 103.706000 | 1,026,689.40 | 5,425.08 | 0.24 |

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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|--------------------------------|--|----------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 845467AT6 | SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75 | | | | 4.750000 | 01 Feb 2032 | | | |
| | | 1,330,000.000 | Local | 94.956510 | 1,262,921.58 | 92.045070 | 1,224,199.43 | -38,722.15 | 0.33 |
| | | | Base | 94.956510 | 1,262,921.58 | 92.045070 | 1,224,199.43 | -38,722.15 | 0.28 |
| 84823UAB8 | SPENCER SPIRIT HOLDNGS INC TERM LOAN B | | | | | 19 Jun 2026 | | | |
| | | 936,139.980 | Local | 99.869392 | 934,917.31 | 99.916700 | 935,360.18 | 442.87 | 0.25 |
| | | | Base | 99.869392 | 934,917.31 | 99.916700 | 935,360.18 | 442.87 | 0.21 |
| 84859BAA9 | SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8 | | | | 8.000000 | 20 Sep 2025 | | | |
| | | 550,000.000 | Local | 100.027442 | 550,150.93 | 75.951120 | 417,731.16 | -132,419.77 | 0.11 |
| | | | Base | 100.027442 | 550,150.93 | 75.951120 | 417,731.16 | -132,419.77 | 0.10 |
| 84859BAB7 | SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8 | | | | 8.000000 | 20 Sep 2025 | | | |
| | | 1,140,000.000 | Local | 89.460414 | 1,019,848.72 | 75.951120 | 865,842.77 | -154,005.95 | 0.23 |
| | | | Base | 89.460414 | 1,019,848.72 | 75.951120 | 865,842.77 | -154,005.95 | 0.20 |
| 85571BBB0 | STARWOOD PROPERTY TRUST SR UNSECURED 144A 04/29 7.25 | | | | 7.250000 | 01 Apr 2029 | | | |
| | | 370,000.000 | Local | 100.024259 | 370,089.76 | 100.809905 | 372,996.65 | 2,906.89 | 0.10 |
| | | | Base | 100.024259 | 370,089.76 | 100.809905 | 372,996.65 | 2,906.89 | 0.09 |
| 857477CH4 | STATE STREET CORP JR SUBORDINA 12/99 VAR | | | | 6.700000 | 31 Dec 2099 | | | |
| | | 370,000.000 | Local | 100.000000 | 370,000.00 | 101.448200 | 375,358.34 | 5,358.34 | 0.10 |
| | | | Base | 100.000000 | 370,000.00 | 101.448200 | 375,358.34 | 5,358.34 | 0.09 |
| 85858EAD5 | STENA INTERNATIONAL SA SR SECURED 144A 01/31 7.25 | | | | 7.250000 | 15 Jan 2031 | | | |
| | | 460,000.000 | Local | 100.000000 | 460,000.00 | 99.701095 | 458,625.04 | -1,374.96 | 0.12 |
| | | | Base | 100.000000 | 460,000.00 | 99.701095 | 458,625.04 | -1,374.96 | 0.11 |
| 86184WAA4 | STONEMOR INC SR SECURED 144A 05/29 8.5 | | | | 8.500000 | 15 May 2029 | | | |
| | | 540,000.000 | Local | 99.826587 | 539,063.57 | 69.010773 | 372,658.17 | -166,405.40 | 0.10 |
| | | | Base | 99.826587 | 539,063.57 | 69.010773 | 372,658.17 | -166,405.40 | 0.09 |
| 861896AA6 | STONEX GROUP INC SR SECURED 144A 03/31 7.875 | | | | 7.875000 | 01 Mar 2031 | | | |
| | | 440,000.000 | Local | 100.000000 | 440,000.00 | 101.443900 | 446,353.16 | 6,353.16 | 0.12 |
| | | | Base | 100.000000 | 440,000.00 | 101.443900 | 446,353.16 | 6,353.16 | 0.10 |
| 86315WAE8 | STRATUS CLO STRAS 2021 3A C 144A | | | | 7.629420 | 29 Dec 2029 | | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.475000 | 1,989,500.00 | -10,500.00 | 0.54 |
| | | Original Face: | 2,000,000.000 | Base | 100.000000 | 2,000,000.00 | 99.475000 | 1,989,500.00 | -10,500.00 |

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|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 86358EKJ4 | STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8 | | | | 6.650340 | 25 Aug 2034 | | | |
| | | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| | | | Base | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 86745GAF0 | SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875 | | | | 5.875000 | 01 Sep 2026 | | | |
| | | 1,210,000.000 | Local | 92.599629 | 1,120,455.51 | 78.119710 | 945,248.49 | -175,207.02 | 0.26 |
| | | | Base | 92.599629 | 1,120,455.51 | 78.119710 | 945,248.49 | -175,207.02 | 0.22 |
| 86745JAA5 | HELIOS ISSUER, LLC SNVA 2018 1A A 144A | | | | 4.870000 | 20 Jul 2048 | | | |
| | | 727,233.370 | Local | 100.542203 | 731,176.45 | 94.593280 | 687,913.90 | -43,262.55 | 0.19 |
| Original Face: | | 900,000.000 | Base | 100.542203 | 731,176.45 | 94.593280 | 687,913.90 | -43,262.55 | 0.16 |
| 86765BAQ2 | ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35 | | | | 5.350000 | 15 May 2045 | | | |
| | | 410,000.000 | Local | 90.863759 | 372,541.41 | 92.286894 | 378,376.27 | 5,834.86 | 0.10 |
| | | | Base | 90.863759 | 372,541.41 | 92.286894 | 378,376.27 | 5,834.86 | 0.09 |
| 86772FAA9 | SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A | | | | 3.610000 | 01 Feb 2055 | | | |
| | | 446,467.800 | Local | 99.957730 | 446,279.08 | 91.439100 | 408,246.14 | -38,032.94 | 0.11 |
| Original Face: | | 510,000.000 | Base | 99.957730 | 446,279.08 | 91.439100 | 408,246.14 | -38,032.94 | 0.09 |
| 86964WAK8 | SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125 | | | | 3.125000 | 15 Jan 2032 | | | |
| | | 750,000.000 | Local | 92.876153 | 696,571.15 | 83.055060 | 622,912.95 | -73,658.20 | 0.17 |
| | | | Base | 92.876153 | 696,571.15 | 83.055060 | 622,912.95 | -73,658.20 | 0.14 |
| 87256GAA0 | THE 2023 MIC TRUST THE 2023 MIC A 144A | | | | 8.436600 | 05 Dec 2038 | | | |
| | | 670,000.000 | Local | 99.999855 | 669,999.03 | 108.002460 | 723,616.48 | 53,617.45 | 0.20 |
| Original Face: | | 670,000.000 | Base | 99.999855 | 669,999.03 | 108.002460 | 723,616.48 | 53,617.45 | 0.17 |
| 87256YAC7 | TKC HOLDINGS INC SR SECURED 144A 05/28 6.875 | | | | 6.875000 | 15 May 2028 | | | |
| | | 430,000.000 | Local | 91.849026 | 394,950.81 | 94.798900 | 407,635.27 | 12,684.46 | 0.11 |
| | | | Base | 91.849026 | 394,950.81 | 94.798900 | 407,635.27 | 12,684.46 | 0.09 |
| 87276VAJ4 | TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A | | | | 7.889810 | 15 Oct 2034 | | | |
| | | 500,000.000 | Local | 98.635704 | 493,178.52 | 95.870260 | 479,351.30 | -13,827.22 | 0.13 |
| Original Face: | | 500,000.000 | Base | 98.635704 | 493,178.52 | 95.870260 | 479,351.30 | -13,827.22 | 0.11 |
| 88163VAD1 | TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15 | | | | 6.150000 | 01 Feb 2036 | | | |
| | | 630,000.000 | Local | 101.462517 | 639,213.86 | 97.330770 | 613,183.85 | -26,030.01 | 0.17 |
| | | | Base | 101.462517 | 639,213.86 | 97.330770 | 613,183.85 | -26,030.01 | 0.14 |

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|--------------------------------|--|----------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|-----------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 88167AAF8 | TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1 | | | | 4.100000 | 01 Oct 2046 | | | |
| | | 420,000.000 | Local | 68.063907 | 285,868.41 | 68.970150 | 289,674.63 | 3,806.22 | 0.08 |
| | | | Base | 68.063907 | 285,868.41 | 68.970150 | 289,674.63 | 3,806.22 | 0.07 |
| 88167AAP6 | TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75 | | | | 4.750000 | 09 May 2027 | | | |
| | | 1,000,000.000 | Local | 92.571643 | 925,716.43 | 96.804330 | 968,043.30 | 42,326.87 | 0.26 |
| | | | Base | 92.571643 | 925,716.43 | 96.804330 | 968,043.30 | 42,326.87 | 0.22 |
| 88167AAQ4 | TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125 | | | | 5.125000 | 09 May 2029 | | | |
| | | 200,000.000 | Local | 95.224245 | 190,448.49 | 96.121580 | 192,243.16 | 1,794.67 | 0.05 |
| | | | Base | 95.224245 | 190,448.49 | 96.121580 | 192,243.16 | 1,794.67 | 0.04 |
| 88366MAC8 | THERMOSTAT PURCHASER III, INC. TERM LOAN | | | | | 31 Aug 2028 | | | |
| | | 626,449.900 | Local | 99.671247 | 624,390.43 | 98.500000 | 617,053.15 | -7,337.28 | 0.17 |
| | | | Base | 99.671247 | 624,390.43 | 98.500000 | 617,053.15 | -7,337.28 | 0.14 |
| 88732JAU2 | TIME WARNER CABLE LLC SR SECURED 06/39 6.75 | | | | 6.750000 | 15 Jun 2039 | | | |
| | | 150,000.000 | Local | 99.209747 | 148,814.62 | 95.429425 | 143,144.14 | -5,670.48 | 0.04 |
| | | | Base | 99.209747 | 148,814.62 | 95.429425 | 143,144.14 | -5,670.48 | 0.03 |
| 88830MAM4 | TITAN INTERNATIONAL INC SR SECURED 04/28 7 | | | | 7.000000 | 30 Apr 2028 | | | |
| | | 1,490,000.000 | Local | 96.264027 | 1,434,334.00 | 98.674593 | 1,470,251.44 | 35,917.44 | 0.40 |
| | | | Base | 96.264027 | 1,434,334.00 | 98.674593 | 1,470,251.44 | 35,917.44 | 0.34 |
| 89055FAB9 | TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625 | | | | 3.625000 | 15 Mar 2029 | | | |
| | | 550,000.000 | Local | 88.644342 | 487,543.88 | 90.829100 | 499,560.05 | 12,016.17 | 0.13 |
| | | | Base | 88.644342 | 487,543.88 | 90.829100 | 499,560.05 | 12,016.17 | 0.11 |
| 89055FAC7 | TOPBUILD CORP COMPANY GUAR 144A 02/32 4.125 | | | | 4.125000 | 15 Feb 2032 | | | |
| | | 50,000.000 | Local | 80.394500 | 40,197.25 | 88.497550 | 44,248.78 | 4,051.53 | 0.01 |
| | | | Base | 80.394500 | 40,197.25 | 88.497550 | 44,248.78 | 4,051.53 | 0.01 |
| 89117F8Z5 | TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR | | | | 8.125000 | 31 Oct 2082 | | | |
| | | 460,000.000 | Local | 100.261748 | 461,204.04 | 104.884800 | 482,470.08 | 21,266.04 | 0.13 |
| | | | Base | 100.261748 | 461,204.04 | 104.884800 | 482,470.08 | 21,266.04 | 0.11 |
| 89177HAA0 | TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A | | | | 6.443890 | 25 May 2058 | | | |
| | | 653,349.500 | Local | 99.410795 | 649,499.93 | 101.659970 | 664,194.91 | 14,694.98 | 0.18 |
| | | Original Face: | 3,560,000.000 | Base | 99.410795 | 649,499.93 | 101.659970 | 664,194.91 | 14,694.98 |

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 89177HAD4 | TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A | | | | | 7.343890 | 25 May 2058 | | |
| | 280,000.000 | Local | | 103.088168 | 288,646.87 | 104.994300 | 293,984.04 | 5,337.17 | 0.08 |
| Original Face: | 280,000.000 | Base | | 103.088168 | 288,646.87 | 104.994300 | 293,984.04 | 5,337.17 | 0.07 |
| 89346DAE7 | TRANSALTA CORP SR UNSECURED 03/40 6.5 | | | | | 6.500000 | 15 Mar 2040 | | |
| | 810,000.000 | Local | | 107.940700 | 874,319.67 | 99.332410 | 804,592.52 | -69,727.15 | 0.22 |
| | | Base | | 107.940700 | 874,319.67 | 99.332410 | 804,592.52 | -69,727.15 | 0.18 |
| 89346DAH0 | TRANSALTA CORP SR UNSECURED 11/29 7.75 | | | | | 7.750000 | 15 Nov 2029 | | |
| | 470,000.000 | Local | | 104.301549 | 490,217.28 | 103.943500 | 488,534.45 | -1,682.83 | 0.13 |
| | | Base | | 104.301549 | 490,217.28 | 103.943500 | 488,534.45 | -1,682.83 | 0.11 |
| 893647BT3 | TRANSDIGM INC SR SECURED 144A 12/31 7.125 | | | | | 7.125000 | 01 Dec 2031 | | |
| | 420,000.000 | Local | | 99.306736 | 417,088.29 | 103.041400 | 432,773.88 | 15,685.59 | 0.12 |
| | | Base | | 99.306736 | 417,088.29 | 103.041400 | 432,773.88 | 15,685.59 | 0.10 |
| 893647BU0 | TRANSDIGM INC SR SECURED 144A 03/29 6.375 | | | | | 6.375000 | 01 Mar 2029 | | |
| | 220,000.000 | Local | | 100.367250 | 220,807.95 | 100.437898 | 220,963.38 | 155.43 | 0.06 |
| | | Base | | 100.367250 | 220,807.95 | 100.437898 | 220,963.38 | 155.43 | 0.05 |
| 893647BV8 | TRANSDIGM INC SR SECURED 144A 03/32 6.625 | | | | | 6.625000 | 01 Mar 2032 | | |
| | 1,700,000.000 | Local | | 99.998732 | 1,699,978.44 | 101.065200 | 1,718,108.40 | 18,129.96 | 0.46 |
| | | Base | | 99.998732 | 1,699,978.44 | 101.065200 | 1,718,108.40 | 18,129.96 | 0.39 |
| 89642VAJ7 | TRINITAS CLO LTD TRNTS 2024 27A D1 144A | | | | | 9.545230 | 18 Apr 2037 | | |
| | 700,000.000 | Local | | 100.000000 | 700,000.00 | 99.991800 | 699,942.60 | -57.40 | 0.19 |
| Original Face: | 700,000.000 | Base | | 100.000000 | 700,000.00 | 99.991800 | 699,942.60 | -57.40 | 0.16 |
| 89678QAB2 | TRITON WATER HOLDINGS, INC. TERM LOAN | | | | | | 31 Mar 2028 | | |
| | 701,055.040 | Local | | 99.841803 | 699,945.99 | 98.854200 | 693,022.35 | -6,923.64 | 0.19 |
| | | Base | | 99.841803 | 699,945.99 | 98.854200 | 693,022.35 | -6,923.64 | 0.16 |
| 89678QAC0 | TRITON WATER HOLDINGS INC. 2024 INCREMENTAL TERM LOAN B | | | | | | 31 Mar 2028 | | |
| | 580,000.000 | Local | | 98.028084 | 568,562.89 | 99.041700 | 574,441.86 | 5,878.97 | 0.16 |
| | | Base | | 98.028084 | 568,562.89 | 99.041700 | 574,441.86 | 5,878.97 | 0.13 |
| 896818AU5 | TRIUMPH GROUP INC SR SECURED 144A 03/28 9 | | | | | 9.000000 | 15 Mar 2028 | | |
| | 837,000.000 | Local | | 99.993958 | 836,949.43 | 105.459900 | 882,699.36 | 45,749.93 | 0.24 |
| | | Base | | 99.993958 | 836,949.43 | 105.459900 | 882,699.36 | 45,749.93 | 0.20 |

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Holdings

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|--------------------------------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 89788MAM4 | TRUIST FINANCIAL CORP SR UNSECURED 01/34 VAR | | | | 5.122000 | 26 Jan 2034 | | | |
| | | 270,000.000 | Local | 97.521119 | 263,307.02 | 96.285846 | 259,971.78 | -3,335.24 | 0.07 |
| | | | Base | 97.521119 | 263,307.02 | 96.285846 | 259,971.78 | -3,335.24 | 0.06 |
| 89788MAP7 | TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR | | | | 5.867000 | 08 Jun 2034 | | | |
| | | 220,000.000 | Local | 100.067891 | 220,149.36 | 101.247760 | 222,745.07 | 2,595.71 | 0.06 |
| | | | Base | 100.067891 | 220,149.36 | 101.247760 | 222,745.07 | 2,595.71 | 0.05 |
| 90011QAC4 | TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875 | | | | 6.875000 | 28 Feb 2025 | | | |
| | | 590,000.000 | Local | 102.203853 | 603,002.73 | 99.639000 | 587,870.10 | -15,132.63 | 0.16 |
| | | | Base | 102.203853 | 603,002.73 | 99.639000 | 587,870.10 | -15,132.63 | 0.13 |
| 901109AF5 | TUTOR PERINI CORP COMPANY GUAR 144A 05/25 6.875 | | | | 6.875000 | 01 May 2025 | | | |
| | | 910,000.000 | Local | 88.778098 | 807,880.69 | 98.975480 | 900,676.87 | 92,796.18 | 0.24 |
| | | | Base | 88.778098 | 807,880.69 | 98.975480 | 900,676.87 | 92,796.18 | 0.21 |
| 90187LAN9 | PARK AVENUE TRUST PRKAV 2017 245P E 144A | | | | 3.657400 | 05 Jun 2037 | | | |
| | | 1,130,000.000 | Local | 101.972202 | 1,152,285.88 | 81.862370 | 925,044.78 | -227,241.10 | 0.25 |
| | | Original Face: 1,130,000.000 | Base | 101.972202 | 1,152,285.88 | 81.862370 | 925,044.78 | -227,241.10 | 0.21 |
| 902613BF4 | UBS GROUP AG JR SUBORDINA 144A 12/99 VAR | | | | 9.250000 | 31 Dec 2099 | | | |
| | | 840,000.000 | Local | 101.763192 | 854,810.81 | 108.348500 | 910,127.40 | 55,316.59 | 0.25 |
| | | | Base | 101.763192 | 854,810.81 | 108.348500 | 910,127.40 | 55,316.59 | 0.21 |
| 902613BK3 | UBS GROUP AG JR SUBORDINA 144A 12/99 VAR | | | | 7.750000 | 31 Dec 2099 | | | |
| | | 810,000.000 | Local | 100.136975 | 811,109.50 | 102.877800 | 833,310.18 | 22,200.68 | 0.23 |
| | | | Base | 100.136975 | 811,109.50 | 102.877800 | 833,310.18 | 22,200.68 | 0.19 |
| 90276WAR8 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3 | | | | 3.418000 | 15 Dec 2050 | | | |
| | | 196,106.220 | Local | 93.814072 | 183,975.23 | 94.326070 | 184,979.29 | 1,004.06 | 0.05 |
| | | Original Face: 250,000.000 | Base | 93.814072 | 183,975.23 | 94.326070 | 184,979.29 | 1,004.06 | 0.04 |
| 90353DAV7 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C12 A2 | | | | 4.151900 | 15 Aug 2051 | | | |
| | | 20,515.960 | Local | 97.941846 | 20,093.71 | 98.002970 | 20,106.25 | 12.54 | 0.01 |
| | | Original Face: 270,000.000 | Base | 97.941846 | 20,093.71 | 98.002970 | 20,106.25 | 12.54 | 0.00 |
| 90355HAB0 | UST HOLDINGS LTD TERM LOAN | | | | | 20 Nov 2028 | | | |
| | | 823,200.000 | Local | 99.651132 | 820,328.12 | 99.437500 | 818,569.50 | -1,758.62 | 0.22 |
| | | | Base | 99.651132 | 820,328.12 | 99.437500 | 818,569.50 | -1,758.62 | 0.19 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 90355YAA5 | US RENAL CARE INC SR SECURED 144A 06/28 10.625 | | | | | 10.625000 | 28 Jun 2028 | | |
| | 413,000.000 | Local | 77.349898 | 319,455.08 | 88.000000 | 363,440.00 | 43,984.92 | 0.10 | |
| | | Base | 77.349898 | 319,455.08 | 88.000000 | 363,440.00 | 43,984.92 | 0.08 | |
| 904678AQ2 | UNICREDIT SPA SUBORDINATED 144A 04/34 VAR | | | | | 7.296000 | 02 Apr 2034 | | |
| | 340,000.000 | Local | 100.000000 | 340,000.00 | 102.906409 | 349,881.79 | 9,881.79 | 0.09 | |
| | | Base | 100.000000 | 340,000.00 | 102.906409 | 349,881.79 | 9,881.79 | 0.08 | |
| 904678AS8 | UNICREDIT SPA SUBORDINATED 144A 06/35 VAR | | | | | 5.459000 | 30 Jun 2035 | | |
| | 830,000.000 | Local | 100.227660 | 831,889.58 | 93.872194 | 779,139.21 | -52,750.37 | 0.21 | |
| | | Base | 100.227660 | 831,889.58 | 93.872194 | 779,139.21 | -52,750.37 | 0.18 | |
| 90915UAB4 | UNIQIFY INC SR SECURED 144A 08/26 10 | | | | | 10.000000 | 15 Aug 2026 | | |
| | 870,000.000 | Local | 100.000000 | 870,000.00 | 100.500000 | 874,350.00 | 4,350.00 | 0.24 | |
| | | Base | 100.000000 | 870,000.00 | 100.500000 | 874,350.00 | 4,350.00 | 0.20 | |
| 90932LAH0 | UNITED AIRLINES INC SR SECURED 144A 04/29 4.625 | | | | | 4.625000 | 15 Apr 2029 | | |
| | 480,000.000 | Local | 97.039842 | 465,791.24 | 93.083474 | 446,800.68 | -18,990.56 | 0.12 | |
| | | Base | 97.039842 | 465,791.24 | 93.083474 | 446,800.68 | -18,990.56 | 0.10 | |
| 90932RAM6 | UNITED AIRLINES INC 2024 TERM LOAN B | | | | | | 15 Feb 2031 | | |
| | 810,000.000 | Local | 99.504811 | 805,988.97 | 99.953100 | 809,620.11 | 3,631.14 | 0.22 | |
| | | Base | 99.504811 | 805,988.97 | 99.953100 | 809,620.11 | 3,631.14 | 0.19 | |
| 91086QBB3 | UNITED MEXICAN STATES SR UNSECURED 03/44 4.75 | | | | | 4.750000 | 08 Mar 2044 | | |
| | 820,000.000 | Local | 93.025341 | 762,807.80 | 83.453019 | 684,314.76 | -78,493.04 | 0.18 | |
| | | Base | 93.025341 | 762,807.80 | 83.453019 | 684,314.76 | -78,493.04 | 0.16 | |
| 91087BAZ3 | UNITED MEXICAN STATES SR UNSECURED 05/36 6 | | | | | 6.000000 | 07 May 2036 | | |
| | 710,000.000 | Local | 99.196439 | 704,294.72 | 100.083661 | 710,593.99 | 6,299.27 | 0.19 | |
| | | Base | 99.196439 | 704,294.72 | 100.083661 | 710,593.99 | 6,299.27 | 0.16 | |
| 911365BL7 | UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25 | | | | | 5.250000 | 15 Jan 2030 | | |
| | 1,130,000.000 | Local | 98.967568 | 1,118,333.52 | 97.568750 | 1,102,526.88 | -15,806.64 | 0.30 | |
| | | Base | 98.967568 | 1,118,333.52 | 97.568750 | 1,102,526.88 | -15,806.64 | 0.25 | |
| 911365BQ6 | UNITED RENTALS NORTH AM SR SECURED 144A 12/29 6 | | | | | 6.000000 | 15 Dec 2029 | | |
| | 400,000.000 | Local | 100.521270 | 402,085.08 | 100.673600 | 402,694.40 | 609.32 | 0.11 | |
| | | Base | 100.521270 | 402,085.08 | 100.673600 | 402,694.40 | 609.32 | 0.09 | |

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|--------------------------------|--|----------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 91159HJL5 | US BANCORP SR UNSECURED 02/34 VAR | | | | 4.839000 | 01 Feb 2034 | | | |
| | | 280,000.000 | Local | 96.010646 | 268,829.81 | 95.073281 | 266,205.19 | -2,624.62 | 0.07 |
| | | | Base | 96.010646 | 268,829.81 | 95.073281 | 266,205.19 | -2,624.62 | 0.06 |
| 91159HJN1 | US BANCORP SR UNSECURED 06/34 VAR | | | | 5.836000 | 12 Jun 2034 | | | |
| | | 490,000.000 | Local | 100.000000 | 490,000.00 | 102.008820 | 499,843.22 | 9,843.22 | 0.14 |
| | | | Base | 100.000000 | 490,000.00 | 102.008820 | 499,843.22 | 9,843.22 | 0.11 |
| 912810TV0 | US TREASURY N/B 11/53 4.75 | | | | 4.750000 | 15 Nov 2053 | | | |
| | | 50,000.000 | Local | 106.554620 | 53,277.31 | 106.937500 | 53,468.75 | 191.44 | 0.01 |
| | | | Base | 106.554620 | 53,277.31 | 106.937500 | 53,468.75 | 191.44 | 0.01 |
| 91832VAA2 | VOC ESCROW LTD SR SECURED 144A 02/28 5 | | | | 5.000000 | 15 Feb 2028 | | | |
| | | 820,000.000 | Local | 89.980268 | 737,838.20 | 96.208020 | 788,905.76 | 51,067.56 | 0.21 |
| | | | Base | 89.980268 | 737,838.20 | 96.208020 | 788,905.76 | 51,067.56 | 0.18 |
| 91911KAN2 | BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5 | | | | 5.500000 | 01 Nov 2025 | | | |
| | | 930,000.000 | Local | 99.649018 | 926,735.87 | 94.391000 | 877,836.30 | -48,899.57 | 0.24 |
| | | | Base | 99.649018 | 926,735.87 | 94.391000 | 877,836.30 | -48,899.57 | 0.20 |
| 91911TAK9 | VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875 | | | | 6.875000 | 10 Nov 2039 | | | |
| | | 350,000.000 | Local | 118.947534 | 416,316.37 | 106.909900 | 374,184.65 | -42,131.72 | 0.10 |
| | | | Base | 118.947534 | 416,316.37 | 106.909900 | 374,184.65 | -42,131.72 | 0.09 |
| 91911TAP8 | VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25 | | | | 6.250000 | 10 Aug 2026 | | | |
| | | 100,000.000 | Local | 105.480010 | 105,480.01 | 101.574400 | 101,574.40 | -3,905.61 | 0.03 |
| | | | Base | 105.480010 | 105,480.01 | 101.574400 | 101,574.40 | -3,905.61 | 0.02 |
| 92013AAQ2 | VALLEY STREAM PARK CLO, LTD VYSPK 2022 1A DR 144A | | | | 9.467810 | 20 Oct 2034 | | | |
| | | 430,000.000 | Local | 100.000000 | 430,000.00 | 100.562800 | 432,420.04 | 2,420.04 | 0.12 |
| | | Original Face: 430,000.000 | Base | 100.000000 | 430,000.00 | 100.562800 | 432,420.04 | 2,420.04 | 0.10 |
| 92328MAA1 | VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875 | | | | 3.875000 | 15 Aug 2029 | | | |
| | | 170,000.000 | Local | 90.222018 | 153,377.43 | 90.000460 | 153,000.78 | -376.65 | 0.04 |
| | | | Base | 90.222018 | 153,377.43 | 90.000460 | 153,000.78 | -376.65 | 0.04 |
| 92328MAB9 | VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125 | | | | 4.125000 | 15 Aug 2031 | | | |
| | | 250,000.000 | Local | 80.960784 | 202,401.96 | 88.930690 | 222,326.73 | 19,924.77 | 0.06 |
| | | | Base | 80.960784 | 202,401.96 | 88.930690 | 222,326.73 | 19,924.77 | 0.05 |

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| 92328MAC7 | VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875 | | | | 3.875000 | 01 Nov 2033 | | | |
| | | 370,000.000 | Local | 75.996857 | 281,188.37 | 84.977120 | 314,415.34 | 33,226.97 | 0.08 |
| | | | Base | 75.996857 | 281,188.37 | 84.977120 | 314,415.34 | 33,226.97 | 0.07 |
| 92328MAE3 | VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25 | | | | 6.250000 | 15 Jan 2030 | | | |
| | | 600,000.000 | Local | 100.200715 | 601,204.29 | 100.604700 | 603,628.20 | 2,423.91 | 0.16 |
| | | | Base | 100.200715 | 601,204.29 | 100.604700 | 603,628.20 | 2,423.91 | 0.14 |
| 92332YAB7 | VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375 | | | | 8.375000 | 01 Jun 2031 | | | |
| | | 880,000.000 | Local | 99.414400 | 874,846.72 | 103.130600 | 907,549.28 | 32,702.56 | 0.25 |
| | | | Base | 99.414400 | 874,846.72 | 103.130600 | 907,549.28 | 32,702.56 | 0.21 |
| 92332YAD3 | VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875 | | | | 9.875000 | 01 Feb 2032 | | | |
| | | 430,000.000 | Local | 101.302519 | 435,600.83 | 107.780802 | 463,457.45 | 27,856.62 | 0.13 |
| | | | Base | 101.302519 | 435,600.83 | 107.780802 | 463,457.45 | 27,856.62 | 0.11 |
| 92342NAK9 | VERICAST CORP SECURED 144A 12/27 12.5 | | | | 12.500000 | 15 Dec 2027 | | | |
| | | 340,000.000 | Local | 102.647059 | 349,000.00 | 114.000000 | 387,600.00 | 38,600.00 | 0.10 |
| | | | Base | 102.647059 | 349,000.00 | 114.000000 | 387,600.00 | 38,600.00 | 0.09 |
| 92348BAA1 | VERICAST CORP SR SECURED 144A 09/26 11 | | | | 11.000000 | 15 Sep 2026 | | | |
| | | 400,000.000 | Local | 100.000000 | 400,000.00 | 106.625000 | 426,500.00 | 26,500.00 | 0.12 |
| | | | Base | 100.000000 | 400,000.00 | 106.625000 | 426,500.00 | 26,500.00 | 0.10 |
| 92531HAD9 | VERSCEND HOLDING CORP 2021 TERM LOAN B | | | | | 27 Aug 2025 | | | |
| | | 696,435.070 | Local | 100.169088 | 697,612.66 | 99.892900 | 695,689.19 | -1,923.47 | 0.19 |
| | | | Base | 100.169088 | 697,612.66 | 99.892900 | 695,689.19 | -1,923.47 | 0.16 |
| 92532MAE5 | VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN | | | | | 06 Dec 2028 | | | |
| | | 248,780.640 | Local | 99.644120 | 247,895.28 | 100.125000 | 249,091.62 | 1,196.34 | 0.07 |
| | | | Base | 99.644120 | 247,895.28 | 100.125000 | 249,091.62 | 1,196.34 | 0.06 |
| 92535UAB0 | VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125 | | | | 4.125000 | 15 Nov 2028 | | | |
| | | 1,160,000.000 | Local | 91.221355 | 1,058,167.72 | 93.088013 | 1,079,820.95 | 21,653.23 | 0.29 |
| | | | Base | 91.221355 | 1,058,167.72 | 93.088013 | 1,079,820.95 | 21,653.23 | 0.25 |
| 92539AAC8 | VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A | | | | 4.910000 | 25 Jun 2067 | | | |
| | | 896,449.950 | Local | 96.785860 | 867,636.79 | 97.292460 | 872,178.21 | 4,541.42 | 0.24 |
| | | Original Face: 1,080,000.000 | Base | 96.785860 | 867,636.79 | 97.292460 | 872,178.21 | 4,541.42 | 0.20 |

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| 92539TAA1 | VERUS SECURITIZATION TRUST VERUS 2023 4 A1 144A | | | | | 5.811000 | 25 May 2068 | | |
| | 516,653.310 | Local | 99.998446 | 516,645.28 | 99.437020 | 513,744.66 | -2,900.62 | 0.14 | |
| Original Face: | 620,000.000 | Base | 99.998446 | 516,645.28 | 99.437020 | 513,744.66 | -2,900.62 | 0.12 | |
| 92540DAC9 | VERUS SECURITIZATION TRUST VERUS 2023 8 A3 144A | | | | | 6.967690 | 25 Dec 2068 | | |
| | 423,353.200 | Local | 100.000000 | 423,353.20 | 100.758350 | 426,563.70 | 3,210.50 | 0.12 | |
| Original Face: | 440,000.000 | Base | 100.000000 | 423,353.20 | 100.758350 | 426,563.70 | 3,210.50 | 0.10 | |
| 92540EAC7 | VERUS SECURITIZATION TRUST VERUS 2024 1 A3 144A | | | | | 6.118000 | 25 Jan 2069 | | |
| | 903,810.980 | Local | 99.999462 | 903,806.12 | 99.564770 | 899,877.32 | -3,928.80 | 0.24 | |
| Original Face: | 920,000.000 | Base | 99.999462 | 903,806.12 | 99.564770 | 899,877.32 | -3,928.80 | 0.21 | |
| 92676XAD9 | VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875 | | | | | 5.875000 | 15 Sep 2027 | | |
| | 610,000.000 | Local | 92.184102 | 562,323.02 | 98.142270 | 598,667.85 | 36,344.83 | 0.16 | |
| | | Base | 92.184102 | 562,323.02 | 98.142270 | 598,667.85 | 36,344.83 | 0.14 | |
| 92676XAG2 | VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125 | | | | | 9.125000 | 15 Jul 2031 | | |
| | 720,000.000 | Local | 101.685692 | 732,136.98 | 109.438600 | 787,957.92 | 55,820.94 | 0.21 | |
| | | Base | 101.685692 | 732,136.98 | 109.438600 | 787,957.92 | 55,820.94 | 0.18 | |
| 92840JAD1 | VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 05/27 7.875 | | | | | 7.875000 | 01 May 2027 | | |
| | 720,000.000 | Local | 96.450569 | 694,444.10 | 84.551940 | 608,773.97 | -85,670.13 | 0.16 | |
| | | Base | 96.450569 | 694,444.10 | 84.551940 | 608,773.97 | -85,670.13 | 0.14 | |
| 92841HAA0 | VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 06/28 9.5 | | | | | 9.500000 | 01 Jun 2028 | | |
| | 110,000.000 | Local | 97.422000 | 107,164.20 | 85.031300 | 93,534.43 | -13,629.77 | 0.03 | |
| | | Base | 97.422000 | 107,164.20 | 85.031300 | 93,534.43 | -13,629.77 | 0.02 | |
| 92858RAB6 | VMED O2 UK FINAN SR SECURED 144A 07/31 4.75 | | | | | 4.750000 | 15 Jul 2031 | | |
| | 1,040,000.000 | Local | 95.000319 | 988,003.32 | 86.237230 | 896,867.19 | -91,136.13 | 0.24 | |
| | | Base | 95.000319 | 988,003.32 | 86.237230 | 896,867.19 | -91,136.13 | 0.21 | |
| 92890FAZ9 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C | | | | | 4.513000 | 15 May 2047 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 92941PAC7 | WW INTERNATIONAL, INC. 2021 TERM LOAN B | | | | | | 13 Apr 2028 | | |
| | 110,000.000 | Local | 79.319655 | 87,251.62 | 42.750000 | 47,025.00 | -40,226.62 | 0.01 | |
| | | Base | 79.319655 | 87,251.62 | 42.750000 | 47,025.00 | -40,226.62 | 0.01 | |

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92943EAB2 | GTCR W MERGER SUB LLC USD TERM LOAN B | | | | | 31 Jan 2031 | | | |
| | | 390,000.000 | Local | 99.508308 | 388,082.40 | 100.156200 | 390,609.18 | 2,526.78 | 0.11 |
| | | | Base | 99.508308 | 388,082.40 | 100.156200 | 390,609.18 | 2,526.78 | 0.09 |
| 92943PAG6 | WB COMMERCIAL MORTGAGE TRUST WB 2024 HQ D 144A | | | | 8.277820 | 15 Mar 2040 | | | |
| | | 250,000.000 | Local | 100.873352 | 252,183.38 | 100.852850 | 252,132.13 | -51.25 | 0.07 |
| Original Face: | | 250,000.000 | Base | 100.873352 | 252,183.38 | 100.852850 | 252,132.13 | -51.25 | 0.06 |
| 93065PAG6 | WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A | | | | 7.653000 | 15 Dec 2033 | | | |
| | | 450,000.000 | Local | 98.992678 | 445,467.05 | 97.780110 | 440,010.50 | -5,456.55 | 0.12 |
| Original Face: | | 450,000.000 | Base | 98.992678 | 445,467.05 | 97.780110 | 440,010.50 | -5,456.55 | 0.10 |
| 93655PAG2 | WARWICK CAPITAL CLO LTD WWICK 2024 3A D 144A | | | | 1.000000 | 20 Apr 2037 | | | |
| | | 400,000.000 | Local | 100.000000 | 400,000.00 | 100.017800 | 400,071.20 | 71.20 | 0.11 |
| Original Face: | | 400,000.000 | Base | 100.000000 | 400,000.00 | 100.017800 | 400,071.20 | 71.20 | 0.09 |
| 9371ACII4 | ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN | | | | | 31 Dec 2027 | | | |
| | | 1,105,386.050 | Local | 100.000000 | 1,105,386.05 | 90.400000 | 999,268.99 | -106,117.06 | 0.27 |
| | | | Base | 100.000000 | 1,105,386.05 | 90.400000 | 999,268.99 | -106,117.06 | 0.23 |
| 938PAII1 | MRI SOFTWARE LLC 2020 TERM LOAN B | | | | | 10 Feb 2027 | | | |
| | | 441,934.390 | Local | 98.214371 | 434,043.08 | 98.440000 | 435,040.21 | 997.13 | 0.12 |
| | | | Base | 98.214371 | 434,043.08 | 98.440000 | 435,040.21 | 997.13 | 0.10 |
| 938QDSII7 | WESTERN DENTAL SERVICES INC 2021 DDTL | | | | | 18 Aug 2028 | | | |
| | | 186,418.490 | Local | 100.000000 | 186,418.49 | 60.250000 | 112,317.14 | -74,101.35 | 0.03 |
| | | | Base | 100.000000 | 186,418.49 | 60.250000 | 112,317.14 | -74,101.35 | 0.03 |
| 941DMMII4 | KNIGHT HEALTH HOLDINGS LLC TERM LOAN B | | | | | 23 Dec 2028 | | | |
| | | 245,400.000 | Local | 81.537922 | 200,094.06 | 43.000000 | 105,522.00 | -94,572.06 | 0.03 |
| | | | Base | 81.537922 | 200,094.06 | 43.000000 | 105,522.00 | -94,572.06 | 0.02 |
| 943BVSII3 | JUMP FINANCIAL LLC TERM LOAN B | | | | | 07 Aug 2028 | | | |
| | | 870,258.150 | Local | 98.743183 | 859,320.60 | 98.500000 | 857,204.28 | -2,116.32 | 0.23 |
| | | | Base | 98.743183 | 859,320.60 | 98.500000 | 857,204.28 | -2,116.32 | 0.20 |
| 944XVYII1 | LIDS TERM LOAN | | | | | 14 Dec 2026 | | | |
| | | 1,259,600.000 | Local | 98.831597 | 1,244,882.80 | 99.500000 | 1,253,302.00 | 8,419.20 | 0.34 |
| | | | Base | 98.831597 | 1,244,882.80 | 99.500000 | 1,253,302.00 | 8,419.20 | 0.29 |

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 945VAWII1 | RSC ACQUISITION INC 2021 TERM LOAN C | | | | | | 01 Nov 2029 | | |
| | 110,434.520 | Local | 99.039766 | 109,374.09 | 99.750000 | 110,158.43 | 784.34 | 0.03 | |
| | | Base | 99.039766 | 109,374.09 | 99.750000 | 110,158.43 | 784.34 | 0.03 | |
| 948AAAI2 | RSC ACQUISITION INC 2023 TRANCHE 2 DDTL | | | | | | 01 Nov 2029 | | |
| | 185,210.250 | Local | 100.000000 | 185,210.25 | 99.250000 | 183,821.17 | -1,389.08 | 0.05 | |
| | | Base | 100.000000 | 185,210.25 | 99.250000 | 183,821.17 | -1,389.08 | 0.04 | |
| 948JMBII8 | PEER HOLDING III B V 2023 TERM LOAN B4 | | | | | | 28 Oct 2030 | | |
| | 560,000.000 | Local | 99.633321 | 557,946.60 | 100.187500 | 561,050.00 | 3,103.40 | 0.15 | |
| | | Base | 99.633321 | 557,946.60 | 100.187500 | 561,050.00 | 3,103.40 | 0.13 | |
| 948TERII0 | DS PARENT INC TERM LOAN B | | | | | | 31 Jan 2031 | | |
| | 800,000.000 | Local | 95.064741 | 760,517.93 | 98.541700 | 788,333.60 | 27,815.67 | 0.21 | |
| | | Base | 95.064741 | 760,517.93 | 98.541700 | 788,333.60 | 27,815.67 | 0.18 | |
| 949AAKII9 | RYAN LLC 2023 DDTL | | | | | | 14 Nov 2030 | | |
| | 80,000.000 | Local | 100.000000 | 80,000.00 | 100.437500 | 80,350.00 | 350.00 | 0.02 | |
| | | Base | 100.000000 | 80,000.00 | 100.437500 | 80,350.00 | 350.00 | 0.02 | |
| 950BGMII3 | RSC ACQUISITION INC 2022 TRANCHE 2 DDTL | | | | | | 01 Nov 2029 | | |
| | 84,648.870 | Local | 99.039763 | 83,836.04 | 99.750000 | 84,437.25 | 601.21 | 0.02 | |
| | | Base | 99.039763 | 83,836.04 | 99.750000 | 84,437.25 | 601.21 | 0.02 | |
| 953ATPII1 | A L PARENT LLC 2023 TAKE BACK TERM LOAN | | | | | | 30 Jun 2028 | | |
| | 998,675.000 | Local | 98.650534 | 985,198.22 | 99.500000 | 993,681.63 | 8,483.41 | 0.27 | |
| | | Base | 98.650534 | 985,198.22 | 99.500000 | 993,681.63 | 8,483.41 | 0.23 | |
| 953DRHII5 | MRI SOFTWARE LLC 2020 TERM LOAN | | | | | | 10 Feb 2027 | | |
| | 162,624.740 | Local | 98.036104 | 159,430.96 | 98.440000 | 160,087.79 | 656.83 | 0.04 | |
| | | Base | 98.036104 | 159,430.96 | 98.440000 | 160,087.79 | 656.83 | 0.04 | |
| 953HPZII8 | EVERTEC GROUP LLC 2023 TERM LOAN B | | | | | | 30 Oct 2030 | | |
| | 324,000.000 | Local | 98.965306 | 320,647.59 | 100.250000 | 324,810.00 | 4,162.41 | 0.09 | |
| | | Base | 98.965306 | 320,647.59 | 100.250000 | 324,810.00 | 4,162.41 | 0.07 | |
| 953LEFII5 | RSC ACQUISITION INC 2023 DELAYED DRAW TERM LOAN | | | | | | 01 Nov 2029 | | |
| | 234,600.000 | Local | 98.609007 | 231,336.73 | 99.250000 | 232,840.50 | 1,503.77 | 0.06 | |
| | | Base | 98.609007 | 231,336.73 | 99.250000 | 232,840.50 | 1,503.77 | 0.05 | |

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

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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 |
| 958254AD6 | WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45 | | | | | 5.450000 | 01 Apr 2044 | | |
| | 880,000.000 | Local | | 99.420923 | 874,904.12 | 91.913408 | 808,837.99 | -66,066.13 | 0.22 |
| | | Base | | 99.420923 | 874,904.12 | 91.913408 | 808,837.99 | -66,066.13 | 0.19 |
| 958254AJ3 | WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3 | | | | | 5.300000 | 01 Mar 2048 | | |
| | 1,200,000.000 | Local | | 78.249350 | 938,992.20 | 86.972310 | 1,043,667.72 | 104,675.52 | 0.28 |
| | | Base | | 78.249350 | 938,992.20 | 86.972310 | 1,043,667.72 | 104,675.52 | 0.24 |
| 96467KAA7 | WHITEBOX CLO IV LTD WBOX 2023 4A A1 144A | | | | | 7.467810 | 20 Apr 2036 | | |
| | 1,180,000.000 | Local | | 99.815700 | 1,177,825.26 | 100.718700 | 1,188,480.66 | 10,655.40 | 0.32 |
| | Original Face: 1,180,000.000 | Base | | 99.815700 | 1,177,825.26 | 100.718700 | 1,188,480.66 | 10,655.40 | 0.27 |
| 96525YAJ8 | WHITEHORSE LTD WITEH 2018 12A D 144A | | | | | 9.225600 | 15 Oct 2031 | | |
| | 500,000.000 | Local | | 98.342452 | 491,712.26 | 99.380500 | 496,902.50 | 5,190.24 | 0.13 |
| | Original Face: 500,000.000 | Base | | 98.342452 | 491,712.26 | 99.380500 | 496,902.50 | 5,190.24 | 0.11 |
| 965MURII5 | RSC ACQUISITION INC 2019 TERM LOAN | | | | | | 01 Nov 2029 | | |
| | 152,677.700 | Local | | 99.039762 | 151,211.63 | 99.750000 | 152,296.01 | 1,084.38 | 0.04 |
| | | Base | | 99.039762 | 151,211.63 | 99.750000 | 152,296.01 | 1,084.38 | 0.03 |
| 967DGUII2 | RSC ACQUISITION INC 2020 INCREMENTAL TL | | | | | | 01 Nov 2029 | | |
| | 62,752.900 | Local | | 99.039773 | 62,150.33 | 99.750000 | 62,596.02 | 445.69 | 0.02 |
| | | Base | | 99.039773 | 62,150.33 | 99.750000 | 62,596.02 | 445.69 | 0.01 |
| 969457BM1 | WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75 | | | | | 8.750000 | 15 Mar 2032 | | |
| | 160,000.000 | Local | | 120.871063 | 193,393.70 | 120.246338 | 192,394.14 | -999.56 | 0.05 |
| | | Base | | 120.871063 | 193,393.70 | 120.246338 | 192,394.14 | -999.56 | 0.04 |
| 974637AC4 | WINNEBAGO INDUSTRIES SR SECURED 144A 07/28 6.25 | | | | | 6.250000 | 15 Jul 2028 | | |
| | 1,020,000.000 | Local | | 97.237699 | 991,824.53 | 99.038770 | 1,010,195.45 | 18,370.92 | 0.27 |
| | | Base | | 97.237699 | 991,824.53 | 99.038770 | 1,010,195.45 | 18,370.92 | 0.23 |
| 98262PAA9 | WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5 | | | | | 4.500000 | 15 Apr 2029 | | |
| | 540,000.000 | Local | | 66.238913 | 357,690.13 | 39.356057 | 212,522.71 | -145,167.42 | 0.06 |
| | | Base | | 66.238913 | 357,690.13 | 39.356057 | 212,522.71 | -145,167.42 | 0.05 |
| 983133AC3 | WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125 | | | | | 7.125000 | 15 Feb 2031 | | |
| | 1,020,000.000 | Local | | 102.962225 | 1,050,214.69 | 103.496100 | 1,055,660.22 | 5,445.53 | 0.29 |
| | | Base | | 102.962225 | 1,050,214.69 | 103.496100 | 1,055,660.22 | 5,445.53 | 0.24 |

