



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8645  
ABG AGGRESSIVE CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
93,668.849	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	658,492.01	686,780.75	2	0.00
15,554.71	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	326,493.36	361,764.06	1	0.00
26,289.09	CUSIP # 256210105 DODGE & COX INCOME FUND	325,458.93	367,279.85	1	0.00
93,366.189	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	978,477.66	1,051,870.73	3	5,894.92
32,300.193	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	326,877.95	328,759.84	1	0.00
		<b>2,615,799.91</b>	<b>2,796,455.23</b>	<b>8</b>	<b>5,894.92</b>
<b>MUTUAL FUNDS - EQUITY</b>					
79,058.811	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,621,590.17	2,361,928.33	8	0.00
124,818.089	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,212,196.29	5,470,363.82	19	0.00
13,700.733	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,605,879.42	1,762,990.97	8	0.00
23,425.074	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,632,493.41	1,592,793.33	5	0.00
52,117.3	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,638,046.74	1,305,461.75	5	0.00



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ABG AGGRESSIVE CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
152,489.058	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,640,782.26	1,612,053.22	5	0.00
51,671.731	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,637,477.16	1,546,609.17	5	0.00
14,026.194	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,967,454.23	1,969,041.22	6	0.00
37,221.488	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,921,886.81	2,198,857.65	9	0.00
16,266.988	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,323,482.14	1,280,146.18	4	0.00
8,226.504	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	977,473.21	938,531.15	3	13,070.40
4,419.289	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,304,220.57	1,074,666.82	4	1,990.27
15,637.217	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,635,652.90	1,313,565.02	5	6,713.36
26,703.421	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	1,310,069.83	1,202,925.94	4	0.00
		<b>29,428,705.14</b>	<b>25,629,934.57</b>	<b>90</b>	<b>21,774.03</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
699,835.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	699,835.63	699,835.63	2	0.00
		<b>699,835.63</b>	<b>699,835.63</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXX8681  
ABG BALANCED CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
297,541.587	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	2,091,717.36	2,153,951.36	4	0.00
49,456.804	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,038,098.32	1,050,009.80	2	0.00
250,851.667	CUSIP # 256210105 DODGE & COX INCOME FUND	3,105,543.64	3,040,689.58	6	0.00
543,944.393	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,088,746.47	2,200,034.88	4	105.15
395,861.08	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	4,148,624.12	4,338,605.56	8	22,424.61
205,371.951	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	2,078,364.14	2,088,102.55	4	33.08
		<b>14,551,094.05</b>	<b>14,871,393.73</b>	<b>28</b>	<b>22,562.84</b>
<b>MUTUAL FUNDS - EQUITY</b>					
94,224.751	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,124,492.74	2,840,057.01	6	0.00
135,747.443	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,756,150.24	5,976,832.17	13	0.00
16,280.24	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,096,501.65	2,046,314.56	6	0.00
22,344.237	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,557,169.88	1,482,908.40	3	0.00

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06/01/2024 through 06/30/2024  
XXXXXXXX8681  
ABG BALANCED CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66,258.061	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,082,490.86	1,603,288.55	4	0.00
93,324.525	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,004,171.89	902,119.88	2	0.00
49,270.631	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,561,386.30	1,274,238.76	3	0.00
18,572.94	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,605,226.29	2,515,185.96	5	0.00
40,059.244	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,144,650.65	2,169,206.43	6	0.00
19,366.562	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,575,663.48	1,521,435.60	3	0.00
4,196.375	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	498,613.28	472,078.88	1	6,143.07
3,593.224	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,060,432.27	889,485.41	2	1,403.15
9,941.637	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,039,895.23	899,439.57	2	3,786.52
42,437.273	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	2,081,972.61	1,925,282.00	4	0.00
		<b>31,188,817.37</b>	<b>26,517,873.18</b>	<b>60</b>	<b>11,332.74</b>

**COMMON TRUST FUNDS - FIXED INCOME**

# ACCOUNT STATEMENT

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Statement Period  
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XXXXXXXX8681  
ABG BALANCED CIF

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,099,164.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,099,164.55	1,099,164.55	2	0.00
		<b>1,099,164.55</b>	<b>1,099,164.55</b>	<b>2</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - OTHER</b>				
468,041.6792	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,199,943.06	5,098,621.93	10	0.00
		<b>5,199,943.06</b>	<b>5,098,621.93</b>	<b>10</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXX8609  
ABG GROWTH CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
220,925.529	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,553,106.47	1,589,349.66	3	0.00
24,590.485	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	516,154.28	563,376.18	1	0.00
125,074.561	CUSIP # 256210105 DODGE & COX INCOME FUND	1,548,423.07	1,569,107.34	3	0.00
537,683.945	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,064,706.35	2,064,650.22	4	65.83
294,798.36	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,089,486.81	3,111,615.59	6	17,404.80
102,094.253	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,033,193.84	1,040,941.83	2	3.02
		<b>9,805,070.82</b>	<b>9,939,040.82</b>	<b>19</b>	<b>17,473.65</b>
<b>MUTUAL FUNDS - EQUITY</b>					
109,927.994	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,645,212.28	3,350,938.73	7	0.00
161,213.893	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	8,023,615.45	7,208,877.13	15	0.00
19,568.147	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,721,861.56	2,578,585.70	7	0.00
30,026.332	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,092,535.08	2,061,971.92	4	0.00

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06/01/2024 through 06/30/2024  
XXXXXXXX8609  
ABG GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65,231.068	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,050,212.47	1,677,825.32	4	0.00
195,035.695	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,098,584.08	2,080,139.05	4	0.00
64,919.56	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,057,300.86	1,978,742.08	4	0.00
18,230.177	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,557,146.93	2,527,676.05	5	0.00
55,587.364	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	4,363,608.07	3,239,256.76	8	0.00
18,546.393	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,508,934.53	1,480,094.52	3	0.00
8,755.879	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,040,373.54	1,056,555.32	2	12,817.73
5,609.269	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,655,407.47	1,398,916.88	3	2,190.42
14,526.18	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,519,438.43	1,492,270.14	3	5,891.82
51,917.778	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	2,547,086.19	2,375,769.97	5	0.00
		<b>38,881,316.94</b>	<b>34,507,619.57</b>	<b>75</b>	<b>20,899.97</b>

**COMMON TRUST FUNDS - FIXED INCOME**

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXXXX8609  
ABG GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,076,493.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,076,493.21	1,076,493.21	2	0.00
		<b>1,076,493.21</b>	<b>1,076,493.21</b>	<b>2</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - OTHER</b>				
185,355.5827	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,059,300.52	2,042,618.52	4	0.00
		<b>2,059,300.52</b>	<b>2,042,618.52</b>	<b>4</b>	<b>0.00</b>





## ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXX8565  
ABG INCOME CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
204,490.289	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,437,566.73	1,475,697.47	6	0.00
45,312.925	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	951,118.30	1,007,521.74	4	0.00
172,370.705	CUSIP # 256210105 DODGE & COX INCOME FUND	2,133,949.33	2,193,685.36	9	0.00
186,909.086	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	717,730.89	746,344.05	3	13.90
204,012.895	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,138,055.14	2,253,320.25	9	11,748.26
164,651.038	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,666,268.50	1,671,851.19	7	7.77
		<b>9,044,688.89</b>	<b>9,348,420.06</b>	<b>38</b>	<b>11,769.93</b>
<b>MUTUAL FUNDS - EQUITY</b>					
43,166.125	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,431,388.71	1,301,598.25	6	0.00
38,269.175	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,904,656.84	1,711,953.34	8	0.00
4,963.399	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	944,038.49	702,758.37	4	0.00
10,170.286	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	708,767.23	683,421.01	3	0.00

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XXXXXXXX8565  
ABG INCOME CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,176.985	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	477,012.64	401,955.49	2	0.00
21,519.514	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	231,549.97	228,371.06	1	0.00
15,047.775	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	476,863.99	409,362.31	2	0.00
5,105.185	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	716,104.30	705,384.43	3	0.00
15,420.063	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,210,474.95	861,730.93	5	0.00
5,915.132	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	481,255.14	454,692.30	2	0.00
1,659.838	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	489,851.39	392,680.85	2	648.17
2,153.213	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	225,226.08	170,683.30	1	873.34
4,606.266	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	225,983.41	205,438.27	1	0.00
		<b>9,523,173.14</b>	<b>8,230,029.91</b>	<b>40</b>	<b>1,521.51</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
508,614.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	508,614.62	508,614.62	2	0.00

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XXXXXXXX8565  
ABG INCOME CIF

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		508,614.62	508,614.62	2	0.00
	<b>COMMON TRUST FUNDS - OTHER</b>				
428,832.0841	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,764,324.45	4,520,414.15	20	0.00
		4,764,324.45	4,520,414.15	20	0.00



## ACCOUNT STATEMENT

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XXXXXX8529  
ABG WEALTH PRESERVATION CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
88,531.907	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	622,379.31	647,170.90	8	0.00
22,047.97	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	462,786.89	496,142.45	6	0.00
74,492.59	CUSIP # 256210105 DODGE & COX INCOME FUND	922,218.26	952,013.92	12	0.00
40,401.314	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	155,141.05	163,722.56	2	0.00
73,374.771	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	768,967.60	816,445.04	10	4,621.63
76,163.039	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	770,769.95	775,202.30	10	0.00
		<b>3,702,263.06</b>	<b>3,850,697.17</b>	<b>48</b>	<b>4,621.63</b>
<b>MUTUAL FUNDS - EQUITY</b>					
7,004.412	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	232,266.30	211,834.06	3	0.00
7,769.218	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	386,673.98	354,644.71	5	0.00
809.984	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	154,058.96	120,408.27	2	0.00
2,242.017	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	156,246.16	145,045.05	2	0.00

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ABG WEALTH PRESERVATION CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,213.762	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	77,620.08	77,778.76	1	0.00
2,443.047	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	77,420.16	63,810.28	1	0.00
554.44	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	77,771.30	75,235.51	1	0.00
1,953.645	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	153,361.13	111,688.38	2	0.00
956.224	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	77,798.38	74,545.53	1	0.00
256.678	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	75,750.81	69,336.85	1	100.23
1,581.245	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	77,575.88	70,317.60	1	0.00
		<b>1,546,543.14</b>	<b>1,374,645.00</b>	<b>20</b>	<b>100.23</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
106,900.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	106,900.11	106,900.11	1	0.00
		<b>106,900.11</b>	<b>106,900.11</b>	<b>1</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - OTHER</b>				
208,602.3123	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,317,571.69	2,185,533.05	30	0.00
		<b>2,317,571.69</b>	<b>2,185,533.05</b>	<b>30</b>	<b>0.00</b>

# Holdings



AEGON LARGE CAP EQUITY CIF  
AEGON ASSET MANAGEMENT UK PLC

FUND: HBQ5



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.368050	
CAD	CANADIAN DOLLAR								
		-216,048.870	Local	1.000000	-216,048.87	1.000000	-216,048.87	0.00	49.48
			Base	0.730274	-157,774.77	0.730967	-157,924.69	-149.92	0.79
<b>CANADIAN DOLLAR Total</b>									
		-216,048.870	Local		-216,048.87		-216,048.87	0.00	49.48
			Base		-157,774.77		-157,924.69	-149.92	0.79
<b>POUND STERLING</b>							Exchange Rate:	0.791077	
GBP	POUND STERLING								
		2,733.600	Local	1.000000	2,733.60	1.000000	2,733.60	0.00	100.00
			Base	1.279401	3,497.37	1.264099	3,455.54	-41.83	0.02
<b>POUND STERLING Total</b>									
		2,733.600	Local		2,733.60		2,733.60	0.00	100.00
			Base		3,497.37		3,455.54	-41.83	0.02
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-3,497.370	Local	1.000000	-3,497.37	1.000000	-3,497.37	0.00	0.02
			Base	1.000000	-3,497.37	1.000000	-3,497.37	0.00	0.02
<b>US DOLLAR Total</b>									
		-3,497.370	Local		-3,497.37		-3,497.37	0.00	0.02
			Base		-3,497.37		-3,497.37	0.00	0.02
<b>CASH Total</b>									
		-216,812.640	Base		-157,774.77		-157,966.52	-191.75	0.83
<b>CASH EQUIVALENT</b>									

# Holdings

AEGON LARGE CAP EQUITY CIF  
AEGON ASSET MANAGEMENT UK PLC

FUND: HBQ5



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				5.257095	31 Dec 2030			
		258,307.960	Local	100.000000	258,307.96	100.000000	258,307.96	0.00	1.32
			Base	100.000000	258,307.96	100.000000	258,307.96	0.00	1.30
<b>US DOLLAR Total</b>									
		258,307.960	Local		258,307.96		258,307.96	0.00	1.32
			Base		258,307.96		258,307.96	0.00	1.30
<b>CASH EQUIVALENT Total</b>									
		258,307.960	Base		258,307.96		258,307.96	0.00	1.30

## EQUITY

<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.368050	
249906959	DESCARTES SYSTEMS GRP/THE COMMON STOCK								
		1,029.000	Local	129.492585	133,247.87	132.550000	136,393.95	3,146.08	31.24
			Base	94.828154	97,578.17	96.889734	99,699.54	2,121.37	0.50
39138C957	GREAT WEST LIFECO INC COMMON STOCK								
		2,109.000	Local	39.260787	82,801.00	39.910000	84,170.19	1,369.19	19.28
			Base	28.750896	60,635.64	29.172910	61,525.67	890.03	0.31
<b>CANADIAN DOLLAR Total</b>									
		3,138.000	Local		216,048.87		220,564.14	4,515.27	50.52
			Base		158,213.81		161,225.21	3,011.40	0.81
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		1,248.000	Local	90.431811	112,858.90	89.310000	111,458.88	-1,400.02	0.57
			Base	90.431811	112,858.90	89.310000	111,458.88	-1,400.02	0.56
001084102	AGCO CORP COMMON STOCK USD.01								
		573.000	Local	100.152007	57,387.10	97.880000	56,085.24	-1,301.86	0.29
			Base	100.152007	57,387.10	97.880000	56,085.24	-1,301.86	0.28

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AEGON LARGE CAP EQUITY CIF  
AEGON ASSET MANAGEMENT UK PLC

FUND: HBQ5



As of: June 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
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,307.000	Local 171.262900	223,840.61	171.520000	224,176.64	336.03	1.15
			Base 171.262900	223,840.61	171.520000	224,176.64	336.03	1.13
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		1,299.000	Local 171.530046	222,817.53	162.210000	210,710.79	-12,106.74	1.08
			Base 171.530046	222,817.53	162.210000	210,710.79	-12,106.74	1.06
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		721.000	Local 144.386394	104,102.59	160.390000	115,641.19	11,538.60	0.59
			Base 144.386394	104,102.59	160.390000	115,641.19	11,538.60	0.58
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		2,605.000	Local 126.541739	329,641.23	183.420000	477,809.10	148,167.87	2.44
			Base 126.541739	329,641.23	183.420000	477,809.10	148,167.87	2.40
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		2,639.000	Local 125.321936	330,724.59	182.150000	480,693.85	149,969.26	2.46
			Base 125.321936	330,724.59	182.150000	480,693.85	149,969.26	2.42
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		4,531.000	Local 134.907424	611,265.54	193.250000	875,615.75	264,350.21	4.48
			Base 134.907424	611,265.54	193.250000	875,615.75	264,350.21	4.41
03027X100	AMERICAN TOWER CORP REIT USD.01							
		594.000	Local 175.507593	104,251.51	194.380000	115,461.72	11,210.21	0.59
			Base 175.507593	104,251.51	194.380000	115,461.72	11,210.21	0.58
037833100	APPLE INC COMMON STOCK USD.00001							
		6,527.000	Local 171.877304	1,121,843.16	210.620000	1,374,716.74	252,873.58	7.03
			Base 171.877304	1,121,843.16	210.620000	1,374,716.74	252,873.58	6.92
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		355.000	Local 231.044620	82,020.84	235.990000	83,776.45	1,755.61	0.43
			Base 231.044620	82,020.84	235.990000	83,776.45	1,755.61	0.42
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		463.000	Local 220.655745	102,163.61	350.480000	162,272.24	60,108.63	0.83
			Base 220.655745	102,163.61	350.480000	162,272.24	60,108.63	0.82

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052769106	AUTODESK INC COMMON STOCK USD.01							
		596.000	Local 214.348473	127,751.69	247.450000	147,480.20	19,728.51	0.75
			Base 214.348473	127,751.69	247.450000	147,480.20	19,728.51	0.74
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		585.000	Local 229.346684	134,167.81	218.650000	127,910.25	-6,257.56	0.65
			Base 229.346684	134,167.81	218.650000	127,910.25	-6,257.56	0.64
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		1,048.000	Local 416.877300	436,887.41	406.800000	426,326.40	-10,561.01	2.18
			Base 416.877300	436,887.41	406.800000	426,326.40	-10,561.01	2.15
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		185.000	Local 794.475892	146,978.04	787.320000	145,654.20	-1,323.84	0.75
			Base 794.475892	146,978.04	787.320000	145,654.20	-1,323.84	0.73
11135F101	BROADCOM INC COMMON STOCK							
		248.000	Local 849.488024	210,673.03	1,605.530000	398,171.44	187,498.41	2.04
			Base 849.488024	210,673.03	1,605.530000	398,171.44	187,498.41	2.00
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		463.000	Local 141.312829	65,427.84	138.410000	64,083.83	-1,344.01	0.33
			Base 141.312829	65,427.84	138.410000	64,083.83	-1,344.01	0.32
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0							
		2,260.000	Local 40.347606	91,185.59	40.150000	90,739.00	-446.59	0.46
			Base 40.347606	91,185.59	40.150000	90,739.00	-446.59	0.46
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		560.000	Local 328.016554	183,689.27	333.100000	186,536.00	2,846.73	0.95
			Base 328.016554	183,689.27	333.100000	186,536.00	2,846.73	0.94
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
		977.000	Local 63.044442	61,594.42	57.090000	55,776.93	-5,817.49	0.29
			Base 63.044442	61,594.42	57.090000	55,776.93	-5,817.49	0.28
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003							
		398.000	Local 165.963317	66,053.40	174.830000	69,582.34	3,528.94	0.36
			Base 165.963317	66,053.40	174.830000	69,582.34	3,528.94	0.35

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166764100	CHEVRON CORP COMMON STOCK USD.75	1,307.000	Local 146.319969	191,240.20	156.420000	204,440.94	13,200.74	1.05
			Base 146.319969	191,240.20	156.420000	204,440.94	13,200.74	1.03
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	667.000	Local 116.902339	77,973.86	118.100000	78,772.70	798.84	0.40
			Base 116.902339	77,973.86	118.100000	78,772.70	798.84	0.40
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	2,860.000	Local 35.270706	100,874.22	36.030000	103,045.80	2,171.58	0.53
			Base 35.270706	100,874.22	36.030000	103,045.80	2,171.58	0.52
18915M107	CLOUDFLARE INC CLASS A COMMON STOCK USD.001	1,287.000	Local 83.621554	107,620.94	82.830000	106,602.21	-1,018.73	0.55
			Base 83.621554	107,620.94	82.830000	106,602.21	-1,018.73	0.54
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	1,287.000	Local 75.245307	96,840.71	97.040000	124,890.48	28,049.77	0.64
			Base 75.245307	96,840.71	97.040000	124,890.48	28,049.77	0.63
21037T109	CONSTELLATION ENERGY COMMON STOCK	585.000	Local 219.927487	128,657.58	200.270000	117,157.95	-11,499.63	0.60
			Base 219.927487	128,657.58	200.270000	117,157.95	-11,499.63	0.59
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	337.000	Local 559.115638	188,421.97	849.990000	286,446.63	98,024.66	1.47
			Base 559.115638	188,421.97	849.990000	286,446.63	98,024.66	1.44
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK	397.000	Local 262.725189	104,301.90	383.190000	152,126.43	47,824.53	0.78
			Base 262.725189	104,301.90	383.190000	152,126.43	47,824.53	0.77
231021106	CUMMINS INC COMMON STOCK USD2.5	383.000	Local 282.775666	108,303.08	276.930000	106,064.19	-2,238.89	0.54
			Base 282.775666	108,303.08	276.930000	106,064.19	-2,238.89	0.53
235851102	DANAHER CORP COMMON STOCK USD.01	697.000	Local 194.378364	135,481.72	249.850000	174,145.45	38,663.73	0.89
			Base 194.378364	135,481.72	249.850000	174,145.45	38,663.73	0.88

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FUND: HBQ5



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237194105	DARDEN RESTAURANTS INC COMMON STOCK	580.000	Local 144.528517	83,826.54	151.320000	87,765.60	3,939.06	0.45
			Base 144.528517	83,826.54	151.320000	87,765.60	3,939.06	0.44
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	1,736.000	Local 102.752056	178,377.57	99.290000	172,367.44	-6,010.13	0.88
			Base 102.752056	178,377.57	99.290000	172,367.44	-6,010.13	0.87
260003108	DOVER CORP COMMON STOCK USD1.0	686.000	Local 183.463673	125,856.08	180.450000	123,788.70	-2,067.38	0.63
			Base 183.463673	125,856.08	180.450000	123,788.70	-2,067.38	0.62
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5	2,565.000	Local 34.200916	87,725.35	37.330000	95,751.45	8,026.10	0.49
			Base 34.200916	87,725.35	37.330000	95,751.45	8,026.10	0.48
30231G102	EXXON MOBIL CORP COMMON STOCK	2,457.000	Local 102.505234	251,855.36	115.120000	282,849.84	30,994.48	1.45
			Base 102.505234	251,855.36	115.120000	282,849.84	30,994.48	1.42
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006	1,072.000	Local 478.830243	513,306.02	504.220000	540,523.84	27,217.82	2.76
			Base 478.830243	513,306.02	504.220000	540,523.84	27,217.82	2.72
31428X106	FEDEX CORP COMMON STOCK USD.1	333.000	Local 256.155135	85,299.66	299.840000	99,846.72	14,547.06	0.51
			Base 256.155135	85,299.66	299.840000	99,846.72	14,547.06	0.50
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	3,034.000	Local 47.970959	145,543.89	46.460000	140,959.64	-4,584.25	0.72
			Base 47.970959	145,543.89	46.460000	140,959.64	-4,584.25	0.71
437076102	HOME DEPOT INC COMMON STOCK USD.05	721.000	Local 361.267809	260,474.09	344.240000	248,197.04	-12,277.05	1.27
			Base 361.267809	260,474.09	344.240000	248,197.04	-12,277.05	1.25
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	225.000	Local 405.572489	91,253.81	487.200000	109,620.00	18,366.19	0.56
			Base 405.572489	91,253.81	487.200000	109,620.00	18,366.19	0.55

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45784P101	INSULET CORP COMMON STOCK USD.001	582.000	Local 205.605103	119,662.17	201.800000	117,447.60	-2,214.57	0.60
			Base 205.605103	119,662.17	201.800000	117,447.60	-2,214.57	0.59
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	1,888.000	Local 140.329497	264,942.09	202.260000	381,866.88	116,924.79	1.95
			Base 140.329497	264,942.09	202.260000	381,866.88	116,924.79	1.92
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	2,562.000	Local 46.229926	118,441.07	49.760000	127,485.12	9,044.05	0.65
			Base 46.229926	118,441.07	49.760000	127,485.12	9,044.05	0.64
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	1,416.000	Local 149.062980	211,073.18	146.160000	206,962.56	-4,110.62	1.06
			Base 149.062980	211,073.18	146.160000	206,962.56	-4,110.62	1.04
482480100	KLA CORP COMMON STOCK USD.001	186.000	Local 800.886022	148,964.80	824.510000	153,358.86	4,394.06	0.78
			Base 800.886022	148,964.80	824.510000	153,358.86	4,394.06	0.77
49446R109	KIMCO REALTY CORP REIT USD.01	4,779.000	Local 19.128684	91,415.98	19.460000	92,999.34	1,583.36	0.48
			Base 19.128684	91,415.98	19.460000	92,999.34	1,583.36	0.47
501044101	KROGER CO COMMON STOCK USD1.0	2,231.000	Local 45.065809	100,541.82	49.930000	111,393.83	10,852.01	0.57
			Base 45.065809	100,541.82	49.930000	111,393.83	10,852.01	0.56
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK	343.000	Local 278.745073	95,609.56	279.300000	95,799.90	190.34	0.49
			Base 278.745073	95,609.56	279.300000	95,799.90	190.34	0.48
532457108	ELI LILLY + CO COMMON STOCK	454.000	Local 729.067313	330,996.56	905.380000	411,042.52	80,045.96	2.10
			Base 729.067313	330,996.56	905.380000	411,042.52	80,045.96	2.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	712.000	Local 215.884312	153,709.63	210.720000	150,032.64	-3,676.99	0.77
			Base 215.884312	153,709.63	210.720000	150,032.64	-3,676.99	0.75

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58733R102	MERCADOLIBRE INC COMMON STOCK USD.001							
		66.000	Local 1,592.231818	105,087.30	1,643.400000	108,464.40	3,377.10	0.55
			Base 1,592.231818	105,087.30	1,643.400000	108,464.40	3,377.10	0.55
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		1,786.000	Local 104.297732	186,275.75	123.800000	221,106.80	34,831.05	1.13
			Base 104.297732	186,275.75	123.800000	221,106.80	34,831.05	1.11
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,459.000	Local 341.026592	1,179,610.98	446.950000	1,546,000.05	366,389.07	7.91
			Base 341.026592	1,179,610.98	446.950000	1,546,000.05	366,389.07	7.78
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,316.000	Local 94.389574	124,216.68	131.530000	173,093.48	48,876.80	0.89
			Base 94.389574	124,216.68	131.530000	173,093.48	48,876.80	0.87
615369105	MOODY S CORP COMMON STOCK USD.01							
		310.000	Local 326.068065	101,081.10	420.930000	130,488.30	29,407.20	0.67
			Base 326.068065	101,081.10	420.930000	130,488.30	29,407.20	0.66
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		2,211.000	Local 57.854763	127,916.88	70.810000	156,560.91	28,644.03	0.80
			Base 57.854763	127,916.88	70.810000	156,560.91	28,644.03	0.79
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		445.000	Local 213.854270	95,165.15	214.690000	95,537.05	371.90	0.49
			Base 213.854270	95,165.15	214.690000	95,537.05	371.90	0.48
670346105	NUCOR CORP COMMON STOCK USD.4							
		675.000	Local 155.073096	104,674.34	158.080000	106,704.00	2,029.66	0.55
			Base 155.073096	104,674.34	158.080000	106,704.00	2,029.66	0.54
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		11,293.000	Local 41.491056	468,558.49	123.540000	1,395,137.22	926,578.73	7.14
			Base 41.491056	468,558.49	123.540000	1,395,137.22	926,578.73	7.02
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		114.000	Local 1,086.151754	123,821.30	1,056.060000	120,390.84	-3,430.46	0.62
			Base 1,086.151754	123,821.30	1,056.060000	120,390.84	-3,430.46	0.61

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

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
681919106	OMNICOM GROUP COMMON STOCK USD.15		1,158.000	Local	90.401805	104,685.29	89.700000	103,872.60	-812.69	0.53
				Base	90.401805	104,685.29	89.700000	103,872.60	-812.69	0.52
69331C108	P G + E CORP COMMON STOCK		4,756.000	Local	17.690353	84,135.32	17.460000	83,039.76	-1,095.56	0.42
				Base	17.690353	84,135.32	17.460000	83,039.76	-1,095.56	0.42
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01		1,556.000	Local	68.801973	107,055.87	66.110000	102,867.16	-4,188.71	0.53
				Base	68.801973	107,055.87	66.110000	102,867.16	-4,188.71	0.52
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0		739.000	Local	173.554276	128,256.61	207.710000	153,497.69	25,241.08	0.79
				Base	173.554276	128,256.61	207.710000	153,497.69	25,241.08	0.77
745867101	PULTEGROUP INC COMMON STOCK USD.01		1,019.000	Local	112.402247	114,537.89	110.100000	112,191.90	-2,345.99	0.57
				Base	112.402247	114,537.89	110.100000	112,191.90	-2,345.99	0.56
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01		669.000	Local	150.556831	100,722.52	194.340000	130,013.46	29,290.94	0.67
				Base	150.556831	100,722.52	194.340000	130,013.46	29,290.94	0.65
771049103	ROBLOX CORP CLASS A COMMON STOCK USD.0001		2,124.000	Local	35.826144	76,094.73	37.210000	79,034.04	2,939.31	0.40
				Base	35.826144	76,094.73	37.210000	79,034.04	2,939.31	0.40
81762P102	SERVICENOW INC COMMON STOCK USD.001		228.000	Local	615.370044	140,304.37	786.670000	179,360.76	39,056.39	0.92
				Base	615.370044	140,304.37	786.670000	179,360.76	39,056.39	0.90
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		446.000	Local	240.205830	107,131.80	298.430000	133,099.78	25,967.98	0.68
				Base	240.205830	107,131.80	298.430000	133,099.78	25,967.98	0.67
857477103	STATE STREET CORP COMMON STOCK USD1.0		1,201.000	Local	67.768251	81,389.67	74.000000	88,874.00	7,484.33	0.45
				Base	67.768251	81,389.67	74.000000	88,874.00	7,484.33	0.45

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15		983.000	Local	74.462930	73,197.06	84.150000	82,719.45	9,522.39	0.42
				Base	74.462930	73,197.06	84.150000	82,719.45	9,522.39	0.42
872590104	T MOBILE US INC COMMON STOCK USD.0001		624.000	Local	178.463574	111,361.27	176.180000	109,936.32	-1,424.95	0.56
				Base	178.463574	111,361.27	176.180000	109,936.32	-1,424.95	0.55
88160R101	TESLA INC COMMON STOCK USD.001		1,382.000	Local	196.392793	271,414.84	197.880000	273,470.16	2,055.32	1.40
				Base	196.392793	271,414.84	197.880000	273,470.16	2,055.32	1.38
88162G103	TETRA TECH INC COMMON STOCK USD.01		480.000	Local	151.760750	72,845.16	204.480000	98,150.40	25,305.24	0.50
				Base	151.760750	72,845.16	204.480000	98,150.40	25,305.24	0.49
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		823.000	Local	194.943900	160,438.83	194.530000	160,098.19	-340.64	0.82
				Base	194.943900	160,438.83	194.530000	160,098.19	-340.64	0.81
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		326.000	Local	564.851288	184,141.52	553.000000	180,278.00	-3,863.52	0.92
				Base	564.851288	184,141.52	553.000000	180,278.00	-3,863.52	0.91
902973304	US BANCORP COMMON STOCK USD.01		2,400.000	Local	40.380808	96,913.94	39.700000	95,280.00	-1,633.94	0.49
				Base	40.380808	96,913.94	39.700000	95,280.00	-1,633.94	0.48
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001		2,273.000	Local	71.921474	163,477.51	72.680000	165,201.64	1,724.13	0.85
				Base	71.921474	163,477.51	72.680000	165,201.64	1,724.13	0.83
911363109	UNITED RENTALS INC COMMON STOCK USD.01		221.000	Local	659.607376	145,773.23	646.730000	142,927.33	-2,845.90	0.73
				Base	659.607376	145,773.23	646.730000	142,927.33	-2,845.90	0.72
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		491.000	Local	490.649817	240,909.06	509.260000	250,046.66	9,137.60	1.28
				Base	490.649817	240,909.06	509.260000	250,046.66	9,137.60	1.26

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	458.000	Local 186.443734 Base 186.443734	85,391.23 85,391.23	183.010000 183.010000	83,818.58 83,818.58	-1,572.65 -1,572.65	0.43 0.42	
92337F107	VERACYTE INC COMMON STOCK USD.001	2,885.000	Local 22.862957 Base 22.862957	65,959.63 65,959.63	21.670000 21.670000	62,517.95 62,517.95	-3,441.68 -3,441.68	0.32 0.31	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	1,091.000	Local 236.121127 Base 236.121127	257,608.15 257,608.15	262.470000 262.470000	286,354.77 286,354.77	28,746.62 28,746.62	1.46 1.44	
931142103	WALMART INC COMMON STOCK USD.1	1,808.000	Local 68.378468 Base 68.378468	123,628.27 123,628.27	67.710000 67.710000	122,419.68 122,419.68	-1,208.59 -1,208.59	0.63 0.62	
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	311.000	Local 187.015434 Base 187.015434	58,161.80 58,161.80	183.370000 183.370000	57,028.07 57,028.07	-1,133.73 -1,133.73	0.29 0.29	
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01	629.000	Local 163.603275 Base 163.603275	102,906.46 102,906.46	158.520000 158.520000	99,709.08 99,709.08	-3,197.38 -3,197.38	0.51 0.50	
962166104	WEYERHAEUSER CO REIT USD1.25	2,748.000	Local 28.940579 Base 28.940579	79,528.71 79,528.71	28.390000 28.390000	78,015.72 78,015.72	-1,512.99 -1,512.99	0.40 0.39	
G02602103	AMDOCS LTD COMMON STOCK GBP.0001	794.000	Local 78.511574 Base 78.511574	62,338.19 62,338.19	78.920000 78.920000	62,662.48 62,662.48	324.29 324.29	0.32 0.32	
G29183103	EATON CORP PLC COMMON STOCK USD.01	519.000	Local 209.991445 Base 209.991445	108,985.56 108,985.56	313.550000 313.550000	162,732.45 162,732.45	53,746.89 53,746.89	0.83 0.82	
G4705A100	ICON PLC COMMON STOCK EUR.06	387.000	Local 272.319922 Base 272.319922	105,387.81 105,387.81	313.470000 313.470000	121,312.89 121,312.89	15,925.08 15,925.08	0.62 0.61	

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# Holdings

AEGON LARGE CAP EQUITY CIF  
AEGON ASSET MANAGEMENT UK PLC

FUND: HBQ5



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G54950103	LINDE PLC COMMON STOCK								
		386.000	Local	379.508420	146,490.25	438.810000	169,380.66	22,890.41	0.87
			Base	379.508420	146,490.25	438.810000	169,380.66	22,890.41	0.85
<b>US DOLLAR Total</b>									
		126,141.000	Local		16,003,497.64		19,287,826.16	3,284,328.52	98.66
			Base		16,003,497.64		19,287,826.16	3,284,328.52	97.06
<b>EQUITY Total</b>									
		129,279.000	Base		16,161,711.45		19,449,051.37	3,287,339.92	97.87

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>		170,774.320	Base	16,262,244.64		19,549,392.81	3,287,148.17	100.00
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HB8F1000002 - AFL-CIO HIT DVF

6/28/2024

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	REBATE RECEIVABLE		10,735.66	0.00	10,735.66	0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-9,214.67	0.00	-9,214.67	-0.01	0.00
	CASH		1,732.60	0.00	1,732.60	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-8,623.58	0.00	-8,623.58	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-54,583.06	0.00	-54,583.06	-0.04	0.00
1,229,400.550	BLACKROCK FEDERAL FUND 30	100.0000	1,229,400.55	5,476.66	1,229,400.55	0.94	0.00
99VVBJNY8	0.110%						
<b>SUBTOTAL UNITED STATES</b>			<b>1,169,447.50</b>	<b>5,476.66</b>	<b>1,169,447.50</b>	<b>0.89</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>1,169,447.50</b>	<b>5,476.66</b>	<b>1,169,447.50</b>	<b>0.89</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>1,169,447.50</b>	<b>5,476.66</b>	<b>1,169,447.50</b>	<b>0.89</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
3,792,366.019	US DEBT INDEX FUND M	11.7746	45,743,913.12	0.00	44,653,592.93	34.10	-1,090,320.19
09257F750							
88,747.656	AFL CIO HSG INVT TR	959.0100	99,794,608.36	204,707.34	85,109,889.58	65.00	-14,684,718.78
99VVBHSM3							
<b>SUBTOTAL UNITED STATES</b>			<b>145,538,521.48</b>	<b>204,707.34</b>	<b>129,763,482.51</b>	<b>99.10</b>	<b>-15,775,038.97</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>			<b>145,538,521.48</b>	<b>204,707.34</b>	<b>129,763,482.51</b>	<b>99.10</b>	<b>-15,775,038.97</b>
<b>TOTAL FIXED INCOME SECURITIES</b>			<b>145,538,521.48</b>	<b>204,707.34</b>	<b>129,763,482.51</b>	<b>99.10</b>	<b>-15,775,038.97</b>
<b>TOTAL ASSETS - BASE:</b>			<b>146,707,968.98</b>	<b>210,184.00</b>	<b>130,932,930.01</b>	<b>99.99</b>	<b>-15,775,038.97</b>
<b>NET ASSETS - BASE:</b>					<b>131,143,114.01</b>		



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				5.231363	31 Dec 2030		
		876,213.290	Local	100.000000				4.90
			Base	100.000000				4.90
				876,213.29	100.000000	876,213.29	0.00	

<b>US DOLLAR Total</b>		876,213.290	Local			876,213.29	0.00	4.90
			Base			876,213.29	0.00	4.90

**CASH EQUIVALENT Total**

		876,213.290	Base			876,213.29	0.00	4.90
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**EQUITY**

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		429.000	Local	533.673100		238,326.66	9,380.90	1.33
			Base	533.673100		238,326.66	9,380.90	1.33

007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		1,159.000	Local	161.316281	162.210000	188,001.39	1,035.82	1.05
			Base	161.316281	162.210000	188,001.39	1,035.82	1.05

016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		233.000	Local	243.435665	241.430000	56,253.19	-467.32	0.31
			Base	243.435665	241.430000	56,253.19	-467.32	0.31

02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		2,294.000	Local	179.680000	182.150000	417,852.10	5,666.18	2.34
			Base	179.680000	182.150000	417,852.10	5,666.18	2.34

023135106	AMAZON.COM INC COMMON STOCK USD.01							
		2,765.000	Local	189.130000	193.250000	534,336.25	11,391.80	2.99
			Base	189.130000	193.250000	534,336.25	11,391.80	2.99

# Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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							
		636.000	Local 195.007233	124,024.60	194.380000	123,625.68	-398.92	0.69
			Base 195.007233	124,024.60	194.380000	123,625.68	-398.92	0.69
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		195.000	Local 441.992821	86,188.60	427.190000	83,302.05	-2,886.55	0.47
			Base 441.992821	86,188.60	427.190000	83,302.05	-2,886.55	0.47
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		827.000	Local 68.749420	56,855.77	67.370000	55,714.99	-1,140.78	0.31
			Base 68.749420	56,855.77	67.370000	55,714.99	-1,140.78	0.31
037833100	APPLE INC COMMON STOCK USD.00001							
		2,409.000	Local 207.540000	499,963.86	210.620000	507,383.58	7,419.72	2.84
			Base 207.540000	499,963.86	210.620000	507,383.58	7,419.72	2.84
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000	Local 235.576667	141,346.00	235.990000	141,594.00	248.00	0.79
			Base 235.576667	141,346.00	235.990000	141,594.00	248.00	0.79
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		462.000	Local 337.576450	155,960.32	350.480000	161,921.76	5,961.44	0.91
			Base 337.576450	155,960.32	350.480000	161,921.76	5,961.44	0.91
04621X108	ASSURANT INC COMMON STOCK USD.01							
		230.000	Local 169.174783	38,910.20	166.250000	38,237.50	-672.70	0.21
			Base 169.174783	38,910.20	166.250000	38,237.50	-672.70	0.21
052769106	AUTODESK INC COMMON STOCK USD.01							
		264.000	Local 242.313788	63,970.84	247.450000	65,326.80	1,355.96	0.37
			Base 242.313788	63,970.84	247.450000	65,326.80	1,355.96	0.37
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		278.000	Local 248.448345	69,068.64	238.690000	66,355.82	-2,712.82	0.37
			Base 248.448345	69,068.64	238.690000	66,355.82	-2,712.82	0.37
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		159.000	Local 291.778931	46,392.85	294.240000	46,784.16	391.31	0.26
			Base 291.778931	46,392.85	294.240000	46,784.16	391.31	0.26

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# Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	180.000	Local		788.155556	141,868.00	787.320000	141,717.60	-150.40	0.79
		Base		788.155556	141,868.00	787.320000	141,717.60	-150.40	0.79
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
	1,287.000	Local		124.197700	159,842.44	123.800000	159,330.60	-511.84	0.89
		Base		124.197700	159,842.44	123.800000	159,330.60	-511.84	0.89
11135F101	BROADCOM INC COMMON STOCK								
	152.000	Local		1,659.287895	252,211.76	1,605.530000	244,040.56	-8,171.20	1.36
		Base		1,659.287895	252,211.76	1,605.530000	244,040.56	-8,171.20	1.36
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
	375.000	Local		340.246667	127,592.50	330.570000	123,963.75	-3,628.75	0.69
		Base		340.246667	127,592.50	330.570000	123,963.75	-3,628.75	0.69
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
	445.000	Local		318.614719	141,783.55	307.750000	136,948.75	-4,834.80	0.77
		Base		318.614719	141,783.55	307.750000	136,948.75	-4,834.80	0.77
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	693.000	Local		136.914300	94,881.61	138.450000	95,945.85	1,064.24	0.54
		Base		136.914300	94,881.61	138.450000	95,945.85	1,064.24	0.54
150870103	CELANESE CORP COMMON STOCK USD.0001								
	373.000	Local		137.268097	51,201.00	134.890000	50,313.97	-887.03	0.28
		Base		137.268097	51,201.00	134.890000	50,313.97	-887.03	0.28
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	948.000	Local		109.035485	103,365.64	103.680000	98,288.64	-5,077.00	0.55
		Base		109.035485	103,365.64	103.680000	98,288.64	-5,077.00	0.55
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	479.000	Local		115.737766	55,438.39	118.100000	56,569.90	1,131.51	0.32
		Base		115.737766	55,438.39	118.100000	56,569.90	1,131.51	0.32
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	1,773.000	Local		47.291404	83,847.66	47.510000	84,235.23	387.57	0.47
		Base		47.291404	83,847.66	47.510000	84,235.23	387.57	0.47

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# Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	522.000	Local 68.531571	35,773.48	68.000000	35,496.00	-277.48	0.20	
			Base 68.531571	35,773.48	68.000000	35,496.00	-277.48	0.20	
216648501	COOPER COS INC/THE COMMON STOCK USD.1	613.000	Local 91.885139	56,325.59	87.300000	53,514.90	-2,810.69	0.30	
			Base 91.885139	56,325.59	87.300000	53,514.90	-2,810.69	0.30	
217204106	COPART INC COMMON STOCK	919.000	Local 54.348814	49,946.56	54.160000	49,773.04	-173.52	0.28	
			Base 54.348814	49,946.56	54.160000	49,773.04	-173.52	0.28	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	159.000	Local 848.938931	134,981.29	849.990000	135,148.41	167.12	0.76	
			Base 848.938931	134,981.29	849.990000	135,148.41	167.12	0.76	
231021106	CUMMINS INC COMMON STOCK USD2.5	213.000	Local 277.759484	59,162.77	276.930000	58,986.09	-176.68	0.33	
			Base 277.759484	59,162.77	276.930000	58,986.09	-176.68	0.33	
23918K108	DAVITA INC COMMON STOCK USD.001	323.000	Local 141.689598	45,765.74	138.570000	44,758.11	-1,007.63	0.25	
			Base 141.689598	45,765.74	138.570000	44,758.11	-1,007.63	0.25	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01	105.000	Local 981.092381	103,014.70	967.950000	101,634.75	-1,379.95	0.57	
			Base 981.092381	103,014.70	967.950000	101,634.75	-1,379.95	0.57	
244199105	DEERE + CO COMMON STOCK USD1.0	264.000	Local 375.418788	99,110.56	373.630000	98,638.32	-472.24	0.55	
			Base 375.418788	99,110.56	373.630000	98,638.32	-472.24	0.55	
252131107	DEXCOM INC COMMON STOCK USD.001	570.000	Local 116.163175	66,213.01	113.380000	64,626.60	-1,586.41	0.36	
			Base 116.163175	66,213.01	113.380000	64,626.60	-1,586.41	0.36	
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	294.000	Local 191.468844	56,291.84	200.190000	58,855.86	2,564.02	0.33	
			Base 191.468844	56,291.84	200.190000	58,855.86	2,564.02	0.33	

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260003108	DOVER CORP COMMON STOCK USD1.0							
		265.000	Local 182.877358	48,462.50	180.450000	47,819.25	-643.25	0.27
			Base 182.877358	48,462.50	180.450000	47,819.25	-643.25	0.27
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		551.000	Local 91.081488	50,185.90	92.370000	50,895.87	709.97	0.28
			Base 91.081488	50,185.90	92.370000	50,895.87	709.97	0.28
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		501.000	Local 108.529601	54,373.33	110.160000	55,190.16	816.83	0.31
			Base 108.529601	54,373.33	110.160000	55,190.16	816.83	0.31
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		587.000	Local 105.845860	62,131.52	107.000000	62,809.00	677.48	0.35
			Base 105.845860	62,131.52	107.000000	62,809.00	677.48	0.35
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		1,495.000	Local 494.846890	739,796.10	504.220000	753,808.90	14,012.80	4.22
			Base 494.846890	739,796.10	504.220000	753,808.90	14,012.80	4.22
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		37.000	Local 1,438.812703	53,236.07	1,488.660000	55,080.42	1,844.35	0.31
			Base 1,438.812703	53,236.07	1,488.660000	55,080.42	1,844.35	0.31
311900104	FASTENAL CO COMMON STOCK USD.01							
		642.000	Local 65.495763	42,048.28	62.840000	40,343.28	-1,705.00	0.23
			Base 65.495763	42,048.28	62.840000	40,343.28	-1,705.00	0.23
31428X106	FEDEX CORP COMMON STOCK USD.1							
		403.000	Local 253.908139	102,324.98	299.840000	120,835.52	18,510.54	0.68
			Base 253.908139	102,324.98	299.840000	120,835.52	18,510.54	0.68
315616102	F5 INC COMMON STOCK							
		220.000	Local 170.054545	37,412.00	172.230000	37,890.60	478.60	0.21
			Base 170.054545	37,412.00	172.230000	37,890.60	478.60	0.21
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		180.000	Local 259.425556	46,696.60	225.460000	40,582.80	-6,113.80	0.23
			Base 259.425556	46,696.60	225.460000	40,582.80	-6,113.80	0.23

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34959E109	FORTINET INC COMMON STOCK USD.001							
		1,031.000	Local 58.391998	60,202.15	60.270000	62,138.37	1,936.22	0.35
			Base 58.391998	60,202.15	60.270000	62,138.37	1,936.22	0.35
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		207.000	Local 298.923092	61,877.08	290.140000	60,058.98	-1,818.10	0.34
			Base 298.923092	61,877.08	290.140000	60,058.98	-1,818.10	0.34
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		355.000	Local 450.461690	159,913.90	452.320000	160,573.60	659.70	0.90
			Base 450.461690	159,913.90	452.320000	160,573.60	659.70	0.90
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		218.000	Local 496.188716	108,169.14	487.200000	106,209.60	-1,959.54	0.59
			Base 496.188716	108,169.14	487.200000	106,209.60	-1,959.54	0.59
45337C102	INCYTE CORP COMMON STOCK USD.001							
		1,363.000	Local 63.388870	86,399.03	60.620000	82,625.06	-3,773.97	0.46
			Base 63.388870	86,399.03	60.620000	82,625.06	-3,773.97	0.46
45784P101	INSULET CORP COMMON STOCK USD.001							
		418.000	Local 204.486842	85,475.50	201.800000	84,352.40	-1,123.10	0.47
			Base 204.486842	85,475.50	201.800000	84,352.40	-1,123.10	0.47
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		842.000	Local 137.958765	116,161.28	136.890000	115,261.38	-899.90	0.64
			Base 137.958765	116,161.28	136.890000	115,261.38	-899.90	0.64
461202103	INTUIT INC COMMON STOCK USD.01							
		555.000	Local 632.330180	350,943.25	657.210000	364,751.55	13,808.30	2.04
			Base 632.330180	350,943.25	657.210000	364,751.55	13,808.30	2.04
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		474.000	Local 432.770970	205,133.44	444.850000	210,858.90	5,725.46	1.18
			Base 432.770970	205,133.44	444.850000	210,858.90	5,725.46	1.18
464287432	ISHARES 20 YEAR TREASURY BOND ISHARES 20 YEAR TREASURY BD							
		19,171.000	Local 94.010000	1,802,265.71	91.780000	1,759,514.38	-42,751.33	9.84
			Base 94.010000	1,802,265.71	91.780000	1,759,514.38	-42,751.33	9.84

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478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		868.000	Local 148.865207	129,215.00	146.160000	126,866.88	-2,348.12	0.71
			Base 148.865207	129,215.00	146.160000	126,866.88	-2,348.12	0.71
482480100	KLA CORP COMMON STOCK USD.001							
		115.000	Local 817.419565	94,003.25	824.510000	94,818.65	815.40	0.53
			Base 817.419565	94,003.25	824.510000	94,818.65	815.40	0.53
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		292.000	Local 467.942466	136,639.20	467.100000	136,393.20	-246.00	0.76
			Base 467.942466	136,639.20	467.100000	136,393.20	-246.00	0.76
540424108	LOEWS CORP COMMON STOCK USD.01							
		698.000	Local 76.703266	53,538.88	74.740000	52,168.52	-1,370.36	0.29
			Base 76.703266	53,538.88	74.740000	52,168.52	-1,370.36	0.29
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		107.000	Local 544.227290	58,232.32	541.800000	57,972.60	-259.72	0.32
			Base 544.227290	58,232.32	541.800000	57,972.60	-259.72	0.32
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		1,347.000	Local 130.794239	176,179.84	123.800000	166,758.60	-9,421.24	0.93
			Base 130.794239	176,179.84	123.800000	166,758.60	-9,421.24	0.93
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,291.000	Local 71.375879	92,146.26	70.190000	90,615.29	-1,530.97	0.51
			Base 71.375879	92,146.26	70.190000	90,615.29	-1,530.97	0.51
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		1,931.000	Local 449.831787	868,625.18	446.950000	863,060.45	-5,564.73	4.83
			Base 449.831787	868,625.18	446.950000	863,060.45	-5,564.73	4.83
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		116.000	Local 827.032069	95,935.72	821.680000	95,314.88	-620.84	0.53
			Base 827.032069	95,935.72	821.680000	95,314.88	-620.84	0.53
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005							
		997.000	Local 49.190301	49,042.73	49.950000	49,800.15	757.42	0.28
			Base 49.190301	49,042.73	49.950000	49,800.15	757.42	0.28

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615369105	MOODY S CORP COMMON STOCK USD.01		269.000	Local	422.261747	113,588.41	420.930000	113,230.17	-358.24	0.63
				Base	422.261747	113,588.41	420.930000	113,230.17	-358.24	0.63
629377508	NRG ENERGY INC COMMON STOCK USD.01		661.000	Local	80.171286	52,993.22	77.860000	51,465.46	-1,527.76	0.29
				Base	80.171286	52,993.22	77.860000	51,465.46	-1,527.76	0.29
64110L106	NETFLIX INC COMMON STOCK USD.001		568.000	Local	686.296056	389,816.16	674.880000	383,331.84	-6,484.32	2.14
				Base	686.296056	389,816.16	674.880000	383,331.84	-6,484.32	2.14
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01		1,634.000	Local	72.871200	119,071.54	70.810000	115,703.54	-3,368.00	0.65
				Base	72.871200	119,071.54	70.810000	115,703.54	-3,368.00	0.65
654106103	NIKE INC CL B COMMON STOCK		853.000	Local	97.272239	82,973.22	75.370000	64,290.61	-18,682.61	0.36
				Base	97.272239	82,973.22	75.370000	64,290.61	-18,682.61	0.36
668771108	GEN DIGITAL INC COMMON STOCK USD.01		1,428.000	Local	24.290028	34,686.16	24.980000	35,671.44	985.28	0.20
				Base	24.290028	34,686.16	24.980000	35,671.44	985.28	0.20
67066G104	NVIDIA CORP COMMON STOCK USD.001		9,233.000	Local	126.620000	1,169,082.46	123.540000	1,140,644.82	-28,437.64	6.38
				Base	126.620000	1,169,082.46	123.540000	1,140,644.82	-28,437.64	6.38
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1		242.000	Local	175.303223	42,423.38	176.600000	42,737.20	313.82	0.24
				Base	175.303223	42,423.38	176.600000	42,737.20	313.82	0.24
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01		707.000	Local	68.661443	48,543.64	68.550000	48,464.85	-78.79	0.27
				Base	68.661443	48,543.64	68.550000	48,464.85	-78.79	0.27
69370C100	PTC INC COMMON STOCK USD.01		227.000	Local	177.650529	40,326.67	181.670000	41,239.09	912.42	0.23
				Base	177.650529	40,326.67	181.670000	41,239.09	912.42	0.23

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704326107	PAYCHEX INC COMMON STOCK USD.01							
		367.000	Local 126.232480	46,327.32	118.560000	43,511.52	-2,815.80	0.24
			Base 126.232480	46,327.32	118.560000	43,511.52	-2,815.80	0.24
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		330.000	Local 147.703030	48,742.00	143.040000	47,203.20	-1,538.80	0.26
			Base 147.703030	48,742.00	143.040000	47,203.20	-1,538.80	0.26
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		567.000	Local 117.786367	66,784.87	115.310000	65,380.77	-1,404.10	0.37
			Base 117.786367	66,784.87	115.310000	65,380.77	-1,404.10	0.37
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		815.000	Local 168.382699	137,231.90	164.920000	134,409.80	-2,822.10	0.75
			Base 168.382699	137,231.90	164.920000	134,409.80	-2,822.10	0.75
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		690.000	Local 209.334928	144,441.10	207.710000	143,319.90	-1,121.20	0.80
			Base 209.334928	144,441.10	207.710000	143,319.90	-1,121.20	0.80
74460D109	PUBLIC STORAGE REIT USD.1							
		167.000	Local 291.648802	48,705.35	287.650000	48,037.55	-667.80	0.27
			Base 291.648802	48,705.35	287.650000	48,037.55	-667.80	0.27
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		308.000	Local 111.894675	34,463.56	110.100000	33,910.80	-552.76	0.19
			Base 111.894675	34,463.56	110.100000	33,910.80	-552.76	0.19
74736K101	QORVO INC COMMON STOCK USD.0001							
		344.000	Local 113.810698	39,150.88	116.040000	39,917.76	766.88	0.22
			Base 113.810698	39,150.88	116.040000	39,917.76	766.88	0.22
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		655.000	Local 212.682672	139,307.15	199.180000	130,462.90	-8,844.25	0.73
			Base 212.682672	139,307.15	199.180000	130,462.90	-8,844.25	0.73
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		367.000	Local 139.232480	51,098.32	136.880000	50,234.96	-863.36	0.28
			Base 139.232480	51,098.32	136.880000	50,234.96	-863.36	0.28

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75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		233.000	Local 1,053.569185	245,481.62	1,051.030000	244,889.99	-591.63	1.37
			Base 1,053.569185	245,481.62	1,051.030000	244,889.99	-591.63	1.37
761152107	RESMED INC COMMON STOCK USD.004							
		440.000	Local 206.057273	90,665.20	191.420000	84,224.80	-6,440.40	0.47
			Base 206.057273	90,665.20	191.420000	84,224.80	-6,440.40	0.47
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		351.000	Local 439.504900	154,266.22	446.000000	156,546.00	2,279.78	0.88
			Base 439.504900	154,266.22	446.000000	156,546.00	2,279.78	0.88
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		306.000	Local 194.385098	59,481.84	196.300000	60,067.80	585.96	0.34
			Base 194.385098	59,481.84	196.300000	60,067.80	585.96	0.34
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		1,654.000	Local 544.570459	900,719.54	544.220000	900,139.88	-579.66	5.03
			Base 544.570459	900,719.54	544.220000	900,139.88	-579.66	5.03
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		144.000	Local 750.024444	108,003.52	786.670000	113,280.48	5,276.96	0.63
			Base 750.024444	108,003.52	786.670000	113,280.48	5,276.96	0.63
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		562.000	Local 84.517936	47,499.08	79.890000	44,898.18	-2,600.90	0.25
			Base 84.517936	47,499.08	79.890000	44,898.18	-2,600.90	0.25
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
		70.000	Local 906.688571	63,468.20	819.350000	57,354.50	-6,113.70	0.32
			Base 906.688571	63,468.20	819.350000	57,354.50	-6,113.70	0.32
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		428.000	Local 605.763645	259,266.84	595.060000	254,685.68	-4,581.16	1.42
			Base 605.763645	259,266.84	595.060000	254,685.68	-4,581.16	1.42
87612E106	TARGET CORP COMMON STOCK USD.0833							
		737.000	Local 146.265685	107,797.81	148.040000	109,105.48	1,307.67	0.61
			Base 146.265685	107,797.81	148.040000	109,105.48	1,307.67	0.61

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

Books Open

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# Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		98.000	Local 389.620408	38,182.80	387.980000	38,022.04	-160.76	0.21
			Base 389.620408	38,182.80	387.980000	38,022.04	-160.76	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		200.000	Local 203.900000	40,780.00	210.330000	42,066.00	1,286.00	0.24
			Base 203.900000	40,780.00	210.330000	42,066.00	1,286.00	0.24
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		86.000	Local 1,322.252791	113,713.74	1,277.610000	109,874.46	-3,839.28	0.61
			Base 1,322.252791	113,713.74	1,277.610000	109,874.46	-3,839.28	0.61
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		393.000	Local 468.964453	184,303.03	468.720000	184,206.96	-96.07	1.03
			Base 468.964453	184,303.03	468.720000	184,206.96	-96.07	1.03
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		590.000	Local 275.389492	162,479.80	262.470000	154,857.30	-7,622.50	0.87
			Base 275.389492	162,479.80	262.470000	154,857.30	-7,622.50	0.87
92840M102	VISTRA CORP COMMON STOCK USD.01							
		809.000	Local 87.292114	70,619.32	85.980000	69,557.82	-1,061.50	0.39
			Base 87.292114	70,619.32	85.980000	69,557.82	-1,061.50	0.39
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		3,194.000	Local 58.150000	185,731.10	59.390000	189,691.66	3,960.56	1.06
			Base 58.150000	185,731.10	59.390000	189,691.66	3,960.56	1.06
98978V103	ZOETIS INC COMMON STOCK USD.01							
		504.000	Local 171.188413	86,278.96	173.360000	87,373.44	1,094.48	0.49
			Base 171.188413	86,278.96	173.360000	87,373.44	1,094.48	0.49
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
		786.000	Local 102.027226	80,193.40	100.890000	79,299.54	-893.86	0.44
			Base 102.027226	80,193.40	100.890000	79,299.54	-893.86	0.44
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		270.000	Local 310.360370	83,797.30	303.410000	81,920.70	-1,876.60	0.46
			Base 310.360370	83,797.30	303.410000	81,920.70	-1,876.60	0.46

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# Holdings

AGILIS DYN EQUITY GROWTH FUND

AGILIS PARTNERS LLC

FUND: HBQ6



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		247.000	Local 319.869879	79,007.86	313.550000	77,446.85	-1,561.01	0.43
			Base 319.869879	79,007.86	313.550000	77,446.85	-1,561.01	0.43
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01							
		140.000	Local 377.904286	52,906.60	381.020000	53,342.80	436.20	0.30
			Base 377.904286	52,906.60	381.020000	53,342.80	436.20	0.30
H1467J104	CHUBB LTD COMMON STOCK							
		509.000	Local 264.796464	134,781.40	255.080000	129,835.72	-4,945.68	0.73
			Base 264.796464	134,781.40	255.080000	129,835.72	-4,945.68	0.73
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		573.000	Local 161.351518	92,454.42	162.920000	93,353.16	898.74	0.52
			Base 161.351518	92,454.42	162.920000	93,353.16	898.74	0.52
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		807.000	Local 152.123916	122,764.00	150.430000	121,397.01	-1,366.99	0.68
			Base 152.123916	122,764.00	150.430000	121,397.01	-1,366.99	0.68
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		272.000	Local 270.432647	73,557.68	269.090000	73,192.48	-365.20	0.41
			Base 270.432647	73,557.68	269.090000	73,192.48	-365.20	0.41
<b>US DOLLAR Total</b>								
		95,739.000	Local	17,123,786.71		17,006,971.01	-116,815.70	95.10
			Base	17,123,786.71		17,006,971.01	-116,815.70	95.10
<b>EQUITY Total</b>								
		95,739.000	Base	17,123,786.71		17,006,971.01	-116,815.70	95.10

# Holdings

AGILIS DYN EQUITY GROWTH FUND  
 AGILIS PARTNERS LLC  
 FUND: HBQ6



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		971,952.290	Base	18,000,000.00		17,883,184.30	-116,815.70	100.00



Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>AUSTRALIAN DOLLAR</b>							
<b>AUSTRALIA</b>							
	FFX CONTRACTS RECEIVABLE		23,850.00	0.00	23,850.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		15,891.38	0.00	15,928.22	0.01	36.84
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-47,700.00	0.00	-47,700.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-31,688.29	0.00	-31,869.73	-0.01	-181.44
	NON-BASE CURRENCY		850.00	0.00	850.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		565.04	0.00	567.67	0.00	2.63
<b>SUBTOTAL AUSTRALIAN DOLLAR</b>			<b>-23,000.00</b>	<b>0.00</b>	<b>-23,000.00</b>		<b>0.00</b>
			<b>-15,231.87</b>	<b>0.00</b>	<b>-15,373.84</b>	<b>0.00</b>	<b>-141.97</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS AUSTRALIAN DOLLAR</b>			<b>-23,000.00</b>	<b>0.00</b>	<b>-23,000.00</b>		<b>0.00</b>
			<b>-15,231.87</b>	<b>0.00</b>	<b>-15,373.84</b>	<b>0.00</b>	<b>-141.97</b>
<b>BRAZIL REAL</b>							
<b>BRAZIL</b>							
	FFX CONTRACTS RECEIVABLE		828,007.65	0.00	828,007.65		0.00
	HB5F20000402: RIVER MERC LC SMA2		161,405.00	0.00	148,530.88	0.05	-12,874.12
<b>CANADIAN DOLLAR</b>							
<b>CANADA</b>							
	VAR MARGIN ON SWAPS		-1,923.35	0.00	-1,923.35		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,048.42	0.00	-1,048.42	0.00	0.00
	NON-BASE CURRENCY		821.14	0.00	821.14		0.00
	HB5F20000402: RIVER MERC LC SMA2		600.14	0.00	600.10	0.00	-0.04
	FFX CONTRACTS RECEIVABLE		587,367.11	0.00	587,367.11		0.00
	HB5F20000402: RIVER MERC LC SMA2		428,999.00	0.00	429,252.10	0.14	253.10
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,173,972.43	0.00	-1,173,972.43		0.00
	HB5F20000402: RIVER MERC LC SMA2		-859,066.57	0.00	-858,251.78	-0.28	814.79
<b>SUBTOTAL CANADIAN DOLLAR</b>			<b>-587,707.53</b>	<b>0.00</b>	<b>-587,707.53</b>		<b>0.00</b>
			<b>-430,515.85</b>	<b>0.00</b>	<b>-429,448.00</b>	<b>-0.14</b>	<b>1,067.85</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>			<b>-587,707.53</b>	<b>0.00</b>	<b>-587,707.53</b>		<b>0.00</b>
			<b>-430,515.85</b>	<b>0.00</b>	<b>-429,448.00</b>	<b>-0.14</b>	<b>1,067.85</b>
<b>CHINESE YUAN RENMINBI</b>							
<b>CHINA</b>							

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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
	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
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,740,370.79	0.00	-2,740,370.79		0.00
	HB5F20000402: RIVER MERC LC SMA2		-384,676.29	0.00	-381,993.24	-0.13	2,683.05
	FFX CONTRACTS RECEIVABLE		1,370,233.43	0.00	1,370,233.43		0.00
	HB5F20000402: RIVER MERC LC SMA2		192,124.71	0.00	190,057.17	0.06	-2,067.54
<b>SUBTOTAL CHINESE YUAN RENMINBI</b>			<b>-988,515.75</b>	<b>0.00</b>	<b>-988,515.75</b>		<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CHINESE YUAN RENMINBI</b>			<b>-135,883.00</b>	<b>0.00</b>	<b>-135,267.49</b>	<b>-0.05</b>	<b>615.51</b>
			<b>-988,515.75</b>	<b>0.00</b>	<b>-988,515.75</b>		<b>0.00</b>
			<b>-135,883.00</b>	<b>0.00</b>	<b>-135,267.49</b>	<b>-0.05</b>	<b>615.51</b>
<b>EURO CURRENCY UNIT</b>							
<b>EURO CURRENCY GEOGRAPHIC</b>							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-307,000.00	0.00	-307,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-333,025.00	0.00	-329,027.25	-0.11	3,997.75
	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
	VAR MARGIN ON SWAPS		-95,858.97	0.00	-95,858.97		0.00
	HB5F20000402: RIVER MERC LC SMA2		-119,469.80	0.00	-119,469.80	-0.04	0.00
	NON-BASE CURRENCY - BROKER		4.28	0.00	4.28		0.00
	HB5F20000402: RIVER MERC LC SMA2		4.64	0.00	4.59	0.00	-0.05
	NON-BASE CURRENCY		20,453.65	0.00	20,453.65		0.00
	HB5F20000402: RIVER MERC LC SMA2		21,993.21	0.00	21,921.20	0.01	-72.01
<b>SUBTOTAL EURO CURRENCY UNIT</b>			<b>-382,373.97</b>	<b>0.00</b>	<b>-382,373.97</b>		<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS EURO CURRENCY UNIT</b>			<b>-430,465.70</b>	<b>0.00</b>	<b>-426,540.01</b>	<b>-0.14</b>	<b>3,925.69</b>
			<b>-382,373.97</b>	<b>0.00</b>	<b>-382,373.97</b>		<b>0.00</b>
			<b>-430,465.70</b>	<b>0.00</b>	<b>-426,540.01</b>	<b>-0.14</b>	<b>3,925.69</b>
<b>INDIAN RUPEE</b>							
<b>INDIA</b>							
	FFX CONTRACTS RECEIVABLE		52,321,586.26	0.00	52,321,586.26		0.00
	HB5F20000402: RIVER MERC LC SMA2		625,494.74	0.00	626,053.51	0.21	558.77
<b>INDONESIAN RUPIAH</b>							
<b>INDONESIA</b>							
	FFX CONTRACTS RECEIVABLE		2,598,091,792.00	0.00	2,598,091,792.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		160,193.10	0.00	158,790.17	0.05	-1,402.93
<b>JAPANESE YEN</b>							
<b>JAPAN</b>							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		95,855.00	0.00	95,855.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		618.91	0.00	595.89	0.00	-23.02
<b>MEXICAN PESO</b>							
<b>MEXICO</b>							
	FFX CONTRACTS RECEIVABLE		1,593,546.00	0.00	1,593,546.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		85,333.45	0.00	86,101.59	0.03	768.14
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,960,901.04	0.00	-4,960,901.04		0.00
	HB5F20000402: RIVER MERC LC SMA2		-274,135.94	0.00	-268,044.62	-0.09	6,091.32
	NON-BASE CURRENCY		442.30	0.00	442.30		0.00
	HB5F20000402: RIVER MERC LC SMA2		24.26	0.00	24.19	0.00	-0.07
<b>SUBTOTAL MEXICAN PESO</b>			<b>-3,366,912.74</b>	<b>0.00</b>	<b>-3,366,912.74</b>		<b>0.00</b>
			<b>-188,778.23</b>	<b>0.00</b>	<b>-181,918.84</b>	<b>-0.06</b>	<b>6,859.39</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS MEXICAN PESO</b>			<b>-3,366,912.74</b>	<b>0.00</b>	<b>-3,366,912.74</b>		<b>0.00</b>
			<b>-188,778.23</b>	<b>0.00</b>	<b>-181,918.84</b>	<b>-0.06</b>	<b>6,859.39</b>
<b>NEW TAIWAN DOLLAR</b>							
<b>TAIWAN</b>							
	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	-196,841.37	-0.06	9,158.63
<b>POUND STERLING</b>							
<b>UNITED KINGDOM</b>							
	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
	NON-BASE CURRENCY - BROKER		5,488.40	0.00	5,488.40		0.00
	HB5F20000402: RIVER MERC LC SMA2		6,976.40	0.00	6,937.89	0.00	-38.51
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-311,000.00	0.00	-311,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-394,524.96	0.00	-393,170.44	-0.13	1,354.52
	NON-BASE CURRENCY		2,353.65	0.00	2,353.65		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,008.08	0.00	2,975.25	0.00	-32.83
	FFX CONTRACTS RECEIVABLE		153,000.00	0.00	153,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		193,575.60	0.00	193,407.30	0.06	-168.30
<b>SUBTOTAL POUND STERLING</b>			<b>-150,157.97</b>	<b>0.00</b>	<b>-150,157.97</b>		<b>0.00</b>
			<b>-191,002.76</b>	<b>0.00</b>	<b>-189,887.88</b>	<b>-0.07</b>	<b>1,114.88</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS POUND STERLING</b>			<b>-150,157.97</b>	<b>0.00</b>	<b>-150,157.97</b>		<b>0.00</b>
			<b>-191,002.76</b>	<b>0.00</b>	<b>-189,887.88</b>	<b>-0.07</b>	<b>1,114.88</b>
<b>SWEDISH KRONA</b>							
<b>SWEDEN</b>							

HB5G2000000 - AGILIS LONG CR FND R

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		14,824.87	0.00	14,824.87		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,418.72	0.00	1,399.87	0.00	-18.85
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,277,812.45	0.00	-4,277,812.45		0.00
	HB5F20000402: RIVER MERC LC SMA2		-404,275.60	0.00	-404,249.75	-0.13	25.85
	FFX CONTRACTS RECEIVABLE		2,141,888.73	0.00	2,141,888.73		0.00
	HB5F20000402: RIVER MERC LC SMA2		202,784.21	0.00	202,251.96	0.07	-532.25
<b>SUBTOTAL SWEDISH KRONA</b>			<b>-2,121,098.85</b>	<b>0.00</b>	<b>-2,121,098.85</b>		<b>0.00</b>
			<b>-200,072.67</b>	<b>0.00</b>	<b>-200,597.92</b>	<b>-0.06</b>	<b>-525.25</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS SWEDISH KRONA</b>			<b>-2,121,098.85</b>	<b>0.00</b>	<b>-2,121,098.85</b>		<b>0.00</b>
			<b>-200,072.67</b>	<b>0.00</b>	<b>-200,597.92</b>	<b>-0.06</b>	<b>-525.25</b>
<b>SWISS FRANC</b>							
<b>SWITZERLAND</b>							
	FFX CONTRACTS RECEIVABLE		178,825.28	0.00	178,825.28		0.00
	HB5F20000402: RIVER MERC LC SMA2		199,269.38	0.00	199,004.32	0.07	-265.06
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-357,088.52	0.00	-357,088.52		0.00
	HB5F20000402: RIVER MERC LC SMA2		-397,146.82	0.00	-398,123.31	-0.13	-976.49
<b>SUBTOTAL SWISS FRANC</b>			<b>-178,263.24</b>	<b>0.00</b>	<b>-178,263.24</b>		<b>0.00</b>
			<b>-197,877.44</b>	<b>0.00</b>	<b>-199,118.99</b>	<b>-0.06</b>	<b>-1,241.55</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS SWISS FRANC</b>			<b>-178,263.24</b>	<b>0.00</b>	<b>-178,263.24</b>		<b>0.00</b>
			<b>-197,877.44</b>	<b>0.00</b>	<b>-199,118.99</b>	<b>-0.06</b>	<b>-1,241.55</b>
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	CASH		158.66	0.00	158.66		0.00
	HB5F20000402: RIVER MERC LC SMA2		158.66	0.00	158.66	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,265,070.57	0.00	-2,265,070.57		0.00
	HB5F20000402: RIVER MERC LC SMA2		-2,265,070.57	0.00	-2,265,070.57	-0.75	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		3,215,097.71	0.00	3,215,097.71		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,215,097.71	0.00	3,215,097.71	1.06	0.00
	CASH - BROKER		116,186.33	0.00	116,186.33		0.00
	HB5F20000402: RIVER MERC LC SMA2		116,186.33	0.00	116,186.33	0.04	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-144,717.39	0.00	-144,717.39		0.00
	HB5F20000402: RIVER MERC LC SMA2		-144,717.39	0.00	-144,717.39	-0.05	0.00
	FFX CONTRACTS RECEIVABLE		3,284,539.47	0.00	3,284,539.47		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,284,539.47	0.00	3,284,539.47	1.08	0.00

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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
	PAYABLE FOR INVESTMENTS PURCHASED		-17,679,243.85	0.00	-17,679,243.85		0.00
	HB5F20000402: RIVER MERC LC SMA2		-17,679,243.85	0.00	-17,679,243.85	-5.83	0.00
	VAR MARGIN ON SWAPS		-365,114.68	0.00	-365,114.68		0.00
	HB5F20000402: RIVER MERC LC SMA2		-365,114.68	0.00	-365,114.68	-0.12	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-11,436.88	0.00	-11,436.88		0.00
	HB5F20000002: RIVER & MER LONG CR		-11,436.88	0.00	-11,436.88	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-21,226.97	0.00	-21,226.97		0.00
	HB5F20000002: RIVER & MER LONG CR		-21,226.97	0.00	-21,226.97	-0.01	0.00
	CASH		5.92	0.00	5.92		0.00
	HB5F20000002: RIVER & MER LONG CR		5.92	0.00	5.92	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-16,548.63	0.00	-16,548.63		0.00
	HB5F20000002: RIVER & MER LONG CR		-16,548.63	0.00	-16,548.63	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-30,434.07	0.00	-30,434.07		0.00
	HB5F20000002: RIVER & MER LONG CR		-30,434.07	0.00	-30,434.07	-0.01	0.00
215,625.110	BLACKROCK LIQ TREAS TR INSTL	100.0000	215,625.11	1,009.84	215,625.11		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	215,625.11	1,009.84	215,625.11	0.07	0.00
	HB5F20000402: RIVER MERC LC SMA2						
1,643,783.080	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,643,783.08	7,141.99	1,643,783.08		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,643,783.08	7,141.99	1,643,783.08	0.54	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						
757,000.000	MS ICE CCP COLLAT	100.0000	757,000.00	153.78	757,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	757,000.00	153.78	757,000.00	0.25	0.00
	HB5F20000402: RIVER MERC LC SMA2						
210,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	210,000.00	15.93	210,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	210,000.00	15.93	210,000.00	0.07	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						

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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
33,687.882	PIMCO FDS	10.0140	337,354.17	1,881.41	337,350.45		-3.72
72201P613	SHORT TERM FLTG NAV PORT II HB5F20000402: RIVER MERC LC SMA2	10.0140	337,354.17	1,881.41	337,350.45	0.11	-3.72
197,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	197,000.00	0.00	197,000.00		0.00
999782683	STANLEY HB5F20000402: RIVER MERC LC SMA2	1.0000	197,000.00	0.00	197,000.00	0.07	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>-10,557,042.59</b>	<b>13,596.94</b>	<b>-10,557,046.31</b>		<b>-3.72</b>
			<b>-10,557,042.59</b>	<b>13,596.94</b>	<b>-10,557,046.31</b>	<b>-3.49</b>	<b>-3.72</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>-10,557,042.59</b>	<b>13,596.94</b>	<b>-10,557,046.31</b>		<b>-3.72</b>
			<b>-10,557,042.59</b>	<b>13,596.94</b>	<b>-10,557,046.31</b>	<b>-3.49</b>	<b>-3.72</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>-11,605,158.36</b>	<b>13,596.94</b>	<b>-11,598,070.20</b>	<b>-3.82</b>	<b>7,088.16</b>
<b>FIXED INCOME SECURITIES</b>							
<b>CANADIAN DOLLAR</b>							
<b>CANADA</b>							
0.000	CCP_IRS_P CAD-CORRA-OIS-COMPO	0.0000	0.00	-3.11	0.00		0.00
NC9QQCBR8	REC 4.0% 2025 JUN 21 HB5F20000402: RIVER MERC LC SMA2 SWU01OT3705242023872	0.0000	0.00	-2.27	0.00	0.00	0.00
400,000.000	ROYAL BANK OF CANADA	82.9122	400,000.00	1,520.00	331,648.80		-68,351.20
NC9UUAXN3	VAR RT 11/24/2081 HB5F20000402: RIVER MERC LC SMA2	60.5928	332,806.39	1,110.83	242,371.32	0.08	-90,435.07
<b>SUBTOTAL CANADA</b>			<b>400,000.00</b>	<b>1,516.89</b>	<b>331,648.80</b>		<b>-68,351.20</b>
			<b>332,806.39</b>	<b>1,108.56</b>	<b>242,371.32</b>	<b>0.08</b>	<b>-90,435.07</b>
<b>TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR</b>			<b>400,000.00</b>	<b>1,516.89</b>	<b>331,648.80</b>		<b>-68,351.20</b>
			<b>332,806.39</b>	<b>1,108.56</b>	<b>242,371.32</b>	<b>0.08</b>	<b>-90,435.07</b>
<b>EURO CURRENCY UNIT</b>							
<b>EURO CURRENCY GEOGRAPHIC</b>							
-100,000.000	CCP IRS P EUR006M	0.0079	-137.00	0.00	-7.89		129.11
XX9QXSX9GB	CALL JUL 24 002.700 ED 070424 HB5F20000402: RIVER MERC LC SMA2 317U66HA3	0.0085	-149.06	0.00	-8.46	0.00	140.60
-100,000.000	CCP IRS P EUR006M	0.0201	-137.00	0.00	-20.12		116.88
XX9QXSX9SB	PUT JUL 24 003.000 ED 070424 HB5F20000402: RIVER MERC LC SMA2 317U66IA2	0.0216	-149.06	0.00	-21.56	0.00	127.50

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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	CCP IRS P EUR006M	0.1665	-148.75	0.00	-166.46		-17.71
XX9QSZ9GA	CALL JUL 24 002.820 ED 071124	0.1784	-159.50	0.00	-178.40	0.00	-18.90
	HB5F20000402: RIVER MERC LC SMA2						
	317U6AHA4						
-100,000.000	CCP IRS P EUR006M	0.0112	-148.75	0.00	-11.24		137.51
XX9QSZ9SA	PUT JUL 24 003.120 ED 071124	0.0120	-159.50	0.00	-12.05	0.00	147.45
	HB5F20000402: RIVER MERC LC SMA2						
	317U6AIA3						
-100,000.000	CCP IRS P EUR006M	0.0255	-167.50	0.00	-25.45		142.05
XX9QS09GD	CALL JUL 24 002.610 ED 071524	0.0273	-179.02	0.00	-27.28	0.00	151.74
	HB5F20000402: RIVER MERC LC SMA2						
	317U6C2A6						
-100,000.000	CCP IRS P EUR006M	0.1622	-167.50	0.00	-162.15		5.35
XX9QS09SD	PUT JUL 24 002.940 ED 071524	0.1738	-179.02	0.00	-173.78	0.00	5.24
	HB5F20000402: RIVER MERC LC SMA2						
	317U6C3A5						
600,000.000	CCP_CDS. SP UL GLENCORE INTERN	19.4839	110,840.13	916.67	116,903.40		6,063.27
XX9QR88S1	REC 500BPS 2030 DEC 20	20.8819	119,768.30	982.44	125,291.22	0.04	5,522.92
	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						
0.000	CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000	0.00	-3.29	0.00		0.00
XX9QRWKT2	PAY 2.97% 2033 DEC 15	0.0000	0.00	-3.53	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01ZVM712132023347						
0.000	CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000	0.00	-4.62	0.00		0.00
XX9QRW536	PAY 2.88% 2028 DEC 19	0.0000	0.00	-4.95	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01ZZX912152023305						
0.000	CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000	0.00	-7.88	0.00		0.00
XX9QRYW65	PAY 2.95% 2028 DEC 29	0.0000	0.00	-8.45	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU020FS812272023113						
0.000	CCP_IRS_R EUR-EURIBOR-REUTERS	0.0000	0.00	-0.22	0.00		0.00
XX9QRY5L2	PAY 2.76% 2029 JAN 03	0.0000	0.00	-0.24	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU020HB312292023134						

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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 XX9QSRC46	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06 HB5F20000402: RIVER MERC LC SMA2 SWU024SM905022024237	-0.2619 -0.2807	0.01 0.01	433.10 464.17	-261.86 -280.65	0.00	-261.87 -280.66
-100,000.000 XX9QSRC53	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06 HB5F20000402: RIVER MERC LC SMA2 SWU024SM905022024237	0.0000 0.0000	-0.01 -0.01	-595.47 -638.19	0.00 0.00	0.00	0.01 0.01
100,000.000 XX9QSY2Q3	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.95% 2029 JUN 12 HB5F20000402: RIVER MERC LC SMA2 SWU025T2906102024173	0.2820 0.3022	0.01 0.01	155.61 166.78	281.98 302.21	0.00	281.97 302.20
-100,000.000 XX9QSY2R1	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.95% 2029 JUN 12 HB5F20000402: RIVER MERC LC SMA2 SWU025T2906102024173	0.0000 0.0000	-0.01 -0.01	-197.81 -212.00	0.00 0.00	0.00	0.01 0.01
<b>SUBTOTAL EURO CURRENCY GEOGRAPHIC</b>			<b>109,933.62</b>	<b>696.09</b>	<b>116,530.21</b>		<b>6,596.59</b>
			<b>118,793.13</b>	<b>746.03</b>	<b>124,891.25</b>	<b>0.04</b>	<b>6,098.12</b>
<b>ROMANIA</b>							
100,000.000 EKBPVD1J0	ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034 HB5F20000402: RIVER MERC LC SMA2	85.7480 91.9004	99,767.75 111,835.27	1,485.66 1,592.26	85,748.00 91,900.42	0.03	-14,019.75 -19,934.85
<b>TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT</b>			<b>209,701.37</b>	<b>2,181.75</b>	<b>202,278.21</b>		<b>-7,423.16</b>
			<b>230,628.40</b>	<b>2,338.29</b>	<b>216,791.67</b>	<b>0.07</b>	<b>-13,836.73</b>
<b>MEXICAN PESO</b>							
<b>MEXICO</b>							
8,109,802.000 LMBMX5B00	MEXICAN UDIBONOS 4.000% 08/24/2034 HB5F20000402: RIVER MERC LC SMA2	92.7155 5.0704	7,529,011.33 450,054.40	104,526.34 5,716.35	7,519,047.45 411,202.73	0.14	-9,963.88 -38,851.67
<b>POUND STERLING</b>							
<b>UNITED KINGDOM</b>							
155,000.000 EXBPSNB00	UNITED KINGDOM GILT REGS 4.375% 07/31/2054 HB5F20000402: RIVER MERC LC SMA2	95.3300 120.5067	153,833.10 196,071.57	2,852.43 3,605.76	147,761.50 186,785.31	0.06	-6,071.60 -9,286.26
<b>U.S. DOLLAR</b>							
<b>AUSTRALIA</b>							



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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 803014AA7	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2	87.4403 87.4403	110,028.50 110,028.50	691.29 691.29	96,184.37 96,184.37	0.03	-13,844.13 -13,844.13
<b>BRITISH VIRGIN ISLANDS</b>							
200,000.000 872882AG0	TSMC GLOBAL LTD 144A 1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	80.9800 80.9800	198,825.78 198,825.78	717.05 717.05	161,959.90 161,959.90	0.05	-36,865.88 -36,865.88
<b>CANADA</b>							
100,000.000 29250NBP9	ENBRIDGE INC VAR RT 01/15/2083 DD 09/20/22 HB5F20000402: RIVER MERC LC SMA2	102.2237 102.2237	100,000.00 100,000.00	3,525.69 3,525.69	102,223.70 102,223.70	0.03	2,223.70 2,223.70
100,000.000 89356BAG3	TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2	90.6617 90.6617	100,000.00 100,000.00	1,776.40 1,776.40	90,661.74 90,661.74	0.03	-9,338.26 -9,338.26
<b>SUBTOTAL CANADA</b>			<b>200,000.00</b>	<b>5,302.09</b>	<b>192,885.44</b>		<b>-7,114.56</b>
			<b>200,000.00</b>	<b>5,302.09</b>	<b>192,885.44</b>	<b>0.06</b>	<b>-7,114.56</b>
<b>CAYMAN ISLANDS</b>							
200,000.000 58547DAD1	MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	89.2216 89.2216	206,060.92 206,060.92	806.22 806.22	178,443.18 178,443.18	0.06	-27,617.74 -27,617.74
200,000.000 98379XAA2	XP INC 144A 3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	93.6583 93.6583	199,048.96 199,048.96	3,250.03 3,250.03	187,316.62 187,316.62	0.06	-11,732.34 -11,732.34
<b>SUBTOTAL CAYMAN ISLANDS</b>			<b>405,109.88</b>	<b>4,056.25</b>	<b>365,759.80</b>		<b>-39,350.08</b>
			<b>405,109.88</b>	<b>4,056.25</b>	<b>365,759.80</b>	<b>0.12</b>	<b>-39,350.08</b>
<b>CHILE</b>							
100,000.000 168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23 HB5F20000402: RIVER MERC LC SMA2	94.9625 94.9625	99,925.00 99,925.00	2,608.25 2,608.25	94,962.54 94,962.54	0.03	-4,962.46 -4,962.46
200,000.000 P8056EBC1	CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	70.6113 70.6113	200,000.00 200,000.00	1,477.66 1,477.66	141,222.63 141,222.63	0.05	-58,777.37 -58,777.37
<b>SUBTOTAL CHILE</b>			<b>299,925.00</b>	<b>4,085.91</b>	<b>236,185.17</b>		<b>-63,739.83</b>
			<b>299,925.00</b>	<b>4,085.91</b>	<b>236,185.17</b>	<b>0.08</b>	<b>-63,739.83</b>
<b>COLOMBIA</b>							
100,000.000 279158AQ2	ECOPETROL SA 5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2	69.4196 69.4196	100,000.00 100,000.00	963.30 963.30	69,419.63 69,419.63	0.02	-30,580.37 -30,580.37

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>FRANCE</b>							
100,000.000	ELECTRICITE DE FRANCE SA 144A	103.6353	99,905.10	672.00	103,635.32		3,730.22
28504DAC7	6.250% 05/23/2033 DD 05/23/23 HB5F20000402: RIVER MERC LC SMA2	103.6353	99,905.10	672.00	103,635.32	0.03	3,730.22
200,000.000	SOCIETE GENERALE SA 144A	68.3182	199,898.18	2,416.78	136,636.31		-63,261.87
83368RBB7	3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	68.3182	199,898.18	2,416.78	136,636.31	0.05	-63,261.87
<b>SUBTOTAL FRANCE</b>			<b>299,803.28</b>	<b>3,088.78</b>	<b>240,271.63</b>		<b>-59,531.65</b>
			<b>299,803.28</b>	<b>3,088.78</b>	<b>240,271.63</b>	<b>0.08</b>	<b>-59,531.65</b>
<b>HONG KONG</b>							
100,000.000	LENOVO GROUP LTD 144A	104.8559	100,000.00	2,811.41	104,855.86		4,855.86
526250AE5	6.536% 07/27/2032 DD 07/27/22 HB5F20000402: RIVER MERC LC SMA2	104.8559	100,000.00	2,811.41	104,855.86	0.03	4,855.86
<b>IRELAND</b>							
200,000.000	AERCAP IRELAND CAPITAL DAC / A	86.0646	199,418.33	2,785.29	172,129.15		-27,289.18
00774MAX3	3.300% 01/30/2032 DD 10/29/21 HB5F20000402: RIVER MERC LC SMA2	86.0646	199,418.33	2,785.29	172,129.15	0.06	-27,289.18
<b>ITALY</b>							
200,000.000	INTESA SANPAOLO SPA 144A	74.9357	209,177.78	825.00	149,871.32		-59,306.46
46115HBS5	VAR RT 06/01/2042 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	74.9357	209,177.78	825.00	149,871.32	0.05	-59,306.46
100,000.000	INTESA SANPAOLO SPA 144A	104.9258	100,000.00	237.71	104,925.78		4,925.78
46115HCB1	VAR RT 06/20/2054 DD 06/20/23 HB5F20000402: RIVER MERC LC SMA2	104.9258	100,000.00	237.71	104,925.78	0.03	4,925.78
200,000.000	UNICREDIT SPA 144A	102.1303	228,351.19	3,590.52	204,260.68		-24,090.51
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2	102.1303	228,351.19	3,590.52	204,260.68	0.07	-24,090.51
<b>SUBTOTAL ITALY</b>			<b>537,528.97</b>	<b>4,653.23</b>	<b>459,057.78</b>		<b>-78,471.19</b>
			<b>537,528.97</b>	<b>4,653.23</b>	<b>459,057.78</b>	<b>0.15</b>	<b>-78,471.19</b>
<b>JAPAN</b>							
200,000.000	MITSUBISHI UFJ FINANCIAL GROUP	107.4469	200,000.00	7,539.39	214,893.80		14,893.80
606822DD3	VAR RT 12/31/2049 DD 10/26/23 HB5F20000402: RIVER MERC LC SMA2	107.4469	200,000.00	7,539.39	214,893.80	0.07	14,893.80
<b>JERSEY C I</b>							
100,000.000	APTIV PLC	61.3830	97,932.08	258.30	61,383.00		-36,549.08
03835VAJ5	3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2	61.3830	97,932.08	258.30	61,383.00	0.02	-36,549.08
<b>LUXEMBOURG</b>							

HB5G2000000 - AGILIS LONG CR FND R

6/28/2024

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
200,000.000	CSN RESOURCES SA 144A	78.5162	200,000.00	539.49	157,032.32		-42,967.68
12644VADO	4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	78.5162	200,000.00	539.49	157,032.32	0.05	-42,967.68
<b>MEXICO</b>							
100,000.000	MEXICO GOVERNMENT INTERNATIONA	95.2578	99,321.97	963.40	95,257.77		-4,064.20
91087BBA7	6.400% 05/07/2054 DD 01/08/24 HB5F20000402: RIVER MERC LC SMA2	95.2578	99,321.97	963.40	95,257.77	0.03	-4,064.20
<b>NETHERLANDS</b>							
200,000.000	PROSUS NV 144A	65.3937	200,013.78	3,039.04	130,787.39		-69,226.39
74365PAE8	3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	65.3937	200,013.78	3,039.04	130,787.39	0.04	-69,226.39
<b>SAUDI ARABIA</b>							
200,000.000	SAUDI GOVERNMENT INTERNAT 144A	88.1200	185,680.99	4,543.14	176,240.00		-9,440.99
80413TBE8	5.000% 01/18/2053 DD 01/18/23 HB5F20000402: RIVER MERC LC SMA2	88.1200	185,680.99	4,543.14	176,240.00	0.06	-9,440.99
200,000.000	SAUDI ARABIAN OIL CO 144A	67.0500	198,255.76	681.56	134,100.00		-64,155.76
80414L2L8	3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2	67.0500	198,255.76	681.56	134,100.00	0.04	-64,155.76
<b>SUBTOTAL SAUDI ARABIA</b>			<b>383,936.75</b>	<b>5,224.70</b>	<b>310,340.00</b>		<b>-73,596.75</b>
			<b>383,936.75</b>	<b>5,224.70</b>	<b>310,340.00</b>	<b>0.10</b>	<b>-73,596.75</b>
<b>SINGAPORE</b>							
200,000.000	PFIZER INVESTMENT ENTERPRISES	96.9905	199,706.09	1,225.08	193,980.96		-5,725.13
716973AG7	5.300% 05/19/2053 DD 05/19/23 HB5F20000402: RIVER MERC LC SMA2	96.9905	199,706.09	1,225.08	193,980.96	0.06	-5,725.13
<b>SPAIN</b>							
200,000.000	BANCO SANTANDER SA	99.3556	200,059.30	3,894.28	198,711.17		-1,348.13
05964HAS4	5.294% 08/18/2027 DD 08/18/22 HB5F20000402: RIVER MERC LC SMA2	99.3556	200,059.30	3,894.28	198,711.17	0.07	-1,348.13
<b>UNITED ARAB EMIRATES</b>							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	57.1070	100,000.00	892.86	57,107.00		-42,893.00
29135LAN0	2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	57.1070	100,000.00	892.86	57,107.00	0.02	-42,893.00
<b>UNITED KINGDOM</b>							
100,000.000	ROYALTY PHARMA PLC	67.4943	69,657.14	1,173.54	67,494.28		-2,162.86
78081BAM5	3.550% 09/02/2050 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2	67.4943	69,657.14	1,173.54	67,494.28	0.02	-2,162.86

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6/28/2024

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	LLOYDS BANKING GROUP PLC	102.2695	200,000.00	177.76	204,539.00		4,539.00
53944YAV5	VAR RT 12/31/2049 DD 03/13/23	102.2695	200,000.00	177.76	204,539.00	0.07	4,539.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	STANDARD CHARTERED PLC 144A	103.2914	100,000.00	2,990.91	103,291.35		3,291.35
853254CU2	VAR RT 07/06/2034 DD 07/06/23	103.2914	100,000.00	2,990.91	103,291.35	0.03	3,291.35
	HB5F20000402: RIVER MERC LC SMA2						
<b>SUBTOTAL UNITED KINGDOM</b>			<b>369,657.14</b>	<b>4,342.21</b>	<b>375,324.63</b>		<b>5,667.49</b>
			<b>369,657.14</b>	<b>4,342.21</b>	<b>375,324.63</b>	<b>0.12</b>	<b>5,667.49</b>
<b>UNITED STATES</b>							
-100,000.000	CCP OIS R SOFR	0.0024	-450.00	0.00	-2.45		447.55
99QAHY9SE	PUT JUL 24 004.350 ED 070824	0.0024	-450.00	0.00	-2.45	0.00	447.55
	HB5F20000402: RIVER MERC LC SMA2						
	317U5XSA3						
-100,000.000	CCP OIS R SOFR	0.1747	-450.00	0.00	-174.71		275.29
99QAHY9GA	CALL JUL 24 003.800 ED 070824	0.1747	-450.00	0.00	-174.71	0.00	275.29
	HB5F20000402: RIVER MERC LC SMA2						
	317U5XTA2						
-100,000.000	CCP OIS R SOFR	0.0856	-422.50	0.00	-85.57		336.93
99QAHZ9SB	PUT JUL 24 004.265 ED 072224	0.0856	-422.50	0.00	-85.57	0.00	336.93
	HB5F20000402: RIVER MERC LC SMA2						
	317U61MA8						
-100,000.000	CCP OIS R SOFR	0.3554	-422.50	0.00	-355.40		67.10
99QAHZ9GL	CALL JUL 24 003.765 ED 072224	0.3554	-422.50	0.00	-355.40	0.00	67.10
	HB5F20000402: RIVER MERC LC SMA2						
	317U61NA7						
-100,000.000	CCP OIS R SOFR	0.1358	-335.00	0.00	-135.81		199.19
99QAHZ9GH	CALL JUL 24 003.844 ED 070324	0.1358	-335.00	0.00	-135.81	0.00	199.19
	HB5F20000402: RIVER MERC LC SMA2						
	317U66EA6						
-100,000.000	CCP OIS R SOFR	0.0031	-335.00	0.00	-3.05		331.95
99QAHZ9SL	PUT JUL 24 004.194 ED 070324	0.0031	-335.00	0.00	-3.05	0.00	331.95
	HB5F20000402: RIVER MERC LC SMA2						
	317U66FA5						
-200,000.000	CCP OIS R SOFR	0.0210	-490.00	0.00	-41.95		448.05
99QAHZ9SH	PUT JUL 24 004.250 ED 070524	0.0210	-490.00	0.00	-41.95	0.00	448.05
	HB5F20000402: RIVER MERC LC SMA2						
	317U67EA4						
-200,000.000	CCP OIS R SOFR	0.0288	-490.00	0.00	-57.65		432.35
99QAHZ9GR	CALL JUL 24 003.850 ED 070524	0.0288	-490.00	0.00	-57.65	0.00	432.35
	HB5F20000402: RIVER MERC LC SMA2						
	317U67FA3						

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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	CCP OIS R SOFR	0.0247	-340.00	0.00	-24.66		315.34
99QAH09SA	PUT JUL 24 004.235 ED 071024 HB5F20000402: RIVER MERC LC SMA2 317U69VA1	0.0247	-340.00	0.00	-24.66	0.00	315.34
-100,000.000	CCP OIS R SOFR	0.4450	-340.00	0.00	-444.97		-104.97
99QAH09GA	CALL JUL 24 003.885 ED 071024 HB5F20000402: RIVER MERC LC SMA2 317U69WA0	0.4450	-340.00	0.00	-444.97	0.00	-104.97
-100,000.000	CCP OIS R SOFR	0.0161	-305.00	0.00	-16.08		288.92
99QAH09SL	PUT JUL 24 004.230 ED 070824 HB5F20000402: RIVER MERC LC SMA2 317U6AJA2	0.0161	-305.00	0.00	-16.08	0.00	288.92
-100,000.000	CCP OIS R SOFR	0.3755	-305.00	0.00	-375.51		-70.51
99QAH09GL	CALL JUL 24 003.880 ED 070824 HB5F20000402: RIVER MERC LC SMA2 317U6AKA0	0.3755	-305.00	0.00	-375.51	0.00	-70.51
-100,000.000	CCP OIS R SOFR	0.0499	-372.50	0.00	-49.89		322.61
99QAH09GK	CALL JUL 24 003.586 ED 071524 HB5F20000402: RIVER MERC LC SMA2 317U6BWA5	0.0499	-372.50	0.00	-49.89	0.00	322.61
-100,000.000	CCP OIS R SOFR	0.4422	-372.50	0.00	-442.24		-69.74
99QAH09SK	PUT JUL 24 003.986 ED 071524 HB5F20000402: RIVER MERC LC SMA2 317U6BXA4	0.4422	-372.50	0.00	-442.24	0.00	-69.74
-100,000.000	CCP OIS R SOFR P 3.689%	0.0343	-205.00	0.00	-34.29		170.71
99QAH09GH	CALL JUL 24 003.689 ED 071524 HB5F20000402: RIVER MERC LC SMA2 317U6BYA3	0.0343	-205.00	0.00	-34.29	0.00	170.71
-100,000.000	CCP OIS R SOFR P 4.13900%	0.2087	-205.00	0.00	-208.68		-3.68
99QAH09SH	PUT JUL 24 004.139 ED 071524 HB5F20000402: RIVER MERC LC SMA2 317U6BZA2	0.2087	-205.00	0.00	-208.68	0.00	-3.68
-100,000.000	CCP OIS R SOFR P 4.00%	0.5427	-420.00	0.00	-542.68		-122.68
99QAH09SJ	PUT JUL 24 004.000 ED 072424 HB5F20000402: RIVER MERC LC SMA2 317U6C6A2	0.5427	-420.00	0.00	-542.68	0.00	-122.68
-100,000.000	CCP OIS R SOFR P 3.5400%	0.0879	-420.00	0.00	-87.92		332.08
99QAH09GJ	CALL JUL 24 003.540 ED 072424 HB5F20000402: RIVER MERC LC SMA2 317U6C7A1	0.0879	-420.00	0.00	-87.92	0.00	332.08

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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	CCP OIS R SOFR	0.5154	-380.00	0.00	-515.43		-135.43
99QAH09SQ	PUT JUL 24 003.978 ED 071824 HB5F20000402: RIVER MERC LC SMA2 317U6D8A8	0.5154	-380.00	0.00	-515.43	0.00	-135.43
-100,000.000	CCP OIS R SOFR	0.1031	-380.00	0.00	-103.13		276.87
99QAH09GR	CALL JUL 24 003.628 ED 071824 HB5F20000402: RIVER MERC LC SMA2 317U6D9A7	0.1031	-380.00	0.00	-103.13	0.00	276.87
-100,000.000	CCP OIS R SOFR	0.4307	-390.00	0.00	-430.70		-40.70
99QAH09ST	PUT JUL 24 004.030 ED 072224 HB5F20000402: RIVER MERC LC SMA2 317U6DAA5	0.4307	-390.00	0.00	-430.70	0.00	-40.70
-100,000.000	CCP OIS R SOFR	0.2041	-390.00	0.00	-204.14		185.86
99QAH09GU	CALL JUL 24 003.680 ED 072224 HB5F20000402: RIVER MERC LC SMA2 317U6DBA4	0.2041	-390.00	0.00	-204.14	0.00	185.86
-100,000.000	CCP OIS R SOFR	0.4438	-390.00	0.00	-443.76		-53.76
99QAH09SS	PUT JUL 24 004.025 ED 072224 HB5F20000402: RIVER MERC LC SMA2 317U6DCA3	0.4438	-390.00	0.00	-443.76	0.00	-53.76
-100,000.000	CCP OIS R SOFR	0.1973	-390.00	0.00	-197.27		192.73
99QAH09GV	CALL JUL 24 003.675 ED 072224 HB5F20000402: RIVER MERC LC SMA2 317U6DDA2	0.1973	-390.00	0.00	-197.27	0.00	192.73
-100,000.000	CCP OIS R SOFR	0.1856	-362.50	0.00	-185.60		176.90
99QAH09GZ	CALL JUL 24 003.648 ED 072424 HB5F20000402: RIVER MERC LC SMA2 317U6E5A9	0.1856	-362.50	0.00	-185.60	0.00	176.90
-100,000.000	CCP OIS R SOFR	0.5487	-362.50	0.00	-548.66		-186.16
99QAH09SY	PUT JUL 24 003.998 ED 072424 HB5F20000402: RIVER MERC LC SMA2 317U6E6A8	0.5487	-362.50	0.00	-548.66	0.00	-186.16
-100,000.000	CCP OIS R SOFR	0.3700	-370.00	0.00	-370.00		0.00
99QAH19SD	PUT JUL 24 004.040 ED 072924 HB5F20000402: RIVER MERC LC SMA2 317U6FJA1	0.3700	-370.00	0.00	-370.00	0.00	0.00
-100,000.000	CCP OIS R SOFR	0.3700	-370.00	0.00	-370.00		0.00
99QAH19GE	CALL JUL 24 003.690 ED 072924 HB5F20000402: RIVER MERC LC SMA2 317U6FKA9	0.3700	-370.00	0.00	-370.00	0.00	0.00

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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	CCP OIS R SOFR	0.2580	-258.00	0.00	-258.00		0.00
99QAH19SE	PUT JUL 24 004.090 ED 072924	0.2580	-258.00	0.00	-258.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 317U6FNA6						
-100,000.000	CCP OIS R SOFR	0.2580	-258.00	0.00	-258.00		0.00
99QAH19GF	CALL JUL 24 003.630 ED 072924	0.2580	-258.00	0.00	-258.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 317U6FOA5						
200,000.000	CCP_CDS. SP UL THE AES CORPORA	6.5884	39,696.42	305.56	13,176.80		-26,519.62
NA9QKMUV6	REC 500BPS 2025 DEC 20	6.5884	39,696.42	305.56	13,176.80	0.00	-26,519.62
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUW4	REC 500BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						
700,000.000	CCP_CDS. SP UL GE CME	1.6941	4,556.02	213.89	11,858.70		7,302.68
NA9QKT6N6	1.000% 00BPS 2026 JUN 20	1.6941	4,556.02	213.89	11,858.70	0.00	7,302.68
	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	2.0196	0.01	61.11	4,039.20		4,039.19
NA9QM6U64	REC 100BPS 2027 DEC 20	2.0196	0.01	61.11	4,039.20	0.00	4,039.19
	HB5F20000402: RIVER MERC LC SMA2 SWPC0LAG509152022674						
-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	1.9210	0.01	61.11	3,842.00		3,841.99
NA9QPPLY9	REC 100BPS 2028 JUN 20	1.9210	0.01	61.11	3,842.00	0.00	3,841.99
	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						

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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
350,000.000	CCP_CDS. SP UL AT&T INC. CME	1.5480	0.01	106.94	5,418.00		5,417.99
NA9QQDUW8	1.000% 00BPS 2028 JUN 20	1.5480	0.01	106.94	5,418.00	0.00	5,417.99
	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	0.3637	283.64	30.56	363.75		80.11
NA9QRG5U2	1.000% 00BPS 2024 DEC 20	0.3637	283.64	30.56	363.75	0.00	80.11
	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	14.2539	10,110.14	152.78	14,253.90		4,143.76
NA9QRNWK9	REC 500BPS 2028 DEC 20	14.2539	10,110.14	152.78	14,253.90	0.00	4,143.76
	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						
2,000,000.000	CCP_CDX. SP UL CDX.NA.IG.42_V1	2.0592	41,872.43	611.11	41,184.00		-688.43
NA9QSFJE4	REC 100BPS 2029 JUN 20	2.0592	41,872.43	611.11	41,184.00	0.01	-688.43
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0MJ41339451						
-2,000,000.000	CCP_CDX. SP UL CDX.NA.IG.42_V1	0.0000	-0.01	0.00	0.00		0.01
NA9QSFJF1	REC 100BPS 2029 JUN 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0MJ41339451						
100,000.000	CXT. SP UL CDX.NA.HY.37	10.8079	7,178.27	7,805.57	10,807.92		3,629.65
NA9QMEYG1	R 500BPS 2026 DEC 20	10.8079	7,178.27	7,805.57	10,807.92	0.00	3,629.65
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						
-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						



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
2,000,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	-0.0554	0.02	554,037.50	-1,108.02		-1,108.04
NA9QQREN5	REC 4.5% 2024 JUL 18	-0.0554	0.02	554,037.50	-1,108.02	0.00	-1,108.04
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01UNY107062023894						
-2,000,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	0.0000	-18,226.43	-1.00	0.00		18,226.43
NA9QQREQ8	REC 4.5% 2024 JUL 18	0.0000	-18,226.43	-1.00	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	33.8796	0.00	4,967.76	169,397.98		169,397.98
NA9QRJ460	PAY 2.06% 2053 OCT 27	33.8796	0.00	4,967.76	169,397.98	0.06	169,397.98
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAJ010252023328						
-500,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	0.00	-1,773.91	0.00		0.00
NA9QRJ478	PAY 2.06% 2053 OCT 27	0.0000	0.00	-1,773.91	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAJ010252023328						

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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	0.0000	-0.01	-534.72	0.00		0.01
NA9QRY72	PAY 3.5% 2054 JUN 20	0.0000	-0.01	-534.72	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0206W912272023522						
500,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	3.6460	14,617.90	814.29	18,230.02		3,612.12
NA9QRY64	PAY 3.5% 2054 JUN 20	3.6460	14,617.90	814.29	18,230.02	0.01	3,612.12
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0206W912272023522						
-200,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	-631.49	0.00		0.01
NA9QR0W86	PAY 3.67% 2028 MAY 31	0.0000	-0.01	-631.49	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU020M6801082024750						
200,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	1.7752	0.01	919.30	3,550.38		3,550.37
NA9QR0W78	PAY 3.67% 2028 MAY 31	1.7752	0.01	919.30	3,550.38	0.00	3,550.37
	HB5F20000402: RIVER MERC LC SMA2						
	SWU020M6801082024750						
-1,400,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	-17,681.60	0.00		0.01
NA9QR3275	PAY 3.73% 2030 OCT 31	0.0000	-0.01	-17,681.60	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02158101232024644						
1,400,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	1.4412	0.01	25,454.95	20,177.29		20,177.28
NA9QR3267	PAY 3.73% 2030 OCT 31	1.4412	0.01	25,454.95	20,177.29	0.01	20,177.28
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02158101232024644						
-700,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	-8,829.08	0.00		0.01
NA9QR3226	PAY 3.72% 2030 OCT 31	0.0000	-0.01	-8,829.08	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02159901232024635						
700,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	1.4686	0.01	12,727.48	10,280.12		10,280.11
NA9QR3218	PAY 3.72% 2030 OCT 31	1.4686	0.01	12,727.48	10,280.12	0.00	10,280.11
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02159901232024635						
-300,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	-3,801.42	0.00		0.01
NA9QR33D1	PAY 3.74% 2030 OCT 31	0.0000	-0.01	-3,801.42	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0216Y301232024713						
300,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	1.3731	0.01	5,454.63	4,119.38		4,119.37
NA9QR33C3	PAY 3.74% 2030 OCT 31	1.3731	0.01	5,454.63	4,119.38	0.00	4,119.37
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0216Y301232024713						

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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
-800,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	-10,117.11	0.00		0.01
NA9QR4PW3	PAY 3.73% 2030 OCT 31	0.0000	-0.01	-10,117.11	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU021B8401252024756						
800,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	1.4140	0.01	14,545.69	11,311.85		11,311.84
NA9QR4PT0	PAY 3.73% 2030 OCT 31	1.4140	0.01	14,545.69	11,311.85	0.00	11,311.84
	HB5F20000402: RIVER MERC LC SMA2						
	SWU021B8401252024756						
300,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	1.3038	0.02	2,113.17	3,911.45		3,911.43
NA9QSQLM9	REC 4.09% 2034 APR 30	1.3038	0.02	2,113.17	3,911.45	0.00	3,911.43
	HB5F20000402: RIVER MERC LC SMA2						
	SWU024AF304262024602						
-300,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	0.0000	-0.02	-2,761.06	0.00		0.02
NA9QSQLN7	REC 4.09% 2034 APR 30	0.0000	-0.02	-2,761.06	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWU024AF304262024602						
100,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	1.4221	0.01	775.39	1,422.11		1,422.10
NA9QSM9E0	REC 4.11% 2034 APR 24	1.4221	0.01	775.39	1,422.11	0.00	1,422.10
	HB5F20000402: RIVER MERC LC SMA2						
	SWU024H1704222024532						
-100,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	0.0000	-0.01	-1,009.80	0.00		0.01
NA9QSM9F7	REC 4.11% 2034 APR 24	0.0000	-0.01	-1,009.80	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU024H1704222024532						
100,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	1.2066	0.01	713.65	1,206.58		1,206.57
NA9QSP5T4	REC 4.08% 2034 APR 29	1.2066	0.01	713.65	1,206.58	0.00	1,206.57
	HB5F20000402: RIVER MERC LC SMA2						
	SWU024KA304252024572						
-100,000.000	CCP_IRS_P USD-SOFR-COMPOUND C	0.0000	-0.01	-935.27	0.00		0.01
NA9QSP5U1	REC 4.08% 2034 APR 29	0.0000	-0.01	-935.27	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU024KA304252024572						
-100,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	0.00	0.00		0.01
NA9QS35Z9	PAY 3.99% 2034 JUL 02	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU027IZ406282024886						
100,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	0.01	0.00	0.00		-0.01
NA9QS35Y2	PAY 3.99% 2034 JUL 02	0.0000	0.01	0.00	0.00	0.00	-0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU027IZ406282024886						

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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	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	-0.01	0.00	0.00		0.01
NA9QS35X4	PAY 4.06% 2034 JUL 02	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU027J0006282024886						
100,000.000	CCP_IRS_R USD-SOFR-COMPOUND C	0.0000	0.01	0.00	0.00		-0.01
NA9QS35W6	PAY 4.06% 2034 JUL 02	0.0000	0.01	0.00	0.00	0.00	-0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU027J0006282024886						
100,000.000	AT&T INC	70.1459	81,935.63	316.80	70,145.88		-11,789.75
00206RMN9	3.800% 12/01/2057 DD 06/01/21	70.1459	81,935.63	316.80	70,145.88	0.02	-11,789.75
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	AT&T INC	100.1931	199,377.70	4,065.31	200,386.18		1,008.48
00206RMT6	5.400% 02/15/2034 DD 06/02/23	100.1931	199,377.70	4,065.31	200,386.18	0.07	1,008.48
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	60.5655	99,616.85	362.74	60,565.49		-39,051.36
015271AX7	3.000% 05/18/2051 DD 02/18/21	60.5655	99,616.85	362.74	60,565.49	0.02	-39,051.36
	HB5F20000402: RIVER MERC LC SMA2						
1,100,000.000	COMMIT TO PUR FNMA SF MTG	100.3374	1,107,132.81	0.00	1,103,711.62		-3,421.19
01F060683	6.000% 08/01/2054 DD 08/01/24	100.3374	1,107,132.81	0.00	1,103,711.62	0.36	-3,421.19
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	COMMIT TO PUR FNMA SF MTG	101.7957	1,020,000.00	0.00	1,017,957.09		-2,042.91
01F062689	6.500% 08/01/2054 DD 08/01/24	101.7957	1,020,000.00	0.00	1,017,957.09	0.34	-2,042.91
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ALTRIA GROUP INC	67.9050	163,493.88	3,019.54	135,810.05		-27,683.83
02209SBN2	3.700% 02/04/2051 DD 02/04/21	67.9050	163,493.88	3,019.54	135,810.05	0.04	-27,683.83
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	AMGEN INC	99.0180	199,716.87	3,736.58	198,036.03		-1,680.84
031162DT4	5.650% 03/02/2053 DD 03/02/23	99.0180	199,716.87	3,736.58	198,036.03	0.07	-1,680.84
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	APPALACHIAN POWER CO	92.5887	99,782.04	1,875.17	92,588.71		-7,193.33
037735DA2	4.500% 08/01/2032 DD 08/01/22	92.5887	99,782.04	1,875.17	92,588.71	0.03	-7,193.33
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO IV LLC 144A	69.5312	97,891.24	1,520.83	69,531.16		-28,360.08
039936AA7	3.650% 02/01/2052 DD 01/21/22	69.5312	97,891.24	1,520.83	69,531.16	0.02	-28,360.08
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BAT CAPITAL CORP	84.4667	100,000.00	732.74	84,466.71		-15,533.29
05526DBS3	2.726% 03/25/2031 DD 09/25/20	84.4667	100,000.00	732.74	84,466.71	0.03	-15,533.29
	HB5F20000402: RIVER MERC LC SMA2						

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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 08661UAB2	BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21 HB5F20000402: RIVER MERC LC SMA2	63.7338 63.7338	100,000.00 100,000.00	1,540.29 1,540.29	63,733.76 63,733.76	0.02	-36,266.24 -36,266.24
100,000.000 090572AQ1	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	88.6966 88.6966	99,787.26 99,787.26	1,094.40 1,094.40	88,696.65 88,696.65	0.03	-11,090.61 -11,090.61
100,000.000 09261BAF7	BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 HB5F20000402: RIVER MERC LC SMA2	61.2822 61.2822	99,762.44 99,762.44	1,154.87 1,154.87	61,282.17 61,282.17	0.02	-38,480.27 -38,480.27
100,000.000 096630AJ7	BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22 HB5F20000402: RIVER MERC LC SMA2	86.3829 86.3829	99,922.29 99,922.29	1,200.16 1,200.16	86,382.92 86,382.92	0.03	-13,539.37 -13,539.37
200,000.000 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	87.6631 87.6631	199,916.06 199,916.06	3,020.85 3,020.85	175,326.19 175,326.19	0.06	-24,589.87 -24,589.87
300,000.000 097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24 HB5F20000402: RIVER MERC LC SMA2	103.0966 103.0966	300,000.00 300,000.00	3,429.11 3,429.11	309,289.85 309,289.85	0.10	9,289.85 9,289.85
100,000.000 100743AM5	BOSTON GAS CO 144A 3.757% 03/16/2032 DD 03/16/22 HB5F20000402: RIVER MERC LC SMA2	87.3785 87.3785	100,000.00 100,000.00	1,101.10 1,101.10	87,378.49 87,378.49	0.03	-12,621.51 -12,621.51
100,000.000 110122DX3	BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	72.4113 72.4113	99,527.92 99,527.92	1,152.84 1,152.84	72,411.32 72,411.32	0.02	-27,116.60 -27,116.60
100,000.000 12189LBL4	BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24 HB5F20000402: RIVER MERC LC SMA2	100.8424 100.8424	99,473.12 99,473.12	366.72 366.72	100,842.41 100,842.41	0.03	1,369.29 1,369.29
100,000.000 126650DV9	CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23 HB5F20000402: RIVER MERC LC SMA2	93.3516 93.3516	95,862.10 95,862.10	2,020.68 2,020.68	93,351.62 93,351.62	0.03	-2,510.48 -2,510.48
200,000.000 126650EA4	CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23 HB5F20000402: RIVER MERC LC SMA2	96.2687 96.2687	198,153.85 198,153.85	999.90 999.90	192,537.30 192,537.30	0.06	-5,616.55 -5,616.55
100,000.000 161175BY9	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	58.7084 58.7084	58,624.95 58,624.95	962.25 962.25	58,708.42 58,708.42	0.02	83.47 83.47
100,000.000 16412XAL9	CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21 HB5F20000402: RIVER MERC LC SMA2	80.5606 80.5606	100,000.00 100,000.00	1,385.87 1,385.87	80,560.59 80,560.59	0.03	-19,439.41 -19,439.41

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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	63.8985 63.8985	100,000.00 100,000.00	1,888.00 1,888.00	63,898.47 63,898.47	0.02	-36,101.53 -36,101.53
100,000.000 20268JAT0	COMMONSPIRIT HEALTH 5.548% 12/01/2054 DD 03/20/24 HB5F20000402: RIVER MERC LC SMA2	98.5395 98.5395	100,000.00 100,000.00	431.48 431.48	98,539.51 98,539.51	0.03	-1,460.49 -1,460.49
100,000.000 210385AF7	CONSTELLATION ENERGY GENERATIO 5.750% 03/15/2054 DD 03/15/24 HB5F20000402: RIVER MERC LC SMA2	97.4145 97.4145	99,901.00 99,901.00	1,700.28 1,700.28	97,414.51 97,414.51	0.03	-2,486.49 -2,486.49
200,000.000 26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2	87.2999 87.2999	199,196.59 199,196.59	3,764.46 3,764.46	174,599.74 174,599.74	0.06	-24,596.85 -24,596.85
100,000.000 26444HAN1	DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22 HB5F20000402: RIVER MERC LC SMA2	102.2639 102.2639	99,375.84 99,375.84	767.73 767.73	102,263.95 102,263.95	0.03	2,888.11 2,888.11
100,000.000 26885BAL4	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2	93.5138 93.5138	100,000.00 100,000.00	2,196.08 2,196.08	93,513.82 93,513.82	0.03	-6,486.18 -6,486.18
200,000.000 29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17 HB5F20000402: RIVER MERC LC SMA2	88.8176 88.8176	171,629.86 171,629.86	2,237.43 2,237.43	177,635.14 177,635.14	0.06	6,005.28 6,005.28
300,000.000 29273VAW0	ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24 HB5F20000402: RIVER MERC LC SMA2	97.4861 97.4861	298,545.82 298,545.82	2,303.06 2,303.06	292,458.39 292,458.39	0.10	-6,087.43 -6,087.43
100,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	60.9290 60.9290	104,046.16 104,046.16	858.00 858.00	60,928.96 60,928.96	0.02	-43,117.20 -43,117.20
100,000.000 29364WBN7	ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24 HB5F20000402: RIVER MERC LC SMA2	98.8727 98.8727	99,857.15 99,857.15	1,792.40 1,792.40	98,872.70 98,872.70	0.03	-984.45 -984.45
100,000.000 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	58.5171 58.5171	99,635.14 99,635.14	117.76 117.76	58,517.07 58,517.07	0.02	-41,118.07 -41,118.07
100,000.000 30303M8K1	META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22 HB5F20000402: RIVER MERC LC SMA2	86.7193 86.7193	99,827.63 99,827.63	1,750.60 1,750.60	86,719.25 86,719.25	0.03	-13,108.38 -13,108.38
100,000.000 30303M8Q8	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 HB5F20000402: RIVER MERC LC SMA2	102.6375 102.6375	99,729.21 99,729.21	722.65 722.65	102,637.53 102,637.53	0.03	2,908.32 2,908.32

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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
287,627.301 3132DWKQ5	FHLMC POOL #SD-8403 6.500% 02/01/2054 DD 01/01/24 HB5F20000402: RIVER MERC LC SMA2	101.8659 101.8659	293,821.01 293,821.01	1,557.90 1,557.90	292,994.20 292,994.20	0.10	-826.81 -826.81
100,000.000 33939HAA7	FLEX INTERMEDIATE HOLDCO 144A 3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2	83.3443 83.3443	100,005.57 100,005.57	1,699.34 1,699.34	83,344.26 83,344.26	0.03	-16,661.31 -16,661.31
200,000.000 345397E66	FORD MOTOR CREDIT CO LLC 6.125% 03/08/2034 DD 03/08/24 HB5F20000402: RIVER MERC LC SMA2	99.1104 99.1104	199,798.60 199,798.60	3,852.95 3,852.95	198,220.90 198,220.90	0.07	-1,577.70 -1,577.70
50,000.000 35640YAJ6	FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23 HB5F20000402: RIVER MERC LC SMA2	96.5843 96.5843	45,748.22 45,748.22	1,522.28 1,522.28	48,292.14 48,292.14	0.02	2,543.92 2,543.92
100,000.000 362762QT6	GAINESVILLE & HALL CNTY GA HOS 3.000% 02/15/2054 DD 09/09/21 HB5F20000402: RIVER MERC LC SMA2	65.1716 65.1716	100,000.00 100,000.00	1,128.82 1,128.82	65,171.58 65,171.58	0.02	-34,828.42 -34,828.42
200,000.000 37045VAZ3	GENERAL MOTORS CO 5.600% 10/15/2032 DD 08/02/22 HB5F20000402: RIVER MERC LC SMA2	100.1728 100.1728	199,570.84 199,570.84	2,364.47 2,364.47	200,345.61 200,345.61	0.07	774.77 774.77
50,000.000 373334KP5	GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2	68.3871 68.3871	49,955.65 49,955.65	480.36 480.36	34,193.54 34,193.54	0.01	-15,762.11 -15,762.11
200,000.000 373334KW0	GEORGIA POWER CO 5.250% 03/15/2034 DD 02/23/24 HB5F20000402: RIVER MERC LC SMA2	99.8888 99.8888	199,381.22 199,381.22	3,711.65 3,711.65	199,777.53 199,777.53	0.07	396.31 396.31
300,000.000 378272BC1	GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2	71.8043 71.8043	299,916.58 299,916.58	2,066.61 2,066.61	215,412.86 215,412.86	0.07	-84,503.72 -84,503.72
100,000.000 37940XAR3	GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22 HB5F20000402: RIVER MERC LC SMA2	96.8302 96.8302	99,571.47 99,571.47	2,239.68 2,239.68	96,830.18 96,830.18	0.03	-2,741.29 -2,741.29
200,000.000 38122ND66	GOLDEN ST TOBACCO SECURITIZATI 4.214% 06/01/2050 DD 12/15/21 HB5F20000402: RIVER MERC LC SMA2	74.6579 74.6579	151,538.00 151,538.00	702.30 702.30	149,315.72 149,315.72	0.05	-2,222.28 -2,222.28
100,000.000 404119CL1	HCA INC 4.625% 03/15/2052 DD 03/15/23 HB5F20000402: RIVER MERC LC SMA2	81.2742 81.2742	101,280.28 101,280.28	1,367.64 1,367.64	81,274.20 81,274.20	0.03	-20,006.08 -20,006.08
200,000.000 404119CW7	HCA INC 6.100% 04/01/2064 DD 02/23/24 HB5F20000402: RIVER MERC LC SMA2	98.2833 98.2833	198,775.48 198,775.48	4,312.42 4,312.42	196,566.69 196,566.69	0.06	-2,208.79 -2,208.79



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200,000.000 437076CK6	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 HB5F20000402: RIVER MERC LC SMA2	62.6327 62.6327	197,995.45 197,995.45	1,626.24 1,626.24	125,265.35 125,265.35	0.04	-72,730.10 -72,730.10
200,000.000 437076CT7	HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22 HB5F20000402: RIVER MERC LC SMA2	92.8380 92.8380	197,364.92 197,364.92	2,927.28 2,927.28	185,675.94 185,675.94	0.06	-11,688.98 -11,688.98
100,000.000 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	88.4365 88.4365	99,737.32 99,737.32	1,034.88 1,034.88	88,436.48 88,436.48	0.03	-11,300.84 -11,300.84
100,000.000 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	74.7466 74.7466	100,000.00 100,000.00	1,458.74 1,458.74	74,746.63 74,746.63	0.02	-25,253.37 -25,253.37
100,000.000 459200KV2	INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22 HB5F20000402: RIVER MERC LC SMA2	89.7460 89.7460	98,654.71 98,654.71	2,107.31 2,107.31	89,745.97 89,745.97	0.03	-8,908.74 -8,908.74
300,000.000 548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22 HB5F20000402: RIVER MERC LC SMA2	97.7424 97.7424	288,015.33 288,015.33	5,144.76 5,144.76	293,227.12 293,227.12	0.10	5,211.79 5,211.79
100,000.000 552676AV0	MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2	85.7011 85.7011	100,000.00 100,000.00	1,595.72 1,595.72	85,701.11 85,701.11	0.03	-14,298.89 -14,298.89
200,000.000 55336VBU3	MPLX LP 4.950% 09/01/2032 DD 08/11/22 HB5F20000402: RIVER MERC LC SMA2	95.8813 95.8813	199,051.14 199,051.14	3,299.82 3,299.82	191,762.58 191,762.58	0.06	-7,288.56 -7,288.56
100,000.000 55903VBE2	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23 HB5F20000402: RIVER MERC LC SMA2	78.2363 78.2363	100,000.00 100,000.00	1,520.16 1,520.16	78,236.25 78,236.25	0.03	-21,763.75 -21,763.75
200,000.000 55903VBF9	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23 HB5F20000402: RIVER MERC LC SMA2	78.3681 78.3681	209,770.98 209,770.98	3,188.04 3,188.04	156,736.11 156,736.11	0.05	-53,034.87 -53,034.87
100,000.000 63633DAF1	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	81.8096 81.8096	99,448.48 99,448.48	1,249.50 1,249.50	81,809.56 81,809.56	0.03	-17,638.92 -17,638.92
100,000.000 637417AR7	NNN REIT INC 3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	62.6511 62.6511	97,821.01 97,821.01	633.04 633.04	62,651.06 62,651.06	0.02	-35,169.95 -35,169.95
50,000.000 65339KCQ1	NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23 HB5F20000402: RIVER MERC LC SMA2	93.5781 93.5781	49,979.50 49,979.50	890.20 890.20	46,789.04 46,789.04	0.02	-3,190.46 -3,190.46



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200,000.000 674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19 HB5F20000402: RIVER MERC LC SMA2	100.2235 100.2235	196,402.80 196,402.80	3,666.24 3,666.24	200,447.00 200,447.00	0.07	4,044.20 4,044.20
100,000.000 674599EA9	OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20 HB5F20000402: RIVER MERC LC SMA2	115.2038 115.2038	112,836.00 112,836.00	4,103.44 4,103.44	115,203.79 115,203.79	0.04	2,367.79 2,367.79
300,000.000 68389XCB9	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	72.0483 72.0483	299,455.21 299,455.21	3,306.48 3,306.48	216,144.98 216,144.98	0.07	-83,310.23 -83,310.23
100,000.000 69047QAD4	OVINTIV INC 7.100% 07/15/2053 DD 05/31/23 HB5F20000402: RIVER MERC LC SMA2	110.2410 110.2410	99,695.29 99,695.29	3,263.82 3,263.82	110,241.00 110,241.00	0.04	10,545.71 10,545.71
100,000.000 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	77.0527 77.0527	93,715.93 93,715.93	1,271.28 1,271.28	77,052.67 77,052.67	0.03	-16,663.26 -16,663.26
100,000.000 694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20 HB5F20000402: RIVER MERC LC SMA2	65.6415 65.6415	63,886.28 63,886.28	1,458.31 1,458.31	65,641.54 65,641.54	0.02	1,755.26 1,755.26
400,000.000 695114CY2	PACIFICORP 2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2	59.2701 59.2701	397,132.57 397,132.57	515.52 515.52	237,080.22 237,080.22	0.08	-160,052.35 -160,052.35
200,000.000 695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23 HB5F20000402: RIVER MERC LC SMA2	93.4122 93.4122	199,912.00 199,912.00	1,419.49 1,419.49	186,824.33 186,824.33	0.06	-13,087.67 -13,087.67
100,000.000 720198AE0	PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	79.7339 79.7339	99,072.02 99,072.02	1,185.89 1,185.89	79,733.93 79,733.93	0.03	-19,338.09 -19,338.09
100,000.000 74340XCF6	PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23 HB5F20000402: RIVER MERC LC SMA2	94.8818 94.8818	97,386.60 97,386.60	233.28 233.28	94,881.78 94,881.78	0.03	-2,504.82 -2,504.82
100,000.000 78442PGEO	SLM CORP 3.125% 11/02/2026 DD 11/01/21 HB5F20000402: RIVER MERC LC SMA2	93.1534 93.1534	99,722.11 99,722.11	512.40 512.40	93,153.44 93,153.44	0.03	-6,568.67 -6,568.67
150,000.000 78574MAA1	SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 HB5F20000402: RIVER MERC LC SMA2	83.2665 83.2665	149,005.03 149,005.03	399.90 399.90	124,899.81 124,899.81	0.04	-24,105.22 -24,105.22
300,000.000 797440CD4	SAN DIEGO GAS & ELECTRIC CO 5.350% 04/01/2053 DD 03/10/23 HB5F20000402: RIVER MERC LC SMA2	95.0011 95.0011	296,915.79 296,915.79	4,012.45 4,012.45	285,003.34 285,003.34	0.09	-11,912.45 -11,912.45

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
200,000.000	SIERRA PACIFIC POWER CO	100.0284	198,754.96	3,489.36	200,056.84		1,301.88
826418BQ7	5.900% 03/15/2054 DD 03/15/24	100.0284	198,754.96	3,489.36	200,056.84	0.07	1,301.88
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SYNCHRONY FINANCIAL	99.6000	199,398.86	6,000.32	199,199.94		-198.92
87165BAU7	7.250% 02/02/2033 DD 02/02/23	99.6000	199,398.86	6,000.32	199,199.94	0.07	-198.92
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	67.9030	99,812.30	1,242.34	67,903.00		-31,909.30
87264ABN4	3.300% 02/15/2051 DD 02/15/21	67.9030	99,812.30	1,242.34	67,903.00	0.02	-31,909.30
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	67.8372	99,763.91	464.56	67,837.16		-31,926.75
87264ABY0	3.600% 11/15/2060 DD 05/15/21	67.8372	99,763.91	464.56	67,837.16	0.02	-31,926.75
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	99.0386	99,733.01	2,612.37	99,038.61		-694.40
87264ACW3	5.650% 01/15/2053 DD 09/15/22	99.0386	99,733.01	2,612.37	99,038.61	0.03	-694.40
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS LP /	90.0375	100,000.00	1,849.06	90,037.52		-9,962.48
87612BBU5	4.000% 01/15/2032 DD 02/02/21	90.0375	100,000.00	1,849.06	90,037.52	0.03	-9,962.48
	HB5F20000402: RIVER MERC LC SMA2						
1,300,000.000	U S TREASURY BOND	70.8398	932,917.51	12,232.14	920,917.97		-11,999.54
912810RQ3	2.500% 02/15/2046 DD 02/15/16	70.8398	932,917.51	12,232.14	920,917.97	0.30	-11,999.54
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	76.3242	1,394,354.90	23,884.61	1,373,835.94		-20,518.96
912810SD1	3.000% 08/15/2048 DD 08/15/18	76.3242	1,394,354.90	23,884.61	1,373,835.94	0.45	-20,518.96
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	U S TREASURY BOND	65.0625	251,238.83	3,387.36	260,250.00		9,011.17
912810SJ8	2.250% 08/15/2049 DD 08/15/19	65.0625	251,238.83	3,387.36	260,250.00	0.09	9,011.17
	HB5F20000402: RIVER MERC LC SMA2						
365,826.000	US TREAS-CPI INFLAT	61.5575	268,331.51	344.22	225,193.49		-43,138.02
912810SM1	0.250% 02/15/2050 DD 02/15/20	61.5575	268,331.51	344.22	225,193.49	0.07	-43,138.02
	HB5F20000402: RIVER MERC LC SMA2						
120,417.000	US TREAS-CPI INFLAT	58.3359	87,882.36	56.65	70,246.35		-17,636.01
912810SV1	0.125% 02/15/2051 DD 02/15/21	58.3359	87,882.36	56.65	70,246.35	0.02	-17,636.01
	HB5F20000402: RIVER MERC LC SMA2						
3,400,000.000	U S TREASURY BOND	73.1367	2,515,444.64	30,392.17	2,486,648.45		-28,796.19
912810TF5	2.375% 02/15/2042 DD 02/15/22	73.1367	2,515,444.64	30,392.17	2,486,648.45	0.82	-28,796.19
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	84.8164	1,543,158.16	22,864.69	1,526,695.31		-16,462.85
912810TK4	3.375% 08/15/2042 DD 08/15/22	84.8164	1,543,158.16	22,864.69	1,526,695.31	0.50	-16,462.85
	HB5F20000402: RIVER MERC LC SMA2						

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
1,600,000.000	U S TREASURY BOND	92.5508	1,495,170.74	8,173.91	1,480,812.50		-14,358.24
912810TM0	4.000% 11/15/2042 DD 11/15/22	92.5508	1,495,170.74	8,173.91	1,480,812.50	0.49	-14,358.24
	HB5F20000402: RIVER MERC LC SMA2						
730,000.000	U S TREASURY BOND	96.9375	719,100.16	15,179.09	707,643.75		-11,456.41
912810TU2	4.375% 08/15/2043 DD 08/15/23	96.9375	719,100.16	15,179.09	707,643.75	0.23	-11,456.41
	HB5F20000402: RIVER MERC LC SMA2						
1,500,000.000	U S TREASURY BOND	101.7656	1,541,383.35	9,099.86	1,526,484.38		-14,898.97
912810TW8	4.750% 11/15/2043 DD 11/15/23	101.7656	1,541,383.35	9,099.86	1,526,484.38	0.50	-14,898.97
	HB5F20000402: RIVER MERC LC SMA2						
3,843,000.000	U S TREASURY NOTE	98.4805	3,714,293.79	20,246.24	3,784,604.42		70,310.63
91282CFV8	4.125% 11/15/2032 DD 11/15/22	98.4805	3,714,293.79	20,246.24	3,784,604.42	1.25	70,310.63
	HB5F20000402: RIVER MERC LC SMA2						
-3,843,000.000	U S TREASURY NOTE	98.4805	-4,028,758.80	-20,246.24	-3,784,604.42		244,154.38
91282CFV8	4.125% 11/15/2032 DD 11/15/22	98.4805	-4,028,758.80	-20,246.24	-3,784,604.42	-1.25	244,154.38
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	U S TREASURY NOTE	96.4023	973,054.54	18,416.90	964,023.44		-9,031.10
91282CHT1	3.875% 08/15/2033 DD 08/15/23	96.4023	973,054.54	18,416.90	964,023.44	0.32	-9,031.10
	HB5F20000402: RIVER MERC LC SMA2						
1,100,000.000	U S TREASURY NOTE	97.2813	1,070,059.25	17,406.59	1,070,093.75		34.50
91282CJZ5	4.000% 02/15/2034 DD 02/15/24	97.2813	1,070,059.25	17,406.59	1,070,093.75	0.35	34.50
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	UNIV OF MINNESOTA MN	85.4939	100,000.00	1,011.68	85,493.94		-14,506.06
914460WT3	4.048% 04/01/2052 DD 04/19/22	85.4939	100,000.00	1,011.68	85,493.94	0.03	-14,506.06
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VERIZON COMMUNICATIONS INC	86.1091	85,252.58	1,337.28	86,109.10		856.52
92343VCX0	4.522% 09/15/2048 DD 03/13/15	86.1091	85,252.58	1,337.28	86,109.10	0.03	856.52
	HB5F20000402: RIVER MERC LC SMA2						
27,000.000	VERIZON COMMUNICATIONS INC	70.3335	26,953.03	252.60	18,990.05		-7,962.98
92343VGL2	2.850% 09/03/2041 DD 09/03/21	70.3335	26,953.03	252.60	18,990.05	0.01	-7,962.98
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	56.3647	197,087.81	217.76	112,729.45		-84,358.36
927804GDO	2.450% 12/15/2050 DD 12/15/20	56.3647	197,087.81	217.76	112,729.45	0.04	-84,358.36
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VIRGINIA ELECTRIC AND POWER CO	94.8306	99,749.50	2,574.01	94,830.57		-4,918.93
927804GQ1	5.350% 01/15/2054 DD 01/08/24	94.8306	99,749.50	2,574.01	94,830.57	0.03	-4,918.93
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	93.0780	100,000.00	2,084.80	93,078.02		-6,921.98
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	93.0780	100,000.00	2,084.80	93,078.02	0.03	-6,921.98
	HB5F20000402: RIVER MERC LC SMA2						

HB5G2000000 - AGILIS LONG CR FND R

6/28/2024

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	CITIZENS FINANCIAL GROUP INC	99.7309	200,000.00	5,149.93	199,461.82		-538.18
174610BF1	VAR RT 01/23/2030 DD 01/23/24	99.7309	200,000.00	5,149.93	199,461.82	0.07	-538.18
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DOMINION ENERGY INC	93.7982	100,000.00	918.07	93,798.17		-6,201.83
25746UDM8	VAR RT 12/31/2049 DD 12/09/21	93.7982	100,000.00	918.07	93,798.17	0.03	-6,201.83
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	97.4156	200,000.00	3,178.80	194,831.20		-5,168.80
281020AS6	VAR RT 12/31/2049 DD 03/09/21	97.4156	200,000.00	3,178.80	194,831.20	0.06	-5,168.80
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EDISON INTERNATIONAL	95.1224	100,000.00	1,478.52	95,122.39		-4,877.61
281020AT4	VAR RT 12/31/2049 DD 11/12/21	95.1224	100,000.00	1,478.52	95,122.39	0.03	-4,877.61
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GLOBAL ATLANTIC FIN CO 144A	92.8752	100,000.00	992.29	92,875.18		-7,124.82
37959GAC1	VAR RT 10/15/2051 DD 07/06/21	92.8752	100,000.00	992.29	92,875.18	0.03	-7,124.82
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	80.3872	200,000.00	1,371.77	160,774.40		-39,225.60
6174468U6	VAR RT 02/13/2032 DD 11/13/20	80.3872	200,000.00	1,371.77	160,774.40	0.05	-39,225.60
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SVB FINANCIAL GROUP	0.5000	167,207.80	5,864.12	1,000.00		-166,207.80
78486QAG6	VAR RT 12/31/2049 DD 02/02/21	0.5000	167,207.80	5,864.12	1,000.00	0.00	-166,207.80
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WELLS FARGO & CO	96.3650	100,000.00	2,132.07	96,364.96		-3,635.04
95000U3B7	VAR RT 07/25/2033 DD 07/25/22	96.3650	100,000.00	2,132.07	96,364.96	0.03	-3,635.04
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	WELLS FARGO & CO	99.6542	400,000.00	9,166.54	398,616.70		-1,383.30
95000U3J0	VAR RT 01/23/2030 DD 01/23/24	99.6542	400,000.00	9,166.54	398,616.70	0.13	-1,383.30
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	WELLS FARGO & CO	99.9664	300,000.00	7,273.54	299,899.33		-100.67
95000U3K7	VAR RT 01/23/2035 DD 01/23/24	99.9664	300,000.00	7,273.54	299,899.33	0.10	-100.67
	HB5F20000402: RIVER MERC LC SMA2						
2,640,000.000	U S TREASURY BD PRIN STRIP	40.0908	1,263,847.31	0.00	1,058,395.85		-205,451.46
912803EH2	0.000% 05/15/2044 DD 05/15/14	40.0908	1,263,847.31	0.00	1,058,395.85	0.35	-205,451.46
	HB5F20000002: RIVER & MER LONG CR						
6,447,000.000	U S TREASURY BD PRIN STRIP	32.5006	3,847,073.72	0.00	2,095,313.81		-1,751,759.91
912803FG3	0.000% 02/15/2049 DD 02/15/19	32.5006	3,847,073.72	0.00	2,095,313.81	0.69	-1,751,759.91
	HB5F20000002: RIVER & MER LONG CR						
186,896.000	ISHARES 10+ YEAR INV GR CORP	50.0400	9,836,671.34	0.00	9,352,275.84		-484,395.50
464289511	HB5F20000002: RIVER & MER LONG CR	50.0400	9,836,671.34	0.00	9,352,275.84	3.09	-484,395.50

HB5G20000000 - AGILIS LONG CR FND R

6/28/2024

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
6,904,034.012	PAPS LONG DURATION CREDIT BOND	9.3100	86,652,635.85	0.00	64,276,556.65		-22,376,079.20
72201P878	PORTFOLIO	9.3100	86,652,635.85	0.00	64,276,556.65	21.21	-22,376,079.20
	HB5F20000402: RIVER MERC LC SMA2						
0.000	VANGUARD L/T INV GR-ADM	0.0000	0.00	613.51	0.00		0.00
922031778	HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	613.51	0.00	0.00	0.00
122,124.000	VANGUARD LONG-TERM CORP BOND	75.8600	9,776,665.20	0.00	9,264,326.64		-512,338.56
92206C813	HB5F20000002: RIVER & MER LONG CR	75.8600	9,776,665.20	0.00	9,264,326.64	3.06	-512,338.56
5,318,080.005	WELLINGTON CIF II US INVEST	9.4000	50,577,383.44	238,154.26	49,989,952.05		-587,431.39
94966P513	GRADE CORPORATE LONG BD PORT	9.4000	50,577,383.44	238,154.26	49,989,952.05	16.49	-587,431.39
	HB5F20000002: RIVER & MER LONG CR						
1,339,652.607	SSGA LONG CREDIT INDEX	46.7320	62,954,666.46	0.00	62,604,645.63		-350,020.83
999G05825	NON-LENDING FUND(CME3NON)	46.7320	62,954,666.46	0.00	62,604,645.63	20.66	-350,020.83
	HB5F20000002: RIVER & MER LONG CR						
<b>SUBTOTAL UNITED STATES</b>			<b>253,317,230.10</b>	<b>1,179,938.27</b>	<b>225,763,365.45</b>		<b>-27,553,864.65</b>
			<b>253,317,230.10</b>	<b>1,179,938.27</b>	<b>225,763,365.45</b>	<b>74.47</b>	<b>-27,553,864.65</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>			<b>257,818,496.95</b>	<b>1,237,011.62</b>	<b>229,656,892.22</b>		<b>-28,161,604.73</b>
			<b>257,818,496.95</b>	<b>1,237,011.62</b>	<b>229,656,892.22</b>	<b>75.73</b>	<b>-28,161,604.73</b>
<b>TOTAL FIXED INCOME SECURITIES</b>			<b>259,028,057.71</b>	<b>1,249,780.58</b>	<b>230,714,043.25</b>	<b>76.08</b>	<b>-28,314,014.46</b>
<b>EQUITY</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
9,077,984.274	SLC MANAGEMENT LONG CREDIT CIT	9.2563	92,920,016.15	0.00	84,028,636.62		-8,891,379.53
78449B704	CLASS Z	9.2563	92,920,016.15	0.00	84,028,636.62	27.73	-8,891,379.53
	HB5F20000002: RIVER & MER LONG CR						
<b>FUTURES CONTRACTS</b>							
<b>POUND STERLING</b>							
<b>UNITED KINGDOM</b>							
-2.000	LONG GILT FUTURE (ICF)	97.5700	0.00	0.00	-640.00		-640.00
EXF2114X	EXP SEP 24	123.3382	0.00	0.00	-809.02	0.00	-809.02
	HB5F20000402: RIVER MERC LC SMA2						
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
-1.000	US TREAS BD FUTURE (CBT)	118.3125	0.00	0.00	187.50		187.50
99F13314A	EXP SEP 24	118.3125	0.00	0.00	187.50	0.00	187.50
	HB5F20000402: RIVER MERC LC SMA2						

**HB5G20000000 - AGILIS LONG CR FND R**

6/28/2024

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
-73.000	US 10YR NOTE FUTURE (CBT)	109.9844	0.00	0.00	-69,859.38		-69,859.38
99F139I4A	EXP SEP 24	109.9844	0.00	0.00	-69,859.38	-0.02	-69,859.38
	HB5F20000402: RIVER MERC LC SMA2						
7.000	US 5YR NOTE FUTURE (CBT)	106.5781	0.00	0.00	2,078.13		2,078.13
99F183I4A	EXP SEP 24	106.5781	0.00	0.00	2,078.13	0.00	2,078.13
	HB5F20000402: RIVER MERC LC SMA2						
<b>SUBTOTAL UNITED STATES</b>			<b>0.00</b>	<b>0.00</b>	<b>-67,593.75</b>		<b>-67,593.75</b>
			<b>0.00</b>	<b>0.00</b>	<b>-67,593.75</b>	<b>-0.02</b>	<b>-67,593.75</b>
<b>TOTAL FUTURES CONTRACTS U.S. DOLLAR</b>			<b>0.00</b>	<b>0.00</b>	<b>-67,593.75</b>		<b>-67,593.75</b>
			<b>0.00</b>	<b>0.00</b>	<b>-67,593.75</b>	<b>-0.02</b>	<b>-67,593.75</b>
<b>TOTAL FUTURES CONTRACTS</b>			<b>0.00</b>	<b>0.00</b>	<b>-68,402.77</b>	<b>-0.02</b>	<b>-68,402.77</b>
<b>TOTAL ASSETS - BASE:</b>			<b>340,342,915.50</b>	<b>1,263,377.52</b>	<b>303,076,206.90</b>	<b>99.97</b>	<b>-37,266,708.60</b>
<b>NET ASSETS - BASE:</b>					<b>304,339,584.42</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8814  
BOWEN HANES TOTAL RETURN FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
478,131.19	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	478,131.19	478,131.19	3	1,827.63
		<b>478,131.19</b>	<b>478,131.19</b>	<b>3</b>	<b>1,827.63</b>
<b>CORPORATE BONDS</b>					
100,000	CUSIP # 02005NBA7 ALLY FINANCIAL INC 4.625% 03/30/2025	99,073.00	96,595.00	1	1,169.10
100,000	CUSIP # 05531FBB8 TRUST FINANCIAL CORP 2.85% 10/26/2024	99,062.00	96,905.00	1	514.58
100,000	CUSIP # 06375MCM5 BANK OF MONTREAL 6.5% 10/31/2033	100,397.00	99,447.00	1	1,101.39
100,000	CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026	93,098.00	91,443.50	1	100.00
75,000	CUSIP # 11271LAD4 BROOKFIELD FINANCE INC 4.85% 03/29/2029	73,734.75	73,431.75	1	929.58
100,000	CUSIP # 14040HBN4 CAPITAL ONE FINL 3.75% 03/09/2027	96,058.00	93,634.50	1	1,166.67
50,000	CUSIP # 15089QAP9 CELANESE US HOLDINGS LLC 6.379% 07/15/2032	51,467.00	48,256.00	0	1,479.57
100,000	CUSIP # 17290A4A5 CITIGROUP INC 5% 05/18/2032	94,443.00	98,600.00	1	597.22
50,000	CUSIP # 17330YDB3 CITIGROUP INC 5.65% 12/16/2027	49,460.00	50,000.00	0	117.71

# ACCOUNT STATEMENT

Statement Period  
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06/01/2024 through 06/30/2024  
XXXXXXXX8814  
BOWEN HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,000	CUSIP # 294429AQ8 EQUIFAX INC 2.6% 12/01/2024	49,338.00	48,884.50	0	108.33
100,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	95,545.00	96,609.50	1	576.39
100,000	CUSIP # 302491AX3 FMC CORPORATION 5.65% 05/18/2033	98,625.00	98,051.00	1	674.86
75,000	CUSIP # 34964CAA4 FORTUNE BRANDS HOME & SECURITY 4% 06/15/2025	73,740.75	73,122.00	1	133.33
50,000	CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029	49,682.00	48,035.00	0	875.00
50,000	CUSIP # 36966TEC2 GENERAL ELECTRIC CO 4.5% 12/15/2031	47,714.50	45,718.20	0	100.00
50,000	CUSIP # 37045XDM5 GEN MOTORS FIN 1.2% 10/15/2024	49,350.50	49,805.00	0	126.67
100,000	CUSIP # 375558BF9 GILEAD SCIENCES, INC 3.65% 03/01/2026	97,190.00	96,314.50	1	1,216.67
75,000	CUSIP # 38150AX59 GOLDMAN SACHS GROUP INC 5.5% 01/31/2031	73,710.00	75,000.00	1	1,718.75
75,000	CUSIP # 40434LAL9 HP INC 4.2% 04/15/2032	69,600.00	66,834.75	0	665.00
100,000	CUSIP # 48130CEE1 JPMORGAN CHASE & CO 6% 11/30/2033	100,355.00	99,850.00	1	516.67
50,000	CUSIP # 489170AE0 KENNAMETAL INC 4.625% 06/15/2028	48,761.00	45,852.00	0	102.78



# ACCOUNT STATEMENT

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Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8814  
BOWEN HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,000	CUSIP # 534187BJ7 LINCOLN NATIONAL CORPORATION 3.05% 01/15/2030	44,470.00	41,309.50	0	703.19
75,000	CUSIP # 571903BE2 MARRIOTT INTERNATIONAL INC 4.625% 06/15/2030	72,838.50	71,690.25	1	154.17
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	46,976.00	48,614.50	0	35.00
75,000	CUSIP # 595112BS1 MICRON TECHNOLOGY INC 2.703% 04/15/2032	62,239.50	57,402.00	0	427.98
75,000	CUSIP # 620076BU2 MOTOROLA SOLUTIONS INC 2.75% 05/24/2031	63,669.00	61,926.00	0	211.98
75,000	CUSIP # 64110LAS5 NETFLIX INC 4.875% 04/15/2028	74,658.75	72,792.75	1	771.88
75,000	CUSIP # 674599CS2 OCCIDENTAL PETROLEUM CORPORATION 3.5% 08/15/2029	68,170.50	64,651.50	0	991.67
100,000	CUSIP # 808513BT1 SCHWAB CHARLES CORPORATION 1.95% 12/01/2031	80,115.00	77,623.00	1	162.50
75,000	CUSIP # 84610WAB1 LIFE STORAGE LP 3.5% 07/01/2026	72,161.25	70,769.25	1	1,312.50
125,000	CUSIP # 89114XD67 TORONTO-DOMINION BANK 5.3% 01/03/2028	121,711.25	124,975.00	1	1,619.44
100,000	CUSIP # 918204BC1 VF CORP 2.95% 04/23/2030	83,097.00	84,648.00	1	557.22
75,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	71,965.50	70,820.25	1	1,056.25

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXXXX8814  
BOWEN HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,000	CUSIP # 96145DAH8 WESTROCK CO 4% 03/15/2028	47,907.00	46,975.00	0	588.89
		<b>2,520,383.75</b>	<b>2,486,586.20</b>	<b>18</b>	<b>22,582.94</b>
<b>COMMON STOCK</b>					
5,755	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	319,114.75	250,759.23	2	0.00
1,595	CUSIP # 023135106 AMAZON.COM INC	308,233.75	247,880.00	2	0.00
1,520	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	351,956.00	229,072.84	2	0.00
1,460	CUSIP # 037833100 APPLE INC	307,505.20	81,525.51	2	0.00
1,000	CUSIP # 053015103 AUTO DATA PROCESSING INC.	238,690.00	117,908.70	2	1,400.00
1,245	CUSIP # 053611109 AVERY DENNISON CORP	272,219.25	236,469.41	2	0.00
1,410	CUSIP # 056525108 BADGER METER	262,753.50	252,629.70	2	0.00
1,310	CUSIP # 097023105 BOEING CO	238,433.10	246,109.50	2	0.00
425	CUSIP # 22160K105 COSTCO WHOLESALE CORP	361,245.75	145,768.92	3	0.00
745	CUSIP # 244199105 DEERE & CO	278,354.35	302,872.77	2	1,095.15
3,460	CUSIP # 420261109 HAWKINS INC	314,860.00	222,964.82	2	0.00
875	CUSIP # 437076102 HOME DEPOT INC	301,210.00	170,305.83	2	0.00

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXXXX8814  
BOWEN HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
775	CUSIP # 46120E602 INTUITIVE SURGICAL INC	344,758.75	170,569.05	2	0.00
1,925	CUSIP # 525327102 LEIDOS HOLDINGS INC	280,819.00	249,077.95	2	0.00
615	CUSIP # 532457108 LILLY ELI & COMPANY	556,808.70	154,785.60	4	0.00
1,370	CUSIP # 571748102 MARSH & MCLENNAN COS INC	288,686.40	222,011.50	2	0.00
1,100	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	265,947.00	222,739.00	2	0.00
3,465	CUSIP # 579780206 MCCORMICK & CO	245,807.10	265,144.35	2	0.00
545	CUSIP # 58155Q103 MCKESSON CORPORATION	318,301.80	214,315.05	2	337.90
685	CUSIP # 594918104 MICROSOFT CORPORATION	306,160.75	87,176.56	2	0.00
760	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	293,398.00	196,862.40	2	744.80
545	CUSIP # 64110L106 NETFLIX INC	367,809.60	228,453.83	3	0.00
1,165	CUSIP # 655663102 NORDSON CORP	270,210.10	264,359.26	2	0.00
3,050	CUSIP # 67066G104 NVIDIA CORP	376,797.00	249,361.96	3	0.00
930	CUSIP # 697435105 PALO ALTO NETWORKS INC	315,279.30	286,918.31	2	0.00
1,705	CUSIP # 742718109 PROCTER & GAMBLE CO	281,188.60	228,707.94	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8814  
BOWEN HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,195	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	397,780.95	223,868.72	3	0.00
1,470	CUSIP # 760759100 REPUBLIC SERVICES INC	285,679.80	251,178.90	2	0.00
630	CUSIP # 78409V104 S&P GLOBAL INC	280,980.00	122,125.88	2	0.00
4,200	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	309,498.00	233,104.10	2	0.00
665	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	258,006.70	120,309.57	2	0.00
1,445	CUSIP # 88162G103 TETRA TECH INC	295,473.60	220,414.09	2	0.00
480	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	265,440.00	258,824.92	2	187.20
1,180	CUSIP # 907818108 UNION PACIFIC CORP	266,986.80	274,354.37	2	0.00
620	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	290,606.40	217,888.52	2	0.00
1,030	CUSIP # 92826C839 VISA INC CL A	270,344.10	196,812.84	2	0.00
		<b>10,987,344.10</b>	<b>7,663,631.90</b>	<b>77</b>	<b>3,765.05</b>
	<b>FOREIGN STOCK</b>				
7,270	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	258,812.00	204,300.50	2	2,799.95
		<b>258,812.00</b>	<b>204,300.50</b>	<b>2</b>	<b>2,799.95</b>



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

<b>EURO CURRENCY</b>							Exchange Rate:	0.933750
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**INTERNATIONAL**

EUR	EURO CURRENCY								
		44.660	Local	1.000000	44.66	1.000000	44.66	0.00	100.00
			Base	1.068070	47.70	1.070950	47.83	0.13	0.00

<b>INTERNATIONAL Total</b>		44.660	Local		44.66		44.66	0.00	100.00
			Base		47.70		47.83	0.13	0.00

<b>EURO CURRENCY Total</b>		44.660	Local		44.66		44.66	0.00	100.00
			Base		47.70		47.83	0.13	0.00

<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.641767
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NZD	NEW ZEALAND DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	0.609100	0.01	0.00	0.00

<b>NEW ZEALAND DOLLAR Total</b>		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

<b>POLISH ZLOTY</b>							Exchange Rate:	4.025650
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PLN	POLISH ZLOTY								
		81.930	Local	1.000000	81.93	1.000000	81.93	0.00	100.00
			Base	0.250092	20.49	0.248407	20.35	-0.14	0.00

<b>POLISH ZLOTY Total</b>		81.930	Local		81.93		81.93	0.00	100.00
			Base		20.49		20.35	-0.14	0.00

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>POUND STERLING</b>							Exchange Rate:	0.791077
GBP	POUND STERLING							
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	1.000000	0.01	1.264099	0.01	0.00
<b>POUND STERLING Total</b>								
		0.010	Local		0.01	0.01	0.00	0.00
			Base		0.01	0.01	0.00	0.00
<b>SOUTH KOREAN WON</b>							Exchange Rate:	1,376.500000
KRW	SOUTH KOREAN WON							
		7,520.000	Local	1.000000	7,520.00	1.000000	7,520.00	0.00
			Base	0.000727	5.47	0.000726	5.46	-0.01
<b>SOUTH KOREAN WON Total</b>								
		7,520.000	Local		7,520.00		7,520.00	0.00
			Base		5.47		5.46	-0.01
<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							
		397,081.980	Local	1.000000	397,081.98	1.000000	397,081.98	0.00
			Base	1.000000	397,081.98	1.000000	397,081.98	0.00
<b>US DOLLAR Total</b>								
		397,081.980	Local		397,081.98		397,081.98	0.00
			Base		397,081.98		397,081.98	0.00
<b>YUAN RENMINBI</b>							Exchange Rate:	7.266050
CNY	YUAN RENMINBI							
		-16,199,166.290	Local	1.000000	-16,199,166.29	1.000000	-16,199,166.29	0.00
			Base	0.138009	-2,235,632.05	0.137626	-2,229,432.26	6,199.79

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>YUAN RENMINBI Total</b>								
		-16,199,166.290	Local	-16,199,166.29		-16,199,166.29	0.00	50.09
			Base	-2,235,632.05		-2,229,432.26	6,199.79	1.12
<b>YUAN RENMINBI OFFSHORE</b>							Exchange Rate:	7.300400
CNH	YUAN RENMINBI OFFSHORE							
		16,199,166.290	Local	16,199,166.29	1.000000	16,199,166.29	0.00	100.00
			Base	2,239,910.52	0.136979	2,218,942.29	-20,968.23	1.12
<b>YUAN RENMINBI OFFSHORE Total</b>								
		16,199,166.290	Local	16,199,166.29		16,199,166.29	0.00	100.00
			Base	2,239,910.52		2,218,942.29	-20,968.23	1.12
<b>CASH Total</b>								
		404,728.590	Base	401,434.13		386,665.67	-14,768.46	2.44
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				5.257095	31 Dec 2030		
		16,574,491.940	Local	16,574,491.94	100.000000	16,574,491.94	0.00	11.19
			Base	16,574,491.94	100.000000	16,574,491.94	0.00	8.36
<b>US DOLLAR Total</b>								
		16,574,491.940	Local	16,574,491.94		16,574,491.94	0.00	11.19
			Base	16,574,491.94		16,574,491.94	0.00	8.36
<b>CASH EQUIVALENT Total</b>								
		16,574,491.940	Base	16,574,491.94		16,574,491.94	0.00	8.36
<b>FIXED INCOME</b>								
<b>CZECH KORUNA</b>							Exchange Rate:	23.391400

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Books Open

Prepared by State Street

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	109.185014	228,196,679.88	107.300000	224,257,000.00	-3,939,679.88	100.00
			4.658006	9,735,233.45	4.587156	9,587,155.96	-148,077.49	4.83
<b>CZECH KORUNA Total</b>								
		209,000,000.000		228,196,679.88		224,257,000.00	-3,939,679.88	100.00
				9,735,233.45		9,587,155.96	-148,077.49	4.83
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.717500
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
		0.000	0.000000	-18,850.85	0.000000	0.00	18,850.85	0.00
			0.000000	0.00	0.000000	0.00	0.00	0.00
<b>MALAYSIAN RINGGIT Total</b>								
				-18,850.85		0.00	18,850.85	0.00
				0.00		0.00	0.00	0.00
<b>MEXICAN PESO</b>							Exchange Rate:	18.295000
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
		106,700,000.000	105.733457	112,817,598.57	80.558000	85,955,386.00	-26,862,212.57	24.85
			6.658587	7,104,712.40	4.403280	4,698,299.32	-2,406,413.08	2.37
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
		76,300,000.000	96.692574	73,776,434.06	81.627000	62,281,401.00	-11,495,033.06	18.00
			4.880862	3,724,097.89	4.461711	3,404,285.38	-319,812.51	1.72
ACI26RR14	MEX BONOS DESARR FIX RT BONDS 07/53 8				8.000000	31 Jul 2053		
		125,700,000.000	87.895153	110,484,207.94	80.719000	101,463,783.00	-9,020,424.94	29.33
			4.629426	5,819,188.20	4.412080	5,545,984.31	-273,203.89	2.80
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
		92,500,000.000	115.358674	106,706,773.67	88.597000	81,952,225.00	-24,754,548.67	23.69
			7.424456	6,867,622.04	4.842689	4,479,487.56	-2,388,134.48	2.26
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
		16,100,000.000	99.764043	16,062,010.87	88.597000	14,264,117.00	-1,797,893.87	4.12

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Books Open

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	5.062587	815,076.54	4.842689	779,672.97	-35,403.57	0.39
<b>MEXICAN PESO Total</b>								
	417,300,000.000	Local		419,847,025.11		345,916,912.00	-73,930,113.11	100.00
		Base		24,330,697.07		18,907,729.54	-5,422,967.53	9.53
<b>NEW ZEALAND DOLLAR</b>								
							Exchange Rate:	1.641767
ACI20G4S0	NEW ZEALAND GOVERNMENT UNSECURED 05/51 2.75				2.750000	15 May 2051		
	3,380,000.000	Local	96.628580	3,266,045.99	67.132000	2,269,061.60	-996,984.39	100.00
		Base	68.511902	2,315,702.28	40.890090	1,382,085.03	-933,617.25	0.70
<b>NEW ZEALAND DOLLAR Total</b>								
	3,380,000.000	Local		3,266,045.99		2,269,061.60	-996,984.39	100.00
		Base		2,315,702.28		1,382,085.03	-933,617.25	0.70
<b>POUND STERLING</b>								
							Exchange Rate:	0.791077
BLH3811I0	UNITED KINGDOM GILT BONDS REGS 07/51 1.25				1.250000	31 Jul 2051		
	14,800,000.000	Local	50.992890	7,546,947.76	48.310000	7,149,880.00	-397,067.76	99.56
		Base	64.850882	9,597,930.49	61.068644	9,038,159.37	-559,771.12	4.56
<b>POUND STERLING Total</b>								
	14,800,000.000	Local		7,546,947.76		7,149,880.00	-397,067.76	99.56
		Base		9,597,930.49		9,038,159.37	-559,771.12	4.56
<b>SOUTH AFRICAN RAND</b>								
							Exchange Rate:	18.193750
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	79.679738	51,154,391.90	61.060000	39,200,520.00	-11,953,871.90	47.23
		Base	7.220652	4,635,658.65	3.356098	2,154,614.63	-2,481,044.02	1.09
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
	54,900,000.000	Local	93.742284	51,464,513.65	74.010000	40,631,490.00	-10,833,023.65	48.95
		Base	6.950854	3,816,018.87	4.067880	2,233,266.37	-1,582,752.50	1.13
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	5,200,000.000	Local	71.590173	3,722,688.97	61.060000	3,175,120.00	-547,568.97	3.83

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	4.945719	257,177.38	3.356098	174,517.07	-82,660.31	0.09
<b>SOUTH AFRICAN RAND Total</b>								
	124,300,000.000	Local		106,341,594.52		83,007,130.00	-23,334,464.52	100.00
		Base		8,708,854.90		4,562,398.07	-4,146,456.83	2.30
<b>US DOLLAR</b>							Exchange Rate:	1.000000
2027A0KJ7	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/25 VAR				6.061142	14 Mar 2025		
	4,240,000.000	Local	99.918901	4,236,561.42	100.264511	4,251,215.27	14,653.85	2.87
		Base	99.918901	4,236,561.42	100.264511	4,251,215.27	14,653.85	2.14
3132DWE66	FED HM LN PC POOL SD8257 FR 10/52 FIXED 4.5				4.500000	01 Oct 2052		
	1,885,888.260	Local	97.559187	1,839,857.26	94.509259	1,782,339.02	-57,518.24	1.20
Original Face:	2,100,000.000	Base	97.559187	1,839,857.26	94.509259	1,782,339.02	-57,518.24	0.90
3132DWES8	FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5				4.500000	01 Sep 2052		
	2,649,069.000	Local	98.740777	2,615,711.32	94.499750	2,503,363.58	-112,347.74	1.69
Original Face:	2,950,000.000	Base	98.740777	2,615,711.32	94.499750	2,503,363.58	-112,347.74	1.26
3132DWFG3	FED HM LN PC POOL SD8267 FR 11/52 FIXED 5				5.000000	01 Nov 2052		
	1,557,298.140	Local	96.966664	1,510,060.06	96.977886	1,510,234.81	174.75	1.02
Original Face:	1,740,000.000	Base	96.966664	1,510,060.06	96.977886	1,510,234.81	174.75	0.76
3132DWFS7	FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5				5.500000	01 Dec 2052		
	4,340,637.740	Local	98.588177	4,279,355.62	98.974342	4,296,117.64	16,762.02	2.90
Original Face:	4,890,000.000	Base	98.588177	4,279,355.62	98.974342	4,296,117.64	16,762.02	2.17
3133KPUP1	FED HM LN PC POOL RA7790 FR 08/52 FIXED 5				5.000000	01 Aug 2052		
	1,258,538.120	Local	97.008742	1,220,892.00	96.985060	1,220,593.95	-298.05	0.82
Original Face:	1,410,000.000	Base	97.008742	1,220,892.00	96.985060	1,220,593.95	-298.05	0.62
31418EHK9	FNMA POOL MA4733 FN 09/52 FIXED 4.5				4.500000	01 Sep 2052		
	3,809,540.620	Local	97.620660	3,718,898.69	94.511132	3,600,439.96	-118,458.73	2.43
Original Face:	4,270,000.000	Base	97.620660	3,718,898.69	94.511132	3,600,439.96	-118,458.73	1.82
31418EJ76	FNMA POOL MA4785 FN 10/52 FIXED 5				5.000000	01 Oct 2052		
	1,296,697.280	Local	96.841724	1,255,744.00	96.988255	1,257,644.06	1,900.06	0.85
Original Face:	1,490,000.000	Base	96.841724	1,255,744.00	96.988255	1,257,644.06	1,900.06	0.63

& Issue has redenominated but Local is not converted  
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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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			
	2,792,926.490	Local	96.885267	2,705,934.29	97.069231	2,711,072.27	5,137.98		1.83
Original Face:	3,100,000.000	Base	96.885267	2,705,934.29	97.069231	2,711,072.27	5,137.98		1.37
31418ELY4	FNMA POOL MA4842 FN 12/52 FIXED 5.5				5.500000	01 Dec 2052			
	3,478,248.580	Local	98.611947	3,429,968.66	98.796537	3,436,389.15	6,420.49		2.32
Original Face:	3,930,000.000	Base	98.611947	3,429,968.66	98.796537	3,436,389.15	6,420.49		1.73
36179X2L9	GNMA II POOL MA8879 G2 05/53 FIXED 5.5				5.500000	20 May 2053			
	2,589,279.760	Local	100.064074	2,590,938.82	99.399891	2,573,741.26	-17,197.56		1.74
Original Face:	2,760,000.000	Base	100.064074	2,590,938.82	99.399891	2,573,741.26	-17,197.56		1.30
36179X5G7	GNMA II POOL MA8947 G2 06/53 FIXED 5				5.000000	20 Jun 2053			
	3,007,871.120	Local	98.823717	2,972,490.03	97.505562	2,932,841.64	-39,648.39		1.98
Original Face:	3,130,000.000	Base	98.823717	2,972,490.03	97.505562	2,932,841.64	-39,648.39		1.48
36179X5H5	GNMA II POOL MA8948 G2 06/53 FIXED 5.5				5.500000	20 Jun 2053			
	3,322,036.190	Local	99.345115	3,300,280.66	99.379999	3,301,439.53	1,158.87		2.23
Original Face:	3,530,000.000	Base	99.345115	3,300,280.66	99.379999	3,301,439.53	1,158.87		1.66
36179XTD8	GNMA II POOL MA8648 G2 02/53 FIXED 5.5				5.500000	20 Feb 2053			
	2,008,005.010	Local	100.150732	2,011,031.72	99.379999	1,995,555.36	-15,476.36		1.35
Original Face:	2,250,000.000	Base	100.150732	2,011,031.72	99.379999	1,995,555.36	-15,476.36		1.01
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5				5.500000	20 Apr 2053			
	4,329,034.940	Local	100.037336	4,330,651.24	99.379999	4,302,194.88	-28,456.36		2.90
Original Face:	4,720,000.000	Base	100.037336	4,330,651.24	99.379999	4,302,194.88	-28,456.36		2.17
36179YDK7	GNMA II POOL MA9106 G2 08/53 FIXED 5.5				5.500000	20 Aug 2053			
	2,165,866.700	Local	99.289463	2,150,477.42	99.379999	2,152,438.30	1,960.88		1.45
Original Face:	2,250,000.000	Base	99.289463	2,150,477.42	99.379999	2,152,438.30	1,960.88		1.09
36179YFL3	GNMA II POOL MA9171 G2 09/53 FIXED 5.5				5.500000	20 Sep 2053			
	5,702,550.510	Local	98.989577	5,644,930.65	99.379999	5,667,194.64	22,263.99		3.82
Original Face:	5,890,000.000	Base	98.989577	5,644,930.65	99.379999	5,667,194.64	22,263.99		2.86
37045XEF9	GENERAL MOTORS FINL CO SR UNSECURED 04/26 5.4				5.400000	06 Apr 2026			
	3,750,000.000	Local	99.838735	3,743,952.58	99.768103	3,741,303.86	-2,648.72		2.52
		Base	99.838735	3,743,952.58	99.768103	3,741,303.86	-2,648.72		1.89

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	62.806428	1,808,825.13	66.101180	1,903,713.98	94,888.85	1.28
			Base	62.806428	1,808,825.13	66.101180	1,903,713.98	94,888.85	0.96
89236TKT1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/26 4.45				4.450000	18 May 2026			
		3,490,000.000	Local	99.415673	3,469,607.00	98.714865	3,445,148.79	-24,458.21	2.33
			Base	99.415673	3,469,607.00	98.714865	3,445,148.79	-24,458.21	1.74
912810TJ7	US TREASURY N/B 08/52 3				3.000000	15 Aug 2052			
		11,150,000.000	Local	90.142561	10,050,895.60	75.722656	8,443,076.14	-1,607,819.46	5.70
			Base	90.142561	10,050,895.60	75.722656	8,443,076.14	-1,607,819.46	4.26
912810TT5	US TREASURY N/B 08/53 4.125				4.125000	15 Aug 2053			
		9,050,000.000	Local	91.363226	8,268,371.98	93.703125	8,480,132.81	211,760.83	5.72
			Base	91.363226	8,268,371.98	93.703125	8,480,132.81	211,760.83	4.28
912810TX6	US TREASURY N/B 02/54 4.25				4.250000	15 Feb 2054			
		18,230,000.000	Local	98.678019	17,989,002.85	95.812500	17,466,618.75	-522,384.10	11.79
			Base	98.678019	17,989,002.85	95.812500	17,466,618.75	-522,384.10	8.81
91282CGM7	US TREASURY N/B 02/33 3.5				3.500000	15 Feb 2033			
		21,900,000.000	Local	100.536961	22,017,594.48	93.894531	20,562,902.29	-1,454,692.19	13.88
			Base	100.536961	22,017,594.48	93.894531	20,562,902.29	-1,454,692.19	10.37
91282CJD4	US TREASURY FRN 10/25 VAR				5.475203	31 Oct 2025			
		5,470,000.000	Local	100.050669	5,472,771.61	100.077782	5,474,254.68	1,483.07	3.69
			Base	100.050669	5,472,771.61	100.077782	5,474,254.68	1,483.07	2.76
91282CJZ5	US TREASURY N/B 02/34 4				4.000000	15 Feb 2034			
		12,530,000.000	Local	95.534552	11,970,479.33	97.281250	12,189,340.63	218,861.30	8.23
			Base	95.534552	11,970,479.33	97.281250	12,189,340.63	218,861.30	6.15
<b>US DOLLAR Total</b>									
	138,883,488.460	Local		134,605,284.42		131,201,307.25	-3,403,977.17	88.55	
Original Face:	50,410,000.000	Base		134,605,284.42		131,201,307.25	-3,403,977.17	66.14	

**YUAN RENMINBI** Exchange Rate: 7.266050

ACI2KL0N2 CHINA GOVERNMENT BOND BONDS 10/53 3 3.000000 15 Oct 2053

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		14,490,000.000	Local	110.447795	16,003,885.51	111.376139	16,138,402.54	134,517.03	49.91
			Base	15.536625	2,251,256.90	15.328292	2,221,069.57	-30,187.33	1.12
<b>YUAN RENMINBI Total</b>									
		14,490,000.000	Local		16,003,885.51		16,138,402.54	134,517.03	49.91
			Base		2,251,256.90		2,221,069.57	-30,187.33	1.12
<b>FIXED INCOME Total</b>									
		922,153,488.460	Base		191,544,959.51		176,899,904.79	-14,645,054.72	89.18
Original Face:		50,410,000.000							

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		939,132,708.990	Base	208,520,885.58		193,861,062.40	-14,659,823.18	99.98
Original Face:		50,410,000.000						

# Holdings - Futures Contracts

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



As of: June 28, 2024

View Date: July 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 LONG

### POUND STERLING

Exchange Rate: 0.791077

ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	26 Sep 2024							
73.000	7,300,000.000		Local 7,122,610.00	6,996,866.77	97.570000	125,743.23	157,133.23	-31,390.00	
			Base 9,003,687.38		123.338183	158,951.95	198,632.03	-39,680.08	0.02
<b>POUND STERLING Total</b>									
73.000	7,300,000.000		Local 7,122,610.00	6,996,866.77		125,743.23	157,133.23	-31,390.00	
			Base			158,951.95	198,632.03	-39,680.08	0.02
<b>FUTURES LONG Total</b>									
73.000	7,300,000.000		Base			158,951.95	198,632.03	-39,680.08	0.02

# Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



As of: June 28, 2024

View Date: July 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								
<b>FUTURES Total</b>									
73.000	7,300,000.000	Base				158,951.95	198,632.03	-39,680.08	0.02





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
176,663.32	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	176,663.32	176,663.32	1	1,279.95
		<b>176,663.32</b>	<b>176,663.32</b>	<b>1</b>	<b>1,279.95</b>
<b>COMMON STOCK</b>					
5,895	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	326,877.75	279,036.85	3	0.00
7,551	CUSIP # 031652100 AMKOR TECHNOLOGY	302,191.02	240,839.77	2	0.00
10,573	CUSIP # 03852U106 ARAMARK	359,693.46	236,747.05	3	0.00
758	CUSIP # 127190304 CACI INTERNATIONAL INC	326,038.54	225,270.70	3	0.00
4,966	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	197,348.84	180,680.13	2	0.00
788	CUSIP # 142339100 CARLISLE COMPANIES INC	319,305.48	85,301.51	2	0.00
7,924	CUSIP # 14316J108 THE CARLYLE GROUP INC	318,148.60	280,666.82	2	0.00
1,522	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	314,414.76	210,062.77	2	0.00
5,578	CUSIP # 171779309 CIENA CORP	268,748.04	259,201.08	2	0.00
6,168	CUSIP # 194014502 ENOVIS CORP	278,793.60	233,955.87	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,512	CUSIP # 22002T108 COPT DEFENSE PROPERTIES	338,205.36	292,999.83	3	3,986.04
1,794	CUSIP # 224408104 CRANE HOLDINGS CO	260,094.12	257,547.17	2	0.00
1,349	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	270,056.31	290,036.14	2	0.00
2,564	CUSIP # 29362U104 ENTEGRIS INC	347,165.60	291,401.34	3	0.00
4,574	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	246,767.30	302,177.32	2	0.00
2,295	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	287,884.80	303,030.99	2	0.00
5,975	CUSIP # 431571108 HILLENBRAND INC	239,119.50	368,268.70	2	0.00
4,104	CUSIP # 443201108 HOWMET AEROSPACE INC	318,593.52	193,526.39	2	0.00
2,831	CUSIP # 45073V108 ITT INC	365,708.58	285,481.42	3	1,114.59
1,164	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	325,105.20	306,115.45	3	0.00
1,670	CUSIP # 504922105 LABCORP HOLDINGS INC	339,861.70	330,208.20	3	0.00
3,898	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	327,743.84	317,987.32	3	0.00
1,030	CUSIP # 536797103 LITHIA MOTORS INC	260,023.50	299,885.04	2	0.00
1,294	CUSIP # 537008104 LITTELFUSE INC	330,733.46	301,722.63	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,041	CUSIP # 558256103 MADISON SQUARE GRDN ENTMT CORP	275,243.43	296,012.84	2	0.00
7,580	CUSIP # 626717102 MURPHY OIL CORP	312,599.20	241,136.80	2	0.00
1,572	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	260,967.72	135,780.21	2	0.00
2,268	CUSIP # 693656100 PVH CORP	240,113.16	198,122.15	2	0.00
1,379	CUSIP # 758750103 REGAL REXNORD CORP	186,468.38	123,454.70	1	482.65
3,416	CUSIP # 840441109 SOUTH STATE CORP	261,050.72	267,447.96	2	0.00
4,459	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	313,824.42	154,874.84	2	0.00
3,910	CUSIP # 860630102 STIFEL FINANCIAL CORP	329,026.50	223,806.61	3	0.00
6,941	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	278,958.79	200,423.63	2	2,637.58
2,451	CUSIP # 880770102 TERADYNE INC	363,458.79	296,414.88	3	0.00
3,614	CUSIP # 887389104 TIMKEN COMPANY	289,589.82	369,421.39	2	0.00
763	CUSIP # 89055F103 TOPBUILD CORP	293,961.01	15,014.59	2	0.00
507	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	195,636.09	124,207.40	2	0.00
2,011	CUSIP # 929740108 WABTEC CORP	317,838.55	8.77	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,413	CUSIP # 971378104 WILLSCOT MOBILE MINI HOLDING	316,665.32	376,232.09	2	0.00
2,620	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	258,227.20	11,272.62	2	0.00
3,217	CUSIP # 983793100 XPO LOGISTICS INC	341,484.55	58,129.58	3	0.00
		<b>12,103,736.53</b>	<b>9,463,911.55</b>	<b>94</b>	<b>8,220.86</b>
	<b>FOREIGN STOCK</b>				
10,613	CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD	362,646.21	6,771.35	3	0.00
18,969	CUSIP # G491BT108 INVESCO LIMITED	283,776.24	94,988.71	2	0.00
		<b>646,422.45</b>	<b>101,760.06</b>	<b>5</b>	<b>0.00</b>



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				5.231362	31 Dec 2030			
		1,141,057.530	Local	100.000000	1,141,057.53	100.000000	1,141,057.53	0.00	3.28
			Base	100.000000	1,141,057.53	100.000000	1,141,057.53	0.00	3.28

<b>US DOLLAR Total</b>		1,141,057.530	Local		1,141,057.53		1,141,057.53	0.00	3.28
			Base		1,141,057.53		1,141,057.53	0.00	3.28

**CASH EQUIVALENT Total**

		1,141,057.530	Base		1,141,057.53		1,141,057.53	0.00	3.28
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**EQUITY**

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001								
		1,270.000	Local	301.762898	383,238.88	555.540000	705,535.80	322,296.92	2.03
			Base	301.762898	383,238.88	555.540000	705,535.80	322,296.92	2.03

02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		2,440.000	Local	160.689631	392,082.70	182.150000	444,446.00	52,363.30	1.28
			Base	160.689631	392,082.70	182.150000	444,446.00	52,363.30	1.28

023135106	AMAZON.COM INC COMMON STOCK USD.01								
		13,360.000	Local	80.742253	1,078,716.50	193.250000	2,581,820.00	1,503,103.50	7.42
			Base	80.742253	1,078,716.50	193.250000	2,581,820.00	1,503,103.50	7.42

037833100	APPLE INC COMMON STOCK USD.00001								
		7,510.000	Local	74.859449	562,194.46	210.620000	1,581,756.20	1,019,561.74	4.55
			Base	74.859449	562,194.46	210.620000	1,581,756.20	1,019,561.74	4.55

049468101	ATLISSIAN CORP CL A COMMON STOCK USD.00001								
		1,880.000	Local	207.349410	389,816.89	176.880000	332,534.40	-57,282.49	0.96
			Base	207.349410	389,816.89	176.880000	332,534.40	-57,282.49	0.96

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
29444U700	EQUINIX INC REIT USD.001	760.000	Local 562.541316	427,531.40	756.600000	575,016.00	147,484.60	1.65	
			Base 562.541316	427,531.40	756.600000	575,016.00	147,484.60	1.65	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006	3,710.000	Local 177.167067	657,289.82	504.220000	1,870,656.20	1,213,366.38	5.38	
			Base 177.167067	657,289.82	504.220000	1,870,656.20	1,213,366.38	5.38	
384802104	WW GRAINGER INC COMMON STOCK USD.5	810.000	Local 373.074444	302,190.30	902.240000	730,814.40	428,624.10	2.10	
			Base 373.074444	302,190.30	902.240000	730,814.40	428,624.10	2.10	
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	1,650.000	Local 115.509764	190,591.11	136.890000	225,868.50	35,277.39	0.65	
			Base 115.509764	190,591.11	136.890000	225,868.50	35,277.39	0.65	
461202103	INTUIT INC COMMON STOCK USD.01	860.000	Local 481.717733	414,277.25	657.210000	565,200.60	150,923.35	1.62	
			Base 481.717733	414,277.25	657.210000	565,200.60	150,923.35	1.62	
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	1,780.000	Local 294.132933	523,556.62	444.850000	791,833.00	268,276.38	2.28	
			Base 294.132933	523,556.62	444.850000	791,833.00	268,276.38	2.28	
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	2,840.000	Local 189.406134	537,913.42	106.400000	302,176.00	-235,737.42	0.87	
			Base 189.406134	537,913.42	106.400000	302,176.00	-235,737.42	0.87	
532457108	ELI LILLY + CO COMMON STOCK	760.000	Local 459.978382	349,583.57	905.380000	688,088.80	338,505.23	1.98	
			Base 459.978382	349,583.57	905.380000	688,088.80	338,505.23	1.98	
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	2,370.000	Local 165.818848	392,990.67	210.720000	499,406.40	106,415.73	1.44	
			Base 165.818848	392,990.67	210.720000	499,406.40	106,415.73	1.44	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	5,720.000	Local 136.411325	780,272.78	446.950000	2,556,554.00	1,776,281.22	7.35	
			Base 136.411325	780,272.78	446.950000	2,556,554.00	1,776,281.22	7.35	

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

Books Open

Prepared by State Street

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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 USD.005		8,900.000	Local	38.188573	339,878.30	49.950000	444,555.00	104,676.70	1.28
				Base	38.188573	339,878.30	49.950000	444,555.00	104,676.70	1.28
64110L106	NETFLIX INC COMMON STOCK USD.001		1,800.000	Local	431.697367	777,055.26	674.880000	1,214,784.00	437,728.74	3.49
				Base	431.697367	777,055.26	674.880000	1,214,784.00	437,728.74	3.49
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01		5,220.000	Local	73.170138	381,948.12	70.810000	369,628.20	-12,319.92	1.06
				Base	73.170138	381,948.12	70.810000	369,628.20	-12,319.92	1.06
67066G104	NVIDIA CORP COMMON STOCK USD.001		28,900.000	Local	4.588026	132,593.96	123.540000	3,570,306.00	3,437,712.04	10.26
				Base	4.588026	132,593.96	123.540000	3,570,306.00	3,437,712.04	10.26
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		2,470.000	Local	96.419688	238,156.63	339.010000	837,354.70	599,198.07	2.41
				Base	96.419688	238,156.63	339.010000	837,354.70	599,198.07	2.41
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK		7,304.000	Local	121.311529	886,059.41	58.030000	423,851.12	-462,208.29	1.22
				Base	121.311529	886,059.41	58.030000	423,851.12	-462,208.29	1.22
75513E101	RTX CORP COMMON STOCK USD1.0		5,280.000	Local	75.867720	400,581.56	100.390000	530,059.20	129,477.64	1.52
				Base	75.867720	400,581.56	100.390000	530,059.20	129,477.64	1.52
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0		1,316.000	Local	266.886869	351,223.12	446.000000	586,936.00	235,712.88	1.69
				Base	266.886869	351,223.12	446.000000	586,936.00	235,712.88	1.69
79466L302	SALESFORCE INC COMMON STOCK USD.001		2,870.000	Local	209.122983	600,182.96	257.100000	737,877.00	137,694.04	2.12
				Base	209.122983	600,182.96	257.100000	737,877.00	137,694.04	2.12
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		1,910.000	Local	271.670079	518,889.85	298.430000	570,001.30	51,111.45	1.64
				Base	271.670079	518,889.85	298.430000	570,001.30	51,111.45	1.64

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
863667101	STRYKER CORP COMMON STOCK USD.1		1,760.000	Local	244.129506	429,667.93	340.250000	598,840.00	169,172.07	1.72
				Base	244.129506	429,667.93	340.250000	598,840.00	169,172.07	1.72
874039100	TAIWAN SEMICONDUCTOR SP ADR ADR		3,100.000	Local	159.609510	494,789.48	173.810000	538,811.00	44,021.52	1.55
				Base	159.609510	494,789.48	173.810000	538,811.00	44,021.52	1.55
87612E106	TARGET CORP COMMON STOCK USD.0833		3,430.000	Local	128.752630	441,621.52	148.040000	507,777.20	66,155.68	1.46
				Base	128.752630	441,621.52	148.040000	507,777.20	66,155.68	1.46
88160R101	TESLA INC COMMON STOCK USD.001		1,110.000	Local	157.449865	174,769.35	197.880000	219,646.80	44,877.45	0.63
				Base	157.449865	174,769.35	197.880000	219,646.80	44,877.45	0.63
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		1,350.000	Local	334.512067	451,591.29	553.000000	746,550.00	294,958.71	2.15
				Base	334.512067	451,591.29	553.000000	746,550.00	294,958.71	2.15
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001		9,560.000	Local	43.993740	420,580.15	72.680000	694,820.80	274,240.65	2.00
				Base	43.993740	420,580.15	72.680000	694,820.80	274,240.65	2.00
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5		1,950.000	Local	230.261631	449,010.18	226.260000	441,207.00	-7,803.18	1.27
				Base	230.261631	449,010.18	226.260000	441,207.00	-7,803.18	1.27
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		2,080.000	Local	290.902673	605,077.56	509.260000	1,059,260.80	454,183.24	3.05
				Base	290.902673	605,077.56	509.260000	1,059,260.80	454,183.24	3.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001		5,580.000	Local	163.391034	911,721.97	262.470000	1,464,582.60	552,860.63	4.21
				Base	163.391034	911,721.97	262.470000	1,464,582.60	552,860.63	4.21
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001		2,270.000	Local	253.319216	575,034.62	223.560000	507,481.20	-67,553.42	1.46
				Base	253.319216	575,034.62	223.560000	507,481.20	-67,553.42	1.46

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CB LARGE CAP GROWTH CIF  
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View Date: July 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	
98978V103	ZOETIS INC COMMON STOCK USD.01		2,940.000	Local	106.546786	313,247.55	173.360000	509,678.40	196,430.85	1.47
				Base	106.546786	313,247.55	173.360000	509,678.40	196,430.85	1.47
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225		1,390.000	Local	299.794108	416,713.81	303.410000	421,739.90	5,026.09	1.21
				Base	299.794108	416,713.81	303.410000	421,739.90	5,026.09	1.21
G29183103	EATON CORP PLC COMMON STOCK USD.01		2,310.000	Local	174.446247	402,970.83	313.550000	724,300.50	321,329.67	2.08
				Base	174.446247	402,970.83	313.550000	724,300.50	321,329.67	2.08
G6095L109	APTIV PLC COMMON STOCK USD.01		2,931.000	Local	77.046953	225,824.62	70.420000	206,401.02	-19,423.60	0.59
				Base	77.046953	225,824.62	70.420000	206,401.02	-19,423.60	0.59
H01301128	ALCON INC COMMON STOCK CHF.04		6,410.000	Local	61.169482	392,096.38	89.080000	571,002.80	178,906.42	1.64
				Base	61.169482	392,096.38	89.080000	571,002.80	178,906.42	1.64
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09		680.000	Local	457.153941	310,864.68	1,022.730000	695,456.40	384,591.72	2.00
				Base	457.153941	310,864.68	1,022.730000	695,456.40	384,591.72	2.00
<b>US DOLLAR Total</b>			162,541.000	Local		19,024,397.46		33,644,615.24	14,620,217.78	96.72
				Base		19,024,397.46		33,644,615.24	14,620,217.78	96.72
<b>EQUITY Total</b>			162,541.000	Base		19,024,397.46		33,644,615.24	14,620,217.78	96.72

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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/>								
<b>FUND Total</b>		1,303,598.530	Base	20,165,454.99		34,785,672.77	14,620,217.78	100.00



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				5.231363	31 Dec 2030		
		140,053.010	Local	100.000000				1.16
			Base	100.000000				1.16
				140,053.01	100.000000	140,053.01	0.00	

<b>US DOLLAR Total</b>		140,053.010	Local			140,053.01	0.00	1.16
			Base			140,053.01	0.00	1.16

**CASH EQUIVALENT Total**

		140,053.010	Base			140,053.01	0.00	1.16
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**EQUITY**

US DOLLAR Exchange Rate: 1.000000

001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		1,530.000	Local	73.811458				0.65
			Base	73.811458				0.65
				112,931.53	51.230000	78,381.90	-34,549.63	

00258Y104	ABACUS LIFE INC COMMON STOCK USD.0001							
		4,600.000	Local	8.000000				0.33
			Base	8.000000				0.33
				36,800.00	8.650000	39,790.00	2,990.00	

00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
		1,760.000	Local	55.283960				0.78
			Base	55.283960				0.78
				97,299.77	53.250000	93,720.00	-3,579.77	

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		2,466.000	Local	48.993597				1.38
			Base	48.993597				1.38
				120,818.21	67.540000	166,553.64	45,735.43	

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		934.000	Local	65.295707				0.84
			Base	65.295707				0.84
				60,986.19	108.760000	101,581.84	40,595.65	

# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
014491104	ALEXANDER + BALDWIN INC REIT	4,930.000	Local	18.176748	89,611.37	16.960000	83,612.80	-5,998.57	0.69
			Base	18.176748	89,611.37	16.960000	83,612.80	-5,998.57	0.69
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001	1,750.000	Local	49.940000	87,395.00	50.230000	87,902.50	507.50	0.73
			Base	49.940000	87,395.00	50.230000	87,902.50	507.50	0.73
03676C100	ANTERIX INC COMMON STOCK USD.0001	2,700.000	Local	38.721130	104,547.05	39.590000	106,893.00	2,345.95	0.89
			Base	38.721130	104,547.05	39.590000	106,893.00	2,345.95	0.89
05368V106	AVIENT CORP COMMON STOCK USD.01	2,700.000	Local	33.499319	90,448.16	43.650000	117,855.00	27,406.84	0.98
			Base	33.499319	90,448.16	43.650000	117,855.00	27,406.84	0.98
05464T104	AXSOME THERAPEUTICS INC COMMON STOCK USD.0001	1,040.000	Local	80.109587	83,313.97	80.500000	83,720.00	406.03	0.69
			Base	80.109587	83,313.97	80.500000	83,720.00	406.03	0.69
06417N103	BANK OZK COMMON STOCK	4,114.000	Local	30.738145	126,456.73	41.000000	168,674.00	42,217.27	1.40
			Base	30.738145	126,456.73	41.000000	168,674.00	42,217.27	1.40
08975P108	BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001	13,870.000	Local	9.743032	135,135.86	8.060000	111,792.20	-23,343.66	0.93
			Base	9.743032	135,135.86	8.060000	111,792.20	-23,343.66	0.93
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01	4,930.000	Local	21.822694	107,585.88	19.230000	94,803.90	-12,781.98	0.79
			Base	21.822694	107,585.88	19.230000	94,803.90	-12,781.98	0.79
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01	5,460.000	Local	11.941892	65,202.73	24.300000	132,678.00	67,475.27	1.10
			Base	11.941892	65,202.73	24.300000	132,678.00	67,475.27	1.10
155923105	CENTURI HOLDINGS INC COMMON STOCK USD.01	2,682.000	Local	22.609933	60,639.84	19.480000	52,245.36	-8,394.48	0.43
			Base	22.609933	60,639.84	19.480000	52,245.36	-8,394.48	0.43

# 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
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
	2,550.000	Local		52.527714	133,945.67	81.660000	208,233.00	74,287.33	1.73
		Base		52.527714	133,945.67	81.660000	208,233.00	74,287.33	1.73
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	1,857.000	Local		23.433673	43,516.33	54.990000	102,116.43	58,600.10	0.85
		Base		23.433673	43,516.33	54.990000	102,116.43	58,600.10	0.85
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	940.000	Local		50.745468	47,700.74	121.570000	114,275.80	66,575.06	0.95
		Base		50.745468	47,700.74	121.570000	114,275.80	66,575.06	0.95
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
	5,070.000	Local		23.843012	120,884.07	32.490000	164,724.30	43,840.23	1.37
		Base		23.843012	120,884.07	32.490000	164,724.30	43,840.23	1.37
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
	6,980.000	Local		26.659914	186,086.20	25.030000	174,709.40	-11,376.80	1.45
		Base		26.659914	186,086.20	25.030000	174,709.40	-11,376.80	1.45
224441105	CRANE NXT CO COMMON STOCK USD1.0								
	1,880.000	Local		41.584649	78,179.14	61.420000	115,469.60	37,290.46	0.96
		Base		41.584649	78,179.14	61.420000	115,469.60	37,290.46	0.96
226718104	CRITEO SA SPON ADR ADR EUR.025								
	2,600.000	Local		39.195100	101,907.26	37.720000	98,072.00	-3,835.26	0.81
		Base		39.195100	101,907.26	37.720000	98,072.00	-3,835.26	0.81
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001								
	15,983.000	Local		6.628923	105,950.07	4.350000	69,526.05	-36,424.02	0.58
		Base		6.628923	105,950.07	4.350000	69,526.05	-36,424.02	0.58
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
	690.000	Local		139.920609	96,545.22	217.460000	150,047.40	53,502.18	1.24
		Base		139.920609	96,545.22	217.460000	150,047.40	53,502.18	1.24
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	3,437.000	Local		44.616098	153,345.53	41.730000	143,426.01	-9,919.52	1.19
		Base		44.616098	153,345.53	41.730000	143,426.01	-9,919.52	1.19

# Holdings

CLEARBRIDGE SMALL CAP CIF  
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29275Y102	ENERSYS COMMON STOCK USD.01	1,450.000	Local 74.881462 Base 74.881462	108,578.12 108,578.12	103.520000 103.520000	150,104.00 150,104.00	41,525.88 41,525.88	1.24 1.24	
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02	1,850.000	Local 103.038016 Base 103.038016	190,620.33 190,620.33	103.500000 103.500000	191,475.00 191,475.00	854.67 854.67	1.59 1.59	
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001	24,684.000	Local 10.027261 Base 10.027261	247,512.91 247,512.91	8.400000 8.400000	207,345.60 207,345.60	-40,167.31 -40,167.31	1.72 1.72	
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001	8,280.000	Local 12.807324 Base 12.807324	106,044.64 106,044.64	13.450000 13.450000	111,366.00 111,366.00	5,321.36 5,321.36	0.92 0.92	
361448103	GATX CORP COMMON STOCK USD.625	1,261.000	Local 72.781102 Base 72.781102	91,776.97 91,776.97	132.360000 132.360000	166,905.96 166,905.96	75,128.99 75,128.99	1.38 1.38	
389375106	GRAY TELEVISION INC COMMON STOCK	11,175.000	Local 13.154828 Base 13.154828	147,005.20 147,005.20	5.200000 5.200000	58,110.00 58,110.00	-88,895.20 -88,895.20	0.48 0.48	
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	550.000	Local 169.377436 Base 169.377436	93,157.59 93,157.59	297.280000 297.280000	163,504.00 163,504.00	70,346.41 70,346.41	1.36 1.36	
403949100	HF SINCLAIR CORP COMMON STOCK	3,090.000	Local 40.034994 Base 40.034994	123,708.13 123,708.13	53.340000 53.340000	164,820.60 164,820.60	41,112.47 41,112.47	1.37 1.37	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	2,149.000	Local 53.141145 Base 53.141145	114,200.32 114,200.32	86.200000 86.200000	185,243.80 185,243.80	71,043.48 71,043.48	1.54 1.54	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1	3,070.000	Local 25.759941 Base 25.759941	79,083.02 79,083.02	36.140000 36.140000	110,949.80 110,949.80	31,866.78 31,866.78	0.92 0.92	

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CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



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431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001	17,480.000	Local 10.207011	178,418.56	8.850000	154,698.00	-23,720.56	1.28	
			Base 10.207011	178,418.56	8.850000	154,698.00	-23,720.56	1.28	
436893200	HOME BANCSHARES INC COMMON STOCK USD.01	7,610.000	Local 22.154719	168,597.41	23.960000	182,335.60	13,738.19	1.51	
			Base 22.154719	168,597.41	23.960000	182,335.60	13,738.19	1.51	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	1,195.000	Local 66.645615	79,641.51	148.460000	177,409.70	97,768.19	1.47	
			Base 66.645615	79,641.51	148.460000	177,409.70	97,768.19	1.47	
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	2,700.000	Local 53.667937	144,903.43	50.720000	136,944.00	-7,959.43	1.14	
			Base 53.667937	144,903.43	50.720000	136,944.00	-7,959.43	1.14	
45569U101	INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001	13,250.000	Local 6.221562	82,435.70	6.170000	81,752.50	-683.20	0.68	
			Base 6.221562	82,435.70	6.170000	81,752.50	-683.20	0.68	
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	2,091.000	Local 30.227351	63,205.39	68.490000	143,212.59	80,007.20	1.19	
			Base 30.227351	63,205.39	68.490000	143,212.59	80,007.20	1.19	
465741106	ITRON INC COMMON STOCK	1,080.000	Local 58.439185	63,114.32	98.960000	106,876.80	43,762.48	0.89	
			Base 58.439185	63,114.32	98.960000	106,876.80	43,762.48	0.89	
47103N106	JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001	10,800.000	Local 11.223936	121,218.51	12.630000	136,404.00	15,185.49	1.13	
			Base 11.223936	121,218.51	12.630000	136,404.00	15,185.49	1.13	
49803T300	KITE REALTY GROUP TRUST REIT USD.01	6,615.000	Local 16.631977	110,020.53	22.380000	148,043.70	38,023.17	1.23	
			Base 16.631977	110,020.53	22.380000	148,043.70	38,023.17	1.23	
500643200	KORN FERRY COMMON STOCK USD.01	2,300.000	Local 43.706261	100,524.40	67.140000	154,422.00	53,897.60	1.28	
			Base 43.706261	100,524.40	67.140000	154,422.00	53,897.60	1.28	

# Holdings

CLEARBRIDGE SMALL CAP CIF  
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 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	
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	1,950.000	Local	37.398938	72,927.93	80.290000	156,565.50	83,637.57	1.30
			Base	37.398938	72,927.93	80.290000	156,565.50	83,637.57	1.30
529043101	LXP INDUSTRIAL TRUST REIT USD.0001	11,320.000	Local	9.755490	110,432.15	9.120000	103,238.40	-7,193.75	0.86
			Base	9.755490	110,432.15	9.120000	103,238.40	-7,193.75	0.86
553368101	MP MATERIALS CORP COMMON STOCK USD.0001	7,590.000	Local	21.057132	159,823.63	12.730000	96,620.70	-63,202.93	0.80
			Base	21.057132	159,823.63	12.730000	96,620.70	-63,202.93	0.80
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	4,800.000	Local	19.764329	94,868.78	25.340000	121,632.00	26,763.22	1.01
			Base	19.764329	94,868.78	25.340000	121,632.00	26,763.22	1.01
56600D107	MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	10,130.000	Local	15.463833	156,648.63	7.160000	72,530.80	-84,117.83	0.60
			Base	15.463833	156,648.63	7.160000	72,530.80	-84,117.83	0.60
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01	5,700.000	Local	13.234846	75,438.62	18.450000	105,165.00	29,726.38	0.87
			Base	13.234846	75,438.62	18.450000	105,165.00	29,726.38	0.87
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01	3,460.000	Local	52.778529	182,613.71	59.600000	206,216.00	23,602.29	1.71
			Base	52.778529	182,613.71	59.600000	206,216.00	23,602.29	1.71
626755102	MURPHY USA INC COMMON STOCK USD.01	621.000	Local	126.716763	78,691.11	469.460000	291,534.66	212,843.55	2.42
			Base	126.716763	78,691.11	469.460000	291,534.66	212,843.55	2.42
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK	5,990.000	Local	18.035252	108,031.16	19.930000	119,380.70	11,349.54	0.99
			Base	18.035252	108,031.16	19.930000	119,380.70	11,349.54	0.99
65487K100	NLIGHT INC COMMON STOCK	5,485.000	Local	19.271345	105,703.33	10.930000	59,951.05	-45,752.28	0.50
			Base	19.271345	105,703.33	10.930000	59,951.05	-45,752.28	0.50

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Books Open

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
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								
		3,210.000	Local 31.677234	101,683.92	47.150000	151,351.50	49,667.58		1.25
			Base 31.677234	101,683.92	47.150000	151,351.50	49,667.58		1.25
68235P108	ONE GAS INC COMMON STOCK								
		2,090.000	Local 70.325029	146,979.31	63.850000	133,446.50	-13,532.81		1.11
			Base 70.325029	146,979.31	63.850000	133,446.50	-13,532.81		1.11
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
		3,760.000	Local 38.229564	143,743.16	48.490000	182,322.40	38,579.24		1.51
			Base 38.229564	143,743.16	48.490000	182,322.40	38,579.24		1.51
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		1,250.000	Local 101.583120	126,978.90	100.150000	125,187.50	-1,791.40		1.04
			Base 101.583120	126,978.90	100.150000	125,187.50	-1,791.40		1.04
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		4,690.000	Local 19.490861	91,412.14	24.670000	115,702.30	24,290.16		0.96
			Base 19.490861	91,412.14	24.670000	115,702.30	24,290.16		0.96
72815G108	PLAYSTUDIOS INC COMMON STOCK USD.0001								
		771.000	Local 4.249053	3,276.02	2.070000	1,595.97	-1,680.05		0.01
			Base 4.249053	3,276.02	2.070000	1,595.97	-1,680.05		0.01
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
		4,060.000	Local 46.482697	188,719.75	43.240000	175,554.40	-13,165.35		1.46
			Base 46.482697	188,719.75	43.240000	175,554.40	-13,165.35		1.46
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		3,030.000	Local 43.330182	131,290.45	39.390000	119,351.70	-11,938.75		0.99
			Base 43.330182	131,290.45	39.390000	119,351.70	-11,938.75		0.99
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		2,210.000	Local 60.787977	134,341.43	68.850000	152,158.50	17,817.07		1.26
			Base 60.787977	134,341.43	68.850000	152,158.50	17,817.07		1.26
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
		2,940.000	Local 32.392476	95,233.88	49.890000	146,676.60	51,442.72		1.22
			Base 32.392476	95,233.88	49.890000	146,676.60	51,442.72		1.22

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Books Open

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5	3,762.000	Local 28.544455	107,384.24	34.680000	130,466.16	23,081.92	1.08
			Base 28.544455	107,384.24	34.680000	130,466.16	23,081.92	1.08
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001	2,190.000	Local 52.677936	115,364.68	60.330000	132,122.70	16,758.02	1.10
			Base 52.677936	115,364.68	60.330000	132,122.70	16,758.02	1.10
74965L101	RLJ LODGING TRUST REIT	11,060.000	Local 10.377928	114,779.88	9.630000	106,507.80	-8,272.08	0.88
			Base 10.377928	114,779.88	9.630000	106,507.80	-8,272.08	0.88
753422104	RAPID7 INC COMMON STOCK USD.01	1,522.000	Local 41.572017	63,272.61	43.230000	65,796.06	2,523.45	0.55
			Base 41.572017	63,272.61	43.230000	65,796.06	2,523.45	0.55
758075402	REDWOOD TRUST INC REIT USD.01	15,430.000	Local 8.532882	131,662.37	6.490000	100,140.70	-31,521.67	0.83
			Base 8.532882	131,662.37	6.490000	100,140.70	-31,521.67	0.83
76243J105	RHYTHM PHARMACEUTICALS INC COMMON STOCK	890.000	Local 25.058404	22,301.98	41.060000	36,543.40	14,241.42	0.30
			Base 25.058404	22,301.98	41.060000	36,543.40	14,241.42	0.30
77634L105	R1 RCM INC COMMON STOCK USD.01	11,029.000	Local 12.098311	133,432.27	12.560000	138,524.24	5,091.97	1.15
			Base 12.098311	133,432.27	12.560000	138,524.24	5,091.97	1.15
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	3,777.000	Local 20.961033	79,169.82	41.870000	158,142.99	78,973.17	1.31
			Base 20.961033	79,169.82	41.870000	158,142.99	78,973.17	1.31
80706P103	SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001	4,622.000	Local 8.006640	37,006.69	8.330000	38,501.26	1,494.57	0.32
			Base 8.006640	37,006.69	8.330000	38,501.26	1,494.57	0.32
830879102	SKYWEST INC COMMON STOCK	2,090.000	Local 40.800675	85,273.41	82.070000	171,526.30	86,252.89	1.42
			Base 40.800675	85,273.41	82.070000	171,526.30	86,252.89	1.42

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



As of: June 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
86333M108	STRIDE INC COMMON STOCK USD.0001							
		2,142.000	Local 29.205196	62,557.53	70.500000	151,011.00	88,453.47	1.25
			Base 29.205196	62,557.53	70.500000	151,011.00	88,453.47	1.25
880779103	TEREX CORP COMMON STOCK USD.01							
		3,030.000	Local 38.525079	116,730.99	54.840000	166,165.20	49,434.21	1.38
			Base 38.525079	116,730.99	54.840000	166,165.20	49,434.21	1.38
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
		2,210.000	Local 60.253661	133,160.59	61.140000	135,119.40	1,958.81	1.12
			Base 60.253661	133,160.59	61.140000	135,119.40	1,958.81	1.12
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001							
		1,560.000	Local 55.392577	86,412.42	41.100000	64,116.00	-22,296.42	0.53
			Base 55.392577	86,412.42	41.100000	64,116.00	-22,296.42	0.53
918090101	UTZ BRANDS INC COMMON STOCK USD.0001							
		6,230.000	Local 16.602926	103,436.23	16.640000	103,667.20	230.97	0.86
			Base 16.602926	103,436.23	16.640000	103,667.20	230.97	0.86
925050106	VERONA PHARMA PLC ADR ADR							
		3,940.000	Local 15.060284	59,337.52	14.460000	56,972.40	-2,365.12	0.47
			Base 15.060284	59,337.52	14.460000	56,972.40	-2,365.12	0.47
92839U206	VISTEON CORP COMMON STOCK							
		1,010.000	Local 89.473752	90,368.49	106.700000	107,767.00	17,398.51	0.89
			Base 89.473752	90,368.49	106.700000	107,767.00	17,398.51	0.89
92854T100	VIVID SEATS INC CLASS A COMMON STOCK USD.0001							
		17,350.000	Local 6.337087	109,948.46	5.750000	99,762.50	-10,185.96	0.83
			Base 6.337087	109,948.46	5.750000	99,762.50	-10,185.96	0.83
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		4,340.000	Local 20.914601	90,769.37	21.840000	94,785.60	4,016.23	0.79
			Base 20.914601	90,769.37	21.840000	94,785.60	4,016.23	0.79
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		1,580.000	Local 57.298690	90,531.93	62.770000	99,176.60	8,644.67	0.82
			Base 57.298690	90,531.93	62.770000	99,176.60	8,644.67	0.82

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CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



As of: June 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	
937QMK904	ACIES ACQUISITION CORPPRIVATE	14,590.000	Local	10.000000	145,900.00	2.070000	30,201.30	-115,698.70	0.25
			Base	10.000000	145,900.00	2.070000	30,201.30	-115,698.70	0.25
938824109	WAFD INC COMMON STOCK USD1.0	5,211.000	Local	30.733424	160,151.87	28.580000	148,930.38	-11,221.49	1.23
			Base	30.733424	160,151.87	28.580000	148,930.38	-11,221.49	1.23
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	2,177.000	Local	66.721768	145,253.29	98.560000	214,565.12	69,311.83	1.78
			Base	66.721768	145,253.29	98.560000	214,565.12	69,311.83	1.78
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02	7,320.000	Local	16.676653	122,073.10	18.850000	137,982.00	15,908.90	1.14
			Base	16.676653	122,073.10	18.850000	137,982.00	15,908.90	1.14
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	1,692.000	Local	41.746200	70,634.57	77.150000	130,537.80	59,903.23	1.08
			Base	41.746200	70,634.57	77.150000	130,537.80	59,903.23	1.08
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	2,340.000	Local	51.259064	119,946.21	56.190000	131,484.60	11,538.39	1.09
			Base	51.259064	119,946.21	56.190000	131,484.60	11,538.39	1.09
G3R239101	GAMBLING.COM GROUP LTD COMMON STOCK	7,870.000	Local	9.282921	73,056.59	8.220000	64,691.40	-8,365.19	0.54
			Base	9.282921	73,056.59	8.220000	64,691.40	-8,365.19	0.54
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	6,020.000	Local	23.150457	139,365.75	22.870000	137,677.40	-1,688.35	1.14
			Base	23.150457	139,365.75	22.870000	137,677.40	-1,688.35	1.14
G87264100	TECNOGLASS INC COMMON STOCK USD.0001	3,500.000	Local	46.904217	164,164.76	50.180000	175,630.00	11,465.24	1.46
			Base	46.904217	164,164.76	50.180000	175,630.00	11,465.24	1.46
G9460G101	VALARIS LTD COMMON STOCK USD.01	2,230.000	Local	69.539623	155,073.36	74.500000	166,135.00	11,061.64	1.38
			Base	69.539623	155,073.36	74.500000	166,135.00	11,061.64	1.38

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Books Open

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		457,904.000	Local	10,298,358.50		11,923,559.47	1,625,200.97	98.84
			Base	10,298,358.50		11,923,559.47	1,625,200.97	98.84
<b>EQUITY Total</b>								
		457,904.000	Base	10,298,358.50		11,923,559.47	1,625,200.97	98.84

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		597,957.010	Base	10,438,411.51		12,063,612.48	1,625,200.97	100.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9270  
COMPASS CAPITAL HIGH QUALITY  
EQUITY CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,264.44	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	1,264.44	1,264.44	0	0.00
		<b>1,264.44</b>	<b>1,264.44</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
812	CUSIP # 02079K305 ALPHABET INC	147,905.80	84,216.47	4	0.00
2,154	CUSIP # 032095101 AMPHENOL CORP CL A	145,114.98	74,808.50	4	234.85
604	CUSIP # 053015103 AUTO DATA PROCESSING INC.	144,168.76	148,471.52	4	814.80
2,391	CUSIP # 126650100 CVS HEALTH CORP	141,212.46	199,233.16	4	0.00
1,377	CUSIP # 171340102 CHURCH & DWIGHT CO INC	142,767.36	119,722.06	4	0.00
567	CUSIP # 235851102 DANAHER CORP	141,664.95	138,829.61	4	153.09
1,153	CUSIP # 302130109 EXPEDITORS INTL WASH INC	143,882.87	124,712.78	4	0.00
2,268	CUSIP # 311900104 FASTENAL COMPANY	142,521.12	124,563.82	4	0.00
568	CUSIP # 31428X106 FEDEX CORPORATION	170,309.12	111,320.46	5	783.84
969	CUSIP # 337738108 FISERV INC	144,419.76	102,844.10	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9270  
COMPASS CAPITAL HIGH QUALITY  
EQUITY CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
605	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	143,360.80	134,889.14	4	847.00
1,066	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	145,924.74	115,892.84	4	0.00
981	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	143,382.96	161,446.97	4	0.00
1,091	CUSIP # 58933Y105 MERCK & CO INC	135,065.80	118,763.74	4	837.76
332	CUSIP # 594918104 MICROSOFT CORPORATION	148,387.40	88,102.71	4	0.00
381	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	147,085.05	120,749.19	4	373.38
736	CUSIP # 747525103 QUALCOMM INC	146,596.48	87,977.10	4	0.00
258	CUSIP # 776696106 ROPER INDUSTRIES INC	145,424.28	112,049.73	4	0.00
487	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	145,335.41	116,232.96	4	0.00
423	CUSIP # 863667101 STRYKER CORP	143,925.75	99,170.99	4	338.40
258	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	142,674.00	140,498.61	4	97.11
526	CUSIP # 92826C839 VISA INC CL A	138,059.22	111,312.38	4	0.00
2,150	CUSIP # 931142103 WAL-MART STORES INC	145,576.50	98,663.11	4	0.00
		<b>3,334,765.57</b>	<b>2,734,471.95</b>	<b>90</b>	<b>4,480.23</b>
<b>FOREIGN STOCK</b>					



# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9270  
COMPASS CAPITAL HIGH QUALITY  
EQUITY CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
488	CUSIP # G1151C101 ACCENTURE PLC	148,064.08	147,835.49	4	0.00
922	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	152,130.00	114,190.89	4	0.00
		<b>300,194.08</b>	<b>262,026.38</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
74,583.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	74,583.93	74,583.93	2	0.00
		<b>74,583.93</b>	<b>74,583.93</b>	<b>2</b>	<b>0.00</b>



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-5,023.320	Local	1.000000	-5,023.32	1.000000	-5,023.32	0.00	0.01
			Base	1.000000	-5,023.32	1.000000	-5,023.32	0.00	0.01

<b>US DOLLAR Total</b>		-5,023.320	Local		-5,023.32		-5,023.32	0.00	0.01
			Base		-5,023.32		-5,023.32	0.00	0.01

<b>CASH Total</b>		-5,023.320	Base		-5,023.32		-5,023.32	0.00	0.01
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**CASH EQUIVALENT**

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				5.257095	31 Dec 2030			
		863,770.740	Local	100.000000	863,770.74	100.000000	863,770.74	0.00	1.59
			Base	100.000000	863,770.74	100.000000	863,770.74	0.00	1.59

<b>US DOLLAR Total</b>		863,770.740	Local		863,770.74		863,770.74	0.00	1.59
			Base		863,770.74		863,770.74	0.00	1.59

<b>CASH EQUIVALENT Total</b>		863,770.740	Base		863,770.74		863,770.74	0.00	1.59
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**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	77.140000	719,330.50	-80,353.53	1.33
			Base	85.757001	799,684.03	77.140000	719,330.50	-80,353.53	1.33

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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							
		13,484.000	Local 28.769400	387,926.59	28.300000	381,597.20	-6,329.39	0.70
			Base 28.769400	387,926.59	28.300000	381,597.20	-6,329.39	0.70
<b>US DOLLAR Total</b>								
		22,809.000	Local	1,187,610.62		1,100,927.70	-86,682.92	2.03
			Base	1,187,610.62		1,100,927.70	-86,682.92	2.03
<b>EQUITY Total</b>								
		22,809.000	Base	1,187,610.62		1,100,927.70	-86,682.92	2.03
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.650000	15 Feb 2047		
		95,000.000	Local 99.798958	94,809.01	100.363669	95,345.49	536.48	0.18
			Base 99.798958	94,809.01	100.363669	95,345.49	536.48	0.18
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125				4.125000	15 Nov 2026		
		12,480.240	Local 99.999519	12,480.18	97.864240	12,213.69	-266.49	0.02
Original Face:		25,000.000	Base 99.999519	12,480.18	97.864240	12,213.69	-266.49	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	94.906050	17,036.84	-914.39	0.03
Original Face:		30,000.000	Base 99.999777	17,951.23	94.906050	17,036.84	-914.39	0.03
02343UAJ4	AMCOR FINANCE USA INC COMPANY GUAR 05/33 5.625				5.625000	26 May 2033		
		250,000.000	Local 99.104396	247,760.99	101.264443	253,161.11	5,400.12	0.47
			Base 99.104396	247,760.99	101.264443	253,161.11	5,400.12	0.47
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	93.711460	42,185.91	-2,830.90	0.08
Original Face:		70,000.000	Base 100.000000	45,016.81	93.711460	42,185.91	-2,830.90	0.08
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7				3.700000	15 Apr 2027		
		74,738.930	Local 100.000000	74,738.93	97.318920	72,735.12	-2,003.81	0.13
Original Face:		190,000.000	Base 100.000000	74,738.93	97.318920	72,735.12	-2,003.81	0.13