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 98313RAC0 | WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875 | | | | | 4.875000 | 01 Oct 2024 | | |
| | 260,000.000 | Local | | 98.769027 | 256,799.47 | 98.824210 | 256,942.95 | 143.48 | 0.07 |
| | | Base | | 98.769027 | 256,799.47 | 98.824210 | 256,942.95 | 143.48 | 0.06 |
| 983793AK6 | XPO INC COMPANY GUAR 144A 02/32 7.125 | | | | | 7.125000 | 01 Feb 2032 | | |
| | 320,000.000 | Local | | 100.000000 | 320,000.00 | 102.960700 | 329,474.24 | 9,474.24 | 0.09 |
| | | Base | | 100.000000 | 320,000.00 | 102.960700 | 329,474.24 | 9,474.24 | 0.08 |
| 984245AL4 | YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5 | | | | | 8.500000 | 28 Jul 2025 | | |
| | 620,000.000 | Local | | 89.318326 | 553,773.62 | 97.945465 | 607,261.88 | 53,488.26 | 0.16 |
| | | Base | | 89.318326 | 553,773.62 | 97.945465 | 607,261.88 | 53,488.26 | 0.14 |
| 984245AQ3 | YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95 | | | | | 6.950000 | 21 Jul 2027 | | |
| | 650,000.000 | Local | | 75.847500 | 493,008.75 | 90.267250 | 586,737.13 | 93,728.38 | 0.16 |
| | | Base | | 75.847500 | 493,008.75 | 90.267250 | 586,737.13 | 93,728.38 | 0.13 |
| 98877DAC9 | ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75 | | | | | 4.750000 | 29 Apr 2025 | | |
| | 410,000.000 | Local | | 97.043161 | 397,876.96 | 98.768650 | 404,951.47 | 7,074.51 | 0.11 |
| | | Base | | 97.043161 | 397,876.96 | 98.768650 | 404,951.47 | 7,074.51 | 0.09 |
| 98980BAA1 | ZIPRECRUITER INC SR UNSECURED 144A 01/30 5 | | | | | 5.000000 | 15 Jan 2030 | | |
| | 550,000.000 | Local | | 89.019320 | 489,606.26 | 88.053690 | 484,295.30 | -5,310.96 | 0.13 |
| | | Base | | 89.019320 | 489,606.26 | 88.053690 | 484,295.30 | -5,310.96 | 0.11 |
| ACI10XG45 | REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143 | | | | | 7.143000 | 23 Feb 2030 | | |
| | 430,000.000 | Local | | 84.735607 | 364,363.11 | 90.698000 | 390,001.40 | 25,638.29 | 0.11 |
| | | Base | | 84.735607 | 364,363.11 | 90.698000 | 390,001.40 | 25,638.29 | 0.09 |
| ACI1GWJN5 | ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/32 7.0529 | | | | | 7.052900 | 15 Jan 2032 | | |
| | 320,000.000 | Local | | 58.538628 | 187,323.61 | 82.599000 | 264,316.80 | 76,993.19 | 0.07 |
| | | Base | | 58.538628 | 187,323.61 | 82.599000 | 264,316.80 | 76,993.19 | 0.06 |
| ACI1H0293 | REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125 | | | | | 9.125000 | 26 Nov 2049 | | |
| | 280,000.000 | Local | | 69.511079 | 194,631.02 | 84.525000 | 236,670.00 | 42,038.98 | 0.06 |
| | | Base | | 69.511079 | 194,631.02 | 84.525000 | 236,670.00 | 42,038.98 | 0.05 |
| ACI1Q6JR2 | REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VAR | | | | | 3.500000 | 31 Jul 2035 | | |
| | 150,000.000 | Local | | 39.924733 | 59,887.10 | 52.487795 | 78,731.69 | 18,844.59 | 0.02 |
| | Original Face: | Base | | 39.924733 | 59,887.10 | 52.487795 | 78,731.69 | 18,844.59 | 0.02 |

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| ACI1YPMC0 | REPUBLIC OF KENYA SR UNSECURED REGS 01/34 6.3 | | | | | 6.300000 | 23 Jan 2034 | | |
| | 250,000.000 | Local | | 72.862372 | 182,155.93 | 81.539316 | 203,848.29 | 21,692.36 | 0.06 |
| Original Face: | 250,000.000 | Base | | 72.862372 | 182,155.93 | 81.539316 | 203,848.29 | 21,692.36 | 0.05 |
| ACI1Z6JB7 | REPUBLIC OF UZBEKISTAN SR UNSECURED REGS 10/31 3.9 | | | | | 3.900000 | 19 Oct 2031 | | |
| | 270,000.000 | Local | | 76.147607 | 205,598.54 | 82.382400 | 222,432.48 | 16,833.94 | 0.06 |
| | | Base | | 76.147607 | 205,598.54 | 82.382400 | 222,432.48 | 16,833.94 | 0.05 |
| ACI208T77 | PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR | | | | | 6.375000 | 01 Sep 2037 | | |
| | 4,140,351.160 | Local | | 62.691659 | 2,595,654.85 | 40.745243 | 1,686,996.14 | -908,658.71 | 0.46 |
| Original Face: | 4,217,532.000 | Base | | 62.691659 | 2,595,654.85 | 40.745243 | 1,686,996.14 | -908,658.71 | 0.39 |
| ACI20PYK4 | ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 09/27 5.8 | | | | | 5.800000 | 30 Sep 2027 | | |
| | 340,000.000 | Local | | 68.939988 | 234,395.96 | 90.026000 | 306,088.40 | 71,692.44 | 0.08 |
| | | Base | | 68.939988 | 234,395.96 | 90.026000 | 306,088.40 | 71,692.44 | 0.07 |
| BA0000WG6 | COTIVITI CORPORATION 2024 TERM LOAN | | | | | | 21 Feb 2031 | | |
| | 640,000.000 | Local | | 99.500000 | 636,800.00 | 100.041700 | 640,266.88 | 3,466.88 | 0.17 |
| | | Base | | 99.500000 | 636,800.00 | 100.041700 | 640,266.88 | 3,466.88 | 0.15 |
| BA0002663 | TRUIST INSURANCE HOLDINGS LLC TERM LOAN B | | | | | 1.000000 | 24 Mar 2031 | | |
| | 650,000.000 | Local | | 99.750000 | 648,375.00 | 99.833000 | 648,914.50 | 539.50 | 0.18 |
| | | Base | | 99.750000 | 648,375.00 | 99.833000 | 648,914.50 | 539.50 | 0.15 |
| BA00027J4 | STATION CASINOS LLC 2024 TERM LOAN B | | | | | | 07 Mar 2031 | | |
| | 900,000.000 | Local | | 99.500000 | 895,500.00 | 99.803600 | 898,232.40 | 2,732.40 | 0.24 |
| | | Base | | 99.500000 | 895,500.00 | 99.803600 | 898,232.40 | 2,732.40 | 0.21 |
| BA0002LM1 | CHROMALLOY CORPORATION 2024 TERM LOAN B | | | | | | 21 Mar 2031 | | |
| | 290,000.000 | Local | | 99.000000 | 287,100.00 | 99.500000 | 288,550.00 | 1,450.00 | 0.08 |
| | | Base | | 99.000000 | 287,100.00 | 99.500000 | 288,550.00 | 1,450.00 | 0.07 |
| BA0002QH7 | KAMAN CORPORATION 2024 TERM LOAN | | | | | 1.000000 | 27 Mar 2031 | | |
| | 670,000.000 | Local | | 99.750000 | 668,325.00 | 100.000000 | 670,000.00 | 1,675.00 | 0.18 |
| | | Base | | 99.750000 | 668,325.00 | 100.000000 | 670,000.00 | 1,675.00 | 0.15 |
| BF226GI10 | UKRAINE GOVERNMENT SR UNSECURED REGS 09/34 7.375 | | | | | 7.375000 | 25 Sep 2034 | | |
| | 1,040,000.000 | Local | | 26.198947 | 272,469.05 | 28.750000 | 299,000.00 | 26,530.95 | 0.08 |
| Original Face: | 1,040,000.000 | Base | | 26.198947 | 272,469.05 | 28.750000 | 299,000.00 | 26,530.95 | 0.07 |

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| BYX3WLI3 | REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75 | | | | | 10.750000 | 14 Oct 2030 | | |
| | 270,000.000 | Local | | 63.327137 | 170,983.27 | 67.720000 | 182,844.00 | 11,860.73 | 0.05 |
| | Original Face: | | 270,000.000 | Base | 63.327137 | 170,983.27 | 67.720000 | 182,844.00 | 11,860.73 |
| C07885AD5 | BAUSCH HEALTH COS INC COMPANY GUAR REGS 01/28 5 | | | | | 5.000000 | 30 Jan 2028 | | |
| | 840,000.000 | Local | | 56.028879 | 470,642.58 | 44.670053 | 375,228.45 | -95,414.13 | 0.10 |
| | | Base | | 56.028879 | 470,642.58 | 44.670053 | 375,228.45 | -95,414.13 | 0.09 |
| C4000KAD6 | GARDA WORLD SECURITY CORP 2021 TERM LOAN B | | | | | | 30 Oct 2026 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| C4000KAE4 | GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN | | | | | | 01 Feb 2029 | | |
| | 418,762.170 | Local | | 99.160383 | 415,246.17 | 100.041700 | 418,936.79 | 3,690.62 | 0.11 |
| | | Base | | 99.160383 | 415,246.17 | 100.041700 | 418,936.79 | 3,690.62 | 0.10 |
| C6901LAJ6 | 1011778 BC UNLMTD LIABILITY CO 2023 TERM LOAN B5 | | | | | | 20 Sep 2030 | | |
| | 488,775.000 | Local | | 99.528558 | 486,470.71 | 99.875000 | 488,164.03 | 1,693.32 | 0.13 |
| | | Base | | 99.528558 | 486,470.71 | 99.875000 | 488,164.03 | 1,693.32 | 0.11 |
| C8000CAL7 | CLARIOS GLOBAL LP 2024 TERM LOAN B | | | | | | 06 May 2030 | | |
| | 299,250.000 | Local | | 99.513517 | 297,794.20 | 100.100000 | 299,549.25 | 1,755.05 | 0.08 |
| | | Base | | 99.513517 | 297,794.20 | 100.100000 | 299,549.25 | 1,755.05 | 0.07 |
| G24524AV5 | COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8 | | | | | 8.000000 | 27 Jan 2024 | | |
| | 600,000.000 | Local | | 99.742145 | 598,452.87 | 6.920000 | 41,520.00 | -556,932.87 | 0.01 |
| | | Base | | 99.742145 | 598,452.87 | 6.920000 | 41,520.00 | -556,932.87 | 0.01 |
| G4712JAT9 | HOWDEN GROUP HOLDINGS LTD. 2023 USD TERM LOAN B | | | | | | 18 Apr 2030 | | |
| | 158,800.000 | Local | | 96.395447 | 153,075.97 | 100.375000 | 159,395.50 | 6,319.53 | 0.04 |
| | | Base | | 96.395447 | 153,075.97 | 100.375000 | 159,395.50 | 6,319.53 | 0.04 |
| G5080AAH5 | JAZZ FINANCING LUX SARLL 2024 TERM LOAN B | | | | | | 05 May 2028 | | |
| | 348,013.000 | Local | | 100.000000 | 348,013.00 | 100.458300 | 349,607.94 | 1,594.94 | 0.09 |
| | | Base | | 100.000000 | 348,013.00 | 100.458300 | 349,607.94 | 1,594.94 | 0.08 |
| G9368PBH6 | VIRGIN MEDIA BRISTOL LLC 2023 USD TERM LOAN Y | | | | | | 31 Mar 2031 | | |
| | 400,000.000 | Local | | 99.049820 | 396,199.28 | 98.188300 | 392,753.20 | -3,446.08 | 0.11 |
| | | Base | | 99.049820 | 396,199.28 | 98.188300 | 392,753.20 | -3,446.08 | 0.09 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| N3313EAB6 | FLUTTER FINANCING B.V. TERM LOAN B | | | | | | 25 Nov 2030 | | |
| | 897,750.000 | Local | | 99.756282 | 895,562.02 | 99.875000 | 896,627.81 | 1,065.79 | 0.24 |
| | | Base | | 99.756282 | 895,562.02 | 99.875000 | 896,627.81 | 1,065.79 | 0.21 |
| P01012AT3 | REPUBLIC OF EL SALVADOR SR UNSECURED REGS 01/27 6.375 | | | | | 6.375000 | 18 Jan 2027 | | |
| | 80,000.000 | Local | | 83.737338 | 66,989.87 | 86.852223 | 69,481.78 | 2,491.91 | 0.02 |
| | | Base | | 83.737338 | 66,989.87 | 86.852223 | 69,481.78 | 2,491.91 | 0.02 |
| P06518AH0 | COMMONWEALTH OF BAHAMAS SR UNSECURED REGS 10/32 8.95 | | | | | 8.950000 | 15 Oct 2032 | | |
| | 270,000.000 | Local | | 87.610107 | 236,547.29 | 96.643076 | 260,936.31 | 24,389.02 | 0.07 |
| Original Face: | 270,000.000 | Base | | 87.610107 | 236,547.29 | 96.643076 | 260,936.31 | 24,389.02 | 0.06 |
| P2121YAU2 | CARNIVAL CORPORATION 2023 TERM LOAN B | | | | | | 08 Aug 2027 | | |
| | 258,050.000 | Local | | 99.567716 | 256,934.49 | 100.031200 | 258,130.51 | 1,196.02 | 0.07 |
| | | Base | | 99.567716 | 256,934.49 | 100.031200 | 258,130.51 | 1,196.02 | 0.06 |
| P3579ECF2 | DOMINICAN REPUBLIC SR UNSECURED REGS 01/30 4.5 | | | | | 4.500000 | 30 Jan 2030 | | |
| | 200,000.000 | Local | | 85.333065 | 170,666.13 | 90.990810 | 181,981.62 | 11,315.49 | 0.05 |
| | | Base | | 85.333065 | 170,666.13 | 90.990810 | 181,981.62 | 11,315.49 | 0.04 |
| P3579ECH8 | DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875 | | | | | 4.875000 | 23 Sep 2032 | | |
| | 330,000.000 | Local | | 84.098745 | 277,525.86 | 89.522698 | 295,424.90 | 17,899.04 | 0.08 |
| | | Base | | 84.098745 | 277,525.86 | 89.522698 | 295,424.90 | 17,899.04 | 0.07 |
| V7691DAX4 | REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25 | | | | | 6.250000 | 23 May 2033 | | |
| | 250,000.000 | Local | | 83.099204 | 207,748.01 | 85.000000 | 212,500.00 | 4,751.99 | 0.06 |
| Original Face: | 250,000.000 | Base | | 83.099204 | 207,748.01 | 85.000000 | 212,500.00 | 4,751.99 | 0.05 |
| Y8137FAH1 | REPUBLIC OF SRI LANKA SR UNSECURED REGS 05/27 6.2 | | | | | 6.200000 | 11 May 2027 | | |
| | 260,000.000 | Local | | 50.200000 | 130,520.00 | 58.745936 | 152,739.43 | 22,219.43 | 0.04 |
| | | Base | | 50.200000 | 130,520.00 | 58.745936 | 152,739.43 | 22,219.43 | 0.03 |
| US DOLLAR Total | | | | | | | | | |
| | 375,488,541.890 | Local | | | 352,171,282.52 | | 343,451,949.58 | -8,719,332.94 | 92.79 |
| Original Face: | 182,854,233.240 | Base | | | 352,171,281.73 | | 343,451,949.58 | -8,719,332.15 | 78.67 |
| FIXED INCOME Total | | | | | | | | | |
| | 621,209,772.170 | Base | | | 365,597,217.44 | | 356,221,758.23 | -9,375,459.21 | 81.60 |

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 189,224,233.240 | | | | | | |

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

| | | | | | | | | Exchange Rate: | 1.000000 |
|---------------------------------------|--|--------|-----------------|------------|-----------|-------------|-----------|----------------|----------|
| US DOLLAR | | | | | | | | | |
| ADI2MVL94 | S+P EMINI 3RD WK APR24P 4850 APR24 4850 PUT | | | | | 19 Apr 2024 | | | |
| 1,400.000 | | 28.000 | Local 38.792000 | 54,308.80 | 3.150000 | | 4,410.00 | -49,898.80 | 0.00 |
| | | | Base 38.792000 | 54,308.80 | 3.150000 | | 4,410.00 | -49,898.80 | 0.00 |
| ADI2N5H38 | S+P EMINI 3RD WK MAY24P 4800 MAY24 4800 PUT | | | | | 17 May 2024 | | | |
| 600.000 | | 12.000 | Local 31.542000 | 18,925.20 | 9.700000 | | 5,820.00 | -13,105.20 | 0.00 |
| | | | Base 31.542000 | 18,925.20 | 9.700000 | | 5,820.00 | -13,105.20 | 0.00 |
| ADI2N5J85 | S+P500 EMINI OPTN JUN24P 4900 JUN24 4900 PUT | | | | | 21 Jun 2024 | | | |
| 300.000 | | 6.000 | Local 58.542000 | 17,562.60 | 29.750000 | | 8,925.00 | -8,637.60 | 0.00 |
| | | | Base 58.542000 | 17,562.60 | 29.750000 | | 8,925.00 | -8,637.60 | 0.00 |
| AEIH56310 | USAUP0046 USD P AUD C APR24 .6686 PUT | | | | | 17 Apr 2024 | | | |
| 2,872,534.000 | 2,872,534.000 | | Local 0.011160 | 32,057.48 | 0.000668 | | 1,918.85 | -30,138.63 | 0.00 |
| | | | Base 0.011160 | 32,057.48 | 0.000668 | | 1,918.85 | -30,138.63 | 0.00 |
| US DOLLAR Total | | | | | | | | | |
| 2,874,834.000 | 2,872,580.000 | | Local | 122,854.08 | | | 21,073.85 | -101,780.23 | 0.01 |
| | | | Base | 122,854.08 | | | 21,073.85 | -101,780.23 | 0.00 |
| OPTIONS PURCHASED - PUTS Total | | | | | | | | | |
| 2,874,834.000 | 2,872,580.000 | | Base | 122,854.08 | | | 21,073.85 | -101,780.23 | 0.00 |



As of: March 28, 2024

View Date: April 1, 2024

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

| | | | | | | | | | |
|----------------|---|----------------|-----------------|------------|----------|-------------|------------|------------|------|
| ADI2MVL86 | S+P EMINI 3RD WK APR24P 4500 APR24 4500 PUT | | | | | 19 Apr 2024 | | | |
| -1,400.000 | | -28.000 | Local 12.958000 | -18,141.20 | 1.650000 | | -2,310.00 | 15,831.20 | 0.00 |
| | | | Base 12.958000 | -18,141.20 | 1.650000 | | -2,310.00 | 15,831.20 | 0.00 |
| AEIH69131 | USMXP0360 USD P MXN C JUN24 16.7956 PUT | | | | | 03 Jun 2024 | | | |
| -1,403,555.000 | | -1,403,555.000 | Local 0.005670 | -7,958.16 | 0.013899 | | -19,508.01 | -11,549.85 | 0.01 |
| | | | Base 0.005670 | -7,958.16 | 0.013899 | | -19,508.01 | -11,549.85 | 0.00 |

| | | | | | | | | | |
|------------------------|----------------|--|-------|------------|--|--|------------|----------|------|
| US DOLLAR Total | | | | | | | | | |
| -1,404,955.000 | -1,403,583.000 | | Local | -26,099.36 | | | -21,818.01 | 4,281.35 | 0.01 |
| | | | Base | -26,099.36 | | | -21,818.01 | 4,281.35 | 0.00 |

OPTIONS WRITTEN - PUTS Total

| | | | | | | | | | |
|----------------|----------------|--|------|------------|--|--|------------|----------|------|
| -1,404,955.000 | -1,403,583.000 | | Base | -26,099.36 | | | -21,818.01 | 4,281.35 | 0.00 |
|----------------|----------------|--|------|------------|--|--|------------|----------|------|

SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.015400

| | | | | | | | | | |
|-----------|---|--|-------|------------|----------------|-------------|----------------|-------------|-------|
| 99S1ZBOI3 | 0WP302235 IRS BRL R F 10.23000 2 NDFPREDISWAP | | | | 10.230000 | 02 Jan 2029 | | | |
| | 27,690,000.000 | | Local | 100.000000 | 27,690,000.00 | 98.521474 | 27,280,596.15 | -409,403.85 | 48.19 |
| | | | Base | 20.420040 | 5,654,309.15 | 19.643792 | 5,439,365.98 | -214,943.17 | 1.25 |
| 99S1ZBOJ1 | 0WP302235 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP | | | | 1.000000 | 02 Jan 2029 | | | |
| | -27,690,000.000 | | Local | 100.000000 | -27,690,000.00 | 100.000000 | -27,690,000.00 | 0.00 | 48.91 |
| | | | Base | 20.420040 | -5,654,309.15 | 19.938589 | -5,520,995.33 | 133,313.82 | 1.26 |

| | | | | | | | | | |
|-----------------------------|--|--|-------|------|--|--|-------------|-------------|-------|
| BRAZILIAN REAL Total | | | | | | | | | |
| | | | Local | 0.00 | | | -409,403.85 | -409,403.85 | 97.10 |
| | | | Base | 0.00 | | | -81,629.35 | -81,629.35 | 2.51 |

EURO CURRENCY Exchange Rate: 0.926913

UNITED STATES OF AMERICA (THE)

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|---|--|-------|------------|-----------------|--------------------|-------------------------------|------------------|------------------|-------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | | |
| 99S1C6H30 | OWP297799 CDS EUR R F 1.00000 2 CORPORATE | | | | 1.000000 | 20 Dec 2024 | | | | |
| | 1,050,000.000 | Local | 100.164289 | 1,051,725.03 | 100.482608 | 1,055,067.38 | 3,342.35 | | 13.70 | |
| | | Base | 110.172626 | 1,156,812.57 | 108.405652 | 1,138,259.34 | -18,553.23 | | 0.26 | |
| 99S1C6H48 | OWP297799 CDS EUR P V 03MEVENT 1 CORPORATE | | | | 1.000000 | 20 Dec 2024 | | | | |
| | -1,050,000.000 | Local | 100.000000 | -1,050,000.00 | 100.000000 | -1,050,000.00 | 0.00 | | 13.64 | |
| | | Base | 110.004951 | -1,155,051.99 | 107.884990 | -1,132,792.40 | 22,259.59 | | 0.26 | |
| 99S1C6H63 | OWP297815 CDS EUR R V 03MEVENT 1 CORPORATE | | | | 1.000000 | 20 Dec 2024 | | | | |
| | 1,050,000.000 | Local | 99.659239 | 1,046,422.01 | 99.364306 | 1,043,325.21 | -3,096.80 | | 13.55 | |
| | | Base | 109.657178 | 1,151,400.37 | 107.199172 | 1,125,591.30 | -25,809.07 | | 0.26 | |
| 99S1C6H71 | OWP297815 CDS EUR P F 1.00000 2 CORPORATE | | | | 1.000000 | 20 Dec 2024 | | | | |
| | -1,050,000.000 | Local | 100.000000 | -1,050,000.00 | 100.000000 | -1,050,000.00 | 0.00 | | 13.64 | |
| | | Base | 110.004951 | -1,155,051.99 | 107.884990 | -1,132,792.40 | 22,259.59 | | 0.26 | |
| UNITED STATES OF AMERICA (THE) Total | | Base | | -1,891.04 | | -1,734.16 | 156.88 | | 1.04 | |
| EURO CURRENCY Total | | Local | | -1,852.96 | | -1,607.41 | 245.55 | | 54.53 | |
| | | Base | | -1,891.04 | | -1,734.16 | 156.88 | | 1.04 | |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 | | |
| 99S19RJ69 | SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA | | | | 7.200000 | 17 Jul 2024 | | | | |
| | 211,305,600.000 | Local | 100.000000 | 211,305,600.00 | 98.799589 | 208,769,064.33 | -2,536,535.67 | | 32.58 | |
| | | Base | 5.213153 | 11,015,683.77 | 5.943011 | 12,557,915.39 | 1,542,231.62 | | 2.88 | |
| 99S19RJ77 | SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA | | | | 11.247500 | 17 Jul 2024 | | | | |
| | -211,305,600.000 | Local | 100.000000 | -211,305,600.00 | 100.000000 | -211,305,600.00 | 0.00 | | 32.97 | |
| | | Base | 5.213153 | -11,015,683.77 | 6.015219 | -12,710,493.55 | -1,694,809.78 | | 2.91 | |
| 99S19WBX7 | SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA | | | | 7.450000 | 18 Jul 2029 | | | | |
| | 29,840,000.000 | Local | 100.438430 | 29,970,827.38 | 94.149694 | 28,094,268.69 | -1,876,558.69 | | 4.38 | |
| | | Base | 5.185862 | 1,547,461.36 | 5.663310 | 1,689,931.65 | 142,470.29 | | 0.39 | |
| 99S19WB5 | SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA | | | | 11.485000 | 18 Jul 2029 | | | | |
| | -29,840,000.000 | Local | 100.000000 | -29,840,000.00 | 100.000000 | -29,840,000.00 | 0.00 | | 4.66 | |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| | | Base | 5.163436 | -1,540,769.34 | 6.015219 | -1,794,941.20 | -254,171.86 | 0.41 | |
| 99S19YBC9 | SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA | | | | 7.440000 | 20 Jul 2029 | | | |
| | 31,050,000.000 | Local | 100.530673 | 31,214,774.10 | 94.102291 | 29,218,761.36 | -1,996,012.74 | 4.56 | |
| | | Base | 5.158653 | 1,601,761.69 | 5.660458 | 1,757,572.34 | 155,810.65 | 0.40 | |
| 99S19YBD7 | SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA | | | | 11.485900 | 20 Jul 2029 | | | |
| | -31,050,000.000 | Local | 100.000000 | -31,050,000.00 | 100.000000 | -31,050,000.00 | 0.00 | 4.85 | |
| | | Base | 5.131392 | -1,593,297.36 | 6.015219 | -1,867,725.35 | -274,427.99 | 0.43 | |
| 99S1X0C68 | SWS076760 IRS MXN R F 8.97000 | | | | 8.970000 | 01 Mar 2030 | | | |
| | 14,120,000.000 | Local | 100.000000 | 14,120,000.00 | 100.848260 | 14,239,774.31 | 119,774.31 | 2.22 | |
| | | Base | 5.454645 | 770,195.82 | 6.066243 | 856,553.54 | 86,357.72 | 0.20 | |
| 99S1X0C76 | SWS076760 IRS MXN P V 01MTIIE MEXICO INTERBANK TIIE 28 DAY | | | | 11.485900 | 01 Mar 2030 | | | |
| | -14,120,000.000 | Local | 100.000000 | -14,120,000.00 | 100.000000 | -14,120,000.00 | 0.00 | 2.20 | |
| | | Base | 5.454645 | -770,195.82 | 6.015219 | -849,348.85 | -79,153.03 | 0.19 | |
| MEXICAN PESO Total | | | | | | | | | |
| | | Local | | 295,601.48 | | -5,993,731.31 | -6,289,332.79 | 88.43 | |
| | | Base | | 15,156.35 | | -360,536.03 | -375,692.38 | 7.81 | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| 99S1N8CU9 | BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE | | | | 1.000000 | 20 Jun 2026 | | | |
| | 2,490,000.000 | Local | 91.340970 | 2,274,390.16 | 100.000000 | 2,490,000.00 | 215,609.84 | 0.67 | |
| | | Base | 91.340970 | 2,274,390.16 | 100.000000 | 2,490,000.00 | 215,609.84 | 0.57 | |
| 99S1N8CV7 | BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE | | | | 5.000000 | 20 Jun 2026 | | | |
| | -2,490,000.000 | Local | 100.000000 | -2,490,000.00 | 109.855700 | -2,735,406.93 | -245,406.93 | 0.74 | |
| | | Base | 100.000000 | -2,490,000.00 | 109.855700 | -2,735,406.93 | -245,406.93 | 0.63 | |
| 99S1N8CX3 | SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE | | | | 5.000000 | 20 Jun 2026 | | | |
| | 2,490,000.000 | Local | 106.442484 | 2,650,417.85 | 109.455300 | 2,725,436.97 | 75,019.12 | 0.74 | |
| | | Base | 106.442484 | 2,650,417.85 | 109.455300 | 2,725,436.97 | 75,019.12 | 0.62 | |
| 99S1N8CY1 | SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE | | | | 1.000000 | 20 Jun 2026 | | | |
| | -2,490,000.000 | Local | 100.000000 | -2,490,000.00 | 100.000000 | -2,490,000.00 | 0.00 | 0.67 | |
| | | Base | 100.000000 | -2,490,000.00 | 100.000000 | -2,490,000.00 | 0.00 | 0.57 | |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|---------------------------------|-----------------------|-------|----------|----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 99S205A97 | SWS102947 CDS USD R F | | 5.00000 | 2 CCPCDX | | 5.000000 | 20 Dec 2028 | | |
| | 1,196,118.000 | Local | | 100.690436 | 1,204,376.43 | 107.380200 | 1,284,393.90 | 80,017.47 | 0.35 |
| | | Base | | 100.690436 | 1,204,376.43 | 107.380200 | 1,284,393.90 | 80,017.47 | 0.29 |
| 99S205AA4 | SWS102947 CDS USD P V | | 03MEVENT | 1 CCPCDX | | 1.000000 | 20 Dec 2028 | | |
| | -1,196,118.000 | Local | | 100.000000 | -1,196,118.00 | 100.000000 | -1,196,118.00 | 0.00 | 0.32 |
| | | Base | | 100.000000 | -1,196,118.00 | 100.000000 | -1,196,118.00 | 0.00 | 0.27 |
| 99S21ZC07 | BWS111781 CDS USD R V | | 03MEVENT | 1 CCPCORPORATE | | 1.000000 | 20 Dec 2028 | | |
| | 797,000.000 | Local | | 112.598089 | 897,406.77 | 100.000000 | 797,000.00 | -100,406.77 | 0.22 |
| | | Base | | 112.598089 | 897,406.77 | 100.000000 | 797,000.00 | -100,406.77 | 0.18 |
| 99S21ZC15 | BWS111781 CDS USD P F | | 1.00000 | 2 CCPCORPORATE | | 1.000000 | 20 Dec 2028 | | |
| | -797,000.000 | Local | | 100.000000 | -797,000.00 | 89.808200 | -715,771.35 | 81,228.65 | 0.19 |
| | | Base | | 100.000000 | -797,000.00 | 89.808200 | -715,771.35 | 81,228.65 | 0.16 |
| 99S21ZGC7 | SWS111765 CDS USD R F | | 1.00000 | 2 CCPCORPORATE | | 1.000000 | 20 Dec 2028 | | |
| | 797,000.000 | Local | | 86.432827 | 688,869.63 | 89.628200 | 714,336.75 | 25,467.12 | 0.19 |
| | | Base | | 86.432827 | 688,869.63 | 89.628200 | 714,336.75 | 25,467.12 | 0.16 |
| 99S21ZGD5 | SWS111765 CDS USD P V | | 03MEVENT | 1 CCPCORPORATE | | 1.000000 | 20 Dec 2028 | | |
| | -797,000.000 | Local | | 100.000000 | -797,000.00 | 100.000000 | -797,000.00 | 0.00 | 0.22 |
| | | Base | | 100.000000 | -797,000.00 | 100.000000 | -797,000.00 | 0.00 | 0.18 |
| US DOLLAR Total | | | | | | | | | |
| | | Local | | | -54,657.16 | | 76,871.34 | 131,528.50 | 4.31 |
| | | Base | | | -54,657.16 | | 76,871.34 | 131,528.50 | 3.65 |
| SWAPS FIXED INCOME Total | | | | | | | | | |
| | 0.000 | Base | | | -41,391.85 | | -367,028.20 | -325,636.35 | 15.01 |

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| 1,469,879.000 | 1,356,749,133.290 | Base | | 380,093,011.45 | | 370,411,689.81 | -9,681,321.64 | 99.95 |
| Original Face: | 189,224,233.240 | | | | | | | |

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.534566

| 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 |
|-----------|---------------------------------------|--------------|------------------------|------------------------|---------------|------------------|-----------------|-------------------|------------------|--------|
| ADI2M4CT0 | AUST 10Y BOND FUT JUN24 XSFE 20240617 | | | | | | 17 Jun 2024 | | | |
| 38.000 | 3,800,000.000 | Local | 4,429,880.78 | 4,431,360.88 | 96.025000 | -1,480.10 | | -15,112.60 | 13,632.50 | |
| | | Base | 2,886,732.00 | | 62.574695 | -964.51 | | -9,848.13 | 8,883.62 | 0.00 |

AUSTRALIAN DOLLAR Total

| | | | | | | | | | | |
|--------|---------------|-------|--------------|--------------|--|-----------|--|------------|-----------|------|
| 38.000 | 3,800,000.000 | Local | 4,429,880.78 | 4,431,360.88 | | -1,480.10 | | -15,112.60 | 13,632.50 | |
| | | Base | | | | -964.51 | | -9,848.13 | 8,883.62 | 0.00 |

EURO CURRENCY

Exchange Rate: 0.926913

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 |
|-----------|--------------------------------------|--------------|------------------------|------------------------|---------------|------------------|-----------------|-------------------|------------------|--------|
| ADI2KD826 | EURO-BUND FUTURE JUN24 XEUR 20240606 | | | | | | 06 Jun 2024 | | | |
| 84.000 | 8,400,000.000 | Local | 11,203,920.00 | 11,109,870.80 | 133.380000 | 94,049.20 | | 93,209.20 | 840.00 | |
| | | Base | 12,087,348.00 | | 143.897000 | 101,464.97 | | 100,558.74 | 906.23 | 0.00 |

GERMANY Total

| | | | | | | | | | | |
|--------|---------------|-------|---------------|---------------|--|------------|--|------------|--------|------|
| 84.000 | 8,400,000.000 | Local | 11,203,920.00 | 11,109,870.80 | | 94,049.20 | | 93,209.20 | 840.00 | |
| | | Base | | | | 101,464.97 | | 100,558.74 | 906.23 | 0.00 |

EURO CURRENCY Total

| | | | | | | | | | | |
|--------|---------------|-------|---------------|---------------|--|------------|--|------------|--------|------|
| 84.000 | 8,400,000.000 | Local | 11,203,920.00 | 11,109,870.80 | | 94,049.20 | | 93,209.20 | 840.00 | |
| | | Base | | | | 101,464.97 | | 100,558.74 | 906.23 | 0.00 |

POUND STERLING

Exchange Rate: 0.792299

| 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 |
|-----------|---------------------------------------|--------------|------------------------|------------------------|---------------|------------------|-----------------|-------------------|------------------|--------|
| ADI223J75 | ICE 3MTH SONIA FU JUN24 IFLL 20240917 | | | | | | 17 Sep 2024 | | | |
| 46.000 | 11,500,000.000 | Local | 10,929,600.00 | 10,853,313.48 | 95.040000 | 76,286.52 | | 77,436.52 | -1,150.00 | |
| | | Base | 13,794,792.12 | | 119.954714 | 96,285.01 | | 97,736.49 | -1,451.48 | 0.00 |

ADI223JF7 ICE 3MTH SONIA FU DEC24 IFLL 20250318

| | | | | | | | | | | |
|-------|-------------|-------|------------|------------|------------|----------|-------------|----------|--------|------|
| 1.000 | 250,000.000 | Local | 239,012.50 | 236,901.38 | 95.605000 | 2,111.12 | 18 Mar 2025 | 2,148.62 | -37.50 | |
| | | Base | 301,669.57 | | 120.667829 | 2,664.55 | | 2,711.88 | -47.33 | 0.00 |

| | | | | | | | | | | |
|-----------|--------------------------------------|--|--|--|--|--|-------------|--|--|--|
| ADI2M81L0 | LONG GILT FUTURE JUN24 IFLL 20240626 | | | | | | 26 Jun 2024 | | | |
|-----------|--------------------------------------|--|--|--|--|--|-------------|--|--|--|

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

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

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 | | | | | | | | |
| 64.000 | 6,400,000.000 | Local Base | 6,396,160.00 8,072,911.87 | 99.940000 126.139248 | 119,791.68 151,195.04 | | 108,271.68 136,655.08 | 11,520.00 14,539.96 | 0.00 |
| POUND STERLING Total | | | | | | | | | |
| 111.000 | 18,150,000.000 | Local Base | 17,564,772.50 | | 198,189.32 250,144.60 | | 187,856.82 237,103.45 | 10,332.50 13,041.15 | 0.00 |
| US DOLLAR | | | | | | | | | |
| | | | | | | | | Exchange Rate: | 1.000000 |
| ADI23N1Z7 | 3 MONTH SOFR FUT DEC24 XCME 20250318 | | | | | 18 Mar 2025 | | | |
| 70.000 | 17,500,000.000 | Local Base | 16,700,250.00 16,700,250.00 | 95.430000 95.430000 | -209,272.00 -209,272.00 | | -199,647.00 -199,647.00 | -9,625.00 -9,625.00 | 0.00 |
| ADI2M5L83 | US 10YR NOTE (CBT)JUN24 XCBT 20240618 | | | | | 18 Jun 2024 | | | |
| 180.000 | 18,000,000.000 | Local Base | 19,943,437.50 19,943,437.50 | 110.796875 110.796875 | 88,547.97 88,547.97 | | 102,610.47 102,610.47 | -14,062.50 -14,062.50 | 0.00 |
| ADI2M5NX6 | US ULTRA BOND CBT JUN24 XCBT 20240618 | | | | | 18 Jun 2024 | | | |
| 104.000 | 10,400,000.000 | Local Base | 13,416,000.00 13,416,000.00 | 129.000000 129.000000 | 191,764.67 191,764.67 | | 143,014.67 143,014.67 | 48,750.00 48,750.00 | 0.01 |
| ADI2M5NY4 | US LONG BOND(CBT) JUN24 XCBT 20240618 | | | | | 18 Jun 2024 | | | |
| 92.000 | 9,200,000.000 | Local Base | 11,080,250.00 11,080,250.00 | 120.437500 120.437500 | 183,338.91 183,338.91 | | 160,338.91 160,338.91 | 23,000.00 23,000.00 | 0.01 |
| ADI2M5SD5 | US 10YR ULTRA FUT JUN24 XCBT 20240618 | | | | | 18 Jun 2024 | | | |
| 4.000 | 400,000.000 | Local Base | 458,437.50 458,437.50 | 114.609375 114.609375 | 2,149.33 2,149.33 | | 2,086.83 2,086.83 | 62.50 62.50 | 0.00 |
| ADI2M8W10 | US 5YR NOTE (CBT) JUN24 XCBT 20240628 | | | | | 28 Jun 2024 | | | |
| 461.000 | 46,100,000.000 | Local Base | 49,334,203.13 49,334,203.13 | 107.015625 107.015625 | 142,208.67 142,208.67 | | 196,232.33 196,232.33 | -54,023.66 -54,023.66 | 0.01 |
| ADI2M8W28 | US 2YR NOTE (CBT) JUN24 XCBT 20240628 | | | | | 28 Jun 2024 | | | |
| 143.000 | 28,600,000.000 | Local Base | 29,241,265.77 29,241,265.77 | 102.242188 102.242188 | -51,696.14 -51,696.14 | | -22,649.41 -22,649.41 | -29,046.73 -29,046.73 | 0.01 |
| US DOLLAR Total | | | | | | | | | |
| 1,054.000 | 130,200,000.000 | Local | 140,173,843.90 | | 347,041.41 | | 381,986.80 | -34,945.39 | |

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Expiration Date | Prior Accum Gn/Ls | Margin Variation | % Fund |
|---------------------------|-------------------|--------------|------------------------|------------------------|---------------|------------------|-----------------|-------------------|------------------|--------|
| | | | Base | | | 347,041.41 | | 381,986.80 | -34,945.39 | 0.04 |
| FUTURES LONG Total | | | | | | | | | | |
| 1,287.000 | 160,550,000.000 | | Base | | | 697,686.47 | | 709,800.86 | -12,114.39 | 0.05 |

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

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: 0.926913

GERMANY

| Asset ID | Asset Description | Expiration Date | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|---------------------------------------|-----------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI2M1ZH7 | EURO-BUXL 30Y BND JUN24 XEUR 20240606 | 06 Jun 2024 | | | | | | | |
| -1.000 | -100,000.000 | Local | -135,800.00 | -132,058.80 | 135.800000 | -3,741.20 | -3,561.20 | -180.00 | |
| | | Base | -146,507.82 | | 146.507817 | -4,036.19 | -3,842.00 | -194.19 | 0.00 |

GERMANY Total

| | | | | | | | | | |
|--------|--------------|-------|-------------|-------------|--|-----------|-----------|---------|------|
| -1.000 | -100,000.000 | Local | -135,800.00 | -132,058.80 | | -3,741.20 | -3,561.20 | -180.00 | |
| | | Base | | | | -4,036.19 | -3,842.00 | -194.19 | 0.00 |

EURO CURRENCY Total

| | | | | | | | | | |
|--------|--------------|-------|-------------|-------------|--|-----------|-----------|---------|------|
| -1.000 | -100,000.000 | Local | -135,800.00 | -132,058.80 | | -3,741.20 | -3,561.20 | -180.00 | |
| | | Base | | | | -4,036.19 | -3,842.00 | -194.19 | 0.00 |

US DOLLAR

Exchange Rate: 1.000000

| Asset ID | Asset Description | Expiration Date | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|--------------------------------------|-----------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI21YMS8 | 3 MONTH SOFR FUT MAR24 XCME 20240618 | 18 Jun 2024 | | | | | | | |
| -28.000 | -7,000,000.000 | Local | -6,627,075.00 | -6,620,142.13 | 94.672500 | -6,932.87 | -7,107.87 | 175.00 | |
| | | Base | -6,627,075.00 | | 94.672500 | -6,932.87 | -7,107.87 | 175.00 | 0.00 |

US DOLLAR Total

| | | | | | | | | | |
|---------|----------------|-------|---------------|---------------|--|-----------|-----------|--------|------|
| -28.000 | -7,000,000.000 | Local | -6,627,075.00 | -6,620,142.13 | | -6,932.87 | -7,107.87 | 175.00 | |
| | | Base | | | | -6,932.87 | -7,107.87 | 175.00 | 0.00 |

FUTURES SHORT Total

| | | | | | | | | | |
|---------|----------------|------|--|--|--|------------|------------|--------|------|
| -29.000 | -7,100,000.000 | Base | | | | -10,969.06 | -10,949.87 | -19.19 | 0.00 |
|---------|----------------|------|--|--|--|------------|------------|--------|------|

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Expiration Date | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|----------------------|-------------------|-----------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| Contracts | Notional Par | | | | | | | | |
| FUTURES Total | | | | | | | | | |
| 1,258.000 | 153,450,000.000 | Base | | | | 686,717.41 | 698,850.99 | -12,133.58 | 0.05 |



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH

ARGENTINE PESO Exchange Rate: 857.504500

| ARS | ARGENTINE PESO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----|----------------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|
| | | 50,000.970 | Local | 1.000000 | 50,000.97 | 1.000000 | 50,000.97 | 0.00 | 100.00 |
| | | | Base | 0.013756 | 687.79 | 0.001166 | 58.31 | -629.48 | 0.00 |

| ARGENTINE PESO Total | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------------------------|--|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|--------|
| | | 50,000.970 | Local | 1.000000 | 50,000.97 | 1.000000 | 50,000.97 | 0.00 | 100.00 |
| | | | Base | 0.013756 | 687.79 | 0.001166 | 58.31 | -629.48 | 0.00 |

EURO CURRENCY Exchange Rate: 0.926913

INTERNATIONAL

| EUR | EURO CURRENCY | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----|---------------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| | | 29,968.530 | Local | 1.000000 | 29,968.53 | 1.000000 | 29,968.53 | 0.00 | 16.51 |
| | | | Base | 1.069550 | 32,052.85 | 1.078850 | 32,331.55 | 278.70 | 0.04 |

| INTERNATIONAL Total | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------------------------|--|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| | | 29,968.530 | Local | 1.000000 | 29,968.53 | 1.000000 | 29,968.53 | 0.00 | 16.51 |
| | | | Base | 1.069550 | 32,052.85 | 1.078850 | 32,331.55 | 278.70 | 0.04 |

| EURO CURRENCY Total | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------------------------|--|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| | | 29,968.530 | Local | 1.000000 | 29,968.53 | 1.000000 | 29,968.53 | 0.00 | 16.51 |
| | | | Base | 1.069550 | 32,052.85 | 1.078850 | 32,331.55 | 278.70 | 0.04 |

MEXICAN PESO Exchange Rate: 16.624500

| MXN | MEXICAN PESO (NEW) | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----|--------------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 886,189.040 | Local | 1.000000 | 886,189.04 | 1.000000 | 886,189.04 | 0.00 | 8.39 |
| | | | Base | 0.058409 | 51,761.22 | 0.060152 | 53,306.21 | 1,544.99 | 0.07 |

| MEXICAN PESO Total | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 886,189.040 | Local | 1.000000 | 886,189.04 | 1.000000 | 886,189.04 | 0.00 | 8.39 |
| | | | Base | 0.058409 | 51,761.22 | 0.060152 | 53,306.21 | 1,544.99 | 0.07 |

Holdings

WESTERN ASSET LONG DURATION CR
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------------------------|-------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| POUND STERLING | | | | | | | Exchange Rate: | 0.792299 | |
| GBP | POUND STERLING | | | | | | | | |
| | | 24,999.330 | Local | 1.000000 | 24,999.33 | 1.000000 | 24,999.33 | 0.00 | 29.12 |
| | | | Base | 1.223172 | 30,578.49 | 1.262150 | 31,552.90 | 974.41 | 0.04 |
| POUND STERLING Total | | | | | | | | | |
| | | 24,999.330 | Local | | 24,999.33 | | 24,999.33 | 0.00 | 29.12 |
| | | | Base | | 30,578.49 | | 31,552.90 | 974.41 | 0.04 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | 699,392.880 | Local | 1.000000 | 699,392.88 | 1.000000 | 699,392.88 | 0.00 | 0.92 |
| | | | Base | 1.000000 | 699,392.88 | 1.000000 | 699,392.88 | 0.00 | 0.91 |
| US DOLLAR Total | | | | | | | | | |
| | | 699,392.880 | Local | | 699,392.88 | | 699,392.88 | 0.00 | 0.92 |
| | | | Base | | 699,392.88 | | 699,392.88 | 0.00 | 0.91 |
| CASH Total | | | | | | | | | |
| | | 1,690,550.750 | Base | | 814,473.23 | | 816,641.85 | 2,168.62 | 1.06 |
| CASH EQUIVALENT | | | | | | | Exchange Rate: | 1.000000 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | | | | 5.257643 | 31 Dec 2030 | | | |
| | | 270,441.060 | Local | 100.000000 | 270,441.06 | 100.000000 | 270,441.06 | 0.00 | 0.36 |
| | | | Base | 100.000000 | 270,441.06 | 100.000000 | 270,441.06 | 0.00 | 0.35 |
| US DOLLAR Total | | | | | | | | | |
| | | 270,441.060 | Local | | 270,441.06 | | 270,441.06 | 0.00 | 0.36 |
| | | | Base | | 270,441.06 | | 270,441.06 | 0.00 | 0.35 |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT Total

| | | | | | | | | |
|-------------|------|--|--|------------|--|------------|------|------|
| 270,441.060 | Base | | | 270,441.06 | | 270,441.06 | 0.00 | 0.35 |
|-------------|------|--|--|------------|--|------------|------|------|

EQUITY

| | | | | | | | | |
|-----------|--|--|--|--|--|--|----------------|----------|
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
|-----------|--|--|--|--|--|--|----------------|----------|

| | | | | | | | | | |
|-----------|--|-----------|-------|-----------|-----------|-----------|-----------|-----------|------|
| 247131303 | DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR | | | | | | | | |
| | | 1,350.000 | Local | 24.990000 | 33,736.50 | 24.080000 | 32,508.00 | -1,228.50 | 0.04 |
| | | | Base | 24.990000 | 33,736.50 | 24.080000 | 32,508.00 | -1,228.50 | 0.04 |

| | | | | | | | | | |
|-----------|-----------------------------|-----------|-------|-----------|-----------|-----------|-----------|-----------|------|
| 493267843 | KEYCORP PREFERRED STOCK VAR | | | | | | | | |
| | | 3,609.000 | Local | 25.000000 | 90,225.00 | 22.910000 | 82,682.19 | -7,542.81 | 0.11 |
| | | | Base | 25.000000 | 90,225.00 | 22.910000 | 82,682.19 | -7,542.81 | 0.11 |

| | | | | | | | | | |
|-----------|---|---------|-------|-----------|----------|-----------|----------|--------|------|
| 744320870 | PRUDENTIAL FINANCIAL INC PREFERRED STOCK 09/62 5.95 | | | | | | | | |
| | | 375.000 | Local | 25.000000 | 9,375.00 | 25.650000 | 9,618.75 | 243.75 | 0.01 |
| | | | Base | 25.000000 | 9,375.00 | 25.650000 | 9,618.75 | 243.75 | 0.01 |

| | | | | | | | | | |
|-----------------|--|-----------|-------|--|------------|--|------------|-----------|------|
| US DOLLAR Total | | 5,334.000 | Local | | 133,336.50 | | 124,808.94 | -8,527.56 | 0.16 |
| | | | Base | | 133,336.50 | | 124,808.94 | -8,527.56 | 0.16 |

EQUITY Total

| | | | | | | | | |
|-----------|------|--|--|------------|--|------------|-----------|------|
| 5,334.000 | Base | | | 133,336.50 | | 124,808.94 | -8,527.56 | 0.16 |
|-----------|------|--|--|------------|--|------------|-----------|------|

FIXED INCOME

| | | | | | | | | |
|---------------|--|--|--|--|--|--|----------------|----------|
| EURO CURRENCY | | | | | | | Exchange Rate: | 0.926913 |
|---------------|--|--|--|--|--|--|----------------|----------|

INTERNATIONAL

| | | | | | | | | | |
|-----------|--|-------------|-------|------------|------------|------------|-------------|-----------|-------|
| B2Q3BCI14 | GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025 | | | | | 6.025000 | 01 Mar 2038 | | |
| | | 120,000.000 | Local | 117.302883 | 140,763.46 | 126.302000 | 151,562.40 | 10,798.94 | 83.49 |
| | | | Base | 116.941242 | 140,329.49 | 136.260900 | 163,513.08 | 23,183.59 | 0.21 |

| | | | | | | | | | |
|---------------------|--|-------------|-------|--|------------|--|------------|-----------|-------|
| INTERNATIONAL Total | | 120,000.000 | Local | | 140,763.46 | | 151,562.40 | 10,798.94 | 83.49 |
| | | | Base | | 140,329.49 | | 163,513.08 | 23,183.59 | 0.21 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| EURO CURRENCY Total | | | | | | | | |
| | | 120,000.000 | Local | 140,763.46 | | 151,562.40 | 10,798.94 | 83.49 |
| | | | Base | 140,329.49 | | 163,513.08 | 23,183.59 | 0.21 |
| MEXICAN PESO | | | | | | | Exchange Rate: | 16.624500 |
| P6625CAM0 | MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5 | | | | 8.500000 | 18 Nov 2038 | | |
| | | 10,420,000.000 | Local | 108.976728 | 11,355,375.06 | 92.897000 | 9,679,867.40 | -1,675,507.66 |
| | | | Base | 5.483195 | 571,348.95 | 5.587958 | 582,265.17 | 10,916.22 |
| MEXICAN PESO Total | | | | | | | | |
| | | 10,420,000.000 | Local | | 11,355,375.06 | 9,679,867.40 | -1,675,507.66 | 91.61 |
| | | | Base | | 571,348.95 | 582,265.17 | 10,916.22 | 0.76 |
| POUND STERLING | | | | | | | Exchange Rate: | 0.792299 |
| B3KY3MII7 | GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8 | | | | 8.000000 | 14 Jan 2039 | | |
| | | 50,000.000 | Local | 121.436580 | 60,718.29 | 121.313600 | 60,656.80 | -61.49 |
| | | | Base | 138.611360 | 69,305.68 | 153.115932 | 76,557.97 | 7,252.29 |
| POUND STERLING Total | | | | | | | | |
| | | 50,000.000 | Local | | 60,718.29 | 60,656.80 | -61.49 | 70.67 |
| | | | Base | | 69,305.68 | 76,557.97 | 7,252.29 | 0.10 |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 00115AAM1 | AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65 | | | | 3.650000 | 01 Apr 2050 | | |
| | | 20,000.000 | Local | 99.966850 | 19,993.37 | 75.653792 | 15,130.76 | -4,862.61 |
| | | | Base | 99.966850 | 19,993.37 | 75.653792 | 15,130.76 | -4,862.61 |
| 00115AAP4 | AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5 | | | | 4.500000 | 15 Jun 2052 | | |
| | | 50,000.000 | Local | 99.381940 | 49,690.97 | 87.317345 | 43,658.67 | -6,032.30 |
| | | | Base | 99.381940 | 49,690.97 | 87.317345 | 43,658.67 | -6,032.30 |
| 00206RBK7 | AT+T INC SR UNSECURED 06/45 4.35 | | | | 4.350000 | 15 Jun 2045 | | |
| | | 8,000.000 | Local | 92.933875 | 7,434.71 | 85.362426 | 6,828.99 | -605.72 |
| | | | Base | 92.933875 | 7,434.71 | 85.362426 | 6,828.99 | -605.72 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 00206RCG5 | AT+T INC SR UNSECURED 06/44 4.8 | 31,000.000 | Local | 98.986742 | 30,685.89 | 90.133870 | 27,941.50 | -2,744.39 | 0.04 |
| | | | Base | 98.986742 | 30,685.89 | 90.133870 | 27,941.50 | -2,744.39 | 0.04 |
| 00206RDG4 | AT+T INC SR UNSECURED 03/41 6.375 | 70,000.000 | Local | 139.414300 | 97,590.01 | 106.863391 | 74,804.37 | -22,785.64 | 0.10 |
| | | | Base | 139.414300 | 97,590.01 | 106.863391 | 74,804.37 | -22,785.64 | 0.10 |
| 00206RDJ8 | AT+T INC SR UNSECURED 03/48 4.5 | 525,000.000 | Local | 99.437368 | 522,046.18 | 85.160218 | 447,091.14 | -74,955.04 | 0.59 |
| | | | Base | 99.437368 | 522,046.18 | 85.160218 | 447,091.14 | -74,955.04 | 0.58 |
| 00206RDT6 | AT+T INC SR UNSECURED 03/57 5.7 | 20,000.000 | Local | 122.794650 | 24,558.93 | 100.537353 | 20,107.47 | -4,451.46 | 0.03 |
| | | | Base | 122.794650 | 24,558.93 | 100.537353 | 20,107.47 | -4,451.46 | 0.03 |
| 00206RKA9 | AT+T INC SR UNSECURED 06/51 3.65 | 40,000.000 | Local | 82.850925 | 33,140.37 | 73.585573 | 29,434.23 | -3,706.14 | 0.04 |
| | | | Base | 82.850925 | 33,140.37 | 73.585573 | 29,434.23 | -3,706.14 | 0.04 |
| 00206RKB7 | AT+T INC SR UNSECURED 06/60 3.85 | 10,000.000 | Local | 79.342800 | 7,934.28 | 72.442042 | 7,244.20 | -690.08 | 0.01 |
| | | | Base | 79.342800 | 7,934.28 | 72.442042 | 7,244.20 | -690.08 | 0.01 |
| 00206RKJ0 | AT+T INC SR UNSECURED 09/53 3.5 | 110,000.000 | Local | 90.371382 | 99,408.52 | 70.662783 | 77,729.06 | -21,679.46 | 0.10 |
| | | | Base | 90.371382 | 99,408.52 | 70.662783 | 77,729.06 | -21,679.46 | 0.10 |
| 00206RLJ9 | AT+T INC SR UNSECURED 09/55 3.55 | 311,000.000 | Local | 73.436241 | 228,386.71 | 70.005684 | 217,717.68 | -10,669.03 | 0.29 |
| | | | Base | 73.436241 | 228,386.71 | 70.005684 | 217,717.68 | -10,669.03 | 0.28 |
| 00206RLV2 | AT+T INC SR UNSECURED 09/59 3.65 | 306,000.000 | Local | 92.419513 | 282,803.71 | 69.841671 | 213,715.51 | -69,088.20 | 0.28 |
| | | | Base | 92.419513 | 282,803.71 | 69.841671 | 213,715.51 | -69,088.20 | 0.28 |
| 00206RMN9 | AT+T INC SR UNSECURED 12/57 3.8 | 150,000.000 | Local | 94.253280 | 141,379.92 | 72.511804 | 108,767.71 | -32,612.21 | 0.14 |
| | | | Base | 94.253280 | 141,379.92 | 72.511804 | 108,767.71 | -32,612.21 | 0.14 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00253XAA9 | AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5 | | | | | 5.500000 | 20 Apr 2026 | | |
| | 30,000.000 | Local | | 100.345400 | 30,103.62 | 99.302840 | 29,790.85 | -312.77 | 0.04 |
| Original Face: | 40,000.000 | Base | | 100.345400 | 30,103.62 | 99.302840 | 29,790.85 | -312.77 | 0.04 |
| 00253XAB7 | AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75 | | | | | 5.750000 | 20 Apr 2029 | | |
| | 40,000.000 | Local | | 100.151875 | 40,060.75 | 98.377530 | 39,351.01 | -709.74 | 0.05 |
| Original Face: | 40,000.000 | Base | | 100.151875 | 40,060.75 | 98.377530 | 39,351.01 | -709.74 | 0.05 |
| 00287YAS8 | ABBVIE INC SR UNSECURED 05/45 4.7 | | | | | 4.700000 | 14 May 2045 | | |
| | 50,000.000 | Local | | 101.346800 | 50,673.40 | 93.455833 | 46,727.92 | -3,945.48 | 0.06 |
| | | Base | | 101.346800 | 50,673.40 | 93.455833 | 46,727.92 | -3,945.48 | 0.06 |
| 00287YAW9 | ABBVIE INC SR UNSECURED 05/46 4.45 | | | | | 4.450000 | 14 May 2046 | | |
| | 20,000.000 | Local | | 87.934350 | 17,586.87 | 89.813937 | 17,962.79 | 375.92 | 0.02 |
| | | Base | | 87.934350 | 17,586.87 | 89.813937 | 17,962.79 | 375.92 | 0.02 |
| 00287YCA5 | ABBVIE INC SR UNSECURED 11/39 4.05 | | | | | 4.050000 | 21 Nov 2039 | | |
| | 290,000.000 | Local | | 90.165931 | 261,481.20 | 89.218092 | 258,732.47 | -2,748.73 | 0.34 |
| | | Base | | 90.165931 | 261,481.20 | 89.218092 | 258,732.47 | -2,748.73 | 0.34 |
| 00287YCB3 | ABBVIE INC SR UNSECURED 11/49 4.25 | | | | | 4.250000 | 21 Nov 2049 | | |
| | 490,000.000 | Local | | 89.082445 | 436,503.98 | 86.866493 | 425,645.82 | -10,858.16 | 0.56 |
| | | Base | | 89.082445 | 436,503.98 | 86.866493 | 425,645.82 | -10,858.16 | 0.55 |
| 00287YCY3 | ABBVIE INC SR UNSECURED 03/35 4.55 | | | | | 4.550000 | 15 Mar 2035 | | |
| | 90,000.000 | Local | | 96.892156 | 87,202.94 | 96.561393 | 86,905.25 | -297.69 | 0.11 |
| | | Base | | 96.892156 | 87,202.94 | 96.561393 | 86,905.25 | -297.69 | 0.11 |
| 00287YDV8 | ABBVIE INC SR UNSECURED 03/44 5.35 | | | | | 5.350000 | 15 Mar 2044 | | |
| | 90,000.000 | Local | | 99.862367 | 89,876.13 | 102.115515 | 91,903.96 | 2,027.83 | 0.12 |
| | | Base | | 99.862367 | 89,876.13 | 102.115515 | 91,903.96 | 2,027.83 | 0.12 |
| 00287YDW6 | ABBVIE INC SR UNSECURED 03/54 5.4 | | | | | 5.400000 | 15 Mar 2054 | | |
| | 200,000.000 | Local | | 99.657445 | 199,314.89 | 102.914999 | 205,830.00 | 6,515.11 | 0.27 |
| | | Base | | 99.657445 | 199,314.89 | 102.914999 | 205,830.00 | 6,515.11 | 0.27 |
| 00287YDX4 | ABBVIE INC SR UNSECURED 03/64 5.5 | | | | | 5.500000 | 15 Mar 2064 | | |
| | 70,000.000 | Local | | 99.626257 | 69,738.38 | 102.972699 | 72,080.89 | 2,342.51 | 0.09 |
| | | Base | | 99.626257 | 69,738.38 | 102.972699 | 72,080.89 | 2,342.51 | 0.09 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00774MAZ8 | AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85 | | | | | | 3.850000 | 29 Oct 2041 | | |
| | 260,000.000 | Local | | 100.340165 | 260,884.43 | 79.323711 | 206,241.65 | -54,642.78 | 0.27 | |
| | | Base | | 100.340165 | 260,884.43 | 79.323711 | 206,241.65 | -54,642.78 | 0.27 | |
| 00817YAZ1 | AETNA INC SR UNSECURED 08/47 3.875 | | | | | | 3.875000 | 15 Aug 2047 | | |
| | 93,000.000 | Local | | 101.427903 | 94,327.95 | 76.420733 | 71,071.28 | -23,256.67 | 0.09 | |
| | | Base | | 101.427903 | 94,327.95 | 76.420733 | 71,071.28 | -23,256.67 | 0.09 | |
| 015271AW9 | ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2 | | | | | | 2.000000 | 18 May 2032 | | |
| | 40,000.000 | Local | | 99.769800 | 39,907.92 | 78.453624 | 31,381.45 | -8,526.47 | 0.04 | |
| | | Base | | 99.769800 | 39,907.92 | 78.453624 | 31,381.45 | -8,526.47 | 0.04 | |
| 015271AX7 | ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3 | | | | | | 3.000000 | 18 May 2051 | | |
| | 190,000.000 | Local | | 86.174532 | 163,731.61 | 63.591401 | 120,823.66 | -42,907.95 | 0.16 | |
| | | Base | | 86.174532 | 163,731.61 | 63.591401 | 120,823.66 | -42,907.95 | 0.16 | |
| 015271BD0 | ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/54 5.625 | | | | | | 5.625000 | 15 May 2054 | | |
| | 100,000.000 | Local | | 99.943090 | 99,943.09 | 98.246426 | 98,246.43 | -1,696.66 | 0.13 | |
| | | Base | | 99.943090 | 99,943.09 | 98.246426 | 98,246.43 | -1,696.66 | 0.13 | |
| 01609WAY8 | ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7 | | | | | | 2.700000 | 09 Feb 2041 | | |
| | 260,000.000 | Local | | 97.180112 | 252,668.29 | 69.965558 | 181,910.45 | -70,757.84 | 0.24 | |
| | | Base | | 97.180112 | 252,668.29 | 69.965558 | 181,910.45 | -70,757.84 | 0.24 | |
| 01609WAZ5 | ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15 | | | | | | 3.150000 | 09 Feb 2051 | | |
| | 250,000.000 | Local | | 97.995564 | 244,988.91 | 66.635919 | 166,589.80 | -78,399.11 | 0.22 | |
| | | Base | | 97.995564 | 244,988.91 | 66.635919 | 166,589.80 | -78,399.11 | 0.22 | |
| 020002AU5 | ALLSTATE CORP JR SUBORDINA 05/67 VAR | | | | | | 6.500000 | 15 May 2067 | | |
| | 50,000.000 | Local | | 90.474820 | 45,237.41 | 101.599900 | 50,799.95 | 5,562.54 | 0.07 | |
| | | Base | | 90.474820 | 45,237.41 | 101.599900 | 50,799.95 | 5,562.54 | 0.07 | |
| 02209SAM5 | ALTRIA GROUP INC COMPANY GUAR 08/42 4.25 | | | | | | 4.250000 | 09 Aug 2042 | | |
| | 100,000.000 | Local | | 102.974380 | 102,974.38 | 82.071573 | 82,071.57 | -20,902.81 | 0.11 | |
| | | Base | | 102.974380 | 102,974.38 | 82.071573 | 82,071.57 | -20,902.81 | 0.11 | |
| 02209SAV5 | ALTRIA GROUP INC COMPANY GUAR 09/46 3.875 | | | | | | 3.875000 | 16 Sep 2046 | | |
| | 90,000.000 | Local | | 98.783222 | 88,904.90 | 75.047158 | 67,542.44 | -21,362.46 | 0.09 | |
| | | Base | | 98.783222 | 88,904.90 | 75.047158 | 67,542.44 | -21,362.46 | 0.09 | |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 02209SBE2 | ALTRIA GROUP INC COMPANY GUAR 02/39 5.8 | | | | | 5.800000 | 14 Feb 2039 | | |
| | 270,000.000 | Local | | 102.753556 | 277,434.60 | 101.415926 | 273,823.00 | -3,611.60 | 0.36 |
| | | Base | | 102.753556 | 277,434.60 | 101.415926 | 273,823.00 | -3,611.60 | 0.36 |
| 02209SBF9 | ALTRIA GROUP INC COMPANY GUAR 02/49 5.95 | | | | | 5.950000 | 14 Feb 2049 | | |
| | 340,000.000 | Local | | 110.288135 | 374,979.66 | 101.751782 | 345,956.06 | -29,023.60 | 0.46 |
| | | Base | | 110.288135 | 374,979.66 | 101.751782 | 345,956.06 | -29,023.60 | 0.45 |
| 02209SBG7 | ALTRIA GROUP INC COMPANY GUAR 02/59 6.2 | | | | | 6.200000 | 14 Feb 2059 | | |
| | 65,000.000 | Local | | 102.624123 | 66,705.68 | 103.307177 | 67,149.67 | 443.99 | 0.09 |
| | | Base | | 102.624123 | 66,705.68 | 103.307177 | 67,149.67 | 443.99 | 0.09 |
| 02209SBL6 | ALTRIA GROUP INC COMPANY GUAR 02/32 2.45 | | | | | 2.450000 | 04 Feb 2032 | | |
| | 10,000.000 | Local | | 100.001400 | 10,000.14 | 81.334742 | 8,133.47 | -1,866.67 | 0.01 |
| | | Base | | 100.001400 | 10,000.14 | 81.334742 | 8,133.47 | -1,866.67 | 0.01 |
| 02209SBM4 | ALTRIA GROUP INC COMPANY GUAR 02/41 3.4 | | | | | 3.400000 | 04 Feb 2041 | | |
| | 300,000.000 | Local | | 95.728410 | 287,185.23 | 73.472059 | 220,416.18 | -66,769.05 | 0.29 |
| | | Base | | 95.728410 | 287,185.23 | 73.472059 | 220,416.18 | -66,769.05 | 0.29 |
| 023135CB0 | AMAZON.COM INC SR UNSECURED 05/51 3.1 | | | | | 3.100000 | 12 May 2051 | | |
| | 410,000.000 | Local | | 75.314432 | 308,789.17 | 71.544303 | 293,331.64 | -15,457.53 | 0.39 |
| | | Base | | 75.314432 | 308,789.17 | 71.544303 | 293,331.64 | -15,457.53 | 0.38 |
| 023135CJ3 | AMAZON.COM INC SR UNSECURED 04/52 3.95 | | | | | 3.950000 | 13 Apr 2052 | | |
| | 180,000.000 | Local | | 86.816594 | 156,269.87 | 84.097375 | 151,375.28 | -4,894.59 | 0.20 |
| | | Base | | 86.816594 | 156,269.87 | 84.097375 | 151,375.28 | -4,894.59 | 0.20 |
| 02364WAJ4 | AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375 | | | | | 6.375000 | 01 Mar 2035 | | |
| | 40,000.000 | Local | | 120.176750 | 48,070.70 | 108.974364 | 43,589.75 | -4,480.95 | 0.06 |
| | | Base | | 120.176750 | 48,070.70 | 108.974364 | 43,589.75 | -4,480.95 | 0.06 |
| 02364WAP0 | AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125 | | | | | 6.125000 | 15 Nov 2037 | | |
| | 70,000.000 | Local | | 120.509057 | 84,356.34 | 106.746048 | 74,722.23 | -9,634.11 | 0.10 |
| | | Base | | 120.509057 | 84,356.34 | 106.746048 | 74,722.23 | -9,634.11 | 0.10 |
| 023771T32 | AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25 | | | | | 7.250000 | 15 Feb 2028 | | |
| | 80,000.000 | Local | | 99.510000 | 79,608.00 | 101.659151 | 81,327.32 | 1,719.32 | 0.11 |
| | | Base | | 99.510000 | 79,608.00 | 101.659151 | 81,327.32 | 1,719.32 | 0.11 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 023771T40 | AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5 | | | | | 8.500000 | 15 May 2029 | | |
| | 60,000.000 | Local | 100.019350 | 60,011.61 | 105.603500 | 63,362.10 | 3,350.49 | 0.08 | |
| | | Base | 100.019350 | 60,011.61 | 105.603500 | 63,362.10 | 3,350.49 | 0.08 | |
| 023772AB2 | AMER AIRLN 13 1 A PASS T AMER AIRLN 13 1 A PASS T | | | | | 4.000000 | 15 Jan 2027 | | |
| | 25,790.630 | Local | 93.825316 | 24,198.14 | 96.919610 | 24,996.18 | 798.04 | 0.03 | |
| Original Face: | 70,000.000 | Base | 93.825316 | 24,198.14 | 96.919610 | 24,996.18 | 798.04 | 0.03 | |
| 02378WAA7 | AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95 | | | | | 4.950000 | 15 Aug 2026 | | |
| | 79,747.500 | Local | 97.745685 | 77,949.74 | 98.567030 | 78,604.74 | 655.00 | 0.10 | |
| Original Face: | 210,000.000 | Base | 97.745685 | 77,949.74 | 98.567030 | 78,604.74 | 655.00 | 0.10 | |
| 025816CH0 | AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR | | | | | 3.550000 | 31 Dec 2099 | | |
| | 30,000.000 | Local | 100.000000 | 30,000.00 | 92.303410 | 27,691.02 | -2,308.98 | 0.04 | |
| | | Base | 100.000000 | 30,000.00 | 92.303410 | 27,691.02 | -2,308.98 | 0.04 | |
| 02765UEK6 | AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084 | | | | | 8.084000 | 15 Feb 2050 | | |
| | 20,000.000 | Local | 177.451550 | 35,490.31 | 132.546020 | 26,509.20 | -8,981.11 | 0.03 | |
| Original Face: | 20,000.000 | Base | 177.451550 | 35,490.31 | 132.546020 | 26,509.20 | -8,981.11 | 0.03 | |
| 02765UEQ3 | AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27 | | | | | 6.270000 | 15 Feb 2050 | | |
| | 155,000.000 | Local | 132.901981 | 205,998.07 | 106.302440 | 164,768.78 | -41,229.29 | 0.22 | |
| Original Face: | 155,000.000 | Base | 132.901981 | 205,998.07 | 106.302440 | 164,768.78 | -41,229.29 | 0.21 | |
| 03060NAD2 | AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45 | | | | | 3.450000 | 15 Apr 2031 | | |
| | 50,000.000 | Local | 99.801980 | 49,900.99 | 78.295138 | 39,147.57 | -10,753.42 | 0.05 | |
| | | Base | 99.801980 | 49,900.99 | 78.295138 | 39,147.57 | -10,753.42 | 0.05 | |
| 03115AAA1 | AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805 | | | | | 2.805000 | 11 Mar 2031 | | |
| | 10,000.000 | Local | 100.000000 | 10,000.00 | 76.444622 | 7,644.46 | -2,355.54 | 0.01 | |
| | | Base | 100.000000 | 10,000.00 | 76.444622 | 7,644.46 | -2,355.54 | 0.01 | |
| 03115AAC7 | AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833 | | | | | 3.833000 | 11 Mar 2051 | | |
| | 60,000.000 | Local | 100.539650 | 60,323.79 | 60.220367 | 36,132.22 | -24,191.57 | 0.05 | |
| | | Base | 100.539650 | 60,323.79 | 60.220367 | 36,132.22 | -24,191.57 | 0.05 | |
| 031162BE9 | AMGEN INC SR UNSECURED 10/41 4.95 | | | | | 4.950000 | 01 Oct 2041 | | |
| | 90,000.000 | Local | 95.708178 | 86,137.36 | 94.976812 | 85,479.13 | -658.23 | 0.11 | |
| | | Base | 95.708178 | 86,137.36 | 94.976812 | 85,479.13 | -658.23 | 0.11 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 031162BZ2 | AMGEN INC SR UNSECURED 05/45 4.4 | | | | | 4.400000 | 01 May 2045 | | |
| | 20,000.000 | Local | 98.140100 | 19,628.02 | 86.823339 | 17,364.67 | -2,263.35 | 0.02 | |
| | | Base | 98.140100 | 19,628.02 | 86.823339 | 17,364.67 | -2,263.35 | 0.02 | |
| 031162CF5 | AMGEN INC SR UNSECURED 06/51 4.663 | | | | | 4.663000 | 15 Jun 2051 | | |
| | 47,000.000 | Local | 103.896851 | 48,831.52 | 88.697808 | 41,687.97 | -7,143.55 | 0.05 | |
| | | Base | 103.896851 | 48,831.52 | 88.697808 | 41,687.97 | -7,143.55 | 0.05 | |
| 031162DS6 | AMGEN INC SR UNSECURED 03/43 5.6 | | | | | 5.600000 | 02 Mar 2043 | | |
| | 80,000.000 | Local | 103.220413 | 82,576.33 | 101.841232 | 81,472.99 | -1,103.34 | 0.11 | |
| | | Base | 103.220413 | 82,576.33 | 101.841232 | 81,472.99 | -1,103.34 | 0.11 | |
| 031162DT4 | AMGEN INC SR UNSECURED 03/53 5.65 | | | | | 5.650000 | 02 Mar 2053 | | |
| | 140,000.000 | Local | 104.313029 | 146,038.24 | 102.099739 | 142,939.63 | -3,098.61 | 0.19 | |
| | | Base | 104.313029 | 146,038.24 | 102.099739 | 142,939.63 | -3,098.61 | 0.19 | |
| 031162DU1 | AMGEN INC SR UNSECURED 03/63 5.75 | | | | | 5.750000 | 02 Mar 2063 | | |
| | 80,000.000 | Local | 104.714825 | 83,771.86 | 102.030465 | 81,624.37 | -2,147.49 | 0.11 | |
| | | Base | 104.714825 | 83,771.86 | 102.030465 | 81,624.37 | -2,147.49 | 0.11 | |
| 03522AAH3 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7 | | | | | 4.700000 | 01 Feb 2036 | | |
| | 50,000.000 | Local | 97.427400 | 48,713.70 | 97.192735 | 48,596.37 | -117.33 | 0.06 | |
| | | Base | 97.427400 | 48,713.70 | 97.192735 | 48,596.37 | -117.33 | 0.06 | |
| 03522AAJ9 | ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9 | | | | | 4.900000 | 01 Feb 2046 | | |
| | 90,000.000 | Local | 96.303478 | 86,673.13 | 94.846097 | 85,361.49 | -1,311.64 | 0.11 | |
| | | Base | 96.303478 | 86,673.13 | 94.846097 | 85,361.49 | -1,311.64 | 0.11 | |
| 03523TBV9 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55 | | | | | 5.550000 | 23 Jan 2049 | | |
| | 110,000.000 | Local | 120.292009 | 132,321.21 | 104.488900 | 114,937.79 | -17,383.42 | 0.15 | |
| | | Base | 120.292009 | 132,321.21 | 104.488900 | 114,937.79 | -17,383.42 | 0.15 | |
| 03523TBW7 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8 | | | | | 5.800000 | 23 Jan 2059 | | |
| | 140,000.000 | Local | 106.842214 | 149,579.10 | 107.298479 | 150,217.87 | 638.77 | 0.20 | |
| | | Base | 106.842214 | 149,579.10 | 107.298479 | 150,217.87 | 638.77 | 0.20 | |
| 035240AM2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375 | | | | | 4.375000 | 15 Apr 2038 | | |
| | 30,000.000 | Local | 109.665033 | 32,899.51 | 92.969205 | 27,890.76 | -5,008.75 | 0.04 | |
| | | Base | 109.665033 | 32,899.51 | 92.969205 | 27,890.76 | -5,008.75 | 0.04 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 035240AN0 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6 | | | | | 4.600000 | 15 Apr 2048 | | |
| | 10,000.000 | Local | | 99.494500 | 9,949.45 | 91.240961 | 9,124.10 | -825.35 | 0.01 |
| | | Base | | 99.494500 | 9,949.45 | 91.240961 | 9,124.10 | -825.35 | 0.01 |
| 036752AH6 | ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55 | | | | | 4.550000 | 01 Mar 2048 | | |
| | 60,000.000 | Local | | 109.715067 | 65,829.04 | 88.018727 | 52,811.24 | -13,017.80 | 0.07 |
| | | Base | | 109.715067 | 65,829.04 | 88.018727 | 52,811.24 | -13,017.80 | 0.07 |
| 036752AU7 | ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55 | | | | | 4.550000 | 15 May 2052 | | |
| | 120,000.000 | Local | | 99.616842 | 119,540.21 | 87.729717 | 105,275.66 | -14,264.55 | 0.14 |
| | | Base | | 99.616842 | 119,540.21 | 87.729717 | 105,275.66 | -14,264.55 | 0.14 |
| 036752AX1 | ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1 | | | | | 6.100000 | 15 Oct 2052 | | |
| | 100,000.000 | Local | | 104.468560 | 104,468.56 | 108.449483 | 108,449.48 | 3,980.92 | 0.14 |
| | | Base | | 104.468560 | 104,468.56 | 108.449483 | 108,449.48 | 3,980.92 | 0.14 |
| 03740MAF7 | AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75 | | | | | 5.750000 | 01 Mar 2054 | | |
| | 330,000.000 | Local | | 99.382391 | 327,961.89 | 102.410697 | 337,955.30 | 9,993.41 | 0.44 |
| | | Base | | 99.382391 | 327,961.89 | 102.410697 | 337,955.30 | 9,993.41 | 0.44 |
| 037411AR6 | APACHE CORP SR UNSECURED 01/37 6 | | | | | 6.000000 | 15 Jan 2037 | | |
| | 8,000.000 | Local | | 112.964750 | 9,037.18 | 99.517390 | 7,961.39 | -1,075.79 | 0.01 |
| | | Base | | 112.964750 | 9,037.18 | 99.517390 | 7,961.39 | -1,075.79 | 0.01 |
| 037411AY1 | APACHE CORP SR UNSECURED 02/42 5.25 | | | | | 5.250000 | 01 Feb 2042 | | |
| | 60,000.000 | Local | | 101.411517 | 60,846.91 | 84.387080 | 50,632.25 | -10,214.66 | 0.07 |
| | | Base | | 101.411517 | 60,846.91 | 84.387080 | 50,632.25 | -10,214.66 | 0.07 |
| 037411BC8 | APACHE CORP SR UNSECURED 01/44 4.25 | | | | | 4.250000 | 15 Jan 2044 | | |
| | 20,000.000 | Local | | 96.306350 | 19,261.27 | 71.690050 | 14,338.01 | -4,923.26 | 0.02 |
| | | Base | | 96.306350 | 19,261.27 | 71.690050 | 14,338.01 | -4,923.26 | 0.02 |
| 037411BG9 | APACHE CORP SR UNSECURED 07/49 5.35 | | | | | 5.350000 | 01 Jul 2049 | | |
| | 50,000.000 | Local | | 102.353520 | 51,176.76 | 84.222320 | 42,111.16 | -9,065.60 | 0.06 |
| | | Base | | 102.353520 | 51,176.76 | 84.222320 | 42,111.16 | -9,065.60 | 0.05 |
| 03762UAD7 | APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625 | | | | | 4.625000 | 15 Jun 2029 | | |
| | 170,000.000 | Local | | 100.000000 | 170,000.00 | 84.206350 | 143,150.80 | -26,849.20 | 0.19 |
| | | Base | | 100.000000 | 170,000.00 | 84.206350 | 143,150.80 | -26,849.20 | 0.19 |

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|--------------------------------|---|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 03766GAQ5 | APIDOS CLO LTD APID 2017 26A A2R 144A | | | | 7.059520 | 18 Jul 2029 | | | |
| | 250,000.000 | Local | 99.288968 | 248,222.42 | 99.774800 | 249,437.00 | 1,214.58 | 0.33 | |
| | Original Face: 250,000.000 | Base | 99.288968 | 248,222.42 | 99.774800 | 249,437.00 | 1,214.58 | 0.32 | |
| 03938LAS3 | ARCELORMITTAL SR UNSECURED 03/41 6.75 | | | | 6.750000 | 01 Mar 2041 | | | |
| | 60,000.000 | Local | 104.667750 | 62,800.65 | 103.754073 | 62,252.44 | -548.21 | 0.08 | |
| | | Base | 104.667750 | 62,800.65 | 103.754073 | 62,252.44 | -548.21 | 0.08 | |
| 04316JAE9 | ARTHUR J GALLAGHER + CO SR UNSECURED 03/53 5.75 | | | | 5.750000 | 02 Mar 2053 | | | |
| | 80,000.000 | Local | 99.011975 | 79,209.58 | 100.517543 | 80,414.03 | 1,204.45 | 0.11 | |
| | | Base | 99.011975 | 79,209.58 | 100.517543 | 80,414.03 | 1,204.45 | 0.10 | |
| 04538FAD1 | ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B | | | | | 07 Sep 2027 | | | |
| | 413,333.520 | Local | 100.044390 | 413,517.00 | 100.015600 | 413,398.00 | -119.00 | 0.54 | |
| | | Base | 100.044390 | 413,517.00 | 100.015600 | 413,398.00 | -119.00 | 0.54 | |
| 04686JAH4 | ATHENE HOLDING LTD SR UNSECURED 04/54 6.25 | | | | 6.250000 | 01 Apr 2054 | | | |
| | 170,000.000 | Local | 99.415771 | 169,006.81 | 101.391279 | 172,365.17 | 3,358.36 | 0.23 | |
| | | Base | 99.415771 | 169,006.81 | 101.391279 | 172,365.17 | 3,358.36 | 0.22 | |
| 054989AC2 | BAT CAPITAL CORP COMPANY GUAR 08/43 7.079 | | | | 7.079000 | 02 Aug 2043 | | | |
| | 30,000.000 | Local | 100.000000 | 30,000.00 | 106.857543 | 32,057.26 | 2,057.26 | 0.04 | |
| | | Base | 100.000000 | 30,000.00 | 106.857543 | 32,057.26 | 2,057.26 | 0.04 | |
| 054989AD0 | BAT CAPITAL CORP COMPANY GUAR 08/53 7.081 | | | | 7.081000 | 02 Aug 2053 | | | |
| | 40,000.000 | Local | 98.242375 | 39,296.95 | 108.044685 | 43,217.87 | 3,920.92 | 0.06 | |
| | | Base | 98.242375 | 39,296.95 | 108.044685 | 43,217.87 | 3,920.92 | 0.06 | |
| 05526DBD6 | BAT CAPITAL CORP COMPANY GUAR 08/37 4.39 | | | | 4.390000 | 15 Aug 2037 | | | |
| | 20,000.000 | Local | 101.406950 | 20,281.39 | 84.088474 | 16,817.69 | -3,463.70 | 0.02 | |
| | | Base | 101.406950 | 20,281.39 | 84.088474 | 16,817.69 | -3,463.70 | 0.02 | |
| 05526DBF1 | BAT CAPITAL CORP COMPANY GUAR 08/47 4.54 | | | | 4.540000 | 15 Aug 2047 | | | |
| | 50,000.000 | Local | 75.453720 | 37,726.86 | 77.124703 | 38,562.35 | 835.49 | 0.05 | |
| | | Base | 75.453720 | 37,726.86 | 77.124703 | 38,562.35 | 835.49 | 0.05 | |
| 05526DBT1 | BAT CAPITAL CORP COMPANY GUAR 09/40 3.734 | | | | 3.734000 | 25 Sep 2040 | | | |
| | 260,000.000 | Local | 97.850500 | 254,411.30 | 74.241872 | 193,028.87 | -61,382.43 | 0.25 | |
| | | Base | 97.850500 | 254,411.30 | 74.241872 | 193,028.87 | -61,382.43 | 0.25 | |

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| 055451BF4 | BHP BILLITON FIN USA LTD COMPANY GUAR 09/53 5.5 | | | | | 5.500000 | 08 Sep 2053 | | |
| | 40,000.000 | Local | 100.002450 | 40,000.98 | 103.504097 | 41,401.64 | 1,400.66 | 0.05 | |
| | | Base | 100.002450 | 40,000.98 | 103.504097 | 41,401.64 | 1,400.66 | 0.05 | |
| 05565AM34 | BNP PARIBAS JR SUBORDINA 144A 12/99 VAR | | | | | 7.750000 | 31 Dec 2099 | | |
| | 500,000.000 | Local | 99.898004 | 499,490.02 | 102.396500 | 511,982.50 | 12,492.48 | 0.67 | |
| | | Base | 99.898004 | 499,490.02 | 102.396500 | 511,982.50 | 12,492.48 | 0.67 | |
| 05578QAF0 | BPCE SA SUBORDINATED 144A 10/32 VAR | | | | | 3.116000 | 19 Oct 2032 | | |
| | 250,000.000 | Local | 80.459108 | 201,147.77 | 81.898828 | 204,747.07 | 3,599.30 | 0.27 | |
| | | Base | 80.459108 | 201,147.77 | 81.898828 | 204,747.07 | 3,599.30 | 0.27 | |
| 05581KAG6 | BNP PARIBAS 144A 12/34 VAR | | | | | 5.894000 | 05 Dec 2034 | | |
| | 210,000.000 | Local | 100.000000 | 210,000.00 | 104.743975 | 219,962.35 | 9,962.35 | 0.29 | |
| | | Base | 100.000000 | 210,000.00 | 104.743975 | 219,962.35 | 9,962.35 | 0.29 | |
| 058498AX4 | BALL CORP COMPANY GUAR 09/31 3.125 | | | | | 3.125000 | 15 Sep 2031 | | |
| | 30,000.000 | Local | 100.000000 | 30,000.00 | 85.021230 | 25,506.37 | -4,493.63 | 0.03 | |
| | | Base | 100.000000 | 30,000.00 | 85.021230 | 25,506.37 | -4,493.63 | 0.03 | |
| 06051GGG8 | BANK OF AMERICA CORP SR UNSECURED 01/48 VAR | | | | | 4.443000 | 20 Jan 2048 | | |
| | 210,000.000 | Local | 101.694757 | 213,558.99 | 87.921604 | 184,635.37 | -28,923.62 | 0.24 | |
| | | Base | 101.694757 | 213,558.99 | 87.921604 | 184,635.37 | -28,923.62 | 0.24 | |
| 06051GHS1 | BANK OF AMERICA CORP SR UNSECURED 03/50 VAR | | | | | 4.330000 | 15 Mar 2050 | | |
| | 10,000.000 | Local | 101.352200 | 10,135.22 | 85.926722 | 8,592.67 | -1,542.55 | 0.01 | |
| | | Base | 101.352200 | 10,135.22 | 85.926722 | 8,592.67 | -1,542.55 | 0.01 | |
| 06051GJM2 | BANK OF AMERICA CORP SR UNSECURED 10/51 VAR | | | | | 2.831000 | 24 Oct 2051 | | |
| | 270,000.000 | Local | 66.740733 | 180,199.98 | 65.452631 | 176,722.10 | -3,477.88 | 0.23 | |
| | | Base | 66.740733 | 180,199.98 | 65.452631 | 176,722.10 | -3,477.88 | 0.23 | |
| 06051GJT7 | BANK OF AMERICA CORP SR UNSECURED 04/32 VAR | | | | | 2.687000 | 22 Apr 2032 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 84.821798 | 50,893.08 | -9,106.92 | 0.07 | |
| | | Base | 100.000000 | 60,000.00 | 84.821798 | 50,893.08 | -9,106.92 | 0.07 | |
| 06051GJW0 | BANK OF AMERICA CORP SR UNSECURED 04/42 VAR | | | | | 3.311000 | 22 Apr 2042 | | |
| | 280,000.000 | Local | 95.957214 | 268,680.20 | 77.059986 | 215,767.96 | -52,912.24 | 0.28 | |
| | | Base | 95.957214 | 268,680.20 | 77.059986 | 215,767.96 | -52,912.24 | 0.28 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06051GKA6 | BANK OF AMERICA CORP SR UNSECURED 07/32 VAR | | | | | 2.299000 | 21 Jul 2032 | | |
| | 160,000.000 | Local | 100.000000 | 160,000.00 | 81.926144 | 131,081.83 | -28,918.17 | 0.17 | |
| | | Base | 100.000000 | 160,000.00 | 81.926144 | 131,081.83 | -28,918.17 | 0.17 | |
| 06051GKC2 | BANK OF AMERICA CORP SUBORDINATED 09/36 VAR | | | | | 2.482000 | 21 Sep 2036 | | |
| | 260,000.000 | Local | 98.094531 | 255,045.78 | 79.992839 | 207,981.38 | -47,064.40 | 0.27 | |
| | | Base | 98.094531 | 255,045.78 | 79.992839 | 207,981.38 | -47,064.40 | 0.27 | |
| 06051GKD0 | BANK OF AMERICA CORP SR UNSECURED 10/32 VAR | | | | | 2.572000 | 20 Oct 2032 | | |
| | 100,000.000 | Local | 100.000000 | 100,000.00 | 83.055210 | 83,055.21 | -16,944.79 | 0.11 | |
| | | Base | 100.000000 | 100,000.00 | 83.055210 | 83,055.21 | -16,944.79 | 0.11 | |
| 06051GKQ1 | BANK OF AMERICA CORP SR UNSECURED 04/33 VAR | | | | | 4.571000 | 27 Apr 2033 | | |
| | 300,000.000 | Local | 98.566333 | 295,699.00 | 95.012083 | 285,036.25 | -10,662.75 | 0.38 | |
| | | Base | 98.566333 | 295,699.00 | 95.012083 | 285,036.25 | -10,662.75 | 0.37 | |
| 06051GMA4 | BANK OF AMERICA CORP SR UNSECURED 01/35 VAR | | | | | 5.468000 | 23 Jan 2035 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 100.793311 | 20,158.66 | 158.66 | 0.03 | |
| | | Base | 100.000000 | 20,000.00 | 100.793311 | 20,158.66 | 158.66 | 0.03 | |
| 0641598S8 | BANK OF NOVA SCOTIA JR SUBORDINA 10/82 VAR | | | | | 8.625000 | 27 Oct 2082 | | |
| | 250,000.000 | Local | 100.312280 | 250,780.70 | 104.159500 | 260,398.75 | 9,618.05 | 0.34 | |
| | | Base | 100.312280 | 250,780.70 | 104.159500 | 260,398.75 | 9,618.05 | 0.34 | |
| 06849RAG7 | BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7 | | | | | 5.700000 | 30 May 2041 | | |
| | 40,000.000 | Local | 102.566725 | 41,026.69 | 102.555912 | 41,022.36 | -4.33 | 0.05 | |
| | | Base | 102.566725 | 41,026.69 | 102.555912 | 41,022.36 | -4.33 | 0.05 | |
| 06849RAK8 | BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75 | | | | | 5.750000 | 01 May 2043 | | |
| | 90,000.000 | Local | 116.453700 | 104,808.33 | 103.396211 | 93,056.59 | -11,751.74 | 0.12 | |
| | | Base | 116.453700 | 104,808.33 | 103.396211 | 93,056.59 | -11,751.74 | 0.12 | |
| 06849UAD7 | BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95 | | | | | 5.950000 | 15 Oct 2039 | | |
| | 70,000.000 | Local | 112.068800 | 78,448.16 | 103.975681 | 72,782.98 | -5,665.18 | 0.10 | |
| | | Base | 112.068800 | 78,448.16 | 103.975681 | 72,782.98 | -5,665.18 | 0.09 | |
| 075887BG3 | BECTON DICKINSON + CO SR UNSECURED 12/44 4.685 | | | | | 4.685000 | 15 Dec 2044 | | |
| | 68,000.000 | Local | 106.695941 | 72,553.24 | 90.626649 | 61,626.12 | -10,927.12 | 0.08 | |
| | | Base | 106.695941 | 72,553.24 | 90.626649 | 61,626.12 | -10,927.12 | 0.08 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 075887BM0 | BECTON DICKINSON + CO SR UNSECURED 05/44 4.875 | | | | | 4.875000 | 15 May 2044 | | |
| | 81,000.000 | Local | 112.869605 | 91,424.38 | 86.980638 | 70,454.32 | -20,970.06 | 0.09 | |
| | | Base | 112.869605 | 91,424.38 | 86.980638 | 70,454.32 | -20,970.06 | 0.09 | |
| 075887BX6 | BECTON DICKINSON + CO SR UNSECURED 06/47 4.669 | | | | | 4.669000 | 06 Jun 2047 | | |
| | 50,000.000 | Local | 110.740940 | 55,370.47 | 89.792269 | 44,896.13 | -10,474.34 | 0.06 | |
| | | Base | 110.740940 | 55,370.47 | 89.792269 | 44,896.13 | -10,474.34 | 0.06 | |
| 08205QAA6 | BENIN INTL GOV BOND SR UNSECURED 144A 02/38 7.96 | | | | | 7.960000 | 13 Feb 2038 | | |
| | 200,000.000 | Local | 96.770665 | 193,541.33 | 97.251800 | 194,503.60 | 962.27 | 0.26 | |
| | Original Face: 200,000.000 | Base | 96.770665 | 193,541.33 | 97.251800 | 194,503.60 | 962.27 | 0.25 | |
| 084664CQ2 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2 | | | | | 4.200000 | 15 Aug 2048 | | |
| | 100,000.000 | Local | 107.002420 | 107,002.42 | 88.216636 | 88,216.64 | -18,785.78 | 0.12 | |
| | | Base | 107.002420 | 107,002.42 | 88.216636 | 88,216.64 | -18,785.78 | 0.11 | |
| 08580BAA4 | BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7 | | | | | 7.000000 | 15 Feb 2026 | | |
| | 160,000.000 | Local | 99.204575 | 158,727.32 | 98.716200 | 157,945.92 | -781.40 | 0.21 | |
| | | Base | 99.204575 | 158,727.32 | 98.716200 | 157,945.92 | -781.40 | 0.21 | |
| 09256BAG2 | BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5 | | | | | 5.000000 | 15 Jun 2044 | | |
| | 50,000.000 | Local | 98.831180 | 49,415.59 | 91.883957 | 45,941.98 | -3,473.61 | 0.06 | |
| | | Base | 98.831180 | 49,415.59 | 91.883957 | 45,941.98 | -3,473.61 | 0.06 | |
| 09261BAH3 | BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2 | | | | | 3.200000 | 30 Jan 2052 | | |
| | 80,000.000 | Local | 99.724200 | 79,779.36 | 68.151650 | 54,521.32 | -25,258.04 | 0.07 | |
| | | Base | 99.724200 | 79,779.36 | 68.151650 | 54,521.32 | -25,258.04 | 0.07 | |
| 09290DAC5 | BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25 | | | | | 5.250000 | 14 Mar 2054 | | |
| | 60,000.000 | Local | 98.978817 | 59,387.29 | 100.472709 | 60,283.63 | 896.34 | 0.08 | |
| | | Base | 98.978817 | 59,387.29 | 100.472709 | 60,283.63 | 896.34 | 0.08 | |
| 095796AE8 | BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625 | | | | | 6.625000 | 15 Jul 2026 | | |
| | 60,000.000 | Local | 98.915500 | 59,349.30 | 99.800130 | 59,880.08 | 530.78 | 0.08 | |
| | | Base | 98.915500 | 59,349.30 | 99.800130 | 59,880.08 | 530.78 | 0.08 | |
| 097023AU9 | BOEING CO SR UNSECURED 02/33 6.125 | | | | | 6.125000 | 15 Feb 2033 | | |
| | 10,000.000 | Local | 102.388300 | 10,238.83 | 101.933615 | 10,193.36 | -45.47 | 0.01 | |
| | | Base | 102.388300 | 10,238.83 | 101.933615 | 10,193.36 | -45.47 | 0.01 | |

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WESTERN ASSET MANAGEMENT COMPANY
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| 097023AX3 | BOEING CO SR UNSECURED 03/39 6.875 | | | | | 6.875000 | 15 Mar 2039 | | |
| | 40,000.000 | Local | | 137.116800 | 54,846.72 | 106.222670 | 42,489.07 | -12,357.65 | 0.06 |
| | | Base | | 137.116800 | 54,846.72 | 106.222670 | 42,489.07 | -12,357.65 | 0.06 |
| 097023CK9 | BOEING CO SR UNSECURED 05/49 3.9 | | | | | 3.900000 | 01 May 2049 | | |
| | 130,000.000 | Local | | 98.519285 | 128,075.07 | 71.087449 | 92,413.68 | -35,661.39 | 0.12 |
| | | Base | | 98.519285 | 128,075.07 | 71.087449 | 92,413.68 | -35,661.39 | 0.12 |
| 097023CQ6 | BOEING CO SR UNSECURED 02/50 3.75 | | | | | 3.750000 | 01 Feb 2050 | | |
| | 180,000.000 | Local | | 90.052628 | 162,094.73 | 69.679592 | 125,423.27 | -36,671.46 | 0.17 |
| | | Base | | 90.052628 | 162,094.73 | 69.679592 | 125,423.27 | -36,671.46 | 0.16 |
| 097023CR4 | BOEING CO SR UNSECURED 08/59 3.95 | | | | | 3.950000 | 01 Aug 2059 | | |
| | 30,000.000 | Local | | 101.310433 | 30,393.13 | 68.488190 | 20,546.46 | -9,846.67 | 0.03 |
| | | Base | | 101.310433 | 30,393.13 | 68.488190 | 20,546.46 | -9,846.67 | 0.03 |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | | 5.705000 | 01 May 2040 | | |
| | 60,000.000 | Local | | 100.000000 | 60,000.00 | 95.830662 | 57,498.40 | -2,501.60 | 0.08 |
| | | Base | | 100.000000 | 60,000.00 | 95.830662 | 57,498.40 | -2,501.60 | 0.07 |
| 097023CW3 | BOEING CO SR UNSECURED 05/50 5.805 | | | | | 5.805000 | 01 May 2050 | | |
| | 190,000.000 | Local | | 102.383484 | 194,528.62 | 94.968069 | 180,439.33 | -14,089.29 | 0.24 |
| | | Base | | 102.383484 | 194,528.62 | 94.968069 | 180,439.33 | -14,089.29 | 0.23 |
| 10373QBG4 | BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3 | | | | | 3.000000 | 24 Feb 2050 | | |
| | 130,000.000 | Local | | 70.615477 | 91,800.12 | 68.368351 | 88,878.86 | -2,921.26 | 0.12 |
| | | Base | | 70.615477 | 91,800.12 | 68.368351 | 88,878.86 | -2,921.26 | 0.12 |
| 105756CJ7 | FED REPUBLIC OF BRAZIL SR UNSECURED 05/54 7.125 | | | | | 7.125000 | 13 May 2054 | | |
| | 200,000.000 | Local | | 99.707490 | 199,414.98 | 100.649741 | 201,299.48 | 1,884.50 | 0.26 |
| | | Base | | 99.707490 | 199,414.98 | 100.649741 | 201,299.48 | 1,884.50 | 0.26 |
| 110122CR7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25 | | | | | 4.250000 | 26 Oct 2049 | | |
| | 100,000.000 | Local | | 94.035890 | 94,035.89 | 85.567669 | 85,567.67 | -8,468.22 | 0.11 |
| | | Base | | 94.035890 | 94,035.89 | 85.567669 | 85,567.67 | -8,468.22 | 0.11 |
| 110122DK1 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35 | | | | | 4.350000 | 15 Nov 2047 | | |
| | 10,000.000 | Local | | 115.995800 | 11,599.58 | 86.385676 | 8,638.57 | -2,961.01 | 0.01 |
| | | Base | | 115.995800 | 11,599.58 | 86.385676 | 8,638.57 | -2,961.01 | 0.01 |