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Books Open

Prepared by State Street

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95						4.950000	15 Aug 2026		
	58,861.250	Local		100.457585	59,130.59	98.940240		58,237.46	-893.13	0.11
Original Face:	155,000.000	Base		100.457585	59,130.59	98.940240		58,237.46	-893.13	0.11
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	95.936807		287,810.42	-12,189.58	0.53
		Base		100.000000	300,000.00	95.936807		287,810.42	-12,189.58	0.53
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805						2.805000	11 Mar 2031		
	300,000.000	Local		100.127117	300,381.35	76.557151		229,671.45	-70,709.90	0.42
		Base		100.127117	300,381.35	76.557151		229,671.45	-70,709.90	0.42
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A						4.000000	25 Jan 2067		
	227,879.340	Local		100.009000	227,899.85	93.339960		212,702.48	-15,197.37	0.39
Original Face:	275,000.000	Base		100.009000	227,899.85	93.339960		212,702.48	-15,197.37	0.39
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7						4.700000	01 Feb 2036		
	150,000.000	Local		119.848673	179,773.01	95.573306		143,359.96	-36,413.05	0.26
		Base		119.848673	179,773.01	95.573306		143,359.96	-36,413.05	0.26
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95						3.950000	25 May 2051		
	45,000.000	Local		99.391956	44,726.38	71.917256		32,362.77	-12,363.61	0.06
		Base		99.391956	44,726.38	71.917256		32,362.77	-12,363.61	0.06
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85						3.850000	01 Mar 2032		
	205,000.000	Local		99.868073	204,729.55	89.016772		182,484.38	-22,245.17	0.34
		Base		99.868073	204,729.55	89.016772		182,484.38	-22,245.17	0.34
054989AB4	BAT CAPITAL CORP COMPANY GUAR 08/33 6.421						6.421000	02 Aug 2033		
	300,000.000	Local		98.972077	296,916.23	104.749444		314,248.33	17,332.10	0.58
		Base		98.972077	296,916.23	104.749444		314,248.33	17,332.10	0.58
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9						1.900000	15 Feb 2031		
	134,000.000	Local		99.493515	133,321.31	81.368578		109,033.89	-24,287.42	0.20
		Base		99.493515	133,321.31	81.368578		109,033.89	-24,287.42	0.20
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5						2.500000	11 Aug 2030		
	250,000.000	Local		99.943184	249,857.96	76.904320		192,260.80	-57,597.16	0.35
		Base		99.943184	249,857.96	76.904320		192,260.80	-57,597.16	0.35

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06541QAU9	BANK BANK 2022 BNK43 A4				4.134000	15 Aug 2055			
		450,000.000	Local	100.858740	453,864.33	91.990350	413,956.58	-39,907.75	0.76
Original Face:		450,000.000	Base	100.858740	453,864.33	91.990350	413,956.58	-39,907.75	0.76
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181				3.181000	01 Jan 2050			
		270,000.000	Local	100.000000	270,000.00	70.180259	189,486.70	-80,513.30	0.35
			Base	100.000000	270,000.00	70.180259	189,486.70	-80,513.30	0.35
06738ECK9	BARCLAYS PLC SR UNSECURED 09/29 VAR				6.490000	13 Sep 2029			
		250,000.000	Local	100.000000	250,000.00	103.561901	258,904.75	8,904.75	0.48
			Base	100.000000	250,000.00	103.561901	258,904.75	8,904.75	0.48
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918				6.918000	01 Apr 2040			
		155,000.000	Local	138.435877	214,575.61	112.444140	174,288.42	-40,287.19	0.32
Original Face:		155,000.000	Base	138.435877	214,575.61	112.444140	174,288.42	-40,287.19	0.32
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375				2.375000	20 Aug 2030			
		200,000.000	Local	99.926720	199,853.44	83.970000	167,940.00	-31,913.44	0.31
			Base	99.926720	199,853.44	83.970000	167,940.00	-31,913.44	0.31
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05				3.050000	15 Oct 2029			
		99,000.000	Local	99.805909	98,807.85	88.987785	88,097.91	-10,709.94	0.16
			Base	99.805909	98,807.85	88.987785	88,097.91	-10,709.94	0.16
092113AW9	BLACK HILLS CORP SR UNSECURED 05/34 6.15				6.150000	15 May 2034			
		200,000.000	Local	99.266960	198,533.92	102.082650	204,165.30	5,631.38	0.38
			Base	99.266960	198,533.92	102.082650	204,165.30	5,631.38	0.38
093662AJ3	BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5				2.500000	15 Jul 2028			
		160,000.000	Local	99.725144	159,560.23	89.666478	143,466.36	-16,093.87	0.26
			Base	99.725144	159,560.23	89.666478	143,466.36	-16,093.87	0.26
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027			
		300,000.000	Local	100.000000	300,000.00	97.804367	293,413.10	-6,586.90	0.54
			Base	100.000000	300,000.00	97.804367	293,413.10	-6,586.90	0.54
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625				4.625000	20 Dec 2025			
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.02	0.000000	0.00	-0.02	0.00

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Books Open

Prepared by State Street

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A					3.250000	15 Feb 2050		
	101,893.060	Local		99.999951	101,893.01	87.517330	89,174.09	-12,718.92	0.16
Original Face:	115,000.000	Base		99.999951	101,893.01	87.517330	89,174.09	-12,718.92	0.16
12510HAS9	CAPITAL AUTOMOTIVE REIT CAUTO 2023 1A A1 144A					5.750000	15 Sep 2053		
	135,800.000	Local		97.801605	132,814.58	98.962380	134,390.91	1,576.33	0.25
Original Face:	140,000.000	Base		97.801605	132,814.58	98.962380	134,390.91	1,576.33	0.25
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4					2.724000	10 Aug 2049		
	300,000.000	Local		101.170917	303,512.75	92.168400	276,505.20	-27,007.55	0.51
Original Face:	300,000.000	Base		101.170917	303,512.75	92.168400	276,505.20	-27,007.55	0.51
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4					3.631000	10 Feb 2050		
	320,000.000	Local		101.290594	324,129.90	92.762840	296,841.09	-27,288.81	0.55
Original Face:	320,000.000	Base		101.290594	324,129.90	92.762840	296,841.09	-27,288.81	0.55
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8					4.800000	15 Sep 2035		
	30,000.000	Local		99.672233	29,901.67	95.288724	28,586.62	-1,315.05	0.05
		Base		99.672233	29,901.67	95.288724	28,586.62	-1,315.05	0.05
14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR					2.618000	02 Nov 2032		
	350,000.000	Local		100.186234	350,651.82	81.506603	285,273.11	-65,378.71	0.53
		Base		100.186234	350,651.82	81.506603	285,273.11	-65,378.71	0.53
16159QAK3	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 5 A6 144A					6.000000	25 Apr 2055		
	221,312.970	Local		98.706429	218,450.13	99.364920	219,907.46	1,457.33	0.41
Original Face:	225,000.000	Base		98.706429	218,450.13	99.364920	219,907.46	1,457.33	0.41
16160DAA1	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 1 A2 144A					6.500000	25 Jan 2055		
	308,951.360	Local		100.820498	311,486.30	100.742200	311,244.40	-241.90	0.57
Original Face:	325,000.000	Base		100.820498	311,486.30	100.742200	311,244.40	-241.90	0.57
168863DZ8	REPUBLIC OF CHILE SR UNSECURED 01/36 4.95					4.950000	05 Jan 2036		
	300,000.000	Local		99.583917	298,751.75	95.794416	287,383.25	-11,368.50	0.53
		Base		99.583917	298,751.75	95.794416	287,383.25	-11,368.50	0.53
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
	140,000.000	Local		105.222814	147,311.94	89.129086	124,780.72	-22,531.22	0.23
		Base		105.222814	147,311.94	89.129086	124,780.72	-22,531.22	0.23

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Books Open

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
	185,000.000	Local	99.959232	184,924.58	76.862679	142,195.96	-42,728.62	0.26	
		Base	99.959232	184,924.58	76.862679	142,195.96	-42,728.62	0.26	
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
	75,000.000	Local	99.968560	74,976.42	89.182373	66,886.78	-8,089.64	0.12	
		Base	99.968560	74,976.42	89.182373	66,886.78	-8,089.64	0.12	
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867					2.867000	01 Feb 2030		
	150,000.000	Local	100.000000	150,000.00	87.186116	130,779.17	-19,220.83	0.24	
		Base	100.000000	150,000.00	87.186116	130,779.17	-19,220.83	0.24	
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3					5.300000	01 Nov 2038		
	315,000.000	Local	105.541016	332,454.20	94.338130	297,165.11	-35,289.09	0.55	
		Base	105.541016	332,454.20	94.338130	297,165.11	-35,289.09	0.55	
21871XAK5	COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35					4.350000	05 Apr 2042		
	95,000.000	Local	99.974905	94,976.16	82.546759	78,419.42	-16,556.74	0.14	
		Base	99.974905	94,976.16	82.546759	78,419.42	-16,556.74	0.14	
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local	99.383061	228,581.04	94.837795	218,126.93	-10,454.11	0.40	
		Base	99.383061	228,581.04	94.837795	218,126.93	-10,454.11	0.40	
22003BAP1	COPT DEFENSE PROP LP COMPANY GUAR 12/33 2.9					2.900000	01 Dec 2033		
	300,000.000	Local	99.615477	298,846.43	78.912256	236,736.77	-62,109.66	0.44	
		Base	99.615477	298,846.43	78.912256	236,736.77	-62,109.66	0.44	
224044CS4	COX COMMUNICATIONS INC COMPANY GUAR 144A 06/33 5.7					5.700000	15 Jun 2033		
	250,000.000	Local	99.883052	249,707.63	99.649877	249,124.69	-582.94	0.46	
		Base	99.883052	249,707.63	99.649877	249,124.69	-582.94	0.46	
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2					2.000000	15 Feb 2031		
	215,000.000	Local	99.384181	213,675.99	80.982369	174,112.09	-39,563.90	0.32	
		Base	99.384181	213,675.99	80.982369	174,112.09	-39,563.90	0.32	
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	74.480220	260,680.77	-89,319.23	0.48	
	Original Face:	350,000.000	Base	100.000000	350,000.00	74.480220	260,680.77	-89,319.23	0.48

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999				5.999000	01 Dec 2044			
		315,000.000	Local	137.371803	432,721.18	103.656240	326,517.16	-106,204.02	0.60
Original Face:		315,000.000	Base	137.371803	432,721.18	103.656240	326,517.16	-106,204.02	0.60
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55				4.550000	15 Feb 2048			
		180,000.000	Local	111.241561	200,234.81	81.735376	147,123.68	-53,111.13	0.27
			Base	111.241561	200,234.81	81.735376	147,123.68	-53,111.13	0.27
24703DBL4	DELL INT LLC / EMC CORP COMPANY GUAR 02/33 5.75				5.750000	01 Feb 2033			
		140,000.000	Local	99.811514	139,736.12	102.994987	144,192.98	4,456.86	0.27
			Base	99.811514	139,736.12	102.994987	144,192.98	4,456.86	0.27
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6				3.600000	01 Jul 2029			
		300,000.000	Local	99.904520	299,713.56	92.804075	278,412.23	-21,301.33	0.51
			Base	99.904520	299,713.56	92.804075	278,412.23	-21,301.33	0.51
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024			
		75,000.000	Local	100.000000	75,000.00	94.925210	71,193.91	-3,806.09	0.13
			Base	100.000000	75,000.00	94.925210	71,193.91	-3,806.09	0.13
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	76.457960	95,572.45	-29,427.55	0.18
Original Face:		125,000.000	Base	100.000000	125,000.00	76.457960	95,572.45	-29,427.55	0.18
26860XAA9	ELM TRUST 2024 ELM 2024 ELM A15 144A				5.800870	10 Jun 2039			
		250,000.000	Local	100.000000	250,000.00	100.098770	250,246.93	246.93	0.46
Original Face:		250,000.000	Base	100.000000	250,000.00	100.098770	250,246.93	246.93	0.46
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5				4.500000	14 Sep 2047			
		200,000.000	Local	97.483285	194,966.57	74.430790	148,861.58	-46,104.99	0.27
			Base	97.483285	194,966.57	74.430790	148,861.58	-46,104.99	0.27
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	79.324203	39,662.10	-10,337.90	0.07
			Base	100.000000	50,000.00	79.324203	39,662.10	-10,337.90	0.07
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5				2.500000	01 Aug 2033			
		325,000.000	Local	99.676597	323,948.94	79.531078	258,476.00	-65,472.94	0.48
			Base	99.676597	323,948.94	79.531078	258,476.00	-65,472.94	0.48

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29273VAQ3	ENERGY TRANSFER LP SR UNSECURED 02/33 5.75					5.750000	15 Feb 2033		
	70,000.000	Local		102.348214	71,643.75	101.048305	70,733.81	-909.94	0.13
		Base		102.348214	71,643.75	101.048305	70,733.81	-909.94	0.13
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55					5.550000	15 May 2034		
	70,000.000	Local		99.670800	69,769.56	98.979015	69,285.31	-484.25	0.13
		Base		99.670800	69,769.56	98.979015	69,285.31	-484.25	0.13
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875					4.875000	12 Jun 2028		
	50,000.000	Local		99.469240	49,734.62	96.665380	48,332.69	-1,401.93	0.09
		Base		99.469240	49,734.62	96.665380	48,332.69	-1,401.93	0.09
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646					2.646000	12 May 2026		
	10,785.370	Local		99.998702	10,785.23	97.321993	10,496.54	-288.69	0.02
	Original Face: 60,000.000	Base		99.998702	10,785.23	97.321993	10,496.54	-288.69	0.02
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25					4.250000	01 Feb 2029		
	200,000.000	Local		99.959355	199,918.71	96.270968	192,541.94	-7,376.77	0.36
		Base		99.959355	199,918.71	96.270968	192,541.94	-7,376.77	0.36
30225VAM9	EXTRA SPACE STORAGE LP COMPANY GUAR 12/27 3.875					3.875000	15 Dec 2027		
	115,000.000	Local		99.814296	114,786.44	95.428276	109,742.52	-5,043.92	0.20
		Base		99.814296	114,786.44	95.428276	109,742.52	-5,043.92	0.20
30225VAP2	EXTRA SPACE STORAGE LP COMPANY GUAR 10/30 2.2					2.200000	15 Oct 2030		
	75,000.000	Local		99.690907	74,768.18	83.075813	62,306.86	-12,461.32	0.11
		Base		99.690907	74,768.18	83.075813	62,306.86	-12,461.32	0.11
30285FAE9	FREM F MORTGAGE TRUST FREMF 2014 K40 B 144A					4.183732	25 Nov 2047		
	86,000.000	Local		100.197047	86,169.46	99.280590	85,381.31	-788.15	0.16
	Original Face: 86,000.000	Base		100.197047	86,169.46	99.280590	85,381.31	-788.15	0.16
30303M8H8	META PLATFORMS INC SR UNSECURED 08/32 3.85					3.850000	15 Aug 2032		
	125,000.000	Local		99.978968	124,973.71	93.147599	116,434.50	-8,539.21	0.21
		Base		99.978968	124,973.71	93.147599	116,434.50	-8,539.21	0.21
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3					3.000000	01 Jun 2042		
	47,169.600	Local		100.603016	47,454.04	88.734626	41,855.77	-5,598.27	0.08
	Original Face: 350,000.000	Base		100.603016	47,454.04	88.734626	41,855.77	-5,598.27	0.08

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 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	
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5				4.500000	01 Mar 2042			
		13,372.570	Local 101.733997	13,604.45	97.423206	13,027.99	-576.46		0.02
Original Face:		280,000.000	Base 101.733997	13,604.45	97.423206	13,027.99	-576.46		0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4				4.000000	01 Aug 2047			
		99,457.880	Local 100.716987	100,170.98	92.946128	92,442.25	-7,728.73		0.17
Original Face:		750,000.000	Base 100.716987	100,170.98	92.946128	92,442.25	-7,728.73		0.17
3128MJD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3				3.000000	01 Dec 2042			
		23,051.280	Local 100.991572	23,279.85	88.485350	20,397.01	-2,882.84		0.04
Original Face:		125,000.000	Base 100.991572	23,279.85	88.485350	20,397.01	-2,882.84		0.04
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4				4.000000	01 Sep 2044			
		19,751.510	Local 101.608333	20,069.18	93.931531	18,552.90	-1,516.28		0.03
Original Face:		250,000.000	Base 101.608333	20,069.18	93.931531	18,552.90	-1,516.28		0.03
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5				3.500000	01 May 2045			
		69,489.600	Local 100.831535	70,067.43	90.919290	63,179.45	-6,887.98		0.12
Original Face:		540,000.000	Base 100.831535	70,067.43	90.919290	63,179.45	-6,887.98		0.12
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3				3.000000	01 Aug 2046			
		482,616.430	Local 96.284903	464,686.76	87.681953	423,167.51	-41,519.25		0.78
Original Face:		2,500,000.000	Base 96.284903	464,686.76	87.681953	423,167.51	-41,519.25		0.78
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4				4.000000	01 Mar 2042			
		22,378.660	Local 101.693176	22,757.57	94.546292	21,158.19	-1,599.38		0.04
Original Face:		235,000.000	Base 101.693176	22,757.57	94.546292	21,158.19	-1,599.38		0.04
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3				3.000000	01 Mar 2043			
		56,787.340	Local 100.192032	56,896.39	88.484413	50,247.94	-6,648.45		0.09
Original Face:		300,000.000	Base 100.192032	56,896.39	88.484413	50,247.94	-6,648.45		0.09
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3				3.000000	01 Feb 2047			
		143,630.050	Local 102.095766	146,640.20	87.547220	125,744.12	-20,896.08		0.23
Original Face:		560,000.000	Base 102.095766	146,640.20	87.547220	125,744.12	-20,896.08		0.23
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4				4.000000	01 Mar 2049			
		30,484.830	Local 100.427032	30,615.01	92.862088	28,308.85	-2,306.16		0.05
Original Face:		378,000.000	Base 100.427032	30,615.01	92.862088	28,308.85	-2,306.16		0.05

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Rate	Maturity Date	Market Value		Unrealized Gn/Ls	% Curr
	Units	Unit Cost	Total Cost	Unit Price					% Fund
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4			4.000000	01 Apr 2049				
	26,582.140	Local	100.507860	26,717.14	92.934439	24,703.96	-2,013.18		0.05
Original Face:	305,000.000	Base	100.507860	26,717.14	92.934439	24,703.96	-2,013.18		0.05
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5			3.500000	01 May 2049				
	17,357.750	Local	100.430067	17,432.40	89.614010	15,554.98	-1,877.42		0.03
Original Face:	180,000.000	Base	100.430067	17,432.40	89.614010	15,554.98	-1,877.42		0.03
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4			4.000000	01 Jun 2049				
	51,487.520	Local	100.553027	51,772.26	92.789727	47,775.13	-3,997.13		0.09
Original Face:	445,000.000	Base	100.553027	51,772.26	92.789727	47,775.13	-3,997.13		0.09
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4			4.000000	01 May 2049				
	26,298.870	Local	100.732047	26,491.39	92.793074	24,403.53	-2,087.86		0.05
Original Face:	140,000.000	Base	100.732047	26,491.39	92.793074	24,403.53	-2,087.86		0.05
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3			3.000000	01 Dec 2049				
	117,478.130	Local	101.381398	119,100.97	86.493012	101,610.37	-17,490.60		0.19
Original Face:	325,000.000	Base	101.381398	119,100.97	86.493012	101,610.37	-17,490.60		0.19
3132DNTZ6	FED HM LN PC POOL SD1468 FR 08/52 FIXED 5			5.000000	01 Aug 2052				
	305,093.100	Local	96.774358	295,251.89	97.122143	296,312.96	1,061.07		0.55
Original Face:	350,000.000	Base	96.774358	295,251.89	97.122143	296,312.96	1,061.07		0.55
3132DQSH0	FED HM LN PC POOL SD3220 FR 06/53 FIXED 5.5			5.500000	01 Jun 2053				
	213,094.120	Local	98.951154	210,859.09	98.947226	210,850.72	-8.37		0.39
Original Face:	230,000.000	Base	98.951154	210,859.09	98.947226	210,850.72	-8.37		0.39
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5			3.500000	01 Jul 2049				
	38,885.920	Local	100.325799	39,012.61	89.637546	34,856.38	-4,156.23		0.06
Original Face:	347,000.000	Base	100.325799	39,012.61	89.637546	34,856.38	-4,156.23		0.06
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2			2.000000	01 Sep 2050				
	229,089.510	Local	101.866183	233,364.74	79.176196	181,384.36	-51,980.38		0.33
Original Face:	355,000.000	Base	101.866183	233,364.74	79.176196	181,384.36	-51,980.38		0.33
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5			2.500000	01 Feb 2052				
	155,775.500	Local	100.251413	156,167.14	82.164595	127,992.31	-28,174.83		0.24
Original Face:	181,000.000	Base	100.251413	156,167.14	82.164595	127,992.31	-28,174.83		0.24

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CONNING-GOODWIN CPT CR PLS BND

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
3132DWD34	FED HM LN PC POOL SD8222 FR 06/52 FIXED 4				4.000000	01 Jun 2052		
		374,429.560	Local 99.326162	371,906.51	91.729020	343,460.57	-28,445.94	0.63
Original Face:		425,000.000	Base 99.326162	371,906.51	91.729020	343,460.57	-28,445.94	0.63
3132DWES8	FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5				4.500000	01 Sep 2052		
		8,104.190	Local 197.332985	15,992.24	94.499750	7,658.44	-8,333.80	0.01
			Base 197.332985	15,992.24	94.499750	7,658.44	-8,333.80	0.01
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		27,575.400	Local 100.607317	27,742.87	92.025261	25,376.33	-2,366.54	0.05
Original Face:		345,000.000	Base 100.607317	27,742.87	92.025261	25,376.33	-2,366.54	0.05
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		34,700.220	Local 100.682532	34,937.06	91.890825	31,886.32	-3,050.74	0.06
Original Face:		335,000.000	Base 100.682532	34,937.06	91.890825	31,886.32	-3,050.74	0.06
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5				3.500000	01 Oct 2049		
		180,923.440	Local 100.442226	181,723.53	89.807333	162,482.52	-19,241.01	0.30
Original Face:		611,000.000	Base 100.442226	181,723.53	89.807333	162,482.52	-19,241.01	0.30
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5				2.500000	01 Jun 2051		
		348,004.740	Local 101.758832	354,125.56	82.373050	286,662.12	-67,463.44	0.53
Original Face:		435,000.000	Base 101.758832	354,125.56	82.373050	286,662.12	-67,463.44	0.53
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2				2.000000	01 Oct 2050		
		239,797.430	Local 102.080877	244,787.32	79.166039	189,838.13	-54,949.19	0.35
Original Face:		353,000.000	Base 102.080877	244,787.32	79.166039	189,838.13	-54,949.19	0.35
3133KKZN2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		217,234.820	Local 102.288850	222,207.00	83.240878	180,828.17	-41,378.83	0.33
Original Face:		350,000.000	Base 102.288850	222,207.00	83.240878	180,828.17	-41,378.83	0.33
3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		307,895.960	Local 101.627296	312,906.34	82.372860	253,622.71	-59,283.63	0.47
Original Face:		385,000.000	Base 101.627296	312,906.34	82.372860	253,622.71	-59,283.63	0.47
3133KPK80	FED HM LN PC POOL RA7519 FR 06/52 FIXED 3.5				3.500000	01 Jun 2052		
		326,303.740	Local 92.369851	301,406.28	88.740890	289,564.84	-11,841.44	0.53
Original Face:		360,000.000	Base 92.369851	301,406.28	88.740890	289,564.84	-11,841.44	0.53

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CONNING INC

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3133KQK47	FED HM LN PC POOL RA8415 FR 01/53 FIXED 5.5				5.500000	01 Jan 2053		
		359,657.180	Local 101.635997	365,541.16	99.094978	356,402.20	-9,138.96	0.66
Original Face:		400,000.000	Base 101.635997	365,541.16	99.094978	356,402.20	-9,138.96	0.66
3133KRCK8	FED HM LN PC POOL RA9074 FR 05/53 FIXED 6				6.000000	01 May 2053		
		365,409.320	Local 100.071936	365,672.18	100.672995	367,868.51	2,196.33	0.68
Original Face:		400,000.000	Base 100.071936	365,672.18	100.672995	367,868.51	2,196.33	0.68
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR				6.000000	01 Nov 2031		
		1,455.880	Local 100.794708	1,467.45	101.952024	1,484.30	16.85	0.00
Original Face:		856,000.000	Base 100.794708	1,467.45	101.952024	1,484.30	16.85	0.00
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6				6.000000	01 May 2029		
		1,534.960	Local 99.683379	1,530.10	101.492897	1,557.88	27.78	0.00
Original Face:		897,000.000	Base 99.683379	1,530.10	101.492897	1,557.88	27.78	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6				6.000000	01 Dec 2032		
		1,090.210	Local 101.580429	1,107.44	102.292336	1,115.20	7.76	0.00
Original Face:		309,000.000	Base 101.580429	1,107.44	102.292336	1,115.20	7.76	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5				5.500000	01 Jul 2037		
		1,762.060	Local 102.676980	1,809.23	100.486008	1,770.62	-38.61	0.00
Original Face:		287,000.000	Base 102.676980	1,809.23	100.486008	1,770.62	-38.61	0.00
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5				5.500000	01 Mar 2038		
		448.060	Local 102.805428	460.63	100.486071	450.24	-10.39	0.00
Original Face:		68,000.000	Base 102.805428	460.63	100.486071	450.24	-10.39	0.00
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3				3.089000	25 Nov 2027		
		120,720.940	Local 100.253270	121,026.69	94.450320	114,021.31	-7,005.38	0.21
Original Face:		135,000.000	Base 100.253270	121,026.69	94.450320	114,021.31	-7,005.38	0.21
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1				3.176000	25 Nov 2028		
		37,707.900	Local 100.296277	37,819.62	97.359500	36,712.22	-1,107.40	0.07
Original Face:		120,000.000	Base 100.296277	37,819.62	97.359500	36,712.22	-1,107.40	0.07
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2				3.771000	25 Dec 2028		
		300,000.000	Local 104.873957	314,621.87	95.914310	287,742.93	-26,878.94	0.53
Original Face:		300,000.000	Base 104.873957	314,621.87	95.914310	287,742.93	-26,878.94	0.53

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CONNING INC

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3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2				3.563000	25 Jan 2029			
		300,000.000	Local 104.169920	312,509.76	95.025030	285,075.09	-27,434.67		0.53
Original Face:		300,000.000	Base 104.169920	312,509.76	95.025030	285,075.09	-27,434.67		0.53
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2				3.422000	25 Feb 2029			
		300,000.000	Local 103.659733	310,979.20	94.572940	283,718.82	-27,260.38		0.52
Original Face:		300,000.000	Base 103.659733	310,979.20	94.572940	283,718.82	-27,260.38		0.52
3137HAGS9	FHLMC MULTIFAMILY STRUCTURED P FHMS K 158 A2				4.050000	25 Jul 2033			
		260,000.000	Local 95.276150	247,717.99	94.585560	245,922.46	-1,795.53		0.45
Original Face:		260,000.000	Base 95.276150	247,717.99	94.585560	245,922.46	-1,795.53		0.45
3137HAGZ3	FHLMC MULTIFAMILY STRUCTURED P FHMS K752 A2				4.284000	25 Jul 2030			
		250,000.000	Local 96.424696	241,061.74	97.373880	243,434.70	2,372.96		0.45
Original Face:		250,000.000	Base 96.424696	241,061.74	97.373880	243,434.70	2,372.96		0.45
3137HAMB9	FHLMC MULTIFAMILY STRUCTURED P FHMS K 159 A2				4.500000	25 Jul 2033			
		185,000.000	Local 96.488011	178,502.82	97.809780	180,948.09	2,445.27		0.33
Original Face:		185,000.000	Base 96.488011	178,502.82	97.809780	180,948.09	2,445.27		0.33
3137HCXK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K 163 A2				5.000000	25 Mar 2034			
		165,000.000	Local 99.133570	163,570.39	101.406690	167,321.04	3,750.65		0.31
Original Face:		165,000.000	Base 99.133570	163,570.39	101.406690	167,321.04	3,750.65		0.31
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5				5.000000	01 Dec 2040			
		21,376.040	Local 102.423835	21,894.16	99.053864	21,173.79	-720.37		0.04
Original Face:		287,000.000	Base 102.423835	21,894.16	99.053864	21,173.79	-720.37		0.04
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5				4.500000	01 Mar 2041			
		4,174.030	Local 101.579050	4,239.94	97.169725	4,055.89	-184.05		0.01
Original Face:		101,000.000	Base 101.579050	4,239.94	97.169725	4,055.89	-184.05		0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5				4.500000	01 Jun 2041			
		4,073.710	Local 101.562703	4,137.37	97.294003	3,963.48	-173.89		0.01
Original Face:		115,000.000	Base 101.562703	4,137.37	97.294003	3,963.48	-173.89		0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5				3.500000	01 Nov 2041			
		9,898.930	Local 100.589660	9,957.30	91.642398	9,071.62	-885.68		0.02
Original Face:		150,000.000	Base 100.589660	9,957.30	91.642398	9,071.62	-885.68		0.02

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 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								
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	21,838.620	Local	101.580457	22,183.77	94.446536	20,625.82	-1,557.95	0.04	
Original Face:	400,000.000	Base	101.580457	22,183.77	94.446536	20,625.82	-1,557.95	0.04	
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	34,576.080	Local	101.099662	34,956.30	91.839977	31,754.66	-3,201.64	0.06	
Original Face:	365,000.000	Base	101.099662	34,956.30	91.839977	31,754.66	-3,201.64	0.06	
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR					3.500000	01 Jun 2042		
	50,687.520	Local	101.808039	51,603.97	91.772648	46,517.28	-5,086.69	0.09	
Original Face:	335,000.000	Base	101.808039	51,603.97	91.772648	46,517.28	-5,086.69	0.09	
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	14,224.020	Local	101.527416	14,441.28	91.706801	13,044.39	-1,396.89	0.02	
Original Face:	115,000.000	Base	101.527416	14,441.28	91.706801	13,044.39	-1,396.89	0.02	
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR					5.000000	01 May 2040		
	27,558.340	Local	102.963059	28,374.91	99.054073	27,297.66	-1,077.25	0.05	
Original Face:	415,000.000	Base	102.963059	28,374.91	99.054073	27,297.66	-1,077.25	0.05	
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR					3.000000	01 Sep 2043		
	54,655.840	Local	100.241200	54,787.67	88.376482	48,302.91	-6,484.76	0.09	
Original Face:	250,000.000	Base	100.241200	54,787.67	88.376482	48,302.91	-6,484.76	0.09	
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR					3.000000	01 Dec 2043		
	38,998.740	Local	100.676458	39,262.55	88.378848	34,466.64	-4,795.91	0.06	
Original Face:	170,000.000	Base	100.676458	39,262.55	88.378848	34,466.64	-4,795.91	0.06	
3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR					3.000000	01 Oct 2043		
	34,220.280	Local	101.085526	34,591.75	88.378441	30,243.35	-4,348.40	0.06	
Original Face:	150,000.000	Base	101.085526	34,591.75	88.378441	30,243.35	-4,348.40	0.06	
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3					3.000000	01 Jan 2043		
	55,301.130	Local	100.859078	55,776.21	88.369618	48,869.40	-6,906.81	0.09	
Original Face:	190,000.000	Base	100.859078	55,776.21	88.369618	48,869.40	-6,906.81	0.09	
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3					3.000000	01 Feb 2043		
	70,387.670	Local	100.914194	71,031.15	88.744453	62,465.15	-8,566.00	0.12	
Original Face:	260,000.000	Base	100.914194	71,031.15	88.744453	62,465.15	-8,566.00	0.12	

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 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	
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5				3.500000	01 Jul 2043			
		135,276.200	Local	101.189522	136,885.34	90.926675	123,002.15	-13,883.19	0.23
Original Face:		935,000.000	Base	101.189522	136,885.34	90.926675	123,002.15	-13,883.19	0.23
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4				4.000000	01 Oct 2045			
		136,764.090	Local	102.214872	139,793.24	93.782033	128,260.14	-11,533.10	0.24
Original Face:		1,760,000.000	Base	102.214872	139,793.24	93.782033	128,260.14	-11,533.10	0.24
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5				3.500000	01 Jan 2046			
		373,693.610	Local	95.664970	357,493.88	90.527083	338,293.92	-19,199.96	0.62
Original Face:		2,600,000.000	Base	95.664970	357,493.88	90.527083	338,293.92	-19,199.96	0.62
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5				3.500000	01 Mar 2043			
		63,290.040	Local	100.407568	63,547.99	91.251932	57,753.38	-5,794.61	0.11
Original Face:		240,000.000	Base	100.407568	63,547.99	91.251932	57,753.38	-5,794.61	0.11
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3				3.000000	01 Apr 2043			
		62,773.590	Local	101.085074	63,454.73	88.365608	55,470.26	-7,984.47	0.10
Original Face:		230,000.000	Base	101.085074	63,454.73	88.365608	55,470.26	-7,984.47	0.10
3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5				3.500000	01 Jun 2043			
		38,885.760	Local	100.962589	39,260.07	91.019438	35,393.60	-3,866.47	0.07
Original Face:		270,000.000	Base	100.962589	39,260.07	91.019438	35,393.60	-3,866.47	0.07
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5				3.500000	01 Jun 2045			
		96,592.470	Local	101.271403	97,820.55	90.801696	87,707.60	-10,112.95	0.16
Original Face:		550,000.000	Base	101.271403	97,820.55	90.801696	87,707.60	-10,112.95	0.16
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4				4.000000	01 Jul 2045			
		69,541.810	Local	101.970469	70,912.11	93.781925	65,217.65	-5,694.46	0.12
Original Face:		805,000.000	Base	101.970469	70,912.11	93.781925	65,217.65	-5,694.46	0.12
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5				5.500000	01 Apr 2033			
		3,137.690	Local	101.490587	3,184.46	100.063426	3,139.68	-44.78	0.01
Original Face:		576,000.000	Base	101.490587	3,184.46	100.063426	3,139.68	-44.78	0.01
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5				5.500000	01 Apr 2033			
		4,172.340	Local	101.478786	4,234.04	100.484168	4,192.54	-41.50	0.01
Original Face:		1,028,000.000	Base	101.478786	4,234.04	100.484168	4,192.54	-41.50	0.01

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	2,405.120	Local	101.187883	2,433.69	98.022247	2,357.55		-76.14	0.00
Original Face:	263,000.000	Base	101.187883	2,433.69	98.022247	2,357.55		-76.14	0.00
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR					4.500000	01 Mar 2034		
	6,063.610	Local	100.411471	6,088.56	96.998440	5,881.61		-206.95	0.01
Original Face:	390,000.000	Base	100.411471	6,088.56	96.998440	5,881.61		-206.95	0.01
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
	17,648.350	Local	101.491528	17,911.58	98.910828	17,456.13		-455.45	0.03
Original Face:	1,320,000.000	Base	101.491528	17,911.58	98.910828	17,456.13		-455.45	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
	2,314.880	Local	101.611747	2,352.19	98.988464	2,291.46		-60.73	0.00
Original Face:	331,000.000	Base	101.611747	2,352.19	98.988464	2,291.46		-60.73	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
	2,331.040	Local	102.465852	2,388.52	100.484710	2,342.34		-46.18	0.00
Original Face:	387,000.000	Base	102.465852	2,388.52	100.484710	2,342.34		-46.18	0.00
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
	64,902.710	Local	100.384360	65,152.17	90.492263	58,731.93		-6,420.24	0.11
Original Face:	300,000.000	Base	100.384360	65,152.17	90.492263	58,731.93		-6,420.24	0.11
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
	110,774.910	Local	100.835595	111,700.54	90.804082	100,588.14		-11,112.40	0.19
Original Face:	430,000.000	Base	100.835595	111,700.54	90.804082	100,588.14		-11,112.40	0.19
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	137,752.840	Local	100.339194	138,220.09	93.819677	129,239.27		-8,980.82	0.24
Original Face:	470,000.000	Base	100.339194	138,220.09	93.819677	129,239.27		-8,980.82	0.24
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
	33,735.830	Local	100.551758	33,921.97	93.041941	31,388.47		-2,533.50	0.06
Original Face:	400,000.000	Base	100.551758	33,921.97	93.041941	31,388.47		-2,533.50	0.06
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	48,741.630	Local	100.253561	48,865.22	89.813447	43,776.54		-5,088.68	0.08
Original Face:	364,000.000	Base	100.253561	48,865.22	89.813447	43,776.54		-5,088.68	0.08

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 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
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5						3.500000	01 Sep 2049		
	79,606.030	Local		100.475755	79,984.76	89.813529		71,496.98	-8,487.78	0.13
Original Face:	346,000.000	Base		100.475755	79,984.76	89.813529		71,496.98	-8,487.78	0.13
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5						3.500000	01 Oct 2049		
	123,833.950	Local		100.450256	124,391.52	89.824595		111,233.34	-13,158.18	0.21
Original Face:	605,000.000	Base		100.450256	124,391.52	89.824595		111,233.34	-13,158.18	0.21
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3						3.000000	01 Oct 2049		
	154,359.560	Local		100.521885	155,165.14	86.512680		133,540.59	-21,624.55	0.25
Original Face:	690,000.000	Base		100.521885	155,165.14	86.512680		133,540.59	-21,624.55	0.25
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2						2.000000	01 Oct 2050		
	372,796.590	Local		102.061105	380,480.32	78.778136		293,682.20	-86,798.12	0.54
Original Face:	525,000.000	Base		102.061105	380,480.32	78.778136		293,682.20	-86,798.12	0.54
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5						2.500000	01 Nov 2050		
	221,571.370	Local		102.204712	226,456.38	82.554721		182,917.63	-43,538.75	0.34
Original Face:	340,000.000	Base		102.204712	226,456.38	82.554721		182,917.63	-43,538.75	0.34
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4						4.000000	01 Jul 2048		
	43,018.880	Local		100.448733	43,211.92	93.085880		40,044.50	-3,167.42	0.07
Original Face:	495,000.000	Base		100.448733	43,211.92	93.085880		40,044.50	-3,167.42	0.07
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5						4.500000	01 Jan 2049		
	31,813.830	Local		100.857520	32,086.64	95.850000		30,493.56	-1,593.08	0.06
Original Face:	420,000.000	Base		100.857520	32,086.64	95.850000		30,493.56	-1,593.08	0.06
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3						3.000000	01 Jan 2050		
	170,207.620	Local		101.526918	172,806.55	86.512584		147,251.01	-25,555.54	0.27
Original Face:	490,000.000	Base		101.526918	172,806.55	86.512584		147,251.01	-25,555.54	0.27
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3						3.000000	01 Jul 2050		
	209,510.180	Local		99.009466	207,434.91	86.228143		180,656.74	-26,778.17	0.33
Original Face:	470,000.000	Base		99.009466	207,434.91	86.228143		180,656.74	-26,778.17	0.33
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5						2.500000	01 Aug 2050		
	267,141.310	Local		101.333571	270,703.83	82.731431		221,009.83	-49,694.00	0.41
Original Face:	495,000.000	Base		101.333571	270,703.83	82.731431		221,009.83	-49,694.00	0.41

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050			
			247,812.550	Local	102.145509	253,129.39	79.297701	196,509.65	-56,619.74	0.36
Original Face:			354,000.000	Base	102.145509	253,129.39	79.297701	196,509.65	-56,619.74	0.36
3140QFCQ0	FNMA POOL CA7278 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050			
			310,584.700	Local	86.921539	269,965.00	82.389232	255,888.35	-14,076.65	0.47
Original Face:			450,000.000	Base	86.921539	269,965.00	82.389232	255,888.35	-14,076.65	0.47
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5					1.500000	01 Nov 2050			
			769,546.100	Local	100.622911	774,339.69	75.391692	580,173.83	-194,165.86	1.07
Original Face:			995,000.000	Base	100.622911	774,339.69	75.391692	580,173.83	-194,165.86	1.07
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050			
			213,808.840	Local	102.289349	218,703.67	82.791765	177,016.11	-41,687.56	0.33
Original Face:			355,000.000	Base	102.289349	218,703.67	82.791765	177,016.11	-41,687.56	0.33
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051			
			409,714.160	Local	101.453623	415,669.86	82.828108	339,358.49	-76,311.37	0.63
Original Face:			595,000.000	Base	101.453623	415,669.86	82.828108	339,358.49	-76,311.37	0.63
3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5					2.500000	01 May 2051			
			337,658.160	Local	102.039326	344,544.11	82.829006	279,678.90	-64,865.21	0.52
Original Face:			440,000.000	Base	102.039326	344,544.11	82.829006	279,678.90	-64,865.21	0.52
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051			
			303,739.800	Local	101.748408	309,050.41	82.878934	251,736.31	-57,314.10	0.46
Original Face:			390,000.000	Base	101.748408	309,050.41	82.878934	251,736.31	-57,314.10	0.46
3140QQVZ5	FNMA POOL CB5131 FN 11/52 FIXED 5					5.000000	01 Nov 2052			
			229,178.040	Local	99.943651	229,048.90	96.968500	222,230.51	-6,818.39	0.41
Original Face:			250,000.000	Base	99.943651	229,048.90	96.968500	222,230.51	-6,818.39	0.41
3140QSEG2	FNMA POOL CB6434 FN 06/53 FIXED 5					5.000000	01 Jun 2053			
			239,324.090	Local	99.423472	237,944.32	96.865756	231,823.09	-6,121.23	0.43
Original Face:			250,000.000	Base	99.423472	237,944.32	96.865756	231,823.09	-6,121.23	0.43
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR					3.500000	01 Jun 2049			
			29,728.800	Local	100.610452	29,910.28	90.019989	26,761.86	-3,148.42	0.05
Original Face:			300,000.000	Base	100.610452	29,910.28	90.019989	26,761.86	-3,148.42	0.05

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 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								
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR					2.500000	01 Mar 2050		
	279,147.080	Local	101.271620	282,696.77	82.969738	231,607.60		-51,089.17	0.43
Original Face:	575,000.000	Base	101.271620	282,696.77	82.969738	231,607.60		-51,089.17	0.43
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR					2.500000	01 Jun 2050		
	261,963.820	Local	101.709580	266,442.30	82.742621	216,755.73		-49,686.57	0.40
Original Face:	475,000.000	Base	101.709580	266,442.30	82.742621	216,755.73		-49,686.57	0.40
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	118,156.370	Local	101.544343	119,981.11	86.408485	102,097.13		-17,883.98	0.19
Original Face:	310,000.000	Base	101.544343	119,981.11	86.408485	102,097.13		-17,883.98	0.19
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	123,153.570	Local	101.458147	124,949.33	86.512603	106,543.36		-18,405.97	0.20
Original Face:	310,000.000	Base	101.458147	124,949.33	86.512603	106,543.36		-18,405.97	0.20
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
	248,329.720	Local	101.998186	253,291.81	79.184615	196,638.93		-56,652.88	0.36
Original Face:	353,000.000	Base	101.998186	253,291.81	79.184615	196,638.93		-56,652.88	0.36
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR					3.000000	01 Jul 2050		
	129,363.190	Local	101.647084	131,493.91	86.253540	111,580.33		-19,913.58	0.21
Original Face:	305,000.000	Base	101.647084	131,493.91	86.253540	111,580.33		-19,913.58	0.21
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR					2.000000	01 Nov 2050		
	392,285.400	Local	102.234241	401,050.00	79.467579	311,739.71		-89,310.29	0.57
Original Face:	525,000.000	Base	102.234241	401,050.00	79.467579	311,739.71		-89,310.29	0.57
3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	270,468.290	Local	101.839768	275,444.28	82.810063	223,974.96		-51,469.32	0.41
Original Face:	465,000.000	Base	101.839768	275,444.28	82.810063	223,974.96		-51,469.32	0.41
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	377,980.910	Local	101.433728	383,400.13	82.810328	313,007.23		-70,392.90	0.58
Original Face:	595,000.000	Base	101.433728	383,400.13	82.810328	313,007.23		-70,392.90	0.58
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	414,151.010	Local	101.301069	419,539.40	82.477584	341,581.75		-77,957.65	0.63
Original Face:	595,000.000	Base	101.301069	419,539.40	82.477584	341,581.75		-77,957.65	0.63

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 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
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		344,778.870	Local 101.513379	349,996.68	83.157722	286,710.25	-63,286.43	0.53
Original Face:		450,000.000	Base 101.513379	349,996.68	83.157722	286,710.25	-63,286.43	0.53
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5				6.500000	01 Aug 2036		
		881.480	Local 103.259291	910.21	102.794380	906.11	-4.10	0.00
Original Face:		338,000.000	Base 103.259291	910.21	102.794380	906.11	-4.10	0.00
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
		851.450	Local 102.619062	873.75	100.484880	855.58	-18.17	0.00
Original Face:		169,000.000	Base 102.619062	873.75	100.484880	855.58	-18.17	0.00
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
		1,232.680	Local 102.450758	1,262.89	100.484134	1,238.65	-24.24	0.00
Original Face:		301,000.000	Base 102.450758	1,262.89	100.484134	1,238.65	-24.24	0.00
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5				5.500000	01 Jun 2038		
		2,745.210	Local 102.955694	2,826.35	100.485611	2,758.54	-67.81	0.01
Original Face:		628,000.000	Base 102.955694	2,826.35	100.485611	2,758.54	-67.81	0.01
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6				6.000000	01 Feb 2038		
		2,288.300	Local 103.058602	2,358.29	101.955456	2,333.05	-25.24	0.00
Original Face:		243,000.000	Base 103.058602	2,358.29	101.955456	2,333.05	-25.24	0.00
31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6				6.000000	01 Jul 2037		
		4,543.530	Local 103.121582	4,685.36	102.356963	4,650.62	-34.74	0.01
Original Face:		694,000.000	Base 103.121582	4,685.36	102.356963	4,650.62	-34.74	0.01
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6				6.000000	01 Sep 2037		
		827.030	Local 102.917669	851.16	102.359620	846.54	-4.62	0.00
Original Face:		98,000.000	Base 102.917669	851.16	102.359620	846.54	-4.62	0.00
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6				6.000000	01 Oct 2037		
		1,089.470	Local 102.559042	1,117.35	102.082821	1,112.16	-5.19	0.00
Original Face:		300,000.000	Base 102.559042	1,117.35	102.082821	1,112.16	-5.19	0.00
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5				5.000000	01 Mar 2038		
		2,951.180	Local 102.283155	3,018.56	98.167247	2,897.09	-121.47	0.01
Original Face:		355,000.000	Base 102.283155	3,018.56	98.167247	2,897.09	-121.47	0.01

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 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
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6				6.000000	01 Feb 2038		
		2,512.870	Local 103.231763	2,594.08	102.165445	2,567.28	-26.80	0.00
Original Face:		331,000.000	Base 103.231763	2,594.08	102.165445	2,567.28	-26.80	0.00
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5				5.500000	01 Oct 2038		
		1,689.760	Local 102.763114	1,736.45	100.487002	1,697.99	-38.46	0.00
Original Face:		835,000.000	Base 102.763114	1,736.45	100.487002	1,697.99	-38.46	0.00
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5				5.000000	01 Jan 2039		
		1,148.060	Local 102.139261	1,172.62	99.068978	1,137.37	-35.25	0.00
Original Face:		324,000.000	Base 102.139261	1,172.62	99.068978	1,137.37	-35.25	0.00
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4				4.000000	01 May 2041		
		32,230.530	Local 101.294022	32,647.60	94.529603	30,467.39	-2,180.21	0.06
Original Face:		420,000.000	Base 101.294022	32,647.60	94.529603	30,467.39	-2,180.21	0.06
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4				4.000000	01 Jun 2042		
		14,185.250	Local 101.847623	14,447.34	94.130265	13,352.61	-1,094.73	0.02
Original Face:		320,000.000	Base 101.847623	14,447.34	94.130265	13,352.61	-1,094.73	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5				3.500000	01 Oct 2042		
		34,059.400	Local 101.505928	34,572.31	91.370087	31,120.10	-3,452.21	0.06
Original Face:		265,000.000	Base 101.505928	34,572.31	91.370087	31,120.10	-3,452.21	0.06
31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3				3.000000	01 Jun 2043		
		19,806.440	Local 99.980107	19,802.50	88.368672	17,502.69	-2,299.81	0.03
Original Face:		110,000.000	Base 99.980107	19,802.50	88.368672	17,502.69	-2,299.81	0.03
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3				3.000000	01 Jun 2043		
		64,007.810	Local 100.047900	64,038.47	88.367450	56,562.07	-7,476.40	0.10
Original Face:		245,000.000	Base 100.047900	64,038.47	88.367450	56,562.07	-7,476.40	0.10
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5				4.500000	01 Oct 2039		
		1,923.020	Local 101.300038	1,948.02	97.295782	1,871.02	-77.00	0.00
Original Face:		64,000.000	Base 101.300038	1,948.02	97.295782	1,871.02	-77.00	0.00
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5				5.000000	01 Sep 2039		
		16,380.570	Local 102.246076	16,748.49	99.053278	16,225.49	-523.00	0.03
Original Face:		507,000.000	Base 102.246076	16,748.49	99.053278	16,225.49	-523.00	0.03

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
	20,202.260	Local		101.497555	20,504.80	94.524987	19,096.18	-1,408.62	0.04
Original Face:	290,000.000	Base		101.497555	20,504.80	94.524987	19,096.18	-1,408.62	0.04
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
	41,550.230	Local		101.982131	42,373.81	90.249075	37,498.70	-4,875.11	0.07
Original Face:	290,000.000	Base		101.982131	42,373.81	90.249075	37,498.70	-4,875.11	0.07
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5					3.500000	01 Mar 2046		
	89,604.250	Local		101.797850	91,215.20	90.726036	81,294.38	-9,920.82	0.15
Original Face:	750,000.000	Base		101.797850	91,215.20	90.726036	81,294.38	-9,920.82	0.15
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
	233,759.270	Local		100.323525	234,515.54	93.078124	217,578.74	-16,936.80	0.40
Original Face:	2,625,000.000	Base		100.323525	234,515.54	93.078124	217,578.74	-16,936.80	0.40
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	37,161.520	Local		100.551242	37,366.37	92.547402	34,392.02	-2,974.35	0.06
Original Face:	402,000.000	Base		100.551242	37,366.37	92.547402	34,392.02	-2,974.35	0.06
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4					4.000000	01 Sep 2048		
	26,938.790	Local		100.510713	27,076.37	93.005495	25,054.55	-2,021.82	0.05
Original Face:	315,000.000	Base		100.510713	27,076.37	93.005495	25,054.55	-2,021.82	0.05
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	41,874.780	Local		100.840984	42,226.94	95.620509	40,040.88	-2,186.06	0.07
Original Face:	438,000.000	Base		100.840984	42,226.94	95.620509	40,040.88	-2,186.06	0.07
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	139,828.420	Local		101.880762	142,458.26	82.347384	115,145.05	-27,313.21	0.21
Original Face:	180,000.000	Base		101.880762	142,458.26	82.347384	115,145.05	-27,313.21	0.21
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	35,286.740	Local		100.621622	35,506.09	90.019961	31,765.11	-3,740.98	0.06
Original Face:	390,000.000	Base		100.621622	35,506.09	90.019961	31,765.11	-3,740.98	0.06
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5					4.500000	01 Mar 2049		
	42,246.510	Local		100.685335	42,536.04	95.713160	40,435.47	-2,100.57	0.07
Original Face:	465,000.000	Base		100.685335	42,536.04	95.713160	40,435.47	-2,100.57	0.07

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CONNING INC

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31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	42,395.480	Local	100.626270	42,660.99	89.916746	38,120.64	-4,540.35	0.07	
Original Face:	453,000.000	Base	100.626270	42,660.99	89.916746	38,120.64	-4,540.35	0.07	
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	50,595.250	Local	100.289948	50,741.95	89.585962	45,326.24	-5,415.71	0.08	
Original Face:	455,000.000	Base	100.289948	50,741.95	89.585962	45,326.24	-5,415.71	0.08	
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	265,134.000	Local	100.127977	265,473.31	89.744188	237,942.36	-27,530.95	0.44	
Original Face:	2,500,000.000	Base	100.127977	265,473.31	89.744188	237,942.36	-27,530.95	0.44	
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	50,961.960	Local	100.010164	50,967.14	86.512712	44,088.57	-6,878.57	0.08	
Original Face:	364,000.000	Base	100.010164	50,967.14	86.512712	44,088.57	-6,878.57	0.08	
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	34,379.150	Local	100.348671	34,499.02	89.813172	30,877.01	-3,622.01	0.06	
Original Face:	245,000.000	Base	100.348671	34,499.02	89.813172	30,877.01	-3,622.01	0.06	
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	67,367.860	Local	100.209848	67,509.23	86.512546	58,281.65	-9,227.58	0.11	
Original Face:	345,000.000	Base	100.209848	67,509.23	86.512546	58,281.65	-9,227.58	0.11	
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	76,039.440	Local	100.246096	76,226.57	86.512364	65,783.52	-10,443.05	0.12	
Original Face:	345,000.000	Base	100.246096	76,226.57	86.512364	65,783.52	-10,443.05	0.12	
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	231,551.390	Local	101.885961	235,918.36	79.215948	183,425.63	-52,492.73	0.34	
Original Face:	354,000.000	Base	101.885961	235,918.36	79.215948	183,425.63	-52,492.73	0.34	
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	244,151.100	Local	101.913758	248,823.56	79.174109	193,304.46	-55,519.10	0.36	
Original Face:	354,000.000	Base	101.913758	248,823.56	79.174109	193,304.46	-55,519.10	0.36	
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	208,144.890	Local	101.572419	211,417.80	82.348061	171,403.28	-40,014.52	0.32	
Original Face:	340,000.000	Base	101.572419	211,417.80	82.348061	171,403.28	-40,014.52	0.32	

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31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051			
		240,930.450	Local	101.640299	244,882.43	82.519265	198,814.04	-46,068.39	0.37
Original Face:		335,000.000	Base	101.640299	244,882.43	82.519265	198,814.04	-46,068.39	0.37
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5				2.500000	01 May 2051			
		321,848.020	Local	101.453469	326,525.98	82.451445	265,368.34	-61,157.64	0.49
Original Face:		445,000.000	Base	101.453469	326,525.98	82.451445	265,368.34	-61,157.64	0.49
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3				3.000000	01 Mar 2052			
		317,796.840	Local	100.245443	318,576.85	85.364506	271,285.70	-47,291.15	0.50
Original Face:		375,000.000	Base	100.245443	318,576.85	85.364506	271,285.70	-47,291.15	0.50
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3				3.000000	01 Apr 2052			
		196,493.670	Local	92.736509	182,221.37	85.356313	167,719.75	-14,501.62	0.31
Original Face:		225,000.000	Base	92.736509	182,221.37	85.356313	167,719.75	-14,501.62	0.31
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5				4.500000	01 Apr 2040			
		13,076.010	Local	101.459925	13,266.91	97.294384	12,722.22	-544.69	0.02
Original Face:		274,000.000	Base	101.459925	13,266.91	97.294384	12,722.22	-544.69	0.02
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5				4.500000	01 Aug 2040			
		22,458.790	Local	101.445982	22,783.54	97.295572	21,851.41	-932.13	0.04
Original Face:		675,000.000	Base	101.445982	22,783.54	97.295572	21,851.41	-932.13	0.04
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4				4.000000	01 Dec 2040			
		12,950.340	Local	101.078041	13,089.95	94.526334	12,241.48	-848.47	0.02
Original Face:		169,000.000	Base	101.078041	13,089.95	94.526334	12,241.48	-848.47	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4				4.000000	01 Nov 2040			
		22,425.440	Local	101.060537	22,663.27	94.526303	21,197.94	-1,465.33	0.04
Original Face:		473,000.000	Base	101.060537	22,663.27	94.526303	21,197.94	-1,465.33	0.04
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4				4.000000	01 Oct 2040			
		13,902.450	Local	101.052189	14,048.73	94.531215	13,142.15	-906.58	0.02
Original Face:		331,000.000	Base	101.052189	14,048.73	94.531215	13,142.15	-906.58	0.02
337738BE7	FISERV INC SR UNSECURED 03/33 5.6				5.600000	02 Mar 2033			
		300,000.000	Local	99.809897	299,429.69	101.013549	303,040.65	3,610.96	0.56
			Base	99.809897	299,429.69	101.013549	303,040.65	3,610.96	0.56

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A				3.250000	27 Nov 2051		
		395,000.000	Local 99.702182	393,823.62	91.992990	363,372.31	-30,451.31	0.67
Original Face:		395,000.000	Base 99.702182	393,823.62	91.992990	363,372.31	-30,451.31	0.67
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154				2.154000	01 Jul 2030		
		225,000.000	Local 100.000000	225,000.00	84.730540	190,643.72	-34,356.28	0.35
			Base 100.000000	225,000.00	84.730540	190,643.72	-34,356.28	0.35
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	105.916387	238,311.87	13,311.87	0.44
			Base 100.000000	225,000.00	105.916387	238,311.87	13,311.87	0.44
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914				3.914000	01 Jul 2049		
		350,000.000	Local 100.000000	350,000.00	76.803805	268,813.32	-81,186.68	0.50
			Base 100.000000	350,000.00	76.803805	268,813.32	-81,186.68	0.50
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375				2.375000	16 Feb 2031		
		175,000.000	Local 99.799520	174,649.16	79.101262	138,427.21	-36,221.95	0.26
			Base 99.799520	174,649.16	79.101262	138,427.21	-36,221.95	0.26
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3				3.000000	15 Nov 2042		
		18,032.020	Local 99.522017	17,945.83	89.465558	16,132.45	-1,813.38	0.03
Original Face:		145,300.000	Base 99.522017	17,945.83	89.465558	16,132.45	-1,813.38	0.03
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4				4.000000	20 Feb 2043		
		17,193.650	Local 101.327641	17,421.92	95.196495	16,367.75	-1,054.17	0.03
Original Face:		170,000.000	Base 101.327641	17,421.92	95.196495	16,367.75	-1,054.17	0.03
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4				4.000000	20 Apr 2043		
		17,697.150	Local 101.043445	17,881.81	94.585905	16,739.01	-1,142.80	0.03
Original Face:		180,000.000	Base 101.043445	17,881.81	94.585905	16,739.01	-1,142.80	0.03
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5				4.500000	20 Jun 2043		
		14,744.350	Local 102.278093	15,080.24	97.662180	14,399.65	-680.59	0.03
Original Face:		180,000.000	Base 102.278093	15,080.24	97.662180	14,399.65	-680.59	0.03
36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5				4.500000	20 Aug 2043		
		10,263.680	Local 102.991909	10,570.76	97.630224	10,020.45	-550.31	0.02
Original Face:		180,000.000	Base 102.991909	10,570.76	97.630224	10,020.45	-550.31	0.02

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5				4.500000	20 Dec 2043		
		5,224.320	Local 102.730882	5,366.99	97.167844	5,076.36	-290.63	0.01
Original Face:		65,000.000	Base 102.730882	5,366.99	97.167844	5,076.36	-290.63	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5				4.500000	20 Jul 2044		
		20,106.910	Local 103.699425	20,850.75	97.167593	19,537.40	-1,313.35	0.04
Original Face:		255,000.000	Base 103.699425	20,850.75	97.167593	19,537.40	-1,313.35	0.04
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3				3.000000	20 Aug 2044		
		19,892.660	Local 100.129294	19,918.38	89.066697	17,717.74	-2,200.64	0.03
Original Face:		135,000.000	Base 100.129294	19,918.38	89.066697	17,717.74	-2,200.64	0.03
36179YFL3	GNMA II POOL MA9171 G2 09/53 FIXED 5.5				5.500000	20 Sep 2053		
		145,226.240	Local 99.689106	144,774.74	99.379999	144,325.84	-448.90	0.27
Original Face:		150,000.000	Base 99.689106	144,774.74	99.379999	144,325.84	-448.90	0.27
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5				3.500000	15 Jun 2043		
		58,855.700	Local 101.379781	59,667.78	92.121286	54,218.63	-5,449.15	0.10
Original Face:		270,000.000	Base 101.379781	59,667.78	92.121286	54,218.63	-5,449.15	0.10
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5				3.500000	15 Jun 2043		
		16,399.860	Local 101.389707	16,627.77	91.629211	15,027.06	-1,600.71	0.03
Original Face:		150,000.000	Base 101.389707	16,627.77	91.629211	15,027.06	-1,600.71	0.03
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4				4.000000	15 Jan 2031		
		270,000.000	Local 106.347233	287,137.53	89.683760	242,146.15	-44,991.38	0.45
			Base 106.347233	287,137.53	89.683760	242,146.15	-44,991.38	0.45
361886DF8	GENERAL MOTORS GFORT 2024 2A A 144A				5.060000	15 Mar 2031		
		250,000.000	Local 100.000000	250,000.00	100.229820	250,574.55	574.55	0.46
Original Face:		250,000.000	Base 100.000000	250,000.00	100.229820	250,574.55	574.55	0.46
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4				4.000000	15 Apr 2041		
		21,081.340	Local 102.083691	21,520.61	94.731354	19,970.64	-1,549.97	0.04
Original Face:		421,366.000	Base 102.083691	21,520.61	94.731354	19,970.64	-1,549.97	0.04
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3				2.904000	10 Jul 2052		
		300,000.000	Local 100.642813	301,928.44	88.472640	265,417.92	-36,510.52	0.49
Original Face:		300,000.000	Base 100.642813	301,928.44	88.472640	265,417.92	-36,510.52	0.49

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A					3.000000	25 Jan 2051		
	60,226.400	Local	94.999834	57,214.98	83.458510	50,264.06	-6,950.92	0.09	
Original Face:	205,000.000	Base	94.999834	57,214.98	83.458510	50,264.06	-6,950.92	0.09	
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A					3.000000	27 Mar 2051		
	92,915.060	Local	95.249909	88,501.51	84.237240	78,269.08	-10,232.43	0.14	
Original Face:	290,000.000	Base	95.249909	88,501.51	84.237240	78,269.08	-10,232.43	0.14	
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5					2.618300	15 Dec 2054		
	160,000.000	Local	100.000000	160,000.00	82.463030	131,940.85	-28,059.15	0.24	
Original Face:	160,000.000	Base	100.000000	160,000.00	82.463030	131,940.85	-28,059.15	0.24	
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A					2.500000	25 Apr 2052		
	273,086.570	Local	100.085456	273,319.94	79.640600	217,487.78	-55,832.16	0.40	
Original Face:	325,000.000	Base	100.085456	273,319.94	79.640600	217,487.78	-55,832.16	0.40	
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A					3.000000	25 Jun 2052		
	294,516.220	Local	98.859251	291,156.53	82.938800	244,268.22	-46,888.31	0.45	
Original Face:	350,000.000	Base	98.859251	291,156.53	82.938800	244,268.22	-46,888.31	0.45	
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A					3.000000	25 Aug 2052		
	345,455.360	Local	98.036982	338,674.01	82.968800	286,620.17	-52,053.84	0.53	
Original Face:	400,000.000	Base	98.036982	338,674.01	82.968800	286,620.17	-52,053.84	0.53	
36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55					5.550000	05 Jan 2026		
	75,000.000	Local	101.665080	76,248.81	99.391632	74,543.72	-1,705.09	0.14	
		Base	101.665080	76,248.81	99.391632	74,543.72	-1,705.09	0.14	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	50,000.000	Local	99.941620	49,970.81	104.850366	52,425.18	2,454.37	0.10	
		Base	99.941620	49,970.81	104.850366	52,425.18	2,454.37	0.10	
37045XCS3	GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65					5.650000	17 Jan 2029		
	200,000.000	Local	101.323405	202,646.81	100.553961	201,107.92	-1,538.89	0.37	
		Base	101.323405	202,646.81	100.553961	201,107.92	-1,538.89	0.37	
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	73.926920	206,995.38	-73,004.62	0.38	
Original Face:	280,000.000	Base	100.000000	280,000.00	73.926920	206,995.38	-73,004.62	0.38	

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
378272BE7	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85				2.850000	27 Apr 2031			
		300,000.000	Local	99.920220	299,760.66	84.353612	253,060.84	-46,699.82	0.47
			Base	99.920220	299,760.66	84.353612	253,060.84	-46,699.82	0.47
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	83.487410	104,359.26	-20,640.74	0.19
		Original Face: 125,000.000	Base	100.000000	125,000.00	83.487410	104,359.26	-20,640.74	0.19
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR				3.102000	24 Feb 2033			
		230,000.000	Local	100.000000	230,000.00	85.607873	196,898.11	-33,101.89	0.36
			Base	100.000000	230,000.00	85.607873	196,898.11	-33,101.89	0.36
38239PAA5	GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625				4.625000	04 May 2032			
		135,000.000	Local	99.869422	134,823.72	92.728929	125,184.05	-9,639.67	0.23
			Base	99.869422	134,823.72	92.728929	125,184.05	-9,639.67	0.23
40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4				4.000000	06 Sep 2049			
		200,000.000	Local	107.658455	215,316.91	76.856250	153,712.50	-61,604.41	0.28
			Base	107.658455	215,316.91	76.856250	153,712.50	-61,604.41	0.28
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR				6.500170	15 Jul 2027			
		245,000.000	Local	94.230176	230,863.93	94.908035	232,524.69	1,660.76	0.43
			Base	94.230176	230,863.93	94.908035	232,524.69	1,660.76	0.43
40434LAC9	HP INC SR UNSECURED 06/30 3.4				3.400000	17 Jun 2030			
		80,000.000	Local	100.871550	80,697.24	91.210484	72,968.39	-7,728.85	0.13
			Base	100.871550	80,697.24	91.210484	72,968.39	-7,728.85	0.13
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875				2.875000	01 Sep 2050			
		150,000.000	Local	100.000000	150,000.00	65.961195	98,941.79	-51,058.21	0.18
			Base	100.000000	150,000.00	65.961195	98,941.79	-51,058.21	0.18
42225UAG9	HEALTHCARE RLTY HLDGS LP COMPANY GUAR 02/30 3.1				3.100000	15 Feb 2030			
		150,000.000	Local	99.801000	149,701.50	87.498908	131,248.36	-18,453.14	0.24
			Base	99.801000	149,701.50	87.498908	131,248.36	-18,453.14	0.24
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95				3.950000	01 Nov 2027			
		90,000.000	Local	99.934344	89,940.91	83.604910	75,244.42	-14,696.49	0.14
			Base	99.934344	89,940.91	83.604910	75,244.42	-14,696.49	0.14

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25				6.250000	15 May 2026			
		185,000.000	Local	100.000005	185,000.01	99.214710	183,547.21	-1,452.80	0.34
			Base	100.000005	185,000.01	99.214710	183,547.21	-1,452.80	0.34
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004				6.004000	15 Jan 2040			
		195,000.000	Local	121.458749	236,844.56	104.043080	202,884.01	-33,960.55	0.37
		Original Face: 195,000.000	Base	121.458749	236,844.56	104.043080	202,884.01	-33,960.55	0.37
45687VAF3	INGERSOLL RAND INC SR UNSECURED 06/34 5.45				5.450000	15 Jun 2034			
		75,000.000	Local	99.938667	74,954.00	101.073201	75,804.90	850.90	0.14
			Base	99.938667	74,954.00	101.073201	75,804.90	850.90	0.14
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A				2.500000	25 Jun 2051			
		170,164.900	Local	99.591937	169,470.52	80.015600	136,158.47	-33,312.05	0.25
		Original Face: 285,000.000	Base	99.591937	169,470.52	80.015600	136,158.47	-33,312.05	0.25
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A				2.500000	25 Jul 2051			
		210,674.800	Local	100.363684	211,440.99	79.653100	167,809.01	-43,631.98	0.31
		Original Face: 305,000.000	Base	100.363684	211,440.99	79.653100	167,809.01	-43,631.98	0.31
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A				2.500000	25 Nov 2051			
		240,159.620	Local	101.159454	242,944.16	79.652600	191,293.38	-51,650.78	0.35
		Original Face: 305,000.000	Base	101.159454	242,944.16	79.652600	191,293.38	-51,650.78	0.35
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.801400	15 Aug 2048			
		41,719.480	Local	100.000000	41,719.48	97.624940	40,728.62	-990.86	0.08
		Original Face: 50,000.000	Base	100.000000	41,719.48	97.624940	40,728.62	-990.86	0.08
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		280,000.000	Local	98.704107	276,371.50	94.608647	264,904.21	-11,467.29	0.49
			Base	98.704107	276,371.50	94.608647	264,904.21	-11,467.29	0.49
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A				2.500000	25 Jun 2052			
		450,000.000	Local	98.771938	444,473.72	64.311710	289,402.70	-155,071.02	0.53
		Original Face: 450,000.000	Base	98.771938	444,473.72	64.311710	289,402.70	-155,071.02	0.53
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A				3.000000	25 Aug 2052			
		340,316.200	Local	97.538651	331,939.83	82.968800	282,356.27	-49,583.56	0.52
		Original Face: 400,000.000	Base	97.538651	331,939.83	82.968800	282,356.27	-49,583.56	0.52

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

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46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A					2.500000	25 Jul 2052			
			384,337.670	Local	98.462912	378,430.06	79.640600	306,088.83	-72,341.23	0.56
	Original Face:		450,000.000	Base	98.462912	378,430.06	79.640600	306,088.83	-72,341.23	0.56
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A					3.000000	25 Aug 2052			
			173,638.430	Local	98.830437	171,607.62	82.843800	143,848.67	-27,758.95	0.27
	Original Face:		200,000.000	Base	98.830437	171,607.62	82.843800	143,848.67	-27,758.95	0.27
46817MAL1	JACKSON FINANCIAL INC SR UNSECURED 11/31 3.125					3.125000	23 Nov 2031			
			300,000.000	Local	99.764030	299,292.09	83.959327	251,877.98	-47,414.11	0.46
				Base	99.764030	299,292.09	83.959327	251,877.98	-47,414.11	0.46
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25					2.250000	15 Mar 2031			
			115,000.000	Local	99.784096	114,751.71	83.359835	95,863.81	-18,887.90	0.18
				Base	99.784096	114,751.71	83.359835	95,863.81	-18,887.90	0.18
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55					2.550000	01 Oct 2029			
			180,000.000	Local	99.956322	179,921.38	84.812332	152,662.20	-27,259.18	0.28
				Base	99.956322	179,921.38	84.812332	152,662.20	-27,259.18	0.28
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05					3.050000	15 Feb 2030			
			260,000.000	Local	99.928119	259,813.11	84.328389	219,253.81	-40,559.30	0.40
				Base	99.928119	259,813.11	84.328389	219,253.81	-40,559.30	0.40
501044CN9	KROGER CO SR UNSECURED 07/40 5.4					5.400000	15 Jul 2040			
			300,000.000	Local	120.252253	360,756.76	97.304134	291,912.40	-68,844.36	0.54
				Base	120.252253	360,756.76	97.304134	291,912.40	-68,844.36	0.54
50249AAL7	LYB INT FINANCE III COMPANY GUAR 05/33 5.625					5.625000	15 May 2033			
			250,000.000	Local	99.904072	249,760.18	101.423347	253,558.37	3,798.19	0.47
				Base	99.904072	249,760.18	101.423347	253,558.37	3,798.19	0.47
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029			
			230,000.000	Local	100.153630	230,353.35	92.486124	212,718.09	-17,635.26	0.39
				Base	100.153630	230,353.35	92.486124	212,718.09	-17,635.26	0.39
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5					4.500000	19 Sep 2028			
			170,000.000	Local	99.560488	169,252.83	96.639194	164,286.63	-4,966.20	0.30
				Base	99.560488	169,252.83	96.639194	164,286.63	-4,966.20	0.30

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# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		99.939555	199,879.11	88.939868	177,879.74	-21,999.37	0.33
		Base		99.939555	199,879.11	88.939868	177,879.74	-21,999.37	0.33
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	215,000.000	Local		100.000000	215,000.00	94.096395	202,307.25	-12,692.75	0.37
		Base		100.000000	215,000.00	94.096395	202,307.25	-12,692.75	0.37
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6					6.600000	01 Aug 2042		
	315,000.000	Local		143.022698	450,521.50	110.456100	347,936.72	-102,584.78	0.64
	Original Face: 315,000.000	Base		143.022698	450,521.50	110.456100	347,936.72	-102,584.78	0.64
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	94.339380	235,848.45	-14,151.55	0.43
	Original Face: 250,000.000	Base		100.000000	250,000.00	94.339380	235,848.45	-14,151.55	0.43
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5					6.500000	15 Aug 2032		
	90,000.000	Local		102.413567	92,172.21	106.631646	95,968.48	3,796.27	0.18
		Base		102.413567	92,172.21	106.631646	95,968.48	3,796.27	0.18
58942HAB7	BON SECOURS MERCY SECURED 08/27 3.555					3.555000	01 Aug 2027		
	125,000.000	Local		100.000000	125,000.00	95.611681	119,514.60	-5,485.40	0.22
		Base		100.000000	125,000.00	95.611681	119,514.60	-5,485.40	0.22
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668					6.668000	15 Nov 2039		
	85,000.000	Local		125.923976	107,035.38	108.449960	92,182.47	-14,852.91	0.17
	Original Face: 85,000.000	Base		125.923976	107,035.38	108.449960	92,182.47	-14,852.91	0.17
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	300,000.000	Local		102.022043	306,066.13	96.794286	290,382.86	-15,683.27	0.54
		Base		102.022043	306,066.13	96.794286	290,382.86	-15,683.27	0.54
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	100,000.000	Local		97.631710	97,631.71	82.801760	82,801.76	-14,829.95	0.15
		Base		97.631710	97,631.71	82.801760	82,801.76	-14,829.95	0.15
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831					3.831000	01 Jul 2035		
	65,000.000	Local		100.000000	65,000.00	86.396722	56,157.87	-8,842.13	0.10
	Original Face: 65,000.000	Base		100.000000	65,000.00	86.396722	56,157.87	-8,842.13	0.10



# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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62954HBB3	NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5				5.000000	15 Jan 2033			
		150,000.000	Local	99.748720	149,623.08	97.711525	146,567.29	-3,055.79	0.27
			Base	99.748720	149,623.08	97.711525	146,567.29	-3,055.79	0.27
637071AK7	NOV INC SR UNSECURED 12/42 3.95				3.950000	01 Dec 2042			
		110,000.000	Local	73.974164	81,371.58	75.864766	83,451.24	2,079.66	0.15
			Base	73.974164	81,371.58	75.864766	83,451.24	2,079.66	0.15
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875				5.875000	25 Oct 2024			
		45,000.000	Local	99.960022	44,982.01	99.817630	44,917.93	-64.08	0.08
			Base	99.960022	44,982.01	99.817630	44,917.93	-64.08	0.08
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	84.401510	168,803.02	-31,196.98	0.31
		Original Face: 200,000.000	Base	100.000000	200,000.00	84.401510	168,803.02	-31,196.98	0.31
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985				5.985000	01 Dec 2036			
		195,000.000	Local	117.440667	229,009.30	103.603580	202,026.98	-26,982.32	0.37
		Original Face: 195,000.000	Base	117.440667	229,009.30	103.603580	202,026.98	-26,982.32	0.37
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	95.789480	215,526.33	-9,473.67	0.40
		Original Face: 225,000.000	Base	100.000000	225,000.00	95.789480	215,526.33	-9,473.67	0.40
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTRN 01/49 FIXED 6.718				6.718000	01 Jan 2049			
		315,000.000	Local	149.337365	470,412.70	113.799670	358,468.96	-111,943.74	0.66
		Original Face: 315,000.000	Base	149.337365	470,412.70	113.799670	358,468.96	-111,943.74	0.66
67630KAA0	OAKST COMMERCIAL MORTGAGE TRUS OAKST 2023 NLP A 144A				6.298063	15 Mar 2040			
		400,000.000	Local	100.929143	403,716.57	99.968900	399,875.60	-3,840.97	0.74
		Original Face: 400,000.000	Base	100.929143	403,716.57	99.968900	399,875.60	-3,840.97	0.74
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3				3.300000	15 Mar 2030			
		200,000.000	Local	99.829870	199,659.74	90.982236	181,964.47	-17,695.27	0.34
			Base	99.829870	199,659.74	90.982236	181,964.47	-17,695.27	0.34
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9				3.900000	15 May 2035			
		320,000.000	Local	115.508722	369,627.91	86.901087	278,083.48	-91,544.43	0.51
			Base	115.508722	369,627.91	86.901087	278,083.48	-91,544.43	0.51

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272						4.272000	01 Oct 2040		
	315,000.000	Local		101.520168	319,788.53	88.439170	278,583.39		-41,205.14	0.51
Original Face:	315,000.000	Base		101.520168	319,788.53	88.439170	278,583.39		-41,205.14	0.51
690742AP6	OWENS CORNING SR UNSECURED 06/34 5.7						5.700000	15 Jun 2034		
	150,000.000	Local		99.629373	149,444.06	101.116098	151,674.15		2,230.09	0.28
		Base		99.629373	149,444.06	101.116098	151,674.15		2,230.09	0.28
691205AE8	BLUE OWL TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75						3.750000	17 Jun 2026		
	215,000.000	Local		99.746191	214,454.31	93.208113	200,397.44		-14,056.87	0.37
		Base		99.746191	214,454.31	93.208113	200,397.44		-14,056.87	0.37
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55						2.550000	22 Jan 2030		
	275,000.000	Local		104.565905	287,556.24	87.780455	241,396.25		-46,159.99	0.45
		Base		104.565905	287,556.24	87.780455	241,396.25		-46,159.99	0.45
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55						4.550000	01 Jul 2030		
	275,000.000	Local		109.582535	301,351.97	94.840810	260,812.23		-40,539.74	0.48
		Base		109.582535	301,351.97	94.840810	260,812.23		-40,539.74	0.48
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3						3.300000	11 Mar 2041		
	180,000.000	Local		96.762194	174,171.95	73.838621	132,909.52		-41,262.43	0.25
		Base		96.762194	174,171.95	73.838621	132,909.52		-41,262.43	0.25
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5						4.500000	23 Jan 2026		
	180,000.000	Local		98.097356	176,575.24	95.097770	171,175.99		-5,399.25	0.32
		Base		98.097356	176,575.24	95.097770	171,175.99		-5,399.25	0.32
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8						2.800000	19 Nov 2031		
	255,000.000	Local		99.655769	254,122.21	83.678187	213,379.38		-40,742.83	0.39
		Base		99.655769	254,122.21	83.678187	213,379.38		-40,742.83	0.39
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A						3.000000	25 Feb 2050		
	187,694.340	Local		97.753624	183,478.02	83.546450	156,811.96		-26,666.06	0.29
Original Face:	260,000.000	Base		97.753624	183,478.02	83.546450	156,811.96		-26,666.06	0.29
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5						5.000000	18 Feb 2031		
	200,000.000	Local		99.688200	199,376.40	87.740949	175,481.90		-23,894.50	0.32
		Base		99.688200	199,376.40	87.740949	175,481.90		-23,894.50	0.32

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CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 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
79588TAE0	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75				4.750000	08 Apr 2032		
		300,000.000	Local 99.922500	299,767.50	89.096211	267,288.63	-32,478.87	0.49
			Base 99.922500	299,767.50	89.096211	267,288.63	-32,478.87	0.49
79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6				6.000000	01 Nov 2040		
		315,000.000	Local 127.081025	400,305.23	103.406040	325,729.03	-74,576.20	0.60
Original Face:		315,000.000	Base 127.081025	400,305.23	103.406040	325,729.03	-74,576.20	0.60
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875				4.875000	01 Jun 2027		
		104,000.000	Local 98.164981	102,091.58	97.776400	101,687.46	-404.12	0.19
			Base 98.164981	102,091.58	97.776400	101,687.46	-404.12	0.19
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091				4.091000	01 Jun 2029		
		110,000.000	Local 98.302064	108,132.27	92.747660	102,022.43	-6,109.84	0.19
			Base 98.302064	108,132.27	92.747660	102,022.43	-6,109.84	0.19
81745XCD7	SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A				3.898695	25 Jul 2047		
		388,919.080	Local 98.523526	383,176.79	85.128980	331,082.85	-52,093.94	0.61
Original Face:		507,000.000	Base 98.523526	383,176.79	85.128980	331,082.85	-52,093.94	0.61
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5				2.500000	10 Feb 2041		
		60,000.000	Local 99.058950	59,435.37	65.531934	39,319.16	-20,116.21	0.07
			Base 99.058950	59,435.37	65.531934	39,319.16	-20,116.21	0.07
83162CX24	SMALL BUSINESS ADMINISTRATION SBAP 2024 25E 1				5.240000	01 May 2049		
		75,000.000	Local 100.000000	75,000.00	101.133460	75,850.10	850.10	0.14
Original Face:		75,000.000	Base 100.000000	75,000.00	101.133460	75,850.10	850.10	0.14
83162CX40	SMALL BUSINESS ADMINISTRATION SBAP 2024 25F 1				5.040000	01 Jun 2049		
		85,000.000	Local 100.000000	85,000.00	99.743280	84,781.79	-218.21	0.16
Original Face:		85,000.000	Base 100.000000	85,000.00	99.743280	84,781.79	-218.21	0.16
832696AX6	JM SMUCKER CO SR UNSECURED 11/33 6.2				6.200000	15 Nov 2033		
		225,000.000	Local 99.938280	224,861.13	105.156713	236,602.60	11,741.47	0.44
			Base 99.938280	224,861.13	105.156713	236,602.60	11,741.47	0.44
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	75.028207	187,570.52	-62,429.48	0.35
			Base 100.000000	250,000.00	75.028207	187,570.52	-62,429.48	0.35

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CONNING INC

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84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1				4.100000	01 Oct 2029			
		64,690.900	Local	100.000000	64,690.90	93.679830	60,602.33	-4,088.57	0.11
Original Face:		120,000.000	Base	100.000000	64,690.90	93.679830	60,602.33	-4,088.57	0.11
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	102.100916	229,727.06	4,727.06	0.42
			Base	100.000000	225,000.00	102.100916	229,727.06	4,727.06	0.42
857524AE2	REPUBLIC OF POLAND SR UNSECURED 11/32 5.75				5.750000	16 Nov 2032			
		65,000.000	Local	99.084738	64,405.08	103.593500	67,335.78	2,930.70	0.12
			Base	99.084738	64,405.08	103.593500	67,335.78	2,930.70	0.12
862121AB6	STORE CAPITAL LLC SR UNSECURED 03/29 4.625				4.625000	15 Mar 2029			
		210,000.000	Local	99.611329	209,183.79	94.503674	198,457.72	-10,726.07	0.37
			Base	99.611329	209,183.79	94.503674	198,457.72	-10,726.07	0.37
871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95				5.950000	01 Apr 2030			
		270,000.000	Local	119.217437	321,887.08	104.139631	281,177.00	-40,710.08	0.52
			Base	119.217437	321,887.08	104.139631	281,177.00	-40,710.08	0.52
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125				4.125000	01 Nov 2024			
		50,000.000	Local	99.997880	49,998.94	99.375793	49,687.90	-311.04	0.09
			Base	99.997880	49,998.94	99.375793	49,687.90	-311.04	0.09
87264ACY9	T MOBILE USA INC COMPANY GUAR 07/33 5.05				5.050000	15 Jul 2033			
		250,000.000	Local	99.849488	249,623.72	98.023160	245,057.90	-4,565.82	0.45
			Base	99.849488	249,623.72	98.023160	245,057.90	-4,565.82	0.45
87612GAC5	TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125				6.125000	15 Mar 2033			
		225,000.000	Local	99.873582	224,715.56	102.948149	231,633.34	6,917.78	0.43
			Base	99.873582	224,715.56	102.948149	231,633.34	6,917.78	0.43
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026			
		80,000.000	Local	98.269788	78,615.83	93.854050	75,083.24	-3,532.59	0.14
			Base	98.269788	78,615.83	93.854050	75,083.24	-3,532.59	0.14
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A				1.680000	20 Feb 2046			
		403,333.330	Local	96.211627	388,053.56	88.457270	356,777.65	-31,275.91	0.66
Original Face:		550,000.000	Base	96.211627	388,053.56	88.457270	356,777.65	-31,275.91	0.66

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89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7					4.700000	01 Nov 2044		
	245,000.000	Local	114.131249	279,621.56	75.589205	185,193.55	-94,428.01	0.34	
		Base	114.131249	279,621.56	75.589205	185,193.55	-94,428.01	0.34	
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25					4.250000	01 Jun 2046		
	55,000.000	Local	108.455655	59,650.61	72.060927	39,633.51	-20,017.10	0.07	
		Base	108.455655	59,650.61	72.060927	39,633.51	-20,017.10	0.07	
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A					2.260000	19 Jul 2051		
	233,212.110	Local	99.599545	232,278.20	87.723850	204,582.64	-27,695.56	0.38	
	Original Face: 265,000.000	Base	99.599545	232,278.20	87.723850	204,582.64	-27,695.56	0.38	
898813AV2	TUCSON ELECTRIC POWER CO SR UNSECURED 04/53 5.5					5.500000	15 Apr 2053		
	160,000.000	Local	99.726194	159,561.91	96.832378	154,931.80	-4,630.11	0.29	
		Base	99.726194	159,561.91	96.832378	154,931.80	-4,630.11	0.29	
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5					3.500000	12 Feb 2034		
	235,000.000	Local	99.549187	233,940.59	81.273234	190,992.10	-42,948.49	0.35	
		Base	99.549187	233,940.59	81.273234	190,992.10	-42,948.49	0.35	
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	89.217826	66,913.37	-8,086.63	0.12	
		Base	100.000000	75,000.00	89.217826	66,913.37	-8,086.63	0.12	
912803FK4	STRIP PRINC 08/49 0.00000					0.010000	15 Aug 2049		
	1,910,000.000	Local	33.407976	638,092.35	31.930588	609,874.23	-28,218.12	1.12	
		Base	33.407976	638,092.35	31.930588	609,874.23	-28,218.12	1.12	
91282CKH3	US TREASURY N/B 03/26 4.5					4.500000	31 Mar 2026		
	2,125,000.000	Local	99.538040	2,115,183.36	99.480469	2,113,959.97	-1,223.39	3.90	
		Base	99.538040	2,115,183.36	99.480469	2,113,959.97	-1,223.39	3.90	
91911TAR4	VALE OVERSEAS LIMITED COMPANY GUAR 06/33 6.125					6.125000	12 Jun 2033		
	300,000.000	Local	99.186503	297,559.51	100.776627	302,329.88	4,770.37	0.56	
		Base	99.186503	297,559.51	100.776627	302,329.88	4,770.37	0.56	
91913YAL4	VALERO ENERGY CORP SR UNSECURED 06/37 6.625					6.625000	15 Jun 2037		
	200,000.000	Local	109.002555	218,005.11	106.834760	213,669.52	-4,335.59	0.39	
		Base	109.002555	218,005.11	106.834760	213,669.52	-4,335.59	0.39	

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		117.413588	199,603.10	90.817855	154,390.35	-45,212.75	0.28
		Base		117.413588	199,603.10	90.817855	154,390.35	-45,212.75	0.28
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A					3.642000	25 Nov 2059		
	13,619.190	Local		100.000000	13,619.19	97.081900	13,221.77	-397.42	0.02
	Original Face: 225,000.000	Base		100.000000	13,619.19	97.081900	13,221.77	-397.42	0.02
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	25,000.000	Local		114.644400	28,661.10	106.488557	26,622.14	-2,038.96	0.05
		Base		114.644400	28,661.10	106.488557	26,622.14	-2,038.96	0.05
92940PAF1	WRKCO INC COMPANY GUAR 06/32 4.2					4.200000	01 Jun 2032		
	35,000.000	Local		99.975743	34,991.51	93.632630	32,771.42	-2,220.09	0.06
		Base		99.975743	34,991.51	93.632630	32,771.42	-2,220.09	0.06
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	270,000.000	Local		104.814381	282,998.83	88.754243	239,636.46	-43,362.37	0.44
		Base		104.814381	282,998.83	88.754243	239,636.46	-43,362.37	0.44
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
	280,000.000	Local		101.911629	285,352.56	90.012230	252,034.24	-33,318.32	0.46
	Original Face: 280,000.000	Base		101.911629	285,352.56	90.012230	252,034.24	-33,318.32	0.46
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
	230,000.000	Local		101.807139	234,156.42	84.062760	193,344.35	-40,812.07	0.36
	Original Face: 230,000.000	Base		101.807139	234,156.42	84.062760	193,344.35	-40,812.07	0.36
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMB 2020 1 A5 144A					3.000000	25 Dec 2049		
	304,977.400	Local		97.947710	298,718.38	83.960770	256,061.37	-42,657.01	0.47
	Original Face: 400,000.000	Base		97.947710	298,718.38	83.960770	256,061.37	-42,657.01	0.47
958102AR6	WESTERN DIGITAL CORP SR SECURED 02/32 3.1					3.100000	01 Feb 2032		
	180,000.000	Local		99.787217	179,616.99	81.300920	146,341.66	-33,275.33	0.27
		Base		99.787217	179,616.99	81.300920	146,341.66	-33,275.33	0.27
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875					2.875000	15 Aug 2041		
	100,000.000	Local		98.191200	98,191.20	68.172731	68,172.73	-30,018.47	0.13
		Base		98.191200	98,191.20	68.172731	68,172.73	-30,018.47	0.13

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

Books Open

Prepared by State Street

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1				6.600000	01 Oct 2025			
		25,000.000	Local	99.990520	24,997.63	100.629500	25,157.38	159.75	0.05
			Base	99.990520	24,997.63	100.629500	25,157.38	159.75	0.05
<b>US DOLLAR Total</b>									
		59,520,045.460	Local		59,256,315.61		52,254,129.04	-7,002,186.57	96.37
Original Face:		88,530,666.000	Base		59,256,315.61		52,254,129.04	-7,002,186.57	96.37
<b>FIXED INCOME Total</b>									
		59,520,045.460	Base		59,256,315.61		52,254,129.04	-7,002,186.57	96.37
Original Face:		88,530,666.000							

# Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,401,601.880	Base	61,302,673.65		54,213,804.16	-7,088,869.49	100.00
Original Face:		88,530,666.000						





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX6344  
THE DGI GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
194,237.79	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	194,237.79	194,237.79	1	942.46
		<b>194,237.79</b>	<b>194,237.79</b>	<b>1</b>	<b>942.46</b>
<b>COMMON STOCK</b>					
9,609	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	865,578.72	868,844.46	2	0.00
19,194	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,219,586.76	1,248,687.50	3	0.00
5,101	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,231,534.43	1,108,832.24	3	0.00
4,797	CUSIP # 040413106 ARISTA NETWORKS INC	1,681,252.56	342,391.22	5	0.00
2,932	CUSIP # 052769106 AUTODESK INC	725,523.40	249,976.45	2	0.00
42,478	CUSIP # 127097103 COTERRA ENERGY INC	1,132,888.26	833,295.25	3	0.00
31,010	CUSIP # 192422103 COGNEX CORPORATION	1,450,027.60	1,308,317.21	4	0.00
32,847	CUSIP # 21867A105 CORE LABORATORIES INC	666,465.63	669,017.56	2	0.00
11,849	CUSIP # 25659T107 DOLBY LABORATORIES INC	938,796.27	880,800.50	3	0.00
10,104	CUSIP # 339750101 FLOOR AND DECOR HOLDINGS INC	1,004,438.64	946,482.97	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,114	CUSIP # 368736104 GENERAC HOLDINGS INC	411,733.08	397,806.88	1	0.00
39,791	CUSIP # 371901109 GENTEX CORP	1,341,354.61	1,250,190.74	4	0.00
3,833	CUSIP # 37253A103 GENTHERM INC	189,043.56	139,915.22	1	0.00
3,323	CUSIP # 384109104 GRACO INC	263,447.44	102,737.52	1	0.00
3,712	CUSIP # 44980X109 IPG PHOTONICS INC	313,255.68	406,275.87	1	0.00
7,204	CUSIP # 45867G101 INTERDIGITAL INC	839,698.24	625,157.11	2	0.00
1,414	CUSIP # 461202103 INTUIT INC	929,294.94	176,592.62	3	0.00
1,567	CUSIP # 46120E602 INTUITIVE SURGICAL INC	697,079.95	127,898.19	2	0.00
5,849	CUSIP # 50187T106 LGI HOMES INC	523,427.01	803,107.10	1	0.00
2,712	CUSIP # 515098101 LANDSTAR SYSTEMS INC	500,309.76	249,135.93	1	0.00
5,674	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	450,004.94	536,175.24	1	0.00
15,828	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,448,262.00	1,113,872.84	4	0.00
10,228	CUSIP # 62855J104 MYRIAD GENETICS INC	250,176.88	329,285.78	1	0.00
163	CUSIP # 704326107 PAYCHEX INC	19,325.28	19,643.06	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,410	CUSIP # 729132100 PLEXUS CORP	1,590,003.80	1,150,017.47	4	0.00
12,171	CUSIP # 739276103 POWER INTEGRATIONS INC	854,282.49	590,151.69	2	0.00
4,516	CUSIP # 74340E103 PROGYNY INC	129,202.76	180,635.79	0	0.00
9,501	CUSIP # 743713109 PROTO LABS INC	293,485.89	709,612.73	1	0.00
38,394	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	2,465,278.74	852,730.92	7	0.00
17,633	CUSIP # 816850101 SEMTECH CORP	526,874.04	692,131.07	1	0.00
2,864	CUSIP # 833034101 SNAP-ON INC	748,620.96	634,846.57	2	0.00
147,246	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	990,965.58	710,654.86	3	0.00
18,982	CUSIP # 860897107 STITCH FIX INC CL A	78,775.30	375,633.74	0	0.00
3,276	CUSIP # 86272C103 STRATEGIC EDUCATION INC	362,522.16	293,532.57	1	0.00
4,243	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	3,476,502.05	160,911.54	10	0.00
2,712	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	421,688.88	406,869.17	1	0.00
46,049	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	307,146.83	534,850.41	1	0.00
17,523	CUSIP # 92552V100 VIASAT INC	222,542.10	591,771.51	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,540	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	883,242.20	447,491.00	2	0.00
		<b>32,443,639.42</b>	<b>23,066,280.50</b>	<b>89</b>	<b>0.00</b>
	<b>FOREIGN STOCK</b>				
9,570	CUSIP # H2906T109 GARMIN LTD	1,559,144.40	898,692.64	4	0.00
		<b>1,559,144.40</b>	<b>898,692.64</b>	<b>4</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
10,000	CUSIP # 922908538 VANGUARD MID CAP GROWTH ETF	2,295,600.00	2,262,235.00	6	3,874.00
		<b>2,295,600.00</b>	<b>2,262,235.00</b>	<b>6</b>	<b>3,874.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
96,238.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	96,238.09	96,238.09	0	0.00
		<b>96,238.09</b>	<b>96,238.09</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9699  
DIRECTIONS 1 - CONSERVATIVE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
717,296.77	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	717,296.77	717,296.77	2	3,046.52
		<b>717,296.77</b>	<b>717,296.77</b>	<b>2</b>	<b>3,046.52</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,885,044.317	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,132,273.31	19,581,359.57	51	0.00
259,444.271	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	2,737,915.39	2,676,669.90	7	0.00
184,947.811	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,370,106.20	2,165,679.83	6	0.00
459,202.35	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	5,523,285.87	5,329,514.24	14	0.00
		<b>30,763,580.77</b>	<b>29,753,223.54</b>	<b>78</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
197,330.702	CUSIP # 857444624 STATE STREET S&P 500 INDX II	4,710,283.86	3,833,298.20	12	0.00
170,283.531	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	2,388,396.81	2,194,078.49	6	0.00
47,544.268	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	775,779.82	682,115.23	2	0.00
		<b>7,874,460.49</b>	<b>6,709,491.92</b>	<b>20</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9733  
DIRECTIONS 2 - MODERATELY  
CONSERVATIVE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
828,587.19	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	828,587.19	828,587.19	2	2,652.29
		<b>828,587.19</b>	<b>828,587.19</b>	<b>2</b>	<b>2,652.29</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,533,856.6927	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,381,589.48	15,871,521.94	36	0.00
256,872.504	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	2,710,775.53	2,645,710.35	6	0.00
177,532.134	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,275,074.30	2,069,200.30	5	0.00
415,618.922	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	4,999,064.39	4,811,948.25	11	0.00
		<b>26,366,503.70</b>	<b>25,398,380.84</b>	<b>58</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
323,080.686	CUSIP # 857444624 STATE STREET S&P 500 INDX II	7,711,935.97	6,230,061.46	17	0.00
354,979.473	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	4,978,942.09	4,556,000.30	11	0.00
281,939.169	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	4,600,401.42	4,043,961.82	10	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9733  
DIRECTIONS 2 - MODERATELY  
CONSERVATIVE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		17,291,279.48	14,830,023.58	38	0.00
	COMMON TRUST FUNDS - OTHER				
82,312.22	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	916,052.70	891,032.94	2	0.00
		916,052.70	891,032.94	2	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9751  
DIRECTIONS 3 - MODERATE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,707,702.49	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,707,702.49	2,707,702.49	2	14,482.82
		<b>2,707,702.49</b>	<b>2,707,702.49</b>	<b>2</b>	<b>14,482.82</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,306,857.9179	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	35,317,242.56	34,262,722.02	23	0.00
588,790.51	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	6,213,506.25	6,064,802.92	4	0.00
499,154.009	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,396,658.63	5,833,481.10	4	0.00
897,360.446	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	10,793,451.44	10,397,167.31	7	0.00
		<b>58,720,858.88</b>	<b>56,558,173.35</b>	<b>38</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,488,752.328	CUSIP # 857444624 STATE STREET S&P 500 INDX II	35,536,518.07	28,827,670.42	23	0.00
2,052,041.863	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	28,781,939.17	26,363,433.79	19	0.00
1,122,696.338	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	18,319,036.15	16,202,911.05	12	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX9751  
DIRECTIONS 3 - MODERATE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		<b>82,637,493.39</b>	<b>71,394,015.26</b>	<b>54</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - OTHER</b>				
316,086.191	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	3,175,717.96	3,114,289.19	2	0.00
552,647.315	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	6,150,411.97	6,010,527.38	4	0.00
		<b>9,326,129.93</b>	<b>9,124,816.57</b>	<b>6</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9779  
DIRECTIONS 4 - MODERATELY  
AGGRESSIVE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,100,916.71	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,100,916.71	3,100,916.71	1	18,893.37
		<b>3,100,916.71</b>	<b>3,100,916.71</b>	<b>1</b>	<b>18,893.37</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,946,287.2342	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	31,466,347.66	30,474,716.46	13	0.00
690,353.918	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	7,285,304.90	7,110,426.80	3	0.00
371,325.016	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	4,758,530.08	4,328,502.54	2	0.00
1,013,706.055	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	12,192,856.43	11,747,350.76	5	0.00
		<b>55,703,039.07</b>	<b>53,660,996.56</b>	<b>24</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,511,728.543	CUSIP # 857444624 STATE STREET S&P 500 INDX II	59,954,960.32	48,445,592.72	25	0.00
4,192,929.172	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	58,810,024.57	53,832,493.13	25	0.00
2,179,006.912	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	35,554,855.78	31,362,756.34	15	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9779  
DIRECTIONS 4 - MODERATELY  
AGGRESSIVE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		154,319,840.67	133,640,842.19	65	0.00
	<b>COMMON TRUST FUNDS - OTHER</b>				
930,957.179	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	9,353,326.78	9,182,080.11	4	0.00
1,290,214.553	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	14,358,797.76	13,972,098.66	6	0.00
		23,712,124.54	23,154,178.77	10	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9797  
DIRECTIONS 5 - AGGRESSIVE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
6,035,546.87	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	6,035,546.87	6,035,546.87	2	25,054.44
		<b>6,035,546.87</b>	<b>6,035,546.87</b>	<b>2</b>	<b>25,054.44</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,451,859.1328	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	15,505,855.54	15,036,697.17	6	0.00
422,406.835	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	5,080,709.41	4,889,493.78	2	0.00
		<b>20,586,564.95</b>	<b>19,926,190.95</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
3,016,524.186	CUSIP # 857444624 STATE STREET S&P 500 INDX II	72,004,432.32	58,369,959.87	27	0.00
5,610,705.503	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	78,695,755.39	72,108,919.80	30	0.00
3,079,769.928	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	50,252,605.92	44,603,570.74	19	0.00
		<b>200,952,793.63</b>	<b>175,082,450.41</b>	<b>76</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - OTHER</b>					
1,552,803.275	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	15,601,014.50	15,294,509.50	6	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX9797  
DIRECTIONS 5 - AGGRESSIVE

## Preliminary Asset Detail As Of 06/30/2024

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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	20,690,124.11	20,234,662.69	8	0.00
		36,291,138.61	35,529,172.19	14	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
46,004.58	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	46,004.58	46,004.58	0	3,227.97
		<b>46,004.58</b>	<b>46,004.58</b>	<b>0</b>	<b>3,227.97</b>
<b>COMMON STOCK</b>					
8,775	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,874,863.50	3,069,130.75	2	0.00
32,150	CUSIP # 007903107 ADVANCED MICRO DEVICES	5,215,051.50	5,525,740.94	3	0.00
95,150	CUSIP # 02079K305 ALPHABET INC	17,331,572.50	9,736,841.02	9	0.00
88,300	CUSIP # 023135106 AMAZON.COM INC	17,063,975.00	10,290,347.38	9	0.00
73,200	CUSIP # 037833100 APPLE INC	15,417,384.00	14,086,874.62	8	0.00
41,050	CUSIP # 040413106 ARISTA NETWORKS INC	14,387,204.00	7,138,264.04	7	0.00
18,350	CUSIP # 052769106 AUTODESK INC	4,540,707.50	3,856,218.06	2	0.00
43,875	CUSIP # 268150109 DYNATRACE INC	1,962,967.50	2,173,264.36	1	0.00
27,475	CUSIP # 29362U104 ENTEGRIS INC	3,720,115.00	2,517,473.89	2	0.00
20,825	CUSIP # 30303M102 META PLATFORMS INC	10,500,381.50	10,390,346.96	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,725	CUSIP # 337738108 FISERV INC	4,430,214.00	3,340,061.76	2	0.00
62,125	CUSIP # 34959E109 FORTINET INC	3,744,273.75	3,601,612.20	2	0.00
12,625	CUSIP # 461202103 INTUIT INC	8,297,276.25	4,967,778.50	4	0.00
6,750	CUSIP # 57636Q104 MASTERCARD INC	2,977,830.00	2,350,558.19	2	0.00
52,925	CUSIP # 594918104 MICROSOFT CORPORATION	23,654,828.75	7,839,805.86	12	0.00
72,225	CUSIP # 61174X109 MONSTER BEVERAGE CORP	3,607,638.75	3,579,708.47	2	0.00
30,800	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	4,240,236.00	3,064,763.26	2	0.00
198,500	CUSIP # 67066G104 NVIDIA CORP	24,522,690.00	5,817,054.22	12	0.00
38,825	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	2,861,014.25	2,476,958.97	1	0.00
64,600	CUSIP # 90353T100 UBER TECHNOLOGIES INC	4,695,128.00	4,355,004.08	2	0.00
20,350	CUSIP # 92826C839 VISA INC CL A	5,341,264.50	3,248,887.26	3	0.00
		<b>183,386,616.25</b>	<b>113,426,694.79</b>	<b>93</b>	<b>0.00</b>
	<b>FOREIGN STOCK</b>				
45,175	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	6,448,279.50	5,749,886.54	3	0.00
6,300	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	6,443,199.00	3,707,029.08	3	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		12,891,478.50	9,456,915.62	7	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
248,135.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	248,135.02	248,135.02	0	0.00
		248,135.02	248,135.02	0	0.00





As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

**AUSTRALIAN DOLLAR** Exchange Rate: 1.499026

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		18.510	Local	1.000000	18.51	1.000000	18.51	0.00
			Base	0.637493	11.80	0.667100	12.35	0.55

<b>AUSTRALIAN DOLLAR Total</b>		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		18.510	Local	1.000000	18.51	1.000000	18.51	0.00
			Base	0.637493	11.80	0.667100	12.35	0.55

**BRAZILIAN REAL** Exchange Rate: 5.590100

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,365.350	Local	1.000000	5,365.35	1.000000	5,365.35	0.00
			Base	0.181604	974.37	0.178888	959.79	-14.58

<b>BRAZILIAN REAL Total</b>		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,365.350	Local	1.000000	5,365.35	1.000000	5,365.35	0.00
			Base	0.181604	974.37	0.178888	959.79	-14.58

**CANADIAN DOLLAR** Exchange Rate: 1.368050

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,388.510	Local	1.000000	2,388.51	1.000000	2,388.51	0.00
			Base	0.730196	1,744.08	0.730967	1,745.92	1.84

<b>CANADIAN DOLLAR Total</b>		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,388.510	Local	1.000000	2,388.51	1.000000	2,388.51	0.00
			Base	0.730196	1,744.08	0.730967	1,745.92	1.84

**EURO CURRENCY** Exchange Rate: 0.933750

**INTERNATIONAL**

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20.170	Local	1.000000	20.17	1.000000	20.17	0.00

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		1.070897	21.60	1.070950	21.60	0.00	0.00
<b>INTERNATIONAL Total</b>			20.170		20.17		20.17	0.00	0.00
		Local			21.60		21.60	0.00	0.00
		Base							
<b>EURO CURRENCY Total</b>			20.170		20.17		20.17	0.00	0.00
		Local			21.60		21.60	0.00	0.00
		Base							
<b>HONG KONG DOLLAR</b>								Exchange Rate:	7.809050
HKD	HONG KONG DOLLAR								
	1,425.200	Local		1.000000	1,425.20	1.000000	1,425.20	0.00	0.00
		Base		0.128059	182.51	0.128057	182.51	0.00	0.00
<b>HONG KONG DOLLAR Total</b>			1,425.200		1,425.20		1,425.20	0.00	0.00
		Local			182.51		182.51	0.00	0.00
		Base							
<b>INDIAN RUPEE</b>								Exchange Rate:	83.387500
INR	INDIAN RUPEE								
	1,767.190	Local		1.000000	1,767.19	1.000000	1,767.19	0.00	0.00
		Base		0.011974	21.16	0.011992	21.19	0.03	0.00
<b>INDIAN RUPEE Total</b>			1,767.190		1,767.19		1,767.19	0.00	0.00
		Local			21.16		21.19	0.03	0.00
		Base							
<b>JAPANESE YEN</b>								Exchange Rate:	160.890000
JPY	JAPANESE YEN								
	1,041,240.000	Local		1.000000	1,041,240.00	1.000000	1,041,240.00	0.00	0.08
		Base		0.006225	6,481.92	0.006215	6,471.75	-10.17	0.01
<b>JAPANESE YEN Total</b>			1,041,240.000		1,041,240.00		1,041,240.00	0.00	0.08
		Local							
		Base							

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		6,481.92		6,471.75	-10.17	0.01
<b>MEXICAN PESO</b>							Exchange Rate:	18.295000
MXN	MEXICAN PESO (NEW)	0.030	Local	1.000000	0.03	1.000000	0.03	0.00
			Base	0.000000	0.00	0.054660	0.00	0.00
<b>MEXICAN PESO Total</b>		0.030	Local		0.03	0.03	0.00	0.00
			Base		0.00	0.00	0.00	0.00
<b>POLISH ZLOTY</b>							Exchange Rate:	4.025650
PLN	POLISH ZLOTY	14.360	Local	1.000000	14.36	1.000000	14.36	0.00
			Base	0.246518	3.54	0.248407	3.57	0.03
<b>POLISH ZLOTY Total</b>		14.360	Local		14.36	14.36	0.00	0.00
			Base		3.54	3.57	0.03	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.791077
GBP	POUND STERLING	4,613.860	Local	1.000000	4,613.86	1.000000	4,613.86	0.22
			Base	1.263610	5,830.12	1.264099	5,832.38	2.26
<b>POUND STERLING Total</b>		4,613.860	Local		4,613.86	4,613.86	0.00	0.22
			Base		5,830.12	5,832.38	2.26	0.01
<b>QATARI RIAL</b>							Exchange Rate:	3.641000
QAR	QATARI RIAL	0.270	Local	1.000000	0.27	1.000000	0.27	0.00
			Base	0.259259	0.07	0.274650	0.07	0.00

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>QATARI RIAL Total</b>								
		0.270	Local	0.27		0.27	0.00	0.00
			Base	0.07		0.07	0.00	0.00
<b>RUSSIAN RUBLE</b>							Exchange Rate:	85.750000
RUB	RUSSIAN RUBLE							
		9,447,619.950	Local	9,447,619.95	1.000000	9,447,619.95	0.00	100.00
			Base	127,825.27	0.011662	110,176.33	-17,648.94	0.14
<b>RUSSIAN RUBLE Total</b>								
		9,447,619.950	Local	9,447,619.95		9,447,619.95	0.00	100.00
			Base	127,825.27		110,176.33	-17,648.94	0.14
<b>SAUDI RIYAL</b>							Exchange Rate:	3.751600
SAR	SAUDI RIYAL							
		200.150	Local	200.15	1.000000	200.15	0.00	0.01
			Base	53.35	0.266553	53.35	0.00	0.00
<b>SAUDI RIYAL Total</b>								
		200.150	Local	200.15		200.15	0.00	0.01
			Base	53.35		53.35	0.00	0.00
<b>SWEDISH KRONA</b>							Exchange Rate:	10.599000
SEK	SWEDISH KRONA							
		4.180	Local	4.18	1.000000	4.18	0.00	0.00
			Base	0.40	0.094349	0.39	-0.01	0.00
<b>SWEDISH KRONA Total</b>								
		4.180	Local	4.18		4.18	0.00	0.00
			Base	0.40		0.39	-0.01	0.00
<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