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| 110122DS4 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55 | | | | | 2.550000 | 13 Nov 2050 | | |
| | 50,000.000 | Local | | 90.813380 | 45,406.69 | 61.760257 | 30,880.13 | -14,526.56 | 0.04 |
| | | Base | | 90.813380 | 45,406.69 | 61.760257 | 30,880.13 | -14,526.56 | 0.04 |
| 110122EB0 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/53 6.25 | | | | | 6.250000 | 15 Nov 2053 | | |
| | 120,000.000 | Local | | 99.718258 | 119,661.91 | 112.807982 | 135,369.58 | 15,707.67 | 0.18 |
| | | Base | | 99.718258 | 119,661.91 | 112.807982 | 135,369.58 | 15,707.67 | 0.18 |
| 110122EC8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4 | | | | | 6.400000 | 15 Nov 2063 | | |
| | 160,000.000 | Local | | 101.654325 | 162,646.92 | 114.486214 | 183,177.94 | 20,531.02 | 0.24 |
| | | Base | | 101.654325 | 162,646.92 | 114.486214 | 183,177.94 | 20,531.02 | 0.24 |
| 110122EJ3 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/44 5.5 | | | | | 5.500000 | 22 Feb 2044 | | |
| | 30,000.000 | Local | | 99.247267 | 29,774.18 | 102.378048 | 30,713.41 | 939.23 | 0.04 |
| | | Base | | 99.247267 | 29,774.18 | 102.378048 | 30,713.41 | 939.23 | 0.04 |
| 110122EK0 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55 | | | | | 5.550000 | 22 Feb 2054 | | |
| | 130,000.000 | Local | | 99.609554 | 129,492.42 | 103.304336 | 134,295.64 | 4,803.22 | 0.18 |
| | | Base | | 99.609554 | 129,492.42 | 103.304336 | 134,295.64 | 4,803.22 | 0.17 |
| 110122EL8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65 | | | | | 5.650000 | 22 Feb 2064 | | |
| | 90,000.000 | Local | | 99.575311 | 89,617.78 | 103.172575 | 92,855.32 | 3,237.54 | 0.12 |
| | | Base | | 99.575311 | 89,617.78 | 103.172575 | 92,855.32 | 3,237.54 | 0.12 |
| 11014PAL9 | BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A | | | | | 7.025600 | 15 Apr 2029 | | |
| | 250,000.000 | Local | | 98.318652 | 245,796.63 | 100.007300 | 250,018.25 | 4,221.62 | 0.33 |
| | Original Face: | 250,000.000 | Base | 98.318652 | 245,796.63 | 100.007300 | 250,018.25 | 4,221.62 | 0.33 |
| 111021AE1 | BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625 | | | | | 9.625000 | 15 Dec 2030 | | |
| | 50,000.000 | Local | | 127.269740 | 63,634.87 | 122.702538 | 61,351.27 | -2,283.60 | 0.08 |
| | | Base | | 127.269740 | 63,634.87 | 122.702538 | 61,351.27 | -2,283.60 | 0.08 |
| 11135FAS0 | BROADCOM INC COMPANY GUAR 11/32 4.3 | | | | | 4.300000 | 15 Nov 2032 | | |
| | 90,000.000 | Local | | 99.906300 | 89,915.67 | 94.075297 | 84,667.77 | -5,247.90 | 0.11 |
| | | Base | | 99.906300 | 89,915.67 | 94.075297 | 84,667.77 | -5,247.90 | 0.11 |
| 12189LAG6 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95 | | | | | 4.950000 | 15 Sep 2041 | | |
| | 60,000.000 | Local | | 102.758483 | 61,655.09 | 96.149281 | 57,689.57 | -3,965.52 | 0.08 |
| | | Base | | 102.758483 | 61,655.09 | 96.149281 | 57,689.57 | -3,965.52 | 0.07 |

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| 12189LAU5 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55 | | | | | 4.550000 | 01 Sep 2044 | | |
| | 10,000.000 | Local | 99.569300 | 9,956.93 | 90.883853 | 9,088.39 | -868.54 | 0.01 | |
| | | Base | 99.569300 | 9,956.93 | 90.883853 | 9,088.39 | -868.54 | 0.01 | |
| 12189LAX9 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7 | | | | | 4.700000 | 01 Sep 2045 | | |
| | 60,000.000 | Local | 94.198033 | 56,518.82 | 92.626493 | 55,575.90 | -942.92 | 0.07 | |
| | | Base | 94.198033 | 56,518.82 | 92.626493 | 55,575.90 | -942.92 | 0.07 | |
| 12201PAN6 | BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4 | | | | | 7.400000 | 01 Dec 2031 | | |
| | 10,000.000 | Local | 124.089000 | 12,408.90 | 114.910134 | 11,491.01 | -917.89 | 0.02 | |
| | | Base | 124.089000 | 12,408.90 | 114.910134 | 11,491.01 | -917.89 | 0.01 | |
| 125491AN0 | CI FINANCIAL CORP SR UNSECURED 12/30 3.2 | | | | | 3.200000 | 17 Dec 2030 | | |
| | 150,000.000 | Local | 100.447127 | 150,670.69 | 81.963515 | 122,945.27 | -27,725.42 | 0.16 | |
| | | Base | 100.447127 | 150,670.69 | 81.963515 | 122,945.27 | -27,725.42 | 0.16 | |
| 125491AP5 | CI FINANCIAL CORP SR UNSECURED 06/51 4.1 | | | | | 4.100000 | 15 Jun 2051 | | |
| | 320,000.000 | Local | 80.634731 | 258,031.14 | 62.225160 | 199,120.51 | -58,910.63 | 0.26 | |
| | | Base | 80.634731 | 258,031.14 | 62.225160 | 199,120.51 | -58,910.63 | 0.26 | |
| 12550YAQ7 | CIFC FUNDING LTD CIFC 2017 2A BR 144A | | | | | 7.079420 | 20 Apr 2030 | | |
| | 250,000.000 | Local | 98.745336 | 246,863.34 | 100.060300 | 250,150.75 | 3,287.41 | 0.33 | |
| | Original Face: 250,000.000 | Base | 98.745336 | 246,863.34 | 100.060300 | 250,150.75 | 3,287.41 | 0.33 | |
| 125523AJ9 | CIGNA GROUP/THE COMPANY GUAR 08/38 4.8 | | | | | 4.800000 | 15 Aug 2038 | | |
| | 130,000.000 | Local | 96.300223 | 125,190.29 | 94.104974 | 122,336.47 | -2,853.82 | 0.16 | |
| | | Base | 96.300223 | 125,190.29 | 94.104974 | 122,336.47 | -2,853.82 | 0.16 | |
| 125523AK6 | CIGNA GROUP/THE COMPANY GUAR 12/48 4.9 | | | | | 4.900000 | 15 Dec 2048 | | |
| | 190,000.000 | Local | 94.672126 | 179,877.04 | 91.214372 | 173,307.31 | -6,569.73 | 0.23 | |
| | | Base | 94.672126 | 179,877.04 | 91.214372 | 173,307.31 | -6,569.73 | 0.23 | |
| 125523BK5 | CIGNA GROUP/THE COMPANY GUAR 10/47 3.875 | | | | | 3.875000 | 15 Oct 2047 | | |
| | 20,000.000 | Local | 96.113500 | 19,222.70 | 78.324220 | 15,664.84 | -3,557.86 | 0.02 | |
| | | Base | 96.113500 | 19,222.70 | 78.324220 | 15,664.84 | -3,557.86 | 0.02 | |
| 125523CK4 | CIGNA GROUP/THE SR UNSECURED 03/50 3.4 | | | | | 3.400000 | 15 Mar 2050 | | |
| | 140,000.000 | Local | 86.172436 | 120,641.41 | 71.188556 | 99,663.98 | -20,977.43 | 0.13 | |
| | | Base | 86.172436 | 120,641.41 | 71.188556 | 99,663.98 | -20,977.43 | 0.13 | |

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| 125523CW8 | CIGNA GROUP/THE SR UNSECURED 02/54 5.6 | | | | | 5.600000 | 15 Feb 2054 | | |
| | 200,000.000 | Local | | 99.855250 | 199,710.50 | 100.370842 | 200,741.68 | 1,031.18 | 0.26 |
| | | Base | | 99.855250 | 199,710.50 | 100.370842 | 200,741.68 | 1,031.18 | 0.26 |
| 12661PAD1 | CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625 | | | | | 4.625000 | 27 Apr 2042 | | |
| | 60,000.000 | Local | | 99.987783 | 59,992.67 | 92.491088 | 55,494.65 | -4,498.02 | 0.07 |
| | | Base | | 99.987783 | 59,992.67 | 92.491088 | 55,494.65 | -4,498.02 | 0.07 |
| 12661PAF6 | CSL FINANCE PLC COMPANY GUAR 144A 04/62 4.95 | | | | | 4.950000 | 27 Apr 2062 | | |
| | 60,000.000 | Local | | 99.694050 | 59,816.43 | 91.812599 | 55,087.56 | -4,728.87 | 0.07 |
| | | Base | | 99.694050 | 59,816.43 | 91.812599 | 55,087.56 | -4,728.87 | 0.07 |
| 126650CD0 | CVS HEALTH CORP SR UNSECURED 12/43 5.3 | | | | | 5.300000 | 05 Dec 2043 | | |
| | 110,000.000 | Local | | 98.596845 | 108,456.53 | 94.665409 | 104,131.95 | -4,324.58 | 0.14 |
| | | Base | | 98.596845 | 108,456.53 | 94.665409 | 104,131.95 | -4,324.58 | 0.14 |
| 126650CN8 | CVS HEALTH CORP SR UNSECURED 07/45 5.125 | | | | | 5.125000 | 20 Jul 2045 | | |
| | 60,000.000 | Local | | 107.178483 | 64,307.09 | 92.247329 | 55,348.40 | -8,958.69 | 0.07 |
| | | Base | | 107.178483 | 64,307.09 | 92.247329 | 55,348.40 | -8,958.69 | 0.07 |
| 126650CY4 | CVS HEALTH CORP SR UNSECURED 03/38 4.78 | | | | | 4.780000 | 25 Mar 2038 | | |
| | 260,000.000 | Local | | 93.955254 | 244,283.66 | 92.508263 | 240,521.48 | -3,762.18 | 0.32 |
| | | Base | | 93.955254 | 244,283.66 | 92.508263 | 240,521.48 | -3,762.18 | 0.31 |
| 126650CZ1 | CVS HEALTH CORP SR UNSECURED 03/48 5.05 | | | | | 5.050000 | 25 Mar 2048 | | |
| | 150,000.000 | Local | | 93.314293 | 139,971.44 | 90.845741 | 136,268.61 | -3,702.83 | 0.18 |
| | | Base | | 93.314293 | 139,971.44 | 90.845741 | 136,268.61 | -3,702.83 | 0.18 |
| 126650DP2 | CVS HEALTH CORP SR UNSECURED 08/40 2.7 | | | | | 2.700000 | 21 Aug 2040 | | |
| | 340,000.000 | Local | | 71.360741 | 242,626.52 | 69.541254 | 236,440.26 | -6,186.26 | 0.31 |
| | | Base | | 71.360741 | 242,626.52 | 69.541254 | 236,440.26 | -6,186.26 | 0.31 |
| 13034VAA2 | CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7 | | | | | 4.700000 | 01 Nov 2111 | | |
| | 30,000.000 | Local | | 99.090200 | 29,727.06 | 89.683726 | 26,905.12 | -2,821.94 | 0.04 |
| | | Base | | 99.090200 | 29,727.06 | 89.683726 | 26,905.12 | -2,821.94 | 0.03 |
| 13034VAD6 | CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65 | | | | | 3.650000 | 01 Sep 2119 | | |
| | 100,000.000 | Local | | 99.748200 | 99,748.20 | 69.552856 | 69,552.86 | -30,195.34 | 0.09 |
| | | Base | | 99.748200 | 99,748.20 | 69.552856 | 69,552.86 | -30,195.34 | 0.09 |

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 13063A5E0 | CALIFORNIA ST CAS 04/34 FIXED 7.5 | | | | | 7.500000 | 01 Apr 2034 | | |
| | 160,000.000 | Local | | 133.480219 | 213,568.35 | 117.545120 | 188,072.19 | -25,496.16 | 0.25 |
| | | Base | | 133.480219 | 213,568.35 | 117.545120 | 188,072.19 | -25,496.16 | 0.24 |
| 13063A7D0 | CALIFORNIA ST CAS 10/39 FIXED 7.3 | | | | | 7.300000 | 01 Oct 2039 | | |
| | 90,000.000 | Local | | 107.282344 | 96,554.11 | 117.623430 | 105,861.09 | 9,306.98 | 0.14 |
| | Original Face: 90,000.000 | Base | | 107.282344 | 96,554.11 | 117.623430 | 105,861.09 | 9,306.98 | 0.14 |
| 13063BBU5 | CALIFORNIA ST CAS 11/39 FIXED 7.35 | | | | | 7.350000 | 01 Nov 2039 | | |
| | 120,000.000 | Local | | 148.411250 | 178,093.50 | 118.174730 | 141,809.68 | -36,283.82 | 0.19 |
| | Original Face: 120,000.000 | Base | | 148.411250 | 178,093.50 | 118.174730 | 141,809.68 | -36,283.82 | 0.18 |
| 13063BFR8 | CALIFORNIA ST CAS 03/40 FIXED 7.625 | | | | | 7.625000 | 01 Mar 2040 | | |
| | 70,000.000 | Local | | 156.807757 | 109,765.43 | 121.968440 | 85,377.91 | -24,387.52 | 0.11 |
| | Original Face: 70,000.000 | Base | | 156.807757 | 109,765.43 | 121.968440 | 85,377.91 | -24,387.52 | 0.11 |
| 133434AD2 | CAMERON LNG LLC SR SECURED 144A 01/39 3.701 | | | | | 3.701000 | 15 Jan 2039 | | |
| | 80,000.000 | Local | | 92.207613 | 73,766.09 | 83.014831 | 66,411.86 | -7,354.23 | 0.09 |
| | | Base | | 92.207613 | 73,766.09 | 83.014831 | 66,411.86 | -7,354.23 | 0.09 |
| 13645RBH6 | CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1 | | | | | 3.100000 | 02 Dec 2051 | | |
| | 90,000.000 | Local | | 99.318900 | 89,387.01 | 68.805329 | 61,924.80 | -27,462.21 | 0.08 |
| | | Base | | 99.318900 | 89,387.01 | 68.805329 | 61,924.80 | -27,462.21 | 0.08 |
| 14310FAA0 | CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625 | | | | | 5.625000 | 30 Mar 2043 | | |
| | 10,000.000 | Local | | 109.891800 | 10,989.18 | 97.562307 | 9,756.23 | -1,232.95 | 0.01 |
| | | Base | | 109.891800 | 10,989.18 | 97.562307 | 9,756.23 | -1,232.95 | 0.01 |
| 14314CAA3 | CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65 | | | | | 5.650000 | 15 Sep 2048 | | |
| | 10,000.000 | Local | | 99.921100 | 9,992.11 | 96.533447 | 9,653.34 | -338.77 | 0.01 |
| | | Base | | 99.921100 | 9,992.11 | 96.533447 | 9,653.34 | -338.77 | 0.01 |
| 144141DD7 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1 | | | | | 4.100000 | 15 Mar 2043 | | |
| | 30,000.000 | Local | | 106.166967 | 31,850.09 | 83.379951 | 25,013.99 | -6,836.10 | 0.03 |
| | | Base | | 106.166967 | 31,850.09 | 83.379951 | 25,013.99 | -6,836.10 | 0.03 |
| 14448CBD5 | CARRIER GLOBAL CORP SR UNSECURED 03/54 6.2 | | | | | 6.200000 | 15 Mar 2054 | | |
| | 60,000.000 | Local | | 115.396683 | 69,238.01 | 110.443038 | 66,265.82 | -2,972.19 | 0.09 |
| | | Base | | 115.396683 | 69,238.01 | 110.443038 | 66,265.82 | -2,972.19 | 0.09 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 14916RAD6 | COMMONSPIRIT HEALTH SECURED 11/42 4.35 | | | | 4.350000 | 01 Nov 2042 | | |
| | | 90,000.000 | Local 97.287511 | 87,558.76 | 87.333886 | 78,600.50 | -8,958.26 | 0.10 |
| Original Face: | | 90,000.000 | Base 97.287511 | 87,558.76 | 87.333886 | 78,600.50 | -8,958.26 | 0.10 |
| 15135BAV3 | CENTENE CORP SR UNSECURED 02/30 3.375 | | | | 3.375000 | 15 Feb 2030 | | |
| | | 140,000.000 | Local 101.088457 | 141,523.84 | 88.500590 | 123,900.83 | -17,623.01 | 0.16 |
| | | | Base 101.088457 | 141,523.84 | 88.500590 | 123,900.83 | -17,623.01 | 0.16 |
| 15189XAN8 | CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5 | | | | 4.500000 | 01 Apr 2044 | | |
| | | 50,000.000 | Local 103.300300 | 51,650.15 | 88.934602 | 44,467.30 | -7,182.85 | 0.06 |
| | | | Base 103.300300 | 51,650.15 | 88.934602 | 44,467.30 | -7,182.85 | 0.06 |
| 15189XAT5 | CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25 | | | | 4.250000 | 01 Feb 2049 | | |
| | | 50,000.000 | Local 100.013920 | 50,006.96 | 84.523793 | 42,261.90 | -7,745.06 | 0.06 |
| | | | Base 100.013920 | 50,006.96 | 84.523793 | 42,261.90 | -7,745.06 | 0.05 |
| 15189XBC1 | CENTERPOINT ENER HOUSTON GENL REF MOR 04/53 5.3 | | | | 5.300000 | 01 Apr 2053 | | |
| | | 20,000.000 | Local 99.925150 | 19,985.03 | 99.960835 | 19,992.17 | 7.14 | 0.03 |
| | | | Base 99.925150 | 19,985.03 | 99.960835 | 19,992.17 | 7.14 | 0.03 |
| 161175BL7 | CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375 | | | | 5.375000 | 01 May 2047 | | |
| | | 190,000.000 | Local 103.379063 | 196,420.22 | 80.668053 | 153,269.30 | -43,150.92 | 0.20 |
| | | | Base 103.379063 | 196,420.22 | 80.668053 | 153,269.30 | -43,150.92 | 0.20 |
| 161175BN3 | CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75 | | | | 5.750000 | 01 Apr 2048 | | |
| | | 260,000.000 | Local 112.273885 | 291,912.10 | 84.431415 | 219,521.68 | -72,390.42 | 0.29 |
| | | | Base 112.273885 | 291,912.10 | 84.431415 | 219,521.68 | -72,390.42 | 0.29 |
| 161175BS2 | CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125 | | | | 5.125000 | 01 Jul 2049 | | |
| | | 130,000.000 | Local 79.492146 | 103,339.79 | 77.417102 | 100,642.23 | -2,697.56 | 0.13 |
| | | | Base 79.492146 | 103,339.79 | 77.417102 | 100,642.23 | -2,697.56 | 0.13 |
| 161175BY9 | CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85 | | | | 3.850000 | 01 Apr 2061 | | |
| | | 30,000.000 | Local 90.878667 | 27,263.60 | 59.351467 | 17,805.44 | -9,458.16 | 0.02 |
| | | | Base 90.878667 | 27,263.60 | 59.351467 | 17,805.44 | -9,458.16 | 0.02 |
| 161175BZ6 | CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5 | | | | 3.500000 | 01 Jun 2041 | | |
| | | 380,000.000 | Local 97.984076 | 372,339.49 | 67.240570 | 255,514.17 | -116,825.32 | 0.34 |
| | | | Base 97.984076 | 372,339.49 | 67.240570 | 255,514.17 | -116,825.32 | 0.33 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|---------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 161175CE2 | CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5 | | | | 3.500000 | 01 Mar 2042 | | | |
| | | 120,000.000 | Local | 83.985875 | 100,783.05 | 66.856626 | 80,227.95 | -20,555.10 | 0.11 |
| | | | Base | 83.985875 | 100,783.05 | 66.856626 | 80,227.95 | -20,555.10 | 0.10 |
| 167725AC4 | CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899 | | | | 6.899000 | 01 Dec 2040 | | | |
| | | 58,217.890 | Local | 134.261221 | 78,164.05 | 112.955650 | 65,760.40 | -12,403.65 | 0.09 |
| | | Original Face: 60,000.000 | Base | 134.261221 | 78,164.05 | 112.955650 | 65,760.40 | -12,403.65 | 0.09 |
| 168863DS4 | REPUBLIC OF CHILE SR UNSECURED 05/41 3.1 | | | | 3.100000 | 07 May 2041 | | | |
| | | 200,000.000 | Local | 99.484725 | 198,969.45 | 73.848396 | 147,696.79 | -51,272.66 | 0.19 |
| | | | Base | 99.484725 | 198,969.45 | 73.848396 | 147,696.79 | -51,272.66 | 0.19 |
| 171239AJ5 | CHUBB INA HOLDINGS INC COMPANY GUAR 12/61 3.05 | | | | 3.050000 | 15 Dec 2061 | | | |
| | | 70,000.000 | Local | 99.464314 | 69,625.02 | 67.057993 | 46,940.60 | -22,684.42 | 0.06 |
| | | | Base | 99.464314 | 69,625.02 | 67.057993 | 46,940.60 | -22,684.42 | 0.06 |
| 171798AE1 | CIMAREX ENERGY CO SR UNSECURED 03/29 4.375 | | | | 4.375000 | 15 Mar 2029 | | | |
| | | 220,000.000 | Local | 105.244564 | 231,538.04 | 88.950259 | 195,690.57 | -35,847.47 | 0.26 |
| | | | Base | 105.244564 | 231,538.04 | 88.950259 | 195,690.57 | -35,847.47 | 0.25 |
| 172967BL4 | CITIGROUP INC SUBORDINATED 06/32 6.625 | | | | 6.625000 | 15 Jun 2032 | | | |
| | | 10,000.000 | Local | 117.367700 | 11,736.77 | 107.258147 | 10,725.81 | -1,010.96 | 0.01 |
| | | | Base | 117.367700 | 11,736.77 | 107.258147 | 10,725.81 | -1,010.96 | 0.01 |
| 172967DR9 | CITIGROUP INC SUBORDINATED 08/36 6.125 | | | | 6.125000 | 25 Aug 2036 | | | |
| | | 112,000.000 | Local | 94.612018 | 105,965.46 | 103.714520 | 116,160.26 | 10,194.80 | 0.15 |
| | | | Base | 94.612018 | 105,965.46 | 103.714520 | 116,160.26 | 10,194.80 | 0.15 |
| 172967EW7 | CITIGROUP INC SR UNSECURED 07/39 8.125 | | | | 8.125000 | 15 Jul 2039 | | | |
| | | 160,000.000 | Local | 151.469413 | 242,351.06 | 127.930675 | 204,689.08 | -37,661.98 | 0.27 |
| | | | Base | 151.469413 | 242,351.06 | 127.930675 | 204,689.08 | -37,661.98 | 0.27 |
| 172967MD0 | CITIGROUP INC SR UNSECURED 07/48 4.65 | | | | 4.650000 | 23 Jul 2048 | | | |
| | | 110,000.000 | Local | 121.990345 | 134,189.38 | 90.630126 | 99,693.14 | -34,496.24 | 0.13 |
| | | | Base | 121.990345 | 134,189.38 | 90.630126 | 99,693.14 | -34,496.24 | 0.13 |
| 172967NB3 | CITIGROUP INC JR SUBORDINA 12/99 VAR | | | | 4.150000 | 31 Dec 2099 | | | |
| | | 160,000.000 | Local | 100.000000 | 160,000.00 | 92.110730 | 147,377.17 | -12,622.83 | 0.19 |
| | | | Base | 100.000000 | 160,000.00 | 92.110730 | 147,377.17 | -12,622.83 | 0.19 |

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WESTERN ASSET MANAGEMENT COMPANY
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As of: March 28, 2024

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|--------------------------------|---|-------|--|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 172967NF4 | CITIGROUP INC SR UNSECURED 11/42 VAR | | | | | | 2.904000 | 03 Nov 2042 | | |
| | 40,000.000 | Local | | 100.000000 | 40,000.00 | 71.690688 | 28,676.28 | | -11,323.72 | 0.04 |
| | | Base | | 100.000000 | 40,000.00 | 71.690688 | 28,676.28 | | -11,323.72 | 0.04 |
| 172967PE5 | CITIGROUP INC JR SUBORDINA 12/99 VAR | | | | | | 7.625000 | 31 Dec 2099 | | |
| | 50,000.000 | Local | | 100.000000 | 50,000.00 | 104.999600 | 52,499.80 | | 2,499.80 | 0.07 |
| | | Base | | 100.000000 | 50,000.00 | 104.999600 | 52,499.80 | | 2,499.80 | 0.07 |
| 172967PJ4 | CITIGROUP INC JR SUBORDINA 12/99 VAR | | | | | | 7.200000 | 31 Dec 2099 | | |
| | 10,000.000 | Local | | 100.000000 | 10,000.00 | 102.269900 | 10,226.99 | | 226.99 | 0.01 |
| | | Base | | 100.000000 | 10,000.00 | 102.269900 | 10,226.99 | | 226.99 | 0.01 |
| 17305HAA6 | CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625 | | | | | | 7.625000 | 01 Dec 2036 | | |
| | 190,000.000 | Local | | 114.748126 | 218,021.44 | 104.730804 | 198,988.53 | | -19,032.91 | 0.26 |
| | | Base | | 114.748126 | 218,021.44 | 104.730804 | 198,988.53 | | -19,032.91 | 0.26 |
| 17858PAA9 | CITY OF HOPE/THE SR SECURED 11/43 5.623 | | | | | | 5.623000 | 15 Nov 2043 | | |
| | 70,000.000 | Local | | 113.455757 | 79,419.03 | 98.217239 | 68,752.07 | | -10,666.96 | 0.09 |
| | | Base | | 113.455757 | 79,419.03 | 98.217239 | 68,752.07 | | -10,666.96 | 0.09 |
| 18013RAB3 | CLAREMONT MCKENNA UNSECURED 01/22 3.775 | | | | | | 3.775000 | 01 Jan 2122 | | |
| | 20,000.000 | Local | | 84.023900 | 16,804.78 | 67.841920 | 13,568.38 | | -3,236.40 | 0.02 |
| | | Base | | 84.023900 | 16,804.78 | 67.841920 | 13,568.38 | | -3,236.40 | 0.02 |
| 18600TAA0 | CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858 | | | | | | 4.858000 | 01 Jan 2114 | | |
| | 10,000.000 | Local | | 100.000000 | 10,000.00 | 91.882874 | 9,188.29 | | -811.71 | 0.01 |
| | | Base | | 100.000000 | 10,000.00 | 91.882874 | 9,188.29 | | -811.71 | 0.01 |
| 195325BM6 | REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125 | | | | | | 6.125000 | 18 Jan 2041 | | |
| | 200,000.000 | Local | | 116.155515 | 232,311.03 | 86.315533 | 172,631.07 | | -59,679.96 | 0.23 |
| | | Base | | 116.155515 | 232,311.03 | 86.315533 | 172,631.07 | | -59,679.96 | 0.22 |
| 19828TAC0 | COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544 | | | | | | 6.544000 | 15 Nov 2053 | | |
| | 60,000.000 | Local | | 100.376483 | 60,225.89 | 108.551736 | 65,131.04 | | 4,905.15 | 0.09 |
| | | Base | | 100.376483 | 60,225.89 | 108.551736 | 65,131.04 | | 4,905.15 | 0.08 |
| 20030NAC5 | COMCAST CORP COMPANY GUAR 03/33 7.05 | | | | | | 7.050000 | 15 Mar 2033 | | |
| | 20,000.000 | Local | | 122.098300 | 24,419.66 | 113.341040 | 22,668.21 | | -1,751.45 | 0.03 |
| | | Base | | 122.098300 | 24,419.66 | 113.341040 | 22,668.21 | | -1,751.45 | 0.03 |

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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As of: March 28, 2024

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 20030NCC3 | COMCAST CORP COMPANY GUAR 11/47 3.969 | | | | | 3.969000 | 01 Nov 2047 | | |
| | 60,000.000 | Local | | 88.367583 | 53,020.55 | 80.423072 | 48,253.84 | -4,766.71 | 0.06 |
| | | Base | | 88.367583 | 53,020.55 | 80.423072 | 48,253.84 | -4,766.71 | 0.06 |
| 20030NCE9 | COMCAST CORP COMPANY GUAR 11/49 3.999 | | | | | 3.999000 | 01 Nov 2049 | | |
| | 313,000.000 | Local | | 111.813240 | 349,975.44 | 80.860287 | 253,092.70 | -96,882.74 | 0.33 |
| | | Base | | 111.813240 | 349,975.44 | 80.860287 | 253,092.70 | -96,882.74 | 0.33 |
| 20030NCG4 | COMCAST CORP COMPANY GUAR 11/52 4.049 | | | | | 4.049000 | 01 Nov 2052 | | |
| | 127,000.000 | Local | | 109.948039 | 139,634.01 | 80.678394 | 102,461.56 | -37,172.45 | 0.13 |
| | | Base | | 109.948039 | 139,634.01 | 80.678394 | 102,461.56 | -37,172.45 | 0.13 |
| 20030NDH1 | COMCAST CORP COMPANY GUAR 04/40 3.75 | | | | | 3.750000 | 01 Apr 2040 | | |
| | 40,000.000 | Local | | 99.534975 | 39,813.99 | 83.187864 | 33,275.15 | -6,538.84 | 0.04 |
| | | Base | | 99.534975 | 39,813.99 | 83.187864 | 33,275.15 | -6,538.84 | 0.04 |
| 20030NDS7 | COMCAST CORP COMPANY GUAR 11/51 2.887 | | | | | 2.887000 | 01 Nov 2051 | | |
| | 330,000.000 | Local | | 67.545885 | 222,901.42 | 65.092142 | 214,804.07 | -8,097.35 | 0.28 |
| | | Base | | 67.545885 | 222,901.42 | 65.092142 | 214,804.07 | -8,097.35 | 0.28 |
| 20030NDU2 | COMCAST CORP COMPANY GUAR 11/56 2.937 | | | | | 2.937000 | 01 Nov 2056 | | |
| | 106,000.000 | Local | | 99.880264 | 105,873.08 | 63.198210 | 66,990.10 | -38,882.98 | 0.09 |
| | | Base | | 99.880264 | 105,873.08 | 63.198210 | 66,990.10 | -38,882.98 | 0.09 |
| 20030NDW8 | COMCAST CORP COMPANY GUAR 11/63 2.987 | | | | | 2.987000 | 01 Nov 2063 | | |
| | 157,000.000 | Local | | 99.615134 | 156,395.76 | 61.545127 | 96,625.85 | -59,769.91 | 0.13 |
| | | Base | | 99.615134 | 156,395.76 | 61.545127 | 96,625.85 | -59,769.91 | 0.13 |
| 200447AJ9 | COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677 | | | | | 4.677000 | 09 Feb 2051 | | |
| | 260,000.000 | Local | | 96.542846 | 251,011.40 | 70.691740 | 183,798.52 | -67,212.88 | 0.24 |
| | | Base | | 96.542846 | 251,011.40 | 70.691740 | 183,798.52 | -67,212.88 | 0.24 |
| 20268JAG8 | COMMONSPIRIT HEALTH SR SECURED 10/50 3.91 | | | | | 3.910000 | 01 Oct 2050 | | |
| | 60,000.000 | Local | | 100.000000 | 60,000.00 | 78.338700 | 47,003.22 | -12,996.78 | 0.06 |
| | | Base | | 100.000000 | 60,000.00 | 78.338700 | 47,003.22 | -12,996.78 | 0.06 |
| 20268JAT0 | COMMONSPIRIT HEALTH SR SECURED 12/54 5.548 | | | | | 5.548000 | 01 Dec 2054 | | |
| | 50,000.000 | Local | | 100.000000 | 50,000.00 | 101.115746 | 50,557.87 | 557.87 | 0.07 |
| | | Base | | 100.000000 | 50,000.00 | 101.115746 | 50,557.87 | 557.87 | 0.07 |

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

Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 202712BL8 | COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743 | | | | | 3.743000 | 12 Sep 2039 | | |
| | 220,000.000 | Local | 100.000000 | 220,000.00 | 79.983348 | 175,963.37 | -44,036.63 | 0.23 | |
| | | Base | 100.000000 | 220,000.00 | 79.983348 | 175,963.37 | -44,036.63 | 0.23 | |
| 202795JM3 | COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4 | | | | | 4.000000 | 01 Mar 2048 | | |
| | 60,000.000 | Local | 101.544017 | 60,926.41 | 81.301708 | 48,781.02 | -12,145.39 | 0.06 | |
| | | Base | 101.544017 | 60,926.41 | 81.301708 | 48,781.02 | -12,145.39 | 0.06 | |
| 202795JY7 | COMMONWEALTH EDISON CO 1ST MORTGAGE 02/53 5.3 | | | | | 5.300000 | 01 Feb 2053 | | |
| | 120,000.000 | Local | 99.056933 | 118,868.32 | 98.587821 | 118,305.39 | -562.93 | 0.16 | |
| | | Base | 99.056933 | 118,868.32 | 98.587821 | 118,305.39 | -562.93 | 0.15 | |
| 207597EG6 | CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3 | | | | | 4.300000 | 15 Apr 2044 | | |
| | 10,000.000 | Local | 100.000000 | 10,000.00 | 86.247593 | 8,624.76 | -1,375.24 | 0.01 | |
| | | Base | 100.000000 | 10,000.00 | 86.247593 | 8,624.76 | -1,375.24 | 0.01 | |
| 20826FBG0 | CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55 | | | | | 5.550000 | 15 Mar 2054 | | |
| | 110,000.000 | Local | 99.747036 | 109,721.74 | 103.299443 | 113,629.39 | 3,907.65 | 0.15 | |
| | | Base | 99.747036 | 109,721.74 | 103.299443 | 113,629.39 | 3,907.65 | 0.15 | |
| 20826FBH8 | CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7 | | | | | 5.700000 | 15 Sep 2063 | | |
| | 70,000.000 | Local | 99.728129 | 69,809.69 | 104.988093 | 73,491.67 | 3,681.98 | 0.10 | |
| | | Base | 99.728129 | 69,809.69 | 104.988093 | 73,491.67 | 3,681.98 | 0.10 | |
| 210385AE0 | CONSTELLATION EN GEN LLC SR UNSECURED 10/53 6.5 | | | | | 6.500000 | 01 Oct 2053 | | |
| | 80,000.000 | Local | 99.960188 | 79,968.15 | 110.083317 | 88,066.65 | 8,098.50 | 0.12 | |
| | | Base | 99.960188 | 79,968.15 | 110.083317 | 88,066.65 | 8,098.50 | 0.11 | |
| 210518DJ2 | CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5 | | | | | 2.500000 | 01 May 2060 | | |
| | 34,000.000 | Local | 98.019265 | 33,326.55 | 57.514166 | 19,554.82 | -13,771.73 | 0.03 | |
| | | Base | 98.019265 | 33,326.55 | 57.514166 | 19,554.82 | -13,771.73 | 0.03 | |
| 212015AQ4 | CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9 | | | | | 4.900000 | 01 Jun 2044 | | |
| | 110,000.000 | Local | 95.012764 | 104,514.04 | 83.584992 | 91,943.49 | -12,570.55 | 0.12 | |
| | | Base | 95.012764 | 104,514.04 | 83.584992 | 91,943.49 | -12,570.55 | 0.12 | |
| 212015AV3 | CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875 | | | | | 2.875000 | 01 Apr 2032 | | |
| | 140,000.000 | Local | 99.937771 | 139,912.88 | 81.523508 | 114,132.91 | -25,779.97 | 0.15 | |
| | | Base | 99.937771 | 139,912.88 | 81.523508 | 114,132.91 | -25,779.97 | 0.15 | |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 225313AJ4 | CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR | | | | | 8.125000 | 29 Dec 2049 | | |
| | 290,000.000 | Local | | 103.375538 | 299,789.06 | 102.000000 | 295,800.00 | -3,989.06 | 0.39 |
| | | Base | | 103.375538 | 299,789.06 | 102.000000 | 295,800.00 | -3,989.06 | 0.38 |
| 225401BB3 | UBS GROUP AG SR UNSECURED 144A 11/33 VAR | | | | | 9.016000 | 15 Nov 2033 | | |
| | 260,000.000 | Local | | 109.716281 | 285,262.33 | 121.303035 | 315,387.89 | 30,125.56 | 0.42 |
| | | Base | | 109.716281 | 285,262.33 | 121.303035 | 315,387.89 | 30,125.56 | 0.41 |
| 22541LAE3 | CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125 | | | | | 7.125000 | 15 Jul 2032 | | |
| | 10,000.000 | Local | | 117.013100 | 11,701.31 | 112.128812 | 11,212.88 | -488.43 | 0.01 |
| | | Base | | 117.013100 | 11,701.31 | 112.128812 | 11,212.88 | -488.43 | 0.01 |
| 23291KAJ4 | DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25 | | | | | 3.250000 | 15 Nov 2039 | | |
| | 10,000.000 | Local | | 99.840900 | 9,984.09 | 80.857406 | 8,085.74 | -1,898.35 | 0.01 |
| | | Base | | 99.840900 | 9,984.09 | 80.857406 | 8,085.74 | -1,898.35 | 0.01 |
| 23311VAK3 | DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25 | | | | | 3.250000 | 15 Feb 2032 | | |
| | 70,000.000 | Local | | 100.000000 | 70,000.00 | 86.088100 | 60,261.67 | -9,738.33 | 0.08 |
| | | Base | | 100.000000 | 70,000.00 | 86.088100 | 60,261.67 | -9,738.33 | 0.08 |
| 23338VAG1 | DTE ELECTRIC CO GENL REF MOR 08/47 3.75 | | | | | 3.750000 | 15 Aug 2047 | | |
| | 50,000.000 | Local | | 99.953240 | 49,976.62 | 78.403008 | 39,201.50 | -10,775.12 | 0.05 |
| | | Base | | 99.953240 | 49,976.62 | 78.403008 | 39,201.50 | -10,775.12 | 0.05 |
| 23338VAP1 | DTE ELECTRIC CO GENL REF MOR 04/51 3.25 | | | | | 3.250000 | 01 Apr 2051 | | |
| | 120,000.000 | Local | | 80.473483 | 96,568.18 | 70.072595 | 84,087.11 | -12,481.07 | 0.11 |
| | | Base | | 80.473483 | 96,568.18 | 70.072595 | 84,087.11 | -12,481.07 | 0.11 |
| 24703TAJ5 | DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1 | | | | | 8.100000 | 15 Jul 2036 | | |
| | 56,000.000 | Local | | 145.663714 | 81,571.68 | 121.203496 | 67,873.96 | -13,697.72 | 0.09 |
| | | Base | | 145.663714 | 81,571.68 | 121.203496 | 67,873.96 | -13,697.72 | 0.09 |
| 247361ZT8 | DELTA AIR LINES INC SR UNSECURED 10/29 3.75 | | | | | 3.750000 | 28 Oct 2029 | | |
| | 60,000.000 | Local | | 99.825167 | 59,895.10 | 92.009500 | 55,205.70 | -4,689.40 | 0.07 |
| | | Base | | 99.825167 | 59,895.10 | 92.009500 | 55,205.70 | -4,689.40 | 0.07 |
| 24736CBS2 | SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B | | | | | | 20 Oct 2027 | | |
| | 345,000.000 | Local | | 99.446467 | 343,090.31 | 103.000000 | 355,350.00 | 12,259.69 | 0.47 |
| | | Base | | 99.446467 | 343,090.31 | 103.000000 | 355,350.00 | 12,259.69 | 0.46 |

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 25179MAL7 | DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6 | | | | | 5.600000 | 15 Jul 2041 | | |
| | 140,000.000 | Local | 110.083229 | 154,116.52 | 96.436708 | 135,011.39 | -19,105.13 | 0.18 | |
| | | Base | 110.083229 | 154,116.52 | 96.436708 | 135,011.39 | -19,105.13 | 0.18 | |
| 25179MAU7 | DEVON ENERGY CORPORATION SR UNSECURED 06/45 5 | | | | | 5.000000 | 15 Jun 2045 | | |
| | 350,000.000 | Local | 104.752417 | 366,633.46 | 88.851831 | 310,981.41 | -55,652.05 | 0.41 | |
| | | Base | 104.752417 | 366,633.46 | 88.851831 | 310,981.41 | -55,652.05 | 0.40 | |
| 25179MBF9 | DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5 | | | | | 4.500000 | 15 Jan 2030 | | |
| | 24,000.000 | Local | 103.732042 | 24,895.69 | 96.349388 | 23,123.85 | -1,771.84 | 0.03 | |
| | | Base | 103.732042 | 24,895.69 | 96.349388 | 23,123.85 | -1,771.84 | 0.03 | |
| 25278XAQ2 | DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4 | | | | | 4.400000 | 24 Mar 2051 | | |
| | 70,000.000 | Local | 105.617557 | 73,932.29 | 82.972663 | 58,080.86 | -15,851.43 | 0.08 | |
| | | Base | 105.617557 | 73,932.29 | 82.972663 | 58,080.86 | -15,851.43 | 0.08 | |
| 25278XAW9 | DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25 | | | | | 6.250000 | 15 Mar 2053 | | |
| | 150,000.000 | Local | 101.178673 | 151,768.01 | 107.707834 | 161,561.75 | 9,793.74 | 0.21 | |
| | | Base | 101.178673 | 151,768.01 | 107.707834 | 161,561.75 | 9,793.74 | 0.21 | |
| 254687EH5 | WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65 | | | | | 6.650000 | 15 Nov 2037 | | |
| | 20,000.000 | Local | 130.869600 | 26,173.92 | 114.872835 | 22,974.57 | -3,199.35 | 0.03 | |
| | | Base | 130.869600 | 26,173.92 | 114.872835 | 22,974.57 | -3,199.35 | 0.03 | |
| 254687ET9 | WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4 | | | | | 5.400000 | 01 Oct 2043 | | |
| | 40,000.000 | Local | 116.916675 | 46,766.67 | 101.933361 | 40,773.34 | -5,993.33 | 0.05 | |
| | | Base | 116.916675 | 46,766.67 | 101.933361 | 40,773.34 | -5,993.33 | 0.05 | |
| 25731VAB0 | DOMINION ENERGY SOUTH 1ST MORTGAGE 10/53 6.25 | | | | | 6.250000 | 15 Oct 2053 | | |
| | 80,000.000 | Local | 102.849650 | 82,279.72 | 112.032205 | 89,625.76 | 7,346.04 | 0.12 | |
| | | Base | 102.849650 | 82,279.72 | 112.032205 | 89,625.76 | 7,346.04 | 0.12 | |
| 25746UAV1 | DOMINION ENERGY INC SR UNSECURED 06/35 5.95 | | | | | 5.950000 | 15 Jun 2035 | | |
| | 20,000.000 | Local | 110.457050 | 22,091.41 | 103.072620 | 20,614.52 | -1,476.89 | 0.03 | |
| | | Base | 110.457050 | 22,091.41 | 103.072620 | 20,614.52 | -1,476.89 | 0.03 | |
| 25746UBM0 | DOMINION ENERGY INC SR UNSECURED 08/41 4.9 | | | | | 4.900000 | 01 Aug 2041 | | |
| | 40,000.000 | Local | 108.358525 | 43,343.41 | 91.026732 | 36,410.69 | -6,932.72 | 0.05 | |
| | | Base | 108.358525 | 43,343.41 | 91.026732 | 36,410.69 | -6,932.72 | 0.05 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

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|--------------------------------|--|-------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 263901AD2 | DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2 | | | | | 4.200000 | 15 Mar 2042 | | |
| | 30,000.000 | Local | 99.855067 | 29,956.52 | 84.534192 | 25,360.26 | -4,596.26 | 0.03 | |
| | | Base | 99.855067 | 29,956.52 | 84.534192 | 25,360.26 | -4,596.26 | 0.03 | |
| 26439XAH6 | DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45 | | | | | 6.450000 | 03 Nov 2036 | | |
| | 20,000.000 | Local | 104.153350 | 20,830.67 | 104.699800 | 20,939.96 | 109.29 | 0.03 | |
| | | Base | 104.153350 | 20,830.67 | 104.699800 | 20,939.96 | 109.29 | 0.03 | |
| 26442CAA2 | DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1 | | | | | 6.100000 | 01 Jun 2037 | | |
| | 70,000.000 | Local | 120.219486 | 84,153.64 | 105.086915 | 73,560.84 | -10,592.80 | 0.10 | |
| | | Base | 120.219486 | 84,153.64 | 105.086915 | 73,560.84 | -10,592.80 | 0.10 | |
| 26442CAH7 | DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3 | | | | | 5.300000 | 15 Feb 2040 | | |
| | 90,000.000 | Local | 99.985033 | 89,986.53 | 98.911460 | 89,020.31 | -966.22 | 0.12 | |
| | | Base | 99.985033 | 89,986.53 | 98.911460 | 89,020.31 | -966.22 | 0.12 | |
| 26442CBL7 | DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4 | | | | | 5.400000 | 15 Jan 2054 | | |
| | 100,000.000 | Local | 99.640810 | 99,640.81 | 99.666985 | 99,666.99 | 26.18 | 0.13 | |
| | | Base | 99.640810 | 99,640.81 | 99.666985 | 99,666.99 | 26.18 | 0.13 | |
| 26442EAG5 | DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3 | | | | | 4.300000 | 01 Feb 2049 | | |
| | 50,000.000 | Local | 107.189200 | 53,594.60 | 83.141963 | 41,570.98 | -12,023.62 | 0.05 | |
| | | Base | 107.189200 | 53,594.60 | 83.141963 | 41,570.98 | -12,023.62 | 0.05 | |
| 26442EAL4 | DUKE ENERGY OHIO INC 1ST MORTGAGE 03/54 5.55 | | | | | 5.550000 | 15 Mar 2054 | | |
| | 80,000.000 | Local | 99.739175 | 79,791.34 | 99.813392 | 79,850.71 | 59.37 | 0.11 | |
| | | Base | 99.739175 | 79,791.34 | 99.813392 | 79,850.71 | 59.37 | 0.10 | |
| 26442RAB7 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375 | | | | | 4.375000 | 30 Mar 2044 | | |
| | 40,000.000 | Local | 100.278900 | 40,111.56 | 85.805570 | 34,322.23 | -5,789.33 | 0.05 | |
| | | Base | 100.278900 | 40,111.56 | 85.805570 | 34,322.23 | -5,789.33 | 0.04 | |
| 26442UAR5 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/53 5.35 | | | | | 5.350000 | 15 Mar 2053 | | |
| | 60,000.000 | Local | 99.415750 | 59,649.45 | 97.658756 | 58,595.25 | -1,054.20 | 0.08 | |
| | | Base | 99.415750 | 59,649.45 | 97.658756 | 58,595.25 | -1,054.20 | 0.08 | |
| 26443TAB2 | DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25 | | | | | 3.250000 | 01 Oct 2049 | | |
| | 40,000.000 | Local | 97.973875 | 39,189.55 | 70.230271 | 28,092.11 | -11,097.44 | 0.04 | |
| | | Base | 97.973875 | 39,189.55 | 70.230271 | 28,092.11 | -11,097.44 | 0.04 | |

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WESTERN ASSET MANAGEMENT COMPANY
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| 26443TAD8 | DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/53 5.4 | | | | | 5.400000 | 01 Apr 2053 | | |
| | 20,000.000 | Local | 99.911250 | 19,982.25 | 98.287817 | 19,657.56 | -324.69 | 0.03 | |
| | | Base | 99.911250 | 19,982.25 | 98.287817 | 19,657.56 | -324.69 | 0.03 | |
| 26444HAN1 | DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95 | | | | | 5.950000 | 15 Nov 2052 | | |
| | 80,000.000 | Local | 99.539200 | 79,631.36 | 106.295315 | 85,036.25 | 5,404.89 | 0.11 | |
| | | Base | 99.539200 | 79,631.36 | 106.295315 | 85,036.25 | 5,404.89 | 0.11 | |
| 26444HAR2 | DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/53 6.2 | | | | | 6.200000 | 15 Nov 2053 | | |
| | 70,000.000 | Local | 99.394814 | 69,576.37 | 110.117858 | 77,082.50 | 7,506.13 | 0.10 | |
| | | Base | 99.394814 | 69,576.37 | 110.117858 | 77,082.50 | 7,506.13 | 0.10 | |
| 26875PAT8 | EOG RESOURCES INC SR UNSECURED 04/50 4.95 | | | | | 4.950000 | 15 Apr 2050 | | |
| | 130,000.000 | Local | 100.201900 | 130,262.47 | 95.266830 | 123,846.88 | -6,415.59 | 0.16 | |
| | | Base | 100.201900 | 130,262.47 | 95.266830 | 123,846.88 | -6,415.59 | 0.16 | |
| 26884LAN9 | EQT CORP SR UNSECURED 144A 05/31 3.625 | | | | | 3.625000 | 15 May 2031 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 88.031500 | 17,606.30 | -2,393.70 | 0.02 | |
| | | Base | 100.000000 | 20,000.00 | 88.031500 | 17,606.30 | -2,393.70 | 0.02 | |
| 278062AE4 | EATON CORP COMPANY GUAR 11/42 4.15 | | | | | 4.150000 | 02 Nov 2042 | | |
| | 70,000.000 | Local | 97.492471 | 68,244.73 | 87.884445 | 61,519.11 | -6,725.62 | 0.08 | |
| | | Base | 97.492471 | 68,244.73 | 87.884445 | 61,519.11 | -6,725.62 | 0.08 | |
| 279158AJ8 | ECOPETROL SA SR UNSECURED 05/45 5.875 | | | | | 5.875000 | 28 May 2045 | | |
| | 48,000.000 | Local | 102.790146 | 49,339.27 | 74.677740 | 35,845.32 | -13,493.95 | 0.05 | |
| | | Base | 102.790146 | 49,339.27 | 74.677740 | 35,845.32 | -13,493.95 | 0.05 | |
| 279158AP4 | ECOPETROL SA SR UNSECURED 11/31 4.625 | | | | | 4.625000 | 02 Nov 2031 | | |
| | 10,000.000 | Local | 100.000000 | 10,000.00 | 83.192780 | 8,319.28 | -1,680.72 | 0.01 | |
| | | Base | 100.000000 | 10,000.00 | 83.192780 | 8,319.28 | -1,680.72 | 0.01 | |
| 279158AQ2 | ECOPETROL SA SR UNSECURED 11/51 5.875 | | | | | 5.875000 | 02 Nov 2051 | | |
| | 150,000.000 | Local | 100.000000 | 150,000.00 | 71.990269 | 107,985.40 | -42,014.60 | 0.14 | |
| | | Base | 100.000000 | 150,000.00 | 71.990269 | 107,985.40 | -42,014.60 | 0.14 | |
| 279158AV1 | ECOPETROL SA SR UNSECURED 01/36 8.375 | | | | | 8.375000 | 19 Jan 2036 | | |
| | 100,000.000 | Local | 99.446570 | 99,446.57 | 100.856400 | 100,856.40 | 1,409.83 | 0.13 | |
| | | Base | 99.446570 | 99,446.57 | 100.856400 | 100,856.40 | 1,409.83 | 0.13 | |

Holdings

WESTERN ASSET LONG DURATION CR
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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 281020AS6 | EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR | | | | | 5.375000 | 31 Dec 2099 | | |
| | 140,000.000 | Local | | 100.000000 | 140,000.00 | 96.787070 | 135,501.90 | -4,498.10 | 0.18 |
| | | Base | | 100.000000 | 140,000.00 | 96.787070 | 135,501.90 | -4,498.10 | 0.18 |
| 281020AT4 | EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR | | | | | 5.000000 | 31 Dec 2099 | | |
| | 80,000.000 | Local | | 100.040000 | 80,032.00 | 94.740160 | 75,792.13 | -4,239.87 | 0.10 |
| | | Base | | 100.040000 | 80,032.00 | 94.740160 | 75,792.13 | -4,239.87 | 0.10 |
| 281020AX5 | EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR | | | | | 8.125000 | 15 Jun 2053 | | |
| | 140,000.000 | Local | | 100.000000 | 140,000.00 | 103.424400 | 144,794.16 | 4,794.16 | 0.19 |
| | | Base | | 100.000000 | 140,000.00 | 103.424400 | 144,794.16 | 4,794.16 | 0.19 |
| 28368EAD8 | KINDER MORGAN INC COMPANY GUAR 08/31 7.8 | | | | | 7.800000 | 01 Aug 2031 | | |
| | 10,000.000 | Local | | 128.548200 | 12,854.82 | 113.147273 | 11,314.73 | -1,540.09 | 0.01 |
| | | Base | | 128.548200 | 12,854.82 | 113.147273 | 11,314.73 | -1,540.09 | 0.01 |
| 29273RAF6 | ENERGY TRANSFER LP SR UNSECURED 10/36 6.625 | | | | | 6.625000 | 15 Oct 2036 | | |
| | 20,000.000 | Local | | 109.524700 | 21,904.94 | 106.305979 | 21,261.20 | -643.74 | 0.03 |
| | | Base | | 109.524700 | 21,904.94 | 106.305979 | 21,261.20 | -643.74 | 0.03 |
| 29273RBE8 | ENERGY TRANSFER LP SR UNSECURED 03/35 4.9 | | | | | 4.900000 | 15 Mar 2035 | | |
| | 20,000.000 | Local | | 94.810250 | 18,962.05 | 94.622237 | 18,924.45 | -37.60 | 0.02 |
| | | Base | | 94.810250 | 18,962.05 | 94.622237 | 18,924.45 | -37.60 | 0.02 |
| 29273RBJ7 | ENERGY TRANSFER LP SR UNSECURED 12/45 6.125 | | | | | 6.125000 | 15 Dec 2045 | | |
| | 60,000.000 | Local | | 117.692650 | 70,615.59 | 100.646232 | 60,387.74 | -10,227.85 | 0.08 |
| | | Base | | 117.692650 | 70,615.59 | 100.646232 | 60,387.74 | -10,227.85 | 0.08 |
| 29273VAL4 | ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR | | | | | 6.750000 | 31 Dec 2099 | | |
| | 140,000.000 | Local | | 100.062314 | 140,087.24 | 98.249590 | 137,549.43 | -2,537.81 | 0.18 |
| | | Base | | 100.062314 | 140,087.24 | 98.249590 | 137,549.43 | -2,537.81 | 0.18 |
| 29273VAM2 | ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR | | | | | 7.125000 | 31 Dec 2099 | | |
| | 260,000.000 | Local | | 98.751892 | 256,754.92 | 97.679950 | 253,967.87 | -2,787.05 | 0.33 |
| | | Base | | 98.751892 | 256,754.92 | 97.679950 | 253,967.87 | -2,787.05 | 0.33 |
| 29273VAU4 | ENERGY TRANSFER LP SR UNSECURED 12/33 6.55 | | | | | 6.550000 | 01 Dec 2033 | | |
| | 160,000.000 | Local | | 99.889800 | 159,823.68 | 107.187900 | 171,500.64 | 11,676.96 | 0.23 |
| | | Base | | 99.889800 | 159,823.68 | 107.187900 | 171,500.64 | 11,676.96 | 0.22 |

& Issue has redenominated but Local is not converted
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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29273VAW0 | ENERGY TRANSFER LP SR UNSECURED 05/54 5.95 | | | | | 5.950000 | 15 May 2054 | | |
| | 140,000.000 | Local | | 99.524057 | 139,333.68 | 99.962450 | 139,947.43 | 613.75 | 0.18 |
| | | Base | | 99.524057 | 139,333.68 | 99.962450 | 139,947.43 | 613.75 | 0.18 |
| 29278NAD5 | ENERGY TRANSFER LP SR UNSECURED 06/38 5.8 | | | | | 5.800000 | 15 Jun 2038 | | |
| | 200,000.000 | Local | | 99.430180 | 198,860.36 | 99.571548 | 199,143.10 | 282.74 | 0.26 |
| | | Base | | 99.430180 | 198,860.36 | 99.571548 | 199,143.10 | 282.74 | 0.26 |
| 29278NAE3 | ENERGY TRANSFER LP SR UNSECURED 06/48 6 | | | | | 6.000000 | 15 Jun 2048 | | |
| | 110,000.000 | Local | | 114.322527 | 125,754.78 | 99.529603 | 109,482.56 | -16,272.22 | 0.14 |
| | | Base | | 114.322527 | 125,754.78 | 99.529603 | 109,482.56 | -16,272.22 | 0.14 |
| 29278NAR4 | ENERGY TRANSFER LP SR UNSECURED 05/50 5 | | | | | 5.000000 | 15 May 2050 | | |
| | 20,000.000 | Local | | 100.864300 | 20,172.86 | 87.867889 | 17,573.58 | -2,599.28 | 0.02 |
| | | Base | | 100.864300 | 20,172.86 | 87.867889 | 17,573.58 | -2,599.28 | 0.02 |
| 29279FAA7 | ENERGY TRANSFER LP SR UNSECURED 04/49 6.25 | | | | | 6.250000 | 15 Apr 2049 | | |
| | 70,000.000 | Local | | 114.902257 | 80,431.58 | 102.770299 | 71,939.21 | -8,492.37 | 0.09 |
| | | Base | | 114.902257 | 80,431.58 | 102.770299 | 71,939.21 | -8,492.37 | 0.09 |
| 29365TAN4 | ENTERGY TEXAS INC 1ST MORTGAGE 09/53 5.8 | | | | | 5.800000 | 01 Sep 2053 | | |
| | 30,000.000 | Local | | 99.658733 | 29,897.62 | 103.419443 | 31,025.83 | 1,128.21 | 0.04 |
| | | Base | | 99.658733 | 29,897.62 | 103.419443 | 31,025.83 | 1,128.21 | 0.04 |
| 29379VAG8 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125 | | | | | 6.125000 | 15 Oct 2039 | | |
| | 110,000.000 | Local | | 118.437073 | 130,280.78 | 106.984877 | 117,683.36 | -12,597.42 | 0.15 |
| | | Base | | 118.437073 | 130,280.78 | 106.984877 | 117,683.36 | -12,597.42 | 0.15 |
| 29379VAM5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55 | | | | | 7.550000 | 15 Apr 2038 | | |
| | 28,000.000 | Local | | 128.334107 | 35,933.55 | 119.813476 | 33,547.77 | -2,385.78 | 0.04 |
| | | Base | | 128.334107 | 35,933.55 | 119.813476 | 33,547.77 | -2,385.78 | 0.04 |
| 29379VAT0 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95 | | | | | 5.950000 | 01 Feb 2041 | | |
| | 70,000.000 | Local | | 131.078729 | 91,755.11 | 105.888656 | 74,122.06 | -17,633.05 | 0.10 |
| | | Base | | 131.078729 | 91,755.11 | 105.888656 | 74,122.06 | -17,633.05 | 0.10 |
| 29379VAV5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7 | | | | | 5.700000 | 15 Feb 2042 | | |
| | 60,000.000 | Local | | 102.666200 | 61,599.72 | 102.261918 | 61,357.15 | -242.57 | 0.08 |
| | | Base | | 102.666200 | 61,599.72 | 102.261918 | 61,357.15 | -242.57 | 0.08 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 29379VBA0 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85 | | | | | 4.850000 | 15 Mar 2044 | | |
| | 30,000.000 | Local | | 112.894000 | 33,868.20 | 93.605410 | 28,081.62 | -5,786.58 | 0.04 |
| | | Base | | 112.894000 | 33,868.20 | 93.605410 | 28,081.62 | -5,786.58 | 0.04 |
| 29379VBC6 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1 | | | | | 5.100000 | 15 Feb 2045 | | |
| | 20,000.000 | Local | | 119.423850 | 23,884.77 | 96.121037 | 19,224.21 | -4,660.56 | 0.03 |
| | | Base | | 119.423850 | 23,884.77 | 96.121037 | 19,224.21 | -4,660.56 | 0.02 |
| 29379VBJ1 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9 | | | | | 4.900000 | 15 May 2046 | | |
| | 50,000.000 | Local | | 101.457580 | 50,728.79 | 93.375172 | 46,687.59 | -4,041.20 | 0.06 |
| | | Base | | 101.457580 | 50,728.79 | 93.375172 | 46,687.59 | -4,041.20 | 0.06 |
| 29379VBQ5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25 | | | | | 4.250000 | 15 Feb 2048 | | |
| | 110,000.000 | Local | | 100.888509 | 110,977.36 | 85.713230 | 94,284.55 | -16,692.81 | 0.12 |
| | | Base | | 100.888509 | 110,977.36 | 85.713230 | 94,284.55 | -16,692.81 | 0.12 |
| 29379VBR3 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR | | | | | 5.375000 | 15 Feb 2078 | | |
| | 170,000.000 | Local | | 92.915182 | 157,955.81 | 93.202440 | 158,444.15 | 488.34 | 0.21 |
| | | Base | | 92.915182 | 157,955.81 | 93.202440 | 158,444.15 | 488.34 | 0.21 |
| 29379VBU6 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8 | | | | | 4.800000 | 01 Feb 2049 | | |
| | 170,000.000 | Local | | 108.029571 | 183,650.27 | 92.086253 | 156,546.63 | -27,103.64 | 0.21 |
| | | Base | | 108.029571 | 183,650.27 | 92.086253 | 156,546.63 | -27,103.64 | 0.20 |
| 29379VBY8 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7 | | | | | 3.700000 | 31 Jan 2051 | | |
| | 150,000.000 | Local | | 102.713840 | 154,070.76 | 77.330834 | 115,996.25 | -38,074.51 | 0.15 |
| | | Base | | 102.713840 | 154,070.76 | 77.330834 | 115,996.25 | -38,074.51 | 0.15 |
| 29379VBZ5 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95 | | | | | 3.950000 | 31 Jan 2060 | | |
| | 80,000.000 | Local | | 78.052563 | 62,442.05 | 77.799201 | 62,239.36 | -202.69 | 0.08 |
| | | Base | | 78.052563 | 62,442.05 | 77.799201 | 62,239.36 | -202.69 | 0.08 |
| 29379VCB7 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3 | | | | | 3.300000 | 15 Feb 2053 | | |
| | 70,000.000 | Local | | 99.209814 | 69,446.87 | 71.066951 | 49,746.87 | -19,700.00 | 0.07 |
| | | Base | | 99.209814 | 69,446.87 | 71.066951 | 49,746.87 | -19,700.00 | 0.06 |
| 30036FAB7 | EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/53 5.7 | | | | | 5.700000 | 15 Mar 2053 | | |
| | 30,000.000 | Local | | 99.424000 | 29,827.20 | 101.186582 | 30,355.97 | 528.77 | 0.04 |
| | | Base | | 99.424000 | 29,827.20 | 101.186582 | 30,355.97 | 528.77 | 0.04 |

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 30161NAC5 | EXELON CORP SR UNSECURED 06/35 5.625 | | | | | 5.625000 | 15 Jun 2035 | | |
| | 70,000.000 | Local | | 104.921043 | 73,444.73 | 101.658976 | 71,161.28 | -2,283.45 | 0.09 |
| | | Base | | 104.921043 | 73,444.73 | 101.658976 | 71,161.28 | -2,283.45 | 0.09 |
| 30161NAV3 | EXELON CORP SR UNSECURED 04/46 4.45 | | | | | 4.450000 | 15 Apr 2046 | | |
| | 70,000.000 | Local | | 113.064243 | 79,144.97 | 85.390172 | 59,773.12 | -19,371.85 | 0.08 |
| | | Base | | 113.064243 | 79,144.97 | 85.390172 | 59,773.12 | -19,371.85 | 0.08 |
| 30231GAW2 | EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114 | | | | | 4.114000 | 01 Mar 2046 | | |
| | 30,000.000 | Local | | 103.995167 | 31,198.55 | 86.305465 | 25,891.64 | -5,306.91 | 0.03 |
| | | Base | | 103.995167 | 31,198.55 | 86.305465 | 25,891.64 | -5,306.91 | 0.03 |
| 30231GAY8 | EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995 | | | | | 2.995000 | 16 Aug 2039 | | |
| | 40,000.000 | Local | | 100.000000 | 40,000.00 | 78.223060 | 31,289.22 | -8,710.78 | 0.04 |
| | | Base | | 100.000000 | 40,000.00 | 78.223060 | 31,289.22 | -8,710.78 | 0.04 |
| 30231GAZ5 | EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095 | | | | | 3.095000 | 16 Aug 2049 | | |
| | 10,000.000 | Local | | 100.000000 | 10,000.00 | 71.125065 | 7,112.51 | -2,887.49 | 0.01 |
| | | Base | | 100.000000 | 10,000.00 | 71.125065 | 7,112.51 | -2,887.49 | 0.01 |
| 337358BD6 | WACHOVIA CORP SUBORDINATED 10/35 6.55 | | | | | 6.550000 | 15 Oct 2035 | | |
| | 320,000.000 | Local | | 120.332341 | 385,063.49 | 107.547782 | 344,152.90 | -40,910.59 | 0.45 |
| | | Base | | 120.332341 | 385,063.49 | 107.547782 | 344,152.90 | -40,910.59 | 0.45 |
| 337932AJ6 | FIRSTENERGY CORP SR UNSECURED 07/47 5.1 | | | | | 5.100000 | 15 Jul 2047 | | |
| | 280,000.000 | Local | | 109.882818 | 307,671.89 | 87.901786 | 246,125.00 | -61,546.89 | 0.32 |
| | | Base | | 109.882818 | 307,671.89 | 87.901786 | 246,125.00 | -61,546.89 | 0.32 |
| 341081FX0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15 | | | | | 3.150000 | 01 Oct 2049 | | |
| | 50,000.000 | Local | | 99.425160 | 49,712.58 | 70.574211 | 35,287.11 | -14,425.47 | 0.05 |
| | | Base | | 99.425160 | 49,712.58 | 70.574211 | 35,287.11 | -14,425.47 | 0.05 |
| 341081GM3 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3 | | | | | 5.300000 | 01 Apr 2053 | | |
| | 110,000.000 | Local | | 100.231845 | 110,255.03 | 100.322018 | 110,354.22 | 99.19 | 0.15 |
| | | Base | | 100.231845 | 110,255.03 | 100.322018 | 110,354.22 | 99.19 | 0.14 |
| 345277AE7 | FORD HOLDINGS LLC COMPANY GUAR 03/30 9.3 | | | | | 9.300000 | 01 Mar 2030 | | |
| | 200,000.000 | Local | | 109.033505 | 218,067.01 | 115.345445 | 230,690.89 | 12,623.88 | 0.30 |
| | | Base | | 109.033505 | 218,067.01 | 115.345445 | 230,690.89 | 12,623.88 | 0.30 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 345370CA6 | FORD MOTOR COMPANY SR UNSECURED 07/31 7.45 | | | | | 7.450000 | 16 Jul 2031 | | |
| | 40,000.000 | Local | 115.397575 | 46,159.03 | 108.605444 | 43,442.18 | -2,716.85 | 0.06 | |
| | | Base | 115.397575 | 46,159.03 | 108.605444 | 43,442.18 | -2,716.85 | 0.06 | |
| 345370CQ1 | FORD MOTOR COMPANY SR UNSECURED 01/43 4.75 | | | | | 4.750000 | 15 Jan 2043 | | |
| | 60,000.000 | Local | 90.314767 | 54,188.86 | 82.905006 | 49,743.00 | -4,445.86 | 0.07 | |
| | | Base | 90.314767 | 54,188.86 | 82.905006 | 49,743.00 | -4,445.86 | 0.06 | |
| 345370DA5 | FORD MOTOR COMPANY SR UNSECURED 02/32 3.25 | | | | | 3.250000 | 12 Feb 2032 | | |
| | 110,000.000 | Local | 99.736727 | 109,710.40 | 83.189175 | 91,508.09 | -18,202.31 | 0.12 | |
| | | Base | 99.736727 | 109,710.40 | 83.189175 | 91,508.09 | -18,202.31 | 0.12 | |
| 35137LAJ4 | FOX CORP SR UNSECURED 01/39 5.476 | | | | | 5.476000 | 25 Jan 2039 | | |
| | 160,000.000 | Local | 109.333425 | 174,933.48 | 95.303639 | 152,485.82 | -22,447.66 | 0.20 | |
| | | Base | 109.333425 | 174,933.48 | 95.303639 | 152,485.82 | -22,447.66 | 0.20 | |
| 35137LAN5 | FOX CORP SR UNSECURED 10/33 6.5 | | | | | 6.500000 | 13 Oct 2033 | | |
| | 180,000.000 | Local | 100.999994 | 181,799.99 | 106.035369 | 190,863.66 | 9,063.67 | 0.25 | |
| | | Base | 100.999994 | 181,799.99 | 106.035369 | 190,863.66 | 9,063.67 | 0.25 | |
| 35671DBC8 | FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45 | | | | | 5.450000 | 15 Mar 2043 | | |
| | 120,000.000 | Local | 104.108308 | 124,929.97 | 95.707360 | 114,848.83 | -10,081.14 | 0.15 | |
| | | Base | 104.108308 | 124,929.97 | 95.707360 | 114,848.83 | -10,081.14 | 0.15 | |
| 35671DBJ3 | FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4 | | | | | 5.400000 | 14 Nov 2034 | | |
| | 40,000.000 | Local | 98.000475 | 39,200.19 | 98.905560 | 39,562.22 | 362.03 | 0.05 | |
| | | Base | 98.000475 | 39,200.19 | 98.905560 | 39,562.22 | 362.03 | 0.05 | |
| 359678AC3 | FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25 | | | | | 8.250000 | 15 Feb 2028 | | |
| | 40,000.000 | Local | 90.816675 | 36,326.67 | 95.558350 | 38,223.34 | 1,896.67 | 0.05 | |
| | | Base | 90.816675 | 36,326.67 | 95.558350 | 38,223.34 | 1,896.67 | 0.05 | |
| 36267VAM5 | GE HEALTHCARE TECH INC SR UNSECURED 11/52 6.377 | | | | | 6.377000 | 22 Nov 2052 | | |
| | 100,000.000 | Local | 115.619560 | 115,619.56 | 112.961477 | 112,961.48 | -2,658.08 | 0.15 | |
| | | Base | 115.619560 | 115,619.56 | 112.961477 | 112,961.48 | -2,658.08 | 0.15 | |
| 369550BH0 | GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25 | | | | | 4.250000 | 01 Apr 2040 | | |
| | 90,000.000 | Local | 109.439078 | 98,495.17 | 90.470512 | 81,423.46 | -17,071.71 | 0.11 | |
| | | Base | 109.439078 | 98,495.17 | 90.470512 | 81,423.46 | -17,071.71 | 0.11 | |

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WESTERN ASSET MANAGEMENT COMPANY

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| 369604BX0 | GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25 | | | | | 4.250000 | 01 May 2040 | | |
| | 20,000.000 | Local | | 88.081450 | 17,616.29 | 84.770852 | 16,954.17 | -662.12 | 0.02 |
| | | Base | | 88.081450 | 17,616.29 | 84.770852 | 16,954.17 | -662.12 | 0.02 |
| 37045VAF7 | GENERAL MOTORS CO SR UNSECURED 10/43 6.25 | | | | | 6.250000 | 02 Oct 2043 | | |
| | 30,000.000 | Local | | 93.809767 | 28,142.93 | 102.367434 | 30,710.23 | 2,567.30 | 0.04 |
| | | Base | | 93.809767 | 28,142.93 | 102.367434 | 30,710.23 | 2,567.30 | 0.04 |
| 37045VAK6 | GENERAL MOTORS CO SR UNSECURED 04/36 6.6 | | | | | 6.600000 | 01 Apr 2036 | | |
| | 60,000.000 | Local | | 107.913450 | 64,748.07 | 106.328988 | 63,797.39 | -950.68 | 0.08 |
| | | Base | | 107.913450 | 64,748.07 | 106.328988 | 63,797.39 | -950.68 | 0.08 |
| 37045VAL4 | GENERAL MOTORS CO SR UNSECURED 04/46 6.75 | | | | | 6.750000 | 01 Apr 2046 | | |
| | 90,000.000 | Local | | 126.184600 | 113,566.14 | 108.107050 | 97,296.35 | -16,269.79 | 0.13 |
| | | Base | | 126.184600 | 113,566.14 | 108.107050 | 97,296.35 | -16,269.79 | 0.13 |
| 37045VAT7 | GENERAL MOTORS CO SR UNSECURED 04/49 5.95 | | | | | 5.950000 | 01 Apr 2049 | | |
| | 130,000.000 | Local | | 125.843192 | 163,596.15 | 98.748880 | 128,373.54 | -35,222.61 | 0.17 |
| | | Base | | 125.843192 | 163,596.15 | 98.748880 | 128,373.54 | -35,222.61 | 0.17 |
| 375558AX1 | GILEAD SCIENCES INC SR UNSECURED 04/44 4.8 | | | | | 4.800000 | 01 Apr 2044 | | |
| | 40,000.000 | Local | | 95.935400 | 38,374.16 | 92.931519 | 37,172.61 | -1,201.55 | 0.05 |
| | | Base | | 95.935400 | 38,374.16 | 92.931519 | 37,172.61 | -1,201.55 | 0.05 |
| 375558BA0 | GILEAD SCIENCES INC SR UNSECURED 02/45 4.5 | | | | | 4.500000 | 01 Feb 2045 | | |
| | 70,000.000 | Local | | 91.089000 | 63,762.30 | 88.850294 | 62,195.21 | -1,567.09 | 0.08 |
| | | Base | | 91.089000 | 63,762.30 | 88.850294 | 62,195.21 | -1,567.09 | 0.08 |
| 375558BD4 | GILEAD SCIENCES INC SR UNSECURED 03/46 4.75 | | | | | 4.750000 | 01 Mar 2046 | | |
| | 60,000.000 | Local | | 95.378083 | 57,226.85 | 91.739892 | 55,043.94 | -2,182.91 | 0.07 |
| | | Base | | 95.378083 | 57,226.85 | 91.739892 | 55,043.94 | -2,182.91 | 0.07 |
| 375558CA9 | GILEAD SCIENCES INC SR UNSECURED 10/53 5.55 | | | | | 5.550000 | 15 Oct 2053 | | |
| | 70,000.000 | Local | | 107.833829 | 75,483.68 | 103.670800 | 72,569.56 | -2,914.12 | 0.10 |
| | | Base | | 107.833829 | 75,483.68 | 103.670800 | 72,569.56 | -2,914.12 | 0.09 |
| 378272BC1 | GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875 | | | | | 3.875000 | 27 Apr 2051 | | |
| | 50,000.000 | Local | | 102.937780 | 51,468.89 | 74.766831 | 37,383.42 | -14,085.47 | 0.05 |
| | | Base | | 102.937780 | 51,468.89 | 74.766831 | 37,383.42 | -14,085.47 | 0.05 |

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Issue has not been redenominated but Local is converted

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 378272BH0 | GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375 | | | | | 3.375000 | 23 Sep 2051 | | |
| | 60,000.000 | Local | | 98.587850 | 59,152.71 | 68.549436 | 41,129.66 | -18,023.05 | 0.05 |
| | | Base | | 98.587850 | 59,152.71 | 68.549436 | 41,129.66 | -18,023.05 | 0.05 |
| 37959GAF4 | GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75 | | | | | 6.750000 | 15 Mar 2054 | | |
| | 110,000.000 | Local | | 100.422673 | 110,464.94 | 102.730335 | 113,003.37 | 2,538.43 | 0.15 |
| | | Base | | 100.422673 | 110,464.94 | 102.730335 | 113,003.37 | 2,538.43 | 0.15 |
| 38141EC31 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8 | | | | | 4.800000 | 08 Jul 2044 | | |
| | 50,000.000 | Local | | 109.313660 | 54,656.83 | 92.283824 | 46,141.91 | -8,514.92 | 0.06 |
| | | Base | | 109.313660 | 54,656.83 | 92.283824 | 46,141.91 | -8,514.92 | 0.06 |
| 38141GA38 | GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR | | | | | 7.500000 | 31 Dec 2099 | | |
| | 40,000.000 | Local | | 100.000000 | 40,000.00 | 106.081800 | 42,432.72 | 2,432.72 | 0.06 |
| | | Base | | 100.000000 | 40,000.00 | 106.081800 | 42,432.72 | 2,432.72 | 0.06 |
| 38141GFD1 | GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75 | | | | | 6.750000 | 01 Oct 2037 | | |
| | 310,000.000 | Local | | 122.143352 | 378,644.39 | 109.288720 | 338,795.03 | -39,849.36 | 0.45 |
| | | Base | | 122.143352 | 378,644.39 | 109.288720 | 338,795.03 | -39,849.36 | 0.44 |
| 38141GGM0 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25 | | | | | 6.250000 | 01 Feb 2041 | | |
| | 190,000.000 | Local | | 122.563553 | 232,870.75 | 108.532205 | 206,211.19 | -26,659.56 | 0.27 |
| | | Base | | 122.563553 | 232,870.75 | 108.532205 | 206,211.19 | -26,659.56 | 0.27 |
| 38141GYJ7 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR | | | | | 2.383000 | 21 Jul 2032 | | |
| | 90,000.000 | Local | | 100.000000 | 90,000.00 | 82.053328 | 73,848.00 | -16,152.00 | 0.10 |
| | | Base | | 100.000000 | 90,000.00 | 82.053328 | 73,848.00 | -16,152.00 | 0.10 |
| 38141GYN8 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR | | | | | 2.650000 | 21 Oct 2032 | | |
| | 70,000.000 | Local | | 100.000000 | 70,000.00 | 83.304631 | 58,313.24 | -11,686.76 | 0.08 |
| | | Base | | 100.000000 | 70,000.00 | 83.304631 | 58,313.24 | -11,686.76 | 0.08 |
| 38148LAF3 | GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15 | | | | | 5.150000 | 22 May 2045 | | |
| | 200,000.000 | Local | | 117.986330 | 235,972.66 | 96.831145 | 193,662.29 | -42,310.37 | 0.25 |
| | | Base | | 117.986330 | 235,972.66 | 96.831145 | 193,662.29 | -42,310.37 | 0.25 |
| 38611TAV9 | GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184 | | | | | 5.184000 | 01 Oct 2042 | | |
| | 45,000.000 | Local | | 122.145822 | 54,965.62 | 101.210090 | 45,544.54 | -9,421.08 | 0.06 |
| | Original Face: | Base | | 122.145822 | 54,965.62 | 101.210090 | 45,544.54 | -9,421.08 | 0.06 |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 404119BY4 | HCA INC COMPANY GUAR 06/39 5.125 | | | | | 5.125000 | 15 Jun 2039 | | |
| | 50,000.000 | Local | 101.911900 | 50,955.95 | 94.567817 | 47,283.91 | -3,672.04 | 0.06 | |
| | | Base | 101.911900 | 50,955.95 | 94.567817 | 47,283.91 | -3,672.04 | 0.06 | |
| 404119CQ0 | HCA INC COMPANY GUAR 06/33 5.5 | | | | | 5.500000 | 01 Jun 2033 | | |
| | 60,000.000 | Local | 99.936733 | 59,962.04 | 100.472849 | 60,283.71 | 321.67 | 0.08 | |
| | | Base | 99.936733 | 59,962.04 | 100.472849 | 60,283.71 | 321.67 | 0.08 | |
| 404119CR8 | HCA INC COMPANY GUAR 06/53 5.9 | | | | | 5.900000 | 01 Jun 2053 | | |
| | 180,000.000 | Local | 97.400756 | 175,321.36 | 100.642249 | 181,156.05 | 5,834.69 | 0.24 | |
| | | Base | 97.400756 | 175,321.36 | 100.642249 | 181,156.05 | 5,834.69 | 0.24 | |
| 404119CV9 | HCA INC COMPANY GUAR 04/54 6 | | | | | 6.000000 | 01 Apr 2054 | | |
| | 200,000.000 | Local | 99.423725 | 198,847.45 | 101.649716 | 203,299.43 | 4,451.98 | 0.27 | |
| | | Base | 99.423725 | 198,847.45 | 101.649716 | 203,299.43 | 4,451.98 | 0.26 | |
| 404280AF6 | HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625 | | | | | 7.625000 | 17 May 2032 | | |
| | 60,000.000 | Local | 128.951450 | 77,370.87 | 111.829685 | 67,097.81 | -10,273.06 | 0.09 | |
| | | Base | 128.951450 | 77,370.87 | 111.829685 | 67,097.81 | -10,273.06 | 0.09 | |
| 404280AH2 | HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5 | | | | | 6.500000 | 15 Sep 2037 | | |
| | 100,000.000 | Local | 122.450050 | 122,450.05 | 106.613445 | 106,613.45 | -15,836.60 | 0.14 | |
| | | Base | 122.450050 | 122,450.05 | 106.613445 | 106,613.45 | -15,836.60 | 0.14 | |
| 413875AS4 | L3HARRIS TECH INC SR UNSECURED 04/35 4.854 | | | | | 4.854000 | 27 Apr 2035 | | |
| | 70,000.000 | Local | 106.838657 | 74,787.06 | 95.634277 | 66,943.99 | -7,843.07 | 0.09 | |
| | | Base | 106.838657 | 74,787.06 | 95.634277 | 66,943.99 | -7,843.07 | 0.09 | |
| 43371HAA1 | HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803 | | | | | 3.803000 | 15 Jul 2052 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 81.461701 | 16,292.34 | -3,707.66 | 0.02 | |
| | | Base | 100.000000 | 20,000.00 | 81.461701 | 16,292.34 | -3,707.66 | 0.02 | |
| 437076BD3 | HOME DEPOT INC SR UNSECURED 02/44 4.875 | | | | | 4.875000 | 15 Feb 2044 | | |
| | 100,000.000 | Local | 97.010530 | 97,010.53 | 95.036289 | 95,036.29 | -1,974.24 | 0.13 | |
| | | Base | 97.010530 | 97,010.53 | 95.036289 | 95,036.29 | -1,974.24 | 0.12 | |
| 437076BF8 | HOME DEPOT INC SR UNSECURED 03/45 4.4 | | | | | 4.400000 | 15 Mar 2045 | | |
| | 20,000.000 | Local | 101.270300 | 20,254.06 | 89.009529 | 17,801.91 | -2,452.15 | 0.02 | |
| | | Base | 101.270300 | 20,254.06 | 89.009529 | 17,801.91 | -2,452.15 | 0.02 | |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 437076BH4 | HOME DEPOT INC SR UNSECURED 04/46 4.25 | | | | | 4.250000 | 01 Apr 2046 | | |
| | 40,000.000 | Local | | 108.155750 | 43,262.30 | 86.675732 | 34,670.29 | -8,592.01 | 0.05 |
| | | Base | | 108.155750 | 43,262.30 | 86.675732 | 34,670.29 | -8,592.01 | 0.05 |
| 437076BX9 | HOME DEPOT INC SR UNSECURED 12/48 4.5 | | | | | 4.500000 | 06 Dec 2048 | | |
| | 60,000.000 | Local | | 114.234183 | 68,540.51 | 89.147627 | 53,488.58 | -15,051.93 | 0.07 |
| | | Base | | 114.234183 | 68,540.51 | 89.147627 | 53,488.58 | -15,051.93 | 0.07 |
| 437076CC4 | HOME DEPOT INC SR UNSECURED 04/40 3.3 | | | | | 3.300000 | 15 Apr 2040 | | |
| | 20,000.000 | Local | | 99.247100 | 19,849.42 | 79.925245 | 15,985.05 | -3,864.37 | 0.02 |
| | | Base | | 99.247100 | 19,849.42 | 79.925245 | 15,985.05 | -3,864.37 | 0.02 |
| 437076CD2 | HOME DEPOT INC SR UNSECURED 04/50 3.35 | | | | | 3.350000 | 15 Apr 2050 | | |
| | 70,000.000 | Local | | 102.691457 | 71,884.02 | 73.328990 | 51,330.29 | -20,553.73 | 0.07 |
| | | Base | | 102.691457 | 71,884.02 | 73.328990 | 51,330.29 | -20,553.73 | 0.07 |
| 437076CQ3 | HOME DEPOT INC SR UNSECURED 04/52 3.625 | | | | | 3.625000 | 15 Apr 2052 | | |
| | 60,000.000 | Local | | 97.943817 | 58,766.29 | 76.565154 | 45,939.09 | -12,827.20 | 0.06 |
| | | Base | | 97.943817 | 58,766.29 | 76.565154 | 45,939.09 | -12,827.20 | 0.06 |
| 438516CT1 | HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25 | | | | | 5.250000 | 01 Mar 2054 | | |
| | 220,000.000 | Local | | 99.775264 | 219,505.58 | 100.929183 | 222,044.20 | 2,538.62 | 0.29 |
| | | Base | | 99.775264 | 219,505.58 | 100.929183 | 222,044.20 | 2,538.62 | 0.29 |
| 444859BB7 | HUMANA INC SR UNSECURED 12/42 4.625 | | | | | 4.625000 | 01 Dec 2042 | | |
| | 30,000.000 | Local | | 101.034700 | 30,310.41 | 87.470608 | 26,241.18 | -4,069.23 | 0.03 |
| | | Base | | 101.034700 | 30,310.41 | 87.470608 | 26,241.18 | -4,069.23 | 0.03 |
| 444859BE1 | HUMANA INC SR UNSECURED 10/44 4.95 | | | | | 4.950000 | 01 Oct 2044 | | |
| | 100,000.000 | Local | | 113.878740 | 113,878.74 | 91.035923 | 91,035.92 | -22,842.82 | 0.12 |
| | | Base | | 113.878740 | 113,878.74 | 91.035923 | 91,035.92 | -22,842.82 | 0.12 |
| 444859CB6 | HUMANA INC SR UNSECURED 04/54 5.75 | | | | | 5.750000 | 15 Apr 2054 | | |
| | 40,000.000 | Local | | 99.949000 | 39,979.60 | 100.692504 | 40,277.00 | 297.40 | 0.05 |
| | | Base | | 99.949000 | 39,979.60 | 100.692504 | 40,277.00 | 297.40 | 0.05 |
| 44965TAA5 | ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR | | | | | 7.144610 | 21 Dec 2065 | | |
| | 200,000.000 | Local | | 75.709335 | 151,418.67 | 78.108481 | 156,216.96 | 4,798.29 | 0.21 |
| | | Base | | 75.709335 | 151,418.67 | 78.108481 | 156,216.96 | 4,798.29 | 0.20 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 44965UAA2 | ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR | | | | 7.394610 | 21 Dec 2065 | | | |
| | | 180,000.000 | Local | 82.941678 | 149,295.02 | 79.803780 | 143,646.80 | -5,648.22 | 0.19 |
| | | | Base | 82.941678 | 149,295.02 | 79.803780 | 143,646.80 | -5,648.22 | 0.19 |
| 452151LF8 | ILLINOIS ST ILS 06/33 FIXED 5.1 | | | | 5.100000 | 01 Jun 2033 | | | |
| | | 10,000.000 | Local | 97.639800 | 9,763.98 | 99.272130 | 9,927.21 | 163.23 | 0.01 |
| | | Original Face: 10,000.000 | Base | 97.639800 | 9,763.98 | 99.272130 | 9,927.21 | 163.23 | 0.01 |
| 452152BM2 | ILLINOIS ST ILS 02/35 FIXED 6.63 | | | | 6.630000 | 01 Feb 2035 | | | |
| | | 29,615.390 | Local | 102.087732 | 30,233.68 | 105.263360 | 31,174.15 | 940.47 | 0.04 |
| | | Original Face: 35,000.000 | Base | 102.087732 | 30,233.68 | 105.263360 | 31,174.15 | 940.47 | 0.04 |
| 452152UP4 | ILLINOIS ST ILS 12/38 FIXED 5.65 | | | | 5.650000 | 01 Dec 2038 | | | |
| | | 33,333.350 | Local | 102.903219 | 34,301.09 | 98.782290 | 32,927.45 | -1,373.64 | 0.04 |
| | | Original Face: 40,000.000 | Base | 102.903219 | 34,301.09 | 98.782290 | 32,927.45 | -1,373.64 | 0.04 |
| 455434BW9 | INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 04/54 5.7 | | | | 5.700000 | 01 Apr 2054 | | | |
| | | 80,000.000 | Local | 99.712138 | 79,769.71 | 100.361298 | 80,289.04 | 519.33 | 0.11 |
| | | | Base | 99.712138 | 79,769.71 | 100.361298 | 80,289.04 | 519.33 | 0.10 |
| 455780CN4 | REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7 | | | | 3.700000 | 30 Oct 2049 | | | |
| | | 230,000.000 | Local | 99.182096 | 228,118.82 | 78.274884 | 180,032.23 | -48,086.59 | 0.24 |
| | | | Base | 99.182096 | 228,118.82 | 78.274884 | 180,032.23 | -48,086.59 | 0.23 |
| 45791GAA0 | INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068 | | | | 4.068000 | 15 May 2052 | | | |
| | | 60,000.000 | Local | 100.000000 | 60,000.00 | 85.476230 | 51,285.74 | -8,714.26 | 0.07 |
| | | | Base | 100.000000 | 60,000.00 | 85.476230 | 51,285.74 | -8,714.26 | 0.07 |
| 458140BG4 | INTEL CORP SR UNSECURED 12/47 3.734 | | | | 3.734000 | 08 Dec 2047 | | | |
| | | 34,000.000 | Local | 100.428824 | 34,145.80 | 77.752607 | 26,435.89 | -7,709.91 | 0.03 |
| | | | Base | 100.428824 | 34,145.80 | 77.752607 | 26,435.89 | -7,709.91 | 0.03 |
| 458140BV1 | INTEL CORP SR UNSECURED 08/41 2.8 | | | | 2.800000 | 12 Aug 2041 | | | |
| | | 140,000.000 | Local | 75.061129 | 105,085.58 | 72.392405 | 101,349.37 | -3,736.21 | 0.13 |
| | | | Base | 75.061129 | 105,085.58 | 72.392405 | 101,349.37 | -3,736.21 | 0.13 |
| 458140BX7 | INTEL CORP SR UNSECURED 08/61 3.2 | | | | 3.200000 | 12 Aug 2061 | | | |
| | | 70,000.000 | Local | 81.447086 | 57,012.96 | 65.213912 | 45,649.74 | -11,363.22 | 0.06 |
| | | | Base | 81.447086 | 57,012.96 | 65.213912 | 45,649.74 | -11,363.22 | 0.06 |

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 458140CB4 | INTEL CORP SR UNSECURED 08/52 4.9 | | | | | 4.900000 | 05 Aug 2052 | | |
| | 60,000.000 | Local | | 97.332767 | 58,399.66 | 93.531576 | 56,118.95 | -2,280.71 | 0.07 |
| | | Base | | 97.332767 | 58,399.66 | 93.531576 | 56,118.95 | -2,280.71 | 0.07 |
| 458140CJ7 | INTEL CORP SR UNSECURED 02/53 5.7 | | | | | 5.700000 | 10 Feb 2053 | | |
| | 40,000.000 | Local | | 99.957625 | 39,983.05 | 103.443623 | 41,377.45 | 1,394.40 | 0.05 |
| | | Base | | 99.957625 | 39,983.05 | 103.443623 | 41,377.45 | 1,394.40 | 0.05 |
| 45866FAY0 | INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2 | | | | | 5.200000 | 15 Jun 2062 | | |
| | 50,000.000 | Local | | 99.367340 | 49,683.67 | 97.719800 | 48,859.90 | -823.77 | 0.06 |
| | | Base | | 99.367340 | 49,683.67 | 97.719800 | 48,859.90 | -823.77 | 0.06 |
| 46115HBE6 | INTESA SANPAOLO SPA 144A 01/48 4.375 | | | | | 4.375000 | 12 Jan 2048 | | |
| | 300,000.000 | Local | | 89.741550 | 269,224.65 | 72.656532 | 217,969.60 | -51,255.05 | 0.29 |
| | | Base | | 89.741550 | 269,224.65 | 72.656532 | 217,969.60 | -51,255.05 | 0.28 |
| 46115HBN6 | INTESA SANPAOLO SPA 144A 09/49 4.7 | | | | | 4.700000 | 23 Sep 2049 | | |
| | 200,000.000 | Local | | 75.879290 | 151,758.58 | 75.585146 | 151,170.29 | -588.29 | 0.20 |
| | | Base | | 75.879290 | 151,758.58 | 75.585146 | 151,170.29 | -588.29 | 0.20 |
| 46115HBS5 | INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR | | | | | 4.950000 | 01 Jun 2042 | | |
| | 280,000.000 | Local | | 98.376275 | 275,453.57 | 74.705729 | 209,176.04 | -66,277.53 | 0.28 |
| | | Base | | 98.376275 | 275,453.57 | 74.705729 | 209,176.04 | -66,277.53 | 0.27 |
| 46115HCF2 | INTESA SANPAOLO SPA 144A 11/53 7.8 | | | | | 7.800000 | 28 Nov 2053 | | |
| | 200,000.000 | Local | | 99.770685 | 199,541.37 | 113.658237 | 227,316.47 | 27,775.10 | 0.30 |
| | | Base | | 99.770685 | 199,541.37 | 113.658237 | 227,316.47 | 27,775.10 | 0.30 |
| 46124HAG1 | INTUIT INC SR UNSECURED 09/33 5.2 | | | | | 5.200000 | 15 Sep 2033 | | |
| | 20,000.000 | Local | | 99.447350 | 19,889.47 | 101.804128 | 20,360.83 | 471.36 | 0.03 |
| | | Base | | 99.447350 | 19,889.47 | 101.804128 | 20,360.83 | 471.36 | 0.03 |
| 46124HAH9 | INTUIT INC SR UNSECURED 09/53 5.5 | | | | | 5.500000 | 15 Sep 2053 | | |
| | 120,000.000 | Local | | 100.953183 | 121,143.82 | 103.934292 | 124,721.15 | 3,577.33 | 0.16 |
| | | Base | | 100.953183 | 121,143.82 | 103.934292 | 124,721.15 | 3,577.33 | 0.16 |
| 46513JB42 | STATE OF ISRAEL SR UNSECURED 07/50 3.875 | | | | | 3.875000 | 03 Jul 2050 | | |
| | 290,000.000 | Local | | 100.000000 | 290,000.00 | 73.748200 | 213,869.78 | -76,130.22 | 0.28 |
| | | Base | | 100.000000 | 290,000.00 | 73.748200 | 213,869.78 | -76,130.22 | 0.28 |

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 46514BRM1 | STATE OF ISRAEL SR UNSECURED 03/54 5.75 | | | | 5.750000 | 12 Mar 2054 | | | |
| | | 490,000.000 | Local | 95.966669 | 470,236.68 | 95.818000 | 469,508.20 | -728.48 | 0.62 |
| | | | Base | 95.966669 | 470,236.68 | 95.818000 | 469,508.20 | -728.48 | 0.61 |
| 46590UAB8 | J.G. WENTWORTH XLII LLC HENDR 2018 2A B 144A | | | | 4.700000 | 15 Oct 2077 | | | |
| | | 44,903.430 | Local | 87.680407 | 39,371.51 | 89.814770 | 40,329.91 | 958.40 | 0.05 |
| | | Original Face: 50,000.000 | Base | 87.680407 | 39,371.51 | 89.814770 | 40,329.91 | 958.40 | 0.05 |
| 46620VAB0 | J.G. WENTWORTH XXXIX LLC HENDR 2017 2A B 144A | | | | 5.090000 | 17 Sep 2074 | | | |
| | | 42,927.180 | Local | 88.803457 | 38,120.82 | 90.491190 | 38,845.32 | 724.50 | 0.05 |
| | | Original Face: 50,000.000 | Base | 88.803457 | 38,120.82 | 90.491190 | 38,845.32 | 724.50 | 0.05 |
| 46625HLL2 | JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95 | | | | 4.950000 | 01 Jun 2045 | | | |
| | | 100,000.000 | Local | 93.913900 | 93,913.90 | 95.068637 | 95,068.64 | 1,154.74 | 0.13 |
| | | | Base | 93.913900 | 93,913.90 | 95.068637 | 95,068.64 | 1,154.74 | 0.12 |
| 46647PAA4 | JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR | | | | 4.260000 | 22 Feb 2048 | | | |
| | | 160,000.000 | Local | 105.781844 | 169,250.95 | 86.259270 | 138,014.83 | -31,236.12 | 0.18 |
| | | | Base | 105.781844 | 169,250.95 | 86.259270 | 138,014.83 | -31,236.12 | 0.18 |
| 46647PAL0 | JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR | | | | 3.964000 | 15 Nov 2048 | | | |
| | | 80,000.000 | Local | 105.827750 | 84,662.20 | 81.819316 | 65,455.45 | -19,206.75 | 0.09 |
| | | | Base | 105.827750 | 84,662.20 | 81.819316 | 65,455.45 | -19,206.75 | 0.09 |
| 46647PAN6 | JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR | | | | 3.897000 | 23 Jan 2049 | | | |
| | | 120,000.000 | Local | 108.697533 | 130,437.04 | 81.569807 | 97,883.77 | -32,553.27 | 0.13 |
| | | | Base | 108.697533 | 130,437.04 | 81.569807 | 97,883.77 | -32,553.27 | 0.13 |
| 46647PBN5 | JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR | | | | 3.109000 | 22 Apr 2051 | | | |
| | | 60,000.000 | Local | 100.051733 | 60,031.04 | 69.183190 | 41,509.91 | -18,521.13 | 0.05 |
| | | | Base | 100.051733 | 60,031.04 | 69.183190 | 41,509.91 | -18,521.13 | 0.05 |
| 46647PCD6 | JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR | | | | 3.157000 | 22 Apr 2042 | | | |
| | | 90,000.000 | Local | 100.000000 | 90,000.00 | 75.854400 | 68,268.96 | -21,731.04 | 0.09 |
| | | | Base | 100.000000 | 90,000.00 | 75.854400 | 68,268.96 | -21,731.04 | 0.09 |
| 46647PCE4 | JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR | | | | 3.328000 | 22 Apr 2052 | | | |
| | | 120,000.000 | Local | 101.626475 | 121,951.77 | 72.590117 | 87,108.14 | -34,843.63 | 0.11 |
| | | | Base | 101.626475 | 121,951.77 | 72.590117 | 87,108.14 | -34,843.63 | 0.11 |