**Base Currency: USD - US DOLLAR**

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-100.550	Local 1.000000	-100.55	1.000000	-100.55	0.00	0.00
			Base 1.000000	-100.55	1.000000	-100.55	0.00	0.00
<b>US DOLLAR Total</b>								
		-100.550	Local	-100.55		-100.55	0.00	0.00
			Base	-100.55		-100.55	0.00	0.00
<b>CASH Total</b>								
		10,504,577.180	Base	143,049.64		125,380.65	-17,668.99	0.16

**CASH EQUIVALENT**

US DOLLAR							Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				5.231363	31 Dec 2030		
		417,527.050	Local	100.000000	417,527.05	100.000000	417,527.05	0.00
			Base	100.000000	417,527.05	100.000000	417,527.05	0.00
<b>US DOLLAR Total</b>								
		417,527.050	Local	417,527.05		417,527.05	0.00	1.18
			Base	417,527.05		417,527.05	0.00	0.55
<b>CASH EQUIVALENT Total</b>								
		417,527.050	Base	417,527.05		417,527.05	0.00	0.55

**EQUITY**

AUSTRALIAN DOLLAR							Exchange Rate:	1.499026
606558005	ANZ GROUP HOLDINGS LTD COMMON STOCK							
		3,855.000	Local	30.915450	119,179.06	28.240000	108,865.20	-10,313.86
			Base	22.923800	88,371.25	18.838899	72,623.96	-15,747.29
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,554.000	Local	33.986986	120,789.75	27.230000	96,775.42	-24,014.33
			Base	25.201345	89,565.58	18.165129	64,558.87	-25,006.71

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
608625901	FORTESCUE LTD COMMON STOCK	5,085.000	Local 23.161919	117,778.36	21.410000	108,869.85	-8,908.51	4.68
			Base 16.536688	84,089.06	14.282608	72,627.06	-11,462.00	0.10
614469005	BHP GROUP LTD COMMON STOCK	8,451.000	Local 39.176326	331,079.13	42.680000	360,688.68	29,609.55	15.49
			Base 28.039486	236,961.70	28.471821	240,615.36	3,653.66	0.32
618549901	CSL LTD COMMON STOCK	372.000	Local 217.978844	81,088.13	295.210000	109,818.12	28,729.99	4.72
			Base 153.885484	57,245.40	196.934543	73,259.65	16,014.25	0.10
621486901	ORIGIN ENERGY LTD COMMON STOCK	4,931.000	Local 7.940395	39,154.09	10.860000	53,550.66	14,396.57	2.30
			Base 5.311330	26,190.17	7.244704	35,723.64	9,533.47	0.05
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK	839.000	Local 88.937497	74,618.56	127.380000	106,871.82	32,253.26	4.59
			Base 66.393230	55,703.92	84.975177	71,294.17	15,590.25	0.09
622010007	RIO TINTO LTD COMMON STOCK	838.000	Local 92.671706	77,658.89	119.000000	99,722.00	22,063.11	4.28
			Base 63.530537	53,238.59	79.384881	66,524.53	13,285.94	0.09
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59	1,395.000	Local 47.943957	66,881.82	47.300000	65,983.50	-898.32	2.83
			Base 31.822810	44,392.82	31.553822	44,017.58	-375.24	0.06
653323907	BLUESCOPE STEEL LTD COMMON STOCK	2,722.000	Local 20.440213	55,638.26	20.430000	55,610.46	-27.80	2.39
			Base 13.567193	36,929.90	13.628850	37,097.73	167.83	0.05
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	3,656.000	Local 32.906444	120,305.96	36.230000	132,456.88	12,150.92	5.69
			Base 24.400123	89,206.85	24.169027	88,361.96	-844.89	0.12
671560001	PILBARA MINERALS LTD COMMON STOCK	15,765.000	Local 3.351675	52,839.15	3.070000	48,398.55	-4,440.60	2.08
			Base 2.224674	35,071.99	2.047996	32,286.66	-2,785.33	0.04

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
671745909	NORTHERN STAR RESOURCES LTD COMMON STOCK								
	4,225.000	Local		13.756876	58,122.80	13.000000	54,925.00	-3,197.80	2.36
		Base		9.131129	38,579.02	8.672298	36,640.46	-1,938.56	0.05
677670002	SANTOS LTD COMMON STOCK								
	8,556.000	Local		7.253624	62,062.01	7.660000	65,538.96	3,476.95	2.82
		Base		5.468145	46,785.45	5.109985	43,721.03	-3,064.42	0.06
685085003	STOCKLAND REIT NPV								
	13,316.000	Local		3.451725	45,963.17	4.170000	55,527.72	9,564.55	2.39
		Base		2.372026	31,585.90	2.781806	37,042.53	5,456.63	0.05
694883000	WESFARMERS LTD COMMON STOCK								
	1,919.000	Local		42.567228	81,686.51	65.180000	125,080.42	43,393.91	5.37
		Base		31.980141	61,369.89	43.481567	83,441.13	22,071.24	0.11
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	3,695.000	Local		30.606631	113,091.50	33.790000	124,854.05	11,762.55	5.36
		Base		22.264457	82,267.17	22.541303	83,290.12	1,022.95	0.11
ACI25YKM1	WOODSIDE ENERGY GROUP LTD COMMON STOCK								
	2,350.000	Local		27.520796	64,673.87	28.210000	66,293.50	1,619.63	2.85
		Base		19.864387	46,681.31	18.818886	44,224.38	-2,456.93	0.06
B03FYZ909	GOODMAN GROUP REIT								
	3,267.000	Local		19.890352	64,981.78	34.750000	113,528.25	48,546.47	4.88
		Base		13.833912	45,195.39	23.181719	75,734.68	30,539.29	0.10
B17ZL5909	MINERAL RESOURCES LTD COMMON STOCK								
	838.000	Local		64.212088	53,809.73	53.920000	45,184.96	-8,624.77	1.94
		Base		42.620788	35,716.22	35.970023	30,142.88	-5,573.34	0.04
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
	338.000	Local		118.140858	39,931.61	204.690000	69,185.22	29,253.61	2.97
		Base		88.616509	29,952.38	136.548666	46,153.45	16,201.07	0.06
BLZH0Z901	SCENTRE GROUP REIT								
	28,245.000	Local		2.121060	59,909.34	3.120000	88,124.40	28,215.06	3.79
		Base		1.457593	41,169.71	2.081351	58,787.77	17,618.06	0.08

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BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK	6,695.000	Local	6.500000	43,517.50	5.050000	33,809.75	-9,707.75	1.45
			Base	4.931876	33,018.91	3.368854	22,554.48	-10,464.43	0.03
BWSW5D906	SOUTH32 LTD COMMON STOCK	18,933.000	Local	3.671835	69,518.86	3.660000	69,294.78	-224.08	2.98
			Base	2.437181	46,143.15	2.441585	46,226.54	83.39	0.06
BYWR0T908	COLES GROUP LTD COMMON STOCK	4,050.000	Local	13.806662	55,916.98	17.030000	68,971.50	13,054.52	2.96
			Base	9.383926	38,004.90	11.360710	46,010.88	8,005.98	0.06
<b>AUSTRALIAN DOLLAR Total</b>		147,890.000	Local		2,070,196.82		2,327,929.65	257,732.83	100.00
			Base		1,473,436.63		1,552,961.50	79,524.87	2.04
<b>BRAZILIAN REAL</b>							Exchange Rate:	5.590100	
219628005	VALE SA COMMON STOCK	10,227.000	Local	49.351300	504,715.75	62.220000	636,323.94	131,608.19	14.97
			Base	10.196102	104,275.54	11.130391	113,830.51	9,554.97	0.15
230844003	CENTRAIS ELETRICAS BRAS PR B PREFERENCE	3,600.000	Local	44.448703	160,015.33	40.100000	144,360.00	-15,655.33	3.40
			Base	9.322981	33,562.73	7.173396	25,824.22	-7,738.51	0.03
231112905	CENTRAIS ELETRICAS BRASILIER COMMON STOCK	7,700.000	Local	39.642047	305,243.76	35.850000	276,045.00	-29,198.76	6.50
			Base	8.314797	64,023.94	6.413123	49,381.05	-14,642.89	0.06
245877006	ITAUSA SA PREFERENCE	17,275.000	Local	9.360586	161,704.13	9.820000	169,640.50	7,936.37	3.99
			Base	1.963355	33,916.95	1.756677	30,346.59	-3,570.36	0.04
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	8,200.000	Local	29.444648	241,446.11	40.380000	331,116.00	89,669.89	7.79
			Base	5.749517	47,146.04	7.223484	59,232.57	12,086.53	0.08
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								

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	10,900.000	Local		26.954863	293,808.01	38.050000	414,745.00	120,936.99	9.76
		Base		6.078052	66,250.77	6.806676	74,192.77	7,942.00	0.10
294542907	WEG SA COMMON STOCK								
	5,200.000	Local		23.075537	119,992.79	42.190000	219,388.00	99,395.21	5.16
		Base		4.329654	22,514.20	7.547271	39,245.81	16,731.61	0.05
924HMZ906	LOCALIZA RENT A CAR SA RIGHT								
	36.000	Local		0.000000	0.00	9.000000	324.00	324.00	0.01
		Base		0.000000	0.00	1.609989	57.96	57.96	0.00
B031NN909	CPFL ENERGIA SA COMMON STOCK								
	5,000.000	Local		32.191524	160,957.62	32.730000	163,650.00	2,692.38	3.85
		Base		6.752074	33,760.37	5.854994	29,274.97	-4,485.40	0.04
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
	5,500.000	Local		28.890484	158,897.66	32.410000	178,255.00	19,357.34	4.19
		Base		6.059689	33,328.29	5.797750	31,887.62	-1,440.67	0.04
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
	3,600.000	Local		41.437636	149,175.49	42.000000	151,200.00	2,024.51	3.56
		Base		7.774925	27,989.73	7.513282	27,047.82	-941.91	0.04
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
	7,400.000	Local		30.860670	228,368.96	30.690000	227,106.00	-1,262.96	5.34
		Base		6.472931	47,899.69	5.490063	40,626.46	-7,273.23	0.05
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE								
	16,770.000	Local		9.810360	164,519.74	9.890000	165,855.30	1,335.56	3.90
		Base		2.057692	34,507.50	1.769199	29,669.47	-4,838.03	0.04
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK								
	2,900.000	Local		55.464872	160,848.13	74.970000	217,413.00	56,564.87	5.12
		Base		11.633586	33,737.40	13.411209	38,892.51	5,155.11	0.05
B7FQV6904	RAIA DROGASIL SA COMMON STOCK								
	5,800.000	Local		28.780966	166,929.60	25.680000	148,944.00	-17,985.60	3.50
		Base		6.036719	35,012.97	4.593836	26,644.25	-8,368.72	0.03
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK								

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		106,877.000	Local 6.456855	690,089.32	3.830000	409,338.91	-280,750.41	9.63
			Base 1.230987	131,564.23	0.685140	73,225.69	-58,338.54	0.10
BG7ZWY901	AMBEV SA COMMON STOCK	17,800.000	Local 15.132546	269,359.32	11.410000	203,098.00	-66,261.32	4.78
			Base 3.174005	56,497.29	2.041108	36,331.73	-20,165.56	0.05
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK	6,900.000	Local 52.341386	361,155.56	27.200000	187,680.00	-173,475.56	4.42
			Base 10.552699	72,813.62	4.865745	33,573.64	-39,239.98	0.04
<b>BRAZILIAN REAL Total</b>		241,685.000	Local	4,297,227.28		4,244,482.65	-52,744.63	99.87
			Base	878,801.26		759,285.64	-119,515.62	1.00
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.368050
00208D960	ARC RESOURCES LTD COMMON STOCK	950.000	Local 18.940147	17,993.14	24.410000	23,189.50	5,196.36	0.88
			Base 14.644253	13,912.04	17.842915	16,950.77	3,038.73	0.02
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	1,214.000	Local 76.109794	92,397.29	89.480000	108,628.72	16,231.43	4.13
			Base 56.909506	69,088.14	65.406966	79,404.06	10,315.92	0.10
01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK	2,528.000	Local 40.235047	101,714.20	76.770000	194,074.56	92,360.36	7.37
			Base 31.025850	78,433.35	56.116370	141,862.18	63,428.83	0.19
067901959	BARRICK GOLD CORP COMMON STOCK	2,049.000	Local 23.723221	48,608.88	22.820000	46,758.18	-1,850.70	1.78
			Base 18.708477	38,333.67	16.680677	34,178.71	-4,154.96	0.04
11271J958	BROOKFIELD CORP COMMON STOCK	1,053.000	Local 43.699212	46,015.27	56.900000	59,915.70	13,900.43	2.28
			Base 34.053267	35,858.09	41.592047	43,796.43	7,938.34	0.06
13321L959	CAMECO CORP COMMON STOCK	617.000	Local 31.035511	19,148.91	67.310000	41,530.27	22,381.36	1.58

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	24.468233	15,096.90	49.201418	30,357.27	15,260.37	0.04
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		336.000 Local	109.817143	36,898.56	161.660000	54,317.76	17,419.20	2.06
		Base	81.465327	27,372.35	118.168196	39,704.51	12,332.16	0.05
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,046.000 Local	25.950095	79,043.99	48.730000	148,431.58	69,387.59	5.64
		Base	20.378913	62,074.17	35.620043	108,498.65	46,424.48	0.14
13646K959	CANADIAN PACIFIC KANSAS CITY COMMON STOCK							
		887.000 Local	95.079098	84,335.16	107.740000	95,565.38	11,230.22	3.63
		Base	76.921725	68,229.57	78.754431	69,855.18	1,625.61	0.09
290876952	EMERA INC COMMON STOCK							
		888.000 Local	55.075135	48,906.72	45.650000	40,537.20	-8,369.52	1.54
		Base	41.758390	37,081.45	33.368663	29,631.37	-7,450.08	0.04
291843951	EMPIRE CO LTD A COMMON STOCK							
		2,033.000 Local	34.410030	69,955.59	34.970000	71,094.01	1,138.42	2.70
		Base	26.089946	53,040.86	25.561931	51,967.41	-1,073.45	0.07
29250N956	ENBRIDGE INC COMMON STOCK							
		2,289.000 Local	49.924792	114,277.85	48.670000	111,405.63	-2,872.22	4.23
		Base	37.760162	86,433.01	35.576185	81,433.89	-4,999.12	0.11
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		3,064.000 Local	16.973482	52,006.75	17.970000	55,060.08	3,053.33	2.09
		Base	12.366387	37,890.61	13.135485	40,247.13	2,356.52	0.05
33767E970	FIRSTSERVICE CORP COMMON STOCK							
		287.000 Local	167.573763	48,093.67	208.200000	59,753.40	11,659.73	2.27
		Base	131.574843	37,761.98	152.187420	43,677.79	5,915.81	0.06
349553958	FORTIS INC COMMON STOCK							
		964.000 Local	52.350270	50,465.66	53.170000	51,255.88	790.22	1.95
		Base	40.875207	39,403.70	38.865539	37,466.38	-1,937.32	0.05
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000 Local	89.882356	37,391.06	162.200000	67,475.20	30,084.14	2.56

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		Base	65.316707	27,171.75	118.562918	49,322.17	22,150.42	0.06
448811950	HYDRO ONE LTD COMMON STOCK							
		1,684.000 Local	26.088088	43,932.34	39.850000	67,107.40	23,175.06	2.55
		Base	19.780184	33,309.83	29.129052	49,053.32	15,743.49	0.06
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		795.000 Local	68.979547	54,838.74	85.910000	68,298.45	13,459.71	2.59
		Base	52.300818	41,579.15	62.797412	49,923.94	8,344.79	0.07
46579R955	IVANHOE MINES LTD CL A COMMON STOCK							
		2,852.000 Local	17.708149	50,503.64	17.650000	50,337.80	-165.84	1.91
		Base	12.901641	36,795.48	12.901575	36,795.29	-0.19	0.05
493271951	KEYERA CORP COMMON STOCK							
		1,609.000 Local	32.253928	51,896.57	37.890000	60,965.01	9,068.44	2.32
		Base	24.938278	40,125.69	27.696356	44,563.44	4,437.75	0.06
496902958	KINROSS GOLD CORP COMMON STOCK							
		5,044.000 Local	10.353075	52,220.91	11.390000	57,451.16	5,230.25	2.18
		Base	7.542950	38,046.64	8.325719	41,994.93	3,948.29	0.06
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		458.000 Local	77.102555	35,312.97	158.700000	72,684.60	37,371.63	2.76
		Base	59.905699	27,436.81	116.004532	53,130.08	25,693.27	0.07
550372957	LUNDIN MINING CORP COMMON STOCK							
		3,394.000 Local	14.977985	50,835.28	15.230000	51,690.62	855.34	1.96
		Base	10.912525	37,037.11	11.132634	37,784.16	747.05	0.05
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		3,303.000 Local	24.212041	79,972.37	36.430000	120,328.29	40,355.92	4.57
		Base	19.588238	64,699.95	26.629144	87,956.06	23,256.11	0.12
59162N950	METRO INC/CN COMMON STOCK							
		1,040.000 Local	53.603183	55,747.31	75.790000	78,821.60	23,074.29	2.99
		Base	41.794635	43,466.42	55.400022	57,616.02	14,149.60	0.08
67077M959	NUTRIEN LTD COMMON STOCK							
		604.000 Local	55.090745	33,274.81	69.650000	42,068.60	8,793.79	1.60

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		Base	40.884437	24,694.20	50.911882	30,750.78	6,056.58	0.04
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		1,814.000 Local	31.515750	57,169.57	50.760000	92,078.64	34,909.07	3.50
		Base	23.913616	43,379.30	37.103907	67,306.49	23,927.19	0.09
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		1,631.000 Local	127.213200	207,484.73	145.650000	237,555.15	30,070.42	9.02
		Base	98.223329	160,202.25	106.465407	173,645.08	13,442.83	0.23
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		585.000 Local	81.144051	47,469.27	90.410000	52,889.85	5,420.58	2.01
		Base	60.189179	35,210.67	66.086766	38,660.76	3,450.09	0.05
867224958	SUNCOR ENERGY INC COMMON STOCK							
		1,578.000 Local	44.051027	69,512.52	52.150000	82,292.70	12,780.18	3.13
		Base	33.525349	52,903.00	38.119952	60,153.28	7,250.28	0.08
87807B909	TC ENERGY CORP COMMON STOCK							
		1,298.000 Local	64.901248	84,241.82	51.860000	67,314.28	-16,927.54	2.56
		Base	48.181325	62,539.36	37.907971	49,204.55	-13,334.81	0.06
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		525.000 Local	33.076533	17,365.18	65.560000	34,419.00	17,053.82	1.31
		Base	26.077371	13,690.62	47.922225	25,159.17	11,468.55	0.03
891160954	TORONTO DOMINION BANK COMMON STOCK							
		647.000 Local	87.318825	56,495.28	75.200000	48,654.40	-7,840.88	1.85
		Base	70.885796	45,863.11	54.968751	35,564.78	-10,298.33	0.05
89156V957	TOURMALINE OIL CORP COMMON STOCK							
		419.000 Local	71.683580	30,035.42	62.050000	25,998.95	-4,036.47	0.99
		Base	55.424726	23,222.96	45.356529	19,004.39	-4,218.57	0.02
961148954	WESTON (GEORGE) LTD COMMON STOCK							
		275.000 Local	102.621382	28,220.88	196.790000	54,117.25	25,896.37	2.06
		Base	76.961236	21,164.34	143.847082	39,557.95	18,393.61	0.05
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
		501.000 Local	36.748862	18,411.18	71.730000	35,936.73	17,525.55	1.37

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	27.863273	13,959.50	52.432294	26,268.58	12,309.08	0.03
<b>CANADIAN DOLLAR Total</b>								
	52,677.000	Local		2,072,193.49		2,630,003.53	557,810.04	99.91
		Base		1,586,508.03		1,922,446.95	335,938.92	2.52
<b>CHILEAN PESO</b>								
							Exchange Rate:	941.050000
229945902	ENEL AMERICAS SA COMMON STOCK							
	233,570.000	Local	104.609235	24,433,579.00	87.600000	20,460,732.00	-3,972,847.00	54.50
		Base	0.116901	27,304.66	0.093088	21,742.45	-5,562.21	0.03
BYMLZD909	ENEL CHILE SA COMMON STOCK							
	321,654.000	Local	55.547222	17,866,986.00	53.100000	17,079,827.40	-787,158.60	45.50
		Base	0.062074	19,966.46	0.056426	18,149.76	-1,816.70	0.02
<b>CHILEAN PESO Total</b>								
	555,224.000	Local		42,300,565.00		37,540,559.40	-4,760,005.60	100.00
		Base		47,271.12		39,892.21	-7,378.91	0.05
<b>COLOMBIAN PESO</b>								
							Exchange Rate:	4,150.775000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK							
	3,030.000	Local	15,150.486333	45,905,973.59	18,200.000000	55,146,000.00	9,240,026.41	100.00
		Base	3.842132	11,641.66	4.384723	13,285.71	1,644.05	0.02
<b>COLOMBIAN PESO Total</b>								
	3,030.000	Local		45,905,973.59		55,146,000.00	9,240,026.41	100.00
		Base		11,641.66		13,285.71	1,644.05	0.02
<b>CZECH KORUNA</b>								
							Exchange Rate:	23.391400
562403907	CEZ AS COMMON STOCK CZK100.0							
	737.000	Local	574.725061	423,572.37	880.000000	648,560.00	224,987.63	100.00
		Base	26.164274	19,283.07	37.620664	27,726.43	8,443.36	0.04

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CZECH KORUNA Total</b>									
		737.000	Local	423,572.37		648,560.00	224,987.63	100.00	
			Base	19,283.07		27,726.43	8,443.36	0.04	
							Exchange Rate:	6.963900	
<b>DANISH KRONE</b>									
416921005	CARLSBERG AS B COMMON STOCK DKK20.0	217.000	Local	1,084.216820	235,275.05	835.600000	181,325.20	-53,949.85	6.57
			Base	159.950553	34,709.27	119.990235	26,037.88	-8,671.39	0.03
B1WT5G909	DSV A/S COMMON STOCK DKK1.0	162.000	Local	1,353.144877	219,209.47	1,067.000000	172,854.00	-46,355.47	6.26
			Base	215.547654	34,918.72	153.218742	24,821.44	-10,097.28	0.03
B798FW902	NOVONESIS (NOVOZYMES) B COMMON STOCK DKK2.0	1,107.000	Local	421.310551	466,390.78	426.100000	471,692.70	5,301.92	17.09
			Base	60.672602	67,164.57	61.186979	67,733.99	569.42	0.09
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	1,279.000	Local	228.814347	292,653.55	161.250000	206,238.75	-86,414.80	7.47
			Base	36.657514	46,884.96	23.155129	29,615.41	-17,269.55	0.04
BP6KMJ909	NOVO NORDISK A/S B COMMON STOCK DKK.1	1,718.000	Local	355.340733	610,475.38	1,005.600000	1,727,620.80	1,117,145.42	62.60
			Base	53.159546	91,328.10	144.401844	248,082.37	156,754.27	0.33
<b>DANISH KRONE Total</b>									
		4,483.000	Local	1,824,004.23		2,759,731.45	935,727.22	100.00	
			Base	275,005.62		396,291.09	121,285.47	0.52	
							Exchange Rate:	0.933750	
<b>EURO CURRENCY</b>									
<b>AUSTRIA</b>									
465145001	OMV AG COMMON STOCK	1,045.000	Local	45.816833	47,878.59	40.660000	42,489.70	-5,388.89	0.79
			Base	52.667167	55,037.19	43.544846	45,504.36	-9,532.83	0.06
<b>AUSTRIA Total</b>									

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,045.000	Local	47,878.59		42,489.70	-5,388.89	0.79	
			Base	55,037.19		45,504.36	-9,532.83	0.06	
<b>BELGIUM</b>									
449774009	KBC GROUP NV COMMON STOCK	490.000	Local	63.312673	31,023.21	65.900000	32,291.00	1,267.79	0.60
			Base	69.564816	34,086.76	70.575636	34,582.06	495.30	0.05
559699905	UCB SA COMMON STOCK	334.000	Local	81.484820	27,215.93	138.700000	46,325.80	19,109.87	0.87
			Base	91.991647	30,725.21	148.540830	49,612.64	18,887.43	0.07
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	1,193.000	Local	57.935591	69,117.16	54.120000	64,565.16	-4,552.00	1.21
			Base	65.573378	78,229.04	57.959839	69,146.09	-9,082.95	0.09
B09M9F900	ELIA GROUP SA/NV COMMON STOCK	271.000	Local	115.231070	31,227.62	87.450000	23,698.95	-7,528.67	0.44
			Base	126.610185	34,311.36	93.654618	25,380.40	-8,930.96	0.03
B86S2N903	AGEAS COMMON STOCK	746.000	Local	48.152292	35,921.61	42.680000	31,839.28	-4,082.33	0.60
			Base	57.418177	42,833.96	45.708166	34,098.29	-8,735.67	0.04
BNHKYX908	ARGENX SE COMMON STOCK EUR.1	136.000	Local	297.106912	40,406.54	408.600000	55,569.60	15,163.06	1.04
			Base	340.055294	46,247.52	437.590361	59,512.29	13,264.77	0.08
<b>BELGIUM Total</b>									
		3,170.000	Local		234,912.07		254,289.79	19,377.72	4.75
			Base		266,433.85		272,331.77	5,897.92	0.36
<b>FINLAND</b>									
449000900	KESKO OYJ B SHS COMMON STOCK	1,669.000	Local	18.184020	30,349.13	16.390000	27,354.91	-2,994.22	0.51
			Base	19.979694	33,346.11	17.552878	29,295.75	-4,050.36	0.04
505125906	UPM KYMMENE OYJ COMMON STOCK	1,006.000	Local	22.935060	23,072.67	32.620000	32,815.72	9,743.05	0.61

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	25.871879	26,027.11	34.934404	35,144.01	9,116.90	0.05
570151902	ELISA OYJ COMMON STOCK							
		657.000 Local	53.266347	34,995.99	42.840000	28,145.88	-6,850.11	0.53
		Base	58.757580	38,603.73	45.879518	30,142.84	-8,460.89	0.04
ACI2K0750	SAMPO OYJ A SHS COMMON STOCK							
		793.000 Local	35.626974	28,252.19	40.100000	31,799.30	3,547.11	0.59
		Base	42.466520	33,675.95	42.945114	34,055.48	379.53	0.04
B06YV4907	NESTE OYJ COMMON STOCK							
		1,720.000 Local	43.359238	74,577.89	16.625000	28,595.00	-45,982.89	0.53
		Base	49.706570	85,495.30	17.804552	30,623.83	-54,871.47	0.04
<b>FINLAND Total</b>								
		5,845.000 Local		191,247.87		148,710.81	-42,537.06	2.78
		Base		217,148.20		159,261.91	-57,886.29	0.21
<b>FRANCE</b>								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		203.000 Local	122.450394	24,857.43	128.260000	26,036.78	1,179.35	0.49
		Base	138.130099	28,040.41	137.360107	27,884.10	-156.31	0.04
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		1,160.000 Local	23.673138	27,460.84	27.920000	32,387.20	4,926.36	0.61
		Base	26.345121	30,560.34	29.900937	34,685.09	4,124.75	0.05
405780909	L OREAL COMMON STOCK EUR.2							
		358.000 Local	353.307291	126,484.01	410.050000	146,797.90	20,313.89	2.74
		Base	402.074330	143,942.61	439.143240	157,213.28	13,270.67	0.21
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		115.000 Local	249.219130	28,660.20	713.600000	82,064.00	53,403.80	1.53
		Base	282.078870	32,439.07	764.230254	87,886.48	55,447.41	0.12
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		197.000 Local	99.948629	19,689.88	185.700000	36,582.90	16,893.02	0.68
		Base	112.746954	22,211.15	198.875502	39,178.47	16,967.32	0.05
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		413.000	Local 47.042809	19,428.68	99.380000	41,043.94	21,615.26	0.77
			Base 55.002591	22,716.07	106.431058	43,956.03	21,239.96	0.06
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		410.000	Local 167.508488	68,678.48	126.700000	51,947.00	-16,731.48	0.97
			Base 186.973927	76,659.31	135.689424	55,632.66	-21,026.65	0.07
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		372.000	Local 74.271210	27,628.89	224.300000	83,439.60	55,810.71	1.56
			Base 83.781613	31,166.76	240.214190	89,359.68	58,192.92	0.12
517617908	ORANGE COMMON STOCK EUR4.0							
		2,107.000	Local 11.378752	23,975.03	9.354000	19,708.88	-4,266.15	0.37
			Base 12.867978	27,112.83	10.017671	21,107.23	-6,005.60	0.03
567173901	SANOFI COMMON STOCK EUR2.0							
		2,127.000	Local 92.730353	197,237.46	89.940000	191,302.38	-5,935.08	3.58
			Base 102.196596	217,372.16	96.321285	204,875.37	-12,496.79	0.27
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
		1,109.000	Local 23.641812	26,218.77	36.865000	40,883.29	14,664.52	0.76
			Base 26.529675	29,421.41	39.480589	43,783.98	14,362.57	0.06
708842901	AXA SA COMMON STOCK EUR2.29							
		2,131.000	Local 24.448104	52,098.91	30.570000	65,144.67	13,045.76	1.22
			Base 27.744923	59,124.43	32.738956	69,766.71	10,642.28	0.09
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		461.000	Local 157.737527	72,717.00	201.200000	92,753.20	20,036.20	1.73
			Base 173.262082	79,873.82	215.475234	99,334.08	19,460.26	0.13
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		1,255.000	Local 57.361546	71,988.74	59.530000	74,710.15	2,721.41	1.40
			Base 64.590606	81,061.21	63.753681	80,010.87	-1,050.34	0.11
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		230.000	Local 124.570522	28,651.22	197.400000	45,402.00	16,750.78	0.85
			Base 140.521696	32,319.99	211.405622	48,623.29	16,303.30	0.06
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,869.000	Local		12.918819	62,901.73	13.335000	64,928.12	2,026.39	1.21
		Base		14.522306	70,709.11	14.281124	69,534.80	-1,174.31	0.09
B0R7JF902	IPSEN COMMON STOCK EUR1.0								
	282.000	Local		109.148156	30,779.78	114.500000	32,289.00	1,509.22	0.60
		Base		119.926560	33,819.29	122.623829	34,579.92	760.63	0.05
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5								
	7,300.000	Local		45.685996	333,507.77	62.330000	455,009.00	121,501.23	8.51
		Base		50.846623	371,180.35	66.752343	487,292.10	116,111.75	0.64
B1XH02900	VINCI SA COMMON STOCK EUR2.5								
	307.000	Local		90.234723	27,702.06	98.380000	30,202.66	2,500.60	0.56
		Base		101.789218	31,249.29	105.360107	32,345.55	1,096.26	0.04
B1Y9TB906	DANONE COMMON STOCK EUR.25								
	1,310.000	Local		60.282412	78,969.96	57.080000	74,774.80	-4,195.16	1.40
		Base		69.045023	90,448.98	61.129853	80,080.11	-10,368.87	0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5								
	531.000	Local		86.578380	45,973.12	161.280000	85,639.68	39,666.56	1.60
		Base		97.204087	51,615.37	172.722892	91,715.86	40,100.49	0.12
BF0LBX906	BIOMERIEUX COMMON STOCK								
	344.000	Local		89.385145	30,748.49	88.750000	30,530.00	-218.49	0.57
		Base		98.211919	33,784.90	95.046854	32,696.12	-1,088.78	0.04
BM8H5Y907	DASSAULT SYSTEMES SE COMMON STOCK EUR.1								
	723.000	Local		34.480263	24,929.23	35.300000	25,521.90	592.67	0.48
		Base		36.707690	26,539.66	37.804552	27,332.69	793.03	0.04
BNDPYV905	EUROFINS SCIENTIFIC COMMON STOCK EUR.1								
	601.000	Local		59.391864	35,694.51	46.550000	27,976.55	-7,717.96	0.52
		Base		65.256822	39,219.35	49.852744	29,961.50	-9,257.85	0.04
<b>FRANCE Total</b>	28,915.000	Local			1,486,982.19		1,857,075.60	370,093.41	34.73
		Base			1,662,587.87		1,988,835.97	326,248.10	2.61

## GERMANY

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
435209903	FRESENIUS SE + CO KGAA COMMON STOCK	648.000	Local 25.605123	16,592.12	27.880000	18,066.24	1,474.12	0.34
			Base 28.133627	18,230.59	29.858099	19,348.05	1,117.46	0.03
474184900	MERCK KGAA COMMON STOCK	257.000	Local 148.216187	38,091.56	154.750000	39,770.75	1,679.19	0.74
			Base 163.136809	41,926.16	165.729585	42,592.50	666.34	0.06
476896907	RWE AG COMMON STOCK	2,251.000	Local 31.213852	70,262.38	31.950000	71,919.45	1,657.07	1.34
			Base 35.654114	80,257.41	34.216867	77,022.17	-3,235.24	0.10
484628904	SAP SE COMMON STOCK	581.000	Local 110.538916	64,223.11	189.520000	110,111.12	45,888.01	2.06
			Base 120.246454	69,863.19	202.966533	117,923.56	48,060.37	0.15
494290901	E.ON SE COMMON STOCK	7,984.000	Local 10.384768	82,911.99	12.255000	97,843.92	14,931.93	1.83
			Base 11.625604	92,818.82	13.124498	104,785.99	11,967.17	0.14
500246905	HENKEL AG + CO KGAA COMMON STOCK	654.000	Local 64.637951	42,273.22	73.450000	48,036.30	5,763.08	0.90
			Base 71.020948	46,447.70	78.661312	51,444.50	4,996.80	0.07
506921907	BAYER AG REG COMMON STOCK	1,829.000	Local 55.810886	102,078.11	26.380000	48,249.02	-53,829.09	0.90
			Base 62.193445	113,751.81	28.251673	51,672.31	-62,079.50	0.07
507670909	HENKEL AG + CO KGAA VOR PREF PREFERENCE	492.000	Local 75.490752	37,141.45	83.220000	40,944.24	3,802.79	0.77
			Base 82.335244	40,508.94	89.124498	43,849.25	3,340.31	0.06
510740905	BEIERSDORF AG COMMON STOCK	481.000	Local 94.654241	45,528.69	136.550000	65,680.55	20,151.86	1.23
			Base 111.695593	53,725.58	146.238286	70,340.62	16,615.04	0.09
512067901	HEIDELBERG MATERIALS AG COMMON STOCK	608.000	Local 88.348141	53,715.67	96.820000	58,866.56	5,150.89	1.10
			Base 96.900263	58,915.36	103.689424	63,043.17	4,127.81	0.08

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
523148906	ALLIANZ SE REG COMMON STOCK	448.000	208.442902	93,382.42	259.500000	116,256.00	22,873.58	2.17	
			229.801250	102,950.96	277.911647	124,504.42	21,553.46	0.16	
529412900	MUENCHENER RUECKVERSICHERUNG COMMON STOCK	190.000	300.117632	57,022.35	467.000000	88,730.00	31,707.65	1.66	
			333.600368	63,384.07	500.133869	95,025.44	31,641.37	0.12	
572797900	SIEMENS AG REG COMMON STOCK	290.000	110.676724	32,096.25	173.720000	50,378.80	18,282.55	0.94	
			123.943207	35,943.53	186.045515	53,953.20	18,009.67	0.07	
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK	3,148.000	14.771537	46,500.80	23.480000	73,915.04	27,414.24	1.38	
			17.060003	53,704.89	25.145917	79,159.35	25,454.46	0.10	
584332902	SARTORIUS AG VORZUG PREFERENCE	88.000	296.531023	26,094.73	219.000000	19,272.00	-6,822.73	0.36	
			332.752386	29,282.21	234.538153	20,639.36	-8,642.85	0.03	
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK	1,034.000	18.664081	19,298.66	34.305000	35,471.37	16,172.71	0.66	
			20.470764	21,166.77	36.738956	37,988.08	16,821.31	0.05	
702196908	DEUTSCHE BOERSE AG COMMON STOCK	146.000	146.075890	21,327.08	191.100000	27,900.60	6,573.52	0.52	
			174.144863	25,425.15	204.658635	29,880.16	4,455.01	0.04	
ACI0054Q2	BASF SE COMMON STOCK	892.000	68.045841	60,696.89	45.185000	40,305.02	-20,391.87	0.75	
			79.221278	70,665.38	48.390897	43,164.68	-27,500.70	0.06	
B1JB4K905	SYMRISE AG COMMON STOCK	349.000	89.210430	31,134.44	114.300000	39,890.70	8,756.26	0.75	
			100.633754	35,121.18	122.409639	42,720.96	7,599.78	0.06	
BD594Y909	SIEMENS HEALTHINEERS AG COMMON STOCK	410.000	50.830171	20,840.37	53.800000	22,058.00	1,217.63	0.41	
			55.849659	22,898.36	57.617135	23,623.03	724.67	0.03	

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BMHCW1900	QIAGEN N.V. COMMON STOCK EUR.01							
		1,122.000	Local 29.780570	33,413.80	38.550000	43,253.10	9,839.30	0.81
			Base 32.663333	36,648.26	41.285141	46,321.93	9,673.67	0.06
BYT934904	SCOUT24 SE COMMON STOCK							
		488.000	Local 69.373791	33,854.41	71.200000	34,745.60	891.19	0.65
			Base 77.847869	37,989.76	76.251673	37,210.82	-778.94	0.05
<b>GERMANY Total</b>		24,390.000	Local	1,028,480.50		1,191,664.38	163,183.88	22.28
			Base	1,151,626.08		1,276,213.55	124,587.47	1.68
<b>GREECE</b>								
726829906	PUBLIC POWER CORP COMMON STOCK EUR2.48							
		3,065.000	Local 10.040091	30,772.88	11.240000	34,450.60	3,677.72	0.64
			Base 11.031553	33,811.71	12.037483	36,894.89	3,083.18	0.05
<b>GREECE Total</b>		3,065.000	Local	30,772.88		34,450.60	3,677.72	0.64
			Base	33,811.71		36,894.89	3,083.18	0.05
<b>IRELAND</b>								
BD1RP6901	BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0							
		3,426.000	Local 9.625198	32,975.93	9.768000	33,465.17	489.24	0.63
			Base 10.575689	36,232.31	10.461044	35,839.54	-392.77	0.05
BF0L35906	AIB GROUP PLC COMMON STOCK EUR.625							
		7,815.000	Local 4.022301	31,434.28	4.936000	38,574.84	7,140.56	0.72
			Base 4.419505	34,538.43	5.286212	41,311.74	6,773.31	0.05
<b>IRELAND Total</b>		11,241.000	Local	64,410.21		72,040.01	7,629.80	1.35
			Base	70,770.74		77,151.28	6,380.54	0.10
<b>ITALY</b>								
405671009	ASSICURAZIONI GENERALI COMMON STOCK							
		1,937.000	Local 16.775126	32,493.42	23.290000	45,112.73	12,619.31	0.84
			Base 19.985044	38,711.03	24.942436	48,313.50	9,602.47	0.06

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407683002	INTESA SANPAOLO COMMON STOCK							
		22,690.000	Local 2.357415	53,489.74	3.471000	78,756.99	25,267.25	1.47
			Base 2.811436	63,791.49	3.717269	84,344.84	20,553.35	0.11
714456902	ENEL SPA COMMON STOCK EUR1.0							
		11,849.000	Local 6.631583	78,577.63	6.494000	76,947.41	-1,630.22	1.44
			Base 7.503779	88,912.28	6.954752	82,406.86	-6,505.42	0.11
714505906	ENI SPA COMMON STOCK							
		10,035.000	Local 12.105524	121,478.93	14.354000	144,042.39	22,563.46	2.69
			Base 13.219387	132,656.55	15.372423	154,262.27	21,605.72	0.20
ACI2JZT93	TENARIS SA COMMON STOCK USD1.0							
		1,586.000	Local 10.617201	16,838.88	14.350000	22,759.10	5,920.22	0.43
			Base 12.004678	19,039.42	15.368139	24,373.87	5,334.45	0.03
ACI2PHFD2	AMPLIFON S.P.A. RIGHTS							
		469.000	Local 0.000000	0.00	0.000019	0.00	0.00	0.00
			Base 0.000000	0.00	0.000020	0.00	0.00	0.00
B01BN5908	TERNA RETE ELETTRICA NAZIONA COMMON STOCK EUR.22							
		6,449.000	Local 8.012403	51,671.99	7.218000	46,548.88	-5,123.11	0.87
			Base 8.685447	56,012.45	7.730120	49,851.54	-6,160.91	0.07
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							
		3,673.000	Local 7.630223	28,025.81	8.824000	32,410.55	4,384.74	0.61
			Base 8.562260	31,449.18	9.450067	34,710.09	3,260.91	0.05
BYMXPS901	UNICREDIT SPA COMMON STOCK							
		1,998.000	Local 20.084014	40,127.86	34.605000	69,140.79	29,012.93	1.29
			Base 22.067317	44,090.50	37.060241	74,046.36	29,955.86	0.10
<b>ITALY Total</b>		60,686.000	Local	422,704.26		515,718.84	93,014.58	9.64
			Base	474,662.90		552,309.33	77,646.43	0.72
<b>NETHERLANDS (THE)</b>								
516529906	ASM INTERNATIONAL NV COMMON STOCK EUR.04							
		21.000	Local 374.887143	7,872.63	711.800000	14,947.80	7,075.17	0.28

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		Base	399.105238	8,381.21	762.302544	16,008.35	7,627.14	0.02
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		9,216.000 Local	2.685717	24,751.57	3.580000	32,993.28	8,241.71	0.62
		Base	3.082244	28,405.96	3.834003	35,334.17	6,928.21	0.05
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		1,885.000 Local	18.216286	34,337.70	23.590000	44,467.15	10,129.45	0.83
		Base	19.888706	37,490.21	25.263722	47,622.12	10,131.91	0.06
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		512.000 Local	95.996719	49,150.32	90.300000	46,233.60	-2,916.72	0.86
		Base	113.141543	57,928.47	96.706827	49,513.90	-8,414.57	0.06
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		188.000 Local	356.335957	66,991.16	964.200000	181,269.60	114,278.44	3.39
		Base	382.250851	71,863.16	1,032.610442	194,130.76	122,267.60	0.25
ACI1MNCX3	JDE PEET S NV COMMON STOCK EUR.01							
		1,141.000 Local	27.285565	31,132.83	18.600000	21,222.60	-9,910.23	0.40
		Base	29.980026	34,207.21	19.919679	22,728.35	-11,478.86	0.03
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6							
		653.000 Local	78.243354	51,092.91	73.650000	48,093.45	-2,999.46	0.90
		Base	85.969893	56,138.34	78.875502	51,505.70	-4,632.64	0.07
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		1,996.000 Local	25.830371	51,557.42	27.590000	55,069.64	3,512.22	1.03
		Base	29.719158	59,319.44	29.547523	58,976.86	-342.58	0.08
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		635.000 Local	81.758551	51,916.68	56.780000	36,055.30	-15,861.38	0.67
		Base	92.227701	58,564.59	60.808568	38,613.44	-19,951.15	0.05
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0							
		1,632.000 Local	25.250000	41,208.00	27.780000	45,336.96	4,128.96	0.85
		Base	29.618248	48,336.98	29.751004	48,553.64	216.66	0.06
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
		29.000 Local	1,640.313793	47,569.10	1,113.200000	32,282.80	-15,286.30	0.60

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		Base	1,951.018621	56,579.54	1,192.182062	34,573.28	-22,006.26	0.05
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		4,762.000 Local	11.952927	56,919.84	15.962000	76,011.04	19,091.20	1.42
		Base	13.298347	63,326.73	17.094511	81,404.06	18,077.33	0.11
<b>NETHERLANDS (THE) Total</b>								
		22,670.000 Local		514,500.16		633,983.22	119,483.06	11.85
		Base		580,541.84		678,964.63	98,422.79	0.89
<b>PORTUGAL</b>								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.0							
		1,591.000 Local	9.592514	15,261.69	19.720000	31,374.52	16,112.83	0.59
		Base	11.428039	18,182.01	21.119143	33,600.56	15,418.55	0.04
<b>PORTUGAL Total</b>								
		1,591.000 Local		15,261.69		31,374.52	16,112.83	0.59
		Base		18,182.01		33,600.56	15,418.55	0.04
<b>SPAIN</b>								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
		7,696.000 Local	5.229537	40,246.52	9.352000	71,972.99	31,726.47	1.35
		Base	6.233741	47,974.87	10.015529	77,079.51	29,104.64	0.10
566935904	REPSOL SA COMMON STOCK EUR1.0							
		6,521.000 Local	12.860501	83,863.33	14.735000	96,086.94	12,223.61	1.80
		Base	14.171464	92,412.12	15.780455	102,904.35	10,492.23	0.14
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		18,434.000 Local	3.462837	63,833.93	4.330500	79,828.44	15,994.51	1.49
		Base	4.043573	74,539.22	4.637751	85,492.31	10,953.09	0.11
573252905	TELEFONICA SA COMMON STOCK EUR1.0							
		14,272.000 Local	5.105004	72,858.62	3.960000	56,517.12	-16,341.50	1.06
		Base	5.804796	82,846.05	4.240964	60,527.04	-22,319.01	0.08
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		627.000 Local	25.056842	15,710.64	46.360000	29,067.72	13,357.08	0.54
		Base	28.265343	17,722.37	49.649264	31,130.09	13,407.72	0.04

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B283W9907	CAIXABANK SA COMMON STOCK EUR1.0							
		8,878.000	Local 2.620408	23,263.98	4.943000	43,883.95	20,619.97	0.82
			Base 3.124102	27,735.78	5.293708	46,997.54	19,261.76	0.06
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		12,012.000	Local 10.131430	121,698.74	12.115000	145,525.38	23,826.64	2.72
			Base 11.334654	136,151.86	12.974565	155,850.47	19,698.61	0.20
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		695.000	Local 63.499655	44,132.26	62.140000	43,187.30	-944.96	0.81
			Base 71.139079	49,441.66	66.548862	46,251.46	-3,190.20	0.06
<b>SPAIN Total</b>		69,135.000	Local	465,608.02		566,069.84	100,461.82	10.58
			Base	528,823.93		606,232.77	77,408.84	0.80
<b>EURO CURRENCY Total</b>		231,753.000	Local	4,502,758.44		5,347,867.31	845,108.87	100.00
			Base	5,059,626.32		5,727,301.02	667,674.70	7.52
<b>HONG KONG DOLLAR</b>							Exchange Rate:	7.809050
609967906	HUANENG POWER INTL INC H COMMON STOCK CNY1.0							
		22,000.000	Local 4.519003	99,418.07	5.790000	127,380.00	27,961.93	0.29
			Base 0.577804	12,711.68	0.741447	16,311.84	3,600.16	0.02
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,000.000	Local 81.929047	491,574.28	23.800000	142,800.00	-348,774.28	0.32
			Base 10.496995	62,981.97	3.047746	18,286.48	-44,695.49	0.02
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		121,760.000	Local 7.702563	937,864.04	6.220000	757,347.20	-180,516.84	1.70
			Base 0.988523	120,362.60	0.796512	96,983.27	-23,379.33	0.13
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0							
		32,000.000	Local 5.750830	184,026.57	7.900000	252,800.00	68,773.43	0.57
			Base 0.735358	23,531.46	1.011647	32,372.70	8,841.24	0.04
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							

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	1,600.000	Local		219.195150	350,712.24	250.200000	400,320.00	49,607.76	0.90
		Base		27.990206	44,784.33	32.039749	51,263.60	6,479.27	0.07
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
	42,000.000	Local		3.886161	163,218.77	5.060000	212,520.00	49,301.23	0.48
		Base		0.498235	20,925.89	0.647966	27,214.58	6,288.69	0.04
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
	5,000.000	Local		92.067478	460,337.39	64.350000	321,750.00	-138,587.39	0.72
		Base		11.839082	59,195.41	8.240439	41,202.19	-17,993.22	0.05
634007900	KUNLUN ENERGY CO LTD COMMON STOCK HKD.01								
	26,000.000	Local		6.771375	176,055.75	8.100000	210,600.00	34,544.25	0.47
		Base		0.865855	22,512.23	1.037258	26,968.71	4,456.48	0.04
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								
	23,400.000	Local		7.597515	177,781.86	7.000000	163,800.00	-13,981.86	0.37
		Base		0.971494	22,732.95	0.896396	20,975.66	-1,757.29	0.03
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK								
	5,000.000	Local		41.058602	205,293.01	36.400000	182,000.00	-23,293.01	0.41
		Base		5.230462	26,152.31	4.661258	23,306.29	-2,846.02	0.03
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02								
	23,000.000	Local		25.089534	577,059.28	8.790000	202,170.00	-374,889.28	0.45
		Base		3.231272	74,319.26	1.125617	25,889.19	-48,430.07	0.03
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
	6,800.000	Local		22.826654	155,221.25	27.350000	185,980.00	30,758.75	0.42
		Base		2.918841	19,848.12	3.502347	23,815.96	3,967.84	0.03
653665901	BYD CO LTD H COMMON STOCK CNY1.0								
	5,000.000	Local		206.476256	1,032,381.28	232.000000	1,160,000.00	127,618.72	2.60
		Base		26.511914	132,559.57	29.709120	148,545.60	15,986.03	0.19
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								
	18,000.000	Local		17.312134	311,618.41	23.950000	431,100.00	119,481.59	0.96
		Base		2.211975	39,815.55	3.066954	55,205.18	15,389.63	0.07
672529906	ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1								

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		28,000.000	Local Base	16.926815 2.167132	473,950.83 60,679.69	16.480000 2.110372	461,440.00 59,090.41	-12,510.83 -1,589.28	1.03 0.08
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1	33,600.000	Local Base	13.224783 1.699112	444,352.71 57,090.16	3.720000 0.476370	124,992.00 16,006.04	-319,360.71 -41,084.12	0.28 0.02
690355904	TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005	34,000.000	Local Base	9.218139 1.179010	313,416.71 40,086.33	9.410000 1.205012	319,940.00 40,970.41	6,523.29 884.08	0.72 0.05
690580907	TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0	10,000.000	Local Base	61.142776 7.814515	611,427.76 78,145.15	52.100000 6.671746	521,000.00 66,717.46	-90,427.76 -11,427.69	1.17 0.09
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	52,000.000	Local Base	7.010052 0.895487	364,522.71 46,565.33	4.570000 0.585218	237,640.00 30,431.36	-126,882.71 -16,133.97	0.53 0.04
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK	8,000.000	Local Base	31.675136 4.053318	253,401.09 32,426.54	26.250000 3.361484	210,000.00 26,891.88	-43,401.09 -5,534.66	0.47 0.04
935TTT904	NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001	7,800.000	Local Base	53.662338 6.867828	418,566.24 53,569.06	59.700000 7.644976	465,660.00 59,630.81	47,093.76 6,061.75	1.04 0.08
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001	62,000.000	Local Base	33.770305 4.330688	2,093,758.91 268,502.65	11.540000 1.477773	715,480.00 91,621.90	-1,378,278.91 -176,880.75	1.60 0.12
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001	21,230.000	Local Base	148.111070 18.986080	3,144,398.01 403,074.47	111.100000 14.227083	2,358,653.00 302,040.97	-785,745.01 -101,033.50	5.28 0.40
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001	16,000.000	Local Base	32.851759 4.230966	525,628.14 67,695.45	16.320000 2.089883	261,120.00 33,438.13	-264,508.14 -34,257.32	0.58 0.04
ACI1T0T00	JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005								

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,300.000	Local Base	39.966498 5.110512	171,855.94 21,975.20	21.250000 2.721202	91,375.00 11,701.17	-80,480.94 -10,274.03	0.20 0.02
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	160,500.000	Local Base	3.404979 0.436802	546,499.19 70,106.75	2.670000 0.341911	428,535.00 54,876.71	-117,964.19 -15,230.04	0.96 0.07
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	1,500.000	Local Base	85.772380 10.926560	128,658.57 16,389.84	89.200000 11.422644	133,800.00 17,133.97	5,141.43 744.13	0.30 0.02
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	20,000.000	Local Base	30.243350 3.863385	604,867.00 77,267.70	14.000000 1.792792	280,000.00 35,855.83	-324,867.00 -41,411.87	0.63 0.05
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	35.400000 4.533202	247,800.00 31,732.41	-102,702.72 -13,041.96	0.55 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	16.900000 2.164156	118,300.00 15,149.09	-450,646.16 -58,125.28	0.26 0.02
B02ZKQ901	CHINA POWER INTERNATIONAL COMMON STOCK	95,000.000	Local Base	3.176733 0.406395	301,789.68 38,607.53	4.050000 0.518629	384,750.00 49,269.76	82,960.32 10,662.23	0.86 0.06
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	4,000.000	Local Base	25.362348 3.251645	101,449.39 13,006.58	35.950000 4.603633	143,800.00 18,414.53	42,350.61 5,407.95	0.32 0.02
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0	20,000.000	Local Base	13.926114 1.789219	278,522.27 35,784.37	13.660000 1.749252	273,200.00 34,985.05	-5,322.27 -799.32	0.61 0.05
B0J2D4903	BAIDU INC CLASS A COMMON STOCK USD.000000625	12,000.000	Local Base	110.024647 14.067454	1,320,295.76 168,809.45	85.250000 10.916821	1,023,000.00 131,001.85	-297,295.76 -37,807.60	2.29 0.17
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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		
		82,000.000	Local Base	5.037219 0.643471	413,051.98 52,764.62	5.770000 0.738886	473,140.00 60,588.68	60,088.02 7,824.06	1.06 0.08	
B0MP1B905	SHENZHO INTERNATIONAL GROUP COMMON STOCK HKD.1	3,400.000	Local Base	156.847085 20.210691	533,280.09 68,716.35	76.450000 9.789923	259,930.00 33,285.74	-273,350.09 -35,430.61	0.58 0.04	
B0PB4M906	LINK REIT REIT	5,000.000	Local Base	72.243730 9.301936	361,218.65 46,509.68	30.350000 3.886516	151,750.00 19,432.58	-209,468.65 -27,077.10	0.34 0.03	
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	84,000.000	Local Base	3.134501 0.400411	263,298.10 33,634.56	3.850000 0.493018	323,400.00 41,413.49	60,101.90 7,778.93	0.72 0.05	
B1DYPZ905	CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	8,500.000	Local Base	35.851465 4.579785	304,737.45 38,928.17	35.450000 4.539605	301,325.00 38,586.64	-3,412.45 -341.53	0.67 0.05	
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	63,000.000	Local Base	4.165980 0.532176	262,456.72 33,527.09	4.640000 0.594182	292,320.00 37,433.49	29,863.28 3,906.40	0.65 0.05	
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	7,600.000	Local Base	126.204451 16.220426	959,153.83 123,275.24	75.000000 9.604241	570,000.00 72,992.23	-389,153.83 -50,283.01	1.28 0.10	
B24FZ3904	BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001	64,000.000	Local Base	4.579153 0.586267	293,065.77 37,521.06	4.870000 0.623635	311,680.00 39,912.67	18,614.23 2,391.61	0.70 0.05	
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	19,600.000	Local Base	22.485545 2.884506	440,716.69 56,536.32	20.750000 2.657173	406,700.00 52,080.60	-34,016.69 -4,455.72	0.91 0.07	
B4TX8S909	AIA GROUP LTD COMMON STOCK	8,400.000	Local Base	62.579869 7.995969	525,670.90 67,166.14	53.000000 6.786997	445,200.00 57,010.78	-80,470.90 -10,155.36	1.00 0.07	
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01									

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		7,600.000	Local 27.289155	207,397.58	16.280000	123,728.00	-83,669.58	0.28
			Base 3.477257	26,427.15	2.084761	15,844.18	-10,582.97	0.02
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001	10,000.000	Local 32.501223	325,012.23	8.320000	83,200.00	-241,812.23	0.19
			Base 4.185821	41,858.21	1.065430	10,654.30	-31,203.91	0.01
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025	20,000.000	Local 22.692517	453,850.34	16.480000	329,600.00	-124,250.34	0.74
			Base 2.915521	58,310.42	2.110372	42,207.44	-16,102.98	0.06
BGDY26901	BEIGENE LTD COMMON STOCK USD.0001	10,779.000	Local 108.608572	1,170,691.80	86.200000	929,149.80	-241,542.00	2.08
			Base 13.920173	150,045.54	11.038475	118,983.72	-31,061.82	0.16
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0	3,900.000	Local 167.764149	654,280.18	29.200000	113,880.00	-540,400.18	0.25
			Base 21.606285	84,264.51	3.739251	14,583.08	-69,681.43	0.02
BGN971901	H Aidilao International Holdi Common Stock USD.000005	7,000.000	Local 17.928471	125,499.30	14.040000	98,280.00	-27,219.30	0.22
			Base 2.292350	16,046.45	1.797914	12,585.40	-3,461.05	0.02
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001	20,000.000	Local 52.234638	1,044,692.75	36.800000	736,000.00	-308,692.75	1.65
			Base 6.712586	134,251.71	4.712481	94,249.62	-40,002.09	0.12
BK0SBL906	CHINA FEIHE LTD COMMON STOCK USD.000000025	52,400.000	Local 3.744544	196,214.08	3.610000	189,164.00	-7,050.08	0.42
			Base 0.479145	25,107.22	0.462284	24,223.69	-883.53	0.03
BK6YZP902	ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	60,200.000	Local 74.227939	4,468,521.95	70.500000	4,244,100.00	-224,421.95	9.50
			Base 9.498687	571,820.97	9.027987	543,484.80	-28,336.17	0.71
BKPQZT900	JD.COM INC CLASS A COMMON STOCK USD.00002	10,594.000	Local 168.069968	1,780,533.24	103.300000	1,094,360.20	-686,173.04	2.45
			Base 21.533578	228,126.73	13.228242	140,139.99	-87,986.74	0.18
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		21,000.000	Local 7.147031	150,087.65	9.470000	198,870.00	48,782.35	0.45
			Base 0.913826	19,190.34	1.212696	25,466.61	6,276.27	0.03
BLC90T908	KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053	13,400.000	Local 68.188611	913,727.39	46.150000	618,410.00	-295,317.39	1.38
			Base 8.701360	116,598.23	5.909810	79,191.45	-37,406.78	0.10
BLD4QD905	HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0	16,600.000	Local 29.296389	486,320.05	26.100000	433,260.00	-53,060.05	0.97
			Base 3.750802	62,263.31	3.342276	55,481.78	-6,781.53	0.07
BLF853909	BILIBILI INC CLASS Z COMMON STOCK USD.0001	960.000	Local 178.956302	171,798.05	126.900000	121,824.00	-49,974.05	0.27
			Base 22.993229	22,073.50	16.250376	15,600.36	-6,473.14	0.02
BLFJ7Y905	AKESO INC COMMON STOCK USD.00001	5,000.000	Local 42.761432	213,807.16	37.750000	188,750.00	-25,057.16	0.42
			Base 5.448774	27,243.87	4.834135	24,170.67	-3,073.20	0.03
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001	60,500.000	Local 6.860807	415,078.82	5.140000	310,970.00	-104,108.82	0.70
			Base 0.881382	53,323.59	0.658211	39,821.75	-13,501.84	0.05
BM93SF903	NETEASE INC COMMON STOCK USD.0001	10,600.000	Local 151.584728	1,606,798.12	149.100000	1,580,460.00	-26,338.12	3.54
			Base 19.415247	205,801.62	19.093232	202,388.25	-3,413.37	0.27
BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1	6,400.000	Local 46.860775	299,908.96	37.050000	237,120.00	-62,788.96	0.53
			Base 6.006686	38,442.79	4.744495	30,364.77	-8,078.02	0.04
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	35,900.000	Local 395.874216	14,211,884.34	372.400000	13,369,160.00	-842,724.34	29.93
			Base 50.734175	1,821,356.87	47.688259	1,712,008.50	-109,348.37	2.25
BMW5M0901	LI AUTO INC CLASS A COMMON STOCK USD.0001	7,898.000	Local 76.915815	607,481.11	70.300000	555,229.40	-52,251.71	1.24
			Base 9.859802	77,872.72	9.002375	71,100.76	-6,771.96	0.09
BMX09H909	HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,800.000	Local 44.103027	344,003.61	28.150000	219,570.00	-124,433.61	0.49
			Base 5.649762	44,068.14	3.604792	28,117.38	-15,950.76	0.04
BNYK8H903	TRIP.COM GROUP LTD COMMON STOCK USD.00125	2,600.000	Local 387.644488	1,007,875.67	374.600000	973,960.00	-33,915.67	2.18
			Base 49.613835	128,995.97	47.969984	124,721.96	-4,274.01	0.16
BP6FB3907	XPENG INC CLASS A SHARES COMMON STOCK USD.00001	2,300.000	Local 62.317252	143,329.68	29.550000	67,965.00	-75,364.68	0.15
			Base 7.968500	18,327.55	3.784071	8,703.36	-9,624.19	0.01
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	10,000.000	Local 51.123346	511,233.46	37.400000	374,000.00	-137,233.46	0.84
			Base 6.529163	65,291.63	4.789315	47,893.15	-17,398.48	0.06
BYNGG2904	CHINA RESOURCES PHARMACEUTIC COMMON STOCK	45,500.000	Local 5.117392	232,841.34	5.790000	263,445.00	30,603.66	0.59
			Base 0.654753	29,791.24	0.741447	33,735.86	3,944.62	0.04
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	4,500.000	Local 56.088311	252,397.40	29.250000	131,625.00	-120,772.40	0.29
			Base 7.205451	32,424.53	3.745654	16,855.44	-15,569.09	0.02
<b>HONG KONG DOLLAR Total</b>		1,740,421.000	Local	54,691,288.43		44,672,577.60	-10,018,710.83	100.00
			Base	7,008,168.36		5,720,616.16	-1,287,552.20	7.51
<b>HUNGARIAN FORINT</b>							Exchange Rate:	368.808150
732015904	OTP BANK PLC COMMON STOCK HUF100.0	807.000	Local 11,868.559492	9,577,927.51	18,325.000000	14,788,275.00	5,210,347.49	45.84
			Base 35.285328	28,475.26	49.687080	40,097.47	11,622.21	0.05
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.0	1,824.000	Local 7,551.975751	13,774,803.77	9,580.000000	17,473,920.00	3,699,116.23	54.16
			Base 25.865027	47,177.81	25.975565	47,379.43	201.62	0.06
<b>HUNGARIAN FORINT Total</b>		2,631.000	Local	23,352,731.28		32,262,195.00	8,909,463.72	100.00

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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		Base		75,653.07		87,476.90	11,823.83	0.11
<b>INDIAN RUPEE</b>							Exchange Rate:	83.387500
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.0	7,078.000	Local 2,132.870739	15,096,459.09	3,128.250000	22,141,753.50	7,045,294.41	6.49
			Base 26.470369	187,357.27	37.514615	265,528.45	78,171.18	0.35
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.0	3,498.000	Local 778.238473	2,722,278.18	2,866.450000	10,026,842.10	7,304,563.92	2.94
			Base 10.501481	36,734.18	34.375056	120,243.95	83,509.77	0.16
612148908	TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0	3,240.000	Local 861.115293	2,790,013.55	1,098.000000	3,557,520.00	767,506.45	1.04
			Base 10.496127	34,007.45	13.167441	42,662.51	8,655.06	0.06
613566900	KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0	1,521.000	Local 1,847.326607	2,809,783.77	1,803.000000	2,742,363.00	-67,420.77	0.80
			Base 22.517048	34,248.43	21.621946	32,886.98	-1,361.45	0.04
613934900	TITAN CO LTD COMMON STOCK INR1.0	1,268.000	Local 2,711.004290	3,437,553.44	3,403.000000	4,315,004.00	877,450.56	1.26
			Base 35.610197	45,153.73	40.809474	51,746.41	6,592.68	0.07
613969906	COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0	1,737.000	Local 1,654.378094	2,873,654.75	2,835.000000	4,924,395.00	2,050,740.25	1.44
			Base 20.165199	35,026.95	33.997901	59,054.35	24,027.40	0.08
614376903	LUPIN LTD COMMON STOCK INR2.0	2,760.000	Local 1,617.163739	4,463,371.92	1,626.000000	4,487,760.00	24,388.08	1.32
			Base 19.355641	53,421.57	19.499325	53,818.14	396.57	0.07
620512905	INFOSYS LTD COMMON STOCK INR5.0	3,427.000	Local 1,136.543157	3,894,933.40	1,566.650000	5,368,909.55	1,473,976.15	1.57
			Base 15.666697	53,689.77	18.787588	64,385.06	10,695.29	0.08
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	3,401.000	Local 2,679.705178	9,113,677.31	2,467.150000	8,390,777.15	-722,900.16	2.46
			Base 32.662899	111,086.52	29.586569	100,623.92	-10,462.60	0.13

# Holdings

FRANKLIN GLOBAL DBI CIF  
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627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.0	1,102.000	3,246.641506	3,577,798.94	6,187.850000	6,819,010.70	3,241,211.76	2.00
			43.809891	48,278.50	74.205966	81,774.97	33,496.47	0.11
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0	3,096.000	983.824777	3,045,921.51	1,461.000000	4,523,256.00	1,477,334.49	1.33
			13.275643	41,101.39	17.520612	54,243.81	13,142.42	0.07
629735903	DABUR INDIA LTD COMMON STOCK INR1.0	5,191.000	567.638465	2,946,611.27	600.000000	3,114,600.00	167,988.73	0.91
			6.918940	35,916.22	7.195323	37,350.92	1,434.70	0.05
632732905	HERO MOTOCORP LTD COMMON STOCK INR2.0	689.000	5,836.411742	4,021,287.69	5,590.000000	3,851,510.00	-169,777.69	1.13
			69.855312	48,130.31	67.036426	46,188.10	-1,942.21	0.06
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.0	1,501.000	3,935.235443	5,906,788.40	6,400.000000	9,606,400.00	3,699,611.60	2.82
			51.585610	77,430.00	76.750112	115,201.92	37,771.92	0.15
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0	11,727.000	823.055737	9,651,974.63	1,449.000000	16,992,423.00	7,340,448.37	4.98
			10.399842	121,958.95	17.376705	203,776.62	81,817.67	0.27
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.0	11,679.000	829.848516	9,691,800.82	1,519.800000	17,749,744.20	8,057,943.38	5.20
			10.693106	124,884.78	18.225753	212,858.57	87,973.79	0.28
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.0	1,823.000	4,350.139024	7,930,303.44	4,599.000000	8,383,977.00	453,673.56	2.46
			55.919567	101,941.37	55.152151	100,542.37	-1,399.00	0.13
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0	893.000	9,998.393807	8,928,565.67	12,025.000000	10,738,325.00	1,809,759.33	3.15
			124.829978	111,473.17	144.206266	128,776.20	17,303.03	0.17
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.0	3,794.000	1,257.686574	4,771,662.86	1,207.550000	4,581,444.70	-190,218.16	1.34
			15.053100	57,111.46	14.481187	54,941.62	-2,169.84	0.07

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
672654902	TVS MOTOR CO LTD COMMON STOCK INR1.0	2,054.000	Local 2,443.334791	5,018,609.66	2,360.000000	4,847,440.00	-171,169.66	1.42
			Base 29.243982	60,067.14	28.301604	58,131.49	-1,935.65	0.08
674399902	SAMVARDHANA MOTHERSON INTERN COMMON STOCK INR1.0	23,124.000	Local 167.086631	3,863,711.26	191.000000	4,416,684.00	552,972.74	1.29
			Base 1.999840	46,244.30	2.290511	52,965.78	6,721.48	0.07
931CTV900	AVENUE SUPERMARTS LTD COMMON STOCK INR10.0	698.000	Local 3,924.044670	2,738,983.18	4,713.050000	3,289,708.90	550,725.72	0.96
			Base 47.830143	33,385.44	56.519862	39,450.86	6,065.42	0.05
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.0	7,720.000	Local 492.383448	3,801,200.22	989.200000	7,636,624.00	3,835,423.78	2.24
			Base 6.458969	49,863.24	11.862689	91,579.96	41,716.72	0.12
ACI08ZVY1	AXIS BANK LTD COMMON STOCK INR2.0	2,875.000	Local 967.201294	2,780,703.72	1,263.800000	3,633,425.00	852,721.28	1.07
			Base 11.789210	33,893.98	15.155749	43,572.78	9,678.80	0.06
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0	1,958.000	Local 978.212508	1,915,340.09	1,791.900000	3,508,540.20	1,593,200.11	1.03
			Base 11.923422	23,346.06	21.488832	42,075.13	18,729.07	0.06
ACI16NCF0	BRITANNIA INDUSTRIES LTD COMMON STOCK INR1.0	553.000	Local 5,081.928626	2,810,306.53	5,455.000000	3,016,615.00	206,308.47	0.88
			Base 61.943580	34,254.80	65.417479	36,175.87	1,921.07	0.05
ACI1QHVP8	EICHER MOTORS LTD COMMON STOCK INR1.0	1,190.000	Local 4,890.068815	5,819,181.89	4,667.900000	5,554,801.00	-264,380.89	1.63
			Base 58.528655	69,649.10	55.978414	66,614.31	-3,034.79	0.09
ACI1VLX06	ZOMATO LTD COMMON STOCK INR1.0	33,655.000	Local 184.094086	6,195,686.48	199.800000	6,724,269.00	528,582.52	1.97
			Base 2.203400	74,155.43	2.396043	80,638.81	6,483.38	0.11
ACI1YK8J2	SONA BLW PRECISION FORGINGS COMMON STOCK INR10.0	6,156.000	Local 663.168283	4,082,463.95	640.300000	3,941,686.80	-140,777.15	1.16
			Base 7.937381	48,862.52	7.678609	47,269.52	-1,593.00	0.06

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ACI2FH5C6	MANKIND PHARMA LTD COMMON STOCK INR1.0	1,538.000	Local 2,271.293778	3,493,249.83	2,125.600000	3,269,172.80	-224,077.03	0.96
			Base 27.184844	41,810.29	25.490631	39,204.59	-2,605.70	0.05
ACI2M90V9	NESTLE INDIA LTD COMMON STOCK INR1.0	1,482.000	Local 2,291.364028	3,395,801.49	2,550.350000	3,779,618.70	383,817.21	1.11
			Base 27.929413	41,391.39	30.584320	45,325.96	3,934.57	0.06
B01110905	CIPLA LTD COMMON STOCK INR2.0	7,057.000	Local 1,015.009841	7,162,924.45	1,482.650000	10,463,061.05	3,300,136.60	3.07
			Base 12.985097	91,635.83	17.780243	125,475.17	33,839.34	0.16
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.0	1,651.000	Local 1,520.517414	2,510,374.25	3,545.700000	5,853,950.70	3,343,576.45	1.72
			Base 21.874803	36,115.30	42.520762	70,201.78	34,086.48	0.09
B01NFV904	BOSCH LTD COMMON STOCK INR10.0	129.000	Local 31,705.552946	4,090,016.33	34,000.000000	4,386,000.00	295,983.67	1.29
			Base 379.480000	48,952.92	407.734972	52,597.81	3,644.89	0.07
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.0	1,462.000	Local 2,263.302025	3,308,947.56	3,906.750000	5,711,668.50	2,402,720.94	1.67
			Base 32.426115	47,406.98	46.850547	68,495.50	21,088.52	0.09
B037HF900	NTPC LTD COMMON STOCK INR10.0	17,218.000	Local 187.687785	3,231,608.28	379.500000	6,534,231.00	3,302,622.72	1.92
			Base 2.287724	39,390.04	4.551042	78,359.84	38,969.80	0.10
B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.0	2,479.000	Local 1,649.177055	4,088,309.92	1,670.000000	4,139,930.00	51,620.08	1.21
			Base 19.738802	48,932.49	20.026982	49,646.89	714.40	0.07
B0GWF4908	HINDALCO INDUSTRIES LTD COMMON STOCK INR1.0	8,179.000	Local 680.211654	5,563,451.12	691.950000	5,659,459.05	96,007.93	1.66
			Base 8.141372	66,588.28	8.298006	67,869.39	1,281.11	0.09
B0JGGP902	ITC LTD COMMON STOCK INR1.0	9,759.000	Local 447.518141	4,367,329.54	425.000000	4,147,575.00	-219,754.54	1.22
			Base 5.454794	53,233.33	5.096687	49,738.57	-3,494.76	0.07

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B0XPSB904	TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.0	1,109.000	2,889.917665	3,204,918.69	2,787.050000	3,090,838.45	-114,080.24	0.91
			34.589080	38,359.29	33.422875	37,065.97	-1,293.32	0.05
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.0	598.000	6,307.805686	3,772,067.80	6,799.800000	4,066,280.40	294,212.60	1.19
			75.497375	45,147.43	81.544596	48,763.67	3,616.24	0.06
B1BDGY906	GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.0	2,775.000	1,064.605377	2,954,279.92	1,373.550000	3,811,601.25	857,321.33	1.12
			12.976465	36,009.69	16.471893	45,709.50	9,699.81	0.06
B1FRT6908	INDIAN HOTELS CO LTD COMMON STOCK INR1.0	8,194.000	589.158367	4,827,563.66	623.000000	5,104,862.00	277,298.34	1.50
			7.051566	57,780.53	7.471144	61,218.55	3,438.02	0.08
B1S34K903	MARICO LTD COMMON STOCK INR1.0	8,340.000	503.064586	4,195,558.65	614.100000	5,121,594.00	926,035.35	1.50
			6.030052	50,290.63	7.364413	61,419.21	11,128.58	0.08
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0	30,634.000	193.840153	5,938,099.24	331.300000	10,149,044.20	4,210,944.96	2.98
			2.362716	72,379.43	3.973018	121,709.42	49,329.99	0.16
B2QKXW907	BAJAJ AUTO LTD COMMON STOCK INR10.0	364.000	9,929.439066	3,614,315.82	9,505.000000	3,459,820.00	-154,495.82	1.01
			118.844286	43,259.32	113.985909	41,490.87	-1,768.45	0.05
B3WQH4905	ADANI POWER LTD COMMON STOCK INR10.0	10,698.000	465.701769	4,982,077.52	717.000000	7,670,466.00	2,688,388.48	2.25
			5.594377	59,848.65	8.598411	91,985.80	32,137.15	0.12
B6Z1L7908	TATA POWER CO LTD COMMON STOCK INR1.0	12,698.000	224.544011	2,851,259.85	441.000000	5,599,818.00	2,748,558.15	1.64
			2.736965	34,753.98	5.288562	67,154.17	32,400.19	0.09
BD3R8D903	TUBE INVESTMENTS OF INDIA LT COMMON STOCK INR1.0	802.000	4,162.801945	3,338,567.16	4,250.000000	3,408,500.00	69,932.84	1.00
			49.824077	39,958.91	50.966872	40,875.43	916.52	0.05

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BDDRN3907	TRENT LTD FOREIGN COMMON STOCK INR1.0								
	1,101.000	Local	5,195.339628	5,720,068.93	5,475.000000	6,027,975.00	307,906.07	1.77	
		Base	62.182398	68,462.82	65.657323	72,288.71	3,825.89	0.09	
BK1N46907	HDFC BANK LIMITED COMMON STOCK INR1.0								
	2,162.000	Local	960.481249	2,076,560.46	1,685.000000	3,642,970.00	1,566,409.54	1.07	
		Base	12.582451	27,203.26	20.206866	43,687.24	16,483.98	0.06	
BMB229904	MAX HEALTHCARE INSTITUTE LTD COMMON STOCK INR10.0								
	12,519.000	Local	788.000909	9,864,983.38	943.800000	11,815,432.20	1,950,448.82	3.46	
		Base	9.479045	118,668.17	11.318243	141,693.09	23,024.92	0.19	
BPQWCZ906	TATA STEEL LTD COMMON STOCK INR1.0								
	34,820.000	Local	183.766270	6,398,741.53	174.750000	6,084,795.00	-313,946.53	1.78	
		Base	2.199477	76,585.78	2.095638	72,970.11	-3,615.67	0.10	
BQLPLZ904	VARUN BEVERAGES LTD COMMON STOCK INR5.0								
	3,465.000	Local	820.654958	2,843,569.43	1,627.000000	5,637,555.00	2,793,985.57	1.65	
		Base	10.002955	34,660.24	19.511318	67,606.72	32,946.48	0.09	
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0								
	3,008.000	Local	925.864049	2,784,999.06	1,197.250000	3,601,328.00	816,328.94	1.06	
		Base	11.285346	33,946.32	14.357668	43,187.86	9,241.54	0.06	
<b>INDIAN RUPEE Total</b>									
	333,649.000	Local		257,280,271.49		341,123,355.10	83,843,083.61	100.00	
		Base		3,185,445.33		4,090,821.20	905,375.87	5.37	
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	16,375.000000	
668718901	UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0								
	248,700.000	Local	2,718.307837	676,043,159.00	3,020.000000	751,074,000.00	75,030,841.00	36.78	
		Base	0.172263	42,841.77	0.184427	45,867.11	3,025.34	0.06	
B7311V900	KALBE FARMA TBK PT COMMON STOCK IDR10.								
	141,000.000	Local	1,618.436468	228,199,542.00	1,525.000000	215,025,000.00	-13,174,542.00	10.53	
		Base	0.104382	14,717.80	0.093130	13,131.30	-1,586.50	0.02	
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0								

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	80,500.000	Local		4,926.543603	396,586,760.05	4,460.000000	359,030,000.00	-37,556,760.05	17.58
		Base		0.341469	27,488.25	0.272366	21,925.50	-5,562.75	0.03
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0								
	229,000.000	Local		4,262.771093	976,174,580.33	3,130.000000	716,770,000.00	-259,404,580.33	35.10
		Base		0.318199	72,867.56	0.191145	43,772.21	-29,095.35	0.06
<b>INDONESIAN RUPIAH Total</b>									
	699,200.000	Local			2,277,004,041.38		2,041,899,000.00	-235,105,041.38	100.00
		Base			157,915.38		124,696.12	-33,219.26	0.16
<b>JAPANESE YEN</b>								Exchange Rate:	160.890000
601090004	AJINOMOTO CO INC COMMON STOCK								
	3,000.000	Local		2,872.794667	8,618,384.00	5,641.000000	16,923,000.00	8,304,616.00	1.27
		Base		23.133313	69,399.94	35.061222	105,183.67	35,783.73	0.14
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
	3,300.000	Local		4,523.979697	14,929,133.00	5,675.000000	18,727,500.00	3,798,367.00	1.40
		Base		36.647861	120,937.94	35.272546	116,399.40	-4,538.54	0.15
605737006	ASICS CORP COMMON STOCK								
	2,800.000	Local		2,319.658214	6,495,043.00	2,461.000000	6,890,800.00	395,757.00	0.52
		Base		14.768307	41,351.26	15.296165	42,829.26	1,478.00	0.06
608484903	LY CORP COMMON STOCK								
	17,500.000	Local		604.852686	10,584,922.00	388.900000	6,805,750.00	-3,779,172.00	0.51
		Base		5.637811	98,661.69	2.417179	42,300.64	-56,361.05	0.06
612563908	NTT DATA GROUP CORP COMMON STOCK								
	3,900.000	Local		1,854.092564	7,230,961.00	2,362.000000	9,211,800.00	1,980,839.00	0.69
		Base		14.040308	54,757.20	14.680838	57,255.27	2,498.07	0.08
617232004	CANON INC COMMON STOCK								
	3,300.000	Local		3,528.400303	11,643,721.00	4,354.000000	14,368,200.00	2,724,479.00	1.08
		Base		29.019133	95,763.14	27.061968	89,304.49	-6,458.65	0.12
617369004	CAPCOM CO LTD COMMON STOCK								
	1,600.000	Local		2,352.674375	3,764,279.00	3,033.000000	4,852,800.00	1,088,521.00	0.36



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		Base	16.765556	26,824.89	18.851389	30,162.22	3,337.33	0.04
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK							
		3,200.000 Local	3,088.564063	9,883,405.00	5,716.000000	18,291,200.00	8,407,795.00	1.37
		Base	23.394934	74,863.79	35.527379	113,687.61	38,823.82	0.15
624899902	KDDI CORP COMMON STOCK							
		7,100.000 Local	3,306.374930	23,475,262.00	4,254.000000	30,203,400.00	6,728,138.00	2.26
		Base	30.307717	215,184.79	26.440425	187,727.02	-27,457.77	0.25
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK							
		200.000 Local	16,534.845000	3,306,969.00	22,370.000000	4,474,000.00	1,167,031.00	0.34
		Base	130.914800	26,182.96	139.039095	27,807.82	1,624.86	0.04
627094006	DISCO CORP COMMON STOCK							
		200.000 Local	10,717.205000	2,143,441.00	61,040.000000	12,208,000.00	10,064,559.00	0.91
		Base	81.157100	16,231.42	379.389645	75,877.93	59,646.51	0.10
630720001	EISAI CO LTD COMMON STOCK							
		1,200.000 Local	5,650.130833	6,780,157.00	6,592.000000	7,910,400.00	1,130,243.00	0.59
		Base	44.534717	53,441.66	40.972093	49,166.51	-4,275.15	0.06
633243902	FAST RETAILING CO LTD COMMON STOCK							
		200.000 Local	41,090.520000	8,218,104.00	40,560.000000	8,112,000.00	-106,104.00	0.61
		Base	261.606400	52,321.28	252.097707	50,419.54	-1,901.74	0.07
633517909	mitsubishi UFJ FINANCIAL GRO COMMON STOCK							
		5,000.000 Local	680.470600	3,402,353.00	1,729.000000	8,645,000.00	5,242,647.00	0.65
		Base	6.107888	30,539.44	10.746473	53,732.36	23,192.92	0.07
635640006	SUBARU CORP COMMON STOCK							
		800.000 Local	2,450.122500	1,960,098.00	3,410.000000	2,728,000.00	767,902.00	0.20
		Base	18.553800	14,843.04	21.194605	16,955.68	2,112.64	0.02
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK							
		3,900.000 Local	2,544.421282	9,923,243.00	3,762.000000	14,671,800.00	4,748,557.00	1.10
		Base	18.742538	73,095.90	23.382435	91,191.50	18,095.60	0.12
635694003	FUJITSU LIMITED COMMON STOCK							
		6,000.000 Local	1,400.655500	8,403,933.00	2,517.000000	15,102,000.00	6,698,067.00	1.13

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	10.942097	65,652.58	15.644229	93,865.37	28,212.79	0.12
639092907	NOMURA RESEARCH INSTITUTE LT COMMON STOCK								
	2,200.000	Local		3,745.187273	8,239,412.00	4,521.000000	9,946,200.00	1,706,788.00	0.75
		Base		28.360814	62,393.79	28.099944	61,819.88	-573.91	0.08
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
	1,100.000	Local		5,720.285455	6,292,314.00	4,308.000000	4,738,800.00	-1,553,514.00	0.36
		Base		43.317455	47,649.20	26.776058	29,453.66	-18,195.54	0.04
641628904	DENTSU GROUP INC COMMON STOCK								
	1,600.000	Local		3,766.882500	6,027,012.00	4,053.000000	6,484,800.00	457,788.00	0.49
		Base		34.155888	54,649.42	25.191124	40,305.80	-14,343.62	0.05
642910004	HITACHI LTD COMMON STOCK								
	6,000.000	Local		3,428.713167	20,572,279.00	3,601.000000	21,606,000.00	1,033,721.00	1.62
		Base		21.829205	130,975.23	22.381752	134,290.51	3,315.28	0.18
642940001	HITACHI CONSTRUCTION MACHINE COMMON STOCK								
	1,400.000	Local		4,173.083571	5,842,317.00	4,308.000000	6,031,200.00	188,883.00	0.45
		Base		26.568307	37,195.63	26.776058	37,486.48	290.85	0.05
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	2,200.000	Local		1,116.834091	2,457,035.00	1,720.000000	3,784,000.00	1,326,965.00	0.28
		Base		9.289814	20,437.59	10.690534	23,519.17	3,081.58	0.03
644150005	HOYA CORP COMMON STOCK								
	1,800.000	Local		10,947.518889	19,705,534.00	18,705.000000	33,669,000.00	13,963,466.00	2.52
		Base		83.731089	150,715.96	116.259556	209,267.20	58,551.24	0.27
646710004	ISUZU MOTORS LTD COMMON STOCK								
	1,200.000	Local		1,596.080000	1,915,296.00	2,131.000000	2,557,200.00	641,904.00	0.19
		Base		12.086475	14,503.77	13.245074	15,894.09	1,390.32	0.02
646780007	ITOCHU CORP COMMON STOCK								
	800.000	Local		7,500.747500	6,000,598.00	7,854.000000	6,283,200.00	282,602.00	0.47
		Base		47.754175	38,203.34	48.815961	39,052.77	849.43	0.05
647453901	JAPAN TOBACCO INC COMMON STOCK								
	8,500.000	Local		2,558.473176	21,747,022.00	4,348.000000	36,958,000.00	15,210,978.00	2.77

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Books Open

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FRANKLIN GLOBAL DBI CIF  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	21.313901	181,168.16	27.024675	229,709.74	48,541.58	0.30
648004000	AEON CO LTD COMMON STOCK							
		4,000.000 Local	2,644.712750	10,578,851.00	3,439.000000	13,756,000.00	3,177,149.00	1.03
		Base	24.888693	99,554.77	21.374852	85,499.41	-14,055.36	0.11
648380004	KAO CORP COMMON STOCK							
		3,200.000 Local	6,348.885000	20,316,432.00	6,524.000000	20,876,800.00	560,368.00	1.56
		Base	53.484741	171,151.17	40.549444	129,758.22	-41,392.95	0.17
649080009	KIKKOMAN CORP COMMON STOCK							
		5,000.000 Local	1,553.158200	7,765,791.00	1,863.500000	9,317,500.00	1,551,709.00	0.70
		Base	12.776194	63,880.97	11.582448	57,912.24	-5,968.73	0.08
649099009	KEYENCE CORP COMMON STOCK							
		500.000 Local	45,939.952000	22,969,976.00	70,550.000000	35,275,000.00	12,305,024.00	2.64
		Base	371.384880	185,692.44	438.498353	219,249.18	33,556.74	0.29
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK							
		5,800.000 Local	2,247.952241	13,038,123.00	2,073.000000	12,023,400.00	-1,014,723.00	0.90
		Base	19.145071	111,041.41	12.884580	74,730.56	-36,310.85	0.10
649658002	KOMATSU LTD COMMON STOCK							
		1,300.000 Local	4,557.276154	5,924,459.00	4,671.000000	6,072,300.00	147,841.00	0.45
		Base	29.014300	37,718.59	29.032258	37,741.94	23.35	0.05
649668001	KONAMI GROUP CORP COMMON STOCK							
		500.000 Local	7,693.844000	3,846,922.00	11,580.000000	5,790,000.00	1,943,078.00	0.43
		Base	51.852300	25,926.15	71.974641	35,987.32	10,061.17	0.05
649926003	KYOCERA CORP COMMON STOCK							
		4,900.000 Local	1,650.574898	8,087,817.00	1,851.500000	9,072,350.00	984,533.00	0.68
		Base	14.594586	71,513.47	11.507863	56,388.53	-15,124.94	0.07
649955002	KYOWA KIRIN CO LTD COMMON STOCK							
		1,700.000 Local	2,700.134706	4,590,229.00	2,747.500000	4,670,750.00	80,521.00	0.35
		Base	19.619506	33,353.16	17.076885	29,030.70	-4,322.46	0.04
650626906	LASERTEC CORP COMMON STOCK							
		200.000 Local	18,785.940000	3,757,188.00	36,090.000000	7,218,000.00	3,460,812.00	0.54

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		Base	155.493450	31,098.69	224.314749	44,862.95	13,764.26	0.06
654379908	JFE HOLDINGS INC COMMON STOCK							
		3,900.000 Local	2,229.524615	8,695,146.00	2,315.500000	9,030,450.00	335,304.00	0.68
		Base	14.572608	56,833.17	14.391820	56,128.10	-705.07	0.07
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK							
		500.000 Local	7,692.842000	3,846,421.00	10,725.000000	5,362,500.00	1,516,079.00	0.40
		Base	51.845540	25,922.77	66.660451	33,330.23	7,407.46	0.04
656946001	MARUBENI CORP COMMON STOCK							
		2,000.000 Local	2,995.496000	5,990,992.00	2,975.500000	5,951,000.00	-39,992.00	0.45
		Base	19.071090	38,142.18	18.494002	36,988.00	-1,154.18	0.05
657270005	PANASONIC HOLDINGS CORP COMMON STOCK							
		1,600.000 Local	1,377.188125	2,203,501.00	1,317.000000	2,107,200.00	-96,301.00	0.16
		Base	12.177275	19,483.64	8.185717	13,097.15	-6,386.49	0.02
659678007	MITSUBISHI CORP COMMON STOCK							
		2,600.000 Local	3,191.594231	8,298,145.00	3,148.000000	8,184,800.00	-113,345.00	0.61
		Base	20.319565	52,830.87	19.566163	50,872.02	-1,958.85	0.07
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK							
		2,200.000 Local	2,616.806364	5,756,974.00	2,567.500000	5,648,500.00	-108,474.00	0.42
		Base	16.660127	36,652.28	15.958108	35,107.84	-1,544.44	0.05
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK							
		6,200.000 Local	1,460.729677	9,056,524.00	1,723.000000	10,682,600.00	1,626,076.00	0.80
		Base	9.299865	57,659.16	10.709180	66,396.92	8,737.76	0.09
659730006	MITSUMI + CO LTD COMMON STOCK							
		1,600.000 Local	3,780.388125	6,048,621.00	3,651.000000	5,841,600.00	-207,021.00	0.44
		Base	24.068175	38,509.08	22.692523	36,308.04	-2,201.04	0.05
659736003	MITSUMI CHEMICALS INC COMMON STOCK							
		1,300.000 Local	4,444.219231	5,777,485.00	4,440.000000	5,772,000.00	-5,485.00	0.43
		Base	28.294515	36,782.87	27.596494	35,875.44	-907.43	0.05
659760003	MITSUMI FUDOSAN CO LTD COMMON STOCK							
		2,700.000 Local	1,114.556667	3,009,303.00	1,468.500000	3,964,950.00	955,647.00	0.30

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		Base	7.511504	20,281.06	9.127354	24,643.86	4,362.80	0.03
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK							
		4,800.000 Local	2,400.475625	11,522,283.00	3,322.000000	15,945,600.00	4,423,317.00	1.19
		Base	19.388348	93,064.07	20.647647	99,108.71	6,044.64	0.13
663567907	RENESAS ELECTRONICS CORP COMMON STOCK							
		2,100.000 Local	1,340.067143	2,814,141.00	3,009.000000	6,318,900.00	3,504,759.00	0.47
		Base	10.147795	21,310.37	18.702219	39,274.66	17,964.29	0.05
663955003	NINTENDO CO LTD COMMON STOCK							
		4,700.000 Local	5,542.573191	26,050,094.00	8,556.000000	40,213,200.00	14,163,106.00	3.01
		Base	49.222379	231,345.18	53.179191	249,942.20	18,597.02	0.33
664038007	DENSO CORP COMMON STOCK							
		6,300.000 Local	2,461.229524	15,505,746.00	2,498.000000	15,737,400.00	231,654.00	1.18
		Base	15.669635	98,718.70	15.526136	97,814.66	-904.04	0.13
664040003	NEC CORP COMMON STOCK							
		1,200.000 Local	5,160.257500	6,192,309.00	13,245.000000	15,894,000.00	9,701,691.00	1.19
		Base	39.076575	46,891.89	82.323326	98,787.99	51,896.10	0.13
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK							
		5,500.000 Local	1,083.040909	5,956,725.00	1,048.000000	5,764,000.00	-192,725.00	0.43
		Base	6.895275	37,924.01	6.513767	35,825.72	-2,098.29	0.05
664054004	NIPPON SANSEI HOLDINGS CORP COMMON STOCK							
		1,300.000 Local	4,730.363077	6,149,472.00	4,759.000000	6,186,700.00	37,228.00	0.46
		Base	30.116277	39,151.16	29.579216	38,452.98	-698.18	0.05
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK							
		115,600.000 Local	111.234144	12,858,667.00	151.800000	17,548,080.00	4,689,413.00	1.31
		Base	1.007432	116,459.13	0.943502	109,068.80	-7,390.33	0.14
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK							
		2,000.000 Local	3,890.215500	7,780,431.00	4,082.000000	8,164,000.00	383,569.00	0.61
		Base	26.850150	53,700.30	25.371372	50,742.74	-2,957.56	0.07
664180007	NITTO DENKO CORP COMMON STOCK							
		1,000.000 Local	12,706.350000	12,706,350.00	12,710.000000	12,710,000.00	3,650.00	0.95

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		Base	80.896100	80,896.10	78.998073	78,998.07	-1,898.03	0.10
664256005	NIPPON STEEL CORP COMMON STOCK							
		3,300.000 Local	3,202.661515	10,568,783.00	3,401.000000	11,223,300.00	654,517.00	0.84
		Base	21.464982	70,834.44	21.138666	69,757.60	-1,076.84	0.09
664889904	ORIENTAL LAND CO LTD COMMON STOCK							
		700.000 Local	3,086.558571	2,160,591.00	4,482.000000	3,137,400.00	976,809.00	0.24
		Base	25.473286	17,831.30	27.857542	19,500.28	1,668.98	0.03
665880001	OLYMPUS CORP COMMON STOCK							
		6,200.000 Local	2,126.664516	13,185,320.00	2,593.500000	16,079,700.00	2,894,380.00	1.20
		Base	16.255668	100,785.14	16.119709	99,942.20	-842.94	0.13
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK							
		1,800.000 Local	2,246.622222	4,043,920.00	2,196.500000	3,953,700.00	-90,220.00	0.30
		Base	20.117039	36,210.67	13.652185	24,573.93	-11,636.74	0.03
673822003	RICOH CO LTD COMMON STOCK							
		3,500.000 Local	1,110.055143	3,885,193.00	1,375.500000	4,814,250.00	929,057.00	0.36
		Base	8.406009	29,421.03	8.549319	29,922.62	501.59	0.04
674720008	ROHM CO LTD COMMON STOCK							
		1,800.000 Local	2,520.126111	4,536,227.00	2,150.000000	3,870,000.00	-666,227.00	0.29
		Base	19.083917	34,351.05	13.363167	24,053.70	-10,297.35	0.03
676396005	SMC CORP COMMON STOCK							
		100.000 Local	79,189.560000	7,918,956.00	76,340.000000	7,634,000.00	-284,956.00	0.57
		Base	504.167300	50,416.73	474.485673	47,448.57	-2,968.16	0.06
677062903	SOFTBANK GROUP CORP COMMON STOCK							
		3,900.000 Local	6,574.668462	25,641,207.00	10,390.000000	40,521,000.00	14,879,793.00	3.04
		Base	59.977690	233,912.99	64.578283	251,855.30	17,942.31	0.33
679382002	SEKISUI CHEMICAL CO LTD COMMON STOCK							
		1,400.000 Local	1,837.092143	2,571,929.00	2,226.000000	3,116,400.00	544,471.00	0.23
		Base	13.911564	19,476.19	13.835540	19,369.76	-106.43	0.03
680436003	SHIMADZU CORP COMMON STOCK							
		1,500.000 Local	4,455.222667	6,682,834.00	4,025.000000	6,037,500.00	-645,334.00	0.45

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		Base	33.737633	50,606.45	25.017092	37,525.64	-13,080.81	0.05
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK							
		13,700.000 Local	5,494.354015	75,272,650.00	6,238.000000	85,460,600.00	10,187,950.00	6.40
		Base	36.293638	497,222.84	38.771832	531,174.09	33,951.25	0.70
680468006	SHIONOGI + CO LTD COMMON STOCK							
		1,200.000 Local	6,549.104167	7,858,925.00	6,277.000000	7,532,400.00	-326,525.00	0.56
		Base	50.487100	60,584.52	39.014233	46,817.08	-13,767.44	0.06
680526001	SHISEIDO CO LTD COMMON STOCK							
		2,700.000 Local	5,347.054444	14,437,047.00	4,588.000000	12,387,600.00	-2,049,447.00	0.93
		Base	43.648856	117,851.91	28.516378	76,994.22	-40,857.69	0.10
682150008	SONY GROUP CORP COMMON STOCK							
		1,900.000 Local	11,921.496316	22,650,843.00	13,640.000000	25,916,000.00	3,265,157.00	1.94
		Base	80.747384	153,420.03	84.778420	161,079.00	7,658.97	0.21
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK							
		1,200.000 Local	4,833.415000	5,800,098.00	4,878.000000	5,853,600.00	53,502.00	0.44
		Base	30.772367	36,926.84	30.318851	36,382.62	-544.22	0.05
686550005	SUZUKI MOTOR CORP COMMON STOCK							
		1,600.000 Local	1,028.301250	1,645,282.00	1,851.000000	2,961,600.00	1,316,318.00	0.22
		Base	7.786919	12,459.07	11.504755	18,407.61	5,948.54	0.02
686930009	TDK CORP COMMON STOCK							
		1,800.000 Local	4,450.222222	8,010,400.00	9,865.000000	17,757,000.00	9,746,600.00	1.33
		Base	33.699761	60,659.57	61.315184	110,367.33	49,707.76	0.14
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK							
		7,798.000 Local	4,089.714029	31,891,590.00	4,172.000000	32,533,256.00	641,666.00	2.44
		Base	33.080171	257,959.17	25.930760	202,208.07	-55,751.10	0.27
687049007	ADVANTEST CORP COMMON STOCK							
		1,700.000 Local	1,895.094706	3,221,661.00	6,425.000000	10,922,500.00	7,700,839.00	0.82
		Base	14.350800	24,396.36	39.934116	67,888.00	43,491.64	0.09
688380906	SYSMEX CORP COMMON STOCK							
		2,100.000 Local	2,695.764286	5,661,105.00	2,591.000000	5,441,100.00	-220,005.00	0.41

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			Base	22.066343	46,339.32	16.104171	33,818.76	-12,520.56	0.04
688507003	TERUMO CORP COMMON STOCK								
	6,400.000	Local		1,629.566719	10,429,227.00	2,653.000000	16,979,200.00	6,549,973.00	1.27
		Base		12.705794	81,317.08	16.489527	105,532.97	24,215.89	0.14
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	1,000.000	Local		14,064.029000	14,064,029.00	34,900.000000	34,900,000.00	20,835,971.00	2.61
		Base		108.507000	108,507.00	216.918391	216,918.39	108,411.39	0.28
690054002	TOYOTA INDUSTRIES CORP COMMON STOCK								
	400.000	Local		13,406.700000	5,362,680.00	13,565.000000	5,426,000.00	63,320.00	0.41
		Base		85.354925	34,141.97	84.312263	33,724.91	-417.06	0.04
690058003	TOYOTA TSUSHO CORP COMMON STOCK								
	2,100.000	Local		3,057.527143	6,420,807.00	3,132.000000	6,577,200.00	156,393.00	0.49
		Base		19.466014	40,878.63	19.466716	40,880.10	1.47	0.05
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	18,700.000	Local		2,868.594385	53,642,715.00	3,290.000000	61,523,000.00	7,880,285.00	4.61
		Base		19.079797	356,792.20	20.448754	382,391.70	25,599.50	0.50
691148001	UNICHARM CORP COMMON STOCK								
	2,600.000	Local		4,571.000000	11,884,600.00	5,167.000000	13,434,200.00	1,549,600.00	1.01
		Base		35.918012	93,386.83	32.115110	83,499.29	-9,887.54	0.11
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	1,600.000	Local		3,578.576875	5,725,723.00	2,876.500000	4,602,400.00	-1,123,323.00	0.34
		Base		29.694025	47,510.44	17.878675	28,605.88	-18,904.56	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	9,100.000	Local		1,874.647802	17,059,295.00	1,590.000000	14,469,000.00	-2,590,295.00	1.08
		Base		14.561062	132,505.66	9.882528	89,931.01	-42,574.65	0.12
698642006	YOKOGAWA ELECTRIC CORP COMMON STOCK								
	2,200.000	Local		2,235.111818	4,917,246.00	3,890.000000	8,558,000.00	3,640,754.00	0.64
		Base		16.925614	37,236.35	24.178010	53,191.62	15,955.27	0.07
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	1,500.000	Local		4,740.236667	7,110,355.00	5,707.000000	8,560,500.00	1,450,145.00	0.64

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	35.895933	53,843.90	35.471440	53,207.16	-636.74	0.07
B02K2M903	M3 INC COMMON STOCK							
		2,000.000 Local	2,936.637000	5,873,274.00	1,533.500000	3,067,000.00	-2,806,274.00	0.23
		Base	21.369215	42,738.43	9.531357	19,062.71	-23,675.72	0.03
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK							
		15,000.000 Local	1,593.932800	23,908,992.00	1,960.000000	29,400,000.00	5,491,008.00	2.20
		Base	12.819950	192,299.25	12.182236	182,733.54	-9,565.71	0.24
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK							
		9,900.000 Local	2,790.725859	27,628,186.00	5,524.000000	54,687,600.00	27,059,414.00	4.10
		Base	20.816832	206,086.64	34.334017	339,906.77	133,820.13	0.45
B0JDQD905	BANDAI NAMCO HOLDINGS INC COMMON STOCK							
		2,200.000 Local	3,093.154545	6,804,940.00	3,140.000000	6,908,000.00	103,060.00	0.52
		Base	23.423227	51,531.10	19.516440	42,936.17	-8,594.93	0.06
B0JQTJ900	MITSUBISHI CHEMICAL GROUP CO COMMON STOCK							
		7,100.000 Local	819.409155	5,817,805.00	893.100000	6,341,010.00	523,205.00	0.48
		Base	5.216841	37,039.57	5.550998	39,412.08	2,372.51	0.05
B0M0C8905	SUMCO CORP COMMON STOCK							
		3,300.000 Local	2,008.100303	6,626,731.00	2,315.500000	7,641,150.00	1,014,419.00	0.57
		Base	15.206545	50,181.60	14.391820	47,493.01	-2,688.59	0.06
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK							
		1,200.000 Local	4,030.200833	4,836,241.00	3,584.000000	4,300,800.00	-535,441.00	0.32
		Base	29.283933	35,140.72	22.276089	26,731.31	-8,409.41	0.04
B249GC909	MATSUKIYOCOCOKARA + CO COMMON STOCK							
		2,500.000 Local	2,556.794400	6,391,986.00	2,310.000000	5,775,000.00	-616,986.00	0.43
		Base	18.577976	46,444.94	14.357636	35,894.09	-10,550.85	0.05
B292RC907	ZOZO INC COMMON STOCK							
		1,300.000 Local	3,255.162308	4,231,711.00	4,028.000000	5,236,400.00	1,004,689.00	0.39
		Base	23.814192	30,958.45	25.035739	32,546.46	1,588.01	0.04
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		2,000.000 Local	4,926.717500	9,853,435.00	6,770.000000	13,540,000.00	3,686,565.00	1.01

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		Base	38.158730	76,317.46	42.078439	84,156.88	7,839.42	0.11
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		1,700.000 Local	3,640.348824	6,188,593.00	3,469.000000	5,897,300.00	-291,293.00	0.44
		Base	32.024341	54,441.38	21.561315	36,654.24	-17,787.14	0.05
B63QM7907	NEXON CO LTD COMMON STOCK							
		2,800.000 Local	2,674.020714	7,487,258.00	2,975.000000	8,330,000.00	842,742.00	0.62
		Base	24.974925	69,929.79	18.490894	51,774.50	-18,155.29	0.07
BF5M0K909	SOFTBANK CORP COMMON STOCK							
		11,900.000 Local	1,427.552269	16,987,872.00	1,964.500000	23,377,550.00	6,389,678.00	1.75
		Base	13.003351	154,739.88	12.210206	145,301.45	-9,438.43	0.19
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		1,600.000 Local	5,749.220000	9,198,752.00	8,607.000000	13,771,200.00	4,572,448.00	1.03
		Base	39.581619	63,330.59	53.496178	85,593.88	22,263.29	0.11
<b>JAPANESE YEN Total</b>								
		456,198.000 Local		1,042,754,359.00		1,333,739,046.00	290,984,687.00	99.92
		Base		7,910,399.30		8,289,757.27	379,357.97	10.88
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.717500
608624904	CELCOMDIGI BHD COMMON STOCK							
		53,100.000 Local	3.761746	199,748.69	3.680000	195,408.00	-4,340.69	13.74
		Base	0.799096	42,432.01	0.780074	41,421.94	-1,010.07	0.05
635988009	GAMUDA BHD COMMON STOCK							
		98,000.000 Local	6.548824	641,784.71	6.580000	644,840.00	3,055.29	45.34
		Base	1.391147	136,332.39	1.394807	136,691.04	358.65	0.18
670397900	PETRONAS GAS BHD COMMON STOCK							
		7,900.000 Local	17.946501	141,777.36	17.820000	140,778.00	-999.36	9.90
		Base	4.192256	33,118.82	3.777424	29,841.65	-3,277.17	0.04
690461009	TENAGA NASIONAL BHD COMMON STOCK							
		18,900.000 Local	9.207023	174,012.73	13.780000	260,442.00	86,429.27	18.31
		Base	1.982137	37,462.38	2.921039	55,207.63	17,745.25	0.07

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B83X6P906	IHH HEALTHCARE BHD COMMON STOCK							
		28,700.000	Local 6.258693	179,624.50	6.300000	180,810.00	1,185.50	12.71
			Base 1.329515	38,157.09	1.335453	38,327.50	170.41	0.05
<b>MALAYSIAN RINGGIT Total</b>								
		206,600.000	Local	1,336,947.99		1,422,278.00	85,330.01	100.00
			Base	287,502.69		301,489.76	13,987.07	0.40
<b>MEXICAN PESO</b>							Exchange Rate:	18.295000
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		7,800.000	Local 185.130869	1,444,020.78	196.390000	1,531,842.00	87,821.22	19.65
			Base 10.467146	81,643.74	10.734627	83,730.09	2,086.35	0.11
239247901	GRUPO BIMBO SAB SERIES A COMMON STOCK							
		5,300.000	Local 82.513877	437,323.55	64.610000	342,433.00	-94,890.55	4.39
			Base 4.803183	25,456.87	3.531566	18,717.30	-6,739.57	0.02
240645903	CEMEX SAB CPO UNIT							
		62,600.000	Local 12.447264	779,198.72	11.700000	732,420.00	-46,778.72	9.39
			Base 0.663235	41,518.51	0.639519	40,033.89	-1,484.62	0.05
242104909	GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5							
		4,000.000	Local 140.172040	560,688.16	142.380000	569,520.00	8,831.84	7.31
			Base 8.184990	32,739.96	7.782454	31,129.82	-1,610.14	0.04
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK							
		19,200.000	Local 35.697295	685,388.07	31.550000	605,760.00	-79,628.07	7.77
			Base 1.708965	32,812.13	1.724515	33,110.69	298.56	0.04
264367905	GRUPO MEXICO SAB DE CV SER B COMMON STOCK							
		12,100.000	Local 96.060502	1,162,332.07	98.710000	1,194,391.00	32,058.93	15.32
			Base 5.118450	61,933.24	5.395463	65,285.11	3,351.87	0.09
ACI1B9209	COCA COLA FEMSA SAB DE CV UNIT							
		3,665.000	Local 136.732592	501,124.95	157.360000	576,724.40	75,599.45	7.40
			Base 7.959285	29,170.78	8.601257	31,523.61	2,352.83	0.04
ACI2DNX59	AMERICA MOVIL SAB DE C SER B COMMON STOCK							