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 46647PDY9 | JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR | | | | | 6.254000 | 23 Oct 2034 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 106.935409 | 64,161.25 | 4,161.25 | 0.08 | |
| | | Base | 100.000000 | 60,000.00 | 106.935409 | 64,161.25 | 4,161.25 | 0.08 | |
| 47770VAZ3 | JOBSONHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532 | | | | | 4.532000 | 01 Jan 2035 | | |
| | 50,000.000 | Local | 109.965560 | 54,982.78 | 99.192980 | 49,596.49 | -5,386.29 | 0.07 | |
| | Original Face: 50,000.000 | Base | 109.965560 | 54,982.78 | 99.192980 | 49,596.49 | -5,386.29 | 0.06 | |
| 478160CT9 | JOHNSON + JOHNSON SR UNSECURED 09/60 2.45 | | | | | 2.450000 | 01 Sep 2060 | | |
| | 10,000.000 | Local | 96.622600 | 9,662.26 | 59.695577 | 5,969.56 | -3,692.70 | 0.01 | |
| | | Base | 96.622600 | 9,662.26 | 59.695577 | 5,969.56 | -3,692.70 | 0.01 | |
| 48126PAA0 | KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5 | | | | | 3.500000 | 14 Apr 2033 | | |
| | 200,000.000 | Local | 100.000000 | 200,000.00 | 83.075000 | 166,150.00 | -33,850.00 | 0.22 | |
| | | Base | 100.000000 | 200,000.00 | 83.075000 | 166,150.00 | -33,850.00 | 0.22 | |
| 48128BAN1 | JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR | | | | | 3.650000 | 31 Dec 2099 | | |
| | 70,000.000 | Local | 100.000000 | 70,000.00 | 94.664670 | 66,265.27 | -3,734.73 | 0.09 | |
| | | Base | 100.000000 | 70,000.00 | 94.664670 | 66,265.27 | -3,734.73 | 0.09 | |
| 482480AM2 | KLA CORP SR UNSECURED 07/52 4.95 | | | | | 4.950000 | 15 Jul 2052 | | |
| | 90,000.000 | Local | 100.579744 | 90,521.77 | 96.557784 | 86,902.01 | -3,619.76 | 0.11 | |
| | | Base | 100.579744 | 90,521.77 | 96.557784 | 86,902.01 | -3,619.76 | 0.11 | |
| 48249DAA9 | KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5 | | | | | 5.500000 | 01 Feb 2043 | | |
| | 60,000.000 | Local | 111.886533 | 67,131.92 | 97.010881 | 58,206.53 | -8,925.39 | 0.08 | |
| | | Base | 111.886533 | 67,131.92 | 97.010881 | 58,206.53 | -8,925.39 | 0.08 | |
| 48250AAA1 | KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125 | | | | | 5.125000 | 01 Jun 2044 | | |
| | 50,000.000 | Local | 89.717920 | 44,858.96 | 92.418808 | 46,209.40 | 1,350.44 | 0.06 | |
| | | Base | 89.717920 | 44,858.96 | 92.418808 | 46,209.40 | 1,350.44 | 0.06 | |
| 48252DAA3 | KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625 | | | | | 3.625000 | 25 Feb 2050 | | |
| | 20,000.000 | Local | 98.855850 | 19,771.17 | 73.024490 | 14,604.90 | -5,166.27 | 0.02 | |
| | | Base | 98.855850 | 19,771.17 | 73.024490 | 14,604.90 | -5,166.27 | 0.02 | |
| 48255BAA4 | KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25 | | | | | 3.250000 | 15 Dec 2051 | | |
| | 60,000.000 | Local | 100.187133 | 60,112.28 | 67.368378 | 40,421.03 | -19,691.25 | 0.05 | |
| | | Base | 100.187133 | 60,112.28 | 67.368378 | 40,421.03 | -19,691.25 | 0.05 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 48305QAD5 | KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15 | | | | | 4.150000 | 01 May 2047 | | |
| | 60,000.000 | Local | 102.352000 | 61,411.20 | 86.079053 | 51,647.43 | -9,763.77 | 0.07 | |
| | | Base | 102.352000 | 61,411.20 | 86.079053 | 51,647.43 | -9,763.77 | 0.07 | |
| 48305QAE3 | KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266 | | | | | 3.266000 | 01 Nov 2049 | | |
| | 120,000.000 | Local | 104.691008 | 125,629.21 | 73.598594 | 88,318.31 | -37,310.90 | 0.12 | |
| | | Base | 104.691008 | 125,629.21 | 73.598594 | 88,318.31 | -37,310.90 | 0.11 | |
| 48305QAF0 | KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81 | | | | | 2.810000 | 01 Jun 2041 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 73.899526 | 44,339.72 | -15,660.28 | 0.06 | |
| | | Base | 100.000000 | 60,000.00 | 73.899526 | 44,339.72 | -15,660.28 | 0.06 | |
| 48305QAG8 | KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002 | | | | | 3.002000 | 01 Jun 2051 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 69.404025 | 13,880.81 | -6,119.19 | 0.02 | |
| | | Base | 100.000000 | 20,000.00 | 69.404025 | 13,880.81 | -6,119.19 | 0.02 | |
| 491674BM8 | KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3 | | | | | 3.300000 | 01 Jun 2050 | | |
| | 110,000.000 | Local | 86.317364 | 94,949.10 | 70.025761 | 77,028.34 | -17,920.76 | 0.10 | |
| | | Base | 86.317364 | 94,949.10 | 70.025761 | 77,028.34 | -17,920.76 | 0.10 | |
| 49177JAR3 | KENVUE INC COMPANY GUAR 03/63 5.2 | | | | | 5.200000 | 22 Mar 2063 | | |
| | 60,000.000 | Local | 99.397833 | 59,638.70 | 99.089463 | 59,453.68 | -185.02 | 0.08 | |
| | | Base | 99.397833 | 59,638.70 | 99.089463 | 59,453.68 | -185.02 | 0.08 | |
| 494550AQ9 | KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3 | | | | | 7.300000 | 15 Aug 2033 | | |
| | 20,000.000 | Local | 113.783350 | 22,756.67 | 112.488701 | 22,497.74 | -258.93 | 0.03 | |
| | | Base | 113.783350 | 22,756.67 | 112.488701 | 22,497.74 | -258.93 | 0.03 | |
| 494550AW6 | KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95 | | | | | 6.950000 | 15 Jan 2038 | | |
| | 130,000.000 | Local | 124.728585 | 162,147.16 | 109.553328 | 142,419.33 | -19,727.83 | 0.19 | |
| | | Base | 124.728585 | 162,147.16 | 109.553328 | 142,419.33 | -19,727.83 | 0.19 | |
| 494550BK1 | KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625 | | | | | 5.625000 | 01 Sep 2041 | | |
| | 80,000.000 | Local | 110.203475 | 88,162.78 | 96.207470 | 76,965.98 | -11,196.80 | 0.10 | |
| | | Base | 110.203475 | 88,162.78 | 96.207470 | 76,965.98 | -11,196.80 | 0.10 | |
| 49456BAG6 | KINDER MORGAN INC COMPANY GUAR 12/34 5.3 | | | | | 5.300000 | 01 Dec 2034 | | |
| | 25,000.000 | Local | 112.872240 | 28,218.06 | 98.380804 | 24,595.20 | -3,622.86 | 0.03 | |
| | | Base | 112.872240 | 28,218.06 | 98.380804 | 24,595.20 | -3,622.86 | 0.03 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 49456BAH4 | KINDER MORGAN INC COMPANY GUAR 06/45 5.55 | | | | | 5.550000 | 01 Jun 2045 | | |
| | 20,000.000 | Local | | 123.618800 | 24,723.76 | 95.555588 | 19,111.12 | -5,612.64 | 0.03 |
| | | Base | | 123.618800 | 24,723.76 | 95.555588 | 19,111.12 | -5,612.64 | 0.02 |
| 49456BAQ4 | KINDER MORGAN INC COMPANY GUAR 03/48 5.2 | | | | | 5.200000 | 01 Mar 2048 | | |
| | 40,000.000 | Local | | 113.354725 | 45,341.89 | 90.144841 | 36,057.94 | -9,283.95 | 0.05 |
| | | Base | | 113.354725 | 45,341.89 | 90.144841 | 36,057.94 | -9,283.95 | 0.05 |
| 49456BAT8 | KINDER MORGAN INC COMPANY GUAR 02/51 3.6 | | | | | 3.600000 | 15 Feb 2051 | | |
| | 10,000.000 | Local | | 98.520900 | 9,852.09 | 69.913208 | 6,991.32 | -2,860.77 | 0.01 |
| | | Base | | 98.520900 | 9,852.09 | 69.913208 | 6,991.32 | -2,860.77 | 0.01 |
| 50155QAM2 | KYNDRYL HOLDINGS INC SR UNSECURED 10/41 4.1 | | | | | 4.100000 | 15 Oct 2041 | | |
| | 120,000.000 | Local | | 99.303308 | 119,163.97 | 76.713842 | 92,056.61 | -27,107.36 | 0.12 |
| | | Base | | 99.303308 | 119,163.97 | 76.713842 | 92,056.61 | -27,107.36 | 0.12 |
| 50203UAA1 | LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797 | | | | | 3.797000 | 31 Dec 2057 | | |
| | 70,000.000 | Local | | 100.000000 | 70,000.00 | 69.331633 | 48,532.14 | -21,467.86 | 0.06 |
| | Original Face: 240,000.000 | Base | | 100.000000 | 70,000.00 | 69.331633 | 48,532.14 | -21,467.86 | 0.06 |
| 502431AR0 | L3HARRIS TECH INC SR UNSECURED 07/53 5.6 | | | | | 5.600000 | 31 Jul 2053 | | |
| | 60,000.000 | Local | | 101.947117 | 61,168.27 | 101.653423 | 60,992.05 | -176.22 | 0.08 |
| | | Base | | 101.947117 | 61,168.27 | 101.653423 | 60,992.05 | -176.22 | 0.08 |
| 512807AX6 | LAM RESEARCH CORP SR UNSECURED 06/60 3.125 | | | | | 3.125000 | 15 Jun 2060 | | |
| | 20,000.000 | Local | | 83.718200 | 16,743.64 | 66.662391 | 13,332.48 | -3,411.16 | 0.02 |
| | | Base | | 83.718200 | 16,743.64 | 66.662391 | 13,332.48 | -3,411.16 | 0.02 |
| 517834AE7 | LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5 | | | | | 3.500000 | 18 Aug 2026 | | |
| | 110,000.000 | Local | | 97.060445 | 106,766.49 | 94.702026 | 104,172.23 | -2,594.26 | 0.14 |
| | | Base | | 97.060445 | 106,766.49 | 94.702026 | 104,172.23 | -2,594.26 | 0.14 |
| 517834AF4 | LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9 | | | | | 3.900000 | 08 Aug 2029 | | |
| | 124,000.000 | Local | | 100.877992 | 125,088.71 | 91.073000 | 112,930.52 | -12,158.19 | 0.15 |
| | | Base | | 100.877992 | 125,088.71 | 91.073000 | 112,930.52 | -12,158.19 | 0.15 |
| 532457CG1 | ELI LILLY + CO SR UNSECURED 02/53 4.875 | | | | | 4.875000 | 27 Feb 2053 | | |
| | 30,000.000 | Local | | 99.938033 | 29,981.41 | 97.735643 | 29,320.69 | -660.72 | 0.04 |
| | | Base | | 99.938033 | 29,981.41 | 97.735643 | 29,320.69 | -660.72 | 0.04 |

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 532457CH9 | ELI LILLY + CO SR UNSECURED 02/63 4.95 | | | | | 4.950000 | 27 Feb 2063 | | |
| | 60,000.000 | Local | | 98.657033 | 59,194.22 | 97.192014 | 58,315.21 | -879.01 | 0.08 |
| | | Base | | 98.657033 | 59,194.22 | 97.192014 | 58,315.21 | -879.01 | 0.08 |
| 532457CM8 | ELI LILLY + CO SR UNSECURED 02/54 5 | | | | | 5.000000 | 09 Feb 2054 | | |
| | 80,000.000 | Local | | 99.432188 | 79,545.75 | 99.526962 | 79,621.57 | 75.82 | 0.10 |
| | | Base | | 99.432188 | 79,545.75 | 99.526962 | 79,621.57 | 75.82 | 0.10 |
| 532457CN6 | ELI LILLY + CO SR UNSECURED 02/64 5.1 | | | | | 5.100000 | 09 Feb 2064 | | |
| | 170,000.000 | Local | | 99.865271 | 169,770.96 | 99.612445 | 169,341.16 | -429.80 | 0.22 |
| | | Base | | 99.865271 | 169,770.96 | 99.612445 | 169,341.16 | -429.80 | 0.22 |
| 536797AG8 | LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875 | | | | | 3.875000 | 01 Jun 2029 | | |
| | 40,000.000 | Local | | 101.704600 | 40,681.84 | 90.140780 | 36,056.31 | -4,625.53 | 0.05 |
| | | Base | | 101.704600 | 40,681.84 | 90.140780 | 36,056.31 | -4,625.53 | 0.05 |
| 539439AU3 | LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR | | | | | 7.500000 | 31 Dec 2099 | | |
| | 200,000.000 | Local | | 101.014630 | 202,029.26 | 99.581640 | 199,163.28 | -2,865.98 | 0.26 |
| | | Base | | 101.014630 | 202,029.26 | 99.581640 | 199,163.28 | -2,865.98 | 0.26 |
| 53944YAJ2 | LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR | | | | | 6.750000 | 31 Dec 2099 | | |
| | 260,000.000 | Local | | 100.000000 | 260,000.00 | 98.798150 | 256,875.19 | -3,124.81 | 0.34 |
| | | Base | | 100.000000 | 260,000.00 | 98.798150 | 256,875.19 | -3,124.81 | 0.33 |
| 539830BN8 | LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09 | | | | | 4.090000 | 15 Sep 2052 | | |
| | 40,000.000 | Local | | 86.028900 | 34,411.56 | 84.150751 | 33,660.30 | -751.26 | 0.04 |
| | | Base | | 86.028900 | 34,411.56 | 84.150751 | 33,660.30 | -751.26 | 0.04 |
| 539830BT5 | LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3 | | | | | 4.300000 | 15 Jun 2062 | | |
| | 150,000.000 | Local | | 99.329573 | 148,994.36 | 84.806754 | 127,210.13 | -21,784.23 | 0.17 |
| | | Base | | 99.329573 | 148,994.36 | 84.806754 | 127,210.13 | -21,784.23 | 0.17 |
| 539830CE7 | LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2 | | | | | 5.200000 | 15 Feb 2064 | | |
| | 210,000.000 | Local | | 99.828933 | 209,640.76 | 99.043157 | 207,990.63 | -1,650.13 | 0.27 |
| | | Base | | 99.828933 | 209,640.76 | 99.043157 | 207,990.63 | -1,650.13 | 0.27 |
| 54438CPA4 | LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75 | | | | | 6.750000 | 01 Aug 2049 | | |
| | 130,000.000 | Local | | 163.698346 | 212,807.85 | 116.726940 | 151,745.02 | -61,062.83 | 0.20 |
| | Original Face: | 130,000.000 | Base | 163.698346 | 212,807.85 | 116.726940 | 151,745.02 | -61,062.83 | 0.20 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 544495VY7 | LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574 | | | | | 6.574000 | 01 Jul 2045 | | |
| | 40,000.000 | Local | | 147.912550 | 59,165.02 | 115.252610 | 46,101.04 | -13,063.98 | 0.06 |
| Original Face: | 40,000.000 | Base | | 147.912550 | 59,165.02 | 115.252610 | 46,101.04 | -13,063.98 | 0.06 |
| 54627RAP5 | LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475 | | | | | 4.475000 | 01 Aug 2039 | | |
| | 50,000.000 | Local | | 100.000000 | 50,000.00 | 94.181910 | 47,090.96 | -2,909.04 | 0.06 |
| Original Face: | 270,000.000 | Base | | 100.000000 | 50,000.00 | 94.181910 | 47,090.96 | -2,909.04 | 0.06 |
| 548661DZ7 | LOWE S COS INC SR UNSECURED 10/50 3 | | | | | 3.000000 | 15 Oct 2050 | | |
| | 270,000.000 | Local | | 93.871070 | 253,451.89 | 65.639751 | 177,227.33 | -76,224.56 | 0.23 |
| | | Base | | 93.871070 | 253,451.89 | 65.639751 | 177,227.33 | -76,224.56 | 0.23 |
| 548661EE3 | LOWE S COS INC SR UNSECURED 09/41 2.8 | | | | | 2.800000 | 15 Sep 2041 | | |
| | 70,000.000 | Local | | 99.904429 | 69,933.10 | 71.183919 | 49,828.74 | -20,104.36 | 0.07 |
| | | Base | | 99.904429 | 69,933.10 | 71.183919 | 49,828.74 | -20,104.36 | 0.06 |
| 548661EJ2 | LOWE S COS INC SR UNSECURED 04/52 4.25 | | | | | 4.250000 | 01 Apr 2052 | | |
| | 70,000.000 | Local | | 99.934371 | 69,954.06 | 82.079157 | 57,455.41 | -12,498.65 | 0.08 |
| | | Base | | 99.934371 | 69,954.06 | 82.079157 | 57,455.41 | -12,498.65 | 0.07 |
| 552676AQ1 | MDC HOLDINGS INC COMPANY GUAR 01/43 6 | | | | | 6.000000 | 15 Jan 2043 | | |
| | 30,000.000 | Local | | 100.508167 | 30,152.45 | 101.636447 | 30,490.93 | 338.48 | 0.04 |
| | | Base | | 100.508167 | 30,152.45 | 101.636447 | 30,490.93 | 338.48 | 0.04 |
| 55336VAL4 | MPLX LP SR UNSECURED 03/47 5.2 | | | | | 5.200000 | 01 Mar 2047 | | |
| | 30,000.000 | Local | | 114.988700 | 34,496.61 | 91.600804 | 27,480.24 | -7,016.37 | 0.04 |
| | | Base | | 114.988700 | 34,496.61 | 91.600804 | 27,480.24 | -7,016.37 | 0.04 |
| 55336VAM2 | MPLX LP SR UNSECURED 04/38 4.5 | | | | | 4.500000 | 15 Apr 2038 | | |
| | 220,000.000 | Local | | 104.482750 | 229,862.05 | 88.815497 | 195,394.09 | -34,467.96 | 0.26 |
| | | Base | | 104.482750 | 229,862.05 | 88.815497 | 195,394.09 | -34,467.96 | 0.25 |
| 55903VBD4 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05 | | | | | 5.050000 | 15 Mar 2042 | | |
| | 200,000.000 | Local | | 95.394135 | 190,788.27 | 85.967139 | 171,934.28 | -18,853.99 | 0.23 |
| | | Base | | 95.394135 | 190,788.27 | 85.967139 | 171,934.28 | -18,853.99 | 0.22 |
| 55903VBE2 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141 | | | | | 5.141000 | 15 Mar 2052 | | |
| | 140,000.000 | Local | | 98.368814 | 137,716.34 | 83.045281 | 116,263.39 | -21,452.95 | 0.15 |
| | | Base | | 98.368814 | 137,716.34 | 83.045281 | 116,263.39 | -21,452.95 | 0.15 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 55903VBF9 | WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391 | | | | | 5.391000 | 15 Mar 2062 | | |
| | 110,000.000 | Local | | 100.000000 | 110,000.00 | 83.200278 | 91,520.31 | -18,479.69 | 0.12 |
| | | Base | | 100.000000 | 110,000.00 | 83.200278 | 91,520.31 | -18,479.69 | 0.12 |
| 55954EAS8 | MAGNETITE CLO LTD MAGNE 2016 17A BR 144A | | | | | 7.129420 | 20 Jul 2031 | | |
| | 250,000.000 | Local | | 99.576500 | 248,941.25 | 100.004200 | 250,010.50 | 1,069.25 | 0.33 |
| | Original Face: 250,000.000 | Base | | 99.576500 | 248,941.25 | 100.004200 | 250,010.50 | 1,069.25 | 0.33 |
| 571676AD7 | MARS INC COMPANY GUAR 144A 04/39 3.875 | | | | | 3.875000 | 01 Apr 2039 | | |
| | 80,000.000 | Local | | 91.665713 | 73,332.57 | 86.689611 | 69,351.69 | -3,980.88 | 0.09 |
| | | Base | | 91.665713 | 73,332.57 | 86.689611 | 69,351.69 | -3,980.88 | 0.09 |
| 571748BQ4 | MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9 | | | | | 2.900000 | 15 Dec 2051 | | |
| | 90,000.000 | Local | | 99.772967 | 89,795.67 | 64.231047 | 57,807.94 | -31,987.73 | 0.08 |
| | | Base | | 99.772967 | 89,795.67 | 64.231047 | 57,807.94 | -31,987.73 | 0.08 |
| 575718AA9 | MASS INSTITUTE OF TECH UNSECURED 12/99 5.6 | | | | | 5.600000 | 31 Dec 2099 | | |
| | 135,000.000 | Local | | 118.375704 | 159,807.20 | 109.331634 | 147,597.71 | -12,209.49 | 0.19 |
| | | Base | | 118.375704 | 159,807.20 | 109.331634 | 147,597.71 | -12,209.49 | 0.19 |
| 575767AL2 | MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9 | | | | | 4.900000 | 01 Apr 2077 | | |
| | 150,000.000 | Local | | 103.300713 | 154,951.07 | 84.167710 | 126,251.57 | -28,699.50 | 0.17 |
| | | Base | | 103.300713 | 154,951.07 | 84.167710 | 126,251.57 | -28,699.50 | 0.16 |
| 575767AN8 | MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729 | | | | | 3.729000 | 15 Oct 2070 | | |
| | 80,000.000 | Local | | 99.233013 | 79,386.41 | 67.855269 | 54,284.22 | -25,102.19 | 0.07 |
| | | Base | | 99.233013 | 79,386.41 | 67.855269 | 54,284.22 | -25,102.19 | 0.07 |
| 575767AQ1 | MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375 | | | | | 3.375000 | 15 Apr 2050 | | |
| | 50,000.000 | Local | | 101.087900 | 50,543.95 | 69.938943 | 34,969.47 | -15,574.48 | 0.05 |
| | | Base | | 101.087900 | 50,543.95 | 69.938943 | 34,969.47 | -15,574.48 | 0.05 |
| 57636QAQ7 | MASTERCARD INC SR UNSECURED 03/50 3.85 | | | | | 3.850000 | 26 Mar 2050 | | |
| | 20,000.000 | Local | | 114.181450 | 22,836.29 | 82.610893 | 16,522.18 | -6,314.11 | 0.02 |
| | | Base | | 114.181450 | 22,836.29 | 82.610893 | 16,522.18 | -6,314.11 | 0.02 |
| 578454AC4 | MAYO CLINIC UNSECURED 11/47 4 | | | | | 4.000000 | 15 Nov 2047 | | |
| | 10,000.000 | Local | | 100.000000 | 10,000.00 | 85.341056 | 8,534.11 | -1,465.89 | 0.01 |
| | Original Face: 10,000.000 | Base | | 100.000000 | 10,000.00 | 85.341056 | 8,534.11 | -1,465.89 | 0.01 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 58013MFA7 | MCDONALD S CORP SR UNSECURED 12/45 4.875 | | | | | 4.875000 | 09 Dec 2045 | | |
| | 60,000.000 | Local | | 107.001350 | 64,200.81 | 93.154180 | 55,892.51 | -8,308.30 | 0.07 |
| | | Base | | 107.001350 | 64,200.81 | 93.154180 | 55,892.51 | -8,308.30 | 0.07 |
| 58013MFC3 | MCDONALD S CORP SR UNSECURED 03/47 4.45 | | | | | 4.450000 | 01 Mar 2047 | | |
| | 140,000.000 | Local | | 92.223864 | 129,113.41 | 87.207442 | 122,090.42 | -7,022.99 | 0.16 |
| | | Base | | 92.223864 | 129,113.41 | 87.207442 | 122,090.42 | -7,022.99 | 0.16 |
| 58013MFH2 | MCDONALD S CORP SR UNSECURED 09/48 4.45 | | | | | 4.450000 | 01 Sep 2048 | | |
| | 200,000.000 | Local | | 110.695115 | 221,390.23 | 87.865928 | 175,731.86 | -45,658.37 | 0.23 |
| | | Base | | 110.695115 | 221,390.23 | 87.865928 | 175,731.86 | -45,658.37 | 0.23 |
| 59156RAP3 | METLIFE INC JR SUBORDINA 12/66 6.4 | | | | | 6.400000 | 15 Dec 2066 | | |
| | 65,000.000 | Local | | 86.570385 | 56,270.75 | 102.422600 | 66,574.69 | 10,303.94 | 0.09 |
| | | Base | | 86.570385 | 56,270.75 | 102.422600 | 66,574.69 | 10,303.94 | 0.09 |
| 59156RCC0 | METLIFE INC SR UNSECURED 07/52 5 | | | | | 5.000000 | 15 Jul 2052 | | |
| | 60,000.000 | Local | | 99.833433 | 59,900.06 | 93.987474 | 56,392.48 | -3,507.58 | 0.07 |
| | | Base | | 99.833433 | 59,900.06 | 93.987474 | 56,392.48 | -3,507.58 | 0.07 |
| 59335KFS1 | MIAMI DADE CNTY FL SEAPORT REV MDCTRN 11/55 FIXED 6.224 | | | | | 6.224000 | 01 Nov 2055 | | |
| | 20,000.000 | Local | | 100.000000 | 20,000.00 | 106.642480 | 21,328.50 | 1,328.50 | 0.03 |
| | | Base | | 100.000000 | 20,000.00 | 106.642480 | 21,328.50 | 1,328.50 | 0.03 |
| 594712WY3 | MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165 | | | | | 4.165000 | 15 Aug 2122 | | |
| | 20,000.000 | Local | | 95.500500 | 19,100.10 | 78.571750 | 15,714.35 | -3,385.75 | 0.02 |
| | | Base | | 95.500500 | 19,100.10 | 78.571750 | 15,714.35 | -3,385.75 | 0.02 |
| 595112BS1 | MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703 | | | | | 2.703000 | 15 Apr 2032 | | |
| | 30,000.000 | Local | | 94.262500 | 28,278.75 | 83.554057 | 25,066.22 | -3,212.53 | 0.03 |
| | | Base | | 94.262500 | 28,278.75 | 83.554057 | 25,066.22 | -3,212.53 | 0.03 |
| 595112BT9 | MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366 | | | | | 3.366000 | 01 Nov 2041 | | |
| | 40,000.000 | Local | | 100.000000 | 40,000.00 | 74.351695 | 29,740.68 | -10,259.32 | 0.04 |
| | | Base | | 100.000000 | 40,000.00 | 74.351695 | 29,740.68 | -10,259.32 | 0.04 |
| 595620AS4 | MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65 | | | | | 3.650000 | 01 Aug 2048 | | |
| | 80,000.000 | Local | | 106.595463 | 85,276.37 | 76.753546 | 61,402.84 | -23,873.53 | 0.08 |
| | | Base | | 106.595463 | 85,276.37 | 76.753546 | 61,402.84 | -23,873.53 | 0.08 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 595620AU9 | MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25 | | | | | 4.250000 | 15 Jul 2049 | | |
| | 90,000.000 | Local | | 115.058444 | 103,552.60 | 84.884198 | 76,395.78 | -27,156.82 | 0.10 |
| | | Base | | 115.058444 | 103,552.60 | 84.884198 | 76,395.78 | -27,156.82 | 0.10 |
| 595620AV7 | MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15 | | | | | 3.150000 | 15 Apr 2050 | | |
| | 170,000.000 | Local | | 102.997953 | 175,096.52 | 69.497975 | 118,146.56 | -56,949.96 | 0.16 |
| | | Base | | 102.997953 | 175,096.52 | 69.497975 | 118,146.56 | -56,949.96 | 0.15 |
| 595620AZ8 | MIDAMERICAN ENERGY CO 1ST MORTGAGE 02/55 5.3 | | | | | 5.300000 | 01 Feb 2055 | | |
| | 60,000.000 | Local | | 99.577017 | 59,746.21 | 99.083063 | 59,449.84 | -296.37 | 0.08 |
| | | Base | | 99.577017 | 59,746.21 | 99.083063 | 59,449.84 | -296.37 | 0.08 |
| 59562VAM9 | BERKSHIRE HATHAWAY ENER G SR UNSECURED 04/36 6.125 | | | | | 6.125000 | 01 Apr 2036 | | |
| | 125,000.000 | Local | | 112.014712 | 140,018.39 | 106.457530 | 133,071.91 | -6,946.48 | 0.18 |
| | | Base | | 112.014712 | 140,018.39 | 106.457530 | 133,071.91 | -6,946.48 | 0.17 |
| 599191AA1 | MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5 | | | | | 6.500000 | 20 Jun 2027 | | |
| | 32,500.000 | Local | | 99.351169 | 32,289.13 | 100.636600 | 32,706.90 | 417.77 | 0.04 |
| | Original Face: 50,000.000 | Base | | 99.351169 | 32,289.13 | 100.636600 | 32,706.90 | 417.77 | 0.04 |
| 609207AW5 | MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625 | | | | | 2.625000 | 04 Sep 2050 | | |
| | 20,000.000 | Local | | 99.489600 | 19,897.92 | 63.112912 | 12,622.58 | -7,275.34 | 0.02 |
| | | Base | | 99.489600 | 19,897.92 | 63.112912 | 12,622.58 | -7,275.34 | 0.02 |
| 610202BP7 | MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4 | | | | | 5.400000 | 15 Dec 2043 | | |
| | 170,000.000 | Local | | 113.617306 | 193,149.42 | 95.455397 | 162,274.17 | -30,875.25 | 0.21 |
| | | Base | | 113.617306 | 193,149.42 | 95.455397 | 162,274.17 | -30,875.25 | 0.21 |
| 61747YED3 | MORGAN STANLEY SR UNSECURED 07/32 VAR | | | | | 2.239000 | 21 Jul 2032 | | |
| | 80,000.000 | Local | | 100.000000 | 80,000.00 | 81.732894 | 65,386.32 | -14,613.68 | 0.09 |
| | | Base | | 100.000000 | 80,000.00 | 81.732894 | 65,386.32 | -14,613.68 | 0.09 |
| 61747YEF8 | MORGAN STANLEY SUBORDINATED 09/36 VAR | | | | | 2.484000 | 16 Sep 2036 | | |
| | 200,000.000 | Local | | 100.000000 | 200,000.00 | 79.021397 | 158,042.79 | -41,957.21 | 0.21 |
| | | Base | | 100.000000 | 200,000.00 | 79.021397 | 158,042.79 | -41,957.21 | 0.21 |
| 61747YEH4 | MORGAN STANLEY SR UNSECURED 10/32 VAR | | | | | 2.511000 | 20 Oct 2032 | | |
| | 130,000.000 | Local | | 100.000000 | 130,000.00 | 82.632955 | 107,422.84 | -22,577.16 | 0.14 |
| | | Base | | 100.000000 | 130,000.00 | 82.632955 | 107,422.84 | -22,577.16 | 0.14 |

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|--------------------------------|---|--|-------------|----------------|------------|--------------------|-------------------------------|------------------|------------------|------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 61747YES0 | MORGAN STANLEY SUBORDINATED 04/37 VAR | | 80,000.000 | Local | 100.000000 | 80,000.00 | 95.976581 | 76,781.26 | -3,218.74 | 0.10 |
| | | | | Base | 100.000000 | 80,000.00 | 95.976581 | 76,781.26 | -3,218.74 | 0.10 |
| 61747YEE7 | MORGAN STANLEY SR UNSECURED 10/33 VAR | | 40,000.000 | Local | 100.000000 | 40,000.00 | 107.215915 | 42,886.37 | 2,886.37 | 0.06 |
| | | | | Base | 100.000000 | 40,000.00 | 107.215915 | 42,886.37 | 2,886.37 | 0.06 |
| 61747YFB6 | MORGAN STANLEY SUBORDINATED 01/38 VAR | | 130,000.000 | Local | 100.131469 | 130,170.91 | 99.776318 | 129,709.21 | -461.70 | 0.17 |
| | | | | Base | 100.131469 | 130,170.91 | 99.776318 | 129,709.21 | -461.70 | 0.17 |
| 61747YFM2 | MORGAN STANLEY SUBORDINATED 02/39 VAR | | 150,000.000 | Local | 100.000000 | 150,000.00 | 99.629490 | 149,444.24 | -555.76 | 0.20 |
| | | | | Base | 100.000000 | 150,000.00 | 99.629490 | 149,444.24 | -555.76 | 0.19 |
| 617482V92 | MORGAN STANLEY SR UNSECURED 07/42 6.375 | | 20,000.000 | Local | 149.307250 | 29,861.45 | 112.897798 | 22,579.56 | -7,281.89 | 0.03 |
| | | | | Base | 149.307250 | 29,861.45 | 112.897798 | 22,579.56 | -7,281.89 | 0.03 |
| 61772BAC7 | MORGAN STANLEY SR UNSECURED 04/42 VAR | | 110,000.000 | Local | 101.268400 | 111,395.24 | 76.557337 | 84,213.07 | -27,182.17 | 0.11 |
| | | | | Base | 101.268400 | 111,395.24 | 76.557337 | 84,213.07 | -27,182.17 | 0.11 |
| 62886HAP6 | NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625 | | 20,000.000 | Local | 98.494250 | 19,698.85 | 98.523480 | 19,704.70 | 5.85 | 0.03 |
| | | | | Base | 98.494250 | 19,698.85 | 98.523480 | 19,704.70 | 5.85 | 0.03 |
| 63946BAJ9 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45 | | 7,000.000 | Local | 122.199000 | 8,553.93 | 88.865454 | 6,220.58 | -2,333.35 | 0.01 |
| | | | | Base | 122.199000 | 8,553.93 | 88.865454 | 6,220.58 | -2,333.35 | 0.01 |
| 646139W35 | NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414 | | 60,000.000 | Local | 151.858600 | 91,115.16 | 119.254370 | 71,552.62 | -19,562.54 | 0.09 |
| | | | | Original Face: | Base | 151.858600 | 91,115.16 | 119.254370 | 71,552.62 | -19,562.54 |
| 64952GAQ1 | NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45 | | 20,000.000 | Local | 99.455050 | 19,891.01 | 81.602384 | 16,320.48 | -3,570.53 | 0.02 |
| | | | | Base | 99.455050 | 19,891.01 | 81.602384 | 16,320.48 | -3,570.53 | 0.02 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 64952GAT5 | NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75 | | | | | 3.750000 | 15 May 2050 | | |
| | 110,000.000 | Local | 92.067909 | 101,274.70 | 77.009585 | 84,710.54 | -16,564.16 | 0.11 | |
| | | Base | 92.067909 | 101,274.70 | 77.009585 | 84,710.54 | -16,564.16 | 0.11 | |
| 64952WEZ2 | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/33 4.55 | | | | | 4.550000 | 28 Jan 2033 | | |
| | 40,000.000 | Local | 99.834400 | 39,933.76 | 96.589604 | 38,635.84 | -1,297.92 | 0.05 | |
| | | Base | 99.834400 | 39,933.76 | 96.589604 | 38,635.84 | -1,297.92 | 0.05 | |
| 64972FT63 | NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44 | | | | | 5.440000 | 15 Jun 2043 | | |
| | 180,000.000 | Local | 134.744767 | 242,540.58 | 99.802120 | 179,643.82 | -62,896.76 | 0.24 | |
| | | Base | 134.744767 | 242,540.58 | 99.802120 | 179,643.82 | -62,896.76 | 0.23 | |
| 654579AH4 | NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR | | | | | 2.750000 | 21 Jan 2051 | | |
| | 330,000.000 | Local | 98.714661 | 325,758.38 | 83.234930 | 274,675.27 | -51,083.11 | 0.36 | |
| | | Base | 98.714661 | 325,758.38 | 83.234930 | 274,675.27 | -51,083.11 | 0.36 | |
| 654740BT5 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75 | | | | | 2.750000 | 09 Mar 2028 | | |
| | 40,000.000 | Local | 99.974250 | 39,989.70 | 88.870742 | 35,548.30 | -4,441.40 | 0.05 | |
| | | Base | 99.974250 | 39,989.70 | 88.870742 | 35,548.30 | -4,441.40 | 0.05 | |
| 655844BY3 | NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15 | | | | | 4.150000 | 28 Feb 2048 | | |
| | 30,000.000 | Local | 98.357500 | 29,507.25 | 83.052698 | 24,915.81 | -4,591.44 | 0.03 | |
| | | Base | 98.357500 | 29,507.25 | 83.052698 | 24,915.81 | -4,591.44 | 0.03 | |
| 655844CH9 | NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155 | | | | | 3.155000 | 15 May 2055 | | |
| | 109,000.000 | Local | 97.348991 | 106,110.40 | 66.448299 | 72,428.65 | -33,681.75 | 0.10 | |
| | | Base | 97.348991 | 106,110.40 | 66.448299 | 72,428.65 | -33,681.75 | 0.09 | |
| 655844CP1 | NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55 | | | | | 4.550000 | 01 Jun 2053 | | |
| | 170,000.000 | Local | 97.276353 | 165,369.80 | 87.437219 | 148,643.27 | -16,726.53 | 0.20 | |
| | | Base | 97.276353 | 165,369.80 | 87.437219 | 148,643.27 | -16,726.53 | 0.19 | |
| 655844CU0 | NORFOLK SOUTHERN CORP SR UNSECURED 03/64 5.95 | | | | | 5.950000 | 15 Mar 2064 | | |
| | 60,000.000 | Local | 99.721617 | 59,832.97 | 106.842696 | 64,105.62 | 4,272.65 | 0.08 | |
| | | Base | 99.721617 | 59,832.97 | 106.842696 | 64,105.62 | 4,272.65 | 0.08 | |
| 666807BD3 | NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05 | | | | | 5.050000 | 15 Nov 2040 | | |
| | 30,000.000 | Local | 99.760567 | 29,928.17 | 97.011211 | 29,103.36 | -824.81 | 0.04 | |
| | | Base | 99.760567 | 29,928.17 | 97.011211 | 29,103.36 | -824.81 | 0.04 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| 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 | | | | | | | | |
| 666807BH4 | NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75 | | | | | 4.750000 | 01 Jun 2043 | | |
| | 20,000.000 | Local | 113.561250 | 22,712.25 | 92.167062 | 18,433.41 | -4,278.84 | 0.02 | |
| | | Base | 113.561250 | 22,712.25 | 92.167062 | 18,433.41 | -4,278.84 | 0.02 | |
| 666807BP6 | NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03 | | | | | 4.030000 | 15 Oct 2047 | | |
| | 180,000.000 | Local | 95.223744 | 171,402.74 | 81.881833 | 147,387.30 | -24,015.44 | 0.19 | |
| | | Base | 95.223744 | 171,402.74 | 81.881833 | 147,387.30 | -24,015.44 | 0.19 | |
| 666807BU5 | NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25 | | | | | 5.250000 | 01 May 2050 | | |
| | 40,000.000 | Local | 133.504425 | 53,401.77 | 97.940882 | 39,176.35 | -14,225.42 | 0.05 | |
| | | Base | 133.504425 | 53,401.77 | 97.940882 | 39,176.35 | -14,225.42 | 0.05 | |
| 668138AA8 | NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85 | | | | | 3.850000 | 30 Sep 2047 | | |
| | 220,000.000 | Local | 100.648432 | 221,426.55 | 78.419878 | 172,523.73 | -48,902.82 | 0.23 | |
| | | Base | 100.648432 | 221,426.55 | 78.419878 | 172,523.73 | -48,902.82 | 0.22 | |
| 668138AC4 | NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625 | | | | | 3.625000 | 30 Sep 2059 | | |
| | 70,000.000 | Local | 100.491829 | 70,344.28 | 70.494128 | 49,345.89 | -20,998.39 | 0.06 | |
| | | Base | 100.491829 | 70,344.28 | 70.494128 | 49,345.89 | -20,998.39 | 0.06 | |
| 668138AE0 | NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45 | | | | | 3.450000 | 30 Mar 2051 | | |
| | 100,000.000 | Local | 103.319590 | 103,319.59 | 71.688853 | 71,688.85 | -31,630.74 | 0.09 | |
| | | Base | 103.319590 | 103,319.59 | 71.688853 | 71,688.85 | -31,630.74 | 0.09 | |
| 67091TAE5 | OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125 | | | | | 5.125000 | 23 Jun 2051 | | |
| | 310,000.000 | Local | 99.842929 | 309,513.08 | 75.175000 | 233,042.50 | -76,470.58 | 0.31 | |
| | | Base | 99.842929 | 309,513.08 | 75.175000 | 233,042.50 | -76,470.58 | 0.30 | |
| 674599CJ2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4 | | | | | 4.400000 | 15 Apr 2046 | | |
| | 30,000.000 | Local | 77.089433 | 23,126.83 | 81.538920 | 24,461.68 | 1,334.85 | 0.03 | |
| | | Base | 77.089433 | 23,126.83 | 81.538920 | 24,461.68 | 1,334.85 | 0.03 | |
| 674599CL7 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1 | | | | | 4.100000 | 15 Feb 2047 | | |
| | 20,000.000 | Local | 69.327750 | 13,865.55 | 75.103640 | 15,020.73 | 1,155.18 | 0.02 | |
| | | Base | 69.327750 | 13,865.55 | 75.103640 | 15,020.73 | 1,155.18 | 0.02 | |
| 674599CX1 | OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3 | | | | | 4.300000 | 15 Aug 2039 | | |
| | 40,000.000 | Local | 102.068725 | 40,827.49 | 81.423830 | 32,569.53 | -8,257.96 | 0.04 | |
| | | Base | 102.068725 | 40,827.49 | 81.423830 | 32,569.53 | -8,257.96 | 0.04 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 674599DE2 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875 | | | | | 7.875000 | 15 Sep 2031 | | |
| | 10,000.000 | Local | 124.959800 | 12,495.98 | 113.378100 | 11,337.81 | -1,158.17 | 0.01 | |
| | | Base | 124.959800 | 12,495.98 | 113.378100 | 11,337.81 | -1,158.17 | 0.01 | |
| 674599DF9 | OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45 | | | | | 6.450000 | 15 Sep 2036 | | |
| | 60,000.000 | Local | 118.369067 | 71,021.44 | 106.659900 | 63,995.94 | -7,025.50 | 0.08 | |
| | | Base | 118.369067 | 71,021.44 | 106.659900 | 63,995.94 | -7,025.50 | 0.08 | |
| 674599DH5 | OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95 | | | | | 7.950000 | 15 Jun 2039 | | |
| | 120,000.000 | Local | 123.898183 | 148,677.82 | 117.277200 | 140,732.64 | -7,945.18 | 0.19 | |
| | | Base | 123.898183 | 148,677.82 | 117.277200 | 140,732.64 | -7,945.18 | 0.18 | |
| 674599DJ1 | OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2 | | | | | 6.200000 | 15 Mar 2040 | | |
| | 50,000.000 | Local | 104.656760 | 52,328.38 | 102.565100 | 51,282.55 | -1,045.83 | 0.07 | |
| | | Base | 104.656760 | 52,328.38 | 102.565100 | 51,282.55 | -1,045.83 | 0.07 | |
| 677050AT3 | OGLETHORPE POWER CORP 1ST MORTGAGE 144A 12/53 6.2 | | | | | 6.200000 | 01 Dec 2053 | | |
| | 90,000.000 | Local | 98.533500 | 88,680.15 | 105.140277 | 94,626.25 | 5,946.10 | 0.12 | |
| | | Base | 98.533500 | 88,680.15 | 105.140277 | 94,626.25 | 5,946.10 | 0.12 | |
| 677347CF1 | OHIO EDISON CO 1ST MORTGAGE 10/38 8.25 | | | | | 8.250000 | 15 Oct 2038 | | |
| | 10,000.000 | Local | 138.226300 | 13,822.63 | 124.377698 | 12,437.77 | -1,384.86 | 0.02 | |
| | | Base | 138.226300 | 13,822.63 | 124.377698 | 12,437.77 | -1,384.86 | 0.02 | |
| 677347CH7 | OHIO EDISON CO SR UNSECURED 144A 01/33 5.5 | | | | | 5.500000 | 15 Jan 2033 | | |
| | 60,000.000 | Local | 99.814850 | 59,888.91 | 99.799983 | 59,879.99 | -8.92 | 0.08 | |
| | | Base | 99.814850 | 59,888.91 | 99.799983 | 59,879.99 | -8.92 | 0.08 | |
| 677632PA3 | OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8 | | | | | 4.800000 | 01 Jun 2111 | | |
| | 80,000.000 | Local | 113.451288 | 90,761.03 | 89.666790 | 71,733.43 | -19,027.60 | 0.09 | |
| | | Base | 113.451288 | 90,761.03 | 89.666790 | 71,733.43 | -19,027.60 | 0.09 | |
| 68233JBR4 | ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1 | | | | | 3.100000 | 15 Sep 2049 | | |
| | 20,000.000 | Local | 99.545750 | 19,909.15 | 69.295907 | 13,859.18 | -6,049.97 | 0.02 | |
| | | Base | 99.545750 | 19,909.15 | 69.295907 | 13,859.18 | -6,049.97 | 0.02 | |
| 68233JBV5 | ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7 | | | | | 3.700000 | 15 May 2050 | | |
| | 20,000.000 | Local | 99.728150 | 19,945.63 | 76.518389 | 15,303.68 | -4,641.95 | 0.02 | |
| | | Base | 99.728150 | 19,945.63 | 76.518389 | 15,303.68 | -4,641.95 | 0.02 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 68233JCH5 | ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6 | | | | | 4.600000 | 01 Jun 2052 | | |
| | 60,000.000 | Local | | 99.124167 | 59,474.50 | 88.088934 | 52,853.36 | -6,621.14 | 0.07 |
| | | Base | | 99.124167 | 59,474.50 | 88.088934 | 52,853.36 | -6,621.14 | 0.07 |
| 682680BN2 | ONEOK INC COMPANY GUAR 09/53 6.625 | | | | | 6.625000 | 01 Sep 2053 | | |
| | 420,000.000 | Local | | 111.369295 | 467,751.04 | 110.337455 | 463,417.31 | -4,333.73 | 0.61 |
| | | Base | | 111.369295 | 467,751.04 | 110.337455 | 463,417.31 | -4,333.73 | 0.60 |
| 682680BV4 | ONEOK INC COMPANY GUAR 10/43 5.15 | | | | | 5.150000 | 15 Oct 2043 | | |
| | 50,000.000 | Local | | 125.049320 | 62,524.66 | 90.973488 | 45,486.74 | -17,037.92 | 0.06 |
| | | Base | | 125.049320 | 62,524.66 | 90.973488 | 45,486.74 | -17,037.92 | 0.06 |
| 682680BX0 | ONEOK INC COMPANY GUAR 09/46 4.25 | | | | | 4.250000 | 15 Sep 2046 | | |
| | 92,000.000 | Local | | 103.199337 | 94,943.39 | 80.487328 | 74,048.34 | -20,895.05 | 0.10 |
| | | Base | | 103.199337 | 94,943.39 | 80.487328 | 74,048.34 | -20,895.05 | 0.10 |
| 68389XBJ3 | ORACLE CORP SR UNSECURED 07/46 4 | | | | | 4.000000 | 15 Jul 2046 | | |
| | 240,000.000 | Local | | 106.951875 | 256,684.50 | 78.595468 | 188,629.12 | -68,055.38 | 0.25 |
| | | Base | | 106.951875 | 256,684.50 | 78.595468 | 188,629.12 | -68,055.38 | 0.25 |
| 68389XCA1 | ORACLE CORP SR UNSECURED 03/51 3.95 | | | | | 3.950000 | 25 Mar 2051 | | |
| | 120,000.000 | Local | | 101.094608 | 121,313.53 | 76.346476 | 91,615.77 | -29,697.76 | 0.12 |
| | | Base | | 101.094608 | 121,313.53 | 76.346476 | 91,615.77 | -29,697.76 | 0.12 |
| 68389XCB9 | ORACLE CORP SR UNSECURED 03/61 4.1 | | | | | 4.100000 | 25 Mar 2061 | | |
| | 120,000.000 | Local | | 101.401758 | 121,682.11 | 75.248781 | 90,298.54 | -31,383.57 | 0.12 |
| | | Base | | 101.401758 | 121,682.11 | 75.248781 | 90,298.54 | -31,383.57 | 0.12 |
| 68389XCK9 | ORACLE CORP SR UNSECURED 11/52 6.9 | | | | | 6.900000 | 09 Nov 2052 | | |
| | 350,000.000 | Local | | 104.296626 | 365,038.19 | 115.009453 | 402,533.09 | 37,494.90 | 0.53 |
| | | Base | | 104.296626 | 365,038.19 | 115.009453 | 402,533.09 | 37,494.90 | 0.52 |
| 68389XCQ6 | ORACLE CORP SR UNSECURED 02/53 5.55 | | | | | 5.550000 | 06 Feb 2053 | | |
| | 300,000.000 | Local | | 99.500873 | 298,502.62 | 97.980434 | 293,941.30 | -4,561.32 | 0.39 |
| | | Base | | 99.500873 | 298,502.62 | 97.980434 | 293,941.30 | -4,561.32 | 0.38 |
| 693342AH0 | PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081 | | | | | 5.081000 | 01 Jun 2043 | | |
| | 110,000.000 | Local | | 99.995482 | 109,995.03 | 99.517661 | 109,469.43 | -525.60 | 0.14 |
| | Original Face: | Base | | 99.995482 | 109,995.03 | 99.517661 | 109,469.43 | -525.60 | 0.14 |

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

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|--------------------------------|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 693342AJ6 | PG+E WILDFIRE RECOVERY SR SECURED 12/49 5.212 | | | | 5.212000 | 01 Dec 2049 | | | |
| | | 60,000.000 | Local | 99.998717 | 59,999.23 | 99.502659 | 59,701.60 | -297.63 | 0.08 |
| | Original Face: | 60,000.000 | Base | 99.998717 | 59,999.23 | 99.502659 | 59,701.60 | -297.63 | 0.08 |
| 693342AK3 | PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099 | | | | 5.099000 | 01 Jun 2054 | | | |
| | | 70,000.000 | Local | 99.991414 | 69,993.99 | 99.082383 | 69,357.67 | -636.32 | 0.09 |
| | Original Face: | 70,000.000 | Base | 99.991414 | 69,993.99 | 99.082383 | 69,357.67 | -636.32 | 0.09 |
| 693475BP9 | PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VAR | | | | 6.250000 | 31 Dec 2099 | | | |
| | | 129,000.000 | Local | 100.000000 | 129,000.00 | 96.835250 | 124,917.47 | -4,082.53 | 0.16 |
| | | | Base | 100.000000 | 129,000.00 | 96.835250 | 124,917.47 | -4,082.53 | 0.16 |
| 694308JG3 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5 | | | | 2.500000 | 01 Feb 2031 | | | |
| | | 70,000.000 | Local | 99.929957 | 69,950.97 | 83.255686 | 58,278.98 | -11,671.99 | 0.08 |
| | | | Base | 99.929957 | 69,950.97 | 83.255686 | 58,278.98 | -11,671.99 | 0.08 |
| 694308JH1 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3 | | | | 3.300000 | 01 Aug 2040 | | | |
| | | 10,000.000 | Local | 99.571300 | 9,957.13 | 73.305978 | 7,330.60 | -2,626.53 | 0.01 |
| | | | Base | 99.571300 | 9,957.13 | 73.305978 | 7,330.60 | -2,626.53 | 0.01 |
| 694308JJ7 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5 | | | | 3.500000 | 01 Aug 2050 | | | |
| | | 40,000.000 | Local | 99.416750 | 39,766.70 | 68.537587 | 27,415.03 | -12,351.67 | 0.04 |
| | | | Base | 99.416750 | 39,766.70 | 68.537587 | 27,415.03 | -12,351.67 | 0.04 |
| 694308JN8 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95 | | | | 4.950000 | 01 Jul 2050 | | | |
| | | 170,000.000 | Local | 98.310041 | 167,127.07 | 86.181667 | 146,508.83 | -20,618.24 | 0.19 |
| | | | Base | 98.310041 | 167,127.07 | 86.181667 | 146,508.83 | -20,618.24 | 0.19 |
| 694308KH9 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75 | | | | 6.750000 | 15 Jan 2053 | | | |
| | | 230,000.000 | Local | 105.194413 | 241,947.15 | 108.856242 | 250,369.36 | 8,422.21 | 0.33 |
| | | | Base | 105.194413 | 241,947.15 | 108.856242 | 250,369.36 | 8,422.21 | 0.33 |
| 694308KK2 | PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7 | | | | 6.700000 | 01 Apr 2053 | | | |
| | | 120,000.000 | Local | 99.644933 | 119,573.92 | 108.162885 | 129,795.46 | 10,221.54 | 0.17 |
| | | | Base | 99.644933 | 119,573.92 | 108.162885 | 129,795.46 | 10,221.54 | 0.17 |
| 695114DE5 | PACIFICORP 1ST MORTGAGE 01/55 5.8 | | | | 5.800000 | 15 Jan 2055 | | | |
| | | 240,000.000 | Local | 99.347400 | 238,433.76 | 98.669068 | 236,805.76 | -1,628.00 | 0.31 |
| | | | Base | 99.347400 | 238,433.76 | 98.669068 | 236,805.76 | -1,628.00 | 0.31 |

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|----------------|--|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 698299BL7 | REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87 | | | | 3.870000 | 23 Jul 2060 | | |
| | | 230,000.000 | Local 108.383248 | 249,281.47 | 59.104174 | 135,939.60 | -113,341.87 | 0.18 |
| Original Face: | | 230,000.000 | Base 108.383248 | 249,281.47 | 59.104174 | 135,939.60 | -113,341.87 | 0.18 |
| 701885AJ4 | PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125 | | | | 4.125000 | 15 Feb 2028 | | |
| | | 190,000.000 | Local 100.000000 | 190,000.00 | 95.405563 | 181,270.57 | -8,729.43 | 0.24 |
| | | | Base 100.000000 | 190,000.00 | 95.405563 | 181,270.57 | -8,729.43 | 0.24 |
| 70450YAM5 | PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05 | | | | 5.050000 | 01 Jun 2052 | | |
| | | 140,000.000 | Local 100.686157 | 140,960.62 | 95.193696 | 133,271.17 | -7,689.45 | 0.18 |
| | | | Base 100.686157 | 140,960.62 | 95.193696 | 133,271.17 | -7,689.45 | 0.17 |
| 70450YAN3 | PAYPAL HOLDINGS INC SR UNSECURED 06/62 5.25 | | | | 5.250000 | 01 Jun 2062 | | |
| | | 30,000.000 | Local 92.629500 | 27,788.85 | 95.759158 | 28,727.75 | 938.90 | 0.04 |
| | | | Base 92.629500 | 27,788.85 | 95.759158 | 28,727.75 | 938.90 | 0.04 |
| 708696BX6 | PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15 | | | | 4.150000 | 15 Apr 2025 | | |
| | | 50,000.000 | Local 99.971160 | 49,985.58 | 98.050288 | 49,025.14 | -960.44 | 0.06 |
| | | | Base 99.971160 | 49,985.58 | 98.050288 | 49,025.14 | -960.44 | 0.06 |
| 71645WAQ4 | PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875 | | | | 6.875000 | 20 Jan 2040 | | |
| | | 16,000.000 | Local 98.859813 | 15,817.57 | 100.447300 | 16,071.57 | 254.00 | 0.02 |
| | | | Base 98.859813 | 15,817.57 | 100.447300 | 16,071.57 | 254.00 | 0.02 |
| 71647NBD0 | PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9 | | | | 6.900000 | 19 Mar 2049 | | |
| | | 50,000.000 | Local 106.129720 | 53,064.86 | 97.017860 | 48,508.93 | -4,555.93 | 0.06 |
| | | | Base 106.129720 | 53,064.86 | 97.017860 | 48,508.93 | -4,555.93 | 0.06 |
| 71647NBJ7 | PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5 | | | | 5.500000 | 10 Jun 2051 | | |
| | | 230,000.000 | Local 93.105317 | 214,142.23 | 81.345520 | 187,094.70 | -27,047.53 | 0.25 |
| | | | Base 93.105317 | 214,142.23 | 81.345520 | 187,094.70 | -27,047.53 | 0.24 |
| 716973AF9 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/43 5.11 | | | | 5.110000 | 19 May 2043 | | |
| | | 140,000.000 | Local 99.813600 | 139,739.04 | 97.885729 | 137,040.02 | -2,699.02 | 0.18 |
| | | | Base 99.813600 | 139,739.04 | 97.885729 | 137,040.02 | -2,699.02 | 0.18 |
| 716973AG7 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3 | | | | 5.300000 | 19 May 2053 | | |
| | | 160,000.000 | Local 102.949263 | 164,718.82 | 99.678462 | 159,485.54 | -5,233.28 | 0.21 |
| | | | Base 102.949263 | 164,718.82 | 99.678462 | 159,485.54 | -5,233.28 | 0.21 |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 716973AH5 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34 | | | | | 5.340000 | 19 May 2063 | | |
| | 140,000.000 | Local | | 101.714143 | 142,399.80 | 98.262867 | 137,568.01 | -4,831.79 | 0.18 |
| | | Base | | 101.714143 | 142,399.80 | 98.262867 | 137,568.01 | -4,831.79 | 0.18 |
| 717081DK6 | PFIZER INC SR UNSECURED 05/44 4.4 | | | | | 4.400000 | 15 May 2044 | | |
| | 120,000.000 | Local | | 93.206425 | 111,847.71 | 91.773352 | 110,128.02 | -1,719.69 | 0.14 |
| | | Base | | 93.206425 | 111,847.71 | 91.773352 | 110,128.02 | -1,719.69 | 0.14 |
| 717081E22 | PFIZER INC SR UNSECURED 05/40 2.55 | | | | | 2.550000 | 28 May 2040 | | |
| | 20,000.000 | Local | | 99.474900 | 19,894.98 | 71.583345 | 14,316.67 | -5,578.31 | 0.02 |
| | | Base | | 99.474900 | 19,894.98 | 71.583345 | 14,316.67 | -5,578.31 | 0.02 |
| 718172AC3 | PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375 | | | | | 6.375000 | 16 May 2038 | | |
| | 50,000.000 | Local | | 118.111440 | 59,055.72 | 109.316849 | 54,658.42 | -4,397.30 | 0.07 |
| | | Base | | 118.111440 | 59,055.72 | 109.316849 | 54,658.42 | -4,397.30 | 0.07 |
| 718172AP4 | PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5 | | | | | 4.500000 | 20 Mar 2042 | | |
| | 20,000.000 | Local | | 88.510800 | 17,702.16 | 87.431371 | 17,486.27 | -215.89 | 0.02 |
| | | Base | | 88.510800 | 17,702.16 | 87.431371 | 17,486.27 | -215.89 | 0.02 |
| 718172AU3 | PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875 | | | | | 3.875000 | 21 Aug 2042 | | |
| | 60,000.000 | Local | | 87.687683 | 52,612.61 | 80.109169 | 48,065.50 | -4,547.11 | 0.06 |
| | | Base | | 87.687683 | 52,612.61 | 80.109169 | 48,065.50 | -4,547.11 | 0.06 |
| 718172BL2 | PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25 | | | | | 4.250000 | 10 Nov 2044 | | |
| | 10,000.000 | Local | | 108.022500 | 10,802.25 | 83.824666 | 8,382.47 | -2,419.78 | 0.01 |
| | | Base | | 108.022500 | 10,802.25 | 83.824666 | 8,382.47 | -2,419.78 | 0.01 |
| 720186AM7 | PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35 | | | | | 3.350000 | 01 Jun 2050 | | |
| | 220,000.000 | Local | | 99.295927 | 218,451.04 | 67.605376 | 148,731.83 | -69,719.21 | 0.20 |
| | | Base | | 99.295927 | 218,451.04 | 67.605376 | 148,731.83 | -69,719.21 | 0.19 |
| 720186AP0 | PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05 | | | | | 5.050000 | 15 May 2052 | | |
| | 70,000.000 | Local | | 99.153557 | 69,407.49 | 91.359706 | 63,951.79 | -5,455.70 | 0.08 |
| | | Base | | 99.153557 | 69,407.49 | 91.359706 | 63,951.79 | -5,455.70 | 0.08 |
| 726503AE5 | PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR | | | | | 9.678600 | 31 Dec 2099 | | |
| | 170,000.000 | Local | | 75.158218 | 127,768.97 | 99.360360 | 168,912.61 | 41,143.64 | 0.22 |
| | | Base | | 75.158218 | 127,768.97 | 99.360360 | 168,912.61 | 41,143.64 | 0.22 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 72650RAM4 | PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7 | | | | | 6.700000 | 15 May 2036 | | |
| | 20,000.000 | Local | 116.104150 | 23,220.83 | 105.125204 | 21,025.04 | -2,195.79 | 0.03 | |
| | | Base | 116.104150 | 23,220.83 | 105.125204 | 21,025.04 | -2,195.79 | 0.03 | |
| 73358WCW2 | PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647 | | | | | 5.647000 | 01 Nov 2040 | | |
| | 55,000.000 | Local | 131.917109 | 72,554.41 | 107.043400 | 58,873.87 | -13,680.54 | 0.08 | |
| Original Face: | 55,000.000 | Base | 131.917109 | 72,554.41 | 107.043400 | 58,873.87 | -13,680.54 | 0.08 | |
| 73358WJA3 | PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458 | | | | | 4.458000 | 01 Oct 2062 | | |
| | 100,000.000 | Local | 111.258660 | 111,258.66 | 89.551410 | 89,551.41 | -21,707.25 | 0.12 | |
| Original Face: | 100,000.000 | Base | 111.258660 | 111,258.66 | 89.551410 | 89,551.41 | -21,707.25 | 0.12 | |
| 73358WRP1 | PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96 | | | | | 4.960000 | 01 Aug 2046 | | |
| | 160,000.000 | Local | 130.379088 | 208,606.54 | 95.568820 | 152,910.11 | -55,696.43 | 0.20 | |
| Original Face: | 160,000.000 | Base | 130.379088 | 208,606.54 | 95.568820 | 152,910.11 | -55,696.43 | 0.20 | |
| 743263AE5 | PROGRESS ENERGY INC SR UNSECURED 03/31 7.75 | | | | | 7.750000 | 01 Mar 2031 | | |
| | 40,000.000 | Local | 123.888125 | 49,555.25 | 113.220291 | 45,288.12 | -4,267.13 | 0.06 | |
| | | Base | 123.888125 | 49,555.25 | 113.220291 | 45,288.12 | -4,267.13 | 0.06 | |
| 74340XBQ3 | PROLOGIS LP SR UNSECURED 10/50 2.125 | | | | | 2.125000 | 15 Oct 2050 | | |
| | 40,000.000 | Local | 98.575700 | 39,430.28 | 55.863886 | 22,345.55 | -17,084.73 | 0.03 | |
| | | Base | 98.575700 | 39,430.28 | 55.863886 | 22,345.55 | -17,084.73 | 0.03 | |
| 74340XCK5 | PROLOGIS LP SR UNSECURED 03/54 5.25 | | | | | 5.250000 | 15 Mar 2054 | | |
| | 20,000.000 | Local | 98.224500 | 19,644.90 | 98.346744 | 19,669.35 | 24.45 | 0.03 | |
| | | Base | 98.224500 | 19,644.90 | 98.346744 | 19,669.35 | 24.45 | 0.03 | |
| 74408DAC8 | PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR | | | | | 6.875000 | 10 Dec 2025 | | |
| | 156,079.790 | Local | 89.087383 | 139,047.40 | 86.500000 | 135,009.02 | -4,038.38 | 0.18 | |
| Original Face: | 234,115.000 | Base | 89.087383 | 139,047.40 | 86.500000 | 135,009.02 | -4,038.38 | 0.18 | |
| 74730DAD5 | QATAR ENERGY SR UNSECURED 144A 07/51 3.3 | | | | | 3.300000 | 12 Jul 2051 | | |
| | 320,000.000 | Local | 100.142666 | 320,456.53 | 70.450000 | 225,440.00 | -95,016.53 | 0.30 | |
| | | Base | 100.142666 | 320,456.53 | 70.450000 | 225,440.00 | -95,016.53 | 0.29 | |
| 747525BR3 | QUALCOMM INC SR UNSECURED 05/52 4.5 | | | | | 4.500000 | 20 May 2052 | | |
| | 110,000.000 | Local | 92.847282 | 102,132.01 | 89.683335 | 98,651.67 | -3,480.34 | 0.13 | |
| | | Base | 92.847282 | 102,132.01 | 89.683335 | 98,651.67 | -3,480.34 | 0.13 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

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|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 75281AAS8 | RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875 | | | | | 4.875000 | 15 May 2025 | | |
| | 10,000.000 | Local | | 97.240700 | 9,724.07 | 99.248942 | 9,924.89 | 200.82 | 0.01 |
| | | Base | | 97.240700 | 9,724.07 | 99.248942 | 9,924.89 | 200.82 | 0.01 |
| 754730AF6 | RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95 | | | | | 4.950000 | 15 Jul 2046 | | |
| | 40,000.000 | Local | | 111.339175 | 44,535.67 | 92.054047 | 36,821.62 | -7,714.05 | 0.05 |
| | | Base | | 111.339175 | 44,535.67 | 92.054047 | 36,821.62 | -7,714.05 | 0.05 |
| 75513ECP4 | RTX CORP SR UNSECURED 03/52 3.03 | | | | | 3.030000 | 15 Mar 2052 | | |
| | 40,000.000 | Local | | 68.851950 | 27,540.78 | 66.338834 | 26,535.53 | -1,005.25 | 0.03 |
| | | Base | | 68.851950 | 27,540.78 | 66.338834 | 26,535.53 | -1,005.25 | 0.03 |
| 75513ECS8 | RTX CORP SR UNSECURED 02/53 5.375 | | | | | 5.375000 | 27 Feb 2053 | | |
| | 50,000.000 | Local | | 99.824700 | 49,912.35 | 98.830521 | 49,415.26 | -497.09 | 0.07 |
| | | Base | | 99.824700 | 49,912.35 | 98.830521 | 49,415.26 | -497.09 | 0.06 |
| 75513ECX7 | RTX CORP SR UNSECURED 03/54 6.4 | | | | | 6.400000 | 15 Mar 2054 | | |
| | 250,000.000 | Local | | 103.922728 | 259,806.82 | 113.437591 | 283,593.98 | 23,787.16 | 0.37 |
| | | Base | | 103.922728 | 259,806.82 | 113.437591 | 283,593.98 | 23,787.16 | 0.37 |
| 758750AC7 | REGAL REXNORD CORP COMPANY GUAR 144A 02/26 6.05 | | | | | 6.050000 | 15 Feb 2026 | | |
| | 50,000.000 | Local | | 100.985500 | 50,492.75 | 100.554223 | 50,277.11 | -215.64 | 0.07 |
| | | Base | | 100.985500 | 50,492.75 | 100.554223 | 50,277.11 | -215.64 | 0.07 |
| 759470BD8 | RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625 | | | | | 3.625000 | 12 Jan 2052 | | |
| | 250,000.000 | Local | | 71.356152 | 178,390.38 | 72.202907 | 180,507.27 | 2,116.89 | 0.24 |
| | | Base | | 71.356152 | 178,390.38 | 72.202907 | 180,507.27 | 2,116.89 | 0.23 |
| 761713BB1 | REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85 | | | | | 5.850000 | 15 Aug 2045 | | |
| | 60,000.000 | Local | | 111.883400 | 67,130.04 | 92.858051 | 55,714.83 | -11,415.21 | 0.07 |
| | | Base | | 111.883400 | 67,130.04 | 92.858051 | 55,714.83 | -11,415.21 | 0.07 |
| 761713BV7 | REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125 | | | | | 8.125000 | 01 May 2040 | | |
| | 10,000.000 | Local | | 122.084800 | 12,208.48 | 115.589811 | 11,558.98 | -649.50 | 0.02 |
| | | Base | | 122.084800 | 12,208.48 | 115.589811 | 11,558.98 | -649.50 | 0.02 |
| 77313LAA1 | ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875 | | | | | 2.875000 | 15 Oct 2026 | | |
| | 120,000.000 | Local | | 100.000000 | 120,000.00 | 92.415090 | 110,898.11 | -9,101.89 | 0.15 |
| | | Base | | 100.000000 | 120,000.00 | 92.415090 | 110,898.11 | -9,101.89 | 0.14 |

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 775109DF5 | ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3 | | | | | 5.300000 | 15 Feb 2034 | | |
| | 160,000.000 | Local | | 99.128625 | 158,605.80 | 99.200935 | 158,721.50 | 115.70 | 0.21 |
| | | Base | | 99.128625 | 158,605.80 | 99.200935 | 158,721.50 | 115.70 | 0.21 |
| 780097BM2 | NATWEST GROUP PLC SUBORDINATED 11/29 VAR | | | | | 3.754000 | 01 Nov 2029 | | |
| | 220,000.000 | Local | | 100.000000 | 220,000.00 | 98.309004 | 216,279.81 | -3,720.19 | 0.28 |
| | | Base | | 100.000000 | 220,000.00 | 98.309004 | 216,279.81 | -3,720.19 | 0.28 |
| 78409VAQ7 | S+P GLOBAL INC COMPANY GUAR 12/49 3.25 | | | | | 3.250000 | 01 Dec 2049 | | |
| | 110,000.000 | Local | | 88.198600 | 97,018.46 | 72.460682 | 79,706.75 | -17,311.71 | 0.10 |
| | | Base | | 88.198600 | 97,018.46 | 72.460682 | 79,706.75 | -17,311.71 | 0.10 |
| 78433LAG1 | SCE RECOVERY FUNDING LLC SR SECURED 06/42 4.697 | | | | | 4.697000 | 15 Jun 2042 | | |
| | 106,013.520 | Local | | 99.991407 | 106,004.41 | 96.963837 | 102,794.78 | -3,209.63 | 0.14 |
| | Original Face: 110,000.000 | Base | | 99.991407 | 106,004.41 | 96.963837 | 102,794.78 | -3,209.63 | 0.13 |
| 78433LAH9 | SCE RECOVERY FUNDING LLC SR SECURED 12/49 5.112 | | | | | 5.112000 | 14 Dec 2049 | | |
| | 100,000.000 | Local | | 100.558900 | 100,558.90 | 97.787135 | 97,787.14 | -2,771.76 | 0.13 |
| | Original Face: 100,000.000 | Base | | 100.558900 | 100,558.90 | 97.787135 | 97,787.14 | -2,771.76 | 0.13 |
| 797440BQ6 | SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3 | | | | | 4.300000 | 01 Apr 2042 | | |
| | 90,000.000 | Local | | 104.844522 | 94,360.07 | 85.722531 | 77,150.28 | -17,209.79 | 0.10 |
| | | Base | | 104.844522 | 94,360.07 | 85.722531 | 77,150.28 | -17,209.79 | 0.10 |
| 797440BV5 | SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75 | | | | | 3.750000 | 01 Jun 2047 | | |
| | 60,000.000 | Local | | 101.682083 | 61,009.25 | 77.752569 | 46,651.54 | -14,357.71 | 0.06 |
| | | Base | | 101.682083 | 61,009.25 | 77.752569 | 46,651.54 | -14,357.71 | 0.06 |
| 797440BY9 | SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32 | | | | | 3.320000 | 15 Apr 2050 | | |
| | 30,000.000 | Local | | 99.878033 | 29,963.41 | 70.661880 | 21,198.56 | -8,764.85 | 0.03 |
| | | Base | | 99.878033 | 29,963.41 | 70.661880 | 21,198.56 | -8,764.85 | 0.03 |
| 797440CF9 | SAN DIEGO G + E 1ST MORTGAGE 04/54 5.55 | | | | | 5.550000 | 15 Apr 2054 | | |
| | 40,000.000 | Local | | 98.984375 | 39,593.75 | 101.459021 | 40,583.61 | 989.86 | 0.05 |
| | | Base | | 98.984375 | 39,593.75 | 101.459021 | 40,583.61 | 989.86 | 0.05 |
| 80007RAE5 | SANDS CHINA LTD SR UNSECURED 08/28 5.4 | | | | | 5.650000 | 08 Aug 2028 | | |
| | 210,000.000 | Local | | 98.713967 | 207,299.33 | 98.092330 | 205,993.89 | -1,305.44 | 0.27 |
| | | Base | | 98.713967 | 207,299.33 | 98.092330 | 205,993.89 | -1,305.44 | 0.27 |

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| 80007RAQ8 | SANDS CHINA LTD SR UNSECURED 03/29 2.85 | | | | | 2.850000 | 08 Mar 2029 | | |
| | 220,000.000 | Local | | 99.826500 | 219,618.30 | 86.875070 | 191,125.15 | -28,493.15 | 0.25 |
| | | Base | | 99.826500 | 219,618.30 | 86.875070 | 191,125.15 | -28,493.15 | 0.25 |
| 80007RAS4 | SANDS CHINA LTD SR UNSECURED 08/31 3.25 | | | | | 3.500000 | 08 Aug 2031 | | |
| | 250,000.000 | Local | | 100.010416 | 250,026.04 | 83.690040 | 209,225.10 | -40,800.94 | 0.28 |
| | | Base | | 100.010416 | 250,026.04 | 83.690040 | 209,225.10 | -40,800.94 | 0.27 |
| 80386WAF2 | SASOL FINANCING USA LLC COMPANY GUAR 144A 05/29 8.75 | | | | | 8.750000 | 03 May 2029 | | |
| | 200,000.000 | Local | | 100.813110 | 201,626.22 | 101.887100 | 203,774.20 | 2,147.98 | 0.27 |
| | | Base | | 100.813110 | 201,626.22 | 101.887100 | 203,774.20 | 2,147.98 | 0.26 |
| 80413TBH1 | SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75 | | | | | 5.750000 | 16 Jan 2054 | | |
| | 210,000.000 | Local | | 97.797752 | 205,375.28 | 98.770000 | 207,417.00 | 2,041.72 | 0.27 |
| | | Base | | 97.797752 | 205,375.28 | 98.770000 | 207,417.00 | 2,041.72 | 0.27 |
| 808513BD6 | CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR | | | | | 5.375000 | 31 Dec 2099 | | |
| | 30,000.000 | Local | | 93.254533 | 27,976.36 | 99.287840 | 29,786.35 | 1,809.99 | 0.04 |
| | | Base | | 93.254533 | 27,976.36 | 99.287840 | 29,786.35 | 1,809.99 | 0.04 |
| 808513BJ3 | CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR | | | | | 4.000000 | 31 Dec 2099 | | |
| | 130,000.000 | Local | | 100.000000 | 130,000.00 | 84.371810 | 109,683.35 | -20,316.65 | 0.14 |
| | | Base | | 100.000000 | 130,000.00 | 84.371810 | 109,683.35 | -20,316.65 | 0.14 |
| 808513CE3 | CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR | | | | | 5.853000 | 19 May 2034 | | |
| | 150,000.000 | Local | | 100.569053 | 150,853.58 | 102.464898 | 153,697.35 | 2,843.77 | 0.20 |
| | | Base | | 100.569053 | 150,853.58 | 102.464898 | 153,697.35 | 2,843.77 | 0.20 |
| 808513CH6 | CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR | | | | | 6.136000 | 24 Aug 2034 | | |
| | 180,000.000 | Local | | 100.090083 | 180,162.15 | 104.455545 | 188,019.98 | 7,857.83 | 0.25 |
| | | Base | | 100.090083 | 180,162.15 | 104.455545 | 188,019.98 | 7,857.83 | 0.24 |
| 80854EAH1 | SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B | | | | | | 20 Apr 2028 | | |
| | 64,877.280 | Local | | 99.710947 | 64,689.75 | 99.875000 | 64,796.18 | 106.43 | 0.09 |
| | | Base | | 99.710947 | 64,689.75 | 99.875000 | 64,796.18 | 106.43 | 0.08 |
| 822582AN2 | SHELL INTERNATIONAL FIN COMPANY GUAR 03/40 5.5 | | | | | 5.500000 | 25 Mar 2040 | | |
| | 30,000.000 | Local | | 106.770700 | 32,031.21 | 104.542092 | 31,362.63 | -668.58 | 0.04 |
| | | Base | | 106.770700 | 32,031.21 | 104.542092 | 31,362.63 | -668.58 | 0.04 |

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| 822582AY8 | SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55 | | | | | 4.550000 | 12 Aug 2043 | | |
| | 70,000.000 | Local | | 94.609014 | 66,226.31 | 92.729010 | 64,910.31 | -1,316.00 | 0.09 |
| | | Base | | 94.609014 | 66,226.31 | 92.729010 | 64,910.31 | -1,316.00 | 0.08 |
| 822582BQ4 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4 | | | | | 4.000000 | 10 May 2046 | | |
| | 80,000.000 | Local | | 86.822200 | 69,457.76 | 84.204042 | 67,363.23 | -2,094.53 | 0.09 |
| | | Base | | 86.822200 | 69,457.76 | 84.204042 | 67,363.23 | -2,094.53 | 0.09 |
| 826418BP9 | SIERRA PACIFIC POWER CO GENL REF MOR 144A 03/54 5.9 | | | | | 5.900000 | 15 Mar 2054 | | |
| | 80,000.000 | Local | | 99.374125 | 79,499.30 | 103.613805 | 82,891.04 | 3,391.74 | 0.11 |
| | | Base | | 99.374125 | 79,499.30 | 103.613805 | 82,891.04 | 3,391.74 | 0.11 |
| 830867AB3 | DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75 | | | | | 4.750000 | 20 Oct 2028 | | |
| | 120,000.000 | Local | | 97.605075 | 117,126.09 | 97.825801 | 117,390.96 | 264.87 | 0.15 |
| | Original Face: | 120,000.000 | Base | 97.605075 | 117,126.09 | 97.825801 | 117,390.96 | 264.87 | 0.15 |
| 83207DAC2 | SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C B 144A | | | | | 6.360000 | 15 Nov 2052 | | |
| | 100,000.000 | Local | | 99.981560 | 99,981.56 | 100.739100 | 100,739.10 | 757.54 | 0.13 |
| | Original Face: | 100,000.000 | Base | 99.981560 | 99,981.56 | 100.739100 | 100,739.10 | 757.54 | 0.13 |
| 832696AY4 | JM SMUCKER CO SR UNSECURED 11/43 6.5 | | | | | 6.500000 | 15 Nov 2043 | | |
| | 100,000.000 | Local | | 111.088420 | 111,088.42 | 108.641058 | 108,641.06 | -2,447.36 | 0.14 |
| | | Base | | 111.088420 | 111,088.42 | 108.641058 | 108,641.06 | -2,447.36 | 0.14 |
| 832696AZ1 | JM SMUCKER CO SR UNSECURED 11/53 6.5 | | | | | 6.500000 | 15 Nov 2053 | | |
| | 140,000.000 | Local | | 114.211200 | 159,895.68 | 111.085697 | 155,519.98 | -4,375.70 | 0.20 |
| | | Base | | 114.211200 | 159,895.68 | 111.085697 | 155,519.98 | -4,375.70 | 0.20 |
| 83272GAB7 | SMURFIT KAPPA TREASURY COMPANY GUAR 144A 04/54 5.777 | | | | | 5.777000 | 03 Apr 2054 | | |
| | 200,000.000 | Local | | 100.000000 | 200,000.00 | 101.254000 | 202,508.00 | 2,508.00 | 0.27 |
| | | Base | | 100.000000 | 200,000.00 | 101.254000 | 202,508.00 | 2,508.00 | 0.26 |
| 833636AL7 | SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5 | | | | | 3.500000 | 10 Sep 2051 | | |
| | 280,000.000 | Local | | 99.218336 | 277,811.34 | 68.397900 | 191,514.12 | -86,297.22 | 0.25 |
| | | Base | | 99.218336 | 277,811.34 | 68.397900 | 191,514.12 | -86,297.22 | 0.25 |
| 83368RBY7 | SOCIETE GENERALE SUBORDINATED 144A 01/55 VAR | | | | | 7.132000 | 19 Jan 2055 | | |
| | 210,000.000 | Local | | 100.000000 | 210,000.00 | 99.873965 | 209,735.33 | -264.67 | 0.28 |
| | | Base | | 100.000000 | 210,000.00 | 99.873965 | 209,735.33 | -264.67 | 0.27 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 83444MAJ0 | SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9 | | | | | 5.900000 | 30 Apr 2054 | | |
| | 200,000.000 | Local | | 99.575485 | 199,150.97 | 99.944671 | 199,889.34 | 738.37 | 0.26 |
| | | Base | | 99.575485 | 199,150.97 | 99.944671 | 199,889.34 | 738.37 | 0.26 |
| 83444MAL5 | SOLVENTUM CORP COMPANY GUAR 144A 05/64 6 | | | | | 6.000000 | 15 May 2064 | | |
| | 130,000.000 | Local | | 99.536262 | 129,397.14 | 99.305786 | 129,097.52 | -299.62 | 0.17 |
| | | Base | | 99.536262 | 129,397.14 | 99.305786 | 129,097.52 | -299.62 | 0.17 |
| 842400FQ1 | SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | 30,000.000 | Local | | 105.719433 | 31,715.83 | 88.545932 | 26,563.78 | -5,152.05 | 0.03 |
| | | Base | | 105.719433 | 31,715.83 | 88.545932 | 26,563.78 | -5,152.05 | 0.03 |
| 842400FV0 | SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05 | | | | | 4.050000 | 15 Mar 2042 | | |
| | 70,000.000 | Local | | 102.786086 | 71,950.26 | 82.971706 | 58,080.19 | -13,870.07 | 0.08 |
| | | Base | | 102.786086 | 71,950.26 | 82.971706 | 58,080.19 | -13,870.07 | 0.08 |
| 842400FZ1 | SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65 | | | | | 4.650000 | 01 Oct 2043 | | |
| | 80,000.000 | Local | | 109.037338 | 87,229.87 | 88.501234 | 70,800.99 | -16,428.88 | 0.09 |
| | | Base | | 109.037338 | 87,229.87 | 88.501234 | 70,800.99 | -16,428.88 | 0.09 |
| 842400GG2 | SOUTHERN CAL EDISON 1ST REF MORT 04/47 4 | | | | | 4.000000 | 01 Apr 2047 | | |
| | 10,000.000 | Local | | 95.105800 | 9,510.58 | 79.201445 | 7,920.14 | -1,590.44 | 0.01 |
| | | Base | | 95.105800 | 9,510.58 | 79.201445 | 7,920.14 | -1,590.44 | 0.01 |
| 842400GT4 | SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65 | | | | | 3.650000 | 01 Feb 2050 | | |
| | 240,000.000 | Local | | 101.050458 | 242,521.10 | 74.031921 | 177,676.61 | -64,844.49 | 0.23 |
| | | Base | | 101.050458 | 242,521.10 | 74.031921 | 177,676.61 | -64,844.49 | 0.23 |
| 842400HF3 | SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65 | | | | | 3.650000 | 01 Jun 2051 | | |
| | 170,000.000 | Local | | 100.140312 | 170,238.53 | 73.606575 | 125,131.18 | -45,107.35 | 0.16 |
| | | Base | | 100.140312 | 170,238.53 | 73.606575 | 125,131.18 | -45,107.35 | 0.16 |
| 842400HV8 | SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7 | | | | | 5.700000 | 01 Mar 2053 | | |
| | 80,000.000 | Local | | 100.930488 | 80,744.39 | 100.404225 | 80,323.38 | -421.01 | 0.11 |
| | | Base | | 100.930488 | 80,744.39 | 100.404225 | 80,323.38 | -421.01 | 0.10 |
| 842400JD6 | SOUTHERN CAL EDISON 1ST MORTGAGE 04/54 5.75 | | | | | 5.750000 | 15 Apr 2054 | | |
| | 90,000.000 | Local | | 99.435600 | 89,492.04 | 101.553997 | 91,398.60 | 1,906.56 | 0.12 |
| | | Base | | 99.435600 | 89,492.04 | 101.553997 | 91,398.60 | 1,906.56 | 0.12 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 84265VAE5 | SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75 | | | | | 6.750000 | 16 Apr 2040 | | |
| | 30,000.000 | Local | 100.719267 | 30,215.78 | 110.918100 | 33,275.43 | 3,059.65 | 0.04 | |
| | | Base | 100.719267 | 30,215.78 | 110.918100 | 33,275.43 | 3,059.65 | 0.04 | |
| 84265VAG0 | SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25 | | | | | 5.250000 | 08 Nov 2042 | | |
| | 220,000.000 | Local | 101.054514 | 222,319.93 | 94.759190 | 208,470.22 | -13,849.71 | 0.27 | |
| | | Base | 101.054514 | 222,319.93 | 94.759190 | 208,470.22 | -13,849.71 | 0.27 | |
| 843452AZ6 | SOUTHERN NATURAL GAS SR UNSECURED 03/32 8 | | | | | 8.000000 | 01 Mar 2032 | | |
| | 70,000.000 | Local | 103.951229 | 72,765.86 | 115.049523 | 80,534.67 | 7,768.81 | 0.11 | |
| | | Base | 103.951229 | 72,765.86 | 115.049523 | 80,534.67 | 7,768.81 | 0.10 | |
| 84346LAA8 | SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8 | | | | | 4.800000 | 15 Mar 2047 | | |
| | 60,000.000 | Local | 113.792767 | 68,275.66 | 82.741719 | 49,645.03 | -18,630.63 | 0.07 | |
| | | Base | 113.792767 | 68,275.66 | 82.741719 | 49,645.03 | -18,630.63 | 0.06 | |
| 845467AR0 | SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375 | | | | | 5.375000 | 01 Feb 2029 | | |
| | 10,000.000 | Local | 97.693400 | 9,769.34 | 97.121114 | 9,712.11 | -57.23 | 0.01 | |
| | | Base | 97.693400 | 9,769.34 | 97.121114 | 9,712.11 | -57.23 | 0.01 | |
| 845467AS8 | SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375 | | | | | 5.375000 | 15 Mar 2030 | | |
| | 20,000.000 | Local | 96.945850 | 19,389.17 | 96.229510 | 19,245.90 | -143.27 | 0.03 | |
| | | Base | 96.945850 | 19,389.17 | 96.229510 | 19,245.90 | -143.27 | 0.03 | |
| 845467AT6 | SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75 | | | | | 4.750000 | 01 Feb 2032 | | |
| | 60,000.000 | Local | 100.202483 | 60,121.49 | 92.045070 | 55,227.04 | -4,894.45 | 0.07 | |
| | | Base | 100.202483 | 60,121.49 | 92.045070 | 55,227.04 | -4,894.45 | 0.07 | |
| 84859BAB7 | SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8 | | | | | 8.000000 | 20 Sep 2025 | | |
| | 140,000.000 | Local | 97.523079 | 136,532.31 | 75.951120 | 106,331.57 | -30,200.74 | 0.14 | |
| | | Base | 97.523079 | 136,532.31 | 75.951120 | 106,331.57 | -30,200.74 | 0.14 | |
| 857477CH4 | STATE STREET CORP JR SUBORDINA 12/99 VAR | | | | | 6.700000 | 31 Dec 2099 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 101.448200 | 20,289.64 | 289.64 | 0.03 | |
| | | Base | 100.000000 | 20,000.00 | 101.448200 | 20,289.64 | 289.64 | 0.03 | |
| 86657MBK1 | SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172 | | | | | 4.172000 | 01 Oct 2047 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 88.835320 | 53,301.19 | -6,698.81 | 0.07 | |
| Original Face: | 60,000.000 | Base | 100.000000 | 60,000.00 | 88.835320 | 53,301.19 | -6,698.81 | 0.07 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 86765BAQ2 | ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35 | | | | | 5.350000 | 15 May 2045 | | |
| | 40,000.000 | Local | | 99.175025 | 39,670.01 | 92.286894 | 36,914.76 | -2,755.25 | 0.05 |
| | | Base | | 99.175025 | 39,670.01 | 92.286894 | 36,914.76 | -2,755.25 | 0.05 |
| 86964WAB8 | SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7 | | | | | 7.000000 | 16 Mar 2047 | | |
| | 250,000.000 | Local | | 125.417116 | 313,542.79 | 104.883500 | 262,208.75 | -51,334.04 | 0.35 |
| | | Base | | 125.417116 | 313,542.79 | 104.883500 | 262,208.75 | -51,334.04 | 0.34 |
| 87264AAX3 | T MOBILE USA INC COMPANY GUAR 04/40 4.375 | | | | | 4.375000 | 15 Apr 2040 | | |
| | 30,000.000 | Local | | 100.983367 | 30,295.01 | 88.961108 | 26,688.33 | -3,606.68 | 0.04 |
| | | Base | | 100.983367 | 30,295.01 | 88.961108 | 26,688.33 | -3,606.68 | 0.03 |
| 87264ABL8 | T MOBILE USA INC COMPANY GUAR 02/41 3 | | | | | 3.000000 | 15 Feb 2041 | | |
| | 230,000.000 | Local | | 88.653517 | 203,903.09 | 73.749215 | 169,623.19 | -34,279.90 | 0.22 |
| | | Base | | 88.653517 | 203,903.09 | 73.749215 | 169,623.19 | -34,279.90 | 0.22 |
| 87264ABN4 | T MOBILE USA INC COMPANY GUAR 02/51 3.3 | | | | | 3.300000 | 15 Feb 2051 | | |
| | 250,000.000 | Local | | 96.764856 | 241,912.14 | 69.983005 | 174,957.51 | -66,954.63 | 0.23 |
| | | Base | | 96.764856 | 241,912.14 | 69.983005 | 174,957.51 | -66,954.63 | 0.23 |
| 87264ACT0 | T MOBILE USA INC COMPANY GUAR 10/52 3.4 | | | | | 3.400000 | 15 Oct 2052 | | |
| | 130,000.000 | Local | | 99.447585 | 129,281.86 | 70.850538 | 92,105.70 | -37,176.16 | 0.12 |
| | | Base | | 99.447585 | 129,281.86 | 70.850538 | 92,105.70 | -37,176.16 | 0.12 |
| 87289AE1 | TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25 | | | | | 3.250000 | 25 Oct 2051 | | |
| | 210,000.000 | Local | | 98.724452 | 207,321.35 | 76.759169 | 161,194.25 | -46,127.10 | 0.21 |
| | | Base | | 98.724452 | 207,321.35 | 76.759169 | 161,194.25 | -46,127.10 | 0.21 |
| 876030AF4 | TAPESTRY INC SR UNSECURED 11/33 7.85 | | | | | 7.850000 | 27 Nov 2033 | | |
| | 60,000.000 | Local | | 100.534517 | 60,320.71 | 108.606267 | 65,163.76 | 4,843.05 | 0.09 |
| | | Base | | 100.534517 | 60,320.71 | 108.606267 | 65,163.76 | 4,843.05 | 0.08 |
| 87612BBS0 | TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875 | | | | | 4.875000 | 01 Feb 2031 | | |
| | 20,000.000 | Local | | 100.887750 | 20,177.55 | 95.661450 | 19,132.29 | -1,045.26 | 0.03 |
| | | Base | | 100.887750 | 20,177.55 | 95.661450 | 19,132.29 | -1,045.26 | 0.02 |
| 87612BBU5 | TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4 | | | | | 4.000000 | 15 Jan 2032 | | |
| | 130,000.000 | Local | | 99.474523 | 129,316.88 | 89.980420 | 116,974.55 | -12,342.33 | 0.15 |
| | | Base | | 99.474523 | 129,316.88 | 89.980420 | 116,974.55 | -12,342.33 | 0.15 |

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WESTERN ASSET MANAGEMENT COMPANY
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As of: March 28, 2024

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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 |
| 87612GAB7 | TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95 | | | | | 4.950000 | 15 Apr 2052 | | |
| | 150,000.000 | Local | | 99.442127 | 149,163.19 | 87.662207 | 131,493.31 | -17,669.88 | 0.17 |
| | | Base | | 99.442127 | 149,163.19 | 87.662207 | 131,493.31 | -17,669.88 | 0.17 |
| 87612GAD3 | TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5 | | | | | 6.500000 | 15 Feb 2053 | | |
| | 170,000.000 | Local | | 101.342324 | 172,281.95 | 107.316583 | 182,438.19 | 10,156.24 | 0.24 |
| | | Base | | 101.342324 | 172,281.95 | 107.316583 | 182,438.19 | 10,156.24 | 0.24 |
| 87612KAC6 | TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25 | | | | | 6.250000 | 01 Jul 2052 | | |
| | 140,000.000 | Local | | 99.613036 | 139,458.25 | 103.688493 | 145,163.89 | 5,705.64 | 0.19 |
| | | Base | | 99.613036 | 139,458.25 | 103.688493 | 145,163.89 | 5,705.64 | 0.19 |
| 878091BD8 | TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9 | | | | | 4.900000 | 15 Sep 2044 | | |
| | 30,000.000 | Local | | 106.603133 | 31,980.94 | 91.659143 | 27,497.74 | -4,483.20 | 0.04 |
| | | Base | | 106.603133 | 31,980.94 | 91.659143 | 27,497.74 | -4,483.20 | 0.04 |
| 878091BF3 | TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27 | | | | | 4.270000 | 15 May 2047 | | |
| | 60,000.000 | Local | | 102.562833 | 61,537.70 | 83.013362 | 49,808.02 | -11,729.68 | 0.07 |
| | | Base | | 102.562833 | 61,537.70 | 83.013362 | 49,808.02 | -11,729.68 | 0.06 |
| 878091BG1 | TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3 | | | | | 3.300000 | 15 May 2050 | | |
| | 120,000.000 | Local | | 90.183658 | 108,220.39 | 70.265277 | 84,318.33 | -23,902.06 | 0.11 |
| | | Base | | 90.183658 | 108,220.39 | 70.265277 | 84,318.33 | -23,902.06 | 0.11 |
| 878742AW5 | TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25 | | | | | 6.250000 | 15 Jul 2041 | | |
| | 193,000.000 | Local | | 120.877062 | 233,292.73 | 102.254820 | 197,351.80 | -35,940.93 | 0.26 |
| | | Base | | 120.877062 | 233,292.73 | 102.254820 | 197,351.80 | -35,940.93 | 0.26 |
| 87938WAC7 | TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045 | | | | | 7.045000 | 20 Jun 2036 | | |
| | 40,000.000 | Local | | 118.200500 | 47,280.20 | 112.038117 | 44,815.25 | -2,464.95 | 0.06 |
| | | Base | | 118.200500 | 47,280.20 | 112.038117 | 44,815.25 | -2,464.95 | 0.06 |
| 87938WAU7 | TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213 | | | | | 5.213000 | 08 Mar 2047 | | |
| | 150,000.000 | Local | | 104.087787 | 156,131.68 | 92.137407 | 138,206.11 | -17,925.57 | 0.18 |
| | | Base | | 104.087787 | 156,131.68 | 92.137407 | 138,206.11 | -17,925.57 | 0.18 |
| 88167AAF8 | TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1 | | | | | 4.100000 | 01 Oct 2046 | | |
| | 170,000.000 | Local | | 75.967024 | 129,143.94 | 68.970150 | 117,249.26 | -11,894.68 | 0.15 |
| | | Base | | 75.967024 | 129,143.94 | 68.970150 | 117,249.26 | -11,894.68 | 0.15 |