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		65,300.000	Local 15.857543	1,035,497.55	15.590000	1,018,027.00	-17,470.55	13.06
			Base 0.773916	50,536.73	0.852145	55,645.09	5,108.36	0.07
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK	19,600.000	Local 67.721780	1,327,346.88	62.490000	1,224,804.00	-102,542.88	15.71
			Base 3.954441	77,507.04	3.415687	66,947.47	-10,559.57	0.09
<b>MEXICAN PESO Total</b>		199,565.000	Local	7,932,920.73		7,795,921.40	-136,999.33	100.00
			Base	433,319.00		426,123.07	-7,195.93	0.56
<b>NEW ISRAELI SHEQEL</b>							Exchange Rate:	3.777200
664713906	NICE LTD COMMON STOCK ILS1.0	315.000	Local 507.524254	159,870.14	616.100000	194,071.50	34,201.36	100.00
			Base 140.645778	44,303.42	163.110240	51,379.73	7,076.31	0.07
<b>NEW ISRAELI SHEQEL Total</b>		315.000	Local	159,870.14		194,071.50	34,201.36	100.00
			Base	44,303.42		51,379.73	7,076.31	0.07
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	32.441500
614101905	QUANTA COMPUTER INC COMMON STOCK TWD10.0	2,000.000	Local 216.630000	433,260.00	312.000000	624,000.00	190,740.00	1.23
			Base 6.738105	13,476.21	9.617311	19,234.62	5,758.41	0.03
619022007	CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.0	26,000.000	Local 49.362308	1,283,420.00	49.450000	1,285,700.00	2,280.00	2.54
			Base 1.527488	39,714.69	1.524282	39,631.34	-83.35	0.05
619095904	CHINA STEEL CORP COMMON STOCK TWD10.0	135,000.000	Local 23.493689	3,171,648.00	23.100000	3,118,500.00	-53,148.00	6.15
			Base 0.726999	98,144.82	0.712051	96,126.87	-2,017.95	0.13
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.0	5,000.000	Local 294.235166	1,471,175.83	387.500000	1,937,500.00	466,324.17	3.82
			Base 10.531908	52,659.54	11.944577	59,722.89	7,063.35	0.08

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0	19,000.000	Local 116.395579	2,211,516.00	125.500000	2,384,500.00	172,984.00	4.70
			Base 3.707156	70,435.97	3.868502	73,501.53	3,065.56	0.10
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0	11,000.000	Local 112.590000	1,238,490.00	107.000000	1,177,000.00	-61,490.00	2.32
			Base 3.722353	40,945.88	3.298245	36,280.69	-4,665.19	0.05
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0	9,000.000	Local 197.618444	1,778,566.00	193.000000	1,737,000.00	-41,566.00	3.43
			Base 6.115189	55,036.70	5.949170	53,542.53	-1,494.17	0.07
633605902	FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.0	11,000.000	Local 161.596909	1,777,566.00	155.000000	1,705,000.00	-72,566.00	3.36
			Base 5.000524	55,005.76	4.777831	52,556.14	-2,449.62	0.07
634578900	ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0	2,000.000	Local 461.138500	922,277.00	529.000000	1,058,000.00	135,723.00	2.09
			Base 15.018350	30,036.70	16.306274	32,612.55	2,575.85	0.04
637248907	MEDIATEK INC COMMON STOCK TWD10.0	2,000.000	Local 683.880000	1,367,760.00	1,400.000000	2,800,000.00	1,432,240.00	5.52
			Base 23.766665	47,533.33	43.154601	86,309.20	38,775.87	0.11
641716907	HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0	2,060.000	Local 583.508495	1,202,027.50	622.000000	1,281,320.00	79,292.50	2.53
			Base 19.003694	39,147.61	19.172973	39,496.32	348.71	0.05
642185904	FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0	14,000.000	Local 86.216000	1,207,024.00	84.100000	1,177,400.00	-29,624.00	2.32
			Base 2.667904	37,350.66	2.592359	36,293.02	-1,057.64	0.05
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	22,000.000	Local 130.104000	2,862,288.00	214.000000	4,708,000.00	1,845,712.00	9.29
			Base 4.301385	94,630.48	6.596489	145,122.76	50,492.28	0.19
669615908	POU CHEN COMMON STOCK TWD10.0	33,000.000	Local 37.061636	1,223,034.00	35.000000	1,155,000.00	-68,034.00	2.28
			Base 1.146851	37,846.08	1.078865	35,602.55	-2,243.53	0.05

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670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0								
	29,000.000	Local	76.222871	2,210,463.26	81.300000	2,357,700.00	147,236.74	4.65	
		Base	2.473162	71,721.71	2.506049	72,675.43	953.72	0.10	
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0								
	16,000.000	Local	450.415348	7,206,645.57	966.000000	15,456,000.00	8,249,354.43	30.48	
		Base	15.783133	252,530.12	29.776675	476,426.80	223,896.68	0.63	
ACI00D6U4	AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0								
	2,000.000	Local	1,020.612000	2,041,224.00	988.000000	1,976,000.00	-65,224.00	3.90	
		Base	31.582250	63,164.50	30.454819	60,909.64	-2,254.86	0.08	
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0								
	8,000.000	Local	113.090385	904,723.08	168.500000	1,348,000.00	443,276.92	2.66	
		Base	4.047978	32,383.82	5.193965	41,551.72	9,167.90	0.05	
BJTCKZ902	PHARMAESSENTIA CORP COMMON STOCK TWD10.0								
	4,013.000	Local	506.023922	2,030,674.00	560.000000	2,247,280.00	216,606.00	4.43	
		Base	16.086292	64,554.29	17.261841	69,271.77	4,717.48	0.09	
BSZLN1907	NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0								
	3,000.000	Local	382.729333	1,148,188.00	390.000000	1,170,000.00	21,812.00	2.31	
		Base	11.843340	35,530.02	12.021639	36,064.92	534.90	0.05	
<b>NEW TAIWAN DOLLAR Total</b>									
	355,073.000	Local		37,691,970.24		50,703,900.00	13,011,929.76	100.00	
		Base		1,231,848.89		1,562,933.29	331,084.40	2.05	
<b>NORWEGIAN KRONE</b>							Exchange Rate:	10.677000	
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
	1,153.000	Local	231.748343	267,205.84	303.950000	350,454.35	83,248.51	46.16	
		Base	24.830147	28,629.16	28.467734	32,823.30	4,194.14	0.04	
B1L95G905	AKER BP ASA COMMON STOCK NOK1.0								
	1,502.000	Local	342.836911	514,941.04	272.200000	408,844.40	-106,096.64	53.84	
		Base	34.476178	51,783.22	25.494053	38,292.07	-13,491.15	0.05	

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<b>NORWEGIAN KRONE Total</b>								
		2,655.000	Local	782,146.88		759,298.75	-22,848.13	100.00
			Base	80,412.38		71,115.37	-9,297.01	0.09
							Exchange Rate:	4.025650
<b>POLISH ZLOTY</b>								
547311902	BANK PEKAO SA COMMON STOCK PLN1.0	260.000	Local	28,634.59	168.000000	43,680.00	15,045.41	7.53
			Base	7,097.26	41.732391	10,850.42	3,753.16	0.01
B03NGS908	PKO BANK POLSKI SA COMMON STOCK PLN1.0	3,842.000	Local	136,462.08	62.920000	241,738.64	105,276.56	41.67
			Base	33,822.95	15.629774	60,049.59	26,226.64	0.08
B63DG2904	POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	3,393.000	Local	137,814.10	51.540000	174,875.22	37,061.12	30.14
			Base	34,158.05	12.802901	43,440.24	9,282.19	0.06
BD0YVN903	DINO POLSKA SA COMMON STOCK PLN.1	295.000	Local	139,812.93	406.200000	119,829.00	-19,983.93	20.66
			Base	34,653.48	100.902960	29,766.37	-4,887.11	0.04
<b>POLISH ZLOTY Total</b>								
		7,790.000	Local	442,723.70		580,122.86	137,399.16	100.00
			Base	109,731.74		144,106.62	34,374.88	0.19
							Exchange Rate:	0.791077
<b>POUND STERLING</b>								
004561908	ANTOFAGASTA PLC COMMON STOCK GBP.05	1,384.000	Local	28,682.19	21.100000	29,202.40	520.21	1.42
			Base	36,614.27	26.672498	36,914.74	300.47	0.05
023740905	DIAGEO PLC COMMON STOCK GBP.2893518	2,505.000	Local	79,447.13	24.895000	62,361.98	-17,085.15	3.03
			Base	104,307.45	31.469756	78,831.74	-25,475.71	0.10
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025	3,204.000	Local	16,894.86	13.200000	42,292.80	25,397.94	2.06

& Issue has redenominated but Local is not converted  
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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	6.537269	20,945.41	16.686113	53,462.31	32,516.90	0.07
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		1,853.000 Local	30.126001	55,823.48	24.300000	45,027.90	-10,795.58	2.19
		Base	38.838187	71,967.16	30.717617	56,919.74	-15,047.42	0.07
040520009	HALMA PLC COMMON STOCK GBP.1							
		3,235.000 Local	20.139406	65,150.98	27.060000	87,539.10	22,388.12	4.26
		Base	25.546828	82,643.99	34.206531	110,658.13	28,014.14	0.15
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		412.000 Local	36.322524	14,964.88	20.240000	8,338.88	-6,626.00	0.41
		Base	46.885146	19,316.68	25.585373	10,541.17	-8,775.51	0.01
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		19,259.000 Local	6.389525	123,055.86	6.839000	131,712.30	8,656.44	6.40
		Base	8.160814	157,169.12	8.645176	166,497.45	9,328.33	0.22
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		1,043.000 Local	23.957881	24,988.07	13.520000	14,101.36	-10,886.71	0.69
		Base	30.924861	32,254.63	17.090625	17,825.52	-14,429.11	0.02
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05							
		3,295.000 Local	10.987120	36,202.56	7.184000	23,671.28	-12,531.28	1.15
		Base	14.037138	46,252.37	9.081290	29,922.85	-16,329.52	0.04
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		2,666.000 Local	47.659617	127,060.54	52.010000	138,658.66	11,598.12	6.74
		Base	60.618350	161,608.52	65.745812	175,278.34	13,669.82	0.23
079805909	BP PLC COMMON STOCK USD.25							
		32,937.000 Local	3.635626	119,746.62	4.752000	156,516.62	36,770.00	7.61
		Base	4.795650	157,954.33	6.007001	197,852.57	39,898.24	0.26
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1							
		108,919.000 Local	0.445848	48,561.37	0.547400	59,622.26	11,060.89	2.90
		Base	0.545696	59,436.67	0.691968	75,368.47	15,931.80	0.10
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		24,785.000 Local	1.979515	49,062.27	1.421500	35,231.88	-13,830.39	1.71

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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As of: June 28, 2024

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		Base	2.555159	63,329.61	1.796917	44,536.60	-18,793.01	0.06
098952906	ASTRAZENECA PLC COMMON STOCK USD.25							
		816.000 Local	92.405551	75,402.93	123.560000	100,824.96	25,422.03	4.90
		Base	119.842402	97,791.40	156.192128	127,452.78	29,661.38	0.17
313486904	BARCLAYS PLC COMMON STOCK GBP.25							
		17,257.000 Local	1.541227	26,596.96	2.089000	36,049.87	9,452.91	1.75
		Base	1.969071	33,980.26	2.640704	45,570.62	11,590.36	0.06
320898901	NEXT PLC COMMON STOCK GBP.1							
		485.000 Local	56.470969	27,388.42	90.360000	43,824.60	16,436.18	2.13
		Base	71.633402	34,742.20	114.224026	55,398.65	20,656.45	0.07
B10RZP905	UNILEVER PLC COMMON STOCK GBP.00031111							
		1,926.000 Local	45.634933	87,892.88	43.450000	83,684.70	-4,208.18	4.07
		Base	59.194039	114,007.72	54.925121	105,785.78	-8,221.94	0.14
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1							
		1,676.000 Local	24.001587	40,226.66	36.860000	61,777.36	21,550.70	3.00
		Base	30.446002	51,027.50	46.594706	78,092.73	27,065.23	0.10
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945							
		3,466.000 Local	23.668800	82,036.06	25.020000	86,719.32	4,683.26	4.22
		Base	29.800531	103,288.64	31.627768	109,621.84	6,333.20	0.14
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							
		532.000 Local	63.365921	33,710.67	42.820000	22,780.24	-10,930.43	1.11
		Base	82.594643	43,940.35	54.128738	28,796.49	-15,143.86	0.04
B2B0DG904	RELX PLC COMMON STOCK GBP.00144397							
		1,361.000 Local	19.089052	25,980.20	36.390000	49,526.79	23,546.59	2.41
		Base	24.214453	32,955.87	46.000579	62,606.79	29,650.92	0.08
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01							
		19,669.000 Local	4.204187	82,692.16	4.511000	88,726.86	6,034.70	4.31
		Base	5.331826	104,871.69	5.702353	112,159.57	7,287.88	0.15
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01							
		1,887.000 Local	14.641606	27,628.71	6.300000	11,888.10	-15,740.61	0.58

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 QS INVESTORS LLC  
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As of: June 28, 2024

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		Base	20.378188	38,453.64	7.963827	15,027.74	-23,425.90	0.02
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
		4,919.000 Local	7.393045	36,366.39	10.885000	53,543.32	17,176.93	2.60
		Base	9.455099	46,509.63	13.759723	67,684.08	21,174.45	0.09
B9895B904	COCA COLA HBC AG DI COMMON STOCK CHF6.7							
		535.000 Local	22.730150	12,160.63	26.980000	14,434.30	2,273.67	0.70
		Base	28.919589	15,471.98	34.105403	18,246.39	2,774.41	0.02
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		2,090.000 Local	17.660809	36,911.09	21.600000	45,144.00	8,232.91	2.19
		Base	22.578646	47,189.37	27.304548	57,066.51	9,877.14	0.07
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213							
		162.000 Local	48.074383	7,788.05	83.260000	13,488.12	5,700.07	0.66
		Base	62.635062	10,146.88	105.248920	17,050.33	6,903.45	0.02
BLGZ98903	TESCO PLC COMMON STOCK GBP.0633333							
		10,232.000 Local	2.597529	26,577.92	3.060000	31,309.92	4,732.00	1.52
		Base	3.318601	33,955.93	3.868144	39,578.85	5,622.92	0.05
BMX86B908	HALEON PLC COMMON STOCK GBP.01							
		10,200.000 Local	3.052084	31,131.26	3.226000	32,905.20	1,773.94	1.60
		Base	3.947615	40,265.67	4.077985	41,595.45	1,329.78	0.05
BN7SWP901	GSK PLC COMMON STOCK GBP.3125							
		1,934.000 Local	14.446556	27,939.64	15.295000	29,580.53	1,640.89	1.44
		Base	18.476194	35,732.96	19.334401	37,392.73	1,659.77	0.05
BP6MXD906	SHELL PLC COMMON STOCK EUR.07							
		14,534.000 Local	17.582933	255,550.35	28.340000	411,893.56	156,343.21	20.02
		Base	23.022242	334,605.26	35.824578	520,674.42	186,069.16	0.68
<b>POUND STERLING Total</b>								
		299,178.000 Local		1,733,621.79		2,052,379.17	318,757.38	99.78
		Base		2,232,737.16		2,594,411.38	361,674.22	3.41

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
<b>QATARI RIAL</b>							Exchange Rate:	3.641000
651655904	QATAR FUEL QSC COMMON STOCK QAR1.0							
		5,733.000	Local 18.927209	108,509.69	14.890000	85,364.37	-23,145.32	27.16
			Base 5.197284	29,796.03	4.089536	23,445.31	-6,350.72	0.03
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0							
		9,684.000	Local 9.501325	92,010.83	12.800000	123,955.20	31,944.37	39.44
			Base 2.609537	25,270.76	3.515518	34,044.27	8,773.51	0.04
B0MLBC901	QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0							
		22,412.000	Local 3.668765	82,224.37	4.682000	104,932.98	22,708.61	33.39
			Base 1.007418	22,578.26	1.285910	28,819.82	6,241.56	0.04
<b>QATARI RIAL Total</b>		37,829.000	Local	282,744.89		314,252.55	31,507.66	100.00
			Base	77,645.05		86,309.40	8,664.35	0.11
<b>SAUDI RIYAL</b>							Exchange Rate:	3.751600
ACI04GHP2	DALLAH HEALTHCARE CO COMMON STOCK SAR10.0							
		594.000	Local 141.411801	83,998.61	159.000000	94,446.00	10,447.39	4.31
			Base 37.648081	22,362.96	42.381917	25,174.86	2,811.90	0.03
ACI29Z798	POWER + WATER UTILITY CO FOR COMMON STOCK SAR10.0							
		1,249.000	Local 60.501121	75,565.90	60.700000	75,814.30	248.40	3.46
			Base 16.129327	20,145.53	16.179763	20,208.52	62.99	0.03
B12LR5909	ETIHAD ETISALAT CO COMMON STOCK SAR10.0							
		2,805.000	Local 50.091205	140,505.83	53.400000	149,787.00	9,281.17	6.84
			Base 13.352848	37,454.74	14.233927	39,926.16	2,471.42	0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.0							
		10,389.000	Local 46.820779	486,421.07	37.500000	389,587.50	-96,833.57	17.79
			Base 12.483506	129,691.14	9.995735	103,845.69	-25,845.45	0.14
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.0							
		1,212.000	Local 87.113878	105,582.02	73.500000	89,082.00	-16,500.02	4.07
			Base 23.223548	28,146.94	19.591641	23,745.07	-4,401.87	0.03

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.0	5,654.000	22.500874	127,219.94	16.460000	93,064.84	-34,155.10	4.25
			5.997833	33,911.75	4.387461	24,806.71	-9,105.04	0.03
B133RS908	SAVOLA COMMON STOCK SAR10.0	1,685.000	37.106576	62,524.58	46.750000	78,773.75	16,249.17	3.60
			9.892451	16,668.78	12.461350	20,997.37	4,328.59	0.03
B137VV907	ALMARAI CO COMMON STOCK SAR10.0	1,325.000	62.856717	83,285.15	56.700000	75,127.50	-8,157.65	3.43
			16.757321	22,203.45	15.113552	20,025.46	-2,177.99	0.03
B3C8VY905	SAUDI ARABIAN MINING CO COMMON STOCK SAR10.0	5,035.000	45.281259	227,991.14	43.050000	216,756.75	-11,234.39	9.90
			12.070657	60,775.76	11.475104	57,777.15	-2,998.61	0.08
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0	1,932.000	112.989871	218,296.43	121.200000	234,158.40	15,861.97	10.69
			30.120751	58,193.29	32.306216	62,415.61	4,222.32	0.08
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK	2,847.000	33.060393	94,122.94	27.700000	78,861.90	-15,261.04	3.60
			8.813284	25,091.42	7.383516	21,020.87	-4,070.55	0.03
BLGM73905	DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0	1,223.000	262.711325	321,295.95	288.600000	352,957.80	31,661.85	16.12
			70.029534	85,646.12	76.927178	94,081.94	8,435.82	0.12
BM8SKZ903	ACWA POWER CO COMMON STOCK SAR10.0	737.000	188.022090	138,572.28	354.200000	261,045.40	122,473.12	11.92
			50.125862	36,942.76	94.413050	69,582.42	32,639.66	0.09
<b>SAUDI RIYAL Total</b>		36,687.000		2,165,381.84		2,189,463.14	24,081.30	99.99
				577,234.64		583,607.83	6,373.19	0.77

SINGAPORE DOLLAR

Exchange Rate: 1.356000

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		880.000	Local 21.165182	18,625.36	35.790000	31,495.20	12,869.84	9.24
			Base 15.318273	13,480.08	26.393805	23,226.55	9,746.47	0.03
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		2,600.000	Local 25.114850	65,298.61	31.330000	81,458.00	16,159.39	23.90
			Base 18.178408	47,263.86	23.104720	60,072.27	12,808.41	0.08
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		32,100.000	Local 2.595453	83,314.03	2.750000	88,275.00	4,960.97	25.90
			Base 1.915871	61,499.47	2.028024	65,099.56	3,600.09	0.09
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		5,700.000	Local 10.189163	58,078.23	14.430000	82,251.00	24,172.77	24.13
			Base 7.253621	41,345.64	10.641593	60,657.08	19,311.44	0.08
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
		18,500.000	Local 4.083672	75,547.93	3.100000	57,350.00	-18,197.93	16.83
			Base 2.934516	54,288.54	2.286136	42,293.51	-11,995.03	0.06
<b>SINGAPORE DOLLAR Total</b>		59,780.000	Local	300,864.16		340,829.20	39,965.04	100.00
			Base	217,877.59		251,348.97	33,471.38	0.33
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	18.193750
617787908	DISCOVERY LTD COMMON STOCK ZAR.001							
		4,043.000	Local 151.776396	613,631.97	134.690000	544,551.67	-69,080.30	6.80
			Base 8.282478	33,486.06	7.403092	29,930.70	-3,555.36	0.04
628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5							
		2,850.000	Local 288.717951	822,846.16	273.420000	779,247.00	-43,599.16	9.73
			Base 15.670965	44,662.25	15.028238	42,830.48	-1,831.77	0.06
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		6,637.000	Local 105.519402	700,332.27	84.940000	563,746.78	-136,585.49	7.04
			Base 7.419188	49,241.15	4.668636	30,985.74	-18,255.41	0.04
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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		3,834.000	Local 146.500929	561,684.56	233.310000	894,510.54	332,825.98	11.17
			Base 8.505133	32,608.68	12.823634	49,165.81	16,557.13	0.06
B0L675905	SANLAM LTD COMMON STOCK ZAR.01	10,140.000	Local 60.776513	616,273.84	80.920000	820,528.80	204,254.96	10.24
			Base 3.316590	33,630.22	4.447681	45,099.49	11,469.27	0.06
B65B4D905	VODACOM GROUP LTD COMMON STOCK	4,158.000	Local 133.712857	555,978.06	97.510000	405,446.58	-150,531.48	5.06
			Base 9.401503	39,091.45	5.359533	22,284.94	-16,806.51	0.03
BN0VX8908	NASPERS LTD N SHS COMMON STOCK ZAR.02	715.000	Local 3,221.516322	2,303,384.17	3,567.220000	2,550,562.30	247,178.13	31.84
			Base 203.700685	145,645.99	196.068430	140,188.93	-5,457.06	0.18
BRF6FX903	ANGLOGOLD ASHANTI PLC COMMON STOCK	1,826.000	Local 425.692985	777,315.39	459.770000	839,540.02	62,224.63	10.48
			Base 23.105663	42,190.94	25.270766	46,144.42	3,953.48	0.06
BZBFKT902	BID CORP LTD COMMON STOCK	1,443.000	Local 419.884657	605,893.56	424.870000	613,087.41	7,193.85	7.65
			Base 22.913216	33,063.77	23.352525	33,697.69	633.92	0.04
<b>SOUTH AFRICAN RAND Total</b>		35,646.000	Local	7,557,339.98		8,011,221.10	453,881.12	100.00
			Base	453,620.51		440,328.20	-13,292.31	0.58
<b>SOUTH KOREAN WON</b>							Exchange Rate:	1,376.500000
617340906	COWAY CO LTD COMMON STOCK KRW500.0	591.000	Local 56,216.859560	33,224,164.00	64,200.000000	37,942,200.00	4,718,036.00	1.28
			Base 43.015415	25,422.11	46.640029	27,564.26	2,142.15	0.04
617507900	KT+G CORP COMMON STOCK KRW5000.0	475.000	Local 87,808.307368	41,708,946.00	88,200.000000	41,895,000.00	186,054.00	1.41
			Base 65.685453	31,200.59	64.075554	30,435.89	-764.70	0.04
619403900	KAKAO CORP COMMON STOCK KRW100.0	1,741.000	Local 59,414.462952	103,440,580.00	40,650.000000	70,771,650.00	-32,668,930.00	2.38

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	46.632389	81,186.99	29.531420	51,414.20	-29,772.79	0.07
629467903	DOOSAN ENERBILITY CO LTD COMMON STOCK KRW5000.0							
		3,429.000 Local	20,062.029746	68,792,700.00	20,100.000000	68,922,900.00	130,200.00	2.32
		Base	14.602779	50,072.93	14.602252	50,071.12	-1.81	0.07
634691901	LG CHEM LTD COMMON STOCK KRW5000.0							
		246.000 Local	377,726.504065	92,920,720.00	345,500.000000	84,993,000.00	-7,927,720.00	2.86
		Base	274.940122	67,635.27	250.998910	61,745.73	-5,889.54	0.08
641945902	POSCO FUTURE M CO LTD COMMON STOCK KRW500.0							
		196.000 Local	286,171.602041	56,089,634.00	258,500.000000	50,666,000.00	-5,423,634.00	1.71
		Base	208.299031	40,826.61	187.795133	36,807.85	-4,018.76	0.05
644662900	HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0							
		498.000 Local	133,895.951807	66,680,184.00	158,800.000000	79,082,400.00	12,402,216.00	2.66
		Base	97.460382	48,535.27	115.365056	57,451.80	8,916.53	0.08
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0							
		204.000 Local	284,727.602941	58,084,431.00	251,500.000000	51,306,000.00	-6,778,431.00	1.73
		Base	250.916569	51,186.98	182.709771	37,272.79	-13,914.19	0.05
645026907	SK HYNIX INC COMMON STOCK KRW5000.0							
		466.000 Local	98,491.929185	45,897,239.00	236,500.000000	110,209,000.00	64,311,761.00	3.71
		Base	86.129335	40,136.27	171.812568	80,064.66	39,928.39	0.11
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.							
		563.000 Local	247,070.333925	139,100,598.00	295,000.000000	166,085,000.00	26,984,402.00	5.59
		Base	199.060853	112,071.26	214.311660	120,657.46	8,586.20	0.16
649092905	KIA CORP COMMON STOCK KRW5000.0							
		1,194.000 Local	96,073.109715	114,711,293.00	129,300.000000	154,384,200.00	39,672,907.00	5.20
		Base	77.525017	92,564.87	93.933890	112,157.07	19,592.20	0.15
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.							
		2,537.000 Local	18,011.618447	45,695,476.00	19,570.000000	49,649,090.00	3,953,614.00	1.67
		Base	13.473682	34,182.73	14.217218	36,069.08	1,886.35	0.05
651740904	HLB INC COMMON STOCK KRW500.0							
		1,998.000 Local	44,238.210210	88,387,944.00	58,500.000000	116,883,000.00	28,495,056.00	3.93

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	32.817998	65,570.36	42.499092	84,913.19	19,342.83	0.11
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.0							
		465.000 Local	129,538.840860	60,235,561.00	110,900.000000	51,568,500.00	-8,667,061.00	1.74
		Base	109.273978	50,812.40	80.566655	37,463.49	-13,348.91	0.05
656039906	NAVER CORP COMMON STOCK KRW100.0							
		528.000 Local	241,910.060606	127,728,512.00	166,900.000000	88,123,200.00	-39,605,312.00	2.97
		Base	202.854886	107,107.38	121.249546	64,019.76	-43,087.62	0.08
669323008	POSCO HOLDINGS INC COMMON STOCK KRW5000.0							
		224.000 Local	423,830.026786	94,937,926.00	363,000.000000	81,312,000.00	-13,625,926.00	2.74
		Base	311.108482	69,688.30	263.712314	59,071.56	-10,616.74	0.08
676523905	SAMSUNG E+A CO LTD COMMON STOCK KRW5000.0							
		2,728.000 Local	23,265.563783	63,468,458.00	24,150.000000	65,881,200.00	2,412,742.00	2.22
		Base	16.934575	46,197.52	17.544497	47,861.39	1,663.87	0.06
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.0							
		94.000 Local	681,544.797872	64,065,211.00	354,000.000000	33,276,000.00	-30,789,211.00	1.12
		Base	600.612340	56,457.56	257.173992	24,174.36	-32,283.20	0.03
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		3,599.000 Local	64,244.134760	231,214,641.00	81,500.000000	293,318,500.00	62,103,859.00	9.87
		Base	56.186141	202,213.92	59.208137	213,090.08	10,876.16	0.28
677221905	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0							
		7,591.000 Local	8,805.279937	66,840,880.00	9,350.000000	70,975,850.00	4,134,970.00	2.39
		Base	6.409200	48,652.24	6.792590	51,562.55	2,910.31	0.07
698833902	YUHAN CORP COMMON STOCK KRW1000.0							
		749.000 Local	54,630.642190	40,918,351.00	80,900.000000	60,594,100.00	19,675,749.00	2.04
		Base	48.143338	36,059.36	58.772248	44,020.41	7,961.05	0.06
ACIQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		236.000 Local	697,843.021186	164,690,953.00	727,000.000000	171,572,000.00	6,881,047.00	5.78
		Base	564.309025	133,176.93	528.151108	124,643.66	-8,533.27	0.16
ACI1N7283	SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0							
		234.000 Local	86,664.782051	20,279,559.00	77,500.000000	18,135,000.00	-2,144,559.00	0.61

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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		Base	64.830043	15,170.23	56.302216	13,174.72	-1,995.51	0.02
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0							
		1,001.000 Local	52,459.228771	52,511,688.00	52,600.000000	52,652,600.00	140,912.00	1.77
		Base	38.184106	38,222.29	38.212859	38,251.07	28.78	0.05
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0							
		205.000 Local	266,635.492683	54,660,276.00	281,500.000000	57,707,500.00	3,047,224.00	1.94
		Base	194.079024	39,786.20	204.504177	41,923.36	2,137.16	0.06
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
		2,273.000 Local	195,833.220414	445,128,910.00	174,300.000000	396,183,900.00	-48,945,010.00	13.34
		Base	154.406714	350,966.46	126.625499	287,819.76	-63,146.70	0.38
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.0							
		251.000 Local	110,360.258964	27,700,425.00	88,800.000000	22,288,800.00	-5,411,625.00	0.75
		Base	93.095657	23,367.01	64.511442	16,192.37	-7,174.64	0.02
B235ZT900	ECOPRO CO LTD COMMON STOCK KRW100.0							
		505.000 Local	103,562.099010	52,298,860.00	90,100.000000	45,500,500.00	-6,798,360.00	1.53
		Base	75.380931	38,067.37	65.455866	33,055.21	-5,012.16	0.04
B39Z8L903	SK INC COMMON STOCK KRW200.0							
		152.000 Local	249,839.375000	37,975,585.00	158,300.000000	24,061,600.00	-13,913,985.00	0.81
		Base	220.803684	33,562.16	115.001816	17,480.28	-16,081.88	0.02
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.0							
		184.000 Local	287,082.467391	52,823,174.00	270,500.000000	49,772,000.00	-3,051,174.00	1.68
		Base	208.962011	38,449.01	196.512895	36,158.37	-2,290.64	0.05
BJ321P905	ECOPRO BM CO LTD COMMON STOCK KRW500.0							
		248.000 Local	213,628.096774	52,979,768.00	183,000.000000	45,384,000.00	-7,595,768.00	1.53
		Base	155.495927	38,562.99	132.945877	32,970.58	-5,592.41	0.04
BNSP8W906	LG ENERGY SOLUTION COMMON STOCK KRW500.0							
		272.000 Local	356,149.220588	96,872,588.00	326,500.000000	88,808,000.00	-8,064,588.00	2.99
		Base	259.234412	70,511.76	237.195786	64,517.25	-5,994.51	0.08
BSTJWN901	ALTEOGEN INC COMMON STOCK KRW500.0							
		608.000 Local	285,671.299342	173,688,150.00	280,500.000000	170,544,000.00	-3,144,150.00	5.74

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# Holdings

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		Base	207.934852	126,424.39	203.777697	123,896.84	-2,527.55	0.16
<b>SOUTH KOREAN WON Total</b>								
		36,285.000 Local		2,935,753,385.00		2,970,448,690.00	34,695,305.00	100.00
		Base		2,304,047.72		2,157,972.17	-146,075.55	2.83
<b>SWEDISH KRONA</b>							Exchange Rate:	10.599000
481334902	SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0							
		3,042.000 Local	118.823761	361,461.88	156.500000	476,073.00	114,611.12	10.76
		Base	11.150878	33,920.97	14.765544	44,916.78	10,995.81	0.06
484652904	SWEDBANK AB A SHARES COMMON STOCK NPV							
		1,985.000 Local	184.786952	366,802.10	218.100000	432,928.50	66,126.40	9.78
		Base	17.341118	34,422.12	20.577413	40,846.16	6,424.04	0.05
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
		10,348.000 Local	76.956476	796,345.61	65.800000	680,898.40	-115,447.21	15.38
		Base	8.166363	84,505.52	6.208133	64,241.76	-20,263.76	0.08
ACI0V9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35							
		727.000 Local	286.657318	208,399.87	271.400000	197,307.80	-11,092.07	4.46
		Base	26.901032	19,557.05	25.606189	18,615.70	-941.35	0.02
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22							
		8,039.000 Local	76.071204	611,536.41	119.650000	961,866.35	350,329.94	21.73
		Base	7.515200	60,414.69	11.288801	90,750.67	30,335.98	0.12
ACI2F68L7	BOLIDEN AB COMMON STOCK SEK2.11							
		894.000 Local	237.668221	212,475.39	339.100000	303,155.40	90,680.01	6.85
		Base	26.888893	24,038.67	31.993584	28,602.26	4,563.59	0.04
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
		1,678.000 Local	138.634088	232,628.00	212.400000	356,407.20	123,779.20	8.05
		Base	15.684547	26,318.67	20.039626	33,626.49	7,307.82	0.04
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003							
		349.000 Local	576.287994	201,124.51	1,104.000000	385,296.00	184,171.49	8.70
		Base	61.786074	21,563.34	104.160770	36,352.11	14,788.77	0.05

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BLDBN4902	ATLAS COPCO AB A SHS COMMON STOCK SEK.16							
		3,175.000	Local 151.657581	481,512.82	199.200000	632,460.00	150,947.18	14.29
			Base 14.515676	46,087.27	18.794226	59,671.67	13,584.40	0.08
<b>SWEDISH KRONA Total</b>								
		30,237.000	Local	3,472,286.59		4,426,392.65	954,106.06	100.00
			Base	350,828.30		417,623.60	66,795.30	0.55
<b>SWISS FRANC</b>							Exchange Rate:	0.898450
596228908	CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0							
		3.000	Local 11,050.543333	33,151.63	10,490.000000	31,470.00	-1,681.63	2.23
			Base 12,375.320000	37,125.96	11,675.663643	35,026.99	-2,098.97	0.05
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		19.000	Local 1,957.464211	37,191.82	4,260.000000	80,940.00	43,748.18	5.74
			Base 1,980.436842	37,628.30	4,741.499249	90,088.49	52,460.19	0.12
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		169.000	Local 425.185030	71,856.27	479.100000	80,967.90	9,111.63	5.74
			Base 476.157692	80,470.65	533.251711	90,119.54	9,648.89	0.12
710306903	NOVARTIS AG REG COMMON STOCK CHF.49							
		1,203.000	Local 82.427406	99,160.17	96.170000	115,692.51	16,532.34	8.20
			Base 90.249111	108,569.68	107.039902	128,769.00	20,199.32	0.17
710889908	ABB LTD REG COMMON STOCK CHF.12							
		1,616.000	Local 18.570074	30,009.24	49.920000	80,670.72	50,661.48	5.72
			Base 18.685922	30,196.45	55.562357	89,788.77	59,592.32	0.12
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		349.000	Local 294.500888	102,780.81	249.500000	87,075.50	-15,705.31	6.17
			Base 322.682865	112,616.32	277.700484	96,917.47	-15,698.85	0.13
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		785.000	Local 74.552153	58,523.44	29.820000	23,408.70	-35,114.74	1.66
			Base 75.427108	59,210.28	33.190495	26,054.54	-33,155.74	0.03
711075903	HOLCIM LTD COMMON STOCK CHF2.0							

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		1,121.000	Local 69.250446	77,629.75	79.620000	89,254.02	11,624.27	6.33
			Base 74.847502	83,904.05	88.619289	99,342.22	15,438.17	0.13
712387901	NESTLE SA REG COMMON STOCK CHF.1	2,892.000	Local 104.319986	301,693.40	91.720000	265,254.24	-36,439.16	18.81
			Base 111.802438	323,332.65	102.086927	295,235.39	-28,097.26	0.39
714789906	TEMENOS AG REG COMMON STOCK CHF5.0	532.000	Local 139.162425	74,034.41	62.000000	32,984.00	-41,050.41	2.34
			Base 140.081447	74,523.33	69.007736	36,712.12	-37,811.21	0.05
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0	38.000	Local 522.680789	19,861.87	490.400000	18,635.20	-1,226.67	1.32
			Base 572.864474	21,768.85	545.828928	20,741.50	-1,027.35	0.03
743780900	SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1	57.000	Local 537.307544	30,626.53	660.600000	37,654.20	7,027.67	2.67
			Base 601.721754	34,298.14	735.266292	41,910.18	7,612.04	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1	423.000	Local 89.129504	37,701.78	111.500000	47,164.50	9,462.72	3.34
			Base 90.175532	38,144.25	124.102621	52,495.41	14,351.16	0.07
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	535.000	Local 83.923159	44,898.89	140.250000	75,033.75	30,134.86	5.32
			Base 84.670411	45,298.67	156.102176	83,514.66	38,215.99	0.11
ACI09N1W4	UBS GROUP AG REG COMMON STOCK USD.1	3,133.000	Local 18.053610	56,561.96	26.450000	82,867.85	26,305.89	5.88
			Base 20.217938	63,342.80	29.439590	92,234.24	28,891.44	0.12
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01	434.000	Local 229.689447	99,685.22	257.200000	111,624.80	11,939.58	7.91
			Base 254.304885	110,368.32	286.270800	124,241.53	13,873.21	0.16
ACI198PY5	ALCON INC COMMON STOCK CHF.04	318.000	Local 72.023616	22,903.51	80.220000	25,509.96	2,606.45	1.81
			Base 80.182138	25,497.92	89.287106	28,393.30	2,895.38	0.04
ACI24VB55	STRAUMANN HOLDING AG REG COMMON STOCK CHF.01							

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		286.000	Local 134.326853	38,417.48	111.300000	31,831.80	-6,585.68	2.26
			Base 150.430420	43,023.10	123.880016	35,429.68	-7,593.42	0.05
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	672.000	Local 60.332128	40,543.19	86.920000	58,410.24	17,867.05	4.14
			Base 64.417381	43,288.48	96.744393	65,012.23	21,723.75	0.09
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1	64.000	Local 475.883906	30,456.57	530.800000	33,971.20	3,514.63	2.41
			Base 491.622031	31,463.81	590.795259	37,810.90	6,347.09	0.05
<b>SWISS FRANC Total</b>		14,649.000	Local	1,307,687.94		1,410,421.09	102,733.15	100.00
			Base	1,404,072.01		1,569,838.16	165,766.15	2.06
<b>THAILAND BAHT</b>							Exchange Rate:	36.697500
641259908	ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A	6,700.000	Local 210.131881	1,407,883.60	210.000000	1,407,000.00	-883.60	9.42
			Base 5.733476	38,414.29	5.722461	38,340.49	-73.80	0.05
641853908	HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A	150,200.000	Local 9.105715	1,367,678.37	9.300000	1,396,860.00	29,181.63	9.36
			Base 0.248451	37,317.28	0.253423	38,064.17	746.89	0.05
952JZFII8	TRUE CORP PCL/NEW FOREIGN FOREIGN SH. THB4.0 A	167,200.000	Local 8.505338	1,422,092.51	8.750000	1,463,000.00	40,907.49	9.80
			Base 0.232069	38,801.98	0.238436	39,866.48	1,064.50	0.05
ACI00WZ17	PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A	71,500.000	Local 32.270253	2,307,323.08	30.500000	2,180,750.00	-126,573.08	14.61
			Base 0.880498	62,955.61	0.831119	59,425.03	-3,530.58	0.08
ACI1J15K1	CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A	45,400.000	Local 31.351176	1,423,343.41	30.750000	1,396,050.00	-27,293.41	9.35
			Base 0.855421	38,836.11	0.837932	38,042.10	-794.01	0.05
B0166H902	BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A	8,300.000	Local 227.088408	1,884,833.79	247.000000	2,050,100.00	165,266.21	13.73

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Books Open

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As of: June 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	6.113771	50,744.30	6.730704	55,864.84	5,120.54	0.07
B018BZ902	MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A							
		46,500.000 Local	30.614914	1,423,593.51	30.000000	1,395,000.00	-28,593.51	9.34
		Base	0.835332	38,842.93	0.817494	38,013.49	-829.44	0.05
BJCVZG904	ASSET WORLD CORP PCL FOREIGN FOREIGN SH. THB1.0 A							
		394,500.000 Local	3.532217	1,393,459.55	3.480000	1,372,860.00	-20,599.55	9.20
		Base	0.096377	38,020.72	0.094829	37,410.18	-610.54	0.05
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		85,600.000 Local	22.813790	1,952,860.40	26.500000	2,268,400.00	315,539.60	15.19
		Base	0.650224	55,659.20	0.722120	61,813.48	6,154.28	0.08
<b>THAILAND BAHT Total</b>		975,900.000 Local		14,583,068.22		14,930,020.00	346,951.78	100.00
		Base		399,592.42		406,840.26	7,247.84	0.53
<b>TURKISH LIRA</b>							Exchange Rate:	32.654750
B03MYN901	TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0							
		3,793.000 Local	54.882908	208,170.87	100.600000	381,575.80	173,404.93	16.72
		Base	1.886414	7,155.17	3.080716	11,685.15	4,529.98	0.02
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0							
		3,403.000 Local	146.287723	497,817.12	165.500000	563,196.50	65,379.38	24.68
		Base	5.028149	17,110.79	5.068175	17,247.00	136.21	0.02
B0D000905	BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0							
		2,453.000 Local	278.166804	682,343.17	545.000000	1,336,885.00	654,541.83	58.59
		Base	10.239804	25,118.24	16.689762	40,939.99	15,821.75	0.05
<b>TURKISH LIRA Total</b>		9,649.000 Local		1,388,331.16		2,281,657.30	893,326.14	100.00
		Base		49,384.20		69,872.14	20,487.94	0.09
<b>UAE DIRHAM</b>							Exchange Rate:	3.673000

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	33,131.000	Local 16.679315	552,602.38	16.100000	533,409.10	-19,193.28	82.64
			Base 4.541024	150,448.68	4.383338	145,224.37	-5,224.31	0.19
BYVGM6909	ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08	33,056.000	Local 4.604600	152,209.66	3.390000	112,059.84	-40,149.82	17.36
			Base 1.253669	41,441.27	0.922951	30,509.08	-10,932.19	0.04
<b>UAE DIRHAM Total</b>		66,187.000	Local	704,812.04		645,468.94	-59,343.10	100.00
			Base	191,889.95		175,733.45	-16,156.50	0.23
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01	2,360.000	Local 16.849513	39,764.85	17.570000	41,465.20	1,700.35	0.12
			Base 16.849513	39,764.85	17.570000	41,465.20	1,700.35	0.05
00206R102	AT+T INC COMMON STOCK USD1.0	5,001.000	Local 28.761580	143,836.66	19.110000	95,569.11	-48,267.55	0.27
			Base 28.761580	143,836.66	19.110000	95,569.11	-48,267.55	0.13
002824100	ABBOTT LABORATORIES COMMON STOCK	1,983.000	Local 77.471725	153,626.43	103.910000	206,053.53	52,427.10	0.58
			Base 77.471725	153,626.43	103.910000	206,053.53	52,427.10	0.27
00287Y109	ABBVIE INC COMMON STOCK USD.01	1,554.000	Local 108.098468	167,985.02	171.520000	266,542.08	98,557.06	0.75
			Base 108.098468	167,985.02	171.520000	266,542.08	98,557.06	0.35
00724F101	ADOBE INC COMMON STOCK USD.0001	189.000	Local 135.074974	25,529.17	555.540000	104,997.06	79,467.89	0.30
			Base 135.074974	25,529.17	555.540000	104,997.06	79,467.89	0.14
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01	473.000	Local 52.550000	24,856.15	162.210000	76,725.33	51,869.18	0.22
			Base 52.550000	24,856.15	162.210000	76,725.33	51,869.18	0.10
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	189.000	Local		115.057513	21,745.87	151.630000	28,658.07	6,912.20	0.08
		Base		115.057513	21,745.87	151.630000	28,658.07	6,912.20	0.04
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	546.000	Local		243.516245	132,959.87	258.050000	140,895.30	7,935.43	0.40
		Base		243.516245	132,959.87	258.050000	140,895.30	7,935.43	0.18
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	433.000	Local		124.111363	53,740.22	95.520000	41,360.16	-12,380.06	0.12
		Base		124.111363	53,740.22	95.520000	41,360.16	-12,380.06	0.05
013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01								
	1,604.000	Local		21.470000	34,437.88	19.750000	31,679.00	-2,758.88	0.09
		Base		21.470000	34,437.88	19.750000	31,679.00	-2,758.88	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	378.000	Local		160.236878	60,569.54	116.970000	44,214.66	-16,354.88	0.13
		Base		160.236878	60,569.54	116.970000	44,214.66	-16,354.88	0.06
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	95.000	Local		255.450000	24,267.75	241.430000	22,935.85	-1,331.90	0.06
		Base		255.450000	24,267.75	241.430000	22,935.85	-1,331.90	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,321.000	Local		49.224322	65,025.33	50.900000	67,238.90	2,213.57	0.19
		Base		49.224322	65,025.33	50.900000	67,238.90	2,213.57	0.09
020002101	ALLSTATE CORP COMMON STOCK USD.01								
	284.000	Local		114.425000	32,496.70	159.660000	45,343.44	12,846.74	0.13
		Base		114.425000	32,496.70	159.660000	45,343.44	12,846.74	0.06
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
	189.000	Local		212.890000	40,236.21	243.000000	45,927.00	5,690.79	0.13
		Base		212.890000	40,236.21	243.000000	45,927.00	5,690.79	0.06
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	2,927.000	Local		80.918042	236,847.11	183.420000	536,870.34	300,023.23	1.52
		Base		80.918042	236,847.11	183.420000	536,870.34	300,023.23	0.70
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								

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# Holdings

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 QS INVESTORS LLC  
 FUND: HBQ2



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,182.000	Local 83.101411	264,428.69	182.150000	579,601.30	315,172.61	1.64
			Base 83.101411	264,428.69	182.150000	579,601.30	315,172.61	0.76
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333	1,982.000	Local 55.395858	109,794.59	45.550000	90,280.10	-19,514.49	0.26
			Base 55.395858	109,794.59	45.550000	90,280.10	-19,514.49	0.12
023135106	AMAZON.COM INC COMMON STOCK USD.01	4,249.000	Local 106.802841	453,805.27	193.250000	821,119.25	367,313.98	2.32
			Base 106.802841	453,805.27	193.250000	821,119.25	367,313.98	1.08
023608102	AMEREN CORPORATION COMMON STOCK USD.01	473.000	Local 78.751882	37,249.64	71.110000	33,635.03	-3,614.61	0.10
			Base 78.751882	37,249.64	71.110000	33,635.03	-3,614.61	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	945.000	Local 75.693915	71,530.75	87.740000	82,914.30	11,383.55	0.23
			Base 75.693915	71,530.75	87.740000	82,914.30	11,383.55	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	473.000	Local 78.831290	37,287.20	231.550000	109,523.15	72,235.95	0.31
			Base 78.831290	37,287.20	231.550000	109,523.15	72,235.95	0.14
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	567.000	Local 47.270000	26,802.09	74.240000	42,094.08	15,291.99	0.12
			Base 47.270000	26,802.09	74.240000	42,094.08	15,291.99	0.06
03027X100	AMERICAN TOWER CORP REIT USD.01	1,039.000	Local 186.562483	193,838.42	194.380000	201,960.82	8,122.40	0.57
			Base 186.562483	193,838.42	194.380000	201,960.82	8,122.40	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	473.000	Local 124.410000	58,845.93	129.160000	61,092.68	2,246.75	0.17
			Base 124.410000	58,845.93	129.160000	61,092.68	2,246.75	0.08
03073E105	CENCORA INC COMMON STOCK USD.01	189.000	Local 185.480000	35,055.72	225.300000	42,581.70	7,525.98	0.12
			Base 185.480000	35,055.72	225.300000	42,581.70	7,525.98	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		112.000	Local 128.828839	14,428.83	427.190000	47,845.28	33,416.45	0.14
			Base 128.828839	14,428.83	427.190000	47,845.28	33,416.45	0.06
031162100	AMGEN INC COMMON STOCK USD.0001	473.000	Local 216.424123	102,368.61	312.450000	147,788.85	45,420.24	0.42
			Base 216.424123	102,368.61	312.450000	147,788.85	45,420.24	0.19
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01	284.000	Local 283.424683	80,492.61	541.860000	153,888.24	73,395.63	0.44
			Base 283.424683	80,492.61	541.860000	153,888.24	73,395.63	0.20
037833100	APPLE INC COMMON STOCK USD.00001	3,821.000	Local 69.834975	266,839.44	210.620000	804,779.02	537,939.58	2.28
			Base 69.834975	266,839.44	210.620000	804,779.02	537,939.58	1.06
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	378.000	Local 41.554788	15,707.71	235.990000	89,204.22	73,496.51	0.25
			Base 41.554788	15,707.71	235.990000	89,204.22	73,496.51	0.12
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	377.000	Local 41.996711	15,832.76	60.450000	22,789.65	6,956.89	0.06
			Base 41.996711	15,832.76	60.450000	22,789.65	6,956.89	0.03
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001	95.000	Local 178.624947	16,969.37	350.480000	33,295.60	16,326.23	0.09
			Base 178.624947	16,969.37	350.480000	33,295.60	16,326.23	0.04
049468101	ATLASSIAN CORP CL A COMMON STOCK USD.00001	95.000	Local 190.490000	18,096.55	176.880000	16,803.60	-1,292.95	0.05
			Base 190.490000	18,096.55	176.880000	16,803.60	-1,292.95	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK	473.000	Local 104.684630	49,515.83	116.650000	55,175.45	5,659.62	0.16
			Base 104.684630	49,515.83	116.650000	55,175.45	5,659.62	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	189.000	Local 98.701693	18,654.62	238.690000	45,112.41	26,457.79	0.13
			Base 98.701693	18,654.62	238.690000	45,112.41	26,457.79	0.06
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							

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# Holdings

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 QS INVESTORS LLC  
 FUND: HBQ2



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		189.000	Local 171.445979	32,403.29	206.890000	39,102.21	6,698.92	0.11
			Base 171.445979	32,403.29	206.890000	39,102.21	6,698.92	0.05
05352A100	AVANTOR INC COMMON STOCK USD.01	1,321.000	Local 28.290000	37,371.09	21.200000	28,005.20	-9,365.89	0.08
			Base 28.290000	37,371.09	21.200000	28,005.20	-9,365.89	0.04
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0	256.000	Local 227.608203	58,267.70	218.650000	55,974.40	-2,293.30	0.16
			Base 227.608203	58,267.70	218.650000	55,974.40	-2,293.30	0.07
058498106	BALL CORP COMMON STOCK	756.000	Local 40.169603	30,368.22	60.020000	45,375.12	15,006.90	0.13
			Base 40.169603	30,368.22	60.020000	45,375.12	15,006.90	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	3,776.000	Local 33.281822	125,672.16	39.770000	150,171.52	24,499.36	0.42
			Base 33.281822	125,672.16	39.770000	150,171.52	24,499.36	0.20
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	1,132.000	Local 37.100000	41,997.20	59.890000	67,795.48	25,798.28	0.19
			Base 37.100000	41,997.20	59.890000	67,795.48	25,798.28	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	755.000	Local 55.691894	42,047.38	33.450000	25,254.75	-16,792.63	0.07
			Base 55.691894	42,047.38	33.450000	25,254.75	-16,792.63	0.03
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	378.000	Local 235.389577	88,977.26	233.710000	88,342.38	-634.88	0.25
			Base 235.389577	88,977.26	233.710000	88,342.38	-634.88	0.12
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	850.000	Local 220.175941	187,149.55	406.800000	345,780.00	158,630.45	0.98
			Base 220.175941	187,149.55	406.800000	345,780.00	158,630.45	0.45
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	378.000	Local 95.120000	35,955.36	82.330000	31,120.74	-4,834.62	0.09
			Base 95.120000	35,955.36	82.330000	31,120.74	-4,834.62	0.04
09062X103	BIOGEN INC COMMON STOCK USD.0005							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
	189.000	Local		270.438201	51,112.82	231.820000	43,813.98	-7,298.84	0.12
		Base		270.438201	51,112.82	231.820000	43,813.98	-7,298.84	0.06
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	101.000	Local		666.515842	67,318.10	787.320000	79,519.32	12,201.22	0.22
		Base		666.515842	67,318.10	787.320000	79,519.32	12,201.22	0.10
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
	567.000	Local		54.980000	31,173.66	123.800000	70,194.60	39,020.94	0.20
		Base		54.980000	31,173.66	123.800000	70,194.60	39,020.94	0.09
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	378.000	Local		236.977989	89,577.68	182.010000	68,799.78	-20,777.90	0.19
		Base		236.977989	89,577.68	182.010000	68,799.78	-20,777.90	0.09
101121101	BOSTON PROPERTIES INC REIT USD.01								
	567.000	Local		103.345115	58,596.68	61.560000	34,904.52	-23,692.16	0.10
		Base		103.345115	58,596.68	61.560000	34,904.52	-23,692.16	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	1,794.000	Local		26.437402	47,428.70	77.010000	138,155.94	90,727.24	0.39
		Base		26.437402	47,428.70	77.010000	138,155.94	90,727.24	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	1,604.000	Local		63.284638	101,508.56	41.530000	66,614.12	-34,894.44	0.19
		Base		63.284638	101,508.56	41.530000	66,614.12	-34,894.44	0.09
11135F101	BROADCOM INC COMMON STOCK								
	95.000	Local		388.931053	36,948.45	1,605.530000	152,525.35	115,576.90	0.43
		Base		388.931053	36,948.45	1,605.530000	152,525.35	115,576.90	0.20
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
	472.000	Local		61.165000	28,869.88	43.190000	20,385.68	-8,484.20	0.06
		Base		61.165000	28,869.88	43.190000	20,385.68	-8,484.20	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	661.000	Local		52.605582	34,772.29	89.110000	58,901.71	24,129.42	0.17
		Base		52.605582	34,772.29	89.110000	58,901.71	24,129.42	0.08
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
	473.000	Local		89.314989	42,245.99	74.120000	35,058.76	-7,187.23	0.10
		Base		89.314989	42,245.99	74.120000	35,058.76	-7,187.23	0.05
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
	368.000	Local		230.997364	85,007.03	330.570000	121,649.76	36,642.73	0.34
		Base		230.997364	85,007.03	330.570000	121,649.76	36,642.73	0.16
12572Q105	CME GROUP INC COMMON STOCK USD.01								
	378.000	Local		118.230397	44,691.09	196.600000	74,314.80	29,623.71	0.21
		Base		118.230397	44,691.09	196.600000	74,314.80	29,623.71	0.10
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	1,227.000	Local		58.130913	71,326.63	59.530000	73,043.31	1,716.68	0.21
		Base		58.130913	71,326.63	59.530000	73,043.31	1,716.68	0.10
126408103	CSX CORP COMMON STOCK USD1.0								
	1,982.000	Local		31.788093	63,004.00	33.450000	66,297.90	3,293.90	0.19
		Base		31.788093	63,004.00	33.450000	66,297.90	3,293.90	0.09
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	1,388.000	Local		73.891001	102,560.71	59.060000	81,975.28	-20,585.43	0.23
		Base		73.891001	102,560.71	59.060000	81,975.28	-20,585.43	0.11
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
	2,265.000	Local		30.034998	68,029.27	26.670000	60,407.55	-7,621.72	0.17
		Base		30.034998	68,029.27	26.670000	60,407.55	-7,621.72	0.08
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
	95.000	Local		229.680000	21,819.60	307.750000	29,236.25	7,416.65	0.08
		Base		229.680000	21,819.60	307.750000	29,236.25	7,416.65	0.04
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	378.000	Local		106.486164	40,251.77	109.110000	41,243.58	991.81	0.12
		Base		106.486164	40,251.77	109.110000	41,243.58	991.81	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	567.000	Local		88.398254	50,121.81	138.450000	78,501.15	28,379.34	0.22
		Base		88.398254	50,121.81	138.450000	78,501.15	28,379.34	0.10
14149Y108	CARDINAL HEALTH INC COMMON STOCK								

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		378.000	Local 91.760000	34,685.28	98.320000	37,164.96	2,479.68	0.11
			Base 91.760000	34,685.28	98.320000	37,164.96	2,479.68	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01	472.000	Local 52.835000	24,938.12	63.080000	29,773.76	4,835.64	0.08
			Base 52.835000	24,938.12	63.080000	29,773.76	4,835.64	0.04
149123101	CATERPILLAR INC COMMON STOCK USD1.0	378.000	Local 120.697116	45,623.51	333.100000	125,911.80	80,288.29	0.36
			Base 120.697116	45,623.51	333.100000	125,911.80	80,288.29	0.17
150870103	CELANESE CORP COMMON STOCK USD.0001	473.000	Local 84.938203	40,175.77	134.890000	63,802.97	23,627.20	0.18
			Base 84.938203	40,175.77	134.890000	63,802.97	23,627.20	0.08
15135B101	CENTENE CORP COMMON STOCK USD.001	850.000	Local 81.976388	69,679.93	66.300000	56,355.00	-13,324.93	0.16
			Base 81.976388	69,679.93	66.300000	56,355.00	-13,324.93	0.07
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01	1,132.000	Local 29.030000	32,861.96	30.980000	35,069.36	2,207.40	0.10
			Base 29.030000	32,861.96	30.980000	35,069.36	2,207.40	0.05
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	95.000	Local 343.477789	32,630.39	298.960000	28,401.20	-4,229.19	0.08
			Base 343.477789	32,630.39	298.960000	28,401.20	-4,229.19	0.04
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003	378.000	Local 128.055000	48,404.79	174.830000	66,085.74	17,680.95	0.19
			Base 128.055000	48,404.79	174.830000	66,085.74	17,680.95	0.09
166764100	CHEVRON CORP COMMON STOCK USD.75	1,794.000	Local 129.156778	231,707.26	156.420000	280,617.48	48,910.22	0.79
			Base 129.156778	231,707.26	156.420000	280,617.48	48,910.22	0.37
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	473.000	Local 85.942008	40,650.57	103.680000	49,040.64	8,390.07	0.14
			Base 85.942008	40,650.57	103.680000	49,040.64	8,390.07	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		1,321.000	Local 44.359455	58,598.84	47.510000	62,760.71	4,161.87	0.18
			Base 44.359455	58,598.84	47.510000	62,760.71	4,161.87	0.08
172967424	CITIGROUP INC COMMON STOCK USD.01	1,982.000	Local 64.410066	127,660.75	63.460000	125,777.72	-1,883.03	0.36
			Base 64.410066	127,660.75	63.460000	125,777.72	-1,883.03	0.17
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125	2,429.000	Local 15.103401	36,686.16	15.390000	37,382.31	696.15	0.11
			Base 15.103401	36,686.16	15.390000	37,382.31	696.15	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0	378.000	Local 173.114630	65,437.33	136.470000	51,585.66	-13,851.67	0.15
			Base 173.114630	65,437.33	136.470000	51,585.66	-13,851.67	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25	4,531.000	Local 49.516367	224,358.66	63.650000	288,398.15	64,039.49	0.82
			Base 49.516367	224,358.66	63.650000	288,398.15	64,039.49	0.38
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	945.000	Local 73.197630	69,171.76	97.040000	91,702.80	22,531.04	0.26
			Base 73.197630	69,171.76	97.040000	91,702.80	22,531.04	0.12
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	2,454.000	Local 44.448916	109,077.64	39.160000	96,098.64	-12,979.00	0.27
			Base 44.448916	109,077.64	39.160000	96,098.64	-12,979.00	0.13
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	1,322.000	Local 64.934213	85,843.03	114.380000	151,210.36	65,367.33	0.43
			Base 64.934213	85,843.03	114.380000	151,210.36	65,367.33	0.20
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1	473.000	Local 74.483805	35,230.84	89.420000	42,295.66	7,064.82	0.12
			Base 74.483805	35,230.84	89.420000	42,295.66	7,064.82	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	189.000	Local 221.535714	41,870.25	257.280000	48,625.92	6,755.67	0.14
			Base 221.535714	41,870.25	257.280000	48,625.92	6,755.67	0.06
21037T109	CONSTELLATION ENERGY COMMON STOCK							

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 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		804.000	Local 37.021443	29,765.24	200.270000	161,017.08	131,251.84	0.46
			Base 37.021443	29,765.24	200.270000	161,017.08	131,251.84	0.21
22052L104	CORTEVA INC COMMON STOCK USD.01	566.000	Local 43.160000	24,428.56	53.940000	30,530.04	6,101.48	0.09
			Base 43.160000	24,428.56	53.940000	30,530.04	6,101.48	0.04
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	1,178.000	Local 318.932844	375,702.89	849.990000	1,001,288.22	625,585.33	2.83
			Base 318.932844	375,702.89	849.990000	1,001,288.22	625,585.33	1.31
22160N109	COSTAR GROUP INC COMMON STOCK USD.01	850.000	Local 78.401706	66,641.45	74.140000	63,019.00	-3,622.45	0.18
			Base 78.401706	66,641.45	74.140000	63,019.00	-3,622.45	0.08
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK	95.000	Local 162.650000	15,451.75	383.190000	36,403.05	20,951.30	0.10
			Base 162.650000	15,451.75	383.190000	36,403.05	20,951.30	0.05
22822V101	CROWN CASTLE INC REIT USD.01	1,039.000	Local 115.964860	120,487.49	97.700000	101,510.30	-18,977.19	0.29
			Base 115.964860	120,487.49	97.700000	101,510.30	-18,977.19	0.13
231021106	CUMMINS INC COMMON STOCK USD2.5	284.000	Local 158.768310	45,090.20	276.930000	78,648.12	33,557.92	0.22
			Base 158.768310	45,090.20	276.930000	78,648.12	33,557.92	0.10
233331107	DTE ENERGY COMPANY COMMON STOCK	661.000	Local 93.431301	61,758.09	111.010000	73,377.61	11,619.52	0.21
			Base 93.431301	61,758.09	111.010000	73,377.61	11,619.52	0.10
235851102	DANAHER CORP COMMON STOCK USD.01	473.000	Local 154.541163	73,097.97	249.850000	118,179.05	45,081.08	0.33
			Base 154.541163	73,097.97	249.850000	118,179.05	45,081.08	0.16
244199105	DEERE + CO COMMON STOCK USD1.0	95.000	Local 332.980000	31,633.10	373.630000	35,494.85	3,861.75	0.10
			Base 332.980000	31,633.10	373.630000	35,494.85	3,861.75	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		1,038.000	Local 39.720405	41,229.78	47.400000	49,201.20	7,971.42	0.14
			Base 39.720405	41,229.78	47.400000	49,201.20	7,971.42	0.06
252131107	DEXCOM INC COMMON STOCK USD.001	473.000	Local 119.885243	56,705.72	113.380000	53,628.74	-3,076.98	0.15
			Base 119.885243	56,705.72	113.380000	53,628.74	-3,076.98	0.07
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	378.000	Local 142.005000	53,677.89	200.190000	75,671.82	21,993.93	0.21
			Base 142.005000	53,677.89	200.190000	75,671.82	21,993.93	0.10
253868103	DIGITAL REALTY TRUST INC REIT USD.01	850.000	Local 117.668518	100,018.24	152.050000	129,242.50	29,224.26	0.37
			Base 117.668518	100,018.24	152.050000	129,242.50	29,224.26	0.17
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	1,286.000	Local 99.625855	128,118.85	99.290000	127,686.94	-431.91	0.36
			Base 99.625855	128,118.85	99.290000	127,686.94	-431.91	0.17
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	378.000	Local 61.321905	23,179.68	130.810000	49,446.18	26,266.50	0.14
			Base 61.321905	23,179.68	130.810000	49,446.18	26,266.50	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875	756.000	Local 155.813743	117,795.19	132.230000	99,965.88	-17,829.31	0.28
			Base 155.813743	117,795.19	132.230000	99,965.88	-17,829.31	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01	661.000	Local 105.935008	70,023.04	106.770000	70,574.97	551.93	0.20
			Base 105.935008	70,023.04	106.770000	70,574.97	551.93	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK	1,982.000	Local 77.270055	153,149.25	49.000000	97,118.00	-56,031.25	0.27
			Base 77.270055	153,149.25	49.000000	97,118.00	-56,031.25	0.13
260557103	DOW INC COMMON STOCK USD.01	1,601.000	Local 48.395297	77,480.87	53.050000	84,933.05	7,452.18	0.24
			Base 48.395297	77,480.87	53.050000	84,933.05	7,452.18	0.11
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		1,417.000	Local 85.650762	121,367.13	100.230000	142,025.91	20,658.78	0.40
			Base 85.650762	121,367.13	100.230000	142,025.91	20,658.78	0.19
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01	1,113.000	Local 84.363217	93,896.26	80.490000	89,585.37	-4,310.89	0.25
			Base 84.363217	93,896.26	80.490000	89,585.37	-4,310.89	0.12
26875P101	EOG RESOURCES INC COMMON STOCK USD.01	850.000	Local 101.825259	86,551.47	125.870000	106,989.50	20,438.03	0.30
			Base 101.825259	86,551.47	125.870000	106,989.50	20,438.03	0.14
26884L109	EQT CORP COMMON STOCK	566.000	Local 40.965000	23,186.19	36.980000	20,930.68	-2,255.51	0.06
			Base 40.965000	23,186.19	36.980000	20,930.68	-2,255.51	0.03
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01	610.000	Local 104.473197	63,728.65	97.970000	59,761.70	-3,966.95	0.17
			Base 104.473197	63,728.65	97.970000	59,761.70	-3,966.95	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0	378.000	Local 173.978862	65,764.01	238.000000	89,964.00	24,199.99	0.25
			Base 173.978862	65,764.01	238.000000	89,964.00	24,199.99	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK	1,228.000	Local 78.862899	96,843.64	71.810000	88,182.68	-8,660.96	0.25
			Base 78.862899	96,843.64	71.810000	88,182.68	-8,660.96	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	756.000	Local 91.236839	68,975.05	92.370000	69,831.72	856.67	0.20
			Base 91.236839	68,975.05	92.370000	69,831.72	856.67	0.09
29364G103	ENTERGY CORP COMMON STOCK USD.01	661.000	Local 76.571498	50,613.76	107.000000	70,727.00	20,113.24	0.20
			Base 76.571498	50,613.76	107.000000	70,727.00	20,113.24	0.09
29444U700	EQUINIX INC REIT USD.001	189.000	Local 509.198095	96,238.44	756.600000	142,997.40	46,758.96	0.40
			Base 509.198095	96,238.44	756.600000	142,997.40	46,758.96	0.19
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		945.000	Local 61.592847	58,205.24	65.130000	61,547.85	3,342.61	0.17
			Base 61.592847	58,205.24	65.130000	61,547.85	3,342.61	0.08
29476L107	EQUITY RESIDENTIAL REIT USD.01	1,228.000	Local 59.813453	73,450.92	69.340000	85,149.52	11,698.60	0.24
			Base 59.813453	73,450.92	69.340000	85,149.52	11,698.60	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	189.000	Local 248.154974	46,901.29	272.200000	51,445.80	4,544.51	0.15
			Base 248.154974	46,901.29	272.200000	51,445.80	4,544.51	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0	660.000	Local 72.134136	47,608.53	56.710000	37,428.60	-10,179.93	0.11
			Base 72.134136	47,608.53	56.710000	37,428.60	-10,179.93	0.05
30161N101	EXELON CORP COMMON STOCK	1,888.000	Local 30.994968	58,518.50	34.610000	65,343.68	6,825.18	0.18
			Base 30.994968	58,518.50	34.610000	65,343.68	6,825.18	0.09
30225T102	EXTRA SPACE STORAGE INC REIT USD.01	378.000	Local 110.900000	41,920.20	155.410000	58,744.98	16,824.78	0.17
			Base 110.900000	41,920.20	155.410000	58,744.98	16,824.78	0.08
30231G102	EXXON MOBIL CORP COMMON STOCK	4,749.000	Local 81.166443	385,459.44	115.120000	546,704.88	161,245.44	1.55
			Base 81.166443	385,459.44	115.120000	546,704.88	161,245.44	0.72
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006	1,152.000	Local 216.914115	249,885.06	504.220000	580,861.44	330,976.38	1.64
			Base 216.914115	249,885.06	504.220000	580,861.44	330,976.38	0.76
31428X106	FEDEX CORP COMMON STOCK USD.1	284.000	Local 190.131514	53,997.35	299.840000	85,154.56	31,157.21	0.24
			Base 190.131514	53,997.35	299.840000	85,154.56	31,157.21	0.11
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	755.000	Local 40.732066	30,752.71	38.270000	28,893.85	-1,858.86	0.08
			Base 40.732066	30,752.71	38.270000	28,893.85	-1,858.86	0.04
34959E109	FORTINET INC COMMON STOCK USD.001							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		284.000	Local 58.760000	16,687.84	60.270000	17,116.68	428.84	0.05
			Base 58.760000	16,687.84	60.270000	17,116.68	428.84	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1	2,911.000	Local 32.534033	94,706.57	48.600000	141,474.60	46,768.03	0.40
			Base 32.534033	94,706.57	48.600000	141,474.60	46,768.03	0.19
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	307.000	Local 161.238176	49,500.12	77.920000	23,921.44	-25,578.68	0.07
			Base 161.238176	49,500.12	77.920000	23,921.44	-25,578.68	0.03
36467J108	GAMING AND LEISURE PROPERTIE REIT	472.000	Local 50.090000	23,642.48	45.210000	21,339.12	-2,303.36	0.06
			Base 50.090000	23,642.48	45.210000	21,339.12	-2,303.36	0.03
36828A101	GE VERNOVA INC COMMON STOCK USD.01	230.000	Local 145.208000	33,397.84	171.510000	39,447.30	6,049.46	0.11
			Base 145.208000	33,397.84	171.510000	39,447.30	6,049.46	0.05
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01	921.000	Local 143.160228	131,850.57	158.970000	146,411.37	14,560.80	0.41
			Base 143.160228	131,850.57	158.970000	146,411.37	14,560.80	0.19
370334104	GENERAL MILLS INC COMMON STOCK USD.1	661.000	Local 57.576762	38,058.24	63.260000	41,814.86	3,756.62	0.12
			Base 57.576762	38,058.24	63.260000	41,814.86	3,756.62	0.05
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	1,227.000	Local 25.010000	30,687.27	46.460000	57,006.42	26,319.15	0.16
			Base 25.010000	30,687.27	46.460000	57,006.42	26,319.15	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,228.000	Local 72.920285	89,546.11	68.610000	84,253.08	-5,293.03	0.24
			Base 72.920285	89,546.11	68.610000	84,253.08	-5,293.03	0.11
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	284.000	Local 312.187007	88,661.11	452.320000	128,458.88	39,797.77	0.36
			Base 312.187007	88,661.11	452.320000	128,458.88	39,797.77	0.17
384747101	GRAIL INC COMMON STOCK							

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
	31.500	Local		54.695556	1,722.91	15.370000	484.16	-1,238.75	0.00
		Base		54.695556	1,722.91	15.370000	484.16	-1,238.75	0.00
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
	189.000	Local		168.780000	31,899.42	321.280000	60,721.92	28,822.50	0.17
		Base		168.780000	31,899.42	321.280000	60,721.92	28,822.50	0.08
40434L105	HP INC COMMON STOCK USD.01								
	1,227.000	Local		18.764303	23,023.80	35.020000	42,969.54	19,945.74	0.12
		Base		18.764303	23,023.80	35.020000	42,969.54	19,945.74	0.06
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
	3,021.000	Local		29.930986	90,421.51	19.600000	59,211.60	-31,209.91	0.17
		Base		29.930986	90,421.51	19.600000	59,211.60	-31,209.91	0.08
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
	189.000	Local		138.560000	26,187.84	183.830000	34,743.87	8,556.03	0.10
		Base		138.560000	26,187.84	183.830000	34,743.87	8,556.03	0.05
42809H107	HESS CORP COMMON STOCK USD1.0								
	473.000	Local		43.983319	20,804.11	147.520000	69,776.96	48,972.85	0.20
		Base		43.983319	20,804.11	147.520000	69,776.96	48,972.85	0.09
436440101	HOLOGIC INC COMMON STOCK USD.01								
	378.000	Local		81.690000	30,878.82	74.250000	28,066.50	-2,812.32	0.08
		Base		81.690000	30,878.82	74.250000	28,066.50	-2,812.32	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	344.240000	162,825.52	55,705.10	0.46
		Base		226.470233	107,120.42	344.240000	162,825.52	55,705.10	0.21
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	473.000	Local		190.186068	89,958.01	213.540000	101,004.42	11,046.41	0.29
		Base		190.186068	89,958.01	213.540000	101,004.42	11,046.41	0.13
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								

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 FUND: HBQ2



As of: June 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
		3,209.000	Local 18.068601	57,982.14	17.980000	57,697.82	-284.32	0.16
			Base 18.068601	57,982.14	17.980000	57,697.82	-284.32	0.08
44332N106	H WORLD GROUP LTD ADR ADR	469.000	Local 40.047612	18,782.33	33.320000	15,627.08	-3,155.25	0.04
			Base 40.047612	18,782.33	33.320000	15,627.08	-3,155.25	0.02
444859102	HUMANA INC COMMON STOCK USD.1666666	189.000	Local 415.610899	78,550.46	373.650000	70,619.85	-7,930.61	0.20
			Base 415.610899	78,550.46	373.650000	70,619.85	-7,930.61	0.09
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	95.000	Local 489.470000	46,499.65	487.200000	46,284.00	-215.65	0.13
			Base 489.470000	46,499.65	487.200000	46,284.00	-215.65	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	189.000	Local 161.483810	30,520.44	236.960000	44,785.44	14,265.00	0.13
			Base 161.483810	30,520.44	236.960000	44,785.44	14,265.00	0.06
452327109	ILLUMINA INC COMMON STOCK USD.01	189.000	Local 311.784074	58,927.19	104.380000	19,727.82	-39,199.37	0.06
			Base 311.784074	58,927.19	104.380000	19,727.82	-39,199.37	0.03
45337C102	INCYTE CORP COMMON STOCK USD.001	566.000	Local 61.800000	34,978.80	60.620000	34,310.92	-667.88	0.10
			Base 61.800000	34,978.80	60.620000	34,310.92	-667.88	0.05
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	201.800000	20,180.00	-8,641.00	0.06
			Base 288.210000	28,821.00	201.800000	20,180.00	-8,641.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001	1,227.000	Local 44.868517	55,053.67	30.970000	38,000.19	-17,053.48	0.11
			Base 44.868517	55,053.67	30.970000	38,000.19	-17,053.48	0.05
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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As of: June 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
	756.000	Local		60.624405	45,832.05	136.890000	103,488.84	57,656.79	0.29
		Base		60.624405	45,832.05	136.890000	103,488.84	57,656.79	0.14
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	567.000	Local		151.690476	86,008.50	172.950000	98,062.65	12,054.15	0.28
		Base		151.690476	86,008.50	172.950000	98,062.65	12,054.15	0.13
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
	795.000	Local		109.098314	86,733.16	95.210000	75,691.95	-11,041.21	0.21
		Base		109.098314	86,733.16	95.210000	75,691.95	-11,041.21	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
	991.000	Local		44.943905	44,539.41	43.150000	42,761.65	-1,777.76	0.12
		Base		44.943905	44,539.41	43.150000	42,761.65	-1,777.76	0.06
461202103	INTUIT INC COMMON STOCK USD.01								
	189.000	Local		432.314974	81,707.53	657.210000	124,212.69	42,505.16	0.35
		Base		432.314974	81,707.53	657.210000	124,212.69	42,505.16	0.16
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	473.000	Local		187.525835	88,699.72	444.850000	210,414.05	121,714.33	0.60
		Base		187.525835	88,699.72	444.850000	210,414.05	121,714.33	0.28
46187W107	INVITATION HOMES INC REIT USD.01								
	566.000	Local		27.034611	15,301.59	35.890000	20,313.74	5,012.15	0.06
		Base		27.034611	15,301.59	35.890000	20,313.74	5,012.15	0.03
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
	284.000	Local		136.040000	38,635.36	211.440000	60,048.96	21,413.60	0.17
		Base		136.040000	38,635.36	211.440000	60,048.96	21,413.60	0.08
46284V101	IRON MOUNTAIN INC REIT USD.01								
	1,322.000	Local		31.740000	41,960.28	89.620000	118,477.64	76,517.36	0.34
		Base		31.740000	41,960.28	89.620000	118,477.64	76,517.36	0.16
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
	1,889.000	Local		117.699317	222,334.01	202.260000	382,069.14	159,735.13	1.08
		Base		117.699317	222,334.01	202.260000	382,069.14	159,735.13	0.50
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,983.000	Local 143.124513	283,815.91	146.160000	289,835.28	6,019.37	0.82
			Base 143.124513	283,815.91	146.160000	289,835.28	6,019.37	0.38
48553T106	KANZHUN LTD ADR ADR USD.0001	1,915.000	Local 20.132303	38,553.36	18.810000	36,021.15	-2,532.21	0.10
			Base 20.132303	38,553.36	18.810000	36,021.15	-2,532.21	0.05
49177J102	KENVUE INC COMMON STOCK USD.01	2,171.000	Local 20.975002	45,536.73	18.180000	39,468.78	-6,067.95	0.11
			Base 20.975002	45,536.73	18.180000	39,468.78	-6,067.95	0.05
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01	1,038.000	Local 31.950000	33,164.10	33.400000	34,669.20	1,505.10	0.10
			Base 31.950000	33,164.10	33.400000	34,669.20	1,505.10	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	567.000	Local 128.208942	72,694.47	138.200000	78,359.40	5,664.93	0.22
			Base 128.208942	72,694.47	138.200000	78,359.40	5,664.93	0.10
49446R109	KIMCO REALTY CORP REIT USD.01	1,982.000	Local 19.170000	37,994.94	19.460000	38,569.72	574.78	0.11
			Base 19.170000	37,994.94	19.460000	38,569.72	574.78	0.05
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	4,153.000	Local 20.133099	83,612.76	19.870000	82,520.11	-1,092.65	0.23
			Base 20.133099	83,612.76	19.870000	82,520.11	-1,092.65	0.11
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	1,510.000	Local 31.586185	47,695.14	32.220000	48,652.20	957.06	0.14
			Base 31.586185	47,695.14	32.220000	48,652.20	957.06	0.06
501044101	KROGER CO COMMON STOCK USD1.0	2,096.000	Local 35.467343	74,339.55	49.930000	104,653.28	30,313.73	0.30
			Base 35.467343	74,339.55	49.930000	104,653.28	30,313.73	0.14
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	57.000	Local 308.180000	17,566.26	1,064.850000	60,696.45	43,130.19	0.17
			Base 308.180000	17,566.26	1,064.850000	60,696.45	43,130.19	0.08
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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		378.000	Local 177.260000	67,004.28	106.400000	40,219.20	-26,785.08	0.11
			Base 177.260000	67,004.28	106.400000	40,219.20	-26,785.08	0.05
52490G102	LEGEND BIOTECH CORP ADR ADR USD.0001	1,194.000	Local 47.116281	56,256.84	44.290000	52,882.26	-3,374.58	0.15
			Base 47.116281	56,256.84	44.290000	52,882.26	-3,374.58	0.07
532457108	ELI LILLY + CO COMMON STOCK	650.000	Local 284.696523	185,052.74	905.380000	588,497.00	403,444.26	1.66
			Base 284.696523	185,052.74	905.380000	588,497.00	403,444.26	0.77
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	95.000	Local 305.274947	29,001.12	467.100000	44,374.50	15,373.38	0.13
			Base 305.274947	29,001.12	467.100000	44,374.50	15,373.38	0.06
540424108	LOEWS CORP COMMON STOCK USD.01	850.000	Local 53.580000	45,543.00	74.740000	63,529.00	17,986.00	0.18
			Base 53.580000	45,543.00	74.740000	63,529.00	17,986.00	0.08
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
548661107	LOWE S COS INC COMMON STOCK USD.5	378.000	Local 85.340397	32,258.67	220.460000	83,333.88	51,075.21	0.24
			Base 85.340397	32,258.67	220.460000	83,333.88	51,075.21	0.11
55354G100	MSCI INC COMMON STOCK USD.01	95.000	Local 523.263263	49,710.01	481.750000	45,766.25	-3,943.76	0.13
			Base 523.263263	49,710.01	481.750000	45,766.25	-3,943.76	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.0	1,016.000	Local 27.095000	27,528.52	28.670000	29,128.72	1,600.20	0.08
			Base 27.095000	27,528.52	28.670000	29,128.72	1,600.20	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	473.000	Local 74.311247	35,149.22	173.480000	82,056.04	46,906.82	0.23
			Base 74.311247	35,149.22	173.480000	82,056.04	46,906.82	0.11
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							

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 QS INVESTORS LLC  
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	189.000	Local		125.530000	23,725.17	210.720000	39,826.08	16,100.91	0.11
		Base		125.530000	23,725.17	210.720000	39,826.08	16,100.91	0.05
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	95.000	Local		97.114000	9,225.83	241.770000	22,968.15	13,742.32	0.06
		Base		97.114000	9,225.83	241.770000	22,968.15	13,742.32	0.03
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	189.000	Local		339.040000	64,078.56	541.800000	102,400.20	38,321.64	0.29
		Base		339.040000	64,078.56	541.800000	102,400.20	38,321.64	0.13
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
	284.000	Local		117.237500	33,295.45	441.160000	125,289.44	91,993.99	0.35
		Base		117.237500	33,295.45	441.160000	125,289.44	91,993.99	0.16
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
	284.000	Local		82.091831	23,314.08	70.940000	20,146.96	-3,167.12	0.06
		Base		82.091831	23,314.08	70.940000	20,146.96	-3,167.12	0.03
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	378.000	Local		182.574180	69,013.04	254.840000	96,329.52	27,316.48	0.27
		Base		182.574180	69,013.04	254.840000	96,329.52	27,316.48	0.13
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
	189.000	Local		305.394974	57,719.65	584.040000	110,383.56	52,663.91	0.31
		Base		305.394974	57,719.65	584.040000	110,383.56	52,663.91	0.14
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	1,983.000	Local		79.459934	157,569.05	123.800000	245,495.40	87,926.35	0.69
		Base		79.459934	157,569.05	123.800000	245,495.40	87,926.35	0.32
59156R108	METLIFE INC COMMON STOCK USD.01								
	200.000	Local		58.700000	11,740.00	70.190000	14,038.00	2,298.00	0.04
		Base		58.700000	11,740.00	70.190000	14,038.00	2,298.00	0.02
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	2,927.000	Local		202.642193	593,133.70	446.950000	1,308,222.65	715,088.95	3.70
		Base		202.642193	593,133.70	446.950000	1,308,222.65	715,088.95	1.72
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		189.000	Local 68.600000	12,965.40	131.530000	24,859.17	11,893.77	0.07
			Base 68.600000	12,965.40	131.530000	24,859.17	11,893.77	0.03
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	378.000	Local 117.670000	44,479.26	142.610000	53,906.58	9,427.32	0.15
			Base 117.670000	44,479.26	142.610000	53,906.58	9,427.32	0.07
60770K107	MODERNA INC COMMON STOCK USD.0001	378.000	Local 190.710000	72,088.38	118.750000	44,887.50	-27,200.88	0.13
			Base 190.710000	72,088.38	118.750000	44,887.50	-27,200.88	0.06
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	378.000	Local 64.325000	24,314.85	50.830000	19,213.74	-5,101.11	0.05
			Base 64.325000	24,314.85	50.830000	19,213.74	-5,101.11	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK	1,605.000	Local 49.310343	79,143.10	65.440000	105,031.20	25,888.10	0.30
			Base 49.310343	79,143.10	65.440000	105,031.20	25,888.10	0.14
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005	944.000	Local 41.222998	38,914.51	49.950000	47,152.80	8,238.29	0.13
			Base 41.222998	38,914.51	49.950000	47,152.80	8,238.29	0.06
615369105	MOODY S CORP COMMON STOCK USD.01	284.000	Local 118.807500	33,741.33	420.930000	119,544.12	85,802.79	0.34
			Base 118.807500	33,741.33	420.930000	119,544.12	85,802.79	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01	1,133.000	Local 69.054545	78,238.80	97.190000	110,116.27	31,877.47	0.31
			Base 69.054545	78,238.80	97.190000	110,116.27	31,877.47	0.14
61945C103	MOSAIC CO/THE COMMON STOCK USD.01	944.000	Local 53.005000	50,036.72	28.900000	27,281.60	-22,755.12	0.08
			Base 53.005000	50,036.72	28.900000	27,281.60	-22,755.12	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	95.000	Local 138.130000	13,122.35	386.050000	36,674.75	23,552.40	0.10
			Base 138.130000	13,122.35	386.050000	36,674.75	23,552.40	0.05
62914V106	NIO INC ADR ADR USD.00025							

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Books Open

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
		2,878.000	Local 39.587762	113,933.58	4.160000	11,972.48	-101,961.10	0.03
			Base 39.587762	113,933.58	4.160000	11,972.48	-101,961.10	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01	566.000	Local 37.935000	21,471.21	77.860000	44,068.76	22,597.55	0.12
			Base 37.935000	21,471.21	77.860000	44,068.76	22,597.55	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001	284.000	Local 305.125423	86,655.62	674.880000	191,665.92	105,010.30	0.54
			Base 305.125423	86,655.62	674.880000	191,665.92	105,010.30	0.25
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	284.000	Local 96.880000	27,513.92	137.670000	39,098.28	11,584.36	0.11
			Base 96.880000	27,513.92	137.670000	39,098.28	11,584.36	0.05
651639106	NEWMONT CORP COMMON STOCK USD1.6	2,443.000	Local 45.012923	109,966.57	41.870000	102,288.41	-7,678.16	0.29
			Base 45.012923	109,966.57	41.870000	102,288.41	-7,678.16	0.13
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	4,720.000	Local 55.642091	262,630.67	70.810000	334,223.20	71,592.53	0.95
			Base 55.642091	262,630.67	70.810000	334,223.20	71,592.53	0.44
654106103	NIKE INC CL B COMMON STOCK	378.000	Local 54.341111	20,540.94	75.370000	28,489.86	7,948.92	0.08
			Base 54.341111	20,540.94	75.370000	28,489.86	7,948.92	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	378.000	Local 219.515000	82,976.67	214.690000	81,152.82	-1,823.85	0.23
			Base 219.515000	82,976.67	214.690000	81,152.82	-1,823.85	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666	378.000	Local 110.660000	41,829.48	83.980000	31,744.44	-10,085.04	0.09
			Base 110.660000	41,829.48	83.980000	31,744.44	-10,085.04	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	189.000	Local 435.634974	82,335.01	435.950000	82,394.55	59.54	0.23
			Base 435.634974	82,335.01	435.950000	82,394.55	59.54	0.11
670346105	NUCOR CORP COMMON STOCK USD.4							

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 FUND: HBQ2



As of: June 28, 2024

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		378.000	Local 47.177884	17,833.24	158.080000	59,754.24	41,921.00	0.17
			Base 47.177884	17,833.24	158.080000	59,754.24	41,921.00	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001	6,426.000	Local 15.220230	97,805.20	123.540000	793,868.04	696,062.84	2.25
			Base 15.220230	97,805.20	123.540000	793,868.04	696,062.84	1.04
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	95.000	Local 248.430000	23,600.85	1,056.060000	100,325.70	76,724.85	0.28
			Base 248.430000	23,600.85	1,056.060000	100,325.70	76,724.85	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	1,133.000	Local 23.091906	26,163.13	63.030000	71,412.99	45,249.86	0.20
			Base 23.091906	26,163.13	63.030000	71,412.99	45,249.86	0.09
681919106	OMNICOM GROUP COMMON STOCK USD.15	567.000	Local 83.176296	47,160.96	89.700000	50,859.90	3,698.94	0.14
			Base 83.176296	47,160.96	89.700000	50,859.90	3,698.94	0.07
682680103	ONEOK INC COMMON STOCK USD.01	850.000	Local 26.590000	22,601.50	81.550000	69,317.50	46,716.00	0.20
			Base 26.590000	22,601.50	81.550000	69,317.50	46,716.00	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01	661.000	Local 82.574039	54,581.44	141.200000	93,333.20	38,751.76	0.26
			Base 82.574039	54,581.44	141.200000	93,333.20	38,751.76	0.12
69331C108	P G + E CORP COMMON STOCK	5,097.000	Local 9.641428	49,142.36	17.460000	88,993.62	39,851.26	0.25
			Base 9.641428	49,142.36	17.460000	88,993.62	39,851.26	0.12
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	473.000	Local 130.605687	61,776.49	155.480000	73,542.04	11,765.55	0.21
			Base 130.605687	61,776.49	155.480000	73,542.04	11,765.55	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666	473.000	Local 109.580909	51,831.77	125.890000	59,545.97	7,714.20	0.17
			Base 109.580909	51,831.77	125.890000	59,545.97	7,714.20	0.08
69351T106	PPL CORP COMMON STOCK USD.01							

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 QS INVESTORS LLC  
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,454.000	Local	38.120799	93,548.44	27.650000	67,853.10	-25,695.34	0.19	
		Base	38.120799	93,548.44	27.650000	67,853.10	-25,695.34	0.09	
693718108	PACCAR INC COMMON STOCK USD1.0								
	709.000	Local	44.702863	31,694.33	102.940000	72,984.46	41,290.13	0.21	
		Base	44.702863	31,694.33	102.940000	72,984.46	41,290.13	0.10	
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
	345.000	Local	185.142319	63,874.10	182.560000	62,983.20	-890.90	0.18	
		Base	185.142319	63,874.10	182.560000	62,983.20	-890.90	0.08	
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
	944.000	Local	14.255000	13,456.72	25.330000	23,911.52	10,454.80	0.07	
		Base	14.255000	13,456.72	25.330000	23,911.52	10,454.80	0.03	
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	189.000	Local	228.560000	43,197.84	339.010000	64,072.89	20,875.05	0.18	
		Base	228.560000	43,197.84	339.010000	64,072.89	20,875.05	0.08	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
	189.000	Local	284.900000	53,846.10	505.810000	95,598.09	41,751.99	0.27	
		Base	284.900000	53,846.10	505.810000	95,598.09	41,751.99	0.13	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
	849.000	Local	170.924005	145,114.48	58.030000	49,267.47	-95,847.01	0.14	
		Base	170.924005	145,114.48	58.030000	49,267.47	-95,847.01	0.06	
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB.01								
	23,600.000	Local	2.965632	69,988.92	0.000000	0.00	-69,988.92	0.00	
		Base	2.965632	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	164.930000	249,209.23	63,539.71	0.70	
		Base	122.878570	185,669.52	164.930000	249,209.23	63,539.71	0.33	
717081103	PFIZER INC COMMON STOCK USD.05								
	4,625.000	Local	35.056037	162,134.17	27.980000	129,407.50	-32,726.67	0.37	
		Base	35.056037	162,134.17	27.980000	129,407.50	-32,726.67	0.17	
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,605.000	Local		87.855576	141,008.20	101.330000	162,634.65	21,626.45	0.46
		Base		87.855576	141,008.20	101.330000	162,634.65	21,626.45	0.21
718546104	PHILLIPS 66 COMMON STOCK								
	661.000	Local		85.349470	56,416.00	141.170000	93,313.37	36,897.37	0.26
		Base		85.349470	56,416.00	141.170000	93,313.37	36,897.37	0.12
722304102	PDD HOLDINGS INC ADR USD.00002								
	2,394.000	Local		122.343684	292,890.78	132.950000	318,282.30	25,391.52	0.90
		Base		122.343684	292,890.78	132.950000	318,282.30	25,391.52	0.42
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
	473.000	Local		104.212072	49,292.31	115.310000	54,541.63	5,249.32	0.15
		Base		104.212072	49,292.31	115.310000	54,541.63	5,249.32	0.07
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
	661.000	Local		60.460000	39,964.06	78.450000	51,855.45	11,891.39	0.15
		Base		60.460000	39,964.06	78.450000	51,855.45	11,891.39	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	2,644.000	Local		108.673389	287,332.44	164.920000	436,048.48	148,716.04	1.23
		Base		108.673389	287,332.44	164.920000	436,048.48	148,716.04	0.57
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
	567.000	Local		129.764991	73,576.75	207.710000	117,771.57	44,194.82	0.33
		Base		129.764991	73,576.75	207.710000	117,771.57	44,194.82	0.15
74340W103	PROLOGIS INC REIT USD.01								
	2,120.000	Local		75.094948	159,201.29	112.310000	238,097.20	78,895.91	0.67
		Base		75.094948	159,201.29	112.310000	238,097.20	78,895.91	0.31
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	567.000	Local		98.590000	55,900.53	117.190000	66,446.73	10,546.20	0.19
		Base		98.590000	55,900.53	117.190000	66,446.73	10,546.20	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	756.000	Local		47.808532	36,143.25	73.700000	55,717.20	19,573.95	0.16
		Base		47.808532	36,143.25	73.700000	55,717.20	19,573.95	0.07
74460D109	PUBLIC STORAGE REIT USD.1								

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		284.000	Local 214.921866	61,037.81	287.650000	81,692.60	20,654.79	0.23
			Base 214.921866	61,037.81	287.650000	81,692.60	20,654.79	0.11
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		378.000	Local 127.899180	48,345.89	199.180000	75,290.04	26,944.15	0.21
			Base 127.899180	48,345.89	199.180000	75,290.04	26,944.15	0.10
75513E101	RTX CORP COMMON STOCK USD1.0							
		912.000	Local 79.892116	72,861.61	100.390000	91,555.68	18,694.07	0.26
			Base 79.892116	72,861.61	100.390000	91,555.68	18,694.07	0.12
756109104	REALTY INCOME CORP REIT USD1.0							
		2,311.000	Local 58.006703	134,053.49	52.820000	122,067.02	-11,986.47	0.35
			Base 58.006703	134,053.49	52.820000	122,067.02	-11,986.47	0.16
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		95.000	Local 563.960000	53,576.20	1,051.030000	99,847.85	46,271.65	0.28
			Base 563.960000	53,576.20	1,051.030000	99,847.85	46,271.65	0.13
759509102	RELIANCE INC COMMON STOCK USD.001							
		134.000	Local 281.563881	37,729.56	285.600000	38,270.40	540.84	0.11
			Base 281.563881	37,729.56	285.600000	38,270.40	540.84	0.05
761152107	RESMED INC COMMON STOCK USD.004							
		284.000	Local 238.450000	67,719.80	191.420000	54,363.28	-13,356.52	0.15
			Base 238.450000	67,719.80	191.420000	54,363.28	-13,356.52	0.07
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		284.000	Local 136.534296	38,775.74	446.000000	126,664.00	87,888.26	0.36
			Base 136.534296	38,775.74	446.000000	126,664.00	87,888.26	0.17
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		284.000	Local 206.932183	58,768.74	196.300000	55,749.20	-3,019.54	0.16
			Base 206.932183	58,768.74	196.300000	55,749.20	-3,019.54	0.07
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		378.000	Local 171.554101	64,847.45	257.100000	97,183.80	32,336.35	0.27
			Base 171.554101	64,847.45	257.100000	97,183.80	32,336.35	0.13
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,132.000	Local		37.020274	41,906.95	47.180000	53,407.76	11,500.81	0.15
		Base		37.020274	41,906.95	47.180000	53,407.76	11,500.81	0.07
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	945.000	Local		56.170434	53,081.06	73.690000	69,637.05	16,555.99	0.20
		Base		56.170434	53,081.06	73.690000	69,637.05	16,555.99	0.09
81141R100	SEA LTD ADR ADR USD.0005								
	1,455.000	Local		233.037340	339,069.33	71.420000	103,916.10	-235,153.23	0.29
		Base		233.037340	339,069.33	71.420000	103,916.10	-235,153.23	0.14
816851109	SEMPRA COMMON STOCK								
	1,133.000	Local		62.069841	70,325.13	76.060000	86,175.98	15,850.85	0.24
		Base		62.069841	70,325.13	76.060000	86,175.98	15,850.85	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	95.000	Local		393.010000	37,335.95	786.670000	74,733.65	37,397.70	0.21
		Base		393.010000	37,335.95	786.670000	74,733.65	37,397.70	0.10
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
	455.000	Local		191.442527	87,106.35	298.430000	135,785.65	48,679.30	0.38
		Base		191.442527	87,106.35	298.430000	135,785.65	48,679.30	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
	945.000	Local		125.514984	118,611.66	151.800000	143,451.00	24,839.34	0.41
		Base		125.514984	118,611.66	151.800000	143,451.00	24,839.34	0.19
833445109	SNOWFLAKE INC CLASS A COMMON STOCK USD1.0								
	189.000	Local		183.210000	34,626.69	135.090000	25,532.01	-9,094.68	0.07
		Base		183.210000	34,626.69	135.090000	25,532.01	-9,094.68	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
	2,077.000	Local		51.598907	107,170.93	77.570000	161,112.89	53,941.96	0.46
		Base		51.598907	107,170.93	77.570000	161,112.89	53,941.96	0.21
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD.01								
	496.000	Local		109.346008	54,235.62	107.740000	53,439.04	-796.58	0.15
		Base		109.346008	54,235.62	107.740000	53,439.04	-796.58	0.07
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								

# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	Local		48.890000	32,267.40	28.610000	18,882.60	-13,384.80	0.05
		Base		48.890000	32,267.40	28.610000	18,882.60	-13,384.80	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
	945.000	Local		60.520899	57,192.25	77.850000	73,568.25	16,376.00	0.21
		Base		60.520899	57,192.25	77.850000	73,568.25	16,376.00	0.10
857477103	STATE STREET CORP COMMON STOCK USD1.0								
	567.000	Local		84.229206	47,757.96	74.000000	41,958.00	-5,799.96	0.12
		Base		84.229206	47,757.96	74.000000	41,958.00	-5,799.96	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	407.000	Local		105.867469	43,088.06	129.500000	52,706.50	9,618.44	0.15
		Base		105.867469	43,088.06	129.500000	52,706.50	9,618.44	0.07
863667101	STRYKER CORP COMMON STOCK USD.1								
	378.000	Local		135.409101	51,184.64	340.250000	128,614.50	77,429.86	0.36
		Base		135.409101	51,184.64	340.250000	128,614.50	77,429.86	0.17
866674104	SUN COMMUNITIES INC REIT USD.01								
	473.000	Local		129.036004	61,034.03	120.340000	56,920.82	-4,113.21	0.16
		Base		129.036004	61,034.03	120.340000	56,920.82	-4,113.21	0.07
871607107	SYNOPSIS INC COMMON STOCK USD.01								
	95.000	Local		315.370000	29,960.15	595.060000	56,530.70	26,570.55	0.16
		Base		315.370000	29,960.15	595.060000	56,530.70	26,570.55	0.07
871829107	SYSCO CORP COMMON STOCK USD1.0								
	1,551.000	Local		69.550948	107,873.52	71.390000	110,725.89	2,852.37	0.31
		Base		69.550948	107,873.52	71.390000	110,725.89	2,852.37	0.15
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	378.000	Local		39.357698	14,877.21	110.100000	41,617.80	26,740.59	0.12
		Base		39.357698	14,877.21	110.100000	41,617.80	26,740.59	0.05
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	284.000	Local		122.915000	34,907.86	176.180000	50,035.12	15,127.26	0.14
		Base		122.915000	34,907.86	176.180000	50,035.12	15,127.26	0.07
874080104	TAL EDUCATION GROUP ADR ADR								

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 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
	3,497.000	Local	10.770003	37,662.70	10.670000	37,312.99	-349.71	0.11	
		Base	10.770003	37,662.70	10.670000	37,312.99	-349.71	0.05	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	1,161.000	Local	119.330336	138,542.52	148.040000	171,874.44	33,331.92	0.49	
		Base	119.330336	138,542.52	148.040000	171,874.44	33,331.92	0.23	
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
	1,039.000	Local	64.915005	67,446.69	128.780000	133,802.42	66,355.73	0.38	
		Base	64.915005	67,446.69	128.780000	133,802.42	66,355.73	0.18	
88034P109	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083								
	4,440.000	Local	13.007448	57,753.07	14.050000	62,382.00	4,628.93	0.18	
		Base	13.007448	57,753.07	14.050000	62,382.00	4,628.93	0.08	
88160R101	TESLA INC COMMON STOCK USD.001								
	1,322.000	Local	141.228048	186,703.48	197.880000	261,597.36	74,893.88	0.74	
		Base	141.228048	186,703.48	197.880000	261,597.36	74,893.88	0.34	
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	1,469.000	Local	10.405003	15,284.95	16.250000	23,871.25	8,586.30	0.07	
		Base	10.405003	15,284.95	16.250000	23,871.25	8,586.30	0.03	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	284.000	Local	79.762711	22,652.61	194.530000	55,246.52	32,593.91	0.16	
		Base	79.762711	22,652.61	194.530000	55,246.52	32,593.91	0.07	
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001								
	284.000	Local	76.730000	21,791.32	97.670000	27,738.28	5,946.96	0.08	
		Base	76.730000	21,791.32	97.670000	27,738.28	5,946.96	0.04	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	284.000	Local	472.301373	134,133.59	553.000000	157,052.00	22,918.41	0.44	
		Base	472.301373	134,133.59	553.000000	157,052.00	22,918.41	0.21	
88579Y101	3M CO COMMON STOCK USD.01								
	567.000	Local	139.141464	78,893.21	102.190000	57,941.73	-20,951.48	0.16	
		Base	139.141464	78,893.21	102.190000	57,941.73	-20,951.48	0.08	
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								

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FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
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As of: June 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
	95.000	Local		428.020000	40,661.90	1,277.610000	121,372.95	80,711.05	0.34
		Base		428.020000	40,661.90	1,277.610000	121,372.95	80,711.05	0.16
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
	1,510.000	Local		53.360000	80,573.60	38.850000	58,663.50	-21,910.10	0.17
		Base		53.360000	80,573.60	38.850000	58,663.50	-21,910.10	0.08
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
	377.000	Local		52.304987	19,718.98	57.140000	21,541.78	1,822.80	0.06
		Base		52.304987	19,718.98	57.140000	21,541.78	1,822.80	0.03
902653104	UDR INC REIT USD.01								
	1,132.000	Local		46.156316	52,248.95	41.150000	46,581.80	-5,667.15	0.13
		Base		46.156316	52,248.95	41.150000	46,581.80	-5,667.15	0.06
902973304	US BANCORP COMMON STOCK USD.01								
	1,132.000	Local		52.557102	59,494.64	39.700000	44,940.40	-14,554.24	0.13
		Base		52.557102	59,494.64	39.700000	44,940.40	-14,554.24	0.06
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
	661.000	Local		38.302148	25,317.72	72.680000	48,041.48	22,723.76	0.14
		Base		38.302148	25,317.72	72.680000	48,041.48	22,723.76	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	473.000	Local		111.116702	52,558.20	226.260000	107,020.98	54,462.78	0.30
		Base		111.116702	52,558.20	226.260000	107,020.98	54,462.78	0.14
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	378.000	Local		95.844312	36,229.15	136.850000	51,729.30	15,500.15	0.15
		Base		95.844312	36,229.15	136.850000	51,729.30	15,500.15	0.07
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	1,133.000	Local		345.543036	391,500.26	509.260000	576,991.58	185,491.32	1.63
		Base		345.543036	391,500.26	509.260000	576,991.58	185,491.32	0.76
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	473.000	Local		83.393594	39,445.17	156.760000	74,147.48	34,702.31	0.21
		Base		83.393594	39,445.17	156.760000	74,147.48	34,702.31	0.10
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								

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# Holdings

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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
	189.000	Local		234.510000	44,322.39	183.010000	34,588.89	-9,733.50	0.10
		Base		234.510000	44,322.39	183.010000	34,588.89	-9,733.50	0.05
92276F100	VENTAS INC REIT USD.25								
	566.000	Local		52.419558	29,669.47	51.260000	29,013.16	-656.31	0.08
		Base		52.419558	29,669.47	51.260000	29,013.16	-656.31	0.04
92338C103	VERALTO CORP COMMON STOCK USD.01								
	166.000	Local		58.466145	9,705.38	95.470000	15,848.02	6,142.64	0.04
		Base		58.466145	9,705.38	95.470000	15,848.02	6,142.64	0.02
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	2,265.000	Local		49.739020	112,658.88	41.240000	93,408.60	-19,250.28	0.26
		Base		49.739020	112,658.88	41.240000	93,408.60	-19,250.28	0.12
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	284.000	Local		302.300000	85,853.20	468.720000	133,116.48	47,263.28	0.38
		Base		302.300000	85,853.20	468.720000	133,116.48	47,263.28	0.17
925652109	VICI PROPERTIES INC REIT USD.01								
	3,021.000	Local		25.073386	75,746.70	28.640000	86,521.44	10,774.74	0.24
		Base		25.073386	75,746.70	28.640000	86,521.44	10,774.74	0.11
92763W103	VIPSHOP HOLDINGS LTD ADR ADR USD.0001								
	2,349.000	Local		16.153103	37,943.64	13.020000	30,583.98	-7,359.66	0.09
		Base		16.153103	37,943.64	13.020000	30,583.98	-7,359.66	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	567.000	Local		131.656085	74,649.00	262.470000	148,820.49	74,171.49	0.42
		Base		131.656085	74,649.00	262.470000	148,820.49	74,171.49	0.20
92840M102	VISTRA CORP COMMON STOCK USD.01								
	945.000	Local		33.324995	31,492.12	85.980000	81,251.10	49,758.98	0.23
		Base		33.324995	31,492.12	85.980000	81,251.10	49,758.98	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	473.000	Local		195.014989	92,242.09	248.680000	117,625.64	25,383.55	0.33
		Base		195.014989	92,242.09	248.680000	117,625.64	25,383.55	0.15
92936U109	WP CAREY INC REIT USD.001								

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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
		377.000	Local 70.810663	26,695.62	55.050000	20,753.85	-5,941.77	0.06
			Base 70.810663	26,695.62	55.050000	20,753.85	-5,941.77	0.03
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	378.000	Local 62.003333	23,437.26	78.460000	29,657.88	6,220.62	0.08
			Base 62.003333	23,437.26	78.460000	29,657.88	6,220.62	0.04
931142103	WALMART INC COMMON STOCK USD.1	12,032.000	Local 37.656039	453,077.46	67.710000	814,686.72	361,609.26	2.30
			Base 37.656039	453,077.46	67.710000	814,686.72	361,609.26	1.07
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	3,209.000	Local 53.035104	170,189.65	12.095000	38,812.86	-131,376.79	0.11
			Base 53.035104	170,189.65	12.095000	38,812.86	-131,376.79	0.05
934423104	WARNER BROS DISCOVERY INC COMMON STOCK	2,171.000	Local 13.225002	28,711.48	7.440000	16,152.24	-12,559.24	0.05
			Base 13.225002	28,711.48	7.440000	16,152.24	-12,559.24	0.02
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01	189.000	Local 143.754974	27,169.69	213.340000	40,321.26	13,151.57	0.11
			Base 143.754974	27,169.69	213.340000	40,321.26	13,151.57	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	1,888.000	Local 49.763972	93,954.38	59.390000	112,128.32	18,173.94	0.32
			Base 49.763972	93,954.38	59.390000	112,128.32	18,173.94	0.15
95040Q104	WELLTOWER INC REIT USD1.0	1,322.000	Local 55.029864	72,749.48	104.250000	137,818.50	65,069.02	0.39
			Base 55.029864	72,749.48	104.250000	137,818.50	65,069.02	0.18
960413102	WESTLAKE CORP COMMON STOCK USD.01	361.000	Local 153.519723	55,420.62	144.820000	52,280.02	-3,140.60	0.15
			Base 153.519723	55,420.62	144.820000	52,280.02	-3,140.60	0.07
96145D105	WESTROCK CO COMMON STOCK USD.01	944.000	Local 49.680000	46,897.92	50.260000	47,445.44	547.52	0.13
			Base 49.680000	46,897.92	50.260000	47,445.44	547.52	0.06
962166104	WEYERHAEUSER CO REIT USD1.25							

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# Holdings

FRANKLIN GLOBAL DBI CIF  
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	2,360.000	Local		32.993500	77,864.66	28.390000	67,000.40	-10,864.26	0.19
		Base		32.993500	77,864.66	28.390000	67,000.40	-10,864.26	0.09
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
	2,360.000	Local		28.099322	66,314.40	42.500000	100,300.00	33,985.60	0.28
		Base		28.099322	66,314.40	42.500000	100,300.00	33,985.60	0.13
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
	1,038.000	Local		50.684913	52,610.94	53.410000	55,439.58	2,828.64	0.16
		Base		50.684913	52,610.94	53.410000	55,439.58	2,828.64	0.07
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
	1,347.000	Local		58.451381	78,734.01	30.840000	41,541.48	-37,192.53	0.12
		Base		58.451381	78,734.01	30.840000	41,541.48	-37,192.53	0.05
98954M200	ZILLOW GROUP INC C COMMON STOCK USD.0001								
	472.000	Local		46.395000	21,898.44	46.390000	21,896.08	-2.36	0.06
		Base		46.395000	21,898.44	46.390000	21,896.08	-2.36	0.03
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
	284.000	Local		143.310000	40,700.04	108.530000	30,822.52	-9,877.52	0.09
		Base		143.310000	40,700.04	108.530000	30,822.52	-9,877.52	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
	473.000	Local		134.180000	63,467.14	173.360000	81,999.28	18,532.14	0.23
		Base		134.180000	63,467.14	173.360000	81,999.28	18,532.14	0.11
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
	284.000	Local		181.166232	51,451.21	59.190000	16,809.96	-34,641.25	0.05
		Base		181.166232	51,451.21	59.190000	16,809.96	-34,641.25	0.02
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
	19,680.000	Local		2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
		Base		2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
G0250X107	AMCOR PLC COMMON STOCK USD.01								
	6,230.000	Local		9.666255	60,220.77	9.780000	60,929.40	708.63	0.17
		Base		9.666255	60,220.77	9.780000	60,929.40	708.63	0.08
G0403H108	AON PLC CLASS A COMMON STOCK								