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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|----------------|---|-------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 88240TAD3 | TEXAS ELECTRIC MKT STABL SR SECURED 144A 02/52 5.167 | | | | 5.167000 | 01 Feb 2052 | | |
| | | 120,000.000 | Local 99.990675 | 119,988.81 | 99.251863 | 119,102.24 | -886.57 | 0.16 |
| Original Face: | | 120,000.000 | Base 99.990675 | 119,988.81 | 99.251863 | 119,102.24 | -886.57 | 0.15 |
| 882508CJ1 | TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15 | | | | 5.150000 | 08 Feb 2054 | | |
| | | 100,000.000 | Local 99.201650 | 99,201.65 | 100.287850 | 100,287.85 | 1,086.20 | 0.13 |
| | | | Base 99.201650 | 99,201.65 | 100.287850 | 100,287.85 | 1,086.20 | 0.13 |
| 88258MAB1 | TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169 | | | | 5.169000 | 01 Apr 2041 | | |
| | | 40,000.000 | Local 100.000000 | 40,000.00 | 101.518860 | 40,607.54 | 607.54 | 0.05 |
| | | | Base 100.000000 | 40,000.00 | 101.518860 | 40,607.54 | 607.54 | 0.05 |
| 882667AZ1 | TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922 | | | | 3.922000 | 31 Dec 2049 | | |
| | | 30,000.000 | Local 100.000000 | 30,000.00 | 82.949300 | 24,884.79 | -5,115.21 | 0.03 |
| Original Face: | | 30,000.000 | Base 100.000000 | 30,000.00 | 82.949300 | 24,884.79 | -5,115.21 | 0.03 |
| 882926AA6 | TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05 | | | | 5.050000 | 18 May 2063 | | |
| | | 80,000.000 | Local 101.808825 | 81,447.06 | 97.566122 | 78,052.90 | -3,394.16 | 0.10 |
| | | | Base 101.808825 | 81,447.06 | 97.566122 | 78,052.90 | -3,394.16 | 0.10 |
| 88731EAJ9 | TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375 | | | | 8.375000 | 15 Jul 2033 | | |
| | | 180,000.000 | Local 123.814506 | 222,866.11 | 111.712645 | 201,082.76 | -21,783.35 | 0.26 |
| | | | Base 123.814506 | 222,866.11 | 111.712645 | 201,082.76 | -21,783.35 | 0.26 |
| 88732JAJ7 | TIME WARNER CABLE LLC SR SECURED 05/37 6.55 | | | | 6.550000 | 01 May 2037 | | |
| | | 20,000.000 | Local 104.690850 | 20,938.17 | 94.662841 | 18,932.57 | -2,005.60 | 0.02 |
| | | | Base 104.690850 | 20,938.17 | 94.662841 | 18,932.57 | -2,005.60 | 0.02 |
| 88732JAN8 | TIME WARNER CABLE LLC SR SECURED 07/38 7.3 | | | | 7.300000 | 01 Jul 2038 | | |
| | | 320,000.000 | Local 118.116597 | 377,973.11 | 101.243299 | 323,978.56 | -53,994.55 | 0.43 |
| | | | Base 118.116597 | 377,973.11 | 101.243299 | 323,978.56 | -53,994.55 | 0.42 |
| 88732JAU2 | TIME WARNER CABLE LLC SR SECURED 06/39 6.75 | | | | 6.750000 | 15 Jun 2039 | | |
| | | 180,000.000 | Local 104.779578 | 188,603.24 | 95.429425 | 171,772.97 | -16,830.27 | 0.23 |
| | | | Base 104.779578 | 188,603.24 | 95.429425 | 171,772.97 | -16,830.27 | 0.22 |
| 88732JBD9 | TIME WARNER CABLE LLC SR SECURED 09/42 4.5 | | | | 4.500000 | 15 Sep 2042 | | |
| | | 30,000.000 | Local 94.558900 | 28,367.67 | 73.867166 | 22,160.15 | -6,207.52 | 0.03 |
| | | | Base 94.558900 | 28,367.67 | 73.867166 | 22,160.15 | -6,207.52 | 0.03 |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 89117F8Z5 | TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR | | | | | 8.125000 | 31 Oct 2082 | | |
| | 300,000.000 | Local | 100.465903 | 301,397.71 | 104.884800 | 314,654.40 | 13,256.69 | 0.41 | |
| | | Base | 100.465903 | 301,397.71 | 104.884800 | 314,654.40 | 13,256.69 | 0.41 | |
| 89346DAE7 | TRANSALTA CORP SR UNSECURED 03/40 6.5 | | | | | 6.500000 | 15 Mar 2040 | | |
| | 60,000.000 | Local | 103.699467 | 62,219.68 | 99.332410 | 59,599.45 | -2,620.23 | 0.08 | |
| | | Base | 103.699467 | 62,219.68 | 99.332410 | 59,599.45 | -2,620.23 | 0.08 | |
| 893574AB9 | TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4 | | | | | 5.400000 | 15 Aug 2041 | | |
| | 30,000.000 | Local | 99.470433 | 29,841.13 | 99.687587 | 29,906.28 | 65.15 | 0.04 | |
| | | Base | 99.470433 | 29,841.13 | 99.687587 | 29,906.28 | 65.15 | 0.04 | |
| 893574AF0 | TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45 | | | | | 4.450000 | 01 Aug 2042 | | |
| | 10,000.000 | Local | 102.648500 | 10,264.85 | 88.608893 | 8,860.89 | -1,403.96 | 0.01 | |
| | | Base | 102.648500 | 10,264.85 | 88.608893 | 8,860.89 | -1,403.96 | 0.01 | |
| 893574AR4 | TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95 | | | | | 3.950000 | 15 May 2050 | | |
| | 100,000.000 | Local | 106.540290 | 106,540.29 | 78.756332 | 78,756.33 | -27,783.96 | 0.10 | |
| | | Base | 106.540290 | 106,540.29 | 78.756332 | 78,756.33 | -27,783.96 | 0.10 | |
| 89788MAP7 | TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR | | | | | 5.867000 | 08 Jun 2034 | | |
| | 70,000.000 | Local | 100.069371 | 70,048.56 | 101.247760 | 70,873.43 | 824.87 | 0.09 | |
| | | Base | 100.069371 | 70,048.56 | 101.247760 | 70,873.43 | 824.87 | 0.09 | |
| 89788MAS1 | TRUIST FINANCIAL CORP SR UNSECURED 01/35 VAR | | | | | 5.711000 | 24 Jan 2035 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 100.502433 | 60,301.46 | 301.46 | 0.08 | |
| | | Base | 100.000000 | 60,000.00 | 100.502433 | 60,301.46 | 301.46 | 0.08 | |
| 902613AJ7 | UBS GROUP AG JR SUBORDINA 144A 12/99 VAR | | | | | 4.875000 | 31 Dec 2099 | | |
| | 270,000.000 | Local | 100.000000 | 270,000.00 | 91.831960 | 247,946.29 | -22,053.71 | 0.33 | |
| | | Base | 100.000000 | 270,000.00 | 91.831960 | 247,946.29 | -22,053.71 | 0.32 | |
| 902613BE7 | UBS GROUP AG JR SUBORDINA 144A 12/99 VAR | | | | | 9.250000 | 31 Dec 2099 | | |
| | 210,000.000 | Local | 100.000000 | 210,000.00 | 112.854800 | 236,995.08 | 26,995.08 | 0.31 | |
| | | Base | 100.000000 | 210,000.00 | 112.854800 | 236,995.08 | 26,995.08 | 0.31 | |
| 90346WAA1 | US AIRWAYS 2013 1A PTT PASS THRU CE 05/27 3.95 | | | | | 3.950000 | 15 May 2027 | | |
| | 94,797.870 | Local | 95.797838 | 90,814.31 | 97.606280 | 92,528.67 | 1,714.36 | 0.12 | |
| | Original Face: 250,000.000 | Base | 95.797838 | 90,814.31 | 97.606280 | 92,528.67 | 1,714.36 | 0.12 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 907818FG8 | UNION PACIFIC CORP SR UNSECURED 03/60 3.839 | | | | | 3.839000 | 20 Mar 2060 | | |
| | 60,000.000 | Local | 106.324733 | 63,794.84 | 76.785616 | 46,071.37 | -17,723.47 | 0.06 | |
| | | Base | 106.324733 | 63,794.84 | 76.785616 | 46,071.37 | -17,723.47 | 0.06 | |
| 907818FK9 | UNION PACIFIC CORP SR UNSECURED 02/50 3.25 | | | | | 3.250000 | 05 Feb 2050 | | |
| | 90,000.000 | Local | 99.964244 | 89,967.82 | 73.028247 | 65,725.42 | -24,242.40 | 0.09 | |
| | | Base | 99.964244 | 89,967.82 | 73.028247 | 65,725.42 | -24,242.40 | 0.09 | |
| 907818FL7 | UNION PACIFIC CORP SR UNSECURED 02/70 3.75 | | | | | 3.750000 | 05 Feb 2070 | | |
| | 60,000.000 | Local | 100.912717 | 60,547.63 | 73.591065 | 44,154.64 | -16,392.99 | 0.06 | |
| | | Base | 100.912717 | 60,547.63 | 73.591065 | 44,154.64 | -16,392.99 | 0.06 | |
| 907818FN3 | UNION PACIFIC CORP SR UNSECURED 09/62 2.973 | | | | | 2.973000 | 16 Sep 2062 | | |
| | 30,000.000 | Local | 99.865800 | 29,959.74 | 62.528367 | 18,758.51 | -11,201.23 | 0.02 | |
| | | Base | 99.865800 | 29,959.74 | 62.528367 | 18,758.51 | -11,201.23 | 0.02 | |
| 907818FS2 | UNION PACIFIC CORP SR UNSECURED 04/71 3.799 | | | | | 3.799000 | 06 Apr 2071 | | |
| | 60,000.000 | Local | 102.664817 | 61,598.89 | 74.341744 | 44,605.05 | -16,993.84 | 0.06 | |
| | | Base | 102.664817 | 61,598.89 | 74.341744 | 44,605.05 | -16,993.84 | 0.06 | |
| 90932LAH0 | UNITED AIRLINES INC SR SECURED 144A 04/29 4.625 | | | | | 4.625000 | 15 Apr 2029 | | |
| | 40,000.000 | Local | 100.545025 | 40,218.01 | 93.083474 | 37,233.39 | -2,984.62 | 0.05 | |
| | | Base | 100.545025 | 40,218.01 | 93.083474 | 37,233.39 | -2,984.62 | 0.05 | |
| 90932LAJ6 | UNITED AIR 2023 1 A PTT PASS THRU CE 07/37 5.8 | | | | | 5.800000 | 15 Jul 2037 | | |
| | 240,000.000 | Local | 100.000000 | 240,000.00 | 101.762030 | 244,228.87 | 4,228.87 | 0.32 | |
| | Original Face: | 129,230.770 | Base | 100.000000 | 240,000.00 | 101.762030 | 244,228.87 | 4,228.87 | 0.32 |
| 90932VAA3 | UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875 | | | | | 4.875000 | 15 Jul 2027 | | |
| | 27,800.000 | Local | 100.000000 | 27,800.00 | 98.395760 | 27,354.02 | -445.98 | 0.04 | |
| | Original Face: | 50,000.000 | Base | 100.000000 | 27,800.00 | 98.395760 | 27,354.02 | -445.98 | 0.04 |
| 91086QAV0 | UNITED MEXICAN STATES SR UNSECURED 01/40 6.05 | | | | | 6.050000 | 11 Jan 2040 | | |
| | 22,000.000 | Local | 113.819591 | 25,040.31 | 98.699000 | 21,713.78 | -3,326.53 | 0.03 | |
| | | Base | 113.819591 | 25,040.31 | 98.699000 | 21,713.78 | -3,326.53 | 0.03 | |
| 91086QBB3 | UNITED MEXICAN STATES SR UNSECURED 03/44 4.75 | | | | | 4.750000 | 08 Mar 2044 | | |
| | 276,000.000 | Local | 103.469315 | 285,575.31 | 83.453019 | 230,330.33 | -55,244.98 | 0.30 | |
| | | Base | 103.469315 | 285,575.31 | 83.453019 | 230,330.33 | -55,244.98 | 0.30 | |

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Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91087BAB6 | UNITED MEXICAN STATES SR UNSECURED 01/47 4.35 | | | | | 4.350000 | 15 Jan 2047 | | |
| | 230,000.000 | Local | | 101.178217 | 232,709.90 | 77.894108 | 179,156.45 | -53,553.45 | 0.24 |
| | | Base | | 101.178217 | 232,709.90 | 77.894108 | 179,156.45 | -53,553.45 | 0.23 |
| 91087BAR1 | UNITED MEXICAN STATES SR UNSECURED 02/34 3.5 | | | | | 3.500000 | 12 Feb 2034 | | |
| | 200,000.000 | Local | | 99.539385 | 199,078.77 | 83.221294 | 166,442.59 | -32,636.18 | 0.22 |
| | | Base | | 99.539385 | 199,078.77 | 83.221294 | 166,442.59 | -32,636.18 | 0.22 |
| 91087BBA7 | UNITED MEXICAN STATES SR UNSECURED 05/54 6.4 | | | | | 6.400000 | 07 May 2054 | | |
| | 470,000.000 | Local | | 99.314860 | 466,779.84 | 99.660271 | 468,403.27 | 1,623.43 | 0.62 |
| | | Base | | 99.314860 | 466,779.84 | 99.660271 | 468,403.27 | 1,623.43 | 0.61 |
| 912810TX6 | US TREASURY N/B 02/54 4.25 | | | | | 4.250000 | 15 Feb 2054 | | |
| | 70,000.000 | Local | | 98.643686 | 69,050.58 | 98.531250 | 68,971.88 | -78.70 | 0.09 |
| | | Base | | 98.643686 | 69,050.58 | 98.531250 | 68,971.88 | -78.70 | 0.09 |
| 91282CJZ5 | US TREASURY N/B 02/34 4 | | | | | 4.000000 | 15 Feb 2034 | | |
| | 30,000.000 | Local | | 98.607267 | 29,582.18 | 98.437500 | 29,531.25 | -50.93 | 0.04 |
| | | Base | | 98.607267 | 29,582.18 | 98.437500 | 29,531.25 | -50.93 | 0.04 |
| 913017BT5 | RTX CORP SR UNSECURED 06/42 4.5 | | | | | 4.500000 | 01 Jun 2042 | | |
| | 40,000.000 | Local | | 102.417925 | 40,967.17 | 89.369193 | 35,747.68 | -5,219.49 | 0.05 |
| | | Base | | 102.417925 | 40,967.17 | 89.369193 | 35,747.68 | -5,219.49 | 0.05 |
| 913017CA5 | RTX CORP SR UNSECURED 05/45 4.15 | | | | | 4.150000 | 15 May 2045 | | |
| | 50,000.000 | Local | | 125.020460 | 62,510.23 | 83.066916 | 41,533.46 | -20,976.77 | 0.05 |
| | | Base | | 125.020460 | 62,510.23 | 83.066916 | 41,533.46 | -20,976.77 | 0.05 |
| 913017CJ6 | RTX CORP SR UNSECURED 11/46 3.75 | | | | | 3.750000 | 01 Nov 2046 | | |
| | 40,000.000 | Local | | 86.803525 | 34,721.41 | 77.454421 | 30,981.77 | -3,739.64 | 0.04 |
| | | Base | | 86.803525 | 34,721.41 | 77.454421 | 30,981.77 | -3,739.64 | 0.04 |
| 913017CP2 | RTX CORP SR UNSECURED 05/47 4.05 | | | | | 4.050000 | 04 May 2047 | | |
| | 160,000.000 | Local | | 112.820925 | 180,513.48 | 81.556648 | 130,490.64 | -50,022.84 | 0.17 |
| | | Base | | 112.820925 | 180,513.48 | 81.556648 | 130,490.64 | -50,022.84 | 0.17 |
| 913017CW7 | RTX CORP SR UNSECURED 11/38 4.45 | | | | | 4.450000 | 16 Nov 2038 | | |
| | 90,000.000 | Local | | 105.139756 | 94,625.78 | 90.173307 | 81,155.98 | -13,469.80 | 0.11 |
| | | Base | | 105.139756 | 94,625.78 | 90.173307 | 81,155.98 | -13,469.80 | 0.11 |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

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|--------------------------------|---|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 913017CX5 | RTX CORP SR UNSECURED 11/48 4.625 | | | | | 4.625000 | 16 Nov 2048 | | |
| | 20,000.000 | Local | | 107.933450 | 21,586.69 | 89.046459 | 17,809.29 | -3,777.40 | 0.02 |
| | | Base | | 107.933450 | 21,586.69 | 89.046459 | 17,809.29 | -3,777.40 | 0.02 |
| 91324PAX0 | UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5 | | | | | 6.500000 | 15 Jun 2037 | | |
| | 20,000.000 | Local | | 94.707400 | 18,941.48 | 112.840702 | 22,568.14 | 3,626.66 | 0.03 |
| | | Base | | 94.707400 | 18,941.48 | 112.840702 | 22,568.14 | 3,626.66 | 0.03 |
| 91324PBK7 | UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875 | | | | | 6.875000 | 15 Feb 2038 | | |
| | 10,000.000 | Local | | 104.250900 | 10,425.09 | 117.467794 | 11,746.78 | 1,321.69 | 0.02 |
| | | Base | | 104.250900 | 10,425.09 | 117.467794 | 11,746.78 | 1,321.69 | 0.02 |
| 91324PBU5 | UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625 | | | | | 4.625000 | 15 Nov 2041 | | |
| | 10,000.000 | Local | | 99.018300 | 9,901.83 | 93.061094 | 9,306.11 | -595.72 | 0.01 |
| | | Base | | 99.018300 | 9,901.83 | 93.061094 | 9,306.11 | -595.72 | 0.01 |
| 91324PCQ3 | UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625 | | | | | 4.625000 | 15 Jul 2035 | | |
| | 30,000.000 | Local | | 108.574367 | 32,572.31 | 97.403032 | 29,220.91 | -3,351.40 | 0.04 |
| | | Base | | 108.574367 | 32,572.31 | 97.403032 | 29,220.91 | -3,351.40 | 0.04 |
| 91324PDL3 | UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25 | | | | | 4.250000 | 15 Jun 2048 | | |
| | 120,000.000 | Local | | 105.393725 | 126,472.47 | 86.434340 | 103,721.21 | -22,751.26 | 0.14 |
| | | Base | | 105.393725 | 126,472.47 | 86.434340 | 103,721.21 | -22,751.26 | 0.13 |
| 91324PDT6 | UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5 | | | | | 3.500000 | 15 Aug 2039 | | |
| | 210,000.000 | Local | | 87.754567 | 184,284.59 | 82.487838 | 173,224.46 | -11,060.13 | 0.23 |
| | | Base | | 87.754567 | 184,284.59 | 82.487838 | 173,224.46 | -11,060.13 | 0.23 |
| 91324PDV1 | UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875 | | | | | 3.875000 | 15 Aug 2059 | | |
| | 130,000.000 | Local | | 101.232685 | 131,602.49 | 77.776358 | 101,109.27 | -30,493.22 | 0.13 |
| | | Base | | 101.232685 | 131,602.49 | 77.776358 | 101,109.27 | -30,493.22 | 0.13 |
| 91324PDZ2 | UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9 | | | | | 2.900000 | 15 May 2050 | | |
| | 60,000.000 | Local | | 101.782817 | 61,069.69 | 67.566324 | 40,539.79 | -20,529.90 | 0.05 |
| | | Base | | 101.782817 | 61,069.69 | 67.566324 | 40,539.79 | -20,529.90 | 0.05 |
| 91324PEK4 | UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75 | | | | | 4.750000 | 15 May 2052 | | |
| | 30,000.000 | Local | | 99.126433 | 29,737.93 | 92.857517 | 27,857.26 | -1,880.67 | 0.04 |
| | | Base | | 99.126433 | 29,737.93 | 92.857517 | 27,857.26 | -1,880.67 | 0.04 |

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WESTERN ASSET MANAGEMENT COMPANY
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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 91324PES7 | UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875 | | | | | 5.875000 | 15 Feb 2053 | | |
| | 270,000.000 | Local | 103.101111 | 278,373.00 | 108.375172 | 292,612.96 | 14,239.96 | 0.39 | |
| | | Base | 103.101111 | 278,373.00 | 108.375172 | 292,612.96 | 14,239.96 | 0.38 | |
| 91324PET5 | UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05 | | | | | 6.050000 | 15 Feb 2063 | | |
| | 130,000.000 | Local | 98.830223 | 128,479.29 | 110.157005 | 143,204.11 | 14,724.82 | 0.19 | |
| | | Base | 98.830223 | 128,479.29 | 110.157005 | 143,204.11 | 14,724.82 | 0.19 | |
| 91324PFC1 | UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375 | | | | | 5.375000 | 15 Apr 2054 | | |
| | 190,000.000 | Local | 99.714116 | 189,456.82 | 101.812915 | 193,444.54 | 3,987.72 | 0.25 | |
| | | Base | 99.714116 | 189,456.82 | 101.812915 | 193,444.54 | 3,987.72 | 0.25 | |
| 913366KB5 | UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006 | | | | | 3.006000 | 15 May 2050 | | |
| | 70,000.000 | Local | 100.000000 | 70,000.00 | 69.046700 | 48,332.69 | -21,667.31 | 0.06 | |
| | | Base | 100.000000 | 70,000.00 | 69.046700 | 48,332.69 | -21,667.31 | 0.06 | |
| 913366KC3 | UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256 | | | | | 3.256000 | 15 May 2060 | | |
| | 160,000.000 | Local | 100.000000 | 160,000.00 | 68.846210 | 110,153.94 | -49,846.06 | 0.14 | |
| | | Base | 100.000000 | 160,000.00 | 68.846210 | 110,153.94 | -49,846.06 | 0.14 | |
| 91412GHA6 | UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858 | | | | | 4.858000 | 15 May 2112 | | |
| | 200,000.000 | Local | 113.298720 | 226,597.44 | 92.975380 | 185,950.76 | -40,646.68 | 0.24 | |
| | | Base | 113.298720 | 226,597.44 | 92.975380 | 185,950.76 | -40,646.68 | 0.24 | |
| 914453AA3 | UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063 | | | | | 4.063000 | 01 Apr 2052 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 84.364416 | 16,872.88 | -3,127.12 | 0.02 | |
| | Original Face: 20,000.000 | Base | 100.000000 | 20,000.00 | 84.364416 | 16,872.88 | -3,127.12 | 0.02 | |
| 914455UJ7 | UNIV OF MICHIGAN MI UNVHGR 12/99 FIXED 4.454 | | | | | 4.454000 | 31 Dec 2099 | | |
| | 90,000.000 | Local | 100.000000 | 90,000.00 | 86.095320 | 77,485.79 | -12,514.21 | 0.10 | |
| | | Base | 100.000000 | 90,000.00 | 86.095320 | 77,485.79 | -12,514.21 | 0.10 | |
| 92343VBE3 | VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75 | | | | | 4.750000 | 01 Nov 2041 | | |
| | 190,000.000 | Local | 99.277447 | 188,627.15 | 94.844105 | 180,203.80 | -8,423.35 | 0.24 | |
| | | Base | 99.277447 | 188,627.15 | 94.844105 | 180,203.80 | -8,423.35 | 0.23 | |
| 92343VBT0 | VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55 | | | | | 6.550000 | 15 Sep 2043 | | |
| | 20,000.000 | Local | 131.002300 | 26,200.46 | 113.423406 | 22,684.68 | -3,515.78 | 0.03 | |
| | | Base | 131.002300 | 26,200.46 | 113.423406 | 22,684.68 | -3,515.78 | 0.03 | |

Holdings

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As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 92343VDC5 | VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125 | | | | | 4.125000 | 15 Aug 2046 | | |
| | 100,000.000 | Local | 89.272320 | 89,272.32 | 84.017153 | 84,017.15 | -5,255.17 | 0.11 | |
| | | Base | 89.272320 | 89,272.32 | 84.017153 | 84,017.15 | -5,255.17 | 0.11 | |
| 92343VDU5 | VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25 | | | | | 5.250000 | 16 Mar 2037 | | |
| | 120,000.000 | Local | 108.806883 | 130,568.26 | 101.237523 | 121,485.03 | -9,083.23 | 0.16 | |
| | | Base | 108.806883 | 130,568.26 | 101.237523 | 121,485.03 | -9,083.23 | 0.16 | |
| 92343VFD1 | VERIZON COMMUNICATIONS SR UNSECURED 03/50 4 | | | | | 4.000000 | 22 Mar 2050 | | |
| | 80,000.000 | Local | 103.978200 | 83,182.56 | 80.936423 | 64,749.14 | -18,433.42 | 0.09 | |
| | | Base | 103.978200 | 83,182.56 | 80.936423 | 64,749.14 | -18,433.42 | 0.08 | |
| 92343VFU3 | VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875 | | | | | 2.875000 | 20 Nov 2050 | | |
| | 120,000.000 | Local | 95.951892 | 115,142.27 | 65.458745 | 78,550.49 | -36,591.78 | 0.10 | |
| | | Base | 95.951892 | 115,142.27 | 65.458745 | 78,550.49 | -36,591.78 | 0.10 | |
| 92343VFW9 | VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987 | | | | | 2.987000 | 30 Oct 2056 | | |
| | 10,000.000 | Local | 88.663500 | 8,866.35 | 64.062936 | 6,406.29 | -2,460.06 | 0.01 | |
| | | Base | 88.663500 | 8,866.35 | 64.062936 | 6,406.29 | -2,460.06 | 0.01 | |
| 92343VGB4 | VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55 | | | | | 3.550000 | 22 Mar 2051 | | |
| | 64,000.000 | Local | 101.796250 | 65,149.60 | 74.383992 | 47,605.75 | -17,543.85 | 0.06 | |
| | | Base | 101.796250 | 65,149.60 | 74.383992 | 47,605.75 | -17,543.85 | 0.06 | |
| 92343VGC2 | VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7 | | | | | 3.700000 | 22 Mar 2061 | | |
| | 140,000.000 | Local | 99.953757 | 139,935.26 | 73.286539 | 102,601.15 | -37,334.11 | 0.14 | |
| | | Base | 99.953757 | 139,935.26 | 73.286539 | 102,601.15 | -37,334.11 | 0.13 | |
| 92343VGK4 | VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4 | | | | | 3.400000 | 22 Mar 2041 | | |
| | 200,000.000 | Local | 101.385005 | 202,770.01 | 78.301138 | 156,602.28 | -46,167.73 | 0.21 | |
| | | Base | 101.385005 | 202,770.01 | 78.301138 | 156,602.28 | -46,167.73 | 0.20 | |
| 92343VGL2 | VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85 | | | | | 2.850000 | 03 Sep 2041 | | |
| | 30,000.000 | Local | 99.890033 | 29,967.01 | 72.158238 | 21,647.47 | -8,319.54 | 0.03 | |
| | | Base | 99.890033 | 29,967.01 | 72.158238 | 21,647.47 | -8,319.54 | 0.03 | |
| 92343VGW8 | VERIZON COMMUNICATIONS SR UNSECURED 02/54 5.5 | | | | | 5.500000 | 23 Feb 2054 | | |
| | 30,000.000 | Local | 98.728767 | 29,618.63 | 101.315232 | 30,394.57 | 775.94 | 0.04 | |
| | | Base | 98.728767 | 29,618.63 | 101.315232 | 30,394.57 | 775.94 | 0.04 | |

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 925650AG8 | VICI PROPERTIES LP SR UNSECURED 04/54 6.125 | | | | | 6.125000 | 01 Apr 2054 | | |
| | 70,000.000 | Local | 98.192800 | 68,734.96 | 98.868116 | 69,207.68 | 472.72 | 0.09 | |
| | | Base | 98.192800 | 68,734.96 | 98.868116 | 69,207.68 | 472.72 | 0.09 | |
| 92890HAD4 | WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75 | | | | | 4.750000 | 17 Sep 2044 | | |
| | 340,000.000 | Local | 104.721791 | 356,054.09 | 73.874465 | 251,173.18 | -104,880.91 | 0.33 | |
| | | Base | 104.721791 | 356,054.09 | 73.874465 | 251,173.18 | -104,880.91 | 0.33 | |
| 931142EV1 | WALMART INC SR UNSECURED 09/51 2.65 | | | | | 2.650000 | 22 Sep 2051 | | |
| | 90,000.000 | Local | 96.070167 | 86,463.15 | 66.061753 | 59,455.58 | -27,007.57 | 0.08 | |
| | | Base | 96.070167 | 86,463.15 | 66.061753 | 59,455.58 | -27,007.57 | 0.08 | |
| 940663AC1 | WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524 | | | | | 3.524000 | 15 Apr 2054 | | |
| | 60,000.000 | Local | 100.000000 | 60,000.00 | 77.916767 | 46,750.06 | -13,249.94 | 0.06 | |
| | Original Face: 60,000.000 | Base | 100.000000 | 60,000.00 | 77.916767 | 46,750.06 | -13,249.94 | 0.06 | |
| 940663AD9 | WASHINGTON UNIVERSITY SR UNSECURED 04/22 4.349 | | | | | 4.349000 | 15 Apr 2122 | | |
| | 70,000.000 | Local | 100.000000 | 70,000.00 | 83.806791 | 58,664.75 | -11,335.25 | 0.08 | |
| | | Base | 100.000000 | 70,000.00 | 83.806791 | 58,664.75 | -11,335.25 | 0.08 | |
| 94973VAN7 | ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375 | | | | | 6.375000 | 15 Jun 2037 | | |
| | 40,000.000 | Local | 95.144300 | 38,057.72 | 108.937555 | 43,575.02 | 5,517.30 | 0.06 | |
| | | Base | 95.144300 | 38,057.72 | 108.937555 | 43,575.02 | 5,517.30 | 0.06 | |
| 94973VAY3 | ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625 | | | | | 4.625000 | 15 May 2042 | | |
| | 20,000.000 | Local | 106.688850 | 21,337.77 | 90.946128 | 18,189.23 | -3,148.54 | 0.02 | |
| | | Base | 106.688850 | 21,337.77 | 90.946128 | 18,189.23 | -3,148.54 | 0.02 | |
| 949746RF0 | WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606 | | | | | 5.606000 | 15 Jan 2044 | | |
| | 98,000.000 | Local | 105.536408 | 103,425.68 | 98.573696 | 96,602.22 | -6,823.46 | 0.13 | |
| | | Base | 105.536408 | 103,425.68 | 98.573696 | 96,602.22 | -6,823.46 | 0.13 | |
| 949746RG8 | WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR | | | | | 5.900000 | 29 Dec 2049 | | |
| | 160,000.000 | Local | 98.978094 | 158,364.95 | 99.577670 | 159,324.27 | 959.32 | 0.21 | |
| | | Base | 98.978094 | 158,364.95 | 99.577670 | 159,324.27 | 959.32 | 0.21 | |
| 94974BFPO | WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375 | | | | | 5.375000 | 02 Nov 2043 | | |
| | 40,000.000 | Local | 113.268450 | 45,307.38 | 96.654181 | 38,661.67 | -6,645.71 | 0.05 | |
| | | Base | 113.268450 | 45,307.38 | 96.654181 | 38,661.67 | -6,645.71 | 0.05 | |

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

Books Open

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 94974BGE4 | WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65 | | | | | 4.650000 | 04 Nov 2044 | | |
| | 60,000.000 | Local | | 97.796017 | 58,677.61 | 87.507639 | 52,504.58 | -6,173.03 | 0.07 |
| | | Base | | 97.796017 | 58,677.61 | 87.507639 | 52,504.58 | -6,173.03 | 0.07 |
| 94974BGT1 | WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4 | | | | | 4.400000 | 14 Jun 2046 | | |
| | 60,000.000 | Local | | 103.908900 | 62,345.34 | 83.389571 | 50,033.74 | -12,311.60 | 0.07 |
| | | Base | | 103.908900 | 62,345.34 | 83.389571 | 50,033.74 | -12,311.60 | 0.07 |
| 94974BGU8 | WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75 | | | | | 4.750000 | 07 Dec 2046 | | |
| | 10,000.000 | Local | | 112.237800 | 11,223.78 | 87.908719 | 8,790.87 | -2,432.91 | 0.01 |
| | | Base | | 112.237800 | 11,223.78 | 87.908719 | 8,790.87 | -2,432.91 | 0.01 |
| 95000U2M4 | WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR | | | | | 5.013000 | 04 Apr 2051 | | |
| | 320,000.000 | Local | | 116.422153 | 372,550.89 | 94.068354 | 301,018.73 | -71,532.16 | 0.40 |
| | | Base | | 116.422153 | 372,550.89 | 94.068354 | 301,018.73 | -71,532.16 | 0.39 |
| 95000U2Q5 | WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR | | | | | 3.068000 | 30 Apr 2041 | | |
| | 170,000.000 | Local | | 100.397724 | 170,676.13 | 74.882637 | 127,300.48 | -43,375.65 | 0.17 |
| | | Base | | 100.397724 | 170,676.13 | 74.882637 | 127,300.48 | -43,375.65 | 0.17 |
| 95000U2Z5 | WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR | | | | | 4.611000 | 25 Apr 2053 | | |
| | 360,000.000 | Local | | 95.565447 | 344,035.61 | 88.058808 | 317,011.71 | -27,023.90 | 0.42 |
| | | Base | | 95.565447 | 344,035.61 | 88.058808 | 317,011.71 | -27,023.90 | 0.41 |
| 95000U3F8 | WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR | | | | | 5.557000 | 25 Jul 2034 | | |
| | 50,000.000 | Local | | 100.000000 | 50,000.00 | 100.481794 | 50,240.90 | 240.90 | 0.07 |
| | | Base | | 100.000000 | 50,000.00 | 100.481794 | 50,240.90 | 240.90 | 0.07 |
| 95000U3H4 | WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR | | | | | 6.491000 | 23 Oct 2034 | | |
| | 30,000.000 | Local | | 100.000000 | 30,000.00 | 107.320606 | 32,196.18 | 2,196.18 | 0.04 |
| | | Base | | 100.000000 | 30,000.00 | 107.320606 | 32,196.18 | 2,196.18 | 0.04 |
| 958254AD6 | WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45 | | | | | 5.450000 | 01 Apr 2044 | | |
| | 60,000.000 | Local | | 96.310683 | 57,786.41 | 91.913408 | 55,148.04 | -2,638.37 | 0.07 |
| | | Base | | 96.310683 | 57,786.41 | 91.913408 | 55,148.04 | -2,638.37 | 0.07 |
| 958254AJ3 | WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3 | | | | | 5.300000 | 01 Mar 2048 | | |
| | 90,000.000 | Local | | 90.093289 | 81,083.96 | 86.972310 | 78,275.08 | -2,808.88 | 0.10 |
| | | Base | | 90.093289 | 81,083.96 | 86.972310 | 78,275.08 | -2,808.88 | 0.10 |

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 958254AL8 | WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5 | | | | | 5.500000 | 15 Aug 2048 | | |
| | 190,000.000 | Local | 97.917395 | 186,043.05 | 88.472400 | 168,097.56 | -17,945.49 | 0.22 | |
| | | Base | 97.917395 | 186,043.05 | 88.472400 | 168,097.56 | -17,945.49 | 0.22 | |
| 958667AA5 | WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25 | | | | | 5.250000 | 01 Feb 2050 | | |
| | 200,000.000 | Local | 96.710195 | 193,420.39 | 89.384350 | 178,768.70 | -14,651.69 | 0.24 | |
| | | Base | 96.710195 | 193,420.39 | 89.384350 | 178,768.70 | -14,651.69 | 0.23 | |
| 958667AE7 | WESTERN MIDSTREAM OPERAT SR UNSECURED 04/33 6.15 | | | | | 6.150000 | 01 Apr 2033 | | |
| | 150,000.000 | Local | 101.365067 | 152,047.60 | 102.565300 | 153,847.95 | 1,800.35 | 0.20 | |
| | | Base | 101.365067 | 152,047.60 | 102.565300 | 153,847.95 | 1,800.35 | 0.20 | |
| 961214EP4 | WESTPAC BANKING CORP SUBORDINATED 11/35 VAR | | | | | 2.668000 | 15 Nov 2035 | | |
| | 30,000.000 | Local | 100.000000 | 30,000.00 | 82.561911 | 24,768.57 | -5,231.43 | 0.03 | |
| | | Base | 100.000000 | 30,000.00 | 82.561911 | 24,768.57 | -5,231.43 | 0.03 | |
| 961214EX7 | WESTPAC BANKING CORP SUBORDINATED 11/36 VAR | | | | | 3.020000 | 18 Nov 2036 | | |
| | 90,000.000 | Local | 100.000000 | 90,000.00 | 82.222265 | 74,000.04 | -15,999.96 | 0.10 | |
| | | Base | 100.000000 | 90,000.00 | 82.222265 | 74,000.04 | -15,999.96 | 0.10 | |
| 969457BB5 | WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5 | | | | | 7.500000 | 15 Jan 2031 | | |
| | 90,000.000 | Local | 114.819278 | 103,337.35 | 111.332415 | 100,199.17 | -3,138.18 | 0.13 | |
| | | Base | 114.819278 | 103,337.35 | 111.332415 | 100,199.17 | -3,138.18 | 0.13 | |
| 969457BD1 | WILLIAMS COS INC SR UNSECURED 06/31 7.75 | | | | | 7.750000 | 15 Jun 2031 | | |
| | 10,000.000 | Local | 110.792900 | 11,079.29 | 110.763438 | 11,076.34 | -2.95 | 0.01 | |
| | | Base | 110.792900 | 11,079.29 | 110.763438 | 11,076.34 | -2.95 | 0.01 | |
| 969457BM1 | WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75 | | | | | 8.750000 | 15 Mar 2032 | | |
| | 60,000.000 | Local | 121.525400 | 72,915.24 | 120.246338 | 72,147.80 | -767.44 | 0.09 | |
| | | Base | 121.525400 | 72,915.24 | 120.246338 | 72,147.80 | -767.44 | 0.09 | |
| 96950FAK0 | WILLIAMS COMPANIES INC SR UNSECURED 11/43 5.8 | | | | | 5.800000 | 15 Nov 2043 | | |
| | 50,000.000 | Local | 99.411260 | 49,705.63 | 99.118074 | 49,559.04 | -146.59 | 0.07 | |
| | | Base | 99.411260 | 49,705.63 | 99.118074 | 49,559.04 | -146.59 | 0.06 | |
| 96950FAP9 | WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9 | | | | | 4.900000 | 15 Jan 2045 | | |
| | 80,000.000 | Local | 105.409713 | 84,327.77 | 90.072508 | 72,058.01 | -12,269.76 | 0.09 | |
| | | Base | 105.409713 | 84,327.77 | 90.072508 | 72,058.01 | -12,269.76 | 0.09 | |

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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|--------------------------------|---|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 976826BN6 | WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65 | | | | | 3.650000 | 01 Apr 2050 | | |
| | 30,000.000 | Local | 91.470667 | 27,441.20 | 74.105594 | 22,231.68 | -5,209.52 | 0.03 | |
| | | Base | 91.470667 | 27,441.20 | 74.105594 | 22,231.68 | -5,209.52 | 0.03 | |
| 976843BN1 | WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85 | | | | | 2.850000 | 01 Dec 2051 | | |
| | 60,000.000 | Local | 99.828317 | 59,896.99 | 63.998512 | 38,399.11 | -21,497.88 | 0.05 | |
| | | Base | 99.828317 | 59,896.99 | 63.998512 | 38,399.11 | -21,497.88 | 0.05 | |
| 98313RAC0 | WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875 | | | | | 4.875000 | 01 Oct 2024 | | |
| | 350,000.000 | Local | 99.160360 | 347,061.26 | 98.824210 | 345,884.74 | -1,176.52 | 0.46 | |
| | | Base | 99.160360 | 347,061.26 | 98.824210 | 345,884.74 | -1,176.52 | 0.45 | |
| 98417EAC4 | GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9 | | | | | 6.900000 | 15 Nov 2037 | | |
| | 10,000.000 | Local | 112.783900 | 11,278.39 | 109.194275 | 10,919.43 | -358.96 | 0.01 | |
| | | Base | 112.783900 | 11,278.39 | 109.194275 | 10,919.43 | -358.96 | 0.01 | |
| 98417EAN0 | GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6 | | | | | 6.000000 | 15 Nov 2041 | | |
| | 150,000.000 | Local | 107.446607 | 161,169.91 | 100.400560 | 150,600.84 | -10,569.07 | 0.20 | |
| | | Base | 107.446607 | 161,169.91 | 100.400560 | 150,600.84 | -10,569.07 | 0.20 | |
| 98417EAR1 | GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3 | | | | | 5.550000 | 25 Oct 2042 | | |
| | 90,000.000 | Local | 105.001289 | 94,501.16 | 96.507369 | 86,856.63 | -7,644.53 | 0.11 | |
| | | Base | 105.001289 | 94,501.16 | 96.507369 | 86,856.63 | -7,644.53 | 0.11 | |
| 98462YAD2 | YAMANA GOLD INC COMPANY GUAR 12/27 4.625 | | | | | 4.625000 | 15 Dec 2027 | | |
| | 230,000.000 | Local | 100.347709 | 230,799.73 | 95.624519 | 219,936.39 | -10,863.34 | 0.29 | |
| | | Base | 100.347709 | 230,799.73 | 95.624519 | 219,936.39 | -10,863.34 | 0.29 | |
| 98462YAF7 | YAMANA GOLD INC COMPANY GUAR 08/31 2.63 | | | | | 2.630000 | 15 Aug 2031 | | |
| | 20,000.000 | Local | 100.000000 | 20,000.00 | 83.344223 | 16,668.84 | -3,331.16 | 0.02 | |
| | | Base | 100.000000 | 20,000.00 | 83.344223 | 16,668.84 | -3,331.16 | 0.02 | |
| 98877DAC9 | ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75 | | | | | 4.750000 | 29 Apr 2025 | | |
| | 200,000.000 | Local | 97.526050 | 195,052.10 | 98.768650 | 197,537.30 | 2,485.20 | 0.26 | |
| | | Base | 97.526050 | 195,052.10 | 98.768650 | 197,537.30 | 2,485.20 | 0.26 | |
| ACI10XG45 | REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143 | | | | | 7.143000 | 23 Feb 2030 | | |
| | 200,000.000 | Local | 86.728365 | 173,456.73 | 90.698000 | 181,396.00 | 7,939.27 | 0.24 | |
| | | Base | 86.728365 | 173,456.73 | 90.698000 | 181,396.00 | 7,939.27 | 0.24 | |

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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|---------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| ACI208T77 | PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR | | | | 6.375000 | 01 Sep 2037 | | | |
| | | 704,589.650 | Local | 49.736180 | 350,435.98 | 40.745243 | 287,086.77 | -63,349.21 | 0.38 |
| Original Face: | | 717,724.000 | Base | 49.736180 | 350,435.98 | 40.745243 | 287,086.77 | -63,349.21 | 0.37 |
| BA0002663 | TRUIST INSURANCE HOLDINGS LLC TERM LOAN B | | | | 1.000000 | 24 Mar 2031 | | | |
| | | 220,000.000 | Local | 99.801136 | 219,562.50 | 99.833000 | 219,632.60 | 70.10 | 0.29 |
| | | | Base | 99.801136 | 219,562.50 | 99.833000 | 219,632.60 | 70.10 | 0.29 |
| US DOLLAR Total | | 79,386,527.000 | Local | | 79,857,533.88 | | 71,508,146.74 | -8,349,387.14 | 94.11 |
| Original Face: | | 6,131,069.770 | Base | | 79,857,533.88 | | 71,508,146.74 | -8,349,387.14 | 92.96 |
| FIXED INCOME Total | | 89,976,527.000 | Base | | 80,638,518.00 | | 72,330,482.96 | -8,308,035.04 | 94.03 |
| Original Face: | | 6,131,069.770 | | | | | | | |

SWAPS FIXED INCOME

| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
|-----------|---|--------------|-------|------------|-------------|-------------|----------------|------------|------|
| 99S201KO2 | BWS101725 CDS USD R V 03MEVENT 1 CCPCDX | | | | 1.000000 | 20 Dec 2028 | | | |
| | | 730,000.000 | Local | 98.702949 | 720,531.53 | 100.000000 | 730,000.00 | 9,468.47 | 0.96 |
| | | | Base | 98.702949 | 720,531.53 | 100.000000 | 730,000.00 | 9,468.47 | 0.95 |
| 99S201KP9 | BWS101725 CDS USD P F 1.00000 2 CCPCDX | | | | 1.000000 | 20 Dec 2028 | | | |
| | | -730,000.000 | Local | 100.000000 | -730,000.00 | 102.289100 | -746,710.43 | -16,710.43 | 0.98 |
| | | | Base | 100.000000 | -730,000.00 | 102.289100 | -746,710.43 | -16,710.43 | 0.97 |
| 99S205A97 | SWS102947 CDS USD R F 5.00000 2 CCPCDX | | | | 5.000000 | 20 Dec 2028 | | | |
| | | 128,150.000 | Local | 102.964432 | 131,948.92 | 107.380200 | 137,607.73 | 5,658.81 | 0.18 |
| | | | Base | 102.964432 | 131,948.92 | 107.380200 | 137,607.73 | 5,658.81 | 0.18 |
| 99S205AA4 | SWS102947 CDS USD P V 03MEVENT 1 CCPCDX | | | | 1.000000 | 20 Dec 2028 | | | |
| | | -128,150.000 | Local | 100.000000 | -128,150.00 | 100.000000 | -128,150.00 | 0.00 | 0.17 |
| | | | Base | 100.000000 | -128,150.00 | 100.000000 | -128,150.00 | 0.00 | 0.17 |
| 99S205JU1 | BWS102947 CDS USD R V 03MEVENT 1 CCPCDX | | | | 1.000000 | 20 Dec 2028 | | | |
| | | 765,710.000 | Local | 99.353902 | 760,762.76 | 100.000000 | 765,710.00 | 4,947.24 | 1.01 |

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------------|--|--------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | Base | 99.353902 | 760,762.76 | 100.000000 | 765,710.00 | 4,947.24 | 1.00 | |
| 99S205JV9 | BWS102947 CDS USD P F 5.00000 2 CCPCDX | | | | 5.000000 | 20 Dec 2028 | | | |
| | | -765,710.000 | Local | 100.000000 | -765,710.00 | 107.380200 | -822,220.93 | -56,510.93 | 1.08 |
| | | | Base | 100.000000 | -765,710.00 | 107.380200 | -822,220.93 | -56,510.93 | 1.07 |
| US DOLLAR Total | | | | | | | | | |
| | | | Local | | -10,616.79 | | -63,763.63 | -53,146.84 | 4.38 |
| | | | Base | | -10,616.79 | | -63,763.63 | -53,146.84 | 4.33 |
| SWAPS FIXED INCOME Total | | | | | | | | | |
| | | 0.000 | Base | | -10,616.79 | | -63,763.63 | -53,146.84 | 4.33 |

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: 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 | | | | | | | | |
| | | 91,942,852.810 | Base | 81,846,152.00 | | 73,478,611.18 | -8,367,540.82 | 99.93 |
| Original Face: | | 6,131,069.770 | | | | | | |

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES LONG

| US DOLLAR | | | | | | | | | | | |
|---------------------------|---------------------------------------|-------------|-------|---------------|---------------|------------|------------|------------|------------|----------------|----------|
| | | | | | | | | | | Exchange Rate: | 1.000000 |
| ADI2M5NX6 | US ULTRA BOND CBT JUN24 XCBT 20240618 | 18 Jun 2024 | | | | | | | | | |
| 23.000 | 2,300,000.000 | | Local | 2,967,000.00 | 2,928,511.24 | 129.000000 | 38,488.76 | 27,707.51 | 10,781.25 | | |
| | | | Base | 2,967,000.00 | | 129.000000 | 38,488.76 | 27,707.51 | 10,781.25 | | 0.01 |
| ADI2M5NY4 | US LONG BOND(CBT) JUN24 XCBT 20240618 | 18 Jun 2024 | | | | | | | | | |
| 98.000 | 9,800,000.000 | | Local | 11,802,875.00 | 11,598,623.89 | 120.437500 | 204,251.11 | 179,751.11 | 24,500.00 | | |
| | | | Base | 11,802,875.00 | | 120.437500 | 204,251.11 | 179,751.11 | 24,500.00 | | 0.03 |
| ADI2M5SD5 | US 10YR ULTRA FUT JUN24 XCBT 20240618 | 18 Jun 2024 | | | | | | | | | |
| 36.000 | 3,600,000.000 | | Local | 4,125,937.50 | 4,096,968.55 | 114.609375 | 28,968.95 | 28,406.45 | 562.50 | | |
| | | | Base | 4,125,937.50 | | 114.609375 | 28,968.95 | 28,406.45 | 562.50 | | 0.00 |
| ADI2M8W10 | US 5YR NOTE (CBT) JUN24 XCBT 20240628 | 28 Jun 2024 | | | | | | | | | |
| 102.000 | 10,200,000.000 | | Local | 10,915,593.75 | 10,893,468.36 | 107.015625 | 22,125.39 | 34,078.57 | -11,953.18 | | |
| | | | Base | 10,915,593.75 | | 107.015625 | 22,125.39 | 34,078.57 | -11,953.18 | | 0.02 |
| US DOLLAR Total | | | | | | | | | | | |
| 259.000 | 25,900,000.000 | | Local | 29,811,406.25 | 29,517,572.04 | | 293,834.21 | 269,943.64 | 23,890.57 | | |
| | | | Base | | | | 293,834.21 | 269,943.64 | 23,890.57 | | 0.06 |
| FUTURES LONG Total | | | | | | | | | | | |
| 259.000 | 25,900,000.000 | | Base | | | | 293,834.21 | 269,943.64 | 23,890.57 | | 0.06 |

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.926913

GERMANY

| Asset ID | Asset Description | Expiration Date | Contracts | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|--------------------------------------|-----------------|-----------|--------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI2KD826 | EURO-BUND FUTURE JUN24 XEUR 20240606 | 06 Jun 2024 | | | | | | | | | |
| -1.000 | -100,000.000 | Local | | | -133,380.00 | -132,188.80 | 133.380000 | -1,191.20 | -1,181.20 | -10.00 | |
| | | Base | | | -143,897.00 | | 143.897000 | -1,285.13 | -1,274.34 | -10.79 | 0.00 |

GERMANY Total

| | | | | | | | | | | | |
|--------|--------------|-------|--|--|-------------|-------------|--|-----------|-----------|--------|------|
| -1.000 | -100,000.000 | Local | | | -133,380.00 | -132,188.80 | | -1,191.20 | -1,181.20 | -10.00 | |
| | | Base | | | | | | -1,285.13 | -1,274.34 | -10.79 | 0.00 |

EURO CURRENCY Total

| | | | | | | | | | | | |
|--------|--------------|-------|--|--|-------------|-------------|--|-----------|-----------|--------|------|
| -1.000 | -100,000.000 | Local | | | -133,380.00 | -132,188.80 | | -1,191.20 | -1,181.20 | -10.00 | |
| | | Base | | | | | | -1,285.13 | -1,274.34 | -10.79 | 0.00 |

POUND STERLING

Exchange Rate: 0.792299

| 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 |
|-----------|--------------------------------------|-----------------|-----------|--------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI2M81L0 | LONG GILT FUTURE JUN24 IFLL 20240626 | 26 Jun 2024 | | | | | | | | | |
| -1.000 | -100,000.000 | Local | | | -99,940.00 | -97,658.62 | 99.940000 | -2,281.38 | -2,101.38 | -180.00 | |
| | | Base | | | -126,139.25 | | 126.139248 | -2,879.44 | -2,652.26 | -227.18 | 0.00 |

POUND STERLING Total

| | | | | | | | | | | | |
|--------|--------------|-------|--|--|------------|------------|--|-----------|-----------|---------|------|
| -1.000 | -100,000.000 | Local | | | -99,940.00 | -97,658.62 | | -2,281.38 | -2,101.38 | -180.00 | |
| | | Base | | | | | | -2,879.44 | -2,652.26 | -227.18 | 0.00 |

US DOLLAR

Exchange Rate: 1.000000

| Asset ID | Asset Description | Expiration Date | Contracts | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
|-----------|---------------------------------------|-----------------|-----------|--------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| ADI2M5L83 | US 10YR NOTE (CBT)JUN24 XCBT 20240618 | 18 Jun 2024 | | | | | | | | | |
| -46.000 | -4,600,000.000 | Local | | | -5,096,656.25 | -5,070,505.78 | 110.796875 | -26,150.47 | -29,744.22 | 3,593.75 | |
| | | Base | | | -5,096,656.25 | | 110.796875 | -26,150.47 | -29,744.22 | 3,593.75 | 0.00 |

US DOLLAR Total

| | | | | | | | | | | | |
|---------|----------------|-------|--|--|---------------|---------------|--|------------|------------|----------|------|
| -46.000 | -4,600,000.000 | Local | | | -5,096,656.25 | -5,070,505.78 | | -26,150.47 | -29,744.22 | 3,593.75 | |
| | | Base | | | | | | -26,150.47 | -29,744.22 | 3,593.75 | 0.00 |

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Expiration Date | | | | | | | |
|----------------------------|-------------------|-----------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| Contracts | Notional Par | | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
| FUTURES SHORT Total | | | | | | | | | |
| -48.000 | -4,800,000.000 | Base | | | | -30,315.04 | -33,670.82 | 3,355.78 | 0.00 |

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: March 28, 2024

View Date: April 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Expiration Date | Margin Variation | % Fund | | | | |
|----------------------|-------------------|------------------------|------------------------|---------------|------------------|-------------------|------------------|--------|
| Contracts | Notional Par | Current Notional Value | Notional Cost/Proceeds | Current Price | Curr Accum Gn/Ls | Prior Accum Gn/Ls | Margin Variation | % Fund |
| FUTURES Total | | | | | | | | |
| 211.000 | 21,100,000.000 | Base | | | 263,519.17 | 236,272.82 | 27,246.35 | 0.07 |