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		200.000	Local 187.680000	37,536.00	293.580000	58,716.00	21,180.00	0.17
			Base 187.680000	37,536.00	293.580000	58,716.00	21,180.00	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		200.000	Local 120.705000	24,141.00	303.410000	60,682.00	36,541.00	0.17
			Base 120.705000	24,141.00	303.410000	60,682.00	36,541.00	0.08
G25508105	CRH PLC COMMON STOCK EUR.32							
		1,559.000	Local 80.017601	124,747.44	74.980000	116,893.82	-7,853.62	0.33
			Base 80.017601	124,747.44	74.980000	116,893.82	-7,853.62	0.15
G25839104	COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01							
		816.000	Local 66.695000	54,423.12	72.870000	59,461.92	5,038.80	0.17
			Base 66.695000	54,423.12	72.870000	59,461.92	5,038.80	0.08
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000	Local 75.926200	30,370.48	313.550000	125,420.00	95,049.52	0.35
			Base 75.926200	30,370.48	313.550000	125,420.00	95,049.52	0.16
G54950103	LINDE PLC COMMON STOCK							
		1,006.000	Local 293.127286	294,886.05	438.810000	441,442.86	146,556.81	1.25
			Base 293.127286	294,886.05	438.810000	441,442.86	146,556.81	0.58
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,700.000	Local 94.761194	161,094.03	78.710000	133,807.00	-27,287.03	0.38
			Base 94.761194	161,094.03	78.710000	133,807.00	-27,287.03	0.18
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		200.000	Local 213.240000	42,648.00	219.540000	43,908.00	1,260.00	0.12
			Base 213.240000	42,648.00	219.540000	43,908.00	1,260.00	0.06
H1467J104	CHUBB LTD COMMON STOCK							
		284.000	Local 155.061444	44,037.45	255.080000	72,442.72	28,405.27	0.20
			Base 155.061444	44,037.45	255.080000	72,442.72	28,405.27	0.10
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		512.000	Local 118.685137	60,766.79	165.000000	84,480.00	23,713.21	0.24
			Base 118.685137	60,766.79	165.000000	84,480.00	23,713.21	0.11
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.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

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		227.000	Local 133.272423	30,252.84	273.420000	62,066.34	31,813.50	0.18
			Base 133.272423	30,252.84	273.420000	62,066.34	31,813.50	0.08
M7S64H106	MONDAY.COM LTD COMMON STOCK	190.000	Local 176.520000	33,538.80	240.760000	45,744.40	12,205.60	0.13
			Base 176.520000	33,538.80	240.760000	45,744.40	12,205.60	0.06
M98068105	WIX.COM LTD COMMON STOCK ILS.01	259.000	Local 82.560000	21,383.04	159.070000	41,199.13	19,816.09	0.12
			Base 82.560000	21,383.04	159.070000	41,199.13	19,816.09	0.05
<b>US DOLLAR Total</b>		452,263.500	Local	25,423,439.14		34,941,687.40	9,518,248.26	98.82
			Base	25,423,439.14		34,941,687.40	9,518,248.26	45.87
<b>YUAN RENMINBI</b>							Exchange Rate:	7.266050
BD5CJX908	MUYUAN FOODS CO LTD A COMMON STOCK CNY1.0	3,000.000	Local 42.769113	128,307.34	43.600000	130,800.00	2,492.66	2.84
			Base 5.916980	17,750.94	6.000509	18,001.53	250.59	0.02
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0	12,035.000	Local 25.353516	305,129.57	10.320000	124,201.20	-180,928.37	2.69
			Base 3.983521	47,941.67	1.420304	17,093.36	-30,848.31	0.02
BD5CNS904	HESTEEL CO LTD A COMMON STOCK CNY1.0	52,300.000	Local 2.142962	112,076.92	1.940000	101,462.00	-10,614.92	2.20
			Base 0.299973	15,688.59	0.266995	13,963.85	-1,724.74	0.02
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	1,600.000	Local 171.425488	274,280.78	128.040000	204,864.00	-69,416.78	4.44
			Base 23.830775	38,129.24	17.621679	28,194.69	-9,934.55	0.04
BD8P9J908	BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0	39,600.000	Local 6.090906	241,199.87	7.260000	287,496.00	46,296.13	6.23
			Base 0.846730	33,530.49	0.999167	39,567.03	6,036.54	0.05
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	800.000	Local 450.328850	360,263.08	290.910000	232,728.00	-127,535.08	5.05

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	69.598300	55,678.64	40.036884	32,029.51	-23,649.13	0.04
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0							
		2,700.000 Local	146.132674	394,558.22	39.190000	105,813.00	-288,745.22	2.29
		Base	22.584796	60,978.95	5.393577	14,562.66	-46,416.29	0.02
BK7176906	BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0							
		36,900.000 Local	6.602107	243,617.74	7.500000	276,750.00	33,132.26	6.00
		Base	0.917794	33,866.60	1.032198	38,088.09	4,221.49	0.05
BMXWM1909	ANJOY FOODS GROUP CO LTD A COMMON STOCK CNY1.0							
		4,300.000 Local	92.527893	397,869.94	74.310000	319,533.00	-78,336.94	6.93
		Base	12.800958	55,044.12	10.227015	43,976.16	-11,067.96	0.06
BP3R27905	CHINA MERCHANTS BANK A COMMON STOCK CNY1.0							
		7,200.000 Local	33.174932	238,859.51	34.190000	246,168.00	7,308.49	5.34
		Base	4.611825	33,205.14	4.705445	33,879.21	674.07	0.04
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0							
		400.000 Local	1,437.060625	574,824.25	1,467.390000	586,956.00	12,131.75	12.73
		Base	201.578125	80,631.25	201.951542	80,780.62	149.37	0.11
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0							
		17,400.000 Local	23.711527	412,580.57	18.230000	317,202.00	-95,378.57	6.88
		Base	3.641429	63,360.86	2.508929	43,655.36	-19,705.50	0.06
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0							
		14,500.000 Local	19.958119	289,392.73	28.920000	419,340.00	129,947.27	9.09
		Base	3.084527	44,725.64	3.980154	57,712.24	12,986.60	0.08
BP3R36906	JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0							
		2,800.000 Local	69.573164	194,804.86	38.460000	107,688.00	-87,116.86	2.34
		Base	10.752529	30,107.08	5.293110	14,820.71	-15,286.37	0.02
BP3R52903	BANK OF NANJING CO LTD A COMMON STOCK CNY1.0							
		28,000.000 Local	7.981186	223,473.22	10.390000	290,920.00	67,446.78	6.31
		Base	1.109508	31,066.21	1.429938	40,038.26	8,972.05	0.05
BP3R63900	HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0							
		15,300.000 Local	6.579094	100,660.14	6.940000	106,182.00	5,521.86	2.30

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# Holdings

FRANKLIN GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	0.910198	13,926.03	0.955127	14,613.44	687.41	0.02
BP3R7Z908	ZHANGZHOU PIENZEHUANG PHA A COMMON STOCK CNY1.0							
		1,000.000	Local 404.597320	404,597.32	207.170000	207,170.00	-197,427.32	4.49
			Base 62.530500	62,530.50	28.512053	28,512.05	-34,018.45	0.04
BQ3RWZ908	SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0							
		42,100.000	Local 5.792318	243,856.59	6.720000	282,912.00	39,055.41	6.13
			Base 0.805221	33,899.81	0.924849	38,936.15	5,036.34	0.05
BYW5MZ908	BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0							
		20,200.000	Local 11.831759	239,001.54	13.050000	263,610.00	24,608.46	5.72
			Base 1.644796	33,224.88	1.796024	36,279.68	3,054.80	0.05
<b>YUAN RENMINBI Total</b>								
		302,135.000	Local	5,379,354.19		4,611,795.20	-767,558.99	100.00
			Base	785,286.64		634,704.60	-150,582.04	0.83
<b>EQUITY Total</b>								
		7,598,001.500	Base	64,343,928.60		75,639,983.60	11,296,055.00	99.29

# Holdings

FRANKLIN GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>								
		18,520,105.730	Base	64,904,505.29		76,182,891.30	11,278,386.01	100.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>AUSTRALIAN DOLLAR</b>							
<b>AUSTRALIA</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	24,494.32	0.00		0.00
			0.00	16,358.53	0.00	0.00	0.00
<b>BRAZIL REAL</b>							
<b>BRAZIL</b>							
	NON-BASE CURRENCY		37.07	0.00	37.07		0.00
			6.83	0.00	6.67	0.00	-0.16
<b>CANADIAN DOLLAR</b>							
<b>CANADA</b>							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-55,594.00	0.00	-55,594.00		0.00
			-40,540.08	0.00	-40,628.49	-0.01	-88.41
	NON-BASE CURRENCY		55,594.00	0.00	55,594.00		0.00
			40,628.49	0.00	40,628.49	0.01	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	20,625.01	0.00		0.00
			0.00	15,072.91	0.00	0.00	0.00
<b>SUBTOTAL CANADIAN DOLLAR</b>			<b>0.00</b>	<b>20,625.01</b>	<b>0.00</b>		<b>0.00</b>
			<b>88.41</b>	<b>15,072.91</b>	<b>0.00</b>	<b>0.00</b>	<b>-88.41</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>			<b>0.00</b>	<b>20,625.01</b>	<b>0.00</b>		<b>0.00</b>
			<b>88.41</b>	<b>15,072.91</b>	<b>0.00</b>	<b>0.00</b>	<b>-88.41</b>
<b>CHILEAN PESO</b>							
<b>CHILE</b>							
	NON-BASE CURRENCY		230.00	0.00	230.00		0.00
			0.29	0.00	0.24	0.00	-0.05
<b>DANISH KRONE</b>							
<b>DENMARK</b>							
	NON-BASE CURRENCY		-1,819.48	0.00	-1,819.48		0.00
			-260.80	0.00	-261.49	0.00	-0.69
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,459,725.44	0.00		0.00
			0.00	209,784.90	0.00	0.00	0.00
<b>SUBTOTAL DANISH KRONE</b>			<b>-1,819.48</b>	<b>1,459,725.44</b>	<b>-1,819.48</b>		<b>0.00</b>
			<b>-260.80</b>	<b>209,784.90</b>	<b>-261.49</b>	<b>0.00</b>	<b>-0.69</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS DANISH KRONE</b>			<b>-1,819.48</b>	<b>1,459,725.44</b>	<b>-1,819.48</b>		<b>0.00</b>
			<b>-260.80</b>	<b>209,784.90</b>	<b>-261.49</b>	<b>0.00</b>	<b>-0.69</b>
<b>EURO CURRENCY UNIT</b>							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EURO CURRENCY GEOGRAPHIC</b>							
	NON-BASE CURRENCY		-16.06	0.00	-16.06		0.00
			-17.21	0.00	-17.21	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,099,841.17	0.00		0.00
			0.00	1,178,754.76	0.00	0.00	0.00
<b>SUBTOTAL EURO CURRENCY UNIT</b>			<b>-16.06</b>	<b>1,099,841.17</b>	<b>-16.06</b>		<b>0.00</b>
			<b>-17.21</b>	<b>1,178,754.76</b>	<b>-17.21</b>	<b>0.00</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS EURO CURRENCY UNIT</b>			<b>-16.06</b>	<b>1,099,841.17</b>	<b>-16.06</b>		<b>0.00</b>
			<b>-17.21</b>	<b>1,178,754.76</b>	<b>-17.21</b>	<b>0.00</b>	<b>0.00</b>
<b>HONG KONG DOLLAR</b>							
<b>HONG KONG</b>							
	NON-BASE CURRENCY		452,837.03	0.00	452,837.03		0.00
			57,995.46	0.00	58,001.00	0.01	5.54
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-288,798.75	0.00	-288,798.75		0.00
			-36,927.42	0.00	-36,991.52	-0.01	-64.10
<b>SUBTOTAL HONG KONG DOLLAR</b>			<b>164,038.28</b>	<b>0.00</b>	<b>164,038.28</b>		<b>0.00</b>
			<b>21,068.04</b>	<b>0.00</b>	<b>21,009.48</b>	<b>0.00</b>	<b>-58.56</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS HONG KONG DOLLAR</b>			<b>164,038.28</b>	<b>0.00</b>	<b>164,038.28</b>		<b>0.00</b>
			<b>21,068.04</b>	<b>0.00</b>	<b>21,009.48</b>	<b>0.00</b>	<b>-58.56</b>
<b>INDIAN RUPEE</b>							
<b>INDIA</b>							
	NON-BASE CURRENCY		5,851,321.28	0.00	5,851,321.28		0.00
			70,090.67	0.00	70,170.24	0.01	79.57
<b>INDONESIAN RUPIAH</b>							
<b>INDONESIA</b>							
	NON-BASE CURRENCY		2,508,650,055.00	0.00	2,508,650,055.00		0.00
			153,200.75	0.00	153,200.75	0.03	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,508,650,055.00	0.00	-2,508,650,055.00		0.00
			-152,880.24	0.00	-153,200.75	-0.03	-320.51
<b>SUBTOTAL INDONESIAN RUPIAH</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
			<b>320.51</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-320.51</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS INDONESIAN RUPIAH</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
			<b>320.51</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-320.51</b>
<b>JAPANESE YEN</b>							
<b>JAPAN</b>							

HB0F10000002 - GLOBEFLEX ACWI EX US

6/28/2024

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		2,185,147.00	0.00	2,185,147.00		0.00
			13,584.15	0.00	13,584.15	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,215,400.00	0.00	-2,215,400.00		0.00
			-13,779.44	0.00	-13,772.22	0.00	7.22
<b>SUBTOTAL JAPANESE YEN</b>			<b>-30,253.00</b>	<b>0.00</b>	<b>-30,253.00</b>		<b>0.00</b>
			<b>-195.29</b>	<b>0.00</b>	<b>-188.07</b>	<b>0.00</b>	<b>7.22</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS JAPANESE YEN</b>			<b>-30,253.00</b>	<b>0.00</b>	<b>-30,253.00</b>		<b>0.00</b>
			<b>-195.29</b>	<b>0.00</b>	<b>-188.07</b>	<b>0.00</b>	<b>7.22</b>
<b>NORWEGIAN KRONE</b>							
<b>NORWAY</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,622,193.13	0.00		0.00
			0.00	152,354.37	0.00	0.00	0.00
<b>POLISH ZLOTY</b>							
<b>POLAND</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	9,645.76	0.00		0.00
			0.00	2,399.41	0.00	0.00	0.00
<b>POUND STERLING</b>							
<b>UNITED KINGDOM</b>							
	NON-BASE CURRENCY		21,257.76	0.00	21,257.76		0.00
			26,938.00	0.00	26,871.93	0.01	-66.07
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	6,222.56	0.00	0.00	0.00
<b>SUBTOTAL POUND STERLING</b>			<b>21,257.76</b>	<b>4,922.52</b>	<b>21,257.76</b>		<b>0.00</b>
			<b>26,938.00</b>	<b>6,222.56</b>	<b>26,871.93</b>	<b>0.01</b>	<b>-66.07</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS POUND STERLING</b>			<b>21,257.76</b>	<b>4,922.52</b>	<b>21,257.76</b>		<b>0.00</b>
			<b>26,938.00</b>	<b>6,222.56</b>	<b>26,871.93</b>	<b>0.01</b>	<b>-66.07</b>
<b>SOUTH AFRICAN RAND</b>							
<b>SOUTH AFRICA</b>							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			19.96	0.00	19.84	0.00	-0.12
<b>SWEDISH KRONA</b>							
<b>SWEDEN</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	530,729.76	0.00		0.00
			0.00	50,115.18	0.00	0.00	0.00
<b>SWISS FRANC</b>							
<b>SWITZERLAND</b>							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		-20.84	0.00	-20.84		0.00
			-23.23	0.00	-23.19	0.00	0.04
	DIVIDENDS RECEIVABLE RECLAIM		0.00	404,343.66	0.00		0.00
			0.00	449,970.70	0.00	0.00	0.00
<b>SUBTOTAL SWISS FRANC</b>			<b>-20.84</b>	<b>404,343.66</b>	<b>-20.84</b>		<b>0.00</b>
			<b>-23.23</b>	<b>449,970.70</b>	<b>-23.19</b>	<b>0.00</b>	<b>0.04</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS SWISS FRANC</b>			<b>-20.84</b>	<b>404,343.66</b>	<b>-20.84</b>		<b>0.00</b>
			<b>-23.23</b>	<b>449,970.70</b>	<b>-23.19</b>	<b>0.00</b>	<b>0.04</b>
<b>TURKISH LIRA</b>							
<b>TURKEY</b>							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-150,931.35	0.00	-150,931.35		0.00
			-4,563.83	0.00	-4,603.88	0.00	-40.05
	NON-BASE CURRENCY		181,499.57	0.00	181,499.57		0.00
			5,530.01	0.00	5,536.31	0.00	6.30
<b>SUBTOTAL TURKISH LIRA</b>			<b>30,568.22</b>	<b>0.00</b>	<b>30,568.22</b>		<b>0.00</b>
			<b>966.18</b>	<b>0.00</b>	<b>932.43</b>	<b>0.00</b>	<b>-33.75</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS TURKISH LIRA</b>			<b>30,568.22</b>	<b>0.00</b>	<b>30,568.22</b>		<b>0.00</b>
			<b>966.18</b>	<b>0.00</b>	<b>932.43</b>	<b>0.00</b>	<b>-33.75</b>
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	MSC PAYABLE - CLASS C1		-219,079.66	0.00	-219,079.66		0.00
			-219,079.66	0.00	-219,079.66	-0.05	0.00
	PAYABLE FOR CUSTODIAN FEES		-39,712.34	0.00	-39,712.34		0.00
			-39,712.34	0.00	-39,712.34	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-19,116.54	0.00	-19,116.54		0.00
			-19,116.54	0.00	-19,116.54	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	3,026.69	0.00		0.00
			0.00	3,026.69	0.00	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,113.20	0.00	-4,113.20		0.00
			-4,113.20	0.00	-4,113.20	0.00	0.00
	FFX CONTRACTS RECEIVABLE		248,691.01	0.00	248,691.01		0.00
			248,691.01	0.00	248,691.01	0.05	0.00
	REBATE RECEIVABLE		189,352.20	0.00	189,352.20		0.00
			189,352.20	0.00	189,352.20	0.04	0.00



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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
	MSC PAYABLE - CLASS C3		-39,977.40	0.00	-39,977.40		0.00
			-39,977.40	0.00	-39,977.40	-0.01	0.00
8,230,695.480	BLACKROCK LIQ T FUND INSTL	100.0000	8,230,695.48	27,577.47	8,230,695.48		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	8,230,695.48	27,577.47	8,230,695.48	1.72	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>8,346,739.55</b>	<b>30,604.16</b>	<b>8,346,739.55</b>		<b>0.00</b>
			<b>8,346,739.55</b>	<b>30,604.16</b>	<b>8,346,739.55</b>	<b>1.74</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>8,346,739.55</b>	<b>30,604.16</b>	<b>8,346,739.55</b>		<b>0.00</b>
			<b>8,346,739.55</b>	<b>30,604.16</b>	<b>8,346,739.55</b>	<b>1.74</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>8,465,741.91</b>	<b>2,111,637.48</b>	<b>8,465,260.42</b>	<b>1.76</b>	<b>-481.49</b>
<b>PREFERRED SECURITIES</b>							
<b>BRAZIL REAL</b>							
<b>BRAZIL</b>							
1,620,120.000	MARCOPOLO SA	6.3800	9,314,366.53	0.00	10,336,365.60		1,021,999.07
LB2599135		1.1486	1,892,530.73	0.00	1,860,916.13	0.39	-31,614.60
<b>SOUTH KOREAN WON</b>							
<b>SOUTH KOREA</b>							
70,147.000	SAMSUNG ELECTRONICS CO LTD	63,600.0000	4,305,788,604.00	19,751,992.26	4,461,349,200.00		155,560,596.00
FK6773816		46.2041	3,272,498.37	14,365.96	3,241,080.97	0.68	-31,417.40
<b>TOTAL PREFERRED SECURITIES</b>			<b>5,165,029.10</b>	<b>14,365.96</b>	<b>5,101,997.10</b>	<b>1.07</b>	<b>-63,032.00</b>
<b>EQUITY</b>							
<b>AUSTRALIAN DOLLAR</b>							
<b>AUSTRALIA</b>							
350,029.000	INSURANCE AUSTRALIA GROUP LTD	7.1400	1,638,314.32	0.00	2,499,207.06		860,892.74
AA6271024		4.7684	1,125,194.27	0.00	1,669,095.44	0.35	543,901.17
37,249.000	PRO MEDICUS LTD	143.2600	2,679,870.09	0.00	5,336,291.74		2,656,421.65
AA6292780		95.6762	1,731,677.53	0.00	3,563,842.44	0.74	1,832,164.91
146,548.000	TECHNOLOGY ONE LTD	18.6000	2,192,269.82	0.00	2,725,792.80		533,522.98
AA6302415		12.4220	1,449,164.54	0.00	1,820,420.72	0.38	371,256.18
109,625.000	BLUESCOPE STEEL LTD	20.4300	2,208,025.06	0.00	2,239,638.75		31,613.69
AA6533233		13.6442	1,492,057.15	0.00	1,495,742.74	0.31	3,685.59
44,205.000	JB HI-FI LTD	61.2100	1,984,989.90	0.00	2,705,788.05		720,798.15
AA6702622		40.8791	1,331,800.58	0.00	1,807,060.55	0.38	475,259.97
1,277,637.000	QANTAS AIRWAYS LTD	5.8500	8,551,493.42	0.00	7,474,176.45		-1,077,316.97
AA6710344		3.9069	5,681,072.89	0.00	4,991,628.74	1.04	-689,444.15

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
343,037.000	QBE INSURANCE GROUP LTD	17.3900	5,430,413.86	0.00	5,965,413.43		534,999.57
AA6715749		11.6139	3,528,243.33	0.00	3,984,001.36	0.83	455,758.03
237,511.000	AGL ENERGY LTD	10.8300	2,310,481.89	0.00	2,572,244.13		261,762.24
AABSS7GP7		7.2328	1,546,985.87	0.00	1,717,873.24	0.36	170,887.37
<b>SUBTOTAL AUSTRALIA</b>			<b>26,995,858.36</b>	<b>0.00</b>	<b>31,518,552.41</b>		<b>4,522,694.05</b>
			<b>17,886,196.16</b>	<b>0.00</b>	<b>21,049,665.23</b>	<b>4.39</b>	<b>3,163,469.07</b>
<b>TOTAL EQUITY AUSTRALIAN DOLLAR</b>			<b>26,995,858.36</b>	<b>0.00</b>	<b>31,518,552.41</b>		<b>4,522,694.05</b>
			<b>17,886,196.16</b>	<b>0.00</b>	<b>21,049,665.23</b>	<b>4.39</b>	<b>3,163,469.07</b>
<b>BRAZIL REAL</b>							
<b>BRAZIL</b>							
206,400.000	PETROLEO BRASILEIRO SA	40.3200	7,790,923.43	196,898.54	8,322,048.00		531,124.57
LB2682360		7.2590	1,600,271.84	35,194.19	1,498,266.79	0.31	-102,005.05
482,000.000	CURY CONSTRUTORA E INCORPORADO	20.6000	9,206,130.25	197,094.81	9,929,200.00		723,069.75
LBBK93J36		3.7087	1,850,782.36	35,355.55	1,787,611.73	0.37	-63,170.63
508,300.000	TIM SA/BRAZIL	15.9300	7,134,720.24	338,189.87	8,097,219.00		962,498.76
LBBN71RB9		2.8680	1,470,677.03	60,542.94	1,457,789.52	0.30	-12,887.51
379,900.000	VIBRA ENERGIA SA	20.9200	9,094,419.36	460,739.52	7,947,508.00		-1,146,911.36
LBBPBLV87		3.7664	1,833,936.04	82,009.33	1,430,836.18	0.30	-403,099.86
<b>SUBTOTAL BRAZIL</b>			<b>33,226,193.28</b>	<b>1,192,922.74</b>	<b>34,295,975.00</b>		<b>1,069,781.72</b>
			<b>6,755,667.27</b>	<b>213,102.01</b>	<b>6,174,504.22</b>	<b>1.28</b>	<b>-581,163.05</b>
<b>TOTAL EQUITY BRAZIL REAL</b>			<b>33,226,193.28</b>	<b>1,192,922.74</b>	<b>34,295,975.00</b>		<b>1,069,781.72</b>
			<b>6,755,667.27</b>	<b>213,102.01</b>	<b>6,174,504.22</b>	<b>1.28</b>	<b>-581,163.05</b>
<b>CANADIAN DOLLAR</b>							
<b>CANADA</b>							
28,200.000	AGNICO EAGLE MINES LIMITED	89.4800	2,633,372.40	0.00	2,523,336.00		-110,036.40
NC2009826		65.3926	1,929,705.35	0.00	1,844,072.06	0.39	-85,633.29
17,723.000	NATIONAL BANK OF CANADA	108.5100	1,695,621.44	19,495.30	1,923,122.73		227,501.29
NC2077302		79.2999	1,363,204.12	14,257.09	1,405,431.89	0.29	42,227.77
18,877.000	DESCARTES SYS GROUP INC	132.5500	2,051,193.42	0.00	2,502,146.35		450,952.93
NC2141942		96.8685	1,524,900.11	0.00	1,828,586.51	0.38	303,686.40
25,800.000	IMPERIAL OIL LTD	93.2800	2,327,196.12	0.00	2,406,624.00		79,427.88
NC2454246		68.1697	1,689,618.55	0.00	1,758,778.09	0.37	69,159.54
74,100.000	QUEBECOR INC	28.8700	2,316,348.64	0.00	2,139,267.00		-177,081.64
NC2715778	CL B SUB-VTG	21.0984	1,707,930.91	0.00	1,563,391.68	0.33	-144,539.23
37,180.000	ROYAL BANK OF CANADA	145.6500	4,092,658.46	0.00	5,415,267.00		1,322,608.54
NC2754389		106.4421	3,206,394.71	0.00	3,957,515.99	0.83	751,121.28

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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
20,400.000	TOROMONT INDUSTRIES LTD	121.1300	2,603,256.23	9,792.00	2,471,052.00		-132,204.23
NC2897105		88.5227	1,926,539.21	7,156.57	1,805,862.54	0.38	-120,676.67
11,400.000	INTACT FINANCIAL CORP	228.0100	2,527,525.92	0.00	2,599,314.00		71,788.08
NCB04YJV1		166.6313	1,827,897.97	0.00	1,899,597.33	0.40	71,699.36
262,000.000	SUPERIOR PLUS CORP	8.8700	2,445,386.64	47,160.00	2,323,940.00		-121,446.64
NCB3KTPS8		6.4823	1,812,564.37	34,475.21	1,698,352.03	0.35	-114,212.34
156,100.000	SUNCOR ENERGY INC	52.1500	8,261,638.66	0.00	8,140,615.00		-121,023.66
NCB3NB1P6	NEW	38.1116	6,019,606.06	0.00	5,949,219.87	1.24	-70,386.19
83,600.000	KEYERA CORP	37.8900	3,102,312.40	0.00	3,167,604.00		65,291.60
NCB3SGMV4		27.6903	2,252,377.68	0.00	2,314,907.74	0.48	62,530.06
25,579.000	DOLLARAMA INC	124.9100	2,087,645.43	0.00	3,195,072.89		1,107,427.46
NCB4TP9G9		91.2851	1,553,827.86	0.00	2,334,982.20	0.49	781,154.34
84,400.000	MEG ENERGY CORP	29.2700	2,610,576.40	0.00	2,470,388.00		-140,188.40
NCB4XF9J0		21.3907	1,913,000.69	0.00	1,805,377.28	0.38	-107,623.41
15,700.000	CGI INC	136.5500	1,922,430.46	0.00	2,143,835.00		221,404.54
NCBJ2L578	CL A SUB VTG	99.7917	1,428,891.38	0.00	1,566,730.00	0.33	137,838.62
153,600.000	FIRST CAPITAL REIT	14.7000	2,512,443.00	9,400.32	2,257,920.00		-254,523.00
NCBKSL56	UNIT	10.7429	1,863,212.46	6,871.88	1,650,104.14	0.34	-213,108.32
52,600.000	PARKLAND CORP	38.3500	2,268,642.78	18,410.00	2,017,210.00		-251,432.78
NCBLFHPV3		28.0265	1,647,808.59	13,458.20	1,474,191.55	0.31	-173,617.04
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	17.9000	2,272,408.28	0.00	2,031,650.00		-240,758.28
NCBSDHYK4	VTG AND VAR VTG	13.0814	1,694,211.70	0.00	1,484,744.40	0.31	-209,467.30
<b>SUBTOTAL CANADA</b>			<b>47,730,656.68</b>	<b>104,257.62</b>	<b>49,728,363.97</b>		<b>1,997,707.29</b>
			<b>35,361,691.72</b>	<b>76,218.95</b>	<b>36,341,845.30</b>	<b>7.60</b>	<b>980,153.58</b>
<b>TOTAL EQUITY CANADIAN DOLLAR</b>			<b>47,730,656.68</b>	<b>104,257.62</b>	<b>49,728,363.97</b>		<b>1,997,707.29</b>
			<b>35,361,691.72</b>	<b>76,218.95</b>	<b>36,341,845.30</b>	<b>7.60</b>	<b>980,153.58</b>
<b>DANISH KRONE</b>							
<b>DENMARK</b>							
22,844.000	NKT A/S	609.5000	13,063,939.09	0.00	13,923,418.00		859,478.91
SD7106356		87.5945	1,908,396.77	0.00	2,001,008.60	0.42	92,611.83
27,679.000	SYDBANK AS	369.0000	10,207,745.86	0.00	10,213,551.00		5,805.14
SDB06JSP8		53.0310	1,449,798.17	0.00	1,467,843.84	0.31	18,045.67
276,775.000	H. LUNDBECK A/S	38.8600	10,153,200.42	0.00	10,755,476.50		602,276.08
SDBMGTJT9		5.5848	1,462,742.89	0.00	1,545,726.84	0.32	82,983.95

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,689.000	NOVO NORDISK A/S	1,005.6000	13,728,436.15	0.00	63,040,058.40		49,311,622.25
SDBP6KMJO		144.5201	2,171,123.69	0.00	9,059,822.73	1.89	6,888,699.04
65,412.000	TRYG A/S	152.2000	10,033,934.71	0.00	9,955,706.40		-78,228.31
SDBXDZ973		21.8735	1,425,425.61	0.00	1,430,787.62	0.30	5,362.01
<b>SUBTOTAL DENMARK</b>			<b>57,187,256.23</b>	<b>0.00</b>	<b>107,888,210.30</b>		<b>50,700,954.07</b>
			<b>8,417,487.13</b>	<b>0.00</b>	<b>15,505,189.63</b>	<b>3.24</b>	<b>7,087,702.50</b>
<b>TOTAL EQUITY DANISH KRONE</b>			<b>57,187,256.23</b>	<b>0.00</b>	<b>107,888,210.30</b>		<b>50,700,954.07</b>
			<b>8,417,487.13</b>	<b>0.00</b>	<b>15,505,189.63</b>	<b>3.24</b>	<b>7,087,702.50</b>
<b>EURO CURRENCY UNIT</b>							
<b>AUSTRIA</b>							
94,597.000	TELEKOM AUSTRIA AG	9.3200	598,433.97	0.00	881,644.04		283,210.07
EA4635085		9.9887	725,720.87	0.00	944,902.00	0.20	219,181.13
36,672.000	ERSTE GROUP BANK AG	44.2400	1,352,117.80	0.00	1,622,369.28		270,251.48
EA5289833		47.4142	1,430,361.90	0.00	1,738,774.28	0.36	308,412.38
29,848.000	ANDRITZ AG	57.8500	1,203,130.05	0.00	1,726,706.80		523,576.75
EAB1WVF67		62.0007	1,432,462.76	0.00	1,850,598.01	0.39	418,135.25
<b>SUBTOTAL AUSTRIA</b>			<b>3,153,681.82</b>	<b>0.00</b>	<b>4,230,720.12</b>		<b>1,077,038.30</b>
			<b>3,588,545.53</b>	<b>0.00</b>	<b>4,534,274.29</b>	<b>0.95</b>	<b>945,728.76</b>
<b>BELGIUM</b>							
39,822.000	AGEAS SA/NV	42.6800	1,582,785.41	0.00	1,699,602.96		116,817.55
EBB86S2N3		45.7423	1,690,244.66	0.00	1,821,549.47	0.38	131,304.81
<b>FINLAND</b>							
160,040.000	WARTSILA OYJ ABP	18.0000	1,791,917.16	0.00	2,880,720.00		1,088,802.84
SF4525181		19.2915	1,964,050.79	0.00	3,087,411.66	0.64	1,123,360.87
27,674.000	CARGOTEC OYJ	74.9500	1,756,863.49	0.00	2,074,166.30		317,302.81
SFB09M9L3		80.3277	1,910,438.98	0.00	2,222,987.73	0.46	312,548.75
<b>SUBTOTAL FINLAND</b>			<b>3,548,780.65</b>	<b>0.00</b>	<b>4,954,886.30</b>		<b>1,406,105.65</b>
			<b>3,874,489.77</b>	<b>0.00</b>	<b>5,310,399.39</b>	<b>1.10</b>	<b>1,435,909.62</b>
<b>FRANCE</b>							
10,717.000	SCHNEIDER ELECTRIC SE	224.3000	909,671.82	0.00	2,403,823.10		1,494,151.28
EF4834109		240.3935	1,007,892.70	0.00	2,576,297.41	0.54	1,568,404.71
19,836.000	NEXANS SA	102.9000	1,718,625.06	0.00	2,041,124.40		322,499.34
EF7130836		110.2831	1,848,232.52	0.00	2,187,575.08	0.46	339,342.56
11,017.000	SAFRAN SA	197.4000	1,253,272.08	0.00	2,174,755.80		921,483.72
EFB058TZ0		211.5635	1,261,606.34	0.00	2,330,794.53	0.49	1,069,188.19

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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
274,955.000	ENGIE SA	13.3350	4,180,933.98	0.00	3,666,524.93		-514,409.05
EFB0C2CQ3		14.2918	4,500,607.66	0.00	3,929,598.09	0.82	-571,009.57
70,007.000	REXEL SA	24.1600	1,220,340.40	0.00	1,691,369.12		471,028.72
EFB1VP0K5		25.8935	1,441,099.98	0.00	1,812,724.85	0.38	371,624.87
64,076.000	RUBIS SCA	26.2600	1,735,673.85	0.00	1,682,635.76		-53,038.09
EFBDT88L0		28.1442	1,890,432.37	0.00	1,803,364.88	0.38	-87,067.49
13,649.000	GAZTRANSPORT ET TECHNIGAZ SA	121.9000	1,579,993.96	0.00	1,663,813.10		83,819.14
EFBJYRDP4		130.6463	1,682,532.86	0.00	1,783,191.69	0.37	100,658.83
129,151.000	VALLOUREC SACA	14.6450	1,560,795.50	0.00	1,891,416.40		330,620.90
EFBLGWF92		15.6958	1,667,294.82	0.00	2,027,125.53	0.42	359,830.71
26,734.000	AMUNDI SA	60.2500	1,635,199.49	0.00	1,610,723.50		-24,475.99
EFBYZR017		64.5729	1,758,504.52	0.00	1,726,292.91	0.36	-32,211.61
<b>SUBTOTAL FRANCE</b>			<b>15,794,506.14</b>	<b>0.00</b>	<b>18,826,186.11</b>		<b>3,031,679.97</b>
			<b>17,058,203.77</b>	<b>0.00</b>	<b>20,176,964.97</b>	<b>4.22</b>	<b>3,118,761.20</b>
<b>GERMANY</b>							
9,340.000	ADIDAS AG	223.0000	1,638,100.42	0.00	2,082,820.00		444,719.58
ED4031974		239.0003	1,759,975.09	0.00	2,232,262.34	0.47	472,287.25
31,290.000	GEA GROUP AG	38.9000	1,285,039.96	0.00	1,217,181.00		-67,858.96
ED4557101		41.6911	1,511,656.75	0.00	1,304,513.74	0.27	-207,143.01
35,893.000	MERCK KGAA	154.7500	4,155,944.33	0.00	5,554,441.75		1,398,497.42
ED4741846		165.8533	4,618,646.73	0.00	5,952,972.95	1.24	1,334,326.22
3,409.000	MUENCHENER RUECKVERSICHERUNGS-	467.0000	1,584,480.24	0.00	1,592,003.00		7,522.76
ED5294126		500.5073	1,708,958.94	0.00	1,706,229.22	0.36	-2,729.72
11,342.000	KRONES AG	117.2000	1,084,031.82	0.00	1,329,282.40		245,250.58
ED5523888		125.6091	1,073,392.12	0.00	1,424,658.41	0.30	351,266.29
343,493.000	DEUTSCHE TELEKOM AG	23.4800	4,891,644.19	0.00	8,065,215.64		3,173,571.45
ED5842353		25.1647	5,377,111.23	0.00	8,643,894.86	1.80	3,266,783.63
23,814.000	KNORR-BREMSE AG	71.3000	1,771,762.08	0.00	1,697,938.20		-73,823.88
EDBD2P9X9		76.4158	1,924,071.20	0.00	1,819,765.27	0.38	-104,305.93
26,097.000	SCOUT24 SE	71.2000	1,638,989.64	0.00	1,858,106.40		219,116.76
EDBYT9340		76.3086	1,751,003.27	0.00	1,991,425.53	0.42	240,422.26
<b>SUBTOTAL GERMANY</b>			<b>18,049,992.68</b>	<b>0.00</b>	<b>23,396,988.39</b>		<b>5,346,995.71</b>
			<b>19,724,815.33</b>	<b>0.00</b>	<b>25,075,722.32</b>	<b>5.24</b>	<b>5,350,906.99</b>
<b>ITALY</b>							
810,117.000	A2A SPA	1.8595	1,588,145.32	0.00	1,506,412.56		-81,732.76
EI5499138		1.9929	1,714,021.00	0.00	1,614,497.66	0.34	-99,523.34

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
547,629.000	HERA SPA	3.1940	1,735,640.56	0.00	1,749,127.03		13,486.47
EI7598002		3.4232	1,848,199.25	0.00	1,874,626.89	0.39	26,427.64
42,353.000	PRYSMIAN SPA	57.8200	1,040,180.40	0.00	2,448,850.46		1,408,670.06
EIB1W4V62		61.9686	1,234,975.29	0.00	2,624,555.48	0.55	1,389,580.19
223,795.000	MAIRE SPA	7.7400	1,722,588.16	0.00	1,732,173.30		9,585.14
EIBBGTNT2		8.2953	1,834,276.12	0.00	1,856,456.73	0.39	22,180.61
81,666.000	FINECOBANK BANCA FINECO SPA	13.9200	1,257,820.47	0.00	1,136,790.72		-121,029.75
EIBNGN9Z1		14.9188	1,321,025.95	0.00	1,218,355.45	0.25	-102,670.50
145,943.000	BANCA MEDIOLANUM SPA	10.3100	1,369,433.04	0.00	1,504,672.33		135,239.29
EIBYWP844		11.0497	1,447,623.50	0.00	1,612,632.57	0.34	165,009.07
<b>SUBTOTAL ITALY</b>			<b>8,713,807.95</b>	<b>0.00</b>	<b>10,078,026.40</b>		<b>1,364,218.45</b>
			<b>9,400,121.11</b>	<b>0.00</b>	<b>10,801,124.78</b>	<b>2.26</b>	<b>1,401,003.67</b>
<b>NETHERLANDS</b>							
82,487.000	STELLANTIS NV	18.4760	1,055,509.12	0.00	1,524,029.81		468,520.69
EFBMD8F96		19.8017	1,045,616.26	0.00	1,633,378.95	0.34	587,762.69
1,173,717.000	KONINKLIJKE KPN NV	3.5800	2,695,902.82	0.00	4,201,906.86		1,506,004.04
EN5956078		3.8369	3,024,945.70	0.00	4,503,393.68	0.94	1,478,447.98
1,149.000	ADYEN NV	1,113.2000	1,704,941.16	0.00	1,279,066.80		-425,874.36
ENBZ1HM46		1,193.0721	1,861,454.76	0.00	1,370,839.84	0.29	-490,614.92
<b>SUBTOTAL NETHERLANDS</b>			<b>5,456,353.10</b>	<b>0.00</b>	<b>7,005,003.47</b>		<b>1,548,650.37</b>
			<b>5,932,016.72</b>	<b>0.00</b>	<b>7,507,612.47</b>	<b>1.57</b>	<b>1,575,595.75</b>
<b>SPAIN</b>							
115,502.000	INDRA SISTEMAS SA	19.3100	1,251,566.08	0.00	2,230,343.62		978,777.54
EE4476219		20.6955	1,446,955.01	0.00	2,390,370.77	0.50	943,415.76
764,833.000	MAPFRE SA	2.1540	1,720,084.66	0.00	1,647,450.28		-72,634.38
EEB1G40S5		2.3086	1,835,727.67	0.00	1,765,654.84	0.37	-70,072.83
39,308.000	INDUSTRIA DE DISENO TEXTIL SA	46.3600	1,354,927.98	0.00	1,822,318.88		467,390.90
EEBP9DL99		49.6863	1,489,133.60	0.00	1,953,070.26	0.41	463,936.66
9,888.000	AENA SME SA	188.0000	1,683,842.96	0.00	1,858,944.00		175,101.04
EEBVRZ8L5		201.4890	1,810,640.16	0.00	1,992,323.23	0.42	181,683.07
<b>SUBTOTAL SPAIN</b>			<b>6,010,421.68</b>	<b>0.00</b>	<b>7,559,056.78</b>		<b>1,548,635.10</b>
			<b>6,582,456.44</b>	<b>0.00</b>	<b>8,101,419.10</b>	<b>1.70</b>	<b>1,518,962.66</b>
<b>UNITED KINGDOM</b>							
906,523.000	INTERNATIONAL CONSOLIDATED AIR	1.9155	1,613,919.55	0.00	1,736,444.81		122,525.26
EEB5282K7		2.0529	1,725,283.12	0.00	1,861,034.73	0.39	135,751.61

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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
50,801.000	SHELL PLC	33.5950	1,709,087.30	0.00	1,706,659.60		-2,427.70
ENBP6MXT5		36.0054	1,817,016.16	0.00	1,829,112.43	0.38	12,096.27
<b>SUBTOTAL UNITED KINGDOM</b>			<b>3,323,006.85</b>	<b>0.00</b>	<b>3,443,104.41</b>		<b>120,097.56</b>
			<b>3,542,299.28</b>	<b>0.00</b>	<b>3,690,147.16</b>	<b>0.77</b>	<b>147,847.88</b>
<b>TOTAL EQUITY EURO CURRENCY UNIT</b>			<b>65,633,336.28</b>	<b>0.00</b>	<b>81,193,574.94</b>		<b>15,560,238.66</b>
			<b>71,393,192.61</b>	<b>0.00</b>	<b>87,019,213.95</b>	<b>18.19</b>	<b>15,626,021.34</b>
<b>HONG KONG DOLLAR</b>							
<b>CHINA</b>							
6,558,563.000	PETROCHINA CO LTD	7.9000	22,634,433.51	1,492,617.45	51,812,647.70		29,178,214.19
FH6226572	HK/00857	1.0119	2,915,435.37	191,340.24	6,636,351.12	1.39	3,720,915.75
3,086,000.000	CHINA PETROLEUM & CHEMICAL COR	5.0600	14,253,025.99	0.00	15,615,160.00		1,362,134.01
FH6291816	HK/00386	0.6481	1,819,717.22	0.00	2,000,046.11	0.42	180,328.89
2,936,000.000	ALUMINUM CORP OF CHINA LTD	5.3300	13,459,980.40	231,738.48	15,648,880.00		2,188,899.60
FH6425398	HK/02600	0.6827	1,720,988.76	29,704.02	2,004,365.09	0.42	283,376.33
1,129,000.000	GREAT WALL MOTOR CO LTD	12.0400	15,949,411.03	0.00	13,593,160.00		-2,356,251.03
FH6718255	HK/02333	1.5421	2,041,589.94	0.00	1,741,061.04	0.36	-300,528.90
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	1.9136	1,790,983.29	0.00	1,904,001.33	0.40	113,018.04
1,890,000.000	CMOC GROUP LTD	7.1400	14,379,340.49	288,438.57	13,494,600.00		-884,740.49
FHB1VRCG2	HK/03993	0.9145	1,835,844.08	36,971.78	1,728,437.12	0.36	-107,406.96
729,500.000	SINOTRUK HONG KONG LTD	20.3000	12,221,474.76	0.00	14,808,850.00		2,587,375.24
FHB296ZH4	HK/03808	2.6001	1,561,435.97	0.00	1,896,771.01	0.40	335,335.04
366,000.000	BYD ELECTRONIC INTERNATIONAL C	39.0000	13,288,916.94	216,489.00	14,274,000.00		985,083.06
FHB29SHS2	HK/00285	4.9953	1,699,010.23	27,758.38	1,828,265.49	0.38	129,255.26
134,400.000	JD.COM INC	103.3000	15,514,239.74	0.00	13,883,520.00		-1,630,719.74
FHBKQZT6	HK/09618	13.2310	1,985,924.37	0.00	1,778,251.40	0.37	-207,672.97
526,100.000	KUAISHOU TECHNOLOGY	46.1500	33,692,122.83	0.00	24,279,515.00		-9,412,607.83
FHBLC90T4	HK/01024	5.9111	4,308,635.83	0.00	3,109,808.00	0.65	-1,198,827.83
79,900.000	NETEASE INC	149.1000	12,703,719.96	0.00	11,913,090.00		-790,629.96
FHBM93SF9	HK/09999	19.0973	1,624,890.63	0.00	1,525,871.61	0.32	-99,019.02
85,200.000	TENCENT HOLDINGS LTD	372.4000	31,852,114.86	0.00	31,728,480.00		-123,634.86
FHBMMV2K9	HK/00700	47.6983	4,077,279.46	0.00	4,063,898.35	0.85	-13,381.11
1,425,600.000	JD LOGISTICS INC	8.3800	13,114,980.32	0.00	11,946,528.00		-1,168,452.32
FHBNMBPD2	HK/02618	1.0733	1,678,915.30	0.00	1,530,154.47	0.32	-148,760.83
555,318.000	YADEA GROUP HOLDINGS LTD	9.8700	8,628,757.23	266,552.64	5,480,988.66		-3,147,768.57
FHBZ04KX6	HK/01585	1.2642	1,099,665.14	34,189.36	702,024.83	0.15	-397,640.31
<b>SUBTOTAL CHINA</b>			<b>235,697,924.77</b>	<b>2,495,836.14</b>	<b>253,344,719.36</b>		<b>17,646,794.59</b>
			<b>30,160,315.59</b>	<b>319,963.78</b>	<b>32,449,306.97</b>	<b>6.79</b>	<b>2,288,991.38</b>

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>HONG KONG</b>							
1,630,000.000	CATHAY PACIFIC AIRWAYS LTD	7.9900	13,213,925.55	0.00	13,023,700.00		-190,225.55
FH6179755	HK/00293	1.0234	1,688,858.58	0.00	1,668,122.55	0.35	-20,736.03
76,800.000	HONG KONG EXCHANGES & CLEARING	250.2000	25,582,918.62	0.00	19,215,360.00		-6,367,558.62
FH6267352	HK/00388	32.0465	3,259,019.02	0.00	2,461,172.73	0.51	-797,846.29
1,407,321.000	KUNLUN ENERGY CO LTD	8.1000	8,131,737.94	429,154.43	11,399,300.10		3,267,562.16
FH6340076	HK/00135	1.0375	1,035,905.40	55,970.98	1,460,063.54	0.30	424,158.14
1,606,000.000	UNITED LABORATORIES INTERNATIO	8.2400	13,643,293.01	0.00	13,233,440.00		-409,853.01
FHB1P70H4	HK/03933	1.0554	1,744,500.37	0.00	1,694,986.81	0.35	-49,513.56
<b>SUBTOTAL HONG KONG</b>			<b>60,571,875.12</b>	<b>429,154.43</b>	<b>56,871,800.10</b>		<b>-3,700,075.02</b>
			<b>7,728,283.37</b>	<b>55,970.98</b>	<b>7,284,345.63</b>	<b>1.51</b>	<b>-443,937.74</b>
<b>TOTAL EQUITY HONG KONG DOLLAR</b>			<b>296,269,799.89</b>	<b>2,924,990.57</b>	<b>310,216,519.46</b>		<b>13,946,719.57</b>
			<b>37,888,598.96</b>	<b>375,934.76</b>	<b>39,733,652.60</b>	<b>8.30</b>	<b>1,845,053.64</b>
<b>HUNGARIAN FORINT</b>							
<b>HUNGARY</b>							
42,302.000	OTP BANK NYRT	18,325.0000	607,655,591.80	0.00	775,184,150.00		167,528,558.20
EM7320150		49.7305	1,695,186.57	0.00	2,103,699.40	0.44	408,512.83
69,360.000	RICHTER GEDEON NYRT	9,580.0000	664,129,555.97	0.00	664,468,800.00		339,244.03
EMBC9ZH88		25.9983	1,823,337.85	0.00	1,803,239.42	0.38	-20,098.43
<b>SUBTOTAL HUNGARY</b>			<b>1,271,785,147.77</b>	<b>0.00</b>	<b>1,439,652,950.00</b>		<b>167,867,802.23</b>
			<b>3,518,524.42</b>	<b>0.00</b>	<b>3,906,938.82</b>	<b>0.82</b>	<b>388,414.40</b>
<b>TOTAL EQUITY HUNGARIAN FORINT</b>			<b>1,271,785,147.77</b>	<b>0.00</b>	<b>1,439,652,950.00</b>		<b>167,867,802.23</b>
			<b>3,518,524.42</b>	<b>0.00</b>	<b>3,906,938.82</b>	<b>0.82</b>	<b>388,414.40</b>
<b>INDIAN RUPEE</b>							
<b>INDIA</b>							
144,352.000	LUPIN LTD	1,621.3500	162,575,717.89	0.00	234,045,115.20		71,469,397.31
F16143767		19.4436	1,957,855.76	0.00	2,806,717.00	0.59	848,861.24
23,512.000	DR REDDY'S LABORATORIES LTD	6,402.3500	137,664,267.61	0.00	150,532,053.20		12,867,785.59
F16410950		76.7783	1,662,097.10	0.00	1,805,211.24	0.38	143,114.14
136,204.000	AUROBINDO PHARMA LTD	1,207.6000	139,478,817.16	0.00	164,479,950.40		25,001,133.24
F16702638		14.4818	1,673,485.92	0.00	1,972,477.28	0.41	298,991.36
27,750.000	ABB INDIA LTD	8,490.9000	89,745,514.47	0.00	235,622,475.00		145,876,960.53
F1B1Y9QS6		101.8246	1,129,468.93	0.00	2,825,633.02	0.59	1,696,164.09
1,437,356.000	TATA MOTORS LTD	665.6000	396,107,616.86	10,123,585.92	956,704,153.60		560,596,536.74
F1B60NRB7		7.9820	4,816,405.32	121,404.12	11,472,992.33	2.40	6,656,587.01



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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
750,891.000 FIB92P9G3	INDUS TOWERS LTD	375.3000 4.5007	123,574,305.38 1,504,069.70	0.00 0.00	281,809,392.30 3,379,516.00	0.71	158,235,086.92 1,875,446.30
222,257.000 FIBYM8TG2	ZYDUS LIFESCIENCES LTD	1,073.9500 12.8790	100,929,063.08 1,234,096.80	0.00 0.00	238,692,905.15 2,862,454.25	0.60	137,763,842.07 1,628,357.45
30,792.000 FIBY2WB9	ALKEM LABORATORIES LTD	4,991.3500 59.8573	148,062,897.51 1,776,202.95	0.00 0.00	153,693,649.20 1,843,125.75	0.38	5,630,751.69 66,922.80
<b>SUBTOTAL INDIA</b>			<b>1,298,138,199.96</b>	<b>10,123,585.92</b>	<b>2,415,579,694.05</b>		<b>1,117,441,494.09</b>
<b>TOTAL EQUITY INDIAN RUPEE</b>			<b>15,753,682.48</b>	<b>121,404.12</b>	<b>28,968,126.87</b>	<b>6.06</b>	<b>13,214,444.39</b>
<b>TOTAL EQUITY INDIAN RUPEE</b>			<b>1,298,138,199.96</b>	<b>10,123,585.92</b>	<b>2,415,579,694.05</b>		<b>1,117,441,494.09</b>
<b>TOTAL EQUITY INDIAN RUPEE</b>			<b>15,753,682.48</b>	<b>121,404.12</b>	<b>28,968,126.87</b>	<b>6.06</b>	<b>13,214,444.39</b>
<b>INDONESIAN RUPIAH</b>							
<b>INDONESIA</b>							
21,144,196.000 FL6719767	PERUSAHAAN GAS NEGARA TBK PT	1,540.0000 0.0940	28,888,698,536.00 1,782,484.68	0.00 0.00	32,562,061,840.00 1,988,532.55	0.42	3,673,363,304.00 206,047.87
2,375,100.000 FLB01C1P3	BANK CENTRAL ASIA TBK PT	9,925.0000 0.6061	20,526,075,645.00 1,313,911.68	0.00 0.00	23,572,867,500.00 1,439,571.45	0.30	3,046,791,855.00 125,659.77
1,897,700.000 FLB4LD3M6	INDOFOOD CBP SUKSES MAKMUR TBK	10,300.0000 0.6290	21,512,608,169.00 1,445,982.74	0.00 0.00	19,546,310,000.00 1,193,673.61	0.25	-1,966,298,169.00 -252,309.13
<b>SUBTOTAL INDONESIA</b>			<b>70,927,382,350.00</b>	<b>0.00</b>	<b>75,681,239,340.00</b>		<b>4,753,856,990.00</b>
<b>TOTAL EQUITY INDONESIAN RUPIAH</b>			<b>4,542,379.10</b>	<b>0.00</b>	<b>4,621,777.61</b>	<b>0.97</b>	<b>79,398.51</b>
<b>TOTAL EQUITY INDONESIAN RUPIAH</b>			<b>70,927,382,350.00</b>	<b>0.00</b>	<b>75,681,239,340.00</b>		<b>4,753,856,990.00</b>
<b>TOTAL EQUITY INDONESIAN RUPIAH</b>			<b>4,542,379.10</b>	<b>0.00</b>	<b>4,621,777.61</b>	<b>0.97</b>	<b>79,398.51</b>
<b>JAPANESE YEN</b>							
<b>JAPAN</b>							
241,900.000 FJ6195906	CHUGOKU ELECTRIC POWER CO INC/	1,056.5000 6.5678	253,756,215.00 1,740,982.51	0.00 0.00	255,567,350.00 1,588,756.41	0.33	1,811,135.00 -152,226.10
132,000.000 FJ6196003	CHUGOKU MARINE PAINTS LTD	2,034.0000 12.6445	285,850,113.00 1,911,612.49	0.00 0.00	268,488,000.00 1,669,078.74	0.35	-17,362,113.00 -242,533.75
13,100.000 FJ6250503	DAITO TRUST CONSTRUCTION CO LT	16,585.0000 103.1021	155,144,357.00 1,133,806.13	0.00 0.00	217,263,500.00 1,350,637.23	0.28	62,119,143.00 216,831.10
130,000.000 FJ6429107	HITACHI LTD	3,601.0000 22.3859	193,913,589.00 1,471,104.11	0.00 0.00	468,130,000.00 2,910,170.40	0.61	274,216,411.00 1,439,066.29
37,600.000 FJ6470549	JEOL LTD	7,268.0000 45.1821	262,644,255.00 1,681,477.26	0.00 0.00	273,276,800.00 1,698,848.73	0.35	10,632,545.00 17,371.47
100,700.000 FJ6483740	KANSAI PAINT CO LTD	2,590.0000 16.1010	213,568,798.00 1,518,819.49	0.00 0.00	260,813,000.00 1,621,366.44	0.34	47,244,202.00 102,546.95

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6/28/2024

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
507,700.000	KONICA MINOLTA INC	445.2000	253,672,700.00	0.00	226,028,040.00		-27,644,660.00
FJ6496700		2.7676	1,714,873.44	0.00	1,405,122.75	0.29	-309,750.69
63,500.000	MAKITA CORP	4,372.0000	243,454,210.00	0.00	277,622,000.00		34,167,790.00
FJ6555802		27.1789	1,614,242.15	0.00	1,725,861.04	0.36	111,618.89
427,400.000	RENESAS ELECTRONICS CORP	3,009.0000	551,223,642.00	0.00	1,286,046,600.00		734,822,958.00
FJ6635679		18.7057	4,106,942.32	0.00	7,994,819.29	1.67	3,887,876.97
33,000.000	ONO PHARMACEUTICAL CO LTD	2,196.5000	107,567,156.00	0.00	72,484,500.00		-35,082,656.00
FJ6660107		13.6547	1,014,565.09	0.00	450,606.13	0.09	-563,958.96
158,800.000	SANTEN PHARMACEUTICAL CO LTD	1,644.0000	200,935,774.00	0.00	261,067,200.00		60,131,426.00
FJ6776606		10.2201	1,441,525.09	0.00	1,622,946.70	0.34	181,421.61
30,300.000	SHIONOGI & CO LTD	6,277.0000	191,348,087.00	0.00	190,193,100.00		-1,154,987.00
FJ6804689		39.0215	1,457,208.96	0.00	1,182,351.76	0.25	-274,857.20
208,000.000	TAKEDA PHARMACEUTICAL CO LTD	4,172.0000	771,958,982.00	0.00	867,776,000.00		95,817,018.00
FJ6870441		25.9356	6,543,340.52	0.00	5,394,604.13	1.13	-1,148,736.39
453,400.000	ASTELLAS PHARMA INC	1,590.0000	846,893,442.00	0.00	720,906,000.00		-125,987,442.00
FJ6985389		9.8844	7,303,138.32	0.00	4,481,574.15	0.94	-2,821,564.17
79,200.000	YOKOGAWA ELECTRIC CORP	3,890.0000	210,695,495.00	0.00	308,088,000.00		97,392,505.00
FJ6986429		24.1825	1,513,168.01	0.00	1,915,255.55	0.40	402,087.54
33,700.000	GMO PAYMENT GATEWAY INC	8,853.0000	235,895,554.00	0.00	298,346,100.00		62,450,546.00
FJB06CMQ8		55.0354	1,567,412.25	0.00	1,854,694.19	0.39	287,281.94
57,200.000	DAIICHI SANKYO CO LTD	5,524.0000	258,845,841.00	0.00	315,972,800.00		57,126,959.00
FJB0J7D93		34.3404	1,748,072.42	0.00	1,964,272.08	0.41	216,199.66
65,300.000	NOMURA REAL ESTATE HOLDINGS IN	4,031.0000	131,778,519.00	0.00	263,224,300.00		131,445,781.00
FJB1CWJM8		25.0591	1,237,852.23	0.00	1,636,356.50	0.34	398,504.27
144,700.000	OTSUKA HOLDINGS CO LTD	6,770.0000	762,314,408.00	8,682,000.00	979,619,000.00		217,304,592.00
FJB5LTM91		42.0863	5,576,376.09	54,671.60	6,089,885.76	1.27	513,509.67
359,600.000	TOKYU FUDOSAN HOLDINGS CORP	1,073.5000	285,611,879.00	0.00	386,030,600.00		100,418,721.00
FJBDC6LT1		6.6735	2,047,118.37	0.00	2,399,792.42	0.50	352,674.05
121,500.000	SKYLARK HOLDINGS CO LTD	2,139.5000	248,162,944.00	0.00	259,949,250.00		11,786,306.00
FJBQQD164		13.3004	1,678,428.69	0.00	1,615,996.87	0.34	-62,431.82
63,800.000	RECRUIT HOLDINGS CO LTD	8,607.0000	296,759,559.00	0.00	549,126,600.00		252,367,041.00
FJBQRRZ08		53.5062	1,993,882.96	0.00	3,413,692.73	0.71	1,419,809.77
<b>SUBTOTAL JAPAN</b>			<b>6,961,995,519.00</b>	<b>8,682,000.00</b>	<b>9,006,018,740.00</b>		<b>2,044,023,221.00</b>
			<b>52,015,948.90</b>	<b>54,671.60</b>	<b>55,986,690.00</b>	<b>11.69</b>	<b>3,970,741.10</b>
<b>TOTAL EQUITY JAPANESE YEN</b>			<b>6,961,995,519.00</b>	<b>8,682,000.00</b>	<b>9,006,018,740.00</b>		<b>2,044,023,221.00</b>
			<b>52,015,948.90</b>	<b>54,671.60</b>	<b>55,986,690.00</b>	<b>11.69</b>	<b>3,970,741.10</b>

MEXICAN PESO

MEXICO

HB0F10000002 - GLOBEFLEX ACWI EX US

6/28/2024

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
206,584.000	COCA-COLA FEMSA SAB DE CV	157.3600	19,332,935.02	0.00	32,508,058.24		13,175,123.22
LMBHHP0S6		8.6057	875,268.58	0.00	1,777,805.27	0.37	902,536.69
159,800.000	QUALITAS CONTROLADORA SAB DE C	185.9800	31,422,252.06	0.00	29,719,604.00		-1,702,648.06
LMBYMXF68		10.1709	1,842,200.86	0.00	1,625,309.89	0.34	-216,890.97
<b>SUBTOTAL MEXICO</b>			<b>50,755,187.08</b>	<b>0.00</b>	<b>62,227,662.24</b>		<b>11,472,475.16</b>
			<b>2,717,469.44</b>	<b>0.00</b>	<b>3,403,115.16</b>	<b>0.71</b>	<b>685,645.72</b>
<b>TOTAL EQUITY MEXICAN PESO</b>			<b>50,755,187.08</b>	<b>0.00</b>	<b>62,227,662.24</b>		<b>11,472,475.16</b>
			<b>2,717,469.44</b>	<b>0.00</b>	<b>3,403,115.16</b>	<b>0.71</b>	<b>685,645.72</b>
<b>NEW TAIWAN DOLLAR</b>							
<b>TAIWAN</b>							
142,000.000	MEDIATEK INC	1,400.0000	134,100,861.00	0.00	198,800,000.00		64,699,139.00
FA6372488		43.1546	4,223,478.68	0.00	6,127,953.34	1.28	1,904,474.66
371,000.000	PIXART IMAGING INC	170.0000	58,908,056.00	0.00	63,070,000.00		4,161,944.00
FA6673364		5.2402	1,854,880.95	0.00	1,944,114.78	0.41	89,233.83
102,000.000	PHISON ELECTRONICS CORP	617.0000	55,581,978.00	0.00	62,934,000.00		7,352,022.00
FA6728465		19.0188	1,768,746.60	0.00	1,939,922.61	0.41	171,176.01
186,501.000	TAIWAN SEMICONDUCTOR MANUFACTU	966.0000	116,808,226.00	515,644.28	180,159,966.00		63,351,740.00
FA6889101		29.7767	3,747,731.99	15,889.04	5,553,379.61	1.16	1,805,647.62
125,000.000	RAYDIUM SEMICONDUCTOR CORP	411.0000	60,914,992.00	0.00	51,375,000.00		-9,539,992.00
FAB28XZG3		12.6690	1,929,823.25	0.00	1,583,619.73	0.33	-346,203.52
<b>SUBTOTAL TAIWAN</b>			<b>426,314,113.00</b>	<b>515,644.28</b>	<b>556,338,966.00</b>		<b>130,024,853.00</b>
			<b>13,524,661.47</b>	<b>15,889.04</b>	<b>17,148,990.07</b>	<b>3.59</b>	<b>3,624,328.60</b>
<b>TOTAL EQUITY NEW TAIWAN DOLLAR</b>			<b>426,314,113.00</b>	<b>515,644.28</b>	<b>556,338,966.00</b>		<b>130,024,853.00</b>
			<b>13,524,661.47</b>	<b>15,889.04</b>	<b>17,148,990.07</b>	<b>3.59</b>	<b>3,624,328.60</b>
<b>NORWEGIAN KRONE</b>							
<b>NORWAY</b>							
489,879.000	AKER SOLUTIONS ASA	44.2000	12,545,915.87	0.00	21,652,651.80		9,106,735.93
SNBQN1C50		4.1512	1,452,829.08	0.00	2,033,590.21	0.42	580,761.13
<b>PHILIPPINES PESO</b>							
<b>PHILIPPINES</b>							
428,400.000	INTERNATIONAL CONTAINER TERMIN	349.8000	98,494,370.79	0.00	149,854,320.00		51,359,949.21
FP6455819		5.9684	1,778,470.12	0.00	2,556,848.27	0.53	778,378.15
<b>POUND STERLING</b>							
<b>JERSEY C I</b>							

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6/28/2024

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
1,827,591.000	CENTAMIN PLC	1.2090	2,327,608.24	0.00	2,209,557.52		-118,050.72
EXB5TT188		1.5283	2,890,877.84	0.00	2,793,101.66	0.58	-97,776.18
<b>JORDAN</b>							
171,095.000	HIKMA PHARMACEUTICALS PLC	18.9100	3,653,432.31	0.00	3,235,406.45		-418,025.86
EXB0LCW07		23.9041	4,531,448.78	0.00	4,089,877.29	0.85	-441,571.49
<b>SWITZERLAND</b>							
172,191.000	COCA-COLA HBC AG	26.9800	4,180,470.51	0.00	4,645,713.18		465,242.67
EXB9895B6		34.1054	5,158,487.10	0.00	5,872,646.03	1.23	714,158.93
<b>UNITED KINGDOM</b>							
430,242.000	BAE SYSTEMS PLC	13.2000	2,307,749.95	0.00	5,679,194.40		3,371,444.45
EX0263494		16.6861	2,887,665.32	0.00	7,179,069.64	1.50	4,291,404.32
543,226.000	SERCO GROUP PLC	1.7970	989,417.68	0.00	976,177.12		-13,240.56
EX0797376		2.2716	1,239,311.65	0.00	1,233,985.50	0.26	-5,326.15
71,252.000	WEIR GROUP PLC/THE	19.8400	1,372,847.15	0.00	1,413,639.68		40,792.53
EX0946585		25.0797	1,698,123.88	0.00	1,786,981.92	0.37	88,858.04
174,486.000	PAGEGROUP PLC	4.2540	1,065,323.22	0.00	742,263.44		-323,059.78
EX3023234		5.3775	1,460,041.98	0.00	938,295.21	0.20	-521,746.77
619,522.000	MARKS & SPENCER GROUP PLC	2.8650	1,443,471.04	12,390.44	1,774,930.53		331,459.49
EX3127480		3.6216	1,784,476.17	15,663.04	2,243,689.68	0.47	459,213.51
3,379,489.000	CENTRICA PLC	1.3490	2,697,072.46	90,232.36	4,558,930.66		1,861,858.20
EXB033F22		1.7053	3,535,931.63	114,068.85	5,762,944.25	1.20	2,227,012.62
318,532.000	QINETIQ GROUP PLC	4.4320	1,198,269.67	0.00	1,411,733.82		213,464.15
EXB0WMWD5		5.6025	1,496,266.93	0.00	1,784,572.72	0.37	288,305.79
177,230.000	DRAX GROUP PLC	4.9220	556,123.55	0.00	872,326.06		316,202.51
EXB1VNSX3		6.2219	733,392.91	0.00	1,102,707.37	0.23	369,314.46
60,124.000	3I GROUP PLC	30.6600	1,406,141.19	20,742.78	1,843,401.84		437,260.65
EXB1YW440		38.7573	1,768,574.08	26,224.66	2,330,244.27	0.49	561,670.19
272,193.000	CHEMRING GROUP PLC	3.7250	885,703.03	0.00	1,013,918.93		128,215.90
EXB45C9X1		4.7088	1,161,083.18	0.00	1,281,694.92	0.27	120,611.74
142,317.000	INCHCAPE PLC	7.4400	946,459.52	0.00	1,058,838.48		112,378.96
EXB61TVQ3		9.4049	1,257,844.11	0.00	1,338,477.72	0.28	80,633.61
155,825.000	COMPASS GROUP PLC	21.6000	2,908,123.70	25,516.79	3,365,820.00		457,696.30
EXBD6K458		27.3046	3,354,383.54	32,255.78	4,254,733.06	0.89	900,349.52
544,585.000	MAN GROUP PLC/JERSEY	2.4220	1,451,361.46	0.00	1,318,984.87		-132,376.59
EXBJ1DLW8		3.0617	1,806,391.15	0.00	1,667,328.77	0.35	-139,062.38
172,694.000	WISE PLC	6.8150	1,400,913.84	0.00	1,176,909.61		-224,004.23
EXBL9YR78		8.6148	1,762,310.80	0.00	1,487,731.44	0.31	-274,579.36

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
0.000	INFORMA PLC	0.0000	0.00	20,467.57	0.00		0.00
EXBMJ6DW6		0.0000	0.00	25,874.60	0.00	0.00	0.00
88,207.000	GSK PLC	15.2950	1,350,154.73	13,231.05	1,349,126.07		-1,028.66
EXBN7SWP3		19.3344	1,655,087.17	16,726.27	1,705,430.27	0.36	50,343.10
86,585.000	INTERMEDIATE CAPITAL GROUP PLC	21.8200	1,402,686.59	46,063.22	1,889,284.70		486,598.11
EXBYT1DJ9		27.5827	1,763,280.45	58,239.16	2,388,244.79	0.50	624,964.34
<b>SUBTOTAL UNITED KINGDOM</b>			<b>23,381,818.78</b>	<b>228,644.21</b>	<b>30,445,480.21</b>		<b>7,063,661.43</b>
			<b>29,364,164.95</b>	<b>289,052.36</b>	<b>38,486,131.53</b>	<b>8.05</b>	<b>9,121,966.58</b>
<b>TOTAL EQUITY POUND STERLING</b>			<b>33,543,329.84</b>	<b>228,644.21</b>	<b>40,536,157.36</b>		<b>6,992,827.52</b>
			<b>41,944,978.67</b>	<b>289,052.36</b>	<b>51,241,756.51</b>	<b>10.71</b>	<b>9,296,777.84</b>
<b>SINGAPORE DOLLAR</b>							
<b>SINGAPORE</b>							
47,960.000	DBS GROUP HOLDINGS LTD	35.7900	1,458,124.46	0.00	1,716,488.40		258,363.94
FM6175208		26.4084	1,022,814.58	0.00	1,266,547.43	0.26	243,732.85
228,300.000	SINGAPORE EXCHANGE LTD	9.4800	2,218,773.70	0.00	2,164,284.00		-54,489.70
FM6303867		6.9950	1,636,791.54	0.00	1,596,962.92	0.33	-39,828.62
695,562.000	OVERSEA-CHINESE BANKING CORP L	14.4300	8,394,398.42	0.00	10,036,959.66		1,642,561.24
FMB0F9V21		10.6475	5,984,165.22	0.00	7,405,983.88	1.55	1,421,818.66
<b>SUBTOTAL SINGAPORE</b>			<b>12,071,296.58</b>	<b>0.00</b>	<b>13,917,732.06</b>		<b>1,846,435.48</b>
			<b>8,643,771.34</b>	<b>0.00</b>	<b>10,269,494.23</b>	<b>2.14</b>	<b>1,625,722.89</b>
<b>TOTAL EQUITY SINGAPORE DOLLAR</b>			<b>12,071,296.58</b>	<b>0.00</b>	<b>13,917,732.06</b>		<b>1,846,435.48</b>
			<b>8,643,771.34</b>	<b>0.00</b>	<b>10,269,494.23</b>	<b>2.14</b>	<b>1,625,722.89</b>
<b>SOUTH AFRICAN RAND</b>							
<b>SOUTH AFRICA</b>							
269,994.000	STANDARD BANK GROUP LTD	210.8100	45,310,194.96	0.00	56,917,435.14		11,607,240.18
KSB030GJ4		11.5449	2,701,016.12	0.00	3,117,055.62	0.65	416,039.50
189,572.000	VODACOM GROUP LTD	97.5100	24,177,569.43	0.00	18,485,165.72		-5,692,403.71
KSB65B4D1		5.3401	1,381,286.85	0.00	1,012,331.10	0.21	-368,955.75
<b>SUBTOTAL SOUTH AFRICA</b>			<b>69,487,764.39</b>	<b>0.00</b>	<b>75,402,600.86</b>		<b>5,914,836.47</b>
			<b>4,082,302.97</b>	<b>0.00</b>	<b>4,129,386.72</b>	<b>0.86</b>	<b>47,083.75</b>
<b>TOTAL EQUITY SOUTH AFRICAN RAND</b>			<b>69,487,764.39</b>	<b>0.00</b>	<b>75,402,600.86</b>		<b>5,914,836.47</b>
			<b>4,082,302.97</b>	<b>0.00</b>	<b>4,129,386.72</b>	<b>0.86</b>	<b>47,083.75</b>
<b>SOUTH KOREAN WON</b>							
<b>SOUTH KOREA</b>							

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6/28/2024

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
47,395.000	SK TELECOM CO LTD	51,500.0000	2,330,330,025.00	0.00	2,440,842,500.00		110,512,475.00
FK6224877		37.4137	1,770,737.02	0.00	1,773,223.26	0.37	2,486.24
6,641.000	HYUNDAI MOBIS CO LTD	251,500.0000	1,524,525,161.00	0.00	1,670,211,500.00		145,686,339.00
FK6449540		182.7097	1,163,493.21	0.00	1,213,375.25	0.25	49,882.04
17,879.000	KIA CORP	129,300.0000	1,404,623,364.00	0.00	2,311,754,700.00		907,131,336.00
FK6490924		93.9339	1,070,515.44	0.00	1,679,443.55	0.35	608,928.11
34,688.000	POONGSAN CORP	63,300.0000	2,668,352,314.00	0.00	2,195,750,400.00		-472,601,914.00
FKB3BDFS5		45.9862	1,966,273.04	0.00	1,595,168.75	0.33	-371,104.29
7,663.000	HANMI PHARM CO LTD	270,500.0000	2,388,116,052.54	0.00	2,072,841,500.00		-315,274,552.54
FKB613DJ3		196.5128	1,809,011.28	0.00	1,505,877.89	0.31	-303,133.39
69,468.000	HYUNDAI ROTEM CO LTD	40,800.0000	2,663,000,277.00	0.00	2,834,294,400.00		171,294,123.00
FKBFPM3C1		29.6404	1,964,210.56	0.00	2,059,058.20	0.43	94,847.64
31,619.000	DOOSAN BOBCAT INC	51,300.0000	1,908,187,311.00	19,730,256.00	1,622,054,700.00		-286,132,611.00
FKBYX9GP7		37.2684	1,463,614.02	14,333.20	1,178,390.30	0.25	-285,223.72
<b>SUBTOTAL SOUTH KOREA</b>			<b>14,887,134,504.54</b>	<b>19,730,256.00</b>	<b>15,147,749,700.00</b>		<b>260,615,195.46</b>
			<b>11,207,854.57</b>	<b>14,333.20</b>	<b>11,004,537.20</b>	<b>2.29</b>	<b>-203,317.37</b>
<b>TOTAL EQUITY SOUTH KOREAN WON</b>			<b>14,887,134,504.54</b>	<b>19,730,256.00</b>	<b>15,147,749,700.00</b>		<b>260,615,195.46</b>
			<b>11,207,854.57</b>	<b>14,333.20</b>	<b>11,004,537.20</b>	<b>2.29</b>	<b>-203,317.37</b>
<b>SWEDISH KRONA</b>							
<b>SWEDEN</b>							
367,628.000	ATLAS COPCO AB	171.1500	33,615,438.89	0.00	62,919,532.20		29,304,093.31
SSBLDBN57		16.1612	3,872,306.20	0.00	5,941,297.82	1.24	2,068,991.62
132,754.000	BETSSON AB	123.9000	15,946,823.37	0.00	16,448,220.60		501,397.23
SSBN12RS2		11.6995	1,548,825.80	0.00	1,553,154.86	0.32	4,329.06
544,149.000	VOLVO CAR AB SER'B'NPV	32.7850	19,405,762.78	0.00	17,839,924.97		-1,565,837.81
SSBRS7SK9		3.0958	1,848,792.40	0.00	1,684,569.22	0.35	-164,223.18
<b>SUBTOTAL SWEDEN</b>			<b>68,968,025.04</b>	<b>0.00</b>	<b>97,207,677.77</b>		<b>28,239,652.73</b>
			<b>7,269,924.40</b>	<b>0.00</b>	<b>9,179,021.90</b>	<b>1.91</b>	<b>1,909,097.50</b>
<b>TOTAL EQUITY SWEDISH KRONA</b>			<b>68,968,025.04</b>	<b>0.00</b>	<b>97,207,677.77</b>		<b>28,239,652.73</b>
			<b>7,269,924.40</b>	<b>0.00</b>	<b>9,179,021.90</b>	<b>1.91</b>	<b>1,909,097.50</b>
<b>SWISS FRANC</b>							
<b>SWITZERLAND</b>							
36,408.000	ABB LTD	49.9200	1,732,750.72	0.00	1,817,487.36		84,736.64
ES7108891		55.5531	1,912,106.29	0.00	2,022,576.63	0.42	110,470.34
19,886.000	TEMENOS AG	62.0000	1,517,481.85	0.00	1,232,932.00		-284,549.85
ES7147899		68.9962	1,732,673.98	0.00	1,372,058.76	0.29	-360,615.22

HB0F1000002 - GLOBEFLEX ACWI EX US

6/28/2024

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
6,816.000	SCHINDLER HOLDING AG	225.8000	1,411,814.65	0.00	1,539,052.80		127,238.15
ESB11TCY9		251.2798	1,612,661.13	0.00	1,712,722.90	0.36	100,061.77
6,920.000	SCHINDLER HOLDING AG	224.0000	1,265,632.28	0.00	1,550,080.00		284,447.72
ESB11WWH7		249.2767	1,398,643.16	0.00	1,724,994.44	0.36	326,351.28
20,792.000	LOGITECH INTERNATIONAL SA	86.9200	1,494,886.25	0.00	1,807,240.64		312,354.39
ESB18ZRK2		96.7282	1,660,339.04	0.00	2,011,173.65	0.42	350,834.61
71,110.000	SWISS RE AG	111.5000	6,868,788.96	0.00	7,928,765.00		1,059,976.04
ESB545MG7		124.0819	7,422,506.71	0.00	8,823,464.28	1.84	1,400,957.57
53,913.000	ACCELLERON INDUSTRIES AG	35.2000	1,674,210.68	0.00	1,897,737.60		223,526.92
ESBNM73Q3		39.1720	1,897,672.31	0.00	2,111,882.48	0.44	214,210.17
19,234.000	GALENICA AG	73.5500	1,240,464.45	0.00	1,414,660.70		174,196.25
ESBYQCQ30		81.8495	1,364,415.82	0.00	1,574,294.12	0.33	209,878.30
<b>SUBTOTAL SWITZERLAND</b>			<b>17,206,029.84</b>	<b>0.00</b>	<b>19,187,956.10</b>		<b>1,981,926.26</b>
			<b>19,001,018.44</b>	<b>0.00</b>	<b>21,353,167.26</b>	<b>4.46</b>	<b>2,352,148.82</b>
<b>TOTAL EQUITY SWISS FRANC</b>			<b>17,206,029.84</b>	<b>0.00</b>	<b>19,187,956.10</b>		<b>1,981,926.26</b>
			<b>19,001,018.44</b>	<b>0.00</b>	<b>21,353,167.26</b>	<b>4.46</b>	<b>2,352,148.82</b>
<b>THAILAND BAHT</b>							
<b>THAILAND</b>							
1,259,600.000	MINOR INTERNATIONAL PCL	30.0000	41,069,818.66	0.00	37,788,000.00		-3,281,818.66
FBB018C07		0.8175	1,129,843.69	0.00	1,029,715.93	0.22	-100,127.76
1,077,100.000	THANACHART CAPITAL PCL	45.2500	49,262,093.16	0.00	48,738,775.00		-523,318.16
FBBF5DGN5		1.2331	1,445,654.35	0.00	1,328,122.50	0.28	-117,531.85
<b>SUBTOTAL THAILAND</b>			<b>90,331,911.82</b>	<b>0.00</b>	<b>86,526,775.00</b>		<b>-3,805,136.82</b>
			<b>2,575,498.04</b>	<b>0.00</b>	<b>2,357,838.43</b>	<b>0.50</b>	<b>-217,659.61</b>
<b>TOTAL EQUITY THAILAND BAHT</b>			<b>90,331,911.82</b>	<b>0.00</b>	<b>86,526,775.00</b>		<b>-3,805,136.82</b>
			<b>2,575,498.04</b>	<b>0.00</b>	<b>2,357,838.43</b>	<b>0.50</b>	<b>-217,659.61</b>
<b>TURKISH LIRA</b>							
<b>TURKEY</b>							
644,188.000	ANADOLU ANONIM TURK SIGORTA SI	107.0000	67,407,096.14	0.00	68,928,116.00		1,521,019.86
ETB03MNV4		3.2638	2,092,759.52	0.00	2,102,524.59	0.44	9,765.07
670,806.000	DEVA HOLDING AS	80.0500	48,827,202.14	0.00	53,698,020.30		4,870,818.16
ETB03MR91		2.4418	1,803,244.28	0.00	1,637,958.71	0.34	-165,285.57
79,779.000	FORD OTOMOTIV SANAYI AS	1,124.0000	5,799,993.90	0.00	89,671,596.00		83,871,602.10
ETB03MSR0		34.2855	831,582.86	0.00	2,735,266.05	0.57	1,903,683.19
329,475.000	MLP SAGLIK HIZMETLERI AS	350.0000	46,955,667.40	0.00	115,316,250.00		68,360,582.60
ETBD0MX99		10.6761	1,622,352.05	0.00	3,517,508.76	0.73	1,895,156.71

HB0F10000002 - GLOBEFLEX ACWI EX US

6/28/2024

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
<b>SUBTOTAL TURKEY</b>			168,989,959.58	0.00	327,613,982.30		158,624,022.72
			6,349,938.71	0.00	9,993,258.11	2.08	3,643,319.40
<b>TOTAL EQUITY TURKISH LIRA</b>			168,989,959.58	0.00	327,613,982.30		158,624,022.72
			6,349,938.71	0.00	9,993,258.11	2.08	3,643,319.40
<b>U.S. DOLLAR</b>							
<b>IRELAND</b>							
13,422.000	ICON PLC	313.4700	2,382,490.80	0.00	4,207,394.34		1,824,903.54
G4705A100		313.4700	2,382,490.80	0.00	4,207,394.34	0.88	1,824,903.54
<b>UNITED KINGDOM</b>							
20,848.000	COCA-COLA EUROPACIFIC PARTNERS	72.8700	1,129,384.11	0.00	1,519,193.76		389,809.65
G25839104		72.8700	1,129,384.11	0.00	1,519,193.76	0.32	389,809.65
<b>TOTAL EQUITY U.S. DOLLAR</b>			3,511,874.91	0.00	5,726,588.10		2,214,713.19
			3,511,874.91	0.00	5,726,588.10	1.20	2,214,713.19
<b>UAE DIRHAM</b>							
<b>UNITED ARAB EMIRATES</b>							
1,649,598.000	EMAAR PROPERTIES PJSC	8.2000	12,481,528.70	0.00	13,526,703.60		1,045,174.90
FUB01RM28		2.2325	3,398,184.51	0.00	3,682,739.89	0.77	284,555.38
4,915,764.000	ALDAR PROPERTIES PJSC	6.2600	28,550,106.78	0.00	30,772,682.64		2,222,575.86
FUB0LX3Y4		1.7043	7,773,075.51	0.00	8,378,078.60	1.75	605,003.09
402,256.000	EMIRATES NBD BANK PJSC	16.5000	6,988,361.97	0.00	6,637,224.00		-351,137.97
FUB28PFX1		4.4922	1,902,787.21	0.00	1,807,030.77	0.38	-95,756.44
1,935,990.000	ABU DHABI NATIONAL OIL CO FOR	3.3900	6,795,009.85	0.00	6,563,006.10		-232,003.75
FUBYVGM66		0.9230	1,850,230.37	0.00	1,786,824.42	0.37	-63,405.95
<b>SUBTOTAL UNITED ARAB EMIRATES</b>			54,815,007.30	0.00	57,499,616.34		2,684,609.04
			14,924,277.60	0.00	15,654,673.68	3.27	730,396.08
<b>TOTAL EQUITY UAE DIRHAM</b>			54,815,007.30	0.00	57,499,616.34		2,684,609.04
			14,924,277.60	0.00	15,654,673.68	3.27	730,396.08
<b>TOTAL EQUITY</b>			392,518,238.51	1,160,606.04	465,359,870.08	97.21	72,841,631.57
<b>TOTAL ASSETS - BASE:</b>			406,149,009.52	3,286,609.48	478,927,127.60	100.04	72,778,118.08
<b>NET ASSETS - BASE:</b>					482,213,737.08		





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX9145  
HAMILTON CAPITAL DYNAMIC  
BALANCED CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
290,147.69	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	290,147.69	290,147.69	1	0.00
		<b>290,147.69</b>	<b>290,147.69</b>	<b>1</b>	<b>0.00</b>
<b>U S TREASURY BILLS</b>					
12,047,000	CUSIP # 912797KQ9 U S TREASURY BILL 07/23/2024	11,879,824.77	11,879,824.77	41	128,624.83
		<b>11,879,824.77</b>	<b>11,879,824.77</b>	<b>41</b>	<b>128,624.83</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
72,955.28	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	715,691.30	699,412.65	2	0.00
50,842.569	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	1,223,272.21	1,226,120.21	4	0.00
9,599	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	849,319.52	888,926.65	3	0.00
76,181	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	3,401,481.65	3,418,642.60	12	0.00
37,490	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,702,046.00	1,738,193.66	6	0.00
		<b>7,891,810.68</b>	<b>7,971,295.77</b>	<b>27</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX9145  
HAMILTON CAPITAL DYNAMIC  
BALANCED CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,355.7	CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST	299,186.52	279,318.81	1	0.00
16,249.937	CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST	298,836.34	264,962.49	1	0.00
8,464	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	448,168.80	364,636.13	2	0.00
17,847	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,626,754.05	1,216,861.32	6	0.00
41,209	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	3,216,362.45	2,551,687.57	11	0.00
		<b>5,889,308.16</b>	<b>4,677,466.32</b>	<b>20</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
349,724.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	349,724.88	349,724.88	1	0.00
		<b>349,724.88</b>	<b>349,724.88</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9083  
HAMILTON CAPITAL DYNAMIC BOND  
CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
883.98	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	883.98	883.98	0	0.00
		<b>883.98</b>	<b>883.98</b>	<b>0</b>	<b>0.00</b>
<b>U S TREASURY BILLS</b>					
85,000	CUSIP # 912797KQ9 U S TREASURY BILL 07/23/2024	83,986.80	83,986.80	8	741.20
		<b>83,986.80</b>	<b>83,986.80</b>	<b>8</b>	<b>741.20</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
191,000	CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029	171,147.46	171,327.02	16	1,210.15
284,000	CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026	282,991.80	284,476.33	27	4,438.48
		<b>454,139.26</b>	<b>455,803.35</b>	<b>43</b>	<b>5,648.63</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
8,341.333	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	81,828.48	79,825.78	8	0.00
3,364.368	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	80,946.69	81,908.40	8	0.00
3,347	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	149,443.55	151,580.25	14	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9083  
HAMILTON CAPITAL DYNAMIC BOND  
CIF

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,783	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	171,748.20	173,695.51	16	0.00
		<b>483,966.92</b>	<b>487,009.94</b>	<b>46</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
22,846.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	22,846.09	22,846.09	2	0.00
		<b>22,846.09</b>	<b>22,846.09</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX4042  
HAMILTON CAPITAL DYNAMIC EQUITY  
FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
905,520.09	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	905,520.09	905,520.09	1	0.00
		<b>905,520.09</b>	<b>905,520.09</b>	<b>1</b>	<b>0.00</b>
<b>U S TREASURY BILLS</b>					
73,302,000	CUSIP # 912797KQ9 U S TREASURY BILL 07/23/2024	72,281,440.45	72,281,440.45	40	785,993.15
		<b>72,281,440.45</b>	<b>72,281,440.45</b>	<b>40</b>	<b>785,993.15</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
273,205.116	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	2,680,142.19	2,611,055.16	1	0.00
257,127.167	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	6,186,479.64	6,200,180.42	3	0.00
60,143	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	5,321,452.64	5,622,421.97	3	0.00
302,687	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	13,514,974.55	13,629,840.88	8	0.00
196,577	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	8,924,595.80	8,913,085.04	5	0.00
		<b>36,627,644.82</b>	<b>36,976,583.47</b>	<b>20</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX4042  
HAMILTON CAPITAL DYNAMIC EQUITY  
FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
220,709.118	CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST	2,827,283.80	2,622,732.76	2	0.00
159,670.121	CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST	2,936,333.53	2,575,509.06	2	0.00
69,184	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	3,663,292.80	2,880,129.92	2	0.00
167,568	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	15,273,823.20	10,906,625.57	8	0.00
397,647	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	31,036,348.35	23,872,178.23	17	0.00
		<b>55,737,081.68</b>	<b>42,857,175.54</b>	<b>31</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,660,365.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,660,365.84	3,660,365.84	2	0.00
		<b>3,660,365.84</b>	<b>3,660,365.84</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9172  
HAMILTON CAPITAL DYNAMIC INCOME  
CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
18,070.08	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	18,070.08	18,070.08	0	0.00
		<b>18,070.08</b>	<b>18,070.08</b>	<b>0</b>	<b>0.00</b>
<b>U S TREASURY BILLS</b>					
750,000	CUSIP # 912797KQ9 U S TREASURY BILL 07/23/2024	739,558.00	739,558.00	19	8,042.00
		<b>739,558.00</b>	<b>739,558.00</b>	<b>19</b>	<b>8,042.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
848,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	805,404.96	796,862.21	21	885.27
477,000	CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029	427,420.62	427,230.12	11	3,022.20
76,000	CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026	75,730.20	76,080.67	2	1,187.76
		<b>1,308,555.78</b>	<b>1,300,173.00</b>	<b>34</b>	<b>5,095.23</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
15,933.105	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	156,303.76	152,506.47	4	0.00
6,442.754	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	155,012.66	156,789.92	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9172  
HAMILTON CAPITAL DYNAMIC INCOME  
CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,299	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	114,935.52	116,590.16	3	0.00
12,218	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	545,533.70	551,312.16	14	0.00
10,331	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	469,027.40	475,476.66	12	0.00
		<b>1,440,813.04</b>	<b>1,452,675.37</b>	<b>37</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
738	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	39,077.10	31,643.08	1	0.00
1,207	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	110,018.05	86,198.16	3	0.00
1,824	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	142,363.20	115,369.42	4	0.00
		<b>291,458.35</b>	<b>233,210.66</b>	<b>7</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
82,731.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	82,731.22	82,731.22	2	0.00
		<b>82,731.22</b>	<b>82,731.22</b>	<b>2</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9118  
HAMILTON CAPITAL TARGETED  
OPPORTUNITY CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
62,733.97	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	62,733.97	62,733.97	0	0.00
		<b>62,733.97</b>	<b>62,733.97</b>	<b>0</b>	<b>0.00</b>
<b>U S TREASURY BILLS</b>					
1,814,000	CUSIP # 912797KQ9 U S TREASURY BILL 07/23/2024	1,789,832.21	1,789,832.21	12	18,362.99
		<b>1,789,832.21</b>	<b>1,789,832.21</b>	<b>12</b>	<b>18,362.99</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
11,821	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,045,922.08	1,054,393.94	7	0.00
45,018.791	CUSIP # 4812C1215 JP MORGAN MTGE SEC-I	451,088.29	451,978.25	3	0.00
		<b>1,497,010.37</b>	<b>1,506,372.19</b>	<b>10</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,925	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	445,330.50	410,761.74	3	0.00
15,487	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	829,019.11	849,074.07	5	0.00
15,904	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	842,116.80	692,454.94	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9118  
HAMILTON CAPITAL TARGETED  
OPPORTUNITY CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,767	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	294,993.77	295,541.77	2	0.00
22,934	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	1,117,803.16	951,922.29	7	0.00
8,551	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	227,114.56	210,017.63	1	293.30
25,002	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,278,932.30	1,987,235.99	15	0.00
5,494	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	619,833.08	371,883.27	4	0.00
62,831	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	4,903,959.55	4,007,791.80	32	0.00
		<b>11,559,102.83</b>	<b>9,776,683.50</b>	<b>76</b>	<b>293.30</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
293,535.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	293,535.79	293,535.79	2	0.00
		<b>293,535.79</b>	<b>293,535.79</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8397  
HB&T BLACKROCK LARGE CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,581,478.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,581,478.63	1,581,478.63	5	0.00
		1,581,478.63	1,581,478.63	5	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
565,137.281	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	27,880,821.70	21,027,973.81	95	0.00
		27,880,821.70	21,027,973.81	95	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8315  
HB&T BLACKROCK MID CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
255,568.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	255,568.20	255,568.20	4	0.00
		<b>255,568.20</b>	<b>255,568.20</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
40,350.271	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	6,113,782.39	5,226,497.26	96	0.00
		<b>6,113,782.39</b>	<b>5,226,497.26</b>	<b>96</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8351  
HB&T BLACKROCK MSCI ACWI EX-US  
INDEX

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
170,987.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	170,987.17	170,987.17	11	0.00
		<b>170,987.17</b>	<b>170,987.17</b>	<b>11</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
90,848.078	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	1,415,276.78	1,264,396.53	89	0.00
		<b>1,415,276.78</b>	<b>1,264,396.53</b>	<b>89</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8333  
HB&T BLACKROCK SHORT TERM BOND  
INDEX

### Preliminary Asset Summary As Of 06/30/2024

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DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME	2,639,071.43	2,523,598.54	100	0.00
<b>TOTAL INVESTMENTS</b>	<b>2,639,071.43</b>	<b>2,523,598.54</b>		<b>0.00</b>
CASH	384.53			
DUE FROM BROKER	0.00			
DUE TO BROKER	384.53			
ACCRUED INCOME	0.00			
<b>TOTAL MARKET VALUE</b>	<b>2,639,071.43</b>			

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8333  
HB&T BLACKROCK SHORT TERM BOND  
INDEX

## Preliminary Asset Detail As Of 06/30/2024

---

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
211,382.986	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	2,521,968.13	2,406,495.24	96	0.00
117,103.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	117,103.30	117,103.30	4	0.00
		<b>2,639,071.43</b>	<b>2,523,598.54</b>	<b>100</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8379  
HB&T BLACKROCK SMALL CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
299,116.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	299,116.78	299,116.78	5	0.00
		<b>299,116.78</b>	<b>299,116.78</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
91,914.494	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	6,255,819.95	5,324,089.39	95	0.00
		<b>6,255,819.95</b>	<b>5,324,089.39</b>	<b>95</b>	<b>0.00</b>





## ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8299  
HB&T BLACKROCK U.S. AGGREGATE  
BOND INDEX

### Preliminary Asset Summary As Of 06/30/2024

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DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME	10,422,131.16	10,160,944.84	100	0.00
<b>TOTAL INVESTMENTS</b>	<b>10,422,131.16</b>	<b>10,160,944.84</b>		<b>0.00</b>
CASH	1,550.86			
DUE FROM BROKER	0.00			
DUE TO BROKER	1,719.68			
ACCRUED INCOME	0.00			
<b>TOTAL MARKET VALUE</b>	<b>10,421,962.34</b>			

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8299  
HB&T BLACKROCK U.S. AGGREGATE  
BOND INDEX

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
844,811.508	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	9,947,317.58	9,686,131.26	95	0.00
474,813.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	474,813.58	474,813.58	5	0.00
		<b>10,422,131.16</b>	<b>10,160,944.84</b>	<b>100</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8896  
HB&T LINCOLN STABLE VALUE CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,229,794.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,229,794.73	2,229,794.73	1	0.00
		<b>2,229,794.73</b>	<b>2,229,794.73</b>	<b>1</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
278,737,110.2121	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT		331,129,589.36	99	0.00
			<b>331,129,589.36</b>	<b>99</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX1232  
HB&T METLIFE STABLE VALUE FUND  
#29551

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,660,762.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,660,762.52	1,660,762.52	4	0.00
		<b>1,660,762.52</b>	<b>1,660,762.52</b>	<b>4</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
2,983,615.9446	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	42,719,413.09	39,349,451.20	96	0.00
		<b>42,719,413.09</b>	<b>39,349,451.20</b>	<b>96</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
8,103,718.07	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	8,103,718.07	8,103,718.07	32	0.00
89.61	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	89.61	89.61	0	0.00
		<b>8,103,807.68</b>	<b>8,103,807.68</b>	<b>32</b>	<b>0.00</b>
<b>COMMERCIAL PAPER/REPO AGREEMENTS</b>					
2,000,000	CUSIP # 06744HSD3 BARCLAYS US A1/P1 09/03/2024	1,964,260.56	1,964,260.56	8	16,380.58
2,000,000	CUSIP # 2063C0JC7 CONCORD MINUTEMEN CAPITAL LLC A1/P1 09/12/2024	1,967,011.83	1,967,011.83	8	10,996.07
2,000,000	CUSIP # 24422LGB3 JOHN DEERE CAPITAL CORP A1/P1 07/11/2024	1,975,652.64	1,975,652.64	8	21,120.60
2,000,000	CUSIP # 71708EH57 PFIZER INC A1/P1 08/05/2024	1,973,543.27	1,973,543.27	8	15,990.33
		<b>7,880,468.30</b>	<b>7,880,468.30</b>	<b>31</b>	<b>64,487.58</b>
<b>GUARANTEED CONTRACTS</b>					
4,092,802.64	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	4,092,802.64	4,092,802.64	16	0.00
		<b>4,092,802.64</b>	<b>4,092,802.64</b>	<b>16</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,519,246.82	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,519,246.82	3,519,246.82	14	7.03
		<b>3,519,246.82</b>	<b>3,519,246.82</b>	<b>14</b>	<b>7.03</b>



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				5.231363	31 Dec 2030		
	1,678,705.130	Local	100.000000	1,678,705.13	100.000000	1,678,705.13	0.00	0.29
		Base	100.000000	1,678,705.13	100.000000	1,678,705.13	0.00	0.29

<b>US DOLLAR Total</b>	1,678,705.130	Local		1,678,705.13		1,678,705.13	0.00	0.29
		Base		1,678,705.13		1,678,705.13	0.00	0.29

**CASH EQUIVALENT Total**

	1,678,705.130	Base		1,678,705.13		1,678,705.13	0.00	0.29
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**FIXED INCOME**

US DOLLAR Exchange Rate: 1.000000

937UPBII3	METRO TOWER LIFE INS CO				5.200000	30 Nov 2055		
	189,884,020.560	Local	100.000000	189,884,020.56	100.000000	189,884,020.56	0.00	33.23
		Base	100.000000	189,884,020.56	100.000000	189,884,020.56	0.00	33.23

945HMCII3	PRUDENTIAL INSURANCE COMPANY GA64374				5.220000	30 Nov 2055		
	189,928,089.250	Local	100.000000	189,928,089.25	100.000000	189,928,089.25	0.00	33.24
		Base	100.000000	189,928,089.25	100.000000	189,928,089.25	0.00	33.24

945HMDII1	VOYA INSURANCE AND ANNUITY COM 60521				5.220000	30 Nov 2055		
	189,944,191.090	Local	100.000000	189,944,191.09	100.000000	189,944,191.09	0.00	33.24
		Base	100.000000	189,944,191.09	100.000000	189,944,191.09	0.00	33.24

<b>US DOLLAR Total</b>	569,756,300.900	Local		569,756,300.90		569,756,300.90	0.00	99.71
		Base		569,756,300.90		569,756,300.90	0.00	99.71

**FIXED INCOME Total**

	569,756,300.900	Base		569,756,300.90		569,756,300.90	0.00	99.71
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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		571,435,006.030	Base	571,435,006.03		571,435,006.03	0.00	100.00

# Holdings

HB&T PR STABLE VALUE FUND  
GALLIARD CAPITAL MANAGEMENT  
FUND: HBQD



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

HB&T PR STABLE VALUE FUND SMA  
GALLIARD CAPITAL MANAGEMENT  
FUND: HBQE



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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\*\*\*\*\* No Activity for This Fund \*\*\*\*\*



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX5149  
METLIFE STABLE VALUE 32956 FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
436,095.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	436,095.11	436,095.11	2	0.00
		<b>436,095.11</b>	<b>436,095.11</b>	<b>2</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
152,941.1368	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,800,748.06	17,366,127.11	98	0.00
		<b>18,800,748.06</b>	<b>17,366,127.11</b>	<b>98</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
66,163.06	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	66,163.06	66,163.06	0	2,275.61
		<b>66,163.06</b>	<b>66,163.06</b>	<b>0</b>	<b>2,275.61</b>
<b>COMMON STOCK</b>					
8,660	CUSIP # 02079K305 ALPHABET INC	1,577,419.00	986,430.35	7	0.00
6,820	CUSIP # 032095101 AMPHENOL CORP CL A	459,463.40	274,700.14	2	798.60
7,100	CUSIP # 037833100 APPLE INC	1,495,402.00	1,103,506.68	7	0.00
3,260	CUSIP # 053015103 AUTO DATA PROCESSING INC.	778,129.40	728,763.27	4	4,634.00
4,660	CUSIP # 058498106 BALL CORPORATION	279,693.20	273,565.06	1	0.00
3,170	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	624,490.00	531,116.19	3	2,576.00
2,560	CUSIP # 294429105 EQUIFAX INC	620,697.60	549,817.71	3	0.00
960	CUSIP # 437076102 HOME DEPOT INC	330,470.40	305,476.11	2	0.00
1,920	CUSIP # 461202103 INTUIT INC	1,261,843.20	912,136.04	6	0.00
3,550	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	518,868.00	580,161.52	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX8486  
JENSEN QUALITY GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,060	CUSIP # 482480100 KLA-TENCOR CORP	873,980.60	612,282.13	4	0.00
6,020	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,268,534.40	1,130,444.35	6	0.00
1,860	CUSIP # 57636Q104 MASTERCARD INC	820,557.60	730,404.85	4	0.00
1,230	CUSIP # 580135101 MCDONALDS CORP CORPORATION	313,453.20	333,517.66	1	0.00
3,720	CUSIP # 594918104 MICROSOFT CORPORATION	1,662,654.00	1,021,307.13	8	0.00
6,650	CUSIP # 654106103 NIKE INC CLASS B	501,210.50	768,071.64	2	6,726.60
4,855	CUSIP # 713448108 PEPSICO INC	800,735.15	851,365.46	4	0.00
3,565	CUSIP # 742718109 PROCTER & GAMBLE CO	587,939.80	525,345.79	3	0.00
1,060	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	316,335.80	311,015.24	1	0.00
6,790	CUSIP # 855244109 STARBUCKS CORP	528,601.50	670,509.96	2	0.00
3,490	CUSIP # 863667101 STRYKER CORP	1,187,472.50	944,468.43	5	2,832.00
4,030	CUSIP # 882508104 TEXAS INSTRUMENTS INC	783,955.90	702,684.92	4	0.00
1,780	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	906,482.80	873,849.00	4	0.00
1,550	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	417,802.50	302,088.01	2	0.00

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XXXXXXXX8486  
JENSEN QUALITY GROWTH CIF

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,940	CUSIP # 94106L109 WASTE MANAGEMENT INC	627,219.60	483,652.84	3	0.00
3,670	CUSIP # 98978V103 ZOETIS INC	636,231.20	652,821.46	3	0.00
		<b>20,179,643.25</b>	<b>17,159,501.94</b>	<b>92</b>	<b>17,567.20</b>
	<b>FOREIGN STOCK</b>				
4,400	CUSIP # G1151C101 ACCENTURE PLC	1,335,004.00	1,275,487.66	6	0.00
		<b>1,335,004.00</b>	<b>1,275,487.66</b>	<b>6</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX9387  
RETIREMENT RIGHT STABLE VALUE  
FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,891,535.94	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	9,891,535.94	9,891,535.94	4	43,594.36
		<b>9,891,535.94</b>	<b>9,891,535.94</b>	<b>4</b>	<b>43,594.36</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
2,239,758.7437	CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974		228,434,264.73	96	0.00
			<b>228,434,264.73</b>	<b>96</b>	<b>0.00</b>





## ACCOUNT STATEMENT

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XXXXXX5274  
SAGE CASH BALANCE CONSERVATIVE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
617,268.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	617,268.75	617,268.75	3	3,703.12
		<b>617,268.75</b>	<b>617,268.75</b>	<b>3</b>	<b>3,703.12</b>
<b>CORPORATE BONDS</b>					
70,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	63,371.70	61,810.12	0	568.75
66,000	CUSIP # 037833EP1 APPLE INC 3.35% 08/08/2032	59,984.76	62,181.34	0	878.26
115,000	CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027	106,569.35	102,705.35	0	880.73
72,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	63,211.68	61,921.80	0	869.20
87,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	81,772.17	80,488.94	0	780.13
61,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	60,946.93	61,647.07	0	711.07
70,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	77,115.50	76,199.90	0	904.29
64,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	61,788.16	61,178.88	0	1,181.65
65,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	62,345.40	61,951.32	0	500.32

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXXXX5274  
SAGE CASH BALANCE CONSERVATIVE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,000	CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030	74,605.50	74,513.25	0	1,487.53
96,000	CUSIP # 247361ZU5 DELTA AIR LINES INC 2.9% 10/28/2024	94,959.36	92,456.17	0	487.20
90,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	77,337.00	74,137.50	0	183.75
85,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	75,757.10	69,095.65	0	1,204.17
43,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	45,748.13	46,495.47	0	381.86
82,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	81,699.88	80,932.83	0	908.83
70,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	70,207.90	69,601.70	0	320.83
61,000	CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028	60,760.27	60,085.61	0	259.25
49,000	CUSIP # 30225VAM9 EXTRA SPACE STORAGE 3.875% 12/15/2027	46,759.72	46,418.19	0	84.39
63,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	62,414.73	62,087.13	0	133.00
76,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	76,966.72	77,953.96	0	2,240.73
133,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	124,100.97	118,881.72	1	592.12

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06/01/2024 through 06/30/2024  
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SAGE CASH BALANCE CONSERVATIVE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	71,573.16	70,289.40	0	921.43
103,000	CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026	103,132.87	104,214.39	0	2,286.03
117,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	110,818.89	111,085.65	1	214.50
62,000	CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025	61,491.60	61,758.82	0	641.36
96,000	CUSIP # 46647PBP0 JPMORGAN CHASE 2.956% 05/13/2031	84,205.44	82,168.26	0	378.37
134,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	124,819.66	119,394.20	1	569.05
80,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	75,140.80	75,304.80	0	1,533.33
78,000	CUSIP # 55903VBA0 WARNERMEDIA HLDG FIXED 3.755% 03/15/2027	74,072.70	74,436.18	0	862.40
62,000	CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026	61,493.46	61,819.58	0	1,242.37
78,000	CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032	82,047.42	82,380.80	0	782.98
65,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	68,928.60	67,566.85	0	586.81
75,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	73,373.25	72,096.00	0	150.00

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
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SAGE CASH BALANCE CONSERVATIVE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
70,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	68,674.20	66,805.20	0	1,174.83
70,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	66,315.20	62,785.10	0	1,291.11
49,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	47,041.47	47,208.07	0	281.75
75,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	70,553.25	70,401.75	0	1,062.50
80,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	81,773.60	81,515.60	0	962.67
65,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	61,523.15	61,839.70	0	383.15
75,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	69,285.00	66,860.25	0	534.38
74,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	73,824.62	73,969.66	0	1,754.00
62,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	60,927.40	61,964.04	0	1,357.97
90,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	73,720.80	72,269.10	0	624.08
76,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	64,517.92	61,734.04	0	51.30
80,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	76,763.20	77,556.80	0	1,126.67

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
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SAGE CASH BALANCE CONSERVATIVE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
133,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	122,543.54	118,965.30	1	256.38
		<b>3,456,984.13</b>	<b>3,409,133.44</b>	<b>16</b>	<b>36,587.48</b>
	<b>MUTUAL FUNDS - FIXED INCOME</b>				
43,248	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	2,158,075.20	2,148,545.89	10	0.00
59,675	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	5,478,761.75	5,582,397.20	25	0.00
51,448	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,171,105.60	2,187,289.38	10	0.00
89,955	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	3,263,567.40	3,085,812.80	15	0.00
67,873	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,425,550.31	3,412,691.50	16	0.00
15,605	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	529,477.65	531,660.79	2	0.00
		<b>17,026,537.91</b>	<b>16,948,397.56</b>	<b>78</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
7,010	CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF	360,243.90	346,305.50	2	0.00
3,235	CUSIP # 69374H881 PACER US CASH COWS 100	176,275.15	169,201.20	1	971.69
		<b>536,519.05</b>	<b>515,506.70</b>	<b>2</b>	<b>971.69</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				

# ACCOUNT STATEMENT

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Statement Period  
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XXXXXX5274  
SAGE CASH BALANCE CONSERVATIVE

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,693.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,693.68	59,693.68	0	0.00
		<b>59,693.68</b>	<b>59,693.68</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXX5256  
SAGE CASH BALANCE MODERATE FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
505,395.49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	505,395.49	505,395.49	2	2,010.03
		<b>505,395.49</b>	<b>505,395.49</b>	<b>2</b>	<b>2,010.03</b>
<b>CORPORATE BONDS</b>					
103,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	93,246.93	90,762.70	0	836.88
98,000	CUSIP # 06051GGZ6 BANK OF AMERICA CORP 3.366% 01/23/2026	96,630.94	94,240.72	0	1,447.75
165,000	CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027	152,903.85	147,359.85	1	1,263.65
106,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	93,061.64	90,923.04	0	1,279.65
98,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	92,111.18	90,845.36	0	878.77
90,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	89,921.70	90,943.42	0	1,049.13
98,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	107,961.70	106,897.42	0	1,266.01
95,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	91,716.80	90,716.70	0	1,754.01
96,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	92,079.36	91,442.25	0	738.93

# ACCOUNT STATEMENT

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XXXXXX5256  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93,000	CUSIP # 22822VAG6 CROWN CASTLE INTERNATIONAL CORP 3.2% 09/01/2024	92,532.21	90,490.86	0	992.00
141,000	CUSIP # 247361ZU5 DELTA AIR LINES INC 2.9% 10/28/2024	139,471.56	135,757.18	1	715.58
120,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	103,116.00	104,204.40	0	245.00
120,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	106,951.20	97,546.80	0	1,700.00
82,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	87,240.62	88,665.78	0	728.21
91,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	90,666.94	90,305.38	0	1,008.58
100,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	100,297.00	99,431.00	0	458.33
91,000	CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028	90,642.37	89,635.91	0	386.75
92,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	91,145.32	90,666.92	0	194.22
125,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	104,330.00	102,803.75	0	1,259.03
101,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	102,284.72	103,596.71	0	2,977.82
152,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	141,829.68	135,803.95	1	676.70



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SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	101,189.64	99,383.85	0	1,302.71
166,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	157,230.22	155,314.58	1	304.33
114,000	CUSIP # 46647PBP0 JPMORGAN CHASE 2.956% 05/13/2031	99,993.96	98,013.50	0	449.31
153,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	142,517.97	136,252.25	1	649.74
100,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	93,926.00	94,047.00	0	1,916.67
100,000	CUSIP # 595112BP7 MICRON TECHNOLOGY INC 4.185% 02/15/2027	97,228.00	97,197.00	0	1,581.00
85,000	CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032	89,410.65	91,263.66	0	853.25
95,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	100,741.80	98,751.55	0	857.64
106,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	103,700.86	104,235.10	0	212.00
100,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	98,106.00	95,436.00	0	1,678.33
100,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	104,307.00	102,959.00	0	1,766.67
100,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	94,736.00	89,693.00	0	1,844.44

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SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	88,322.76	88,635.56	0	529.00
50,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	46,769.00	46,852.50	0	166.67
164,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	154,276.44	154,173.30	1	2,323.33
90,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	91,995.30	92,450.70	0	1,083.00
95,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	89,918.45	90,381.10	0	559.99
97,000	CUSIP # 87264ABR5 T-MOBILE USA INC 2.25% 02/15/2026	92,113.14	90,194.11	0	824.50
110,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	101,618.00	98,061.70	0	783.75
95,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	94,774.85	94,752.05	0	2,251.75
91,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	89,425.70	90,947.22	0	1,993.15
128,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	104,847.36	102,782.72	0	887.57
112,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	95,079.04	90,976.48	0	75.60
109,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	104,589.86	105,123.96	0	1,535.08

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX5256  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
152,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	140,049.76	136,468.80	1	293.01
		<b>4,737,009.48</b>	<b>4,667,386.79</b>	<b>20</b>	<b>48,579.49</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
25,630	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,400,249.50	2,508,328.34	10	0.00
62,705	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	5,756,946.05	5,864,101.31	24	0.00
114,339	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	4,825,105.80	4,944,872.42	20	0.00
59,527	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	2,159,639.56	2,095,799.76	9	0.00
24,150	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,218,850.50	1,213,179.67	5	0.00
34,095	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,156,843.35	1,161,613.24	5	0.00
		<b>17,517,634.76</b>	<b>17,787,894.74</b>	<b>73</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
16,820	CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF	864,379.80	828,430.00	4	0.00
7,065	CUSIP # 69374H881 PACER US CASH COWS 100	384,971.85	369,910.60	2	2,122.10
		<b>1,249,351.65</b>	<b>1,198,340.60</b>	<b>5</b>	<b>2,122.10</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX5256  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,441.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,441.42	51,441.42	0	0.00
		<b>51,441.42</b>	<b>51,441.42</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
81,230.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	81,230.42	81,230.42	4	180.45
		<b>81,230.42</b>	<b>81,230.42</b>	<b>4</b>	<b>180.45</b>
<b>U S TREASURY BILLS</b>					
97,000	CUSIP # 91282CJT9 UNITED STATES TREASURY NOTE 01/15/2027	95,606.11	95,984.86	5	0.00
65,000	CUSIP # 91282CKR1 UNITED STATES TREASURY NOTE 05/15/2027	64,588.78	64,588.78	3	335.17
		<b>160,194.89</b>	<b>160,573.64</b>	<b>8</b>	<b>335.17</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
60,000	CUSIP # 91282CEQ0 UNITED STATES TREASURY NOTE 2.75% 05/15/2025	58,765.80	58,500.20	3	210.73
114,000	CUSIP # 91282CGL9 UNITED STATES TREASURY NOTE 4% 02/15/2026	112,455.30	113,333.47	5	1,716.26
74,000	CUSIP # 91282CGV7 UNITED STATES TREASURY NOTE 3.75% 04/15/2026	72,676.14	73,277.59	3	583.81
28,000	CUSIP # 91282CGX3 UNITED STATES TREASURY NOTE 3.875% 04/30/2025	27,704.88	27,721.19	1	182.80

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
97,000	CUSIP # 91282CHH7 UNITED STATES TREASURY NOTE 4.125% 06/15/2026	95,890.32	96,867.99	5	174.92
		<b>367,492.44</b>	<b>369,700.44</b>	<b>17</b>	<b>2,868.52</b>
	<b>CORPORATE BONDS</b>				
34,000	CUSIP # 00287YBV0 ABBVIE INC 2.95% 11/21/2026	32,412.54	32,504.71	2	111.44
8,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	7,242.48	6,883.35	0	65.00
35,000	CUSIP # 00914AAM4 AIR LEASE CORP 1.875% 08/15/2026	32,458.65	32,158.82	2	247.92
83,000	CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027	76,915.27	75,872.25	4	635.66
10,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	8,779.40	8,621.74	0	120.72
43,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	40,416.13	40,457.35	2	385.58
34,000	CUSIP # 125523CB4 CIGNA CORP 3.4% 03/01/2027	32,546.16	32,604.30	2	96.33
7,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	6,993.91	6,966.75	0	81.60
9,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	8,734.77	8,618.12	0	40.69

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,000	CUSIP # 14040HCM5 CAPITAL ONE FINL 2.636% 03/03/2026	33,270.70	32,718.46	2	293.77
7,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	7,711.55	7,668.87	0	90.43
7,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	6,758.08	6,671.75	0	129.24
9,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	8,632.44	8,566.84	0	69.28
52,000	CUSIP # 17327CAN3 CITIGROUP INC 2.014% 01/25/2026	50,883.56	50,169.32	2	453.82
8,000	CUSIP # 22822VAV3 CROWN CASTLE INTERNATIONAL CORP 1.05% 07/15/2026	7,322.72	7,213.28	0	38.73
32,000	CUSIP # 24703TAE6 DELL INT LLC 4.9% 10/01/2026	31,692.16	31,867.84	1	392.00
34,000	CUSIP # 26441CAX3 DUKE ENERGY COR 3.15% 08/15/2027	32,065.74	32,183.12	2	404.60
7,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	6,015.10	5,871.69	0	14.29
10,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	8,912.60	8,220.10	0	141.67
8,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	8,511.28	8,574.03	0	71.04
32,000	CUSIP # 29273RBG3 ENERGY TRANSFER 4.75% 01/15/2026	31,609.28	31,716.64	1	700.89

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	8,967.06	9,026.69	0	99.75
7,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	7,020.79	6,960.17	0	32.08
9,000	CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028	8,964.63	8,868.84	0	38.25
33,000	CUSIP # 30161NAU5 EXELON CORPORATION 3.4% 04/15/2026	31,929.48	31,916.50	2	236.87
6,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	5,944.26	5,892.98	0	12.67
10,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	8,346.40	8,533.10	0	100.72
32,000	CUSIP # 37045XDZ6 GEN MOTORS FIN 6.05% 10/10/2025	32,116.80	32,330.56	2	435.60
7,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	7,089.04	7,179.97	0	206.38
35,000	CUSIP # 38141GXM1 GOLDMAN SACHS GP 1.093% 12/09/2026	32,719.05	32,259.48	2	23.38
13,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	12,130.17	11,798.91	1	57.88
9,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	7,404.12	7,288.51	0	95.32
35,000	CUSIP # 38141GYM0 GOLDMAN SACHS GP 1.948% 10/21/2027	32,321.80	31,980.38	2	132.57



# ACCOUNT STATEMENT

Statement Period  
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06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,000	CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026	10,012.90	10,101.86	0	221.94
32,000	CUSIP # 404119BT5 HCA INC 5.25% 06/15/2026	31,855.68	31,999.04	2	74.67
13,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	12,313.21	12,316.67	1	23.83
32,000	CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025	31,737.60	31,842.68	1	331.02
34,000	CUSIP # 46647PAF3 JPMORGAN CHASE 3.54% 05/01/2028	32,459.80	32,547.86	2	200.60
13,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	12,109.37	11,708.63	1	55.21
9,000	CUSIP # 46647PBX3 JPMORGAN CHASE 1.953% 02/04/2032	7,332.84	7,256.61	0	71.77
35,000	CUSIP # 46647PCP9 JPMORGAN CHASE 1.47% 09/22/2027	32,141.90	31,839.14	2	141.49
9,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	8,453.34	8,311.17	0	172.50
32,000	CUSIP # 55336VAJ9 MPLX LP 4.875% 06/01/2025	31,717.76	31,761.52	1	130.00
42,000	CUSIP # 55903VBA0 WARNERMEDIA HLDG FIXED 3.755% 03/15/2027	39,885.30	40,148.46	2	464.37
6,000	CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026	5,950.98	5,940.05	0	120.23

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,000	CUSIP # 595112BP7 MICRON TECHNOLOGY INC 4.185% 02/15/2027	7,778.24	7,809.20	0	126.48
34,000	CUSIP # 62854AAN4 MYLAN NV 3.95% 06/15/2026	32,964.70	32,823.26	2	59.69
24,000	CUSIP # 65339KBP4 NEXTERA ENERGY 6.051% 03/01/2025	24,045.84	24,210.96	1	484.08
7,000	CUSIP # 665859AX2 NORTHERN TRUST CORP 6.125% 11/02/2032	7,363.23	7,214.51	0	70.27
34,000	CUSIP # 68389XBU8 ORACLE CORP 2.8% 04/01/2027	31,930.42	31,965.08	2	238.00
8,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	8,483.52	8,518.58	0	72.22
8,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	7,826.48	7,868.16	0	16.00
9,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	8,829.54	8,640.62	0	151.05
32,000	CUSIP # 75513ECT6 RAYTHEON TECHNOLOGIES CORP 5.75% 11/08/2026	32,340.80	32,520.01	2	270.89
8,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	8,344.56	8,408.44	0	141.33
6,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	5,684.16	5,477.92	0	110.67
9,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	8,640.27	8,713.66	0	51.75

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	3,741.52	3,764.48	0	13.33
9,000	CUSIP # 808513BR5 SCHWAB CHARLES CORPORATION 1.15% 05/13/2026	8,322.66	8,311.23	0	13.80
13,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	12,229.23	12,195.81	1	184.17
33,000	CUSIP # 842587CV7 SOUTHERN COMPANY 3.25% 07/01/2026	31,726.53	31,747.70	1	536.25
7,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	7,155.19	7,120.17	0	84.23
40,000	CUSIP # 844741BK3 SOUTHWEST AIRLINES 5.125% 06/15/2027	39,800.80	40,130.30	2	91.11
6,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	5,679.06	5,632.60	0	35.37
29,000	CUSIP # 87264ABB0 T-MOBILE USA INC 3.5% 04/15/2025	28,514.25	28,343.44	1	214.28
34,000	CUSIP # 87264ABU8 T-MOBILE USA INC 2.625% 04/15/2026	32,340.80	32,224.86	2	188.42
9,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	8,314.20	8,200.08	0	64.13
33,000	CUSIP # 89788MAH5 TRUIST FINANCIAL 4.26% 07/28/2026	32,457.81	32,312.79	2	597.47

# ACCOUNT STATEMENT

Statement Period  
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06/01/2024 through 06/30/2024  
XXXXXX5292  
SAGE CASH BALANCE ULTRA  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	7,981.04	7,996.72	0	189.62
8,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	7,861.60	7,976.86	0	175.22
10,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	8,191.20	8,029.90	0	69.34
10,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	8,489.20	8,169.92	0	6.75
8,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	7,676.32	7,625.01	0	112.67
35,000	CUSIP # 928563AJ4 VMWARE LLC 1.4% 08/15/2026	32,221.35	31,888.42	2	185.11
13,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	11,977.94	11,694.20	1	25.06
51,000	CUSIP # 95000U2V4 WELLS FARGO CO 3.526% 03/24/2028	48,658.08	48,642.56	2	484.53
32,000	CUSIP # 969457CH1 WILLIAMS COS INC 5.4% 03/02/2026	31,968.00	32,243.36	2	571.20
		<b>1,490,347.34</b>	<b>1,484,359.92</b>	<b>70</b>	<b>13,698.29</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
4,173.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,173.49	4,173.49	0	0.00
		<b>4,173.49</b>	<b>4,173.49</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
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06/01/2024 through 06/30/2024  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
7,892,795.48	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	7,892,795.48	7,892,795.48	4	30,872.49
		<b>7,892,795.48</b>	<b>7,892,795.48</b>	<b>4</b>	<b>30,872.49</b>
<b>COMMON STOCK</b>					
47,826	CUSIP # 031100100 AMETEK INC	7,973,072.46	5,639,856.92	4	0.00
149,611	CUSIP # 032095101 AMPHENOL CORP CL A	10,079,293.07	4,783,569.22	5	16,781.93
69,391	CUSIP # 05605H100 BWX TECHNOLOGIES INC	6,592,145.00	4,073,082.53	3	0.00
70,770	CUSIP # 09073M104 BIO-TECHNE CORP	5,070,670.50	4,912,723.37	3	0.00
72,146	CUSIP # 115236101 BROWN & BROWN INC	6,450,573.86	3,779,254.40	3	0.00
59,536	CUSIP # 127055101 CABOT CORPORATION	5,470,763.04	3,489,077.57	3	0.00
22,811	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,712,296.38	4,692,490.38	2	0.00
53,726	CUSIP # 184496107 CLEAN HARBORS INC	12,150,134.90	5,273,947.04	6	0.00
69,210	CUSIP # 19247G107 COHERENT CORP	5,014,956.60	3,385,590.82	3	0.00
68,111	CUSIP # 217204106 COPART INC	3,688,891.76	1,908,030.43	2	0.00

# ACCOUNT STATEMENT

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06/01/2024 through 06/30/2024  
XXXXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,636	CUSIP # 25659T107 DOLBY LABORATORIES INC	4,724,960.28	4,581,593.71	2	0.00
75,895	CUSIP # 29362U104 ENTEGRIS INC	10,276,183.00	5,205,117.60	5	0.00
56,848	CUSIP # 302491303 FMC CORPORATION	3,271,602.40	6,068,078.12	2	32,971.84
45,328	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,445,445.60	2,513,407.93	1	0.00
33,194	CUSIP # 384109104 GRACO INC	2,631,620.32	1,965,981.89	1	0.00
161,678	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	8,465,460.08	6,149,078.17	4	0.00
25,081	CUSIP # 422806208 HEICO CORP CL A	4,452,379.12	2,708,048.56	2	0.00
31,866	CUSIP # 428291108 HEXCEL CORP	1,990,031.70	2,087,727.82	1	0.00
384,301	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	5,065,087.18	4,965,960.98	3	60,742.02
14,894	CUSIP # 45167R104 IDEX CORP	2,996,672.80	2,713,514.95	2	0.00
57,747	CUSIP # 457187102 INGREDION INC	6,623,580.90	5,397,409.98	3	0.00
17,487	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,391,347.25	2,239,073.80	1	0.00
144,049	CUSIP # 501889208 LKQ CORP	5,990,997.91	6,152,251.50	3	0.00
1,394	CUSIP # 570535104 MARKEL CORP	2,196,470.04	1,661,604.41	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,903	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	3,123,586.83	2,973,799.48	2	0.00
96,689	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	4,118,951.40	4,287,683.31	2	0.00
56,524	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,455,877.36	3,597,128.43	2	32,277.84
118,710	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	7,439,555.70	6,630,464.72	4	0.00
69,662	CUSIP # 806407102 HENRY SCHEIN INC	4,465,334.20	4,949,417.35	2	0.00
2,241	CUSIP # 871607107 SYNOPSIS INC	1,333,529.46	849,589.66	1	0.00
191,579	CUSIP # 902681105 UGI CORPORATION	4,387,159.10	5,481,292.62	2	73,260.00
26,209	CUSIP # 980745103 WOODWARD INC	4,570,325.42	2,875,289.03	2	0.00
		<b>163,618,955.62</b>	<b>127,991,136.70</b>	<b>86</b>	<b>216,033.63</b>
	<b>FOREIGN STOCK</b>				
59,522	CUSIP # 94106B101 WASTE CONNECTIONS INC	10,437,777.92	6,525,506.10	6	0.00
25,804	CUSIP # G4388N106 HELEN OF TROY	2,393,062.96	3,607,510.48	1	0.00
19,024	CUSIP # G8473T100 STERIS PLC	4,176,528.96	3,305,651.31	2	0.00
		<b>17,007,369.84</b>	<b>13,438,667.89</b>	<b>9</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				

# ACCOUNT STATEMENT

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Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 06/30/2024

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
653,869.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	653,869.73	653,869.73	0	0.00
		<b>653,869.73</b>	<b>653,869.73</b>	<b>0</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9430  
STATE STREET RETIREMENT RIGHT IN  
2020

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
806,789.83	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	806,789.83	806,789.83	1	3,638.93
		<b>806,789.83</b>	<b>806,789.83</b>	<b>1</b>	<b>3,638.93</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,534,860.34536	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,392,308.49	15,608,057.98	29	0.00
357,270.828	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	4,109,686.33	3,909,123.10	7	0.00
309,379.128	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,964,693.53	3,547,776.45	7	0.00
852,615.494	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	10,255,259.16	10,115,103.48	18	0.00
		<b>34,721,947.51</b>	<b>33,180,061.01</b>	<b>62</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
5,706.554	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	8,392,109.67	6,102,271.93	15	0.00
17,420.481	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,590,838.32	1,319,375.76	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9430  
STATE STREET RETIREMENT RIGHT IN  
2020

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
297,586.588	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	6,076,718.13	5,177,041.39	11	0.00
		<b>16,059,666.12</b>	<b>12,598,689.08</b>	<b>28</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - OTHER</b>				
193,919.581	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,948,310.03	2,242,087.99	3	0.00
255,266.704	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,840,863.15	2,916,605.15	5	0.00
		<b>4,789,173.18</b>	<b>5,158,693.14</b>	<b>8</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9458  
STATE STREET RETIREMENT RIGHT IN  
2025

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
479,591.04	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	479,591.04	479,591.04	0	3,156.43
		<b>479,591.04</b>	<b>479,591.04</b>	<b>0</b>	<b>3,156.43</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,908,221.976	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,379,810.70	19,336,637.34	20	0.00
24,501.82	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	765,779.88	829,656.12	1	0.00
390,669.224	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	4,493,868.08	4,307,268.20	4	0.00
555,231.299	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	7,115,289.10	6,363,156.48	7	0.00
1,433,391.67	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	17,240,835.01	16,866,985.77	17	0.00
		<b>49,995,582.77</b>	<b>47,703,703.91</b>	<b>49</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
14,890.384	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	21,897,932.72	15,964,109.96	22	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX9458  
STATE STREET RETIREMENT RIGHT IN  
2025

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,840.626	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	4,642,765.97	3,834,858.46	5	0.00
809,632.95	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	16,532,704.84	14,023,027.65	16	0.00
		<b>43,073,403.53</b>	<b>33,821,996.07</b>	<b>43</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - OTHER</b>					
303,039.228	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	3,044,635.12	3,058,137.18	3	0.00
424,043.45	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	4,719,179.56	4,861,949.91	5	0.00
		<b>7,763,814.68</b>	<b>7,920,087.09</b>	<b>8</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9476  
STATE STREET RETIREMENT RIGHT IN  
2030

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,251,666.48	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,251,666.48	2,251,666.48	2	8,382.61
		<b>2,251,666.48</b>	<b>2,251,666.48</b>	<b>2</b>	<b>8,382.61</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,986,214.2334	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	21,212,768.01	20,043,707.40	17	0.00
178,734.964	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	5,586,182.56	6,328,419.31	5	0.00
580,754.476	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	7,442,368.61	6,681,497.37	6	0.00
839,708.212	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	10,100,010.37	9,783,323.41	8	0.00
		<b>44,341,329.55</b>	<b>42,836,947.49</b>	<b>36</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
23,567.728	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	34,658,912.91	25,345,583.89	28	0.00
93,573.614	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,545,142.43	7,098,302.81	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXXXX9476  
STATE STREET RETIREMENT RIGHT IN  
2030

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,449,489.574	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	29,598,577.10	25,309,052.91	24	0.00
		<b>72,802,632.44</b>	<b>57,752,939.61</b>	<b>60</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - OTHER</b>				
223,799.616	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,490,665.93	2,521,623.67	2	0.00
		<b>2,490,665.93</b>	<b>2,521,623.67</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9494  
STATE STREET RETIREMENT RIGHT IN  
2035

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,829,278.49	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,829,278.49	2,829,278.49	2	10,928.77
		<b>2,829,278.49</b>	<b>2,829,278.49</b>	<b>2</b>	<b>10,928.77</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,164,759.4458	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	23,119,630.88	21,941,786.68	18	0.00
188,947.839	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	5,905,375.76	6,527,784.44	5	0.00
432,115.913	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	5,537,565.43	4,968,696.89	4	0.00
		<b>34,562,572.07</b>	<b>33,438,268.01</b>	<b>27</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
27,485.894	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	40,421,003.09	29,694,280.91	32	0.00
122,420.094	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	11,179,402.98	9,344,414.88	9	0.00
1,837,378.596	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	37,519,270.93	32,260,484.05	30	0.00
		<b>89,119,677.00</b>	<b>71,299,179.84</b>	<b>70</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9519  
STATE STREET RETIREMENT RIGHT IN  
2040

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,900,129.21	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,900,129.21	1,900,129.21	2	7,784.45
		<b>1,900,129.21</b>	<b>1,900,129.21</b>	<b>2</b>	<b>7,784.45</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,482,344.662	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	15,831,440.99	15,024,321.70	15	0.00
134,509.854	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	4,203,970.98	4,612,369.39	4	0.00
99,912.089	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	1,280,373.42	1,205,431.85	1	0.00
		<b>21,315,785.39</b>	<b>20,842,122.94</b>	<b>20</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
24,841.481	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	36,532,105.53	26,788,221.11	34	0.00
126,268.48	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	11,530,837.59	9,586,606.35	11	0.00
1,713,537.75	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	34,990,440.86	30,100,297.90	33	0.00
		<b>83,053,383.98</b>	<b>66,475,125.36</b>	<b>78</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9537  
STATE STREET RETIREMENT RIGHT IN  
2045

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,269,557.97	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,269,557.97	1,269,557.97	1	6,462.30
		<b>1,269,557.97</b>	<b>1,269,557.97</b>	<b>1</b>	<b>6,462.30</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
986,004.4333	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	10,530,527.35	10,055,490.46	11	0.00
91,726.752	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	2,866,827.91	3,180,522.71	3	0.00
		<b>13,397,355.26</b>	<b>13,236,013.17</b>	<b>14</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
22,968.341	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	33,777,448.99	24,848,893.66	36	0.00
134,068.771	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	12,243,160.17	10,171,725.08	13	0.00
1,618,698.475	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	33,053,822.86	28,453,170.37	35	0.00
		<b>79,074,432.02</b>	<b>63,473,789.11</b>	<b>84</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9555  
STATE STREET RETIREMENT RIGHT IN  
2050

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
961,189.67	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	961,189.67	961,189.67	1	4,939.94
		<b>961,189.67</b>	<b>961,189.67</b>	<b>1</b>	<b>4,939.94</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
487,207.5407	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	5,203,376.53	5,002,662.59	7	0.00
48,995.821	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,531,315.39	1,663,906.70	2	0.00
		<b>6,734,691.92</b>	<b>6,666,569.29</b>	<b>9</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
18,090.878	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	26,604,608.00	19,511,075.65	37	0.00
122,543.263	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	11,190,650.78	9,306,937.59	15	0.00
1,330,923.585	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	27,177,459.61	23,347,199.07	37	0.00
		<b>64,972,718.39</b>	<b>52,165,212.31</b>	<b>89</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9573  
STATE STREET RETIREMENT RIGHT IN  
2055

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
853,738.93	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	853,738.93	853,738.93	2	4,333.28
		<b>853,738.93</b>	<b>853,738.93</b>	<b>2</b>	<b>4,333.28</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
320,343.7191	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	3,421,270.92	3,253,536.17	6	0.00
33,558.509	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,048,837.64	1,144,983.54	2	0.00
		<b>4,470,108.56</b>	<b>4,398,519.71</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
13,899.243	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	20,440,351.85	15,081,580.95	37	0.00
97,798.745	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,930,981.39	7,462,925.90	16	0.00
1,033,984.441	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	21,113,962.29	18,204,647.50	38	0.00
		<b>50,485,295.53</b>	<b>40,749,154.35</b>	<b>90</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9591  
STATE STREET RETIREMENT RIGHT IN  
2060

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
653,150.3	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	653,150.30	653,150.30	2	2,965.38
		<b>653,150.30</b>	<b>653,150.30</b>	<b>2</b>	<b>2,965.38</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
203,425.7279	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	2,172,586.77	2,068,027.11	6	0.00
21,321.349	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	666,377.44	727,215.76	2	0.00
		<b>2,838,964.21</b>	<b>2,795,242.87</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
8,826.523	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	12,980,364.16	9,559,539.95	37	0.00
62,097.191	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	5,670,715.48	4,734,073.14	16	0.00
655,974.116	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	13,394,991.45	11,567,335.93	38	0.00
		<b>32,046,071.09</b>	<b>25,860,949.02</b>	<b>90</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9617  
STATE STREET RETIREMENT RIGHT IN  
2065

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
528,391.67	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	528,391.67	528,391.67	4	1,837.43
		<b>528,391.67</b>	<b>528,391.67</b>	<b>4</b>	<b>1,837.43</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
72,519.4062	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	774,507.26	742,466.90	6	0.00
7,801.415	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	243,825.42	258,962.96	2	0.00
		<b>1,018,332.68</b>	<b>1,001,429.86</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
3,246.12	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	4,773,773.29	3,595,005.22	36	0.00
22,739.498	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	2,076,570.96	1,752,741.91	16	0.00
240,418.758	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	4,909,351.04	4,253,819.66	37	0.00
		<b>11,759,695.29</b>	<b>9,601,566.79</b>	<b>88</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9412  
STATE STREET RETIREMENT RIGHT IN  
RETIREMENT

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
454,073.88	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	454,073.88	454,073.88	1	1,791.66
		<b>454,073.88</b>	<b>454,073.88</b>	<b>1</b>	<b>1,791.66</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,046,193.6575	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	11,173,348.26	10,766,506.25	31	0.00
242,915.657	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	2,794,258.80	2,674,307.22	8	0.00
201,059.394	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,576,576.13	2,307,157.96	7	0.00
549,933.758	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	6,614,603.24	6,544,203.09	18	0.00
		<b>23,158,786.43</b>	<b>22,292,174.52</b>	<b>64</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
3,514.782	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	5,168,870.04	3,825,940.82	14	0.00
10,490.129	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	957,958.58	799,177.54	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9412  
STATE STREET RETIREMENT RIGHT IN  
RETIREMENT

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
178,567.767	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	3,646,353.80	3,154,517.39	10	0.00
		<b>9,773,182.42</b>	<b>7,779,635.75</b>	<b>27</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - OTHER</b>					
125,388.252	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,259,775.77	1,420,783.37	3	0.00
163,732.619	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,822,180.32	1,897,359.03	5	0.00
		<b>3,081,956.09</b>	<b>3,318,142.40</b>	<b>8</b>	<b>0.00</b>

**HB2F20000002 - STERLING CORE FIXED**

6/28/2024

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	CASH		7,179.40	0.00	7,179.40		0.00
			7,179.40	0.00	7,179.40	0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-8,657.11	0.00	-8,657.11		0.00
			-8,657.11	0.00	-8,657.11	-0.02	0.00
	REBATE RECEIVABLE		12,741.91	0.00	12,741.91		0.00
			12,741.91	0.00	12,741.91	0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-5,148.33	0.00	-5,148.33		0.00
			-5,148.33	0.00	-5,148.33	-0.01	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		37,973.92	0.00	37,973.92		0.00
			37,973.92	0.00	37,973.92	0.08	0.00
	MSC PAYABLE - CLASS C1		-24,019.17	0.00	-24,019.17		0.00
			-24,019.17	0.00	-24,019.17	-0.05	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,113.20	0.00	-4,113.20		0.00
			-4,113.20	0.00	-4,113.20	-0.01	0.00
666,679.820	DREYFUS TREAS OBL CSH MGMT 521	100.0000	666,679.82	2,576.06	666,679.82		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	666,679.82	2,576.06	666,679.82	1.49	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>682,637.24</b>	<b>2,576.06</b>	<b>682,637.24</b>		<b>0.00</b>
			<b>682,637.24</b>	<b>2,576.06</b>	<b>682,637.24</b>	<b>1.53</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>682,637.24</b>	<b>2,576.06</b>	<b>682,637.24</b>		<b>0.00</b>
			<b>682,637.24</b>	<b>2,576.06</b>	<b>682,637.24</b>	<b>1.53</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>682,637.24</b>	<b>2,576.06</b>	<b>682,637.24</b>	<b>1.53</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							
<b>AUSTRALIA</b>							
120,000.000	MACQUARIE GROUP LTD 144A	93.6012	109,905.50	755.53	112,321.47		2,415.97
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	93.6012	109,905.50	755.53	112,321.47	0.25	2,415.97
82,000.000	WESTPAC BANKING CORP	96.5273	76,507.11	380.97	79,152.38		2,645.27
961214DF7	VAR RT 11/23/2031 DD 11/23/16	96.5273	76,507.11	380.97	79,152.38	0.18	2,645.27
<b>SUBTOTAL AUSTRALIA</b>			<b>186,412.61</b>	<b>1,136.50</b>	<b>191,473.85</b>		<b>5,061.24</b>
			<b>186,412.61</b>	<b>1,136.50</b>	<b>191,473.85</b>	<b>0.43</b>	<b>5,061.24</b>
<b>BERMUDA</b>							



HB2F20000002 - STERLING CORE FIXED

6/28/2024

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
128,000.000	BACARDI LTD / BACARDI-MAR 144A	97.6577	119,257.75	268.80	125,001.81		5,744.06
05635JAB6	5.400% 06/15/2033 DD 06/20/23	97.6577	119,257.75	268.80	125,001.81	0.28	5,744.06
87,000.000	ENSTAR GROUP LTD	82.6027	67,230.41	895.17	71,864.31		4,633.90
29359UAC3	3.100% 09/01/2031 DD 08/24/21	82.6027	67,230.41	895.17	71,864.31	0.16	4,633.90
<b>SUBTOTAL BERMUDA</b>			<b>186,488.16</b>	<b>1,163.97</b>	<b>196,866.12</b>		<b>10,377.96</b>
			<b>186,488.16</b>	<b>1,163.97</b>	<b>196,866.12</b>	<b>0.44</b>	<b>10,377.96</b>
<b>CANADA</b>							
135,000.000	TORONTO-DOMINION BANK/THE	95.2028	125,429.64	1,444.58	128,523.82		3,094.18
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	95.2028	125,429.64	1,444.58	128,523.82	0.29	3,094.18
106,000.000	TRANSCANADA TRUST	90.6617	95,406.90	1,887.79	96,101.44		694.54
89356BAG3	VAR RT 03/07/2082 DD 03/07/22	90.6617	95,406.90	1,887.79	96,101.44	0.22	694.54
<b>SUBTOTAL CANADA</b>			<b>220,836.54</b>	<b>3,332.37</b>	<b>224,625.26</b>		<b>3,788.72</b>
			<b>220,836.54</b>	<b>3,332.37</b>	<b>224,625.26</b>	<b>0.51</b>	<b>3,788.72</b>
<b>CAYMAN ISLANDS</b>							
111,000.000	AVOLON HOLDINGS FUNDING L 144A	99.4839	110,048.74	2,781.42	110,427.15		378.41
05401AAU5	5.750% 03/01/2029 DD 01/25/24	99.4839	110,048.74	2,781.42	110,427.15	0.25	378.41
<b>FRANCE</b>							
84,000.000	TOTALENERGIES CAPITAL SA	99.1022	84,000.00	1,101.45	83,245.83		-754.17
89157XAB7	5.488% 04/05/2054 DD 04/05/24	99.1022	84,000.00	1,101.45	83,245.83	0.19	-754.17
<b>IRELAND</b>							
118,000.000	AERCAP IRELAND CAPITAL DAC / A	103.4512	147,585.56	1,950.98	122,072.39		-25,513.17
00774MBE4	6.150% 09/30/2030 DD 09/25/23	103.4512	147,585.56	1,950.98	122,072.39	0.27	-25,513.17
<b>JAPAN</b>							
109,000.000	SUMITOMO MITSUI FINANCIAL GROU	94.9333	103,935.76	1,728.72	103,477.34		-458.42
86562MAR1	3.364% 07/12/2027 DD 07/12/17	94.9333	103,935.76	1,728.72	103,477.34	0.23	-458.42
5,000.000	MITSUBISHI UFJ FINANCIAL GROUP	100.6286	5,027.79	67.63	5,031.43		3.64
606822CS1	VAR RT 02/22/2029 DD 02/22/23	100.6286	5,027.79	67.63	5,031.43	0.01	3.64
<b>SUBTOTAL JAPAN</b>			<b>108,963.55</b>	<b>1,796.35</b>	<b>108,508.77</b>		<b>-454.78</b>
			<b>108,963.55</b>	<b>1,796.35</b>	<b>108,508.77</b>	<b>0.24</b>	<b>-454.78</b>
<b>LUXEMBOURG</b>							
71,000.000	SCHLUMBERGER INVESTMENT SA	88.0920	60,618.79	26.15	62,545.30		1,926.51
806854AJ4	2.650% 06/26/2030 DD 06/26/20	88.0920	60,618.79	26.15	62,545.30	0.14	1,926.51
<b>NETHERLANDS</b>							
196,000.000	NXP BV / NXP FUNDING LLC / NXP	97.7115	184,706.71	4,530.49	191,514.59		6,807.88
62954HBB3	5.000% 01/15/2033 DD 05/16/22	97.7115	184,706.71	4,530.49	191,514.59	0.43	6,807.88
<b>NORWAY</b>							

HB2F20000002 - STERLING CORE FIXED

6/28/2024

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	91.6685	118,585.09	2,288.87	121,002.43		2,417.34
00973RAF0	3.750% 01/15/2030 DD 01/15/20	91.6685	118,585.09	2,288.87	121,002.43	0.27	2,417.34
<b>SINGAPORE</b>							
95,000.000	PFIZER INVESTMENT ENTERPRISES	97.6191	88,914.10	521.46	92,738.15		3,824.05
716973AE2	4.750% 05/19/2033 DD 05/19/23	97.6191	88,914.10	521.46	92,738.15	0.21	3,824.05
<b>SWITZERLAND</b>							
200,000.000	UBS GROUP AG 144A	95.5519	192,065.28	4,069.10	191,103.83		-961.45
902613AT5	VAR RT 08/05/2033 DD 08/05/22	95.5519	192,065.28	4,069.10	191,103.83	0.43	-961.45
<b>UNITED KINGDOM</b>							
93,000.000	CSL FINANCE PLC 144A	94.1179	85,209.15	702.85	87,529.61		2,320.46
12661PAC3	4.250% 04/27/2032 DD 04/27/22	94.1179	85,209.15	702.85	87,529.61	0.20	2,320.46
91,000.000	NATIONAL GRID PLC	100.6631	87,263.02	278.92	91,603.45		4,340.43
636274AE2	5.809% 06/12/2033 DD 06/12/23	100.6631	87,263.02	278.92	91,603.45	0.21	4,340.43
<b>SUBTOTAL UNITED KINGDOM</b>			<b>172,472.17</b>	<b>981.77</b>	<b>179,133.06</b>		<b>6,660.89</b>
			<b>172,472.17</b>	<b>981.77</b>	<b>179,133.06</b>	<b>0.41</b>	<b>6,660.89</b>
<b>UNITED STATES</b>							
132,000.000	AT&T INC	76.7824	102,105.44	384.94	101,352.75		-752.69
00206RJZ6	3.500% 06/01/2041 DD 05/28/20	76.7824	102,105.44	384.94	101,352.75	0.23	-752.69
69,000.000	AT&T INC	79.6883	55,560.36	146.70	54,984.94		-575.42
00206RMM1	2.550% 12/01/2033 DD 06/01/21	79.6883	55,560.36	146.70	54,984.94	0.12	-575.42
49,000.000	ABBVIE INC	99.9156	48,850.72	843.75	48,958.65		107.93
00287YDU0	5.050% 03/15/2034 DD 02/26/24	99.9156	48,850.72	843.75	48,958.65	0.11	107.93
112,000.000	ALEXANDRIA REAL ESTATE EQUITIE	94.1976	108,443.53	2,371.17	105,501.27		-2,942.26
015271BD0	5.625% 05/15/2054 DD 02/15/24	94.1976	108,443.53	2,371.17	105,501.27	0.24	-2,942.26
90,000.000	AMAZON.COM INC	73.7471	67,192.04	352.23	66,372.40		-819.64
023135CA2	2.875% 05/12/2041 DD 05/12/21	73.7471	67,192.04	352.23	66,372.40	0.15	-819.64
59,000.000	HESS CORP	111.9245	64,261.16	1,161.79	66,035.48		1,774.32
023551AF1	7.875% 10/01/2029 DD 10/01/99	111.9245	64,261.16	1,161.79	66,035.48	0.15	1,774.32
110,000.000	AMERICAN TOWER TRUST #1 144A	94.0093	111,366.42	178.56	103,410.23		-7,956.19
03027WAK8	3.652% 03/15/2048 DD 03/29/18	94.0093	111,366.42	178.56	103,410.23	0.23	-7,956.19
74,000.000	AMERICAN TOWER CORP	94.4089	69,336.07	1,230.63	69,862.58		526.51
03027XAR1	3.600% 01/15/2028 DD 12/08/17	94.4089	69,336.07	1,230.63	69,862.58	0.16	526.51
180,000.000	AMERICREDIT AUTOMOBILE REC 3 B	96.4029	174,013.98	76.05	173,525.20		-488.78
03066JAD5	1.170% 08/18/2027 DD 11/17/21	96.4029	174,013.98	76.05	173,525.20	0.39	-488.78
88,000.000	AMGEN INC	100.7952	86,514.08	1,521.66	88,699.76		2,185.68
031162DQ0	5.250% 03/02/2030 DD 03/02/23	100.7952	86,514.08	1,521.66	88,699.76	0.20	2,185.68

HB2F20000002 - STERLING CORE FIXED

6/28/2024

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
71,000.000	ANHEUSER-BUSCH INBEV FINANCE I	91.9244	65,545.29	1,449.51	65,266.31		-278.98
035242AN6	4.900% 02/01/2046 DD 01/25/16	91.9244	65,545.29	1,449.51	65,266.31	0.15	-278.98
85,000.000	APACHE CORP	85.6456	72,341.06	1,444.94	72,798.73		457.67
037411AW5	5.100% 09/01/2040 DD 08/20/10	85.6456	72,341.06	1,444.94	72,798.73	0.16	457.67
67,000.000	APOLLO DEBT SOLUTIONS BDC 144A	100.5466	66,941.51	1,290.29	67,366.21		424.70
03770DAA1	6.900% 04/13/2029 DD 03/21/24	100.5466	66,941.51	1,290.29	67,366.21	0.15	424.70
62,000.000	ARES MANAGEMENT CORP	104.1934	62,002.96	563.04	64,599.88		2,596.92
03990BAA9	6.375% 11/10/2028 DD 11/10/23	104.1934	62,002.96	563.04	64,599.88	0.14	2,596.92
81,000.000	ARES CAPITAL CORP	96.5475	78,349.31	1,447.34	78,203.50		-145.81
04010LAZ6	3.875% 01/15/2026 DD 07/15/20	96.5475	78,349.31	1,447.34	78,203.50	0.18	-145.81
198,000.000	ATHENE HOLDING LTD	99.1449	197,801.60	6,416.06	196,306.86		-1,494.74
04686JAG6	5.875% 01/15/2034 DD 12/12/23	99.1449	197,801.60	6,416.06	196,306.86	0.44	-1,494.74
650,000.000	AVIS BUDGET RENTAL C 1A A 144A	92.3245	589,684.89	274.12	600,109.38		10,424.49
05377REH3	1.380% 08/20/2027 DD 05/18/21	92.3245	589,684.89	274.12	600,109.38	1.34	10,424.49
78,000.000	AXIS SPECIALTY FINANCE LLC	93.5471	69,919.62	1,405.53	72,966.77		3,047.15
05463HAB7	3.900% 07/15/2029 DD 06/19/19	93.5471	69,919.62	1,405.53	72,966.77	0.16	3,047.15
153,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	84.2139	135,920.41	259.80	128,847.21		-7,073.20
05492VAF2	2.037% 04/15/2053 DD 06/01/20	84.2139	135,920.41	259.80	128,847.21	0.29	-7,073.20
64,000.000	BAT CAPITAL CORP	104.7494	61,366.60	1,694.16	67,039.64		5,673.04
054989AB4	6.421% 08/02/2033 DD 08/02/23	104.7494	61,366.60	1,694.16	67,039.64	0.15	5,673.04
198,000.000	BBCMS MORTGAGE TRUST 20 C26 A5	104.2952	203,922.71	961.80	206,504.42		2,581.71
05555AAD7	5.829% 05/15/2057 DD 05/01/24	104.2952	203,922.71	961.80	206,504.42	0.46	2,581.71
367,885.775	BANK5 2023-5YR4 5YR4 A3	103.7685	381,696.99	1,992.60	381,749.44		52.45
06211FAV0	6.500% 12/15/2056 DD 12/01/23	103.7685	381,696.99	1,992.60	381,749.44	0.85	52.45
102,000.000	BANK 2020-BNK29 BN29 A4	80.1533	97,279.06	169.80	81,756.41		-15,522.65
06541TBF5	1.997% 11/15/2053 DD 11/01/20	80.1533	97,279.06	169.80	81,756.41	0.18	-15,522.65
300,000.000	BANK5 TRUST 2024-5YR6 5YR6 A3	103.3624	305,979.52	1,556.40	310,087.11		4,107.59
066043AB6	6.225% 05/15/2057 DD 05/01/24	103.3624	305,979.52	1,556.40	310,087.11	0.69	4,107.59
60,000.000	BARINGS BDC INC	92.3213	54,013.96	212.88	55,392.76		1,378.80
06759LAC7	3.300% 11/23/2026 DD 05/23/22	92.3213	54,013.96	212.88	55,392.76	0.12	1,378.80
54,000.000	BENCHMARK 2020-B21 MORT B21 A5	81.6013	47,278.87	89.10	44,064.70		-3,214.17
08163LAG4	1.978% 12/17/2053 DD 11/01/20	81.6013	47,278.87	89.10	44,064.70	0.10	-3,214.17
400,000.000	BENCHMARK 2024-V5 MORTGA V5 A3	101.6346	412,044.54	1,935.00	406,538.32		-5,506.22
08163XAY9	5.805% 01/10/2057 DD 01/01/24	101.6346	412,044.54	1,935.00	406,538.32	0.91	-5,506.22
87,000.000	BLACKROCK INC	82.9719	72,382.95	707.66	72,185.54		-197.41
09247XAR2	1.900% 01/28/2031 DD 05/06/20	82.9719	72,382.95	707.66	72,185.54	0.16	-197.41

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100,000.000	BLACKSTONE PRIVATE CREDIT 144A	97.9933	99,162.19	543.87	97,993.27		-1,168.92
09261HBM8	5.950% 07/16/2029 DD 05/29/24	97.9933	99,162.19	543.87	97,993.27	0.22	-1,168.92
125,000.000	BLUE OWL FINANCE LLC 144A	71.7960	72,674.74	1,202.94	89,744.97		17,070.23
09581JAC0	4.125% 10/07/2051 DD 10/07/21	71.7960	72,674.74	1,202.94	89,744.97	0.20	17,070.23
112,000.000	BOEING CO/THE	92.4928	107,174.52	1,065.08	103,591.96		-3,582.56
097023CV5	5.705% 05/01/2040 DD 05/04/20	92.4928	107,174.52	1,065.08	103,591.96	0.23	-3,582.56
52,000.000	BOEING CO/THE 144A	101.4672	52,679.47	545.88	52,762.94		83.47
097023DJ1	6.298% 05/01/2029 DD 05/01/24	101.4672	52,679.47	545.88	52,762.94	0.12	83.47
111,000.000	BRISTOL-MYERS SQUIBB CO	89.2640	96,287.96	662.40	99,083.03		2,795.07
110122DH8	4.625% 05/15/2044 DD 05/15/20	89.2640	96,287.96	662.40	99,083.03	0.22	2,795.07
102,000.000	BROADCOM INC 144A	94.2846	87,307.08	648.47	96,170.25		8,863.17
11135FBV2	4.926% 05/15/2037 DD 04/18/22	94.2846	87,307.08	648.47	96,170.25	0.22	8,863.17
103,000.000	BURLINGTON NORTHERN SANTA FE L	94.2939	91,502.25	1,505.06	97,122.67		5,620.42
12189LAG6	4.950% 09/15/2041 DD 08/22/11	94.2939	91,502.25	1,505.06	97,122.67	0.22	5,620.42
200,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	92.7628	199,233.46	605.10	185,525.68		-13,707.78
12515GAD9	3.631% 02/10/2050 DD 02/01/17	92.7628	199,233.46	605.10	185,525.68	0.42	-13,707.78
155,000.000	CFCRE COMMERCIAL MORTGAG C7 A3	95.2792	155,647.10	495.90	147,682.68		-7,964.42
12532BAD9	3.839% 12/10/2054 DD 12/01/16	95.2792	155,647.10	495.90	147,682.68	0.33	-7,964.42
101,000.000	CMS ENERGY CORP	86.3689	82,489.96	1,199.72	87,232.55		4,742.59
125896BL3	4.700% 03/31/2043 DD 03/22/13	86.3689	82,489.96	1,199.72	87,232.55	0.20	4,742.59
57,000.000	CNO FINANCIAL GROUP INC	100.1010	56,813.70	494.02	57,057.59		243.89
12621EAM5	6.450% 06/15/2034 DD 05/13/24	100.1010	56,813.70	494.02	57,057.59	0.13	243.89
159,000.000	CVS HEALTH CORP	66.7171	110,645.66	1,531.92	106,080.12		-4,565.54
126650DP2	2.700% 08/21/2040 DD 08/21/20	66.7171	110,645.66	1,531.92	106,080.12	0.24	-4,565.54
81,000.000	CARGILL INC 144A	78.6374	57,798.02	337.56	63,696.28		5,898.26
141781BJ2	3.875% 05/23/2049 DD 05/23/19	78.6374	57,798.02	337.56	63,696.28	0.14	5,898.26
490,000.000	CARMAX AUTO OWNER TRUST 2 4 A4	102.3418	489,893.20	1,297.92	501,474.62		11,581.42
14318XAD7	5.960% 05/15/2029 DD 10/18/23	102.3418	489,893.20	1,297.92	501,474.62	1.12	11,581.42
200,000.000	CARVANA AUTO RECEIVABLES P3 A4	93.6333	192,453.27	120.12	187,266.54		-5,186.73
14687JAF6	1.030% 06/10/2027 DD 09/29/21	93.6333	192,453.27	120.12	187,266.54	0.42	-5,186.73
170,000.000	CARVANA AUTO RECEIVABLES P2 B	93.0695	162,536.65	126.00	158,218.13		-4,318.52
14687TAE7	1.270% 03/10/2027 DD 06/24/21	93.0695	162,536.65	126.00	158,218.13	0.35	-4,318.52
151,000.000	CENTERPOINT ENERGY HOUSTON ELE	99.4026	150,557.20	2,614.15	150,097.94		-459.26
15189XBE7	5.150% 03/01/2034 DD 02/29/24	99.4026	150,557.20	2,614.15	150,097.94	0.34	-459.26
64,000.000	CHARTER COMMUNICATIONS OPERATI	100.3125	64,322.52	547.27	64,199.99		-122.53
161175CR3	6.550% 06/01/2034 DD 05/14/24	100.3125	64,322.52	547.27	64,199.99	0.14	-122.53

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68,000.000	CHENIERE ENERGY INC	97.0474	63,082.18	663.99	65,992.23		2,910.05
16411RAK5	4.625% 10/15/2028 DD 04/15/21	97.0474	63,082.18	663.99	65,992.23	0.15	2,910.05
66,000.000	CHENIERE CORPUS CHRISTI HOLDIN	92.4788	58,473.25	314.92	61,035.99		2,562.74
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	92.4788	58,473.25	314.92	61,035.99	0.14	2,562.74
67,000.000	CONCENTRIX CORP	99.4774	66,854.67	1,898.35	66,649.83		-204.84
20602DAC5	6.850% 08/02/2033 DD 08/02/23	99.4774	66,854.67	1,898.35	66,649.83	0.15	-204.84
100,000.000	COREBRIDGE FINANCIAL INC	89.7375	86,803.42	931.41	89,737.46		2,934.04
21871XAH2	3.900% 04/05/2032 DD 04/05/23	89.7375	86,803.42	931.41	89,737.46	0.20	2,934.04
141,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	82.7250	133,754.74	226.20	116,642.19		-17,112.55
233063AT3	1.926% 08/15/2053 DD 08/01/20	82.7250	133,754.74	226.20	116,642.19	0.26	-17,112.55
92,000.000	DTE ELECTRIC CO	100.0679	87,582.13	1,196.06	92,062.45		4,480.32
23338VAS5	5.200% 04/01/2033 DD 03/03/23	100.0679	87,582.13	1,196.06	92,062.45	0.21	4,480.32
88,000.000	DELL INTERNATIONAL LLC / EMC C	99.1527	87,421.16	1,359.47	87,254.36		-166.80
24703DBNO	5.400% 04/15/2034 DD 03/18/24	99.1527	87,421.16	1,359.47	87,254.36	0.20	-166.80
79,000.000	DIAMONDBACK ENERGY INC	99.1264	78,799.86	865.12	78,309.85		-490.01
25278XAZ2	5.400% 04/18/2034 DD 04/18/24	99.1264	78,799.86	865.12	78,309.85	0.18	-490.01
163,000.000	DUKE ENERGY PROGRESS LLC	72.5266	111,070.35	1,732.27	118,218.33		7,147.98
26442UAE4	3.600% 09/15/2047 DD 09/08/17	72.5266	111,070.35	1,732.27	118,218.33	0.26	7,147.98
97,000.000	ERAC USA FINANCE LLC 144A	81.9804	75,565.83	679.05	79,521.03		3,955.20
26884TAS1	4.200% 11/01/2046 DD 10/18/16	81.9804	75,565.83	679.05	79,521.03	0.18	3,955.20
64,000.000	ENERGY TRANSFER LP	105.9680	63,925.01	325.92	67,819.52		3,894.51
29273VAU4	6.550% 12/01/2033 DD 10/13/23	105.9680	63,925.01	325.92	67,819.52	0.15	3,894.51
91,000.000	ENTERGY LOUISIANA LLC	81.3323	70,125.63	95.04	74,012.39		3,886.76
29364WBH0	2.350% 06/15/2032 DD 03/10/21	81.3323	70,125.63	95.04	74,012.39	0.17	3,886.76
123,000.000	ENTERGY LOUISIANA LLC	98.8727	122,664.19	2,199.08	121,613.42		-1,050.77
29364WBN7	5.700% 03/15/2054 DD 03/08/24	98.8727	122,664.19	2,199.08	121,613.42	0.27	-1,050.77
111,000.000	ENTERPRISE PRODUCTS OPERATING	103.0952	116,082.58	2,744.98	114,435.68		-1,646.90
29379VAT0	5.950% 02/01/2041 DD 01/13/11	103.0952	116,082.58	2,744.98	114,435.68	0.26	-1,646.90
72,000.000	F&G ANNUITIES & LIFE INC	103.3388	73,886.32	2,493.24	74,403.93		517.61
30190AAC8	7.400% 01/13/2028 DD 07/13/23	103.3388	73,886.32	2,493.24	74,403.93	0.17	517.61
81,000.000	META PLATFORMS INC	99.6591	78,975.70	480.84	80,723.87		1,748.17
30303M8L9	4.600% 05/15/2028 DD 05/03/23	99.6591	78,975.70	480.84	80,723.87	0.18	1,748.17
130,000.000	FACTSET RESEARCH SYSTEMS INC	87.2825	108,980.37	1,491.57	113,467.19		4,486.82
303075AB1	3.450% 03/01/2032 DD 03/01/22	87.2825	108,980.37	1,491.57	113,467.19	0.25	4,486.82
36,178.598	FHLMC POOL #ZS-4673	93.7407	36,829.17	120.60	33,914.07		-2,915.10
3132A5FN0	4.000% 08/01/2046 DD 09/01/18	93.7407	36,829.17	120.60	33,914.07	0.08	-2,915.10

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69,255.071	FHLMC POOL #ZS-4678	91.0483	68,944.66	201.99	63,055.55		-5,889.11
3132A5FT7	3.500% 09/01/2046 DD 09/01/18	91.0483	68,944.66	201.99	63,055.55	0.14	-5,889.11
802,017.765	FHLMC POOL #SD-1692	97.7229	790,301.25	3,341.70	783,754.87		-6,546.38
3132DN2Z5	5.000% 10/01/2052 DD 09/01/22	97.7229	790,301.25	3,341.70	783,754.87	1.75	-6,546.38
0.000	FHLMC POOL #SD-2952	0.0000	0.00	2,413.73	0.00		0.00
3132DQH58	4.500% 05/01/2053 DD 05/01/23	0.0000	0.00	2,413.73	0.00	0.00	0.00
541,455.943	FHLMC POOL #SD-3814	96.9506	531,772.57	2,256.00	524,944.54		-6,828.03
3132E0GX4	5.000% 08/01/2053 DD 08/01/23	96.9506	531,772.57	2,256.00	524,944.54	1.17	-6,828.03
655,149.033	FHLMC POOL #SD-4222	100.7962	664,339.24	3,275.70	660,365.41		-3,973.83
3132E0VP4	6.000% 10/01/2053 DD 10/01/23	100.7962	664,339.24	3,275.70	660,365.41	1.48	-3,973.83
81,880.658	FHLMC POOL #QA-4396	82.7766	75,918.98	170.70	67,777.99		-8,140.99
31339U3D0	2.500% 11/01/2049 DD 11/01/19	82.7766	75,918.98	170.70	67,777.99	0.15	-8,140.99
41,028.142	FHLMC POOL #QA-4336	86.6135	39,540.63	102.60	35,535.89		-4,004.74
31339UY95	3.000% 11/01/2049 DD 11/01/19	86.6135	39,540.63	102.60	35,535.89	0.08	-4,004.74
77,783.420	FHLMC POOL #QA-6230	86.5116	74,459.61	194.40	67,291.67		-7,167.94
3133A04P6	3.000% 01/01/2050 DD 01/01/20	86.5116	74,459.61	194.40	67,291.67	0.15	-7,167.94
57,733.958	FHLMC POOL #QB-5838	82.5143	53,450.03	120.30	47,638.77		-5,811.26
3133ACPX0	2.500% 11/01/2050 DD 11/01/20	82.5143	53,450.03	120.30	47,638.77	0.11	-5,811.26
863,206.482	FHLMC POOL #QF-8052	98.9842	867,588.56	3,956.40	854,438.07		-13,150.49
3133BV5M3	5.500% 02/01/2053 DD 02/01/23	98.9842	867,588.56	3,956.40	854,438.07	1.91	-13,150.49
188,000.000	FEDERAL FARM CR BK CONS BD	77.7097	150,947.87	1,224.87	146,094.31		-4,853.56
3133EMUA8	2.400% 03/24/2036 DD 03/24/21	77.7097	150,947.87	1,224.87	146,094.31	0.33	-4,853.56
115,000.000	FEDERAL FARM CR BK CONS BD	96.7245	115,064.67	210.88	111,233.21		-3,831.46
3133EN4C1	4.125% 12/15/2032 DD 12/15/22	96.7245	115,064.67	210.88	111,233.21	0.25	-3,831.46
52,903.561	FHLMC POOL #RA-2794	89.7577	51,915.58	154.20	47,485.01		-4,430.57
3133KJC75	3.500% 06/01/2050 DD 05/01/20	89.7577	51,915.58	154.20	47,485.01	0.11	-4,430.57
536,457.557	FHLMC POOL #RA-7306	92.2820	538,716.49	1,788.30	495,053.98		-43,662.51
3133KPKD1	4.000% 05/01/2052 DD 04/01/22	92.2820	538,716.49	1,788.30	495,053.98	1.11	-43,662.51
397,012.535	FHLMC POOL #RB-5049	89.7775	368,229.52	992.40	356,427.98		-11,801.54
3133KYTE9	3.000% 04/01/2040 DD 04/01/20	89.7775	368,229.52	992.40	356,427.98	0.80	-11,801.54
273,307.275	FNMA GTD REMIC P/T 12-55 PD	91.9386	286,086.51	683.40	251,274.91		-34,811.60
3136A53R5	3.000% 05/25/2042 DD 04/01/12	91.9386	286,086.51	683.40	251,274.91	0.56	-34,811.60
13,329.891	FNMA GTD REMIC P/T 13-16 A	97.3933	13,062.04	19.44	12,982.42		-79.62
3136ACRN3	1.750% 01/25/2040 DD 02/01/13	97.3933	13,062.04	19.44	12,982.42	0.03	-79.62
112,755.266	FNMA GTD REMIC P/T 16-53 AV	96.5400	111,921.64	282.00	108,853.97		-3,067.67
3136AS5A0	3.000% 12/25/2027 DD 07/01/16	96.5400	111,921.64	282.00	108,853.97	0.24	-3,067.67

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110,407.264	FNMA GTD REMIC P/T 16-46 UP	94.0536	107,965.14	276.00	103,841.96		-4,123.18
3136ASWH5	3.000% 11/25/2044 DD 06/01/16	94.0536	107,965.14	276.00	103,841.96	0.23	-4,123.18
350,055.423	FNMA GTD REMIC P/T 17-M11 A2	92.3155	369,429.96	869.40	323,155.34		-46,274.62
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	92.3155	369,429.96	869.40	323,155.34	0.72	-46,274.62
22,715.362	FHLMC MULTICLASS MTG 4427 KA	90.9574	21,717.05	42.60	20,661.29		-1,055.76
3137BGAW9	2.250% 07/15/2044 DD 01/01/15	90.9574	21,717.05	42.60	20,661.29	0.05	-1,055.76
65,000.000	FHLMC MULTICLASS MTG K068 A2	95.2815	65,345.54	175.80	61,932.96		-3,412.58
3137FBBX3	3.244% 08/25/2027 DD 10/01/17	95.2815	65,345.54	175.80	61,932.96	0.14	-3,412.58
160,000.000	FHLMC MULTICLASS MTG K155 A3	92.2289	163,974.21	500.10	147,566.21		-16,408.00
3137FG6T7	3.750% 04/25/2033 DD 06/01/18	92.2289	163,974.21	500.10	147,566.21	0.33	-16,408.00
45,460.831	FNMA POOL #0AL9222	93.7719	46,451.94	151.59	42,629.49		-3,822.45
3138ERG87	4.000% 10/01/2046 DD 10/01/16	93.7719	46,451.94	151.59	42,629.49	0.10	-3,822.45
45,561.102	FNMA POOL #0AL9570	99.0540	48,469.97	189.90	45,130.08		-3,339.89
3138ERT42	5.000% 06/01/2044 DD 12/01/16	99.0540	48,469.97	189.90	45,130.08	0.10	-3,339.89
639,980.420	FNMA POOL #0AM7018	95.0407	688,900.79	2,000.47	608,241.88		-80,658.91
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	95.0407	688,900.79	2,000.47	608,241.88	1.36	-80,658.91
31,080.023	FNMA POOL #0AS7568	96.7077	32,319.78	116.61	30,056.77		-2,263.01
3138WHMS8	4.500% 07/01/2046 DD 06/01/16	96.7077	32,319.78	116.61	30,056.77	0.07	-2,263.01
170,831.232	FNMA POOL #0AS9837	94.3812	178,948.27	427.11	161,232.65		-17,715.62
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	94.3812	178,948.27	427.11	161,232.65	0.36	-17,715.62
44,932.356	FNMA POOL #0BD2425	90.6839	44,581.27	131.10	40,746.41		-3,834.86
3140F9VT9	3.500% 01/01/2047 DD 01/01/17	90.6839	44,581.27	131.10	40,746.41	0.09	-3,834.86
79,692.261	FNMA POOL #0BM5822	87.4679	83,970.40	199.20	69,705.12		-14,265.28
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	87.4679	83,970.40	199.20	69,705.12	0.16	-14,265.28
129,814.607	FNMA POOL #0BO1766	95.6244	140,311.24	486.90	124,134.40		-16,176.84
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	95.6244	140,311.24	486.90	124,134.40	0.28	-16,176.84
171,603.787	FNMA POOL #0BQ0538	82.6277	158,678.76	357.51	141,792.31		-16,886.45
3140KKS47	2.500% 09/01/2050 DD 09/01/20	82.6277	158,678.76	357.51	141,792.31	0.32	-16,886.45
116,079.411	FNMA POOL #0BQ2883	82.6493	107,564.58	241.80	95,938.83		-11,625.75
3140KNFZ6	2.500% 09/01/2050 DD 10/01/20	82.6493	107,564.58	241.80	95,938.83	0.21	-11,625.75
121,213.054	FNMA POOL #0BR0479	79.1161	108,704.87	201.90	95,899.06		-12,805.81
3140KXQ90	2.000% 12/01/2050 DD 11/01/20	79.1161	108,704.87	201.90	95,899.06	0.21	-12,805.81
99,939.360	FNMA POOL #0CA0241	93.4349	107,272.50	333.00	93,378.27		-13,894.23
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	93.4349	107,272.50	333.00	93,378.27	0.21	-13,894.23
23,888.090	FNMA POOL #0CA2219	98.7183	24,880.11	99.51	23,581.91		-1,298.20
3140Q9PD9	5.000% 08/01/2048 DD 07/01/18	98.7183	24,880.11	99.51	23,581.91	0.05	-1,298.20



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				Local/Base			Local/Base
153,250.812	FNMA POOL #0CA4431	89.6942	158,206.02	447.00	137,457.05		-20,748.97
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	89.6942	158,206.02	447.00	137,457.05	0.31	-20,748.97
77,376.306	FNMA POOL #0CA6307	82.6593	73,637.45	161.10	63,958.70		-9,678.75
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	82.6593	73,637.45	161.10	63,958.70	0.14	-9,678.75
256,939.574	FNMA POOL #0CA6613	86.1504	268,688.14	642.39	221,354.50		-47,333.64
3140QEK35	3.000% 08/01/2050 DD 07/01/20	86.1504	268,688.14	642.39	221,354.50	0.50	-47,333.64
324,977.164	FNMA POOL #0CB2170	85.3936	331,078.95	812.40	277,509.67		-53,569.28
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	85.3936	331,078.95	812.40	277,509.67	0.62	-53,569.28
228,689.748	FNMA POOL #0FM2714	86.4085	231,077.30	571.71	197,607.35		-33,469.95
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	86.4085	231,077.30	571.71	197,607.35	0.44	-33,469.95
201,195.523	FNMA POOL #0FS1380	89.5210	197,703.46	586.80	180,112.25		-17,591.21
3140XGRA9	3.500% 04/01/2052 DD 04/01/22	89.5210	197,703.46	586.80	180,112.25	0.40	-17,591.21
457,902.686	FNMA POOL #0FS1475	89.5604	449,949.21	1,335.60	410,099.38		-39,849.83
3140XGT90	3.500% 04/01/2052 DD 04/01/22	89.5604	449,949.21	1,335.60	410,099.38	0.92	-39,849.83
626,067.333	FNMA POOL #0FS3809	94.5784	616,392.93	2,347.71	592,124.19		-24,268.74
3140XKGT1	4.500% 11/01/2052 DD 01/01/23	94.5784	616,392.93	2,347.71	592,124.19	1.33	-24,268.74
829,796.962	FNMA POOL #0FS5233	100.7962	827,243.06	4,149.00	836,403.81		9,160.75
3140XLY77	6.000% 07/01/2053 DD 07/01/23	100.7962	827,243.06	4,149.00	836,403.81	1.87	9,160.75
718,876.553	FNMA POOL #0FS5589	99.0592	723,016.30	3,294.90	712,113.46		-10,902.84
3140XMF76	5.500% 07/01/2053 DD 08/01/23	99.0592	723,016.30	3,294.90	712,113.46	1.59	-10,902.84
582,583.818	FNMA POOL #0FS6616	100.6797	591,817.67	2,913.00	586,543.86		-5,273.81
3140XNK60	6.000% 06/01/2053 DD 12/01/23	100.6797	591,817.67	2,913.00	586,543.86	1.31	-5,273.81
45,702.808	FNMA POOL #0AB2467	97.2941	47,763.29	171.30	44,466.13		-3,297.16
31416XW55	4.500% 03/01/2041 DD 02/01/11	97.2941	47,763.29	171.30	44,466.13	0.10	-3,297.16
217,587.625	FNMA POOL #0MA1510	93.9072	235,981.35	725.40	204,330.35		-31,651.00
31418AVC9	4.000% 07/01/2043 DD 06/01/13	93.9072	235,981.35	725.40	204,330.35	0.46	-31,651.00
59,912.526	FNMA POOL #0MA2655	96.4169	61,058.98	199.80	57,765.83		-3,293.15
31418B5R3	4.000% 06/01/2036 DD 05/01/16	96.4169	61,058.98	199.80	57,765.83	0.13	-3,293.15
78,528.975	FNMA POOL #0MA2079	96.6987	84,641.73	261.90	75,936.53		-8,705.20
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	96.6987	84,641.73	261.90	75,936.53	0.17	-8,705.20
39,509.803	FNMA POOL #0MA2808	93.7305	40,232.94	131.70	37,032.72		-3,200.22
31418CDN1	4.000% 11/01/2046 DD 10/01/16	93.7305	40,232.94	131.70	37,032.72	0.08	-3,200.22
72,602.209	FNMA POOL #0MA2873	94.4926	71,903.95	211.80	68,603.72		-3,300.23
31418CFP4	3.500% 01/01/2037 DD 12/01/16	94.4926	71,903.95	211.80	68,603.72	0.15	-3,300.23
196,574.122	FNMA POOL #0MA2923	94.8492	207,291.07	573.39	186,448.93		-20,842.14
31418CG99	3.500% 03/01/2037 DD 02/01/17	94.8492	207,291.07	573.39	186,448.93	0.42	-20,842.14



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				Local/Base			Local/Base
107,852.094	FNMA POOL #0MA3333	93.2956	115,066.99	359.40	100,621.25		-14,445.74
31418CV35	4.000% 03/01/2048 DD 03/01/18	93.2956	115,066.99	359.40	100,621.25	0.23	-14,445.74
790,679.050	FNMA POOL #0MA4446	83.9575	673,834.54	1,317.90	663,834.06		-10,000.48
31418D5G3	2.000% 09/01/2041 DD 09/01/21	83.9575	673,834.54	1,317.90	663,834.06	1.49	-10,000.48
93,357.611	FNMA POOL #0MA4202	81.2669	81,894.17	116.70	75,868.88		-6,025.29
31418DU42	1.500% 11/01/2040 DD 11/01/20	81.2669	81,894.17	116.70	75,868.88	0.17	-6,025.29
432,045.323	FNMA POOL #0MA4334	86.6064	443,377.86	900.09	374,178.81		-69,199.05
31418DY89	2.500% 05/01/2041 DD 04/01/21	86.6064	443,377.86	900.09	374,178.81	0.84	-69,199.05
66,000.000	FISERV INC	99.5710	65,806.92	1,168.99	65,716.85		-90.07
337738BL1	5.450% 03/15/2034 DD 03/04/24	99.5710	65,806.92	1,168.99	65,716.85	0.15	-90.07
72,000.000	DUKE ENERGY FLORIDA LLC	107.4255	77,736.74	204.80	77,346.35		-390.39
341099CL1	6.400% 06/15/2038 DD 06/18/08	107.4255	77,736.74	204.80	77,346.35	0.17	-390.39
4,653.591	FORD CREDIT AUTO OWNER TR A A3	99.7520	4,613.17	0.64	4,642.05		28.88
34532NAC9	0.300% 08/15/2025 DD 02/22/21	99.7520	4,613.17	0.64	4,642.05	0.01	28.88
120,000.000	FORD MOTOR CO	100.0361	119,919.47	2,655.57	120,043.36		123.89
345370DB3	6.100% 08/19/2032 DD 08/19/22	100.0361	119,919.47	2,655.57	120,043.36	0.27	123.89
33,000.000	GA GLOBAL FUNDING TRUST 144A	100.0538	32,824.16	865.24	33,017.76		193.60
36143L2L8	5.500% 01/08/2029 DD 01/08/24	100.0538	32,824.16	865.24	33,017.76	0.07	193.60
251,373.080	GNMA II POOL #0MA0219	89.0408	263,199.03	628.41	223,824.66		-39,374.37
36179MG46	3.000% 07/20/2042 DD 07/01/12	89.0408	263,199.03	628.41	223,824.66	0.50	-39,374.37
617,943.445	GNMA II POOL #0786280	92.8425	591,398.37	2,059.80	573,714.14		-17,684.23
3622AB2M3	4.000% 07/20/2052 DD 08/01/22	92.8425	591,398.37	2,059.80	573,714.14	1.28	-17,684.23
159,000.000	GE HEALTHCARE TECHNOLOGIES INC	102.8367	159,596.14	2,753.64	163,510.29		3,914.15
36267VAH6	5.857% 03/15/2030 DD 03/15/23	102.8367	159,596.14	2,753.64	163,510.29	0.37	3,914.15
69,000.000	GARTNER INC 144A	96.3789	65,473.88	1,546.41	66,501.41		1,027.53
366651AC1	4.500% 07/01/2028 DD 06/22/20	96.3789	65,473.88	1,546.41	66,501.41	0.15	1,027.53
97,000.000	GENERAL MOTORS FINANCIAL CO IN	101.2831	95,522.00	1,339.55	98,244.61		2,722.61
37045XEG7	5.850% 04/06/2030 DD 04/06/23	101.2831	95,522.00	1,339.55	98,244.61	0.22	2,722.61
90,000.000	GEORGIA POWER CO	97.6991	83,634.77	551.10	87,929.21		4,294.44
373334KT7	4.950% 05/17/2033 DD 05/04/23	97.6991	83,634.77	551.10	87,929.21	0.20	4,294.44
75,000.000	GLOBAL ATLANTIC FIN CO 144A	99.3625	74,580.54	1,494.30	74,521.86		-58.68
37959GAF4	6.750% 03/15/2054 DD 03/15/24	99.3625	74,580.54	1,494.30	74,521.86	0.17	-58.68
155,114.470	GNMA GTD REMIC P/T 08-49 PB	98.1876	166,572.55	614.10	152,303.11		-14,269.44
38375XGH1	4.750% 06/20/2038 DD 06/01/08	98.1876	166,572.55	614.10	152,303.11	0.34	-14,269.44
185,575.764	GNMA GTD REMIC P/T 10-105 BH	95.1272	192,220.68	463.80	176,532.94		-15,687.74
38377DZ74	3.000% 01/16/2040 DD 08/01/10	95.1272	192,220.68	463.80	176,532.94	0.40	-15,687.74

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459,091.762	GNMA GTD REMIC P/T 17-133 HD	88.5071	398,423.39	1,147.63	406,328.94		7,905.55
38380HCP5	3.000% 09/20/2047 DD 09/01/17	88.5071	398,423.39	1,147.63	406,328.94	0.91	7,905.55
298,000.000	GREATAMERICA LEASING 1 A4 144A	99.4229	297,631.01	670.24	296,280.30		-1,350.71
39154TCD8	5.060% 03/15/2030 DD 05/24/23	99.4229	297,631.01	670.24	296,280.30	0.66	-1,350.71
88,000.000	HCA INC	99.3672	88,683.42	376.32	87,443.17		-1,240.25
404119CQ0	5.500% 06/01/2033 DD 05/04/23	99.3672	88,683.42	376.32	87,443.17	0.20	-1,240.25
90,000.000	HALLIBURTON CO	95.2674	87,576.58	563.01	85,740.70		-1,835.88
406216BJ9	4.850% 11/15/2035 DD 11/13/15	95.2674	87,576.58	563.01	85,740.70	0.19	-1,835.88
805,000.000	HERTZ VEHICLE FINANC 2A A 144A	91.7155	804,309.87	312.60	738,309.37		-66,000.50
42806MAN9	2.330% 06/26/2028 DD 01/19/22	91.7155	804,309.87	312.60	738,309.37	1.65	-66,000.50
63,000.000	HOME DEPOT INC/THE	99.1821	62,425.68	51.96	62,484.71		59.03
437076DE9	4.950% 06/25/2034 DD 06/25/24	99.1821	62,425.68	51.96	62,484.71	0.14	59.03
111,000.000	INDIANA MICHIGAN POWER CO	84.4335	91,044.61	1,491.89	93,721.23		2,676.62
454889AQ9	4.550% 03/15/2046 DD 03/03/16	84.4335	91,044.61	1,491.89	93,721.23	0.21	2,676.62
71,000.000	INVITATION HOMES OPERATING PAR	91.3905	60,449.28	621.80	64,887.24		4,437.96
46188BAD4	4.150% 04/15/2032 DD 04/05/22	91.3905	60,449.28	621.80	64,887.24	0.15	4,437.96
59,000.000	IQVIA INC	102.7754	58,921.14	1,530.44	60,637.49		1,716.35
46266TAF5	6.250% 02/01/2029 DD 02/01/24	102.7754	58,921.14	1,530.44	60,637.49	0.14	1,716.35
71,000.000	JEFFERIES FINANCIAL GROUP INC	92.9563	63,347.71	1,298.44	65,999.00		2,651.29
47233JBH0	4.150% 01/23/2030 DD 01/23/18	92.9563	63,347.71	1,298.44	65,999.00	0.15	2,651.29
68,000.000	KLA CORP	97.3657	66,090.54	1,331.71	66,208.69		118.15
482480AP5	4.700% 02/01/2034 DD 02/01/24	97.3657	66,090.54	1,331.71	66,208.69	0.15	118.15
72,000.000	KKR GROUP FINANCE CO III 144A	90.5913	63,374.40	307.50	65,225.77		1,851.37
48250AAA1	5.125% 06/01/2044 DD 05/29/14	90.5913	63,374.40	307.50	65,225.77	0.15	1,851.37
89,000.000	KENVUE INC	100.3942	89,182.98	1,231.96	89,350.85		167.87
49177JAH5	5.000% 03/22/2030 DD 09/22/23	100.3942	89,182.98	1,231.96	89,350.85	0.20	167.87
69,000.000	KEYCORP	84.8123	53,790.79	440.03	58,520.51		4,729.72
49326EEJ8	2.550% 10/01/2029 DD 09/11/19	84.8123	53,790.79	440.03	58,520.51	0.13	4,729.72
57,000.000	KIMCO REALTY OP LLC	105.9308	56,773.75	1,210.54	60,380.55		3,606.80
49447BAA1	6.400% 03/01/2034 DD 10/12/23	105.9308	56,773.75	1,210.54	60,380.55	0.14	3,606.80
125,000.000	KRAFT HEINZ FOODS CO	87.5608	110,819.16	1,523.55	109,451.01		-1,368.15
50077LAZ9	4.875% 10/01/2049 DD 10/01/20	87.5608	110,819.16	1,523.55	109,451.01	0.24	-1,368.15
88,000.000	LPL HOLDINGS INC	104.9447	91,929.67	734.55	92,351.36		421.69
50212YAH7	6.750% 11/17/2028 DD 11/17/23	104.9447	91,929.67	734.55	92,351.36	0.21	421.69
89,000.000	L3HARRIS TECHNOLOGIES INC	99.8793	86,515.16	2,010.34	88,892.59		2,377.43
502431AQ2	5.400% 07/31/2033 DD 07/31/23	99.8793	86,515.16	2,010.34	88,892.59	0.20	2,377.43

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				Local/Base			Local/Base
94,000.000	LYB INTERNATIONAL FINANCE III	99.0155	91,666.12	1,767.37	93,074.55		1,408.43
50249AAM5	5.500% 03/01/2034 DD 02/28/24	99.0155	91,666.12	1,767.37	93,074.55	0.21	1,408.43
91,000.000	LXP INDUSTRIAL TRUST	84.4467	74,112.37	724.96	76,846.50		2,734.13
529043AE1	2.700% 09/15/2030 DD 08/28/20	84.4467	74,112.37	724.96	76,846.50	0.17	2,734.13
43,000.000	LXP INDUSTRIAL TRUST	103.7638	42,779.49	374.40	44,618.42		1,838.93
529043AF8	6.750% 11/15/2028 DD 11/13/23	103.7638	42,779.49	374.40	44,618.42	0.10	1,838.93
60,000.000	LOCKHEED MARTIN CORP	98.5304	57,959.06	344.91	59,118.27		1,159.21
539830BZ1	4.450% 05/15/2028 DD 05/25/23	98.5304	57,959.06	344.91	59,118.27	0.13	1,159.21
82,000.000	WARNERMEDIA HOLDINGS INC	87.4065	73,427.42	1,040.81	71,673.31		-1,754.11
55903VBC6	4.279% 03/15/2032 DD 03/15/23	87.4065	73,427.42	1,040.81	71,673.31	0.16	-1,754.11
97,000.000	MARVELL TECHNOLOGY INC	86.4013	79,508.60	604.09	83,809.27		4,300.67
573874AJ3	2.950% 04/15/2031 DD 04/12/21	86.4013	79,508.60	604.09	83,809.27	0.19	4,300.67
52,000.000	MARVELL TECHNOLOGY INC	103.4718	52,018.62	913.29	53,805.35		1,786.73
573874AQ7	5.950% 09/15/2033 DD 09/18/23	103.4718	52,018.62	913.29	53,805.35	0.12	1,786.73
129,000.000	MERCEDES-BENZ FINANCE NOR 144A	98.6638	120,020.32	2,639.62	127,276.35		7,256.03
58769JAM9	5.050% 08/03/2033 DD 08/03/23	98.6638	120,020.32	2,639.62	127,276.35	0.28	7,256.03
20,000.001	MET TRANSPRTN AUTH NY REVENUE	90.1968	24,912.56	0.00	18,039.35		-6,873.21
59261A2P1	5.175% 11/15/2049 DD 05/14/20	90.1968	24,912.56	0.00	18,039.35	0.04	-6,873.21
60,000.000	MICROCHIP TECHNOLOGY INC	99.2481	59,900.71	960.07	59,548.83		-351.88
595017BE3	5.050% 03/15/2029 DD 03/07/24	99.2481	59,900.71	960.07	59,548.83	0.13	-351.88
185,000.000	MORGAN STANLEY CAPITAL I H3 A5	95.0794	187,715.68	644.10	175,896.85		-11,818.83
61767YAZ3	4.177% 07/15/2051 DD 07/01/18	95.0794	187,715.68	644.10	175,896.85	0.39	-11,818.83
124,000.000	NEWMONT CORP	89.8271	110,829.59	867.92	111,385.60		556.01
651639AX4	2.800% 10/01/2029 DD 09/16/19	89.8271	110,829.59	867.92	111,385.60	0.25	556.01
152,000.000	NEXTERA ENERGY CAPITAL HOLDING	82.1009	121,712.51	1,713.12	124,793.31		3,080.80
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	82.1009	121,712.51	1,713.12	124,793.31	0.28	3,080.80
84,000.000	NVIDIA CORP	90.7465	73,436.82	598.68	76,227.05		2,790.23
67066GAF1	2.850% 04/01/2030 DD 03/31/20	90.7465	73,436.82	598.68	76,227.05	0.17	2,790.23
75,000.000	ONEOK INC	110.3387	84,062.91	2,485.62	82,753.99		-1,308.92
682680BF9	7.150% 01/15/2051 DD 05/07/20	110.3387	84,062.91	2,485.62	82,753.99	0.19	-1,308.92
200,000.000	ONEMAIN FINANCIAL I 2A A1 144A	101.2234	201,373.80	551.48	202,446.78		1,072.98
68269HAA3	5.840% 09/15/2036 DD 08/22/23	101.2234	201,373.80	551.48	202,446.78	0.45	1,072.98
400,000.000	ONEMAIN FINANCIAL I 1A A1 144A	90.9664	395,967.52	292.74	363,865.60		-32,101.92
68269MAA2	1.550% 06/16/2036 DD 05/26/21	90.9664	395,967.52	292.74	363,865.60	0.81	-32,101.92
92,000.000	ORACLE CORP	97.2355	84,606.79	1,798.65	89,456.68		4,849.89
68389XCP8	4.900% 02/06/2033 DD 02/06/23	97.2355	84,606.79	1,798.65	89,456.68	0.20	4,849.89

HB2F20000002 - STERLING CORE FIXED

6/28/2024

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
85,000.000	OVINTIV INC	103.2714	85,414.09	2,433.93	87,780.68		2,366.59
69047QAC6	6.250% 07/15/2033 DD 05/31/23	103.2714	85,414.09	2,433.93	87,780.68	0.20	2,366.59
71,000.000	BLUE OWL CAPITAL CORP	94.2271	65,598.89	1,115.07	66,901.23		1,302.34
69121KAE4	3.400% 07/15/2026 DD 12/08/20	94.2271	65,598.89	1,115.07	66,901.23	0.15	1,302.34
200,000.000	PENNSYLVANIA ST	87.2542	176,083.48	1,535.83	174,508.40		-1,575.08
70914PW81	1.850% 08/01/2029 DD 05/20/21	87.2542	176,083.48	1,535.83	174,508.40	0.39	-1,575.08
95,000.000	PHILIP MORRIS INTERNATIONAL IN	101.0411	92,173.77	1,689.43	95,989.07		3,815.30
718172DE6	5.625% 09/07/2033 DD 09/07/23	101.0411	92,173.77	1,689.43	95,989.07	0.21	3,815.30
37,000.000	PHILLIPS EDISON GROCERY CENTER	98.9427	36,479.49	285.98	36,608.82		129.33
71845JAB4	5.750% 07/15/2034 DD 05/13/24	98.9427	36,479.49	285.98	36,608.82	0.08	129.33
113,000.000	PIONEER NATURAL RESOURCES CO	83.8135	91,492.29	804.25	94,709.25		3,216.96
723787AQ0	1.900% 08/15/2030 DD 08/11/20	83.8135	91,492.29	804.25	94,709.25	0.21	3,216.96
76,000.000	PROLOGIS TARGETED US LOGI 144A	100.2658	75,199.47	1,323.92	76,202.03		1,002.56
74350LAB0	5.500% 04/01/2034 DD 03/07/24	100.2658	75,199.47	1,323.92	76,202.03	0.17	1,002.56
130,000.000	PUGET SOUND ENERGY INC	79.7209	96,627.15	244.00	103,637.15		7,010.00
745332CH7	4.223% 06/15/2048 DD 06/14/18	79.7209	96,627.15	244.00	103,637.15	0.23	7,010.00
70,000.000	RADIAN GROUP INC	100.9529	70,230.43	1,406.81	70,667.03		436.60
750236AY7	6.200% 05/15/2029 DD 03/04/24	100.9529	70,230.43	1,406.81	70,667.03	0.16	436.60
79,000.000	RETAIL OPPORTUNITY INVESTMENTS	103.5601	77,295.55	1,125.49	81,812.47		4,516.92
76132FAC1	6.750% 10/15/2028 DD 09/21/23	103.5601	77,295.55	1,125.49	81,812.47	0.18	4,516.92
84,000.000	RGA GLOBAL FUNDING 144A	99.9300	83,384.84	2,169.87	83,941.18		556.34
76209PAD5	5.500% 01/11/2031 DD 01/11/24	99.9300	83,384.84	2,169.87	83,941.18	0.19	556.34
50,000.000	SBL HOLDINGS INC 144A	87.7409	39,542.99	911.43	43,870.47		4,327.48
78397DAB4	5.000% 02/18/2031 DD 02/16/21	87.7409	39,542.99	911.43	43,870.47	0.10	4,327.48
85,000.000	S&P GLOBAL INC 144A	101.1418	81,727.25	1,318.45	85,970.53		4,243.28
78409VBP8	5.250% 09/15/2033 DD 09/12/23	101.1418	81,727.25	1,318.45	85,970.53	0.19	4,243.28
92,000.000	SBL HOLDINGS INC 144A	96.2237	88,782.64	628.72	88,525.76		-256.88
78432MAA3	5.125% 11/13/2026 DD 11/13/19	96.2237	88,782.64	628.72	88,525.76	0.20	-256.88
70,000.000	SAMMONS FINANCIAL GROUP I 144A	83.1148	54,860.19	488.25	58,180.38		3,320.19
79588TAD2	3.350% 04/16/2031 DD 04/16/21	83.1148	54,860.19	488.25	58,180.38	0.13	3,320.19
500,000.000	SANTANDER DRIVE AUTO RECEI 5 B	101.7791	499,885.74	1,368.96	508,895.45		9,009.71
80286PAD3	6.160% 12/17/2029 DD 10/18/23	101.7791	499,885.74	1,368.96	508,895.45	1.14	9,009.71
189,000.000	SEMPRA	81.9240	145,557.04	2,983.03	154,836.34		9,279.30
816851BH1	3.800% 02/01/2038 DD 01/12/18	81.9240	145,557.04	2,983.03	154,836.34	0.35	9,279.30
81,000.000	SEMPRA INFRASTRUCTURE PAR 144A	82.5648	63,528.20	1,215.76	66,877.47		3,349.27
81685VAA1	3.250% 01/15/2032 DD 01/11/22	82.5648	63,528.20	1,215.76	66,877.47	0.15	3,349.27

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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
84,000.000	SOUTHERN CALIFORNIA EDISON CO	103.5347	82,728.67	833.04	86,969.14		4,240.47
842400HT3	5.950% 11/01/2032 DD 11/08/22	103.5347	82,728.67	833.04	86,969.14	0.19	4,240.47
68,000.000	SOUTHERN CALIFORNIA EDISON CO	98.3677	66,371.64	1,305.03	66,890.01		518.37
842400JD6	5.750% 04/15/2054 DD 03/01/24	98.3677	66,371.64	1,305.03	66,890.01	0.15	518.37
76,000.000	SPRINT CAPITAL CORP	120.3555	92,378.10	1,964.15	91,470.18		-907.92
852060AT9	8.750% 03/15/2032 DD 03/14/02	120.3555	92,378.10	1,964.15	91,470.18	0.20	-907.92
81,000.000	STEEL DYNAMICS INC	66.2555	52,215.72	555.74	53,666.93		1,451.21
858119BP4	3.250% 10/15/2050 DD 10/09/20	66.2555	52,215.72	555.74	53,666.93	0.12	1,451.21
84,000.000	STORE CAPITAL LLC	82.9330	66,758.60	279.54	69,663.75		2,905.15
862121AC4	2.750% 11/18/2030 DD 11/18/20	82.9330	66,758.60	279.54	69,663.75	0.16	2,905.15
143,000.000	T-MOBILE USA INC	103.9359	147,402.99	333.62	148,628.29		1,225.30
87264ADD4	6.000% 06/15/2054 DD 09/14/23	103.9359	147,402.99	333.62	148,628.29	0.33	1,225.30
84,000.000	TAKE-TWO INTERACTIVE SOFTWARE	99.3369	82,583.18	1,095.35	83,442.96		859.78
874054AJ8	5.000% 03/28/2026 DD 04/14/23	99.3369	82,583.18	1,095.35	83,442.96	0.19	859.78
77,000.000	TANGER PROPERTIES LP	81.6133	56,267.19	702.12	62,842.22		6,575.03
875484AL1	2.750% 09/01/2031 DD 08/10/21	81.6133	56,267.19	702.12	62,842.22	0.14	6,575.03
62,000.000	TARGA RESOURCES CORP	106.0265	65,686.10	1,018.61	65,736.45		50.35
87612GAF8	6.500% 03/30/2034 DD 11/09/23	106.0265	65,686.10	1,018.61	65,736.45	0.15	50.35
66,000.000	TIME WARNER CABLE LLC	94.9260	59,830.22	720.52	62,651.18		2,820.96
88732JAJ7	6.550% 05/01/2037 DD 04/09/07	94.9260	59,830.22	720.52	62,651.18	0.14	2,820.96
155,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	96.2667	155,422.74	34.86	149,213.32		-6,209.42
89237JAA4	1.350% 05/25/2033 DD 06/08/20	96.2667	155,422.74	34.86	149,213.32	0.33	-6,209.42
83,000.000	TRANSATLANTIC HOLDINGS INC	125.8507	97,468.28	588.90	104,456.11		6,987.83
893521AB0	8.000% 11/30/2039 DD 11/23/09	125.8507	97,468.28	588.90	104,456.11	0.23	6,987.83
4,499,500.000	U S TREASURY BOND	71.6914	3,175,696.02	42,337.33	3,225,754.81		50,058.79
912810RK6	2.500% 02/15/2045 DD 02/15/15	71.6914	3,175,696.02	42,337.33	3,225,754.81	7.22	50,058.79
2,701,600.000	U S TREASURY NOTE	98.4805	2,698,343.43	14,232.95	2,660,548.35		-37,795.08
91282CFV8	4.125% 11/15/2032 DD 11/15/22	98.4805	2,698,343.43	14,232.95	2,660,548.35	5.95	-37,795.08
1,521,500.000	U S TREASURY NOTE	97.2813	1,466,061.35	22,906.10	1,480,134.22		14,072.87
91282CJZ5	4.000% 02/15/2034 DD 02/15/24	97.2813	1,466,061.35	22,906.10	1,480,134.22	3.31	14,072.87
97,000.000	RTX CORP	86.9498	84,990.77	363.85	84,341.34		-649.43
913017BT5	4.500% 06/01/2042 DD 06/01/12	86.9498	84,990.77	363.85	84,341.34	0.19	-649.43
76,000.000	VERIZON COMMUNICATIONS INC	69.1460	53,151.36	229.29	52,550.94		-600.42
92343VFT6	2.650% 11/20/2040 DD 11/20/20	69.1460	53,151.36	229.29	52,550.94	0.12	-600.42
266,000.000	VERIZON MASTER TRUST 3 A1A	100.8874	268,910.18	434.06	268,360.54		-549.64
92348KCQ4	5.340% 04/22/2030 DD 04/23/24	100.8874	268,910.18	434.06	268,360.54	0.60	-549.64

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6/28/2024

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
114,000.000	VICI PROPERTIES LP	99.1180	111,557.37	1,884.40	112,994.52		1,437.15
925650AF0	5.750% 04/01/2034 DD 03/18/24	99.1180	111,557.37	1,884.40	112,994.52	0.25	1,437.15
70,000.000	VULCAN MATERIALS CO	83.6555	57,864.61	140.00	58,558.82		694.21
929160AV1	4.500% 06/15/2047 DD 06/15/17	83.6555	57,864.61	140.00	58,558.82	0.13	694.21
259,000.000	WELLS FARGO COMMERCIAL LC18 A5	98.6994	257,244.74	735.00	255,631.50		-1,613.24
94989AAU9	3.405% 12/15/2047 DD 12/01/14	98.6994	257,244.74	735.00	255,631.50	0.57	-1,613.24
155,152.954	BX COMMERCIAL MORT ACNT C 144A	98.5633	154,831.75	418.95	152,923.84		-1,907.91
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	98.5633	154,831.75	418.95	152,923.84	0.34	-1,907.91
164,000.000	BANK OF AMERICA CORP	94.0423	149,373.58	171.38	154,229.40		4,855.82
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	94.0423	149,373.58	171.38	154,229.40	0.35	4,855.82
155,000.000	BANK OF AMERICA CORP	99.0712	147,933.95	1,502.65	153,560.33		5,626.38
06051GLH0	VAR RT 04/25/2034 DD 04/25/23	99.0712	147,933.95	1,502.65	153,560.33	0.34	5,626.38
283,000.000	BANK5 TRUST 2024-5YR6 5YR6 AS	104.2158	291,479.25	1,601.40	294,930.60		3,451.35
066043AG5	VAR RT 05/15/2057 DD 05/01/24	104.2158	291,479.25	1,601.40	294,930.60	0.66	3,451.35
400,000.000	BENCHMARK 2023-V3 MORTGA V3 A3	103.2297	412,458.32	2,121.00	412,918.76		460.44
08163VAC1	VAR RT 07/15/2056 DD 07/01/23	103.2297	412,458.32	2,121.00	412,918.76	0.92	460.44
252,000.000	BENCHMARK 2024-V7 MORTGA V7 A3	103.3128	259,553.25	1,264.18	260,348.16		794.91
08163YAC5	VAR RT 05/15/2056 DD 05/01/24	103.3128	259,553.25	1,264.18	260,348.16	0.58	794.91
202,000.000	BENCHMARK 2024-V7 MORTGA V7 AS	103.3994	208,055.00	1,063.20	208,866.83		811.83
08163YAD3	VAR RT 05/15/2056 DD 05/01/24	103.3994	208,055.00	1,063.20	208,866.83	0.47	811.83
149,934.971	BX TRUST 2021-RISE RISE C 144A	98.1563	149,934.98	401.95	147,170.55		-2,764.43
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	98.1563	149,934.98	401.95	147,170.55	0.33	-2,764.43
117,000.000	CITIGROUP INC	85.1040	92,501.63	1,559.49	99,571.70		7,070.07
17327CAQ6	VAR RT 01/25/2033 DD 01/25/22	85.1040	92,501.63	1,559.49	99,571.70	0.22	7,070.07
64,000.000	CITIGROUP INC	101.8370	65,062.57	371.88	65,175.65		113.08
17327CAR4	VAR RT 05/25/2034 DD 05/25/23	101.8370	65,062.57	371.88	65,175.65	0.15	113.08
88,000.000	CITIZENS FINANCIAL GROUP INC	99.7309	87,936.29	2,265.57	87,763.20		-173.09
174610BF1	VAR RT 01/23/2030 DD 01/23/24	99.7309	87,936.29	2,265.57	87,763.20	0.20	-173.09
63,000.000	COMERICA INC	98.5898	62,805.04	1,592.34	62,111.55		-693.49
200340AW7	VAR RT 01/30/2030 DD 01/30/24	98.5898	62,805.04	1,592.34	62,111.55	0.14	-693.49
88,536.804	FRESB 2018-SB52 MORT SB52 A10F	94.7376	88,001.25	255.67	83,877.68		-4,123.57
30297CAJ1	VAR RT 06/25/2028 DD 08/01/18	94.7376	88,001.25	255.67	83,877.68	0.19	-4,123.57
0.000	FNMA GTD REMIC P/T 17-M7 A2	0.0000	0.00	0.62	0.00		0.00
3136AV7G8	VAR RT 02/25/2027 DD 06/01/17	0.0000	0.00	0.62	0.00	0.00	0.00
87,000.000	FIFTH THIRD BANCORP	95.8750	79,994.16	646.68	83,411.25		3,417.09
316773DE7	VAR RT 04/25/2028 DD 04/25/22	95.8750	79,994.16	646.68	83,411.25	0.19	3,417.09

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6/28/2024

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
43,000.000	FIFTH THIRD BANCORP	91.2745	36,043.80	341.79	39,248.02		3,204.22
316773DF4	VAR RT 04/25/2033 DD 04/25/22	91.2745	36,043.80	341.79	39,248.02	0.09	3,204.22
117,000.000	FIRST CITIZENS BANCSHARES INC/	95.7379	110,027.50	1,165.43	112,013.33		1,985.83
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	95.7379	110,027.50	1,165.43	112,013.33	0.25	1,985.83
175,000.000	GS MORTGAGE SECURITIES GS4 A4	94.9756	187,598.11	501.90	166,207.30		-21,390.81
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	94.9756	187,598.11	501.90	166,207.30	0.37	-21,390.81
111,000.000	HUNTINGTON BANCSHARES INC/OH	102.1470	112,099.45	2,466.13	113,383.21		1,283.76
446150BC7	VAR RT 08/21/2029 DD 08/21/23	102.1470	112,099.45	2,466.13	113,383.21	0.25	1,283.76
156,000.000	JPMORGAN CHASE & CO	97.2867	154,557.56	3,341.49	151,767.25		-2,790.31
46647PDH6	VAR RT 07/25/2033 DD 07/25/22	97.2867	154,557.56	3,341.49	151,767.25	0.34	-2,790.31
155,000.000	JPMORGAN CHASE & CO	99.2940	154,291.37	3,399.58	153,905.73		-385.64
46647PEB8	VAR RT 01/23/2030 DD 01/23/24	99.2940	154,291.37	3,399.58	153,905.73	0.34	-385.64
155,000.000	MORGAN STANLEY	95.1207	142,522.80	2,470.07	147,437.14		4,914.34
61744YAK4	VAR RT 07/22/2028 DD 07/24/17	95.1207	142,522.80	2,470.07	147,437.14	0.33	4,914.34
167,000.000	MORGAN STANLEY	98.6292	160,817.29	1,704.76	164,710.70		3,893.41
61747YFE0	VAR RT 04/21/2034 DD 04/21/23	98.6292	160,817.29	1,704.76	164,710.70	0.37	3,893.41
110,000.000	PNC FINANCIAL SERVICES GROUP I	96.7907	100,208.42	2,443.76	106,469.73		6,261.31
693475BM6	VAR RT 01/24/2034 DD 01/24/23	96.7907	100,208.42	2,443.76	106,469.73	0.24	6,261.31
57,000.000	US BANCORP	101.7383	53,054.98	648.16	57,990.82		4,935.84
91159HJJ0	VAR RT 10/21/2033 DD 10/21/22	101.7383	53,054.98	648.16	57,990.82	0.13	4,935.84
95,000.000	WELLS FARGO & CO	98.6331	93,039.50	1,987.27	93,701.43		661.93
95000U3A9	VAR RT 07/25/2028 DD 07/25/22	98.6331	93,039.50	1,987.27	93,701.43	0.21	661.93
200,000.000	WELLS FARGO & CO	99.0484	198,057.47	2,005.74	198,096.78		39.31
95000U3D3	VAR RT 04/24/2034 DD 04/24/23	99.0484	198,057.47	2,005.74	198,096.78	0.44	39.31
<b>SUBTOTAL UNITED STATES</b>			<b>42,981,209.23</b>	<b>322,898.87</b>	<b>42,120,414.74</b>		<b>-860,794.49</b>
			<b>42,981,209.23</b>	<b>322,898.87</b>	<b>42,120,414.74</b>	<b>94.29</b>	<b>-860,794.49</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>			<b>44,842,906.53</b>	<b>348,579.75</b>	<b>43,995,671.47</b>		<b>-847,235.06</b>
			<b>44,842,906.53</b>	<b>348,579.75</b>	<b>43,995,671.47</b>	<b>98.51</b>	<b>-847,235.06</b>
<b>TOTAL FIXED INCOME SECURITIES</b>			<b>44,842,906.53</b>	<b>348,579.75</b>	<b>43,995,671.47</b>	<b>98.51</b>	<b>-847,235.06</b>
<b>TOTAL ASSETS - BASE:</b>			<b>45,525,543.77</b>	<b>351,155.81</b>	<b>44,678,308.71</b>	<b>100.04</b>	<b>-847,235.06</b>
<b>NET ASSETS - BASE:</b>					<b>45,029,464.52</b>		





## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX2375  
TRADEMARK TACTICAL MULTIFACTOR  
CONSERVATIVE FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
68,534.92	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	68,534.92	68,534.92	1	0.00
		<b>68,534.92</b>	<b>68,534.92</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
500	CUSIP # 038336103 APTARGROUP INC	70,405.00	57,146.70	1	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	84,999.00	44,694.98	1	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	52,380.00	69,116.29	1	0.00
1,500	CUSIP # 349553107 FORTIS INC	58,260.00	69,002.35	1	0.00
4,400	CUSIP # 38173M102 GOLUB CAPITAL BDC INC	69,124.00	59,022.02	1	0.00
200	CUSIP # 580135101 MCDONALDS CORP CORPORATION	50,968.00	57,056.02	1	0.00
300	CUSIP # 655663102 NORDSON CORP	69,582.00	67,608.50	1	0.00
400	CUSIP # 713448108 PEPSICO INC	65,972.00	69,802.50	1	0.00
771	CUSIP # 884903808 THOMSON REUTERS CORP	129,967.47	95,752.48	2	0.00
		<b>651,657.47</b>	<b>589,201.84</b>	<b>11</b>	<b>0.00</b>
<b>FOREIGN STOCK</b>					



# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX2375  
TRADEMARK TACTICAL MULTIFACTOR  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,300	CUSIP # 05534B760 BCE INC	42,081.00	66,068.50	1	941.96
1,600	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	61,776.00	67,165.06	1	0.00
		<b>103,857.00</b>	<b>133,233.56</b>	<b>2</b>	<b>941.96</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,000	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	508,800.00	493,796.09	9	0.00
		<b>508,800.00</b>	<b>493,796.09</b>	<b>9</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	532,792.00	597,736.28	9	0.00
37,000	CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF	422,170.00	581,254.00	7	7,326.41
6,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	385,500.00	292,974.70	7	1,236.60
		<b>1,340,462.00</b>	<b>1,471,964.98</b>	<b>23</b>	<b>8,563.01</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,130,611.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,130,611.50	1,130,611.50	20	0.00
		<b>1,130,611.50</b>	<b>1,130,611.50</b>	<b>20</b>	<b>0.00</b>
<b>PARTNERSHIPS</b>					
159,362.5498	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	1,885,002.39	1,600,000.00	33	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX2473  
TRADEMARK TACTICAL MULTIFACTOR  
FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
134,323.4	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	134,323.40	134,323.40	1	0.00
		<b>134,323.40</b>	<b>134,323.40</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
800	CUSIP # 038336103 APTARGROUP INC	112,648.00	91,432.62	1	0.00
200	CUSIP # 22160K105 COSTCO WHOLESALE CORP	169,998.00	89,389.41	2	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	77,600.00	102,393.30	1	0.00
2,200	CUSIP # 349553107 FORTIS INC	85,448.00	101,202.28	1	0.00
7,000	CUSIP # 38173M102 GOLUB CAPITAL BDC INC	109,970.00	93,896.60	1	0.00
300	CUSIP # 580135101 MCDONALDS CORP CORPORATION	76,452.00	85,582.27	1	0.00
400	CUSIP # 655663102 NORDSON CORP	92,776.00	90,143.50	1	0.00
600	CUSIP # 713448108 PEPSICO INC	98,958.00	104,702.50	1	0.00
1,253	CUSIP # 884903808 THOMSON REUTERS CORP	211,218.21	155,611.19	2	0.00
		<b>1,035,068.21</b>	<b>914,353.67</b>	<b>11</b>	<b>0.00</b>
<b>FOREIGN STOCK</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX2473  
TRADEMARK TACTICAL MULTIFACTOR  
FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000	CUSIP # 05534B760 BCE INC	64,740.00	101,642.50	1	1,449.17
2,400	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	92,664.00	100,746.34	1	0.00
		<b>157,404.00</b>	<b>202,388.84</b>	<b>2</b>	<b>1,449.17</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
19,500	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	992,160.00	962,902.75	11	0.00
		<b>992,160.00</b>	<b>962,902.75</b>	<b>11</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,337,648.00	1,500,695.82	15	0.00
61,000	CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF	696,010.00	958,282.00	8	12,078.67
17,600	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,130,800.00	1,005,490.50	12	3,627.36
		<b>3,164,458.00</b>	<b>3,464,468.32</b>	<b>34</b>	<b>15,706.03</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
850,283.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	850,283.94	850,283.94	9	0.00
		<b>850,283.94</b>	<b>850,283.94</b>	<b>9</b>	<b>0.00</b>
<b>PARTNERSHIPS</b>					
239,043.8247	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	2,827,503.59	2,400,000.00	31	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX9813  
TRANSAMERICA BALANCED FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
306,721.1	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	306,721.10	306,721.10	1	2,393.45
		<b>306,721.10</b>	<b>306,721.10</b>	<b>1</b>	<b>2,393.45</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
280,852.698	CUSIP # 00776B610 AEGON LONG CREDIT BOND CIT CL D	3,263,508.35	2,859,977.21	10	0.00
		<b>3,263,508.35</b>	<b>2,859,977.21</b>	<b>10</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,439,841.9678	CUSIP # 41026F852 AEGON LARGE CAP BLEND EQ CIF R0	19,538,655.50	14,398,419.68	61	0.00
		<b>19,538,655.50</b>	<b>14,398,419.68</b>	<b>61</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
850,327.957	CUSIP # 89355V527 TRANSAMERIA STABLE VALUE CONTRACT	8,677,328.10	8,541,652.47	27	0.00
		<b>8,677,328.10</b>	<b>8,541,652.47</b>	<b>27</b>	<b>0.00</b>

HB9F1000002 - ULLICO J FOR JOBS CI

6/28/2024

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-9,873.50	0.00	-9,873.50		0.00
			-9,873.50	0.00	-9,873.50	-0.04	0.00
	PAYABLE FOR TRUSTEE FEES		-1,825.30	0.00	-1,825.30		0.00
			-1,825.30	0.00	-1,825.30	-0.01	0.00
	REBATE RECEIVABLE		-520.16	0.00	-520.16		0.00
			-520.16	0.00	-520.16	0.00	0.00
	MSC PAYABLE - CLASS C2		-34,094.51	0.00	-34,094.51		0.00
			-34,094.51	0.00	-34,094.51	-0.12	0.00
	CASH		762.39	0.00	762.39		0.00
			762.39	0.00	762.39	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-29,064.15	0.00	-29,064.15		0.00
			-29,064.15	0.00	-29,064.15	-0.10	0.00
1,383,916.460	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,383,916.46	6,211.89	1,383,916.46		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,383,916.46	6,211.89	1,383,916.46	4.98	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>1,309,301.23</b>	<b>6,211.89</b>	<b>1,309,301.23</b>		<b>0.00</b>
			<b>1,309,301.23</b>	<b>6,211.89</b>	<b>1,309,301.23</b>	<b>4.71</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>1,309,301.23</b>	<b>6,211.89</b>	<b>1,309,301.23</b>		<b>0.00</b>
			<b>1,309,301.23</b>	<b>6,211.89</b>	<b>1,309,301.23</b>	<b>4.71</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>1,309,301.23</b>	<b>6,211.89</b>	<b>1,309,301.23</b>	<b>4.71</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
1,058,174.037	ULLICO SEPARATE ACCOUNT J	18.3272	16,397,069.48	0.00	19,393,371.44		2,996,301.96
99VVBW47		18.3272	16,397,069.48	0.00	19,393,371.44	69.85	2,996,301.96
<b>EQUITY</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
48,473.040	BANK OF NEW YORK MELLON EMPLOY	145.6798	7,018,714.61	0.00	7,061,540.35		42,825.74
06427F819	BK OF NY MELLON/AGGREGATE BD	145.6798	7,018,714.61	0.00	7,061,540.35	25.43	42,825.74
<b>TOTAL ASSETS - BASE:</b>			<b>24,725,085.32</b>	<b>6,211.89</b>	<b>27,764,213.02</b>	<b>99.99</b>	<b>3,039,127.70</b>
<b>NET ASSETS - BASE:</b>					<b>27,770,424.91</b>		

HB9F10000102 - ULLICO SFA FIXD INCM

6/28/2024

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	REBATE RECEIVABLE		11,871.35	0.00	11,871.35		0.00
			11,871.35	0.00	11,871.35	0.08	0.00
	PAYABLE FOR TRUSTEE FEES		-773.27	0.00	-773.27		0.00
			-773.27	0.00	-773.27	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,984.98	0.00	-4,984.98		0.00
			-4,984.98	0.00	-4,984.98	-0.03	0.00
	CASH		1.46	0.00	1.46		0.00
			1.46	0.00	1.46	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-48,188.99	0.00	-48,188.99		0.00
			-48,188.99	0.00	-48,188.99	-0.31	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-2,232.45	0.00	-2,232.45		0.00
			-2,232.45	0.00	-2,232.45	-0.01	0.00
514,500.870	BLACKROCK LIQ TREAS TR INSTL	100.0000	514,500.87	1,879.37	514,500.87		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	514,500.87	1,879.37	514,500.87	3.30	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>470,193.99</b>	<b>1,879.37</b>	<b>470,193.99</b>		<b>0.00</b>
			<b>470,193.99</b>	<b>1,879.37</b>	<b>470,193.99</b>	<b>3.03</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>470,193.99</b>	<b>1,879.37</b>	<b>470,193.99</b>		<b>0.00</b>
			<b>470,193.99</b>	<b>1,879.37</b>	<b>470,193.99</b>	<b>3.03</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>470,193.99</b>	<b>1,879.37</b>	<b>470,193.99</b>	<b>3.03</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
500,000.000	AT&T INC	99.9943	500,000.15	10,077.90	499,971.74		-28.41
00206RMP4	5.539% 02/20/2026 DD 02/22/23	99.9943	500,000.15	10,077.90	499,971.74	3.21	-28.41
250,000.000	AMGEN INC	100.0185	249,670.30	4,255.90	250,046.30		376.00
031162DP2	5.150% 03/02/2028 DD 03/02/23	100.0185	249,670.30	4,255.90	250,046.30	1.61	376.00
250,000.000	ASTRAZENECA FINANCE LLC	99.9102	249,617.70	3,994.79	249,775.60		157.90
04636NAF0	4.875% 03/03/2028 DD 03/03/23	99.9102	249,617.70	3,994.79	249,775.60	1.60	157.90
500,000.000	BP CAPITAL MARKETS AMERICA INC	97.0649	502,019.58	9,223.00	485,324.56		-16,695.02
10373QBU3	4.812% 02/13/2033 DD 02/13/23	97.0649	502,019.58	9,223.00	485,324.56	3.12	-16,695.02
500,000.000	CISCO SYSTEMS INC	100.0132	499,836.34	8,420.14	500,066.19		229.85
17275RBR2	4.850% 02/26/2029 DD 02/26/24	100.0132	499,836.34	8,420.14	500,066.19	3.21	229.85

HB9F10000102 - ULLICO SFA FIXD INCM

6/28/2024

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
500,000.000	CONSUMERS ENERGY CO	99.1740	502,099.99	7,750.00	495,870.24		-6,229.75
210518DS2	4.650% 03/01/2028 DD 01/10/23	99.1740	502,099.99	7,750.00	495,870.24	3.18	-6,229.75
500,000.000	CROWN CASTLE INC	98.8254	502,672.61	11,805.56	494,127.16		-8,545.45
22822VBA8	5.000% 01/11/2028 DD 01/11/23	98.8254	502,672.61	11,805.56	494,127.16	3.17	-8,545.45
500,000.000	ENTERPRISE PRODUCTS OPERATING	89.3809	455,144.78	5,833.33	446,904.61		-8,240.17
29379VBX0	2.800% 01/31/2030 DD 01/15/20	89.3809	455,144.78	5,833.33	446,904.61	2.87	-8,240.17
500,000.000	FEDERAL HOME LN BK CONS BD	98.8427	499,021.30	8,708.33	494,213.59		-4,807.71
3130AYPNO	4.125% 01/15/2027 DD 01/29/24	98.8427	499,021.30	8,708.33	494,213.59	3.17	-4,807.71
86,274.039	FHLMC POOL #ZA-1334	91.5041	81,653.40	251.63	78,944.32		-2,709.08
31329JPT8	3.500% 07/01/2042 DD 09/01/18	91.5041	81,653.40	251.63	78,944.32	0.51	-2,709.08
332,840.436	FHLMC POOL #ZS-9386	88.3642	306,021.14	832.10	294,111.73		-11,909.41
3132AANB6	3.000% 04/01/2043 DD 09/01/18	88.3642	306,021.14	832.10	294,111.73	1.89	-11,909.41
129,394.800	FHLMC POOL #ZS-9629	91.4383	122,425.71	377.40	118,316.36		-4,109.35
3132AAVW1	3.500% 01/01/2044 DD 09/01/18	91.4383	122,425.71	377.40	118,316.36	0.76	-4,109.35
266,895.842	FHLMC POOL #SD-0612	84.1365	232,031.31	556.03	224,556.88		-7,474.43
3132DMVD4	2.500% 11/01/2050 DD 05/01/21	84.1365	232,031.31	556.03	224,556.88	1.44	-7,474.43
106,256.238	FHLMC POOL #SD-7528	80.0380	89,357.43	177.09	85,045.33		-4,312.10
3132DVLH6	2.000% 11/01/2050 DD 10/01/20	80.0380	89,357.43	177.09	85,045.33	0.55	-4,312.10
729,383.286	FHLMC POOL #RA-2958	79.6646	619,751.31	1,215.64	581,060.03		-38,691.28
3133KJJB9	2.000% 07/01/2050 DD 06/01/20	79.6646	619,751.31	1,215.64	581,060.03	3.73	-38,691.28
505,930.912	FHLMC POOL #RA-5576	83.2331	443,994.77	1,054.02	421,101.75		-22,893.02
3133KMFR1	2.500% 07/01/2051 DD 06/01/21	83.2331	443,994.77	1,054.02	421,101.75	2.70	-22,893.02
136,145.382	FNMA POOL #0735500	100.4856	139,676.04	624.00	136,806.48		-2,869.56
31402RDD8	5.500% 05/01/2035 DD 04/01/05	100.4856	139,676.04	624.00	136,806.48	0.88	-2,869.56
340,493.625	FNMA POOL #0BM3075	96.1302	325,736.18	993.11	327,317.36		1,581.18
3140J7MZ5	3.500% 07/01/2032 DD 11/01/17	96.1302	325,736.18	993.11	327,317.36	2.10	1,581.18
468,700.590	FNMA POOL #0BM4798	100.4844	486,019.27	2,148.21	470,970.94		-15,048.33
3140J9KL4	5.500% 07/01/2041 DD 10/01/18	100.4844	486,019.27	2,148.21	470,970.94	3.02	-15,048.33
115,182.617	FNMA POOL #0CA5225	86.8742	103,845.17	287.96	100,063.99		-3,781.18
3140QCYX8	3.000% 02/01/2050 DD 01/01/20	86.8742	103,845.17	287.96	100,063.99	0.64	-3,781.18
111,016.308	FNMA POOL #0CB0671	83.8734	97,221.67	231.28	93,113.10		-4,108.57
3140QKW95	2.500% 06/01/2051 DD 05/01/21	83.8734	97,221.67	231.28	93,113.10	0.60	-4,108.57
222,558.896	FNMA POOL #0FM3123	90.1135	202,918.87	463.66	200,555.64		-2,363.23
3140X6PH8	2.500% 05/01/2040 DD 04/01/20	90.1135	202,918.87	463.66	200,555.64	1.29	-2,363.23
353,693.568	FNMA POOL #0FS3371	79.8762	297,453.11	589.49	282,517.01		-14,936.10
3140XJW90	2.000% 01/01/2053 DD 12/01/22	79.8762	297,453.11	589.49	282,517.01	1.81	-14,936.10

HB9F10000102 - ULLICO SFA FIXD INCM

6/28/2024

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
481,196.730	FNMA POOL #0FS4003	100.4841	498,204.36	2,205.49	483,526.27		-14,678.09
3140XKNV8	5.500% 08/01/2037 DD 02/01/23	100.4841	498,204.36	2,205.49	483,526.27	3.10	-14,678.09
623,844.991	FNMA POOL #0FS4296	88.3836	578,376.48	1,559.61	551,376.54		-26,999.94
3140XKX21	3.000% 01/01/2049 DD 03/01/23	88.3836	578,376.48	1,559.61	551,376.54	3.54	-26,999.94
432,301.770	FNMA POOL #0FS4355	91.0550	413,267.28	1,260.88	393,632.34		-19,634.94
3140XKZV5	3.500% 04/01/2048 DD 03/01/23	91.0550	413,267.28	1,260.88	393,632.34	2.53	-19,634.94
121,892.786	FNMA POOL #0MA4045	84.7103	105,051.40	203.15	103,255.70		-1,795.70
31418DP71	2.000% 05/01/2040 DD 05/01/20	84.7103	105,051.40	203.15	103,255.70	0.66	-1,795.70
553,666.770	GNMA POOL #0786469	100.2810	570,723.83	2,306.94	555,222.31		-15,501.52
3622ACCE8	5.000% 07/15/2040 DD 01/01/23	100.2810	570,723.83	2,306.94	555,222.31	3.57	-15,501.52
300,000.000	HARTFORD FINANCIAL SERVICES GR	104.2164	324,531.30	3,768.33	312,649.22		-11,882.08
416515AS3	5.950% 10/15/2036 DD 10/03/06	104.2164	324,531.30	3,768.33	312,649.22	2.01	-11,882.08
126,095.254	JOHN DEERE OWNER TRUST 20 A A2	99.9027	126,078.80	295.90	125,972.58		-106.22
47800CAB2	5.280% 03/16/2026 DD 03/02/23	99.9027	126,078.80	295.90	125,972.58	0.81	-106.22
500,000.000	LOCKHEED MARTIN CORP	98.5183	496,076.84	9,500.00	492,591.32		-3,485.52
539830CC1	4.500% 02/15/2029 DD 01/29/24	98.5183	496,076.84	9,500.00	492,591.32	3.16	-3,485.52
500,000.000	NORTHROP GRUMMAN CORP	96.6712	495,935.84	6,919.44	483,355.89		-12,579.95
666807CH3	4.700% 03/15/2033 DD 02/08/23	96.6712	495,935.84	6,919.44	483,355.89	3.10	-12,579.95
500,000.000	RYDER SYSTEM INC	100.2500	499,491.89	2,041.67	501,250.14		1,758.25
78355HKW8	5.250% 06/01/2028 DD 05/19/23	100.2500	499,491.89	2,041.67	501,250.14	3.22	1,758.25
250,000.000	TOYOTA MOTOR CREDIT CORP	99.1014	249,879.59	5,427.95	247,753.59		-2,126.00
89236TKQ7	4.625% 01/12/2028 DD 01/12/23	99.1014	249,879.59	5,427.95	247,753.59	1.59	-2,126.00
258,693.552	UBS COMMERCIAL MORTGAGE C2 A3	94.6874	241,661.94	695.24	244,950.12		3,288.18
90276CAD3	3.225% 08/15/2050 DD 08/01/17	94.6874	241,661.94	695.24	244,950.12	1.57	3,288.18
368,225.807	UBS COMMERCIAL MORTGAGE C1 A3	94.3893	342,718.97	980.71	347,565.76		4,846.79
90276EAD9	3.196% 06/15/2050 DD 06/01/17	94.3893	342,718.97	980.71	347,565.76	2.23	4,846.79
800,000.000	U S TREASURY NOTE	94.9883	772,015.74	4,892.86	759,906.25		-12,109.49
912828P46	1.625% 02/15/2026 DD 02/15/16	94.9883	772,015.74	4,892.86	759,906.25	4.88	-12,109.49
500,000.000	U S TREASURY NOTE	87.9141	453,689.33	1,571.04	439,570.31		-14,119.02
91282CCY5	1.250% 09/30/2028 DD 09/30/21	87.9141	453,689.33	1,571.04	439,570.31	2.82	-14,119.02
500,000.000	U S TREASURY NOTE	98.7109	500,727.67	874.32	493,554.69		-7,172.98
91282CGA3	4.000% 12/15/2025 DD 12/15/22	98.7109	500,727.67	874.32	493,554.69	3.17	-7,172.98
250,000.000	BANK OF AMERICA CORP	101.0723	250,000.00	4,367.35	252,680.87		2,680.87
06051GLV9	VAR RT 09/15/2027 DD 09/15/23	101.0723	250,000.00	4,367.35	252,680.87	1.62	2,680.87
250,000.000	BANK OF NEW YORK MELLON CORP/T	98.1329	250,000.00	4,732.29	245,332.14		-4,667.86
06406RBN6	VAR RT 02/01/2029 DD 01/31/23	98.1329	250,000.00	4,732.29	245,332.14	1.58	-4,667.86



HB9F10000102 - ULLICO SFA FIXD INCM

6/28/2024

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
250,000.000	GOLDMAN SACHS GROUP INC/THE	96.3078	237,050.52	1,759.58	240,769.59		3,719.07
38141GWZ3	VAR RT 05/01/2029 DD 04/23/18	96.3078	237,050.52	1,759.58	240,769.59	1.55	3,719.07
250,000.000	JPMORGAN CHASE & CO	99.4792	250,000.00	5,530.00	248,698.03		-1,301.97
46647PEAO	VAR RT 01/23/2028 DD 01/23/24	99.4792	250,000.00	5,530.00	248,698.03	1.60	-1,301.97
250,000.000	MORGAN STANLEY	99.6519	250,000.82	5,336.46	249,129.81		-871.01
61747YFA8	VAR RT 02/01/2029 DD 01/19/23	99.6519	250,000.82	5,336.46	249,129.81	1.60	-871.01
<b>SUBTOTAL UNITED STATES</b>			<b>15,413,670.73</b>	<b>146,099.78</b>	<b>15,103,524.38</b>		<b>-310,146.35</b>
			<b>15,413,670.73</b>	<b>146,099.78</b>	<b>15,103,524.38</b>	<b>96.97</b>	<b>-310,146.35</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>			<b>15,413,670.73</b>	<b>146,099.78</b>	<b>15,103,524.38</b>		<b>-310,146.35</b>
			<b>15,413,670.73</b>	<b>146,099.78</b>	<b>15,103,524.38</b>	<b>96.97</b>	<b>-310,146.35</b>
<b>TOTAL FIXED INCOME SECURITIES</b>			<b>15,413,670.73</b>	<b>146,099.78</b>	<b>15,103,524.38</b>	<b>96.97</b>	<b>-310,146.35</b>
<b>TOTAL ASSETS - BASE:</b>			<b>15,883,864.72</b>	<b>147,979.15</b>	<b>15,573,718.37</b>	<b>100.00</b>	<b>-310,146.35</b>
<b>NET ASSETS - BASE:</b>					<b>15,721,697.52</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
825.83	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	825.83	825.83	0	0.00
		<b>825.83</b>	<b>825.83</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,781	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	125,186.49	160,286.47	10	0.00
1,698	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	127,163.22	141,137.44	11	0.00
3,549	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	272,208.30	280,449.10	23	0.00
5,793	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	281,945.31	303,680.50	23	0.00
2,938	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	133,385.20	145,976.47	11	0.00
		<b>939,888.52</b>	<b>1,031,529.98</b>	<b>78</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,366	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	67,507.72	62,324.10	6	0.00
560	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	24,505.60	20,910.05	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
186	CUSIP # 922908736 VANGUARD GROWTH ETF	69,565.86	50,008.12	6	84.82
359	CUSIP # 922908744 VANGUARD VALUE ETF	57,587.19	48,447.61	5	364.35
76	CUSIP # 922908751 VANGUARD SMALL CAP ETF	16,571.04	13,684.58	1	64.34
		<b>235,737.41</b>	<b>195,374.46</b>	<b>20</b>	<b>513.51</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
21,992.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	21,992.47	21,992.47	2	0.00
		<b>21,992.47</b>	<b>21,992.47</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3374  
VANGUARD 40/60-MODERATE

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
10,836.51	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	10,836.51	10,836.51	0	0.00
		<b>10,836.51</b>	<b>10,836.51</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
9,958	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	699,947.82	866,311.42	8	0.00
8,932	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	668,917.48	720,516.16	8	0.00
18,255	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,400,158.50	1,433,766.31	16	0.00
30,046	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,462,338.82	1,582,026.89	16	0.00
15,722	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	713,778.80	771,324.31	8	0.00
		<b>4,945,141.42</b>	<b>5,373,945.09</b>	<b>55</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
20,286	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,002,534.12	823,190.76	11	0.00
8,117	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	355,199.92	330,417.46	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,881	CUSIP # 922908736 VANGUARD GROWTH ETF	1,077,522.81	691,631.54	12	1,313.74
5,106	CUSIP # 922908744 VANGUARD VALUE ETF	819,053.46	594,068.10	9	5,182.08
1,048	CUSIP # 922908751 VANGUARD SMALL CAP ETF	228,505.92	168,699.01	3	887.24
		<b>3,482,816.23</b>	<b>2,608,006.87</b>	<b>39</b>	<b>7,383.06</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
470,963.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	470,963.73	470,963.73	5	0.00
		<b>470,963.73</b>	<b>470,963.73</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
120.28	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	120.28	120.28	0	0.00
		<b>120.28</b>	<b>120.28</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
32,372	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,275,427.88	2,915,315.80	5	0.00
31,424	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,353,343.36	2,620,871.83	5	0.00
64,985	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,984,349.50	5,169,375.22	11	0.00
105,525	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,135,901.75	5,646,529.94	12	0.00
53,640	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,435,256.00	2,757,155.52	6	0.00
		<b>17,184,278.49</b>	<b>19,109,248.31</b>	<b>40</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
151,714	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,497,705.88	5,694,846.25	17	0.00
59,962	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,623,937.12	2,222,576.85	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,969	CUSIP # 922908736 VANGUARD GROWTH ETF	7,468,605.69	2,852,386.69	17	9,105.86
38,713	CUSIP # 922908744 VANGUARD VALUE ETF	6,209,952.33	4,338,806.92	14	39,289.82
7,820	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,705,072.80	976,073.12	4	6,620.41
		<b>25,505,273.82</b>	<b>16,084,689.83</b>	<b>59</b>	<b>55,016.09</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
116,125.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	116,125.57	116,125.57	0	0.00
		<b>116,125.57</b>	<b>116,125.57</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
14,920.44	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	14,920.44	14,920.44	0	0.00
		<b>14,920.44</b>	<b>14,920.44</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,818	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	268,367.22	347,645.94	4	0.00
3,699	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	277,018.11	310,147.06	4	0.00
7,675	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	588,672.50	600,963.19	8	0.00
12,511	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	608,910.37	675,643.63	9	0.00
6,408	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	290,923.20	318,905.69	4	0.00
		<b>2,033,891.40</b>	<b>2,253,305.51</b>	<b>29</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
27,975	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,382,524.50	1,193,044.00	20	0.00
11,298	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	494,400.48	482,132.47	7	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,716	CUSIP # 922908736 VANGUARD GROWTH ETF	1,389,821.16	759,731.78	20	1,694.50
7,285	CUSIP # 922908744 VANGUARD VALUE ETF	1,168,586.85	841,397.55	17	7,393.55
1,458	CUSIP # 922908751 VANGUARD SMALL CAP ETF	317,902.32	226,081.56	5	1,234.34
		<b>4,753,235.31</b>	<b>3,502,387.36</b>	<b>67</b>	<b>10,322.39</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
239,029.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	239,029.31	239,029.31	3	0.00
		<b>239,029.31</b>	<b>239,029.31</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
42,973.71	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	42,973.71	42,973.71	0	0.00
		<b>42,973.71</b>	<b>42,973.71</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,830	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	480,080.70	623,423.89	3	0.00
6,255	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	468,436.95	521,453.80	3	0.00
12,794	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	981,299.80	1,001,226.83	6	0.00
21,096	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,026,742.32	1,125,331.61	6	0.00
10,924	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	495,949.60	545,162.56	3	0.00
		<b>3,452,509.37</b>	<b>3,816,598.69</b>	<b>20</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
80,625	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,984,487.50	3,454,484.79	23	0.00
33,535	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,467,491.60	1,508,132.53	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,056	CUSIP # 922908736 VANGUARD GROWTH ETF	4,135,054.56	2,028,555.18	23	5,041.54
21,295	CUSIP # 922908744 VANGUARD VALUE ETF	3,415,930.95	2,448,158.40	19	21,612.30
4,248	CUSIP # 922908751 VANGUARD SMALL CAP ETF	926,233.92	640,521.22	5	3,596.36
		<b>13,929,198.53</b>	<b>10,079,852.12</b>	<b>79</b>	<b>30,250.20</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
953.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	953.47	953.47	0	0.00
		<b>953.47</b>	<b>953.47</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3454  
VANGUARD 100% EQUITY  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
21,455.98	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	21,455.98	21,455.98	0	0.00
		<b>21,455.98</b>	<b>21,455.98</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
40,184	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,985,893.28	1,653,367.21	28	0.00
16,643	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	728,297.68	723,317.95	10	0.00
5,528	CUSIP # 922908736 VANGUARD GROWTH ETF	2,067,527.28	1,041,235.21	29	2,520.77
10,601	CUSIP # 922908744 VANGUARD VALUE ETF	1,700,506.41	1,166,536.77	24	10,758.95
2,081	CUSIP # 922908751 VANGUARD SMALL CAP ETF	453,741.24	283,705.64	6	1,761.77
		<b>6,935,965.89</b>	<b>4,868,162.78</b>	<b>98</b>	<b>15,041.49</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
59,646.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,646.57	59,646.57	1	0.00
		<b>59,646.57</b>	<b>59,646.57</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

06/01/2024 through 06/30/2024  
XXXXXX3338  
VANGUARD 100% FIXED INCOME  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
100.94	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	100.94	100.94	0	0.00
		<b>100.94</b>	<b>100.94</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,080	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	146,203.20	201,433.06	13	0.00
1,923	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	144,013.47	167,550.34	13	0.00
3,972	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	304,652.40	319,667.55	28	0.00
6,594	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	320,929.98	374,321.03	30	0.00
3,371	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	153,043.40	177,954.70	14	0.00
		<b>1,068,842.45</b>	<b>1,240,926.68</b>	<b>98</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
18,953.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,953.75	18,953.75	2	0.00
		<b>18,953.75</b>	<b>18,953.75</b>	<b>2</b>	<b>0.00</b>



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-144,001.760	Local	1.000000	-144,001.76	1.000000	-144,001.76	0.00	0.08
			Base	1.000000	-144,001.76	1.000000	-144,001.76	0.00	0.08

<b>US DOLLAR Total</b>		-144,001.760	Local		-144,001.76		-144,001.76	0.00	0.08
			Base		-144,001.76		-144,001.76	0.00	0.08

<b>CASH Total</b>		-144,001.760	Base		-144,001.76		-144,001.76	0.00	0.08
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**CASH EQUIVALENT**

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				5.238626	31 Dec 2030			
		2,551,869.370	Local	100.000000	2,551,869.37	100.000000	2,551,869.37	0.00	1.50
			Base	100.000000	2,551,869.37	100.000000	2,551,869.37	0.00	1.50

912797KP1	TREASURY BILL 07/24 0.00000				0.010000	16 Jul 2024			
		510,000.000	Local	99.782916	508,892.87	99.781041	508,883.31	-9.56	0.30
			Base	99.782916	508,892.87	99.781041	508,883.31	-9.56	0.30

<b>US DOLLAR Total</b>		3,061,869.370	Local		3,060,762.24		3,060,752.68	-9.56	1.80
			Base		3,060,762.24		3,060,752.68	-9.56	1.80

<b>CASH EQUIVALENT Total</b>		3,061,869.370	Base		3,060,762.24		3,060,752.68	-9.56	1.80
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**FIXED INCOME**

US DOLLAR Exchange Rate: 1.000000

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041			
		20,000.000	Local	129.635600	25,927.12	97.764812	19,552.96	-6,374.16	0.01
			Base	129.635600	25,927.12	97.764812	19,552.96	-6,374.16	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		22,000.000	Local	88.126182	19,387.76	83.274184	18,320.32	-1,067.44	0.01
			Base	88.126182	19,387.76	83.274184	18,320.32	-1,067.44	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027			
		50,000.000	Local	101.726120	50,863.06	96.625325	48,312.66	-2,550.40	0.03
			Base	101.726120	50,863.06	96.625325	48,312.66	-2,550.40	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027			
		70,000.000	Local	100.057329	70,040.13	92.516991	64,761.89	-5,278.24	0.04
			Base	100.057329	70,040.13	92.516991	64,761.89	-5,278.24	0.04
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032			
		100,000.000	Local	96.774400	96,774.40	81.287145	81,287.15	-15,487.25	0.05
			Base	96.774400	96,774.40	81.287145	81,287.15	-15,487.25	0.05
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055			
		33,000.000	Local	91.015091	30,034.98	67.810990	22,377.63	-7,657.35	0.01
			Base	91.015091	30,034.98	67.810990	22,377.63	-7,657.35	0.01
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059			
		10,000.000	Local	101.703200	10,170.32	67.498134	6,749.81	-3,420.51	0.00
			Base	101.703200	10,170.32	67.498134	6,749.81	-3,420.51	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55				2.550000	01 Dec 2033			
		70,000.000	Local	87.630957	61,341.67	79.688322	55,781.83	-5,559.84	0.03
			Base	87.630957	61,341.67	79.688322	55,781.83	-5,559.84	0.03
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057			
		10,000.000	Local	104.571100	10,457.11	70.145882	7,014.59	-3,442.52	0.00
			Base	104.571100	10,457.11	70.145882	7,014.59	-3,442.52	0.00
00255JAA8	APOLLO AVIATION SECURITIZATION AASET 2024 1A A1 144A				6.261000	16 May 2049			
		250,000.000	Local	99.996684	249,991.71	100.082800	250,207.00	215.29	0.15
		Original Face:	250,000.000	Base	99.996684	249,991.71	100.082800	250,207.00	215.29

& Issue has redenominated but Local is not converted  
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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	20,000.000	Local		105.567400	21,113.48	97.320990	19,464.20	-1,649.28	0.01
		Base		105.567400	21,113.48	97.320990	19,464.20	-1,649.28	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	30,000.000	Local		99.474000	29,842.20	98.385069	29,515.52	-326.68	0.02
		Base		99.474000	29,842.20	98.385069	29,515.52	-326.68	0.02
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
	10,000.000	Local		111.939500	11,193.95	92.348805	9,234.88	-1,959.07	0.01
		Base		111.939500	11,193.95	92.348805	9,234.88	-1,959.07	0.01
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	30,000.000	Local		99.956667	29,987.00	95.330622	28,599.19	-1,387.81	0.02
		Base		99.956667	29,987.00	95.330622	28,599.19	-1,387.81	0.02
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		102.378738	163,805.98	91.860450	146,976.72	-16,829.26	0.09
		Base		102.378738	163,805.98	91.860450	146,976.72	-16,829.26	0.09
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	180,000.000	Local		118.929483	214,073.07	83.706441	150,671.59	-63,401.48	0.09
		Base		118.929483	214,073.07	83.706441	150,671.59	-63,401.48	0.09
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	10,000.000	Local		100.847800	10,084.78	98.766764	9,876.68	-208.10	0.01
		Base		100.847800	10,084.78	98.766764	9,876.68	-208.10	0.01
00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8					4.800000	15 Mar 2029		
	60,000.000	Local		99.805617	59,883.37	99.645498	59,787.30	-96.07	0.04
		Base		99.805617	59,883.37	99.645498	59,787.30	-96.07	0.04
00287YDT3	ABBVIE INC SR UNSECURED 03/31 4.95					4.950000	15 Mar 2031		
	30,000.000	Local		99.900300	29,970.09	99.864096	29,959.23	-10.86	0.02
		Base		99.900300	29,970.09	99.864096	29,959.23	-10.86	0.02
00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05					5.050000	15 Mar 2034		
	40,000.000	Local		99.693375	39,877.35	99.915621	39,966.25	88.90	0.02
		Base		99.693375	39,877.35	99.915621	39,966.25	88.90	0.02

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00440EAV9	CHUBB INA HOLDINGS LLC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026			
		30,000.000	Local 99.118533	29,735.56	96.763583	29,029.07	-706.49		0.02
			Base 99.118533	29,735.56	96.763583	29,029.07	-706.49		0.02
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3				2.300000	01 Feb 2030			
		60,000.000	Local 99.823267	59,893.96	87.669891	52,601.93	-7,292.03		0.03
			Base 99.823267	59,893.96	87.669891	52,601.93	-7,292.03		0.03
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45				2.450000	29 Oct 2026			
		260,000.000	Local 100.105562	260,274.46	93.291284	242,557.34	-17,717.12		0.14
			Base 100.105562	260,274.46	93.291284	242,557.34	-17,717.12		0.14
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3				3.000000	29 Oct 2028			
		190,000.000	Local 100.749979	191,424.96	90.923668	172,754.97	-18,669.99		0.10
			Base 100.749979	191,424.96	90.923668	172,754.97	-18,669.99		0.10
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047			
		10,000.000	Local 99.726200	9,972.62	72.933136	7,293.31	-2,679.31		0.00
			Base 99.726200	9,972.62	72.933136	7,293.31	-2,679.31		0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025			
		30,000.000	Local 99.780933	29,934.28	97.716461	29,314.94	-619.34		0.02
			Base 99.780933	29,934.28	97.716461	29,314.94	-619.34		0.02
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3				5.300000	01 Feb 2028			
		40,000.000	Local 99.163000	39,665.20	99.832098	39,932.84	267.64		0.02
			Base 99.163000	39,665.20	99.832098	39,932.84	267.64		0.02
01F020679	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	15 Jul 2054			
		400,000.000	Local 79.013673	316,054.69	78.433667	313,734.67	-2,320.02		0.18
Original Face:		400,000.000	Base 79.013673	316,054.69	78.433667	313,734.67	-2,320.02		0.18
01F030678	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	15 Jul 2054			
		800,000.000	Local 84.944824	679,558.59	85.233857	681,870.86	2,312.27		0.40
Original Face:		800,000.000	Base 84.944824	679,558.59	85.233857	681,870.86	2,312.27		0.40
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	15 Jul 2054			
		-200,000.000	Local 94.738280	-189,476.56	94.430465	-188,860.93	615.63		0.11
Original Face:		200,000.000	Base 94.738280	-189,476.56	94.430465	-188,860.93	615.63		0.11

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	15 Jul 2054			
		100,000.000	Local	94.285150	94,285.15	94.430465	94,430.47	145.32	0.06
Original Face:		100,000.000	Base	94.285150	94,285.15	94.430465	94,430.47	145.32	0.06
01F052672	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE				5.500000	15 Jul 2054			
		700,000.000	Local	98.452691	689,168.84	98.742957	691,200.70	2,031.86	0.41
Original Face:		700,000.000	Base	98.452691	689,168.84	98.742957	691,200.70	2,031.86	0.41
01F060675	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE				6.000000	15 Jul 2054			
		800,000.000	Local	100.388673	803,109.38	100.376483	803,011.86	-97.52	0.47
Original Face:		800,000.000	Base	100.388673	803,109.38	100.376483	803,011.86	-97.52	0.47
01F062671	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE				6.500000	15 Jul 2054			
		100,000.000	Local	101.687500	101,687.50	101.850397	101,850.40	162.90	0.06
Original Face:		100,000.000	Base	101.687500	101,687.50	101.850397	101,850.40	162.90	0.06
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030			
		20,000.000	Local	99.828950	19,965.79	81.746129	16,349.23	-3,616.56	0.01
			Base	99.828950	19,965.79	81.746129	16,349.23	-3,616.56	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040			
		20,000.000	Local	75.126700	15,025.34	65.401251	13,080.25	-1,945.09	0.01
			Base	75.126700	15,025.34	65.401251	13,080.25	-1,945.09	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026			
		75,000.000	Local	100.139920	75,104.94	98.366509	73,774.88	-1,330.06	0.04
			Base	100.139920	75,104.94	98.366509	73,774.88	-1,330.06	0.04
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		170,000.000	Local	132.593776	225,409.42	98.548030	167,531.65	-57,877.77	0.10
			Base	132.593776	225,409.42	98.548030	167,531.65	-57,877.77	0.10
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025			
		10,000.000	Local	99.992400	9,999.24	97.234927	9,723.49	-275.75	0.01
			Base	99.992400	9,999.24	97.234927	9,723.49	-275.75	0.01
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032			
		20,000.000	Local	98.555550	19,711.11	81.011566	16,202.31	-3,508.80	0.01
			Base	98.555550	19,711.11	81.011566	16,202.31	-3,508.80	0.01

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SBR3	ALTRIA GROUP INC COMPANY GUAR 11/33 6.875					6.875000	01 Nov 2033		
	210,000.000	Local		99.748590	209,472.04	108.245691	227,315.95	17,843.91	0.13
		Base		99.748590	209,472.04	108.245691	227,315.95	17,843.91	0.13
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		114.707800	11,470.78	97.062141	9,706.21	-1,764.57	0.01
		Base		114.707800	11,470.78	97.062141	9,706.21	-1,764.57	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	60,000.000	Local		98.305767	58,983.46	94.970262	56,982.16	-2,001.30	0.03
		Base		98.305767	58,983.46	94.970262	56,982.16	-2,001.30	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	60,000.000	Local		97.302467	58,381.48	88.556154	53,133.69	-5,247.79	0.03
		Base		97.302467	58,381.48	88.556154	53,133.69	-5,247.79	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	10,000.000	Local		137.832000	13,783.20	84.200892	8,420.09	-5,363.11	0.00
		Base		137.832000	13,783.20	84.200892	8,420.09	-5,363.11	0.00
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	60,000.000	Local		99.996133	59,997.68	90.288755	54,173.25	-5,824.43	0.03
		Base		99.996133	59,997.68	90.288755	54,173.25	-5,824.43	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	30,000.000	Local		99.932167	29,979.65	83.362152	25,008.65	-4,971.00	0.01
		Base		99.932167	29,979.65	83.362152	25,008.65	-4,971.00	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	230,000.000	Local		101.551743	233,569.01	61.536656	141,534.31	-92,034.70	0.08
		Base		101.551743	233,569.01	61.536656	141,534.31	-92,034.70	0.08
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	20,000.000	Local		100.076600	20,015.32	84.396872	16,879.37	-3,135.95	0.01
		Base		100.076600	20,015.32	84.396872	16,879.37	-3,135.95	0.01
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	20,000.000	Local		99.881100	19,976.22	95.909977	19,182.00	-794.22	0.01
		Base		99.881100	19,976.22	95.909977	19,182.00	-794.22	0.01

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	30,000.000	Local	99.846767	29,954.03	94.928176	28,478.45	-1,475.58	0.02	
		Base	99.846767	29,954.03	94.928176	28,478.45	-1,475.58	0.02	
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	120,000.000	Local	99.852100	119,822.52	92.023667	110,428.40	-9,394.12	0.07	
		Base	99.852100	119,822.52	92.023667	110,428.40	-9,394.12	0.07	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	20,000.000	Local	100.051600	20,010.32	99.195253	19,839.05	-171.27	0.01	
		Base	100.051600	20,010.32	99.195253	19,839.05	-171.27	0.01	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	140,000.000	Local	99.994579	139,992.41	100.000000	140,000.00	7.59	0.08	
		Base	99.994579	139,992.41	100.000000	140,000.00	7.59	0.08	
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 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	
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	30,000.000	Local	99.865167	29,959.55	96.563820	28,969.15	-990.40	0.02	
		Base	99.865167	29,959.55	96.563820	28,969.15	-990.40	0.02	
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	40,000.000	Local	98.713950	39,485.58	83.341272	33,336.51	-6,149.07	0.02	
		Base	98.713950	39,485.58	83.341272	33,336.51	-6,149.07	0.02	
03237CAD4	AXIS EQUIPMENT FINANCE RECEIVA AXIS 2024 1A C 144A					5.550000	21 Jan 2031		
	110,000.000	Local	99.995555	109,995.11	99.887740	109,876.51	-118.60	0.06	
Original Face:	110,000.000	Base	99.995555	109,995.11	99.887740	109,876.51	-118.60	0.06	
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
	190,589.990	Local	98.980859	188,647.61	93.339960	177,896.62	-10,750.99	0.10	
Original Face:	230,000.000	Base	98.980859	188,647.61	93.339960	177,896.62	-10,750.99	0.10	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local	99.930504	249,826.26	98.151243	245,378.11	-4,448.15	0.14	
		Base	99.930504	249,826.26	98.151243	245,378.11	-4,448.15	0.14	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	10,000.000	Local		100.312200	10,031.22	92.562480	9,256.25	-774.97	0.01
		Base		100.312200	10,031.22	92.562480	9,256.25	-774.97	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	60,000.000	Local		106.058067	63,634.84	101.256406	60,753.84	-2,881.00	0.04
		Base		106.058067	63,634.84	101.256406	60,753.84	-2,881.00	0.04
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	60,000.000	Local		105.943600	63,566.16	99.518694	59,711.22	-3,854.94	0.04
		Base		105.943600	63,566.16	99.518694	59,711.22	-3,854.94	0.04
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	60,000.000	Local		99.946133	59,967.68	88.463118	53,077.87	-6,889.81	0.03
		Base		99.946133	59,967.68	88.463118	53,077.87	-6,889.81	0.03
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	20,000.000	Local		99.868750	19,973.75	92.969753	18,593.95	-1,379.80	0.01
		Base		99.868750	19,973.75	92.969753	18,593.95	-1,379.80	0.01
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	60,000.000	Local		97.878633	58,727.18	95.597471	57,358.48	-1,368.70	0.03
		Base		97.878633	58,727.18	95.597471	57,358.48	-1,368.70	0.03
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	10,000.000	Local		99.996700	9,999.67	99.094950	9,909.50	-90.17	0.01
		Base		99.996700	9,999.67	99.094950	9,909.50	-90.17	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
	20,000.000	Local		99.824650	19,964.93	93.004750	18,600.95	-1,363.98	0.01
		Base		99.824650	19,964.93	93.004750	18,600.95	-1,363.98	0.01
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	30,000.000	Local		99.088367	29,726.51	84.267464	25,280.24	-4,446.27	0.01
		Base		99.088367	29,726.51	84.267464	25,280.24	-4,446.27	0.01
03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45					5.450000	01 Mar 2034		
	120,000.000	Local		99.851850	119,822.22	99.765828	119,718.99	-103.23	0.07
		Base		99.851850	119,822.22	99.765828	119,718.99	-103.23	0.07

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	160,000.000	Local		94.825888	151,721.42	80.094350	128,150.96	-23,570.46	0.08
		Base		94.825888	151,721.42	80.094350	128,150.96	-23,570.46	0.08
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	40,000.000	Local		89.389100	35,755.64	73.957130	29,582.85	-6,172.79	0.02
		Base		89.389100	35,755.64	73.957130	29,582.85	-6,172.79	0.02
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	40,000.000	Local		99.765300	39,906.12	84.281466	33,712.59	-6,193.53	0.02
		Base		99.765300	39,906.12	84.281466	33,712.59	-6,193.53	0.02
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					6.783030	15 Jan 2037		
	210,000.000	Local		100.000000	210,000.00	99.573990	209,105.38	-894.62	0.12
	Original Face: 210,000.000	Base		100.000000	210,000.00	99.573990	209,105.38	-894.62	0.12
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	20,000.000	Local		125.433750	25,086.75	96.307201	19,261.44	-5,825.31	0.01
		Base		125.433750	25,086.75	96.307201	19,261.44	-5,825.31	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	20,000.000	Local		104.187600	20,837.52	94.998933	18,999.79	-1,837.73	0.01
		Base		104.187600	20,837.52	94.998933	18,999.79	-1,837.73	0.01
05526DBZ7	BAT CAPITAL CORP COMPANY GUAR 02/34 6					6.000000	20 Feb 2034		
	20,000.000	Local		99.452150	19,890.43	101.373033	20,274.61	384.18	0.01
		Base		99.452150	19,890.43	101.373033	20,274.61	384.18	0.01
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	30,000.000	Local		109.465833	32,839.75	93.622367	28,086.71	-4,753.04	0.02
		Base		109.465833	32,839.75	93.622367	28,086.71	-4,753.04	0.02
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
	200,000.000	Local		100.000000	200,000.00	102.624571	205,249.14	5,249.14	0.12
		Base		100.000000	200,000.00	102.624571	205,249.14	5,249.14	0.12
05592DAA2	BPR TRUST BPR 2022 OANA A 144A					7.226840	15 Apr 2037		
	500,000.000	Local		98.308116	491,540.58	99.999980	499,999.90	8,459.32	0.29
	Original Face: 500,000.000	Base		98.308116	491,540.58	99.999980	499,999.90	8,459.32	0.29

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05609KAA7	BX TRUST BX 2021 XL2 A 144A					6.131980	15 Oct 2038		
	415,305.820	Local		99.578780	413,556.47	98.938150	410,895.90	-2,660.57	0.24
Original Face:	590,000.000	Base		99.578780	413,556.47	98.938150	410,895.90	-2,660.57	0.24
05609RAA2	BX TRUST BX 2021 BXMF A 144A					6.079410	15 Oct 2026		
	139,893.440	Local		98.378266	137,624.74	98.688310	138,058.47	433.73	0.08
Original Face:	150,000.000	Base		98.378266	137,624.74	98.688310	138,058.47	433.73	0.08
05612GAA1	BX TRUST BX 2024 XL5 A 144A					6.720490	15 Mar 2041		
	95,898.260	Local		99.754333	95,662.67	99.437500	95,358.83	-303.84	0.06
Original Face:	100,000.000	Base		99.754333	95,662.67	99.437500	95,358.83	-303.84	0.06
05612TAC9	BX TRUST BX 2024 VLT4 B 144A					7.260766	15 Jul 2029		
	170,000.000	Local		99.751753	169,577.98	99.571420	169,271.41	-306.57	0.10
Original Face:	170,000.000	Base		99.751753	169,577.98	99.571420	169,271.41	-306.57	0.10
05971KAE9	BANCO SANTANDER SA 05/25 2.746					2.746000	28 May 2025		
	200,000.000	Local		100.261765	200,523.53	97.404911	194,809.82	-5,713.71	0.11
		Base		100.261765	200,523.53	97.404911	194,809.82	-5,713.71	0.11
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	110,000.000	Local		104.415245	114,856.77	94.431859	103,875.04	-10,981.73	0.06
		Base		104.415245	114,856.77	94.431859	103,875.04	-10,981.73	0.06
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	350,000.000	Local		99.894840	349,631.94	97.515597	341,304.59	-8,327.35	0.20
		Base		99.894840	349,631.94	97.515597	341,304.59	-8,327.35	0.20
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		100.596500	10,059.65	98.330671	9,833.07	-226.58	0.01
		Base		100.596500	10,059.65	98.330671	9,833.07	-226.58	0.01
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	60,000.000	Local		100.022950	60,013.77	95.215807	57,129.48	-2,884.29	0.03
		Base		100.022950	60,013.77	95.215807	57,129.48	-2,884.29	0.03
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	80,000.000	Local		96.332000	77,065.60	94.042319	75,233.86	-1,831.74	0.04
		Base		96.332000	77,065.60	94.042319	75,233.86	-1,831.74	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
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	80,000.000	Local	100.558075	80,446.46	96.401256	77,121.00	-3,325.46	0.05	
		Base	100.558075	80,446.46	96.401256	77,121.00	-3,325.46	0.05	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	40,000.000	Local	100.000000	40,000.00	94.768527	37,907.41	-2,092.59	0.02	
		Base	100.000000	40,000.00	94.768527	37,907.41	-2,092.59	0.02	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	190,000.000	Local	107.186274	203,653.92	80.302328	152,574.42	-51,079.50	0.09	
		Base	107.186274	203,653.92	80.302328	152,574.42	-51,079.50	0.09	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	320,000.000	Local	103.170828	330,146.65	86.530481	276,897.54	-53,249.11	0.16	
		Base	103.170828	330,146.65	86.530481	276,897.54	-53,249.11	0.16	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	90,000.000	Local	100.000000	90,000.00	95.816880	86,235.19	-3,764.81	0.05	
		Base	100.000000	90,000.00	95.816880	86,235.19	-3,764.81	0.05	
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	60,000.000	Local	99.869267	59,921.56	83.030079	49,818.05	-10,103.51	0.03	
		Base	99.869267	59,921.56	83.030079	49,818.05	-10,103.51	0.03	
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	60,000.000	Local	95.676867	57,406.12	84.764622	50,858.77	-6,547.35	0.03	
		Base	95.676867	57,406.12	84.764622	50,858.77	-6,547.35	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	97.608698	126,891.31	-3,108.69	0.07	
		Base	100.000000	130,000.00	97.608698	126,891.31	-3,108.69	0.07	
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	230,000.000	Local	95.208948	218,980.58	94.451846	217,239.25	-1,741.33	0.13	
		Base	95.208948	218,980.58	94.451846	217,239.25	-1,741.33	0.13	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	70,000.000	Local	99.986829	69,990.78	97.004152	67,902.91	-2,087.87	0.04	
		Base	99.986829	69,990.78	97.004152	67,902.91	-2,087.87	0.04	

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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Base Currency: USD - US DOLLAR									
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06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	20,000.000	Local		99.993750	19,998.75	96.932842	19,386.57	-612.18	0.01
		Base		99.993750	19,998.75	96.932842	19,386.57	-612.18	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	40,000.000	Local		99.956850	39,982.74	96.090292	38,436.12	-1,546.62	0.02
		Base		99.956850	39,982.74	96.090292	38,436.12	-1,546.62	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	40,000.000	Local		99.135450	39,654.18	90.227848	36,091.14	-3,563.04	0.02
		Base		99.135450	39,654.18	90.227848	36,091.14	-3,563.04	0.02
06417XAH4	BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45					3.450000	11 Apr 2025		
	100,000.000	Local		100.029700	100,029.70	98.347513	98,347.51	-1,682.19	0.06
		Base		100.029700	100,029.70	98.347513	98,347.51	-1,682.19	0.06
06540WBG7	BANK BANK 2019 BN19 C					4.162307	15 Aug 2061		
	210,000.000	Local		103.990357	218,379.75	76.640610	160,945.28	-57,434.47	0.09
	Original Face: 210,000.000	Base		103.990357	218,379.75	76.640610	160,945.28	-57,434.47	0.09
06541MBN3	BANK BANK 2022 BNK42 A5					4.493000	15 Jun 2055		
	230,000.000	Local		95.828626	220,405.84	94.447510	217,229.27	-3,176.57	0.13
	Original Face: 230,000.000	Base		95.828626	220,405.84	94.447510	217,229.27	-3,176.57	0.13
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	80,000.000	Local		108.692075	86,953.66	101.955347	81,564.28	-5,389.38	0.05
		Base		108.692075	86,953.66	101.955347	81,564.28	-5,389.38	0.05
075887BF5	BECTON DICKINSON + CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	2,000.000	Local		100.199500	2,003.99	99.124120	1,982.48	-21.51	0.00
		Base		100.199500	2,003.99	99.124120	1,982.48	-21.51	0.00
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		107.960625	8,636.85	88.459805	7,076.78	-1,560.07	0.00
		Base		107.960625	8,636.85	88.459805	7,076.78	-1,560.07	0.00
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	70,000.000	Local		99.081471	69,357.03	85.796617	60,057.63	-9,299.40	0.04
		Base		99.081471	69,357.03	85.796617	60,057.63	-9,299.40	0.04

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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	
09659W2H6	BNP PARIBAS 144A 01/30 VAR	200,000.000	Local	100.199805	200,399.61	98.696777	197,393.55	-3,006.06	0.12
			Base	100.199805	200,399.61	98.696777	197,393.55	-3,006.06	0.12
09659W2L7	BNP PARIBAS 144A 06/26 VAR	200,000.000	Local	100.387845	200,775.69	96.677334	193,354.67	-7,421.02	0.11
			Base	100.387845	200,775.69	96.677334	193,354.67	-7,421.02	0.11
09659W2V5	BNP PARIBAS 144A 01/29 VAR	300,000.000	Local	100.000000	300,000.00	99.178693	297,536.08	-2,463.92	0.18
			Base	100.000000	300,000.00	99.178693	297,536.08	-2,463.92	0.18
097023BU8	BOEING CO SR UNSECURED 03/27 2.8	30,000.000	Local	98.770433	29,631.13	92.098651	27,629.60	-2,001.53	0.02
			Base	98.770433	29,631.13	92.098651	27,629.60	-2,001.53	0.02
097023CD5	BOEING CO SR UNSECURED 03/29 3.2	20,000.000	Local	99.372600	19,874.52	88.803293	17,760.66	-2,113.86	0.01
			Base	99.372600	19,874.52	88.803293	17,760.66	-2,113.86	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1	20,000.000	Local	99.985750	19,997.15	94.879167	18,975.83	-1,021.32	0.01
			Base	99.985750	19,997.15	94.879167	18,975.83	-1,021.32	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7	10,000.000	Local	99.900700	9,990.07	92.203825	9,220.38	-769.69	0.01
			Base	99.900700	9,990.07	92.203825	9,220.38	-769.69	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25	40,000.000	Local	90.693750	36,277.50	76.505494	30,602.20	-5,675.30	0.02
			Base	90.693750	36,277.50	76.505494	30,602.20	-5,675.30	0.02
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75	10,000.000	Local	99.234800	9,923.48	65.799621	6,579.96	-3,343.52	0.00
			Base	99.234800	9,923.48	65.799621	6,579.96	-3,343.52	0.00
097023CT0	BOEING CO SR UNSECURED 05/25 4.875	50,000.000	Local	100.000000	50,000.00	98.936969	49,468.48	-531.52	0.03
			Base	100.000000	50,000.00	98.936969	49,468.48	-531.52	0.03

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097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	60,000.000	Local		103.673717	62,204.23	96.110608	57,666.36	-4,537.87	0.03
		Base		103.673717	62,204.23	96.110608	57,666.36	-4,537.87	0.03
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	20,000.000	Local		98.627500	19,725.50	96.211281	19,242.26	-483.24	0.01
		Base		98.627500	19,725.50	96.211281	19,242.26	-483.24	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	30,000.000	Local		100.002767	30,000.83	97.173952	29,152.19	-848.64	0.02
		Base		100.002767	30,000.83	97.173952	29,152.19	-848.64	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	100,000.000	Local		98.825470	98,825.47	65.463329	65,463.33	-33,362.14	0.04
		Base		98.825470	98,825.47	65.463329	65,463.33	-33,362.14	0.04
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	80,000.000	Local		105.547525	84,438.02	93.244270	74,595.42	-9,842.60	0.04
		Base		105.547525	84,438.02	93.244270	74,595.42	-9,842.60	0.04
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	23,761.580	Local		99.998948	23,761.33	93.429250	22,200.27	-1,561.06	0.01
Original Face:	120,000.000	Base		99.998948	23,761.33	93.429250	22,200.27	-1,561.06	0.01
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
	73,598.090	Local		99.927797	73,544.95	94.497520	69,548.37	-3,996.58	0.04
Original Face:	110,000.000	Base		99.927797	73,544.95	94.497520	69,548.37	-3,996.58	0.04
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
	150,944.470	Local		99.998231	150,941.80	98.675210	148,944.77	-1,997.03	0.09
Original Face:	190,000.000	Base		99.998231	150,941.80	98.675210	148,944.77	-1,997.03	0.09
10569YAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM4 A1 144A					6.435000	25 May 2063		
	196,006.730	Local		99.998179	196,003.16	100.573220	197,130.28	1,127.12	0.12
Original Face:	220,000.000	Base		99.998179	196,003.16	100.573220	197,130.28	1,127.12	0.12
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	53,000.000	Local		100.000038	53,000.02	99.801671	52,894.89	-105.13	0.03
		Base		100.000038	53,000.02	99.801671	52,894.89	-105.13	0.03

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110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1					5.100000	22 Feb 2031		
	40,000.000	Local		99.849750	39,939.90	100.485940	40,194.38	254.48	0.02
		Base		99.849750	39,939.90	100.485940	40,194.38	254.48	0.02
110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2					5.200000	22 Feb 2034		
	100,000.000	Local		99.977640	99,977.64	99.984700	99,984.70	7.06	0.06
		Base		99.977640	99,977.64	99.984700	99,984.70	7.06	0.06
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55					5.550000	22 Feb 2054		
	20,000.000	Local		99.610850	19,922.17	99.120526	19,824.11	-98.06	0.01
		Base		99.610850	19,922.17	99.120526	19,824.11	-98.06	0.01
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
	20,000.000	Local		99.576050	19,915.21	98.161465	19,632.29	-282.92	0.01
		Base		99.576050	19,915.21	98.161465	19,632.29	-282.92	0.01
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	19,000.000	Local		109.224632	20,752.68	94.558634	17,966.14	-2,786.54	0.01
		Base		109.224632	20,752.68	94.558634	17,966.14	-2,786.54	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
	120,000.000	Local		99.938575	119,926.29	80.284768	96,341.72	-23,584.57	0.06
		Base		99.998900	119,998.68	80.284768	96,341.72	-23,656.96	0.06
11135FBQ3	BROADCOM INC SR UNSECURED 144A 11/36 3.187					3.187000	15 Nov 2036		
	3,000.000	Local		100.157667	3,004.73	79.324643	2,379.74	-624.99	0.00
		Base		100.157667	3,004.73	79.324643	2,379.74	-624.99	0.00
11135FBV2	BROADCOM INC SR UNSECURED 144A 05/37 4.926					4.926000	15 May 2037		
	17,000.000	Local		110.980588	18,866.70	94.284560	16,028.38	-2,838.32	0.01
		Base		110.980588	18,866.70	94.284560	16,028.38	-2,838.32	0.01
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
	10,000.000	Local		102.729300	10,272.93	63.541847	6,354.18	-3,918.75	0.00
		Base		102.729300	10,272.93	63.541847	6,354.18	-3,918.75	0.00
12434GAA3	BX TRUST BX 2023 XL3 A 144A					7.090260	09 Dec 2040		
	110,000.000	Local		99.757773	109,733.55	100.062270	110,068.50	334.95	0.06
	Original Face:	110,000.000	Base	99.757773	109,733.55	100.062270	110,068.50	334.95	0.06

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125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
	120,000.000	Local	109.774125	131,728.95	97.154059	116,584.87	-15,144.08	0.07	
		Base	109.774125	131,728.95	97.154059	116,584.87	-15,144.08	0.07	
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	90,000.000	Local	127.253100	114,527.79	88.160948	79,344.85	-35,182.94	0.05	
		Base	127.253100	114,527.79	88.160948	79,344.85	-35,182.94	0.05	
12565KAG2	CLI FUNDING LLC CLIF 2023 1A A 144A					6.310000	18 Jun 2048		
	439,765.600	Local	98.981346	435,285.91	100.683490	442,771.35	7,485.44	0.26	
	Original Face: 480,000.000	Base	98.981346	435,285.91	100.683490	442,771.35	7,485.44	0.26	
12569UAA9	CIM TRUST CIM 2023 R4 A1 144A					5.000000	25 May 2062		
	174,076.370	Local	98.669595	171,760.45	98.140240	170,838.97	-921.48	0.10	
	Original Face: 200,000.000	Base	98.669595	171,760.45	98.140240	170,838.97	-921.48	0.10	
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local	102.491321	1,199,148.46	95.783720	1,120,669.52	-78,478.94	0.66	
	Original Face: 1,170,000.000	Base	102.491321	1,199,148.46	95.783720	1,120,669.52	-78,478.94	0.66	
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					4.713457	25 Aug 2060		
	78,357.290	Local	99.998558	78,356.16	99.540450	77,997.20	-358.96	0.05	
	Original Face: 150,000.000	Base	99.998558	78,356.16	99.540450	77,997.20	-358.96	0.05	
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A					2.265000	25 Nov 2066		
	182,330.260	Local	99.999062	182,328.55	87.826870	160,134.96	-22,193.59	0.09	
	Original Face: 220,000.000	Base	99.999062	182,328.55	87.826870	160,134.96	-22,193.59	0.09	
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
	210,000.000	Local	102.571067	215,399.24	80.644700	169,353.87	-46,045.37	0.10	
	Original Face: 210,000.000	Base	102.571067	215,399.24	80.644700	169,353.87	-46,045.37	0.10	
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
	68,153.890	Local	103.460184	70,512.14	85.826840	58,494.33	-12,017.81	0.03	
	Original Face: 120,000.000	Base	103.460184	70,512.14	85.826840	58,494.33	-12,017.81	0.03	
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
	73,425.720	Local	99.998924	73,424.93	80.351890	58,998.95	-14,425.98	0.03	
	Original Face: 140,000.000	Base	99.998924	73,424.93	80.351890	58,998.95	-14,425.98	0.03	

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12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
	62,936.340	Local	99.998872	62,935.63	81.885610	51,535.81	-11,399.82	0.03	
Original Face:	120,000.000	Base	99.998872	62,935.63	81.885610	51,535.81	-11,399.82	0.03	
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A					1.632000	25 Apr 2066		
	55,645.620	Local	99.999964	55,645.60	84.138430	46,819.35	-8,826.25	0.03	
Original Face:	120,000.000	Base	99.999964	55,645.60	84.138430	46,819.35	-8,826.25	0.03	
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A					1.585000	25 Jul 2066		
	170,586.560	Local	99.999467	170,585.65	83.077150	141,718.45	-28,867.20	0.08	
Original Face:	270,000.000	Base	99.999467	170,585.65	83.077150	141,718.45	-28,867.20	0.08	
12663TAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A					3.904350	25 Apr 2062		
	292,595.220	Local	94.944073	277,801.82	93.371540	273,200.66	-4,601.16	0.16	
Original Face:	350,000.000	Base	94.944073	277,801.82	93.371540	273,200.66	-4,601.16	0.16	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	30,000.000	Local	100.647400	30,194.22	98.188640	29,456.59	-737.63	0.02	
		Base	100.647400	30,194.22	98.188640	29,456.59	-737.63	0.02	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local	113.702400	11,370.24	88.406500	8,840.65	-2,529.59	0.01	
		Base	113.702400	11,370.24	88.406500	8,840.65	-2,529.59	0.01	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	71,000.000	Local	99.413761	70,583.77	96.596171	68,583.28	-2,000.49	0.04	
		Base	99.413761	70,583.77	96.596171	68,583.28	-2,000.49	0.04	
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	60,000.000	Local	118.044467	70,826.68	89.518265	53,710.96	-17,115.72	0.03	
		Base	118.044467	70,826.68	89.518265	53,710.96	-17,115.72	0.03	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	140,000.000	Local	118.624857	166,074.80	86.539008	121,154.61	-44,920.19	0.07	
		Base	118.624857	166,074.80	86.539008	121,154.61	-44,920.19	0.07	
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	10,000.000	Local	99.924700	9,992.47	95.939097	9,593.91	-398.56	0.01	
		Base	99.924700	9,992.47	95.939097	9,593.91	-398.56	0.01	

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126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030			
		20,000.000	Local	99.861750	19,972.35	92.093293	18,418.66	-1,553.69	0.01
			Base	99.861750	19,972.35	92.093293	18,418.66	-1,553.69	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040			
		10,000.000	Local	98.564200	9,856.42	81.078889	8,107.89	-1,748.53	0.00
			Base	98.564200	9,856.42	81.078889	8,107.89	-1,748.53	0.00
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25				4.250000	01 Apr 2050			
		80,000.000	Local	112.118675	89,694.94	76.480731	61,184.58	-28,510.36	0.04
			Base	112.118675	89,694.94	76.480731	61,184.58	-28,510.36	0.04
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7				2.700000	21 Aug 2040			
		80,000.000	Local	97.904000	78,323.20	66.717056	53,373.64	-24,949.56	0.03
			Base	97.904000	78,323.20	66.717056	53,373.64	-24,949.56	0.03
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875				1.875000	28 Feb 2031			
		10,000.000	Local	90.548500	9,054.85	80.343190	8,034.32	-1,020.53	0.00
			Base	90.548500	9,054.85	80.343190	8,034.32	-1,020.53	0.00
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125				2.125000	15 Sep 2031			
		40,000.000	Local	99.534875	39,813.95	80.378964	32,151.59	-7,662.36	0.02
			Base	99.534875	39,813.95	80.378964	32,151.59	-7,662.36	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A				5.623320	15 Jul 2035			
		7,098.060	Local	96.796026	6,870.64	95.690120	6,792.14	-78.50	0.00
		Original Face: 1,120,000.000	Base	96.796026	6,870.64	95.690120	6,792.14	-78.50	0.00
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		170,000.000	Local	98.510871	167,468.48	96.201443	163,542.45	-3,926.03	0.10
			Base	98.510871	167,468.48	96.201443	163,542.45	-3,926.03	0.10
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029			
		110,000.000	Local	108.516900	119,368.59	95.675029	105,242.53	-14,126.06	0.06
			Base	108.516900	119,368.59	95.675029	105,242.53	-14,126.06	0.06
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031			
		80,000.000	Local	101.797638	81,438.11	86.223935	68,979.15	-12,458.96	0.04
			Base	101.797638	81,438.11	86.223935	68,979.15	-12,458.96	0.04

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		105.563255	116,119.58	82.530656	90,783.72	-25,335.86	0.05
		Base		105.563255	116,119.58	82.530656	90,783.72	-25,335.86	0.05
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.911500	9,991.15	86.108470	8,610.85	-1,380.30	0.01
		Base		99.911500	9,991.15	86.108470	8,610.85	-1,380.30	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local		101.600800	10,160.08	72.997864	7,299.79	-2,860.29	0.00
		Base		101.600800	10,160.08	72.997864	7,299.79	-2,860.29	0.00
149791AP0	CAYUGA PARK CLO, LTD. CYGPK 2020 1A AR 144A					6.698680	17 Jul 2034		
	180,000.000	Local		99.337672	178,807.81	100.093000	180,167.40	1,359.59	0.11
	Original Face:	Base		99.337672	178,807.81	100.093000	180,167.40	1,359.59	0.11
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	14,000.000	Local		102.178714	14,305.02	99.033084	13,864.63	-440.39	0.01
		Base		102.178714	14,305.02	99.033084	13,864.63	-440.39	0.01
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	30,000.000	Local		97.682600	29,304.78	94.546186	28,363.86	-940.92	0.02
		Base		97.682600	29,304.78	94.546186	28,363.86	-940.92	0.02
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	10,000.000	Local		88.954000	8,895.40	80.157696	8,015.77	-879.63	0.00
		Base		88.954000	8,895.40	80.157696	8,015.77	-879.63	0.00
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	70,000.000	Local		96.252614	67,376.83	87.305527	61,113.87	-6,262.96	0.04
		Base		96.252614	67,376.83	87.305527	61,113.87	-6,262.96	0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	50,000.000	Local		126.098180	63,049.09	83.971431	41,985.72	-21,063.37	0.02
		Base		126.098180	63,049.09	83.971431	41,985.72	-21,063.37	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	360,000.000	Local		104.003892	374,414.01	96.227066	346,417.44	-27,996.57	0.20
		Base		104.003892	374,414.01	96.227066	346,417.44	-27,996.57	0.20

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

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161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	20,000.000	Local		85.831200	17,166.24	77.050057	15,410.01	-1,756.23	0.01
		Base		85.831200	17,166.24	77.050057	15,410.01	-1,756.23	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	20,000.000	Local		101.039950	20,207.99	73.712913	14,742.58	-5,465.41	0.01
		Base		101.039950	20,207.99	73.712913	14,742.58	-5,465.41	0.01
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	20,000.000	Local		98.139050	19,627.81	66.791163	13,358.23	-6,269.58	0.01
		Base		98.139050	19,627.81	66.791163	13,358.23	-6,269.58	0.01
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	130,000.000	Local		99.504346	129,355.65	88.327690	114,826.00	-14,529.65	0.07
		Base		99.504346	129,355.65	88.327690	114,826.00	-14,529.65	0.07
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	30,000.000	Local		100.691567	30,207.47	77.871679	23,361.50	-6,845.97	0.01
		Base		100.691567	30,207.47	77.871679	23,361.50	-6,845.97	0.01
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
	60,000.000	Local		100.682183	60,409.31	100.312484	60,187.49	-221.82	0.04
		Base		100.682183	60,409.31	100.312484	60,187.49	-221.82	0.04
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	20,000.000	Local		107.864500	21,572.90	97.077958	19,415.59	-2,157.31	0.01
		Base		107.864500	21,572.90	97.077958	19,415.59	-2,157.31	0.01
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	20,000.000	Local		100.167200	20,033.44	92.413625	18,482.73	-1,550.71	0.01
		Base		100.167200	20,033.44	92.413625	18,482.73	-1,550.71	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	50,000.000	Local		100.199660	50,099.83	68.665352	34,332.68	-15,767.15	0.02
		Base		100.199660	50,099.83	68.665352	34,332.68	-15,767.15	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
	250,000.000	Local		92.422756	231,056.89	61.890149	154,725.37	-76,331.52	0.09
		Base		92.422756	231,056.89	61.890149	154,725.37	-76,331.52	0.09

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	40,000.000	Local	99.364250	39,745.70	96.270782	38,508.31	-1,237.39	0.02	
		Base	99.364250	39,745.70	96.270782	38,508.31	-1,237.39	0.02	
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	20,000.000	Local	98.523850	19,704.77	94.067162	18,813.43	-891.34	0.01	
		Base	98.523850	19,704.77	94.067162	18,813.43	-891.34	0.01	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	70,000.000	Local	149.383643	104,568.55	125.349973	87,744.98	-16,823.57	0.05	
		Base	149.383643	104,568.55	125.349973	87,744.98	-16,823.57	0.05	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	80,000.000	Local	101.092538	80,874.03	99.885381	79,908.30	-965.73	0.05	
		Base	101.092538	80,874.03	99.885381	79,908.30	-965.73	0.05	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	15,000.000	Local	108.551400	16,282.71	87.673632	13,151.04	-3,131.67	0.01	
		Base	108.551400	16,282.71	87.673632	13,151.04	-3,131.67	0.01	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	40,000.000	Local	100.305750	40,122.30	97.397920	38,959.17	-1,163.13	0.02	
		Base	100.305750	40,122.30	97.397920	38,959.17	-1,163.13	0.02	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	30,000.000	Local	100.000000	30,000.00	94.542821	28,362.85	-1,637.15	0.02	
		Base	100.000000	30,000.00	94.542821	28,362.85	-1,637.15	0.02	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	340,000.000	Local	98.568241	335,132.02	95.915613	326,113.08	-9,018.94	0.19	
		Base	98.568241	335,132.02	95.915613	326,113.08	-9,018.94	0.19	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	80,000.000	Local	99.440575	79,552.46	87.674462	70,139.57	-9,412.89	0.04	
		Base	99.440575	79,552.46	87.674462	70,139.57	-9,412.89	0.04	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	50,000.000	Local	100.000000	50,000.00	95.383452	47,691.73	-2,308.27	0.03	
		Base	100.000000	50,000.00	95.383452	47,691.73	-2,308.27	0.03	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	30,000.000	Local	100.753533	30,226.06	97.969405	29,390.82	-835.24	0.02	
		Base	100.753533	30,226.06	97.969405	29,390.82	-835.24	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	230,000.000	Local	93.254391	214,485.10	85.894587	197,557.55	-16,927.55	0.12	
		Base	93.254391	214,485.10	85.894587	197,557.55	-16,927.55	0.12	
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	140,000.000	Local	100.449386	140,629.14	82.305811	115,228.14	-25,401.00	0.07	
		Base	100.449386	140,629.14	82.305811	115,228.14	-25,401.00	0.07	
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	90,000.000	Local	100.375744	90,338.17	89.260639	80,334.58	-10,003.59	0.05	
		Base	100.375744	90,338.17	89.260639	80,334.58	-10,003.59	0.05	
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
	30,000.000	Local	100.000000	30,000.00	98.401648	29,520.49	-479.51	0.02	
		Base	100.000000	30,000.00	98.401648	29,520.49	-479.51	0.02	
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	50,000.000	Local	100.000000	50,000.00	96.196806	48,098.40	-1,901.60	0.03	
		Base	100.000000	50,000.00	96.196806	48,098.40	-1,901.60	0.03	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	70,000.000	Local	102.112757	71,478.93	70.464195	49,324.94	-22,153.99	0.03	
		Base	102.112757	71,478.93	70.464195	49,324.94	-22,153.99	0.03	
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					6.341480	15 Nov 2037		
	638,943.840	Local	100.000000	638,943.84	99.625000	636,547.80	-2,396.04	0.37	
	Original Face: 650,000.000	Base	100.000000	638,943.84	99.625000	636,547.80	-2,396.04	0.37	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	360,000.000	Local	99.730281	359,029.01	70.512365	253,844.51	-105,184.50	0.15	
		Base	99.730281	359,029.01	70.512365	253,844.51	-105,184.50	0.15	
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
	330,000.000	Local	99.277436	327,615.54	76.530065	252,549.21	-75,066.33	0.15	
		Base	99.277436	327,615.54	76.530065	252,549.21	-75,066.33	0.15	

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FUND: HBQ1



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19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A					2.994000	25 Feb 2067		
	80,344.930	Local	99.999577	80,344.59	91.704210	73,679.68	-6,664.91	0.04	
Original Face:	110,000.000	Base	99.999577	80,344.59	91.704210	73,679.68	-6,664.91	0.04	
19828TAB2	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036					6.036000	15 Nov 2033		
	100,000.000	Local	100.456580	100,456.58	102.378997	102,379.00	1,922.42	0.06	
		Base	100.456580	100,456.58	102.378997	102,379.00	1,922.42	0.06	
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
	10,000.000	Local	100.967800	10,096.78	105.878816	10,587.88	491.10	0.01	
		Base	100.967800	10,096.78	105.878816	10,587.88	491.10	0.01	
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local	120.701900	12,070.19	112.065307	11,206.53	-863.66	0.01	
		Base	120.701900	12,070.19	112.065307	11,206.53	-863.66	0.01	
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local	116.675500	11,667.55	102.972912	10,297.29	-1,370.26	0.01	
		Base	116.675500	11,667.55	102.972912	10,297.29	-1,370.26	0.01	
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	20,000.000	Local	101.470450	20,294.09	96.658559	19,331.71	-962.38	0.01	
		Base	101.470450	20,294.09	96.658559	19,331.71	-962.38	0.01	
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local	107.050700	10,705.07	72.643122	7,264.31	-3,440.76	0.00	
		Base	107.050700	10,705.07	72.643122	7,264.31	-3,440.76	0.00	
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	30,000.000	Local	98.088333	29,426.50	93.634049	28,090.21	-1,336.29	0.02	
		Base	98.088333	29,426.50	93.634049	28,090.21	-1,336.29	0.02	
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
	10,000.000	Local	99.339900	9,933.99	78.954236	7,895.42	-2,038.57	0.00	
		Base	99.339900	9,933.99	78.954236	7,895.42	-2,038.57	0.00	
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	80,000.000	Local	90.964850	72,771.88	78.377086	62,701.67	-10,070.21	0.04	
		Base	90.964850	72,771.88	78.377086	62,701.67	-10,070.21	0.04	

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20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	10,000.000	Local		88.558700	8,855.87	78.461740	7,846.17	-1,009.70	0.00
		Base		88.558700	8,855.87	78.461740	7,846.17	-1,009.70	0.00
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	210,000.000	Local		93.300962	195,932.02	77.881328	163,550.79	-32,381.23	0.10
		Base		93.300962	195,932.02	77.881328	163,550.79	-32,381.23	0.10
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		111.722400	11,172.24	78.994734	7,899.47	-3,272.77	0.00
		Base		111.722400	11,172.24	78.994734	7,899.47	-3,272.77	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	10,000.000	Local		102.953500	10,295.35	90.065849	9,006.58	-1,288.77	0.01
		Base		102.953500	10,295.35	90.065849	9,006.58	-1,288.77	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	10,000.000	Local		100.702500	10,070.25	98.427926	9,842.79	-227.46	0.01
		Base		100.702500	10,070.25	98.427926	9,842.79	-227.46	0.01
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	140,000.000	Local		99.908429	139,871.80	96.872124	135,620.97	-4,250.83	0.08
		Base		99.908429	139,871.80	96.872124	135,620.97	-4,250.83	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		106.366827	159,550.24	95.966045	143,949.07	-15,601.17	0.08
		Base		106.366827	159,550.24	95.966045	143,949.07	-15,601.17	0.08
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	10,000.000	Local		101.485200	10,148.52	77.195403	7,719.54	-2,428.98	0.00
		Base		101.485200	10,148.52	77.195403	7,719.54	-2,428.98	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	20,000.000	Local		86.706450	17,341.29	70.941981	14,188.40	-3,152.89	0.01
		Base		86.706450	17,341.29	70.941981	14,188.40	-3,152.89	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	20,000.000	Local		99.891050	19,978.21	91.995985	18,399.20	-1,579.01	0.01
		Base		99.891050	19,978.21	91.995985	18,399.20	-1,579.01	0.01

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	20,000.000	Local		101.400000	20,280.00	81.655945	16,331.19	-3,948.81	0.01
		Base		101.400000	20,280.00	81.655945	16,331.19	-3,948.81	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	20,000.000	Local		105.202300	21,040.46	95.633896	19,126.78	-1,913.68	0.01
		Base		105.202300	21,040.46	95.633896	19,126.78	-1,913.68	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	60,000.000	Local		91.146083	54,687.65	62.136428	37,281.86	-17,405.79	0.02
		Base		91.146083	54,687.65	62.136428	37,281.86	-17,405.79	0.02
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	70,000.000	Local		91.679886	64,175.92	62.733609	43,913.53	-20,262.39	0.03
		Base		91.679886	64,175.92	62.733609	43,913.53	-20,262.39	0.03
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	17,000.000	Local		99.880706	16,979.72	60.689333	10,317.19	-6,662.53	0.01
		Base		99.880706	16,979.72	60.689333	10,317.19	-6,662.53	0.01
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
	300,000.000	Local		97.272953	291,818.86	79.978850	239,936.55	-51,882.31	0.14
		Base		97.272953	291,818.86	79.978850	239,936.55	-51,882.31	0.14
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	10,000.000	Local		99.859900	9,985.99	91.875095	9,187.51	-798.48	0.01
		Base		99.859900	9,985.99	91.875095	9,187.51	-798.48	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	20,000.000	Local		99.391300	19,878.26	78.536600	15,707.32	-4,170.94	0.01
		Base		99.391300	19,878.26	78.536600	15,707.32	-4,170.94	0.01
21036PBH0	CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25					2.250000	01 Aug 2031		
	10,000.000	Local		86.654700	8,665.47	82.220717	8,222.07	-443.40	0.00
		Base		86.654700	8,665.47	82.220717	8,222.07	-443.40	0.00
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
	40,000.000	Local		99.965300	39,986.12	97.548200	39,019.28	-966.84	0.02
		Base		99.965300	39,986.12	97.548200	39,019.28	-966.84	0.02

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WESTERN ASSET MANAGEMENT COMPANY

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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	
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8				3.800000	01 Jun 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
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044			
		40,000.000	Local	109.341975	43,736.79	82.085082	32,834.03	-10,902.76	0.02
			Base	109.341975	43,736.79	82.085082	32,834.03	-10,902.76	0.02
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		70,000.000	Local	101.034229	70,723.96	96.190892	67,333.62	-3,390.34	0.04
			Base	101.034229	70,723.96	96.190892	67,333.62	-3,390.34	0.04
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031			
		10,000.000	Local	115.156800	11,515.68	98.476477	9,847.65	-1,668.03	0.01
			Base	115.156800	11,515.68	98.476477	9,847.65	-1,668.03	0.01
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.000000	15 Jul 2054			
		300,000.000	Local	88.167970	264,503.91	87.296357	261,889.07	-2,614.84	0.15
Original Face:		300,000.000	Base	88.167970	264,503.91	87.296357	261,889.07	-2,614.84	0.15
21H040673	GNMA II TBA 30 YR 4 JUMBOS				4.000000	15 Jul 2054			
		100,000.000	Local	93.339840	93,339.84	92.592201	92,592.20	-747.64	0.05
Original Face:		100,000.000	Base	93.339840	93,339.84	92.592201	92,592.20	-747.64	0.05
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	15 Jul 2054			
		-100,000.000	Local	95.460940	-95,460.94	95.186541	-95,186.54	274.40	0.06
Original Face:		100,000.000	Base	95.460940	-95,460.94	95.186541	-95,186.54	274.40	0.06
21H060671	GNMA II TBA 30 YR 6 JUMBOS				6.000000	15 Jul 2054			
		500,000.000	Local	100.779688	503,898.44	100.484925	502,424.63	-1,473.81	0.30
Original Face:		500,000.000	Base	100.779688	503,898.44	100.484925	502,424.63	-1,473.81	0.30
21H062677	GNMA II TBA 30 YR 6.5 JUMBOS				6.500000	15 Jul 2054			
		100,000.000	Local	101.542970	101,542.97	101.474467	101,474.47	-68.50	0.06
Original Face:		100,000.000	Base	101.542970	101,542.97	101.474467	101,474.47	-68.50	0.06
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027			
		70,000.000	Local	100.115471	70,080.83	90.851576	63,596.10	-6,484.73	0.04
			Base	100.115471	70,080.83	90.851576	63,596.10	-6,484.73	0.04

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WESTERN ASSET MANAGEMENT COMPANY

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22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	10,000.000	Local	99.983500	9,998.35	84.117853	8,411.79	-1,586.56	0.00	
		Base	99.983500	9,998.35	84.117853	8,411.79	-1,586.56	0.00	
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	30,000.000	Local	100.508667	30,152.60	80.461331	24,138.40	-6,014.20	0.01	
		Base	100.508667	30,152.60	80.461331	24,138.40	-6,014.20	0.01	
22535WAG2	CREDIT AGRICOLE LONDON 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	96.256347	240,640.87	-9,359.13	0.14	
		Base	100.000000	250,000.00	96.256347	240,640.87	-9,359.13	0.14	
225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	250,000.000	Local	103.246860	258,117.15	93.428756	233,571.89	-24,545.26	0.14	
		Base	103.246860	258,117.15	93.428756	233,571.89	-24,545.26	0.14	
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					5.939710	25 Feb 2032		
	56,743.380	Local	98.010041	55,614.21	98.450340	55,864.05	249.84	0.03	
	Original Face: 8,940,000.000	Base	98.010041	55,614.21	98.450340	55,864.05	249.84	0.03	
22550L2J9	UBS AG STAMFORD CT SR UNSECURED 08/24 4.75					4.750000	09 Aug 2024		
	250,000.000	Local	99.696316	249,240.79	99.877215	249,693.04	452.25	0.15	
		Base	99.696316	249,240.79	99.877215	249,693.04	452.25	0.15	
22550L2K6	UBS AG STAMFORD CT SR UNSECURED 07/27 5					5.000000	09 Jul 2027		
	250,000.000	Local	99.810192	249,525.48	99.189819	247,974.55	-1,550.93	0.15	
		Base	99.810192	249,525.48	99.189819	247,974.55	-1,550.93	0.15	
22550L2L4	UBS AG STAMFORD CT SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
	260,000.000	Local	99.944746	259,856.34	101.049373	262,728.37	2,872.03	0.15	
		Base	99.944746	259,856.34	101.049373	262,728.37	2,872.03	0.15	
22550L2M2	UBS AG STAMFORD CT SR UNSECURED 02/28 7.5					7.500000	15 Feb 2028		
	270,000.000	Local	99.828774	269,537.69	107.044720	289,020.74	19,483.05	0.17	
		Base	99.828774	269,537.69	107.044720	289,020.74	19,483.05	0.17	
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
	105,855.760	Local	99.999263	105,854.98	80.510900	85,225.43	-20,629.55	0.05	
	Original Face: 180,000.000	Base	99.999263	105,854.98	80.510900	85,225.43	-20,629.55	0.05	

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FUND: HBQ1



As of: June 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
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.482989	272,952.37	95.000000	266,000.00	-6,952.37	0.16
		Base		97.482989	272,952.37	95.000000	266,000.00	-6,952.37	0.16
23636ABE0	DANSKE BANK A/S 144A 09/26 VAR					6.259000	22 Sep 2026		
	280,000.000	Local		100.000000	280,000.00	100.697141	281,951.99	1,951.99	0.17
		Base		100.000000	280,000.00	100.697141	281,951.99	1,951.99	0.17
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A					2.205000	25 Jan 2067		
	154,035.210	Local		99.969202	153,987.77	88.715170	136,652.60	-17,335.17	0.08
	Original Face: 210,000.000	Base		99.969202	153,987.77	88.715170	136,652.60	-17,335.17	0.08
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.884200	9,988.42	91.013537	9,101.35	-887.07	0.01
		Base		99.884200	9,988.42	91.013537	9,101.35	-887.07	0.01
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	30,000.000	Local		112.537100	33,761.13	78.793237	23,637.97	-10,123.16	0.01
		Base		112.537100	33,761.13	78.793237	23,637.97	-10,123.16	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	20,000.000	Local		120.192750	24,038.55	93.399492	18,679.90	-5,358.65	0.01
		Base		120.192750	24,038.55	93.399492	18,679.90	-5,358.65	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	30,000.000	Local		109.480100	32,844.03	84.062985	25,218.90	-7,625.13	0.01
		Base		109.480100	32,844.03	84.062985	25,218.90	-7,625.13	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	210,000.000	Local		106.321095	223,274.30	85.536408	179,626.46	-43,647.84	0.11
		Base		106.321095	223,274.30	85.536408	179,626.46	-43,647.84	0.11
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	40,000.000	Local		101.978150	40,791.26	100.238391	40,095.36	-695.90	0.02
		Base		101.978150	40,791.26	100.238391	40,095.36	-695.90	0.02
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	13,000.000	Local		101.131231	13,147.06	99.733483	12,965.35	-181.71	0.01
		Base		101.131231	13,147.06	99.733483	12,965.35	-181.71	0.01

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25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	13,000.000	Local	103.306692	13,429.87	96.285511	12,517.12	-912.75	0.01	
		Base	103.306692	13,429.87	96.285511	12,517.12	-912.75	0.01	
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	20,000.000	Local	103.103000	20,620.60	95.550904	19,110.18	-1,510.42	0.01	
		Base	103.103000	20,620.60	95.550904	19,110.18	-1,510.42	0.01	
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	110,000.000	Local	103.219482	113,541.43	92.277941	101,505.74	-12,035.69	0.06	
		Base	103.219482	113,541.43	92.277941	101,505.74	-12,035.69	0.06	
25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125					3.125000	24 Mar 2031		
	20,000.000	Local	102.901700	20,580.34	88.064318	17,612.86	-2,967.48	0.01	
		Base	102.901700	20,580.34	88.064318	17,612.86	-2,967.48	0.01	
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	40,000.000	Local	97.574850	39,029.94	94.311053	37,724.42	-1,305.52	0.02	
		Base	97.574850	39,029.94	94.311053	37,724.42	-1,305.52	0.02	
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	30,000.000	Local	110.570233	33,171.07	89.692498	26,907.75	-6,263.32	0.02	
		Base	110.570233	33,171.07	89.692498	26,907.75	-6,263.32	0.02	
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	80,000.000	Local	123.780675	99,024.54	92.136246	73,709.00	-25,315.54	0.04	
		Base	123.780675	99,024.54	92.136246	73,709.00	-25,315.54	0.04	
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	100,000.000	Local	110.001460	110,001.46	97.652090	97,652.09	-12,349.37	0.06	
		Base	110.001460	110,001.46	97.652090	97,652.09	-12,349.37	0.06	
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.000000	01 Feb 2030		
	60,000.000	Local	111.442967	66,865.78	106.129500	63,677.70	-3,188.08	0.04	
		Base	111.442967	66,865.78	106.129500	63,677.70	-3,188.08	0.04	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	20,000.000	Local	96.557300	19,311.46	85.296643	17,059.33	-2,252.13	0.01	
		Base	96.557300	19,311.46	85.296643	17,059.33	-2,252.13	0.01	

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279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		280,000.000	Local	97.869043	274,033.32	71.676010	200,692.83	-73,340.49	0.12
			Base	97.869043	274,033.32	71.676010	200,692.83	-73,340.49	0.12
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375				8.375000	15 Jun 2032			
		30,000.000	Local	117.638433	35,291.53	115.802665	34,740.80	-550.73	0.02
			Base	117.638433	35,291.53	115.802665	34,740.80	-550.73	0.02
29247BAA5	EMPOWER CLO LTD. EMPWR 2023 2A A1 144A				7.528560	15 Jul 2036			
		240,000.000	Local	100.383046	240,919.31	101.198500	242,876.40	1,957.09	0.14
		Original Face: 240,000.000	Base	100.383046	240,919.31	101.198500	242,876.40	1,957.09	0.14
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55				5.550000	15 May 2034			
		40,000.000	Local	100.040500	40,016.20	98.979015	39,591.61	-424.59	0.02
			Base	100.040500	40,016.20	98.979015	39,591.61	-424.59	0.02
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95				4.950000	15 Jun 2028			
		10,000.000	Local	105.622700	10,562.27	98.724072	9,872.41	-689.86	0.01
			Base	105.622700	10,562.27	98.724072	9,872.41	-689.86	0.01
29278NAG8	ENERGY TRANSFER LP COMPANY GUAR 04/29 5.25				5.250000	15 Apr 2029			
		30,000.000	Local	102.508367	30,752.51	99.634154	29,890.25	-862.26	0.02
			Base	102.508367	30,752.51	99.634154	29,890.25	-862.26	0.02
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5				5.500000	01 Jun 2027			
		40,000.000	Local	108.767650	43,507.06	100.297385	40,118.95	-3,388.11	0.02
			Base	108.767650	43,507.06	100.297385	40,118.95	-3,388.11	0.02
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9				2.900000	15 May 2025			
		30,000.000	Local	99.986733	29,996.02	97.550833	29,265.25	-730.77	0.02
			Base	99.986733	29,996.02	97.550833	29,265.25	-730.77	0.02
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75				3.750000	15 May 2030			
		130,000.000	Local	101.558962	132,026.65	92.056768	119,673.80	-12,352.85	0.07
			Base	101.558962	132,026.65	92.056768	119,673.80	-12,352.85	0.07
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049			
		110,000.000	Local	124.358845	136,794.73	99.922493	109,914.74	-26,879.99	0.06
			Base	124.358845	136,794.73	99.922493	109,914.74	-26,879.99	0.06

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65					6.650000	15 Oct 2034		
	30,000.000	Local		107.248700	32,174.61	109.881847	32,964.55	789.94	0.02
		Base		107.248700	32,174.61	109.881847	32,964.55	789.94	0.02
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		136.695200	13,669.52	118.410203	11,841.02	-1,828.50	0.01
		Base		136.695200	13,669.52	118.410203	11,841.02	-1,828.50	0.01
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	40,000.000	Local		112.316250	44,926.50	100.443064	40,177.23	-4,749.27	0.02
		Base		112.316250	44,926.50	100.443064	40,177.23	-4,749.27	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		113.774800	11,377.48	90.427956	9,042.80	-2,334.68	0.01
		Base		113.774800	11,377.48	90.427956	9,042.80	-2,334.68	0.01
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	60,000.000	Local		123.960000	74,376.00	93.272690	55,963.61	-18,412.39	0.03
		Base		123.960000	74,376.00	93.272690	55,963.61	-18,412.39	0.03
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	20,000.000	Local		92.419700	18,483.94	93.275770	18,655.15	171.21	0.01
		Base		92.419700	18,483.94	93.275770	18,655.15	171.21	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	50,000.000	Local		103.937580	51,968.79	96.725243	48,362.62	-3,606.17	0.03
		Base		103.937580	51,968.79	96.725243	48,362.62	-3,606.17	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	90,000.000	Local		103.047011	92,742.31	89.380921	80,442.83	-12,299.48	0.05
		Base		103.047011	92,742.31	89.380921	80,442.83	-12,299.48	0.05
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	80,000.000	Local		101.876375	81,501.10	74.252744	59,402.20	-22,098.90	0.03
		Base		101.876375	81,501.10	74.252744	59,402.20	-22,098.90	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local		107.804200	10,780.42	73.582932	7,358.29	-3,422.13	0.00
		Base		107.804200	10,780.42	73.582932	7,358.29	-3,422.13	0.00

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

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29379VCF8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/34 4.85					4.850000	31 Jan 2034		
	100,000.000	Local		99.715910	99,715.91	97.328449	97,328.45	-2,387.46	0.06
		Base		99.715910	99,715.91	97.328449	97,328.45	-2,387.46	0.06
29441WAD7	MEGLOBAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
	260,000.000	Local		99.941958	259,849.09	89.850000	233,610.00	-26,239.09	0.14
		Base		99.941958	259,849.09	89.850000	233,610.00	-26,239.09	0.14
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		97.250835	223,676.92	96.168800	221,188.24	-2,488.68	0.13
		Base		97.250835	223,676.92	96.168800	221,188.24	-2,488.68	0.13
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	30,000.000	Local		100.066600	30,019.98	82.843408	24,853.02	-5,166.96	0.01
		Base		100.066600	30,019.98	82.843408	24,853.02	-5,166.96	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	89.499542	26,849.86	-3,150.14	0.02
		Base		100.000000	30,000.00	89.499542	26,849.86	-3,150.14	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	10,000.000	Local		119.410500	11,941.05	84.678723	8,467.87	-3,473.18	0.00
		Base		119.410500	11,941.05	84.678723	8,467.87	-3,473.18	0.00
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	30,000.000	Local		100.000000	30,000.00	93.298056	27,989.42	-2,010.58	0.02
		Base		100.000000	30,000.00	93.298056	27,989.42	-2,010.58	0.02
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	80,000.000	Local		110.968100	88,774.48	72.567824	58,054.26	-30,720.22	0.03
		Base		110.968100	88,774.48	72.567824	58,054.26	-30,720.22	0.03
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.007000	01 Nov 2048		
	151,943.490	Local		103.546865	157,332.72	94.210096	143,146.11	-14,186.61	0.08
	Original Face:	670,000.000	Base	103.546865	157,332.72	94.210096	143,146.11	-14,186.61	0.08
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.883000	01 Nov 2047		
	55,299.880	Local		103.601870	57,291.71	97.382534	53,852.42	-3,439.29	0.03
	Original Face:	220,000.000	Base	103.601870	57,291.71	97.382534	53,852.42	-3,439.29	0.03

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FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR						3.103000	01 Feb 2050		
	90,777.480	Local		103.252998	93,730.47	96.249751	87,373.10		-6,357.37	0.05
Original Face:	440,000.010	Base		103.252998	93,730.47	96.249751	87,373.10		-6,357.37	0.05
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.000000	01 Apr 2038		
	30,596.230	Local		98.461314	30,125.45	91.306320	27,936.29		-2,189.16	0.02
Original Face:	170,000.000	Base		98.461314	30,125.45	91.306320	27,936.29		-2,189.16	0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.000000	01 Feb 2038		
	28,417.670	Local		98.466764	27,981.96	91.454737	25,989.31		-1,992.65	0.02
Original Face:	170,000.000	Base		98.466764	27,981.96	91.454737	25,989.31		-1,992.65	0.02
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5						4.500000	01 Dec 2048		
	9,057.710	Local		109.328296	9,902.64	95.849675	8,681.79		-1,220.85	0.01
Original Face:	50,000.020	Base		109.328296	9,902.64	95.849675	8,681.79		-1,220.85	0.01
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7						0.652490	15 Aug 2044		
	18,494.190	Local		9.268911	1,714.21	10.266842	1,898.77		184.56	0.00
Original Face:	100,000.000	Base		9.268911	1,714.21	10.266842	1,898.77		184.56	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4						4.000000	01 Mar 2048		
	14,612.560	Local		108.311685	15,827.11	93.295519	13,632.86		-2,194.25	0.01
Original Face:	70,000.010	Base		108.311685	15,827.11	93.295519	13,632.86		-2,194.25	0.01
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5						4.500000	01 May 2047		
	11,420.010	Local		108.807085	12,425.78	96.458550	11,015.58		-1,410.20	0.01
Original Face:	110,000.000	Base		108.807085	12,425.78	96.458550	11,015.58		-1,410.20	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5						3.500000	01 Jan 2038		
	31,302.840	Local		106.915187	33,467.49	93.439181	29,249.12		-4,218.37	0.02
Original Face:	110,000.000	Base		106.915187	33,467.49	93.439181	29,249.12		-4,218.37	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3						3.000000	01 Jan 2046		
	25,068.260	Local		107.726105	27,005.06	88.377300	22,154.65		-4,850.41	0.01
Original Face:	60,000.000	Base		107.726105	27,005.06	88.377300	22,154.65		-4,850.41	0.01
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5						3.500000	01 Apr 2033		
	17,525.660	Local		106.301275	18,630.00	96.142741	16,849.65		-1,780.35	0.01
Original Face:	60,000.000	Base		106.301275	18,630.00	96.142741	16,849.65		-1,780.35	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
	49,684.650	Local	101.423639	50,391.98	83.913299	41,692.03		-8,699.95	0.02
Original Face:	60,000.000	Base	101.423639	50,391.98	83.913299	41,692.03		-8,699.95	0.02
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
	49,953.690	Local	91.172184	45,543.87	84.688389	42,304.98		-3,238.89	0.02
Original Face:	60,000.000	Base	91.172184	45,543.87	84.688389	42,304.98		-3,238.89	0.02
3132D9K29	FED HM LN PC POOL SC0313 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
	292,352.980	Local	86.550067	253,031.70	83.638191	244,518.74		-8,512.96	0.14
Original Face:	330,000.000	Base	86.550067	253,031.70	83.638191	244,518.74		-8,512.96	0.14
3132D9LV4	FED HM LN PC POOL SC0340 FR 09/42 FIXED 3					3.000000	01 Sep 2042		
	52,570.850	Local	91.029078	47,854.76	88.474946	46,512.03		-1,342.73	0.03
Original Face:	60,000.000	Base	91.029078	47,854.76	88.474946	46,512.03		-1,342.73	0.03
3132D9M92	FED HM LN PC POOL SC0384 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
	156,104.210	Local	85.499494	133,468.31	84.688341	132,202.07		-1,266.24	0.08
Original Face:	170,000.000	Base	85.499494	133,468.31	84.688341	132,202.07		-1,266.24	0.08
3132DM2N4	FED HM LN PC POOL SD0781 FR 11/51 FIXED 3					3.000000	01 Nov 2051		
	45,276.600	Local	90.187359	40,833.77	85.701450	38,802.70		-2,031.07	0.02
Original Face:	60,000.000	Base	90.187359	40,833.77	85.701450	38,802.70		-2,031.07	0.02
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	48,924.750	Local	100.489016	49,164.00	83.407225	40,806.78		-8,357.22	0.02
Original Face:	60,000.000	Base	100.489016	49,164.00	83.407225	40,806.78		-8,357.22	0.02
3132DM5S0	FED HM LN PC POOL SD0857 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	189,259.850	Local	86.053973	162,865.62	82.879157	156,856.97		-6,008.65	0.09
Original Face:	220,000.000	Base	86.053973	162,865.62	82.879157	156,856.97		-6,008.65	0.09
3132DMRX5	FED HM LN PC POOL SD0502 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
	98,790.990	Local	86.809121	85,759.59	86.594306	85,547.37		-212.22	0.05
Original Face:	170,000.010	Base	86.809121	85,759.59	86.594306	85,547.37		-212.22	0.05
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	39,483.930	Local	100.153354	39,544.48	80.802726	31,904.09		-7,640.39	0.02
Original Face:	60,000.000	Base	100.153354	39,544.48	80.802726	31,904.09		-7,640.39	0.02

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	Units								
3132DMVG7	FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5					4.500000	01 Jan 2051		
	43,604.950	Local	99.611558	43,435.57	95.734240	41,744.87	-1,690.70	0.02	
Original Face:	110,000.000	Base	99.611558	43,435.57	95.734240	41,744.87	-1,690.70	0.02	
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	49,258.840	Local	94.132302	46,368.48	79.866848	39,341.48	-7,027.00	0.02	
Original Face:	60,000.000	Base	94.132302	46,368.48	79.866848	39,341.48	-7,027.00	0.02	
3132DN5J8	FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
	53,347.340	Local	85.941305	45,847.40	83.179789	44,374.20	-1,473.20	0.03	
Original Face:	60,000.000	Base	85.941305	45,847.40	83.179789	44,374.20	-1,473.20	0.03	
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
	30,399.090	Local	100.908350	30,675.22	95.623582	29,068.70	-1,606.52	0.02	
Original Face:	40,000.000	Base	100.908350	30,675.22	95.623582	29,068.70	-1,606.52	0.02	
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
	151,661.760	Local	99.746917	151,277.93	93.222189	141,382.41	-9,895.52	0.08	
Original Face:	190,000.000	Base	99.746917	151,277.93	93.222189	141,382.41	-9,895.52	0.08	
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052		
	190,975.300	Local	102.298083	195,364.07	97.259797	185,742.19	-9,621.88	0.11	
Original Face:	220,000.000	Base	102.298083	195,364.07	97.259797	185,742.19	-9,621.88	0.11	
3132DP2Y3	FED HM LN PC POOL SD2591 FR 03/53 FIXED 5					5.000000	01 Mar 2053		
	54,647.100	Local	100.839368	55,105.79	97.492437	53,276.79	-1,829.00	0.03	
Original Face:	60,000.000	Base	100.839368	55,105.79	97.492437	53,276.79	-1,829.00	0.03	
3132DP6Z6	FED HM LN PC POOL SD2688 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
	55,331.730	Local	100.976854	55,872.24	99.128218	54,849.36	-1,022.88	0.03	
Original Face:	60,000.000	Base	100.976854	55,872.24	99.128218	54,849.36	-1,022.88	0.03	
3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
	54,342.880	Local	98.802088	53,691.90	95.115767	51,688.65	-2,003.25	0.03	
Original Face:	60,000.000	Base	98.802088	53,691.90	95.115767	51,688.65	-2,003.25	0.03	
3132DPEH7	FED HM LN PC POOL SD1936 FR 06/52 FIXED 3.5					3.500000	01 Jun 2052		
	72,615.320	Local	94.059477	68,301.59	89.184306	64,761.47	-3,540.12	0.04	
Original Face:	80,000.000	Base	94.059477	68,301.59	89.184306	64,761.47	-3,540.12	0.04	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
3132DPP69	FED HM LN PC POOL SD2245 FR 12/52 FIXED 5.5					5.500000	01 Dec 2052		
	54,399.130	Local	98.844926	53,770.78	98.954741	53,830.52	59.74	0.03	
Original Face:	60,000.000	Base	98.844926	53,770.78	98.954741	53,830.52	59.74	0.03	
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
	52,170.890	Local	102.976487	53,723.75	100.865404	52,622.38	-1,101.37	0.03	
Original Face:	60,000.000	Base	102.976487	53,723.75	100.865404	52,622.38	-1,101.37	0.03	
3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
	53,713.960	Local	98.292176	52,796.62	94.577241	50,801.18	-1,995.44	0.03	
Original Face:	60,000.000	Base	98.292176	52,796.62	94.577241	50,801.18	-1,995.44	0.03	
3132DPUU0	FED HM LN PC POOL SD2395 FR 01/53 FIXED 5					5.000000	01 Jan 2053		
	53,052.820	Local	100.457035	53,295.29	97.025610	51,474.82	-1,820.47	0.03	
Original Face:	60,000.000	Base	100.457035	53,295.29	97.025610	51,474.82	-1,820.47	0.03	
3132DPWM6	FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5					6.500000	01 Feb 2053		
	52,309.890	Local	103.530824	54,156.86	102.714570	53,729.88	-426.98	0.03	
Original Face:	60,000.000	Base	103.530824	54,156.86	102.714570	53,729.88	-426.98	0.03	
3132DPYG7	FED HM LN PC POOL SD2511 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
	53,564.300	Local	101.184203	54,198.61	98.826132	52,935.53	-1,263.08	0.03	
Original Face:	60,000.000	Base	101.184203	54,198.61	98.826132	52,935.53	-1,263.08	0.03	
3132DPZN1	FED HM LN PC POOL SD2549 FR 07/52 FIXED 4					4.000000	01 Jul 2052		
	8,349.760	Local	96.395825	8,048.82	93.490102	7,806.20	-242.62	0.00	
Original Face:	10,000.000	Base	96.395825	8,048.82	93.490102	7,806.20	-242.62	0.00	
3132DQ2G0	FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5					5.500000	01 Aug 2053		
	92,780.970	Local	99.122083	91,966.43	99.026779	91,878.01	-88.42	0.05	
Original Face:	100,000.000	Base	99.122083	91,966.43	99.026779	91,878.01	-88.42	0.05	
3132DQAY2	FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5					5.500000	01 Mar 2053		
	54,808.650	Local	100.241148	54,940.82	99.134877	54,334.49	-606.33	0.03	
Original Face:	60,000.000	Base	100.241148	54,940.82	99.134877	54,334.49	-606.33	0.03	
3132DQB70	FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
	56,087.190	Local	100.976925	56,635.12	99.246755	55,664.72	-970.40	0.03	
Original Face:	60,000.000	Base	100.976925	56,635.12	99.246755	55,664.72	-970.40	0.03	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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
3132DQB88	FED HM LN PC POOL SD2763 FR 04/53 FIXED 5.5				5.500000	01 Apr 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
3132DQBZ8	FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5				5.500000	01 May 2053		
		54,284.700	Local 100.856724	54,749.77	99.376415	53,946.19	-803.58	0.03
Original Face:		60,000.000	Base 100.856724	54,749.77	99.376415	53,946.19	-803.58	0.03
3132DQC53	FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5				4.500000	01 Mar 2047		
		51,251.010	Local 99.746073	51,120.87	96.941098	49,683.29	-1,437.58	0.03
Original Face:		60,000.000	Base 99.746073	51,120.87	96.941098	49,683.29	-1,437.58	0.03
3132DQFF8	FED HM LN PC POOL SD2866 FR 07/49 FIXED 4				4.000000	01 Jul 2049		
		53,737.800	Local 96.641266	51,932.89	93.538564	50,265.57	-1,667.32	0.03
Original Face:		60,000.000	Base 96.641266	51,932.89	93.538564	50,265.57	-1,667.32	0.03
3132DQKC9	FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		54,249.890	Local 80.409859	43,622.26	83.457707	45,275.71	1,653.45	0.03
Original Face:		60,000.000	Base 80.409859	43,622.26	83.457707	45,275.71	1,653.45	0.03
3132DQQY5	FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5				5.500000	01 Jun 2053		
		55,598.980	Local 100.212324	55,717.03	99.026778	55,057.88	-659.15	0.03
Original Face:		60,000.000	Base 100.212324	55,717.03	99.026778	55,057.88	-659.15	0.03
3132DQY59	FED HM LN PC POOL SD3432 FR 07/53 FIXED 6				6.000000	01 Jul 2053		
		89,800.310	Local 98.562588	88,509.51	101.093701	90,782.46	2,272.95	0.05
Original Face:		100,000.000	Base 98.562588	88,509.51	101.093701	90,782.46	2,272.95	0.05
3132DTPK4	FED HM LN PC POOL SD5702 FR 04/54 FIXED 6.5				6.500000	01 Apr 2054		
		100,000.000	Local 102.530550	102,530.55	102.480493	102,480.49	-50.06	0.06
Original Face:		100,000.000	Base 102.530550	102,530.55	102.480493	102,480.49	-50.06	0.06
3132DV6Q3	FED HM LN PC POOL SD8079 FR 07/50 FIXED 2				2.000000	01 Jul 2050		
		113,106.160	Local 79.960720	90,440.50	79.207332	89,588.37	-852.13	0.05
Original Face:		200,000.000	Base 79.960720	90,440.50	79.207332	89,588.37	-852.13	0.05
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3				3.000000	01 Nov 2049		
		26,025.840	Local 95.475535	24,848.31	86.857035	22,605.27	-2,243.04	0.01
Original Face:		60,000.000	Base 95.475535	24,848.31	86.857035	22,605.27	-2,243.04	0.01

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3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5				2.500000	01 Nov 2051			
		494,971.460	Local	97.661352	483,395.82	83.557634	413,586.44	-69,809.38	0.24
Original Face:		610,000.000	Base	97.661352	483,395.82	83.557634	413,586.44	-69,809.38	0.24
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		667,836.650	Local	88.981196	594,249.04	83.318047	556,428.45	-37,820.59	0.33
Original Face:		800,000.000	Base	88.981196	594,249.04	83.318047	556,428.45	-37,820.59	0.33
3132DVL1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5				2.500000	01 Jul 2050			
		105,624.250	Local	87.328222	92,239.78	83.917005	88,636.71	-3,603.07	0.05
Original Face:		170,000.000	Base	87.328222	92,239.78	83.917005	88,636.71	-3,603.07	0.05
3132DVL3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5				2.500000	01 Oct 2050			
		71,796.710	Local	93.420242	67,072.66	83.706101	60,098.23	-6,974.43	0.04
Original Face:		110,000.000	Base	93.420242	67,072.66	83.706101	60,098.23	-6,974.43	0.04
3132DVL8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051			
		75,833.920	Local	93.588278	70,971.66	83.863226	63,596.77	-7,374.89	0.04
Original Face:		110,000.000	Base	93.588278	70,971.66	83.863226	63,596.77	-7,374.89	0.04
3132DVM8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5				2.500000	01 Apr 2052			
		475,413.990	Local	86.787112	412,598.07	83.332874	396,176.14	-16,421.93	0.23
Original Face:		560,000.000	Base	86.787112	412,598.07	83.332874	396,176.14	-16,421.93	0.23
3132DVMH5	FED HM LN PC POOL SD7560 FR 02/53 FIXED 4				4.000000	01 Feb 2053			
		98,806.550	Local	96.303848	95,154.51	92.852915	91,744.76	-3,409.75	0.05
Original Face:		110,000.000	Base	96.303848	95,154.51	92.852915	91,744.76	-3,409.75	0.05
3132DWDN0	FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5				1.500000	01 Mar 2052			
		54,407.880	Local	79.676198	43,350.13	75.002899	40,807.49	-2,542.64	0.02
Original Face:		60,000.000	Base	79.676198	43,350.13	75.002899	40,807.49	-2,542.64	0.02
3132E0BK7	FED HM LN PC POOL SD3642 FR 09/53 FIXED 6				6.000000	01 Sep 2053			
		186,341.320	Local	98.761230	184,032.98	101.731014	189,566.91	5,533.93	0.11
Original Face:		200,000.000	Base	98.761230	184,032.98	101.731014	189,566.91	5,533.93	0.11
3132E0D33	FED HM LN PC POOL SD3722 FR 05/53 FIXED 5				5.000000	01 May 2053			
		53,303.850	Local	93.734580	49,964.14	97.492509	51,967.26	2,003.12	0.03
Original Face:		60,000.000	Base	93.734580	49,964.14	97.492509	51,967.26	2,003.12	0.03

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3132E0EJ7	FED HM LN PC POOL SD3737 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
	97,129.040	Local		98.623615	95,792.17	100.719256	97,827.65	2,035.48	0.06
Original Face:	100,000.000	Base		98.623615	95,792.17	100.719256	97,827.65	2,035.48	0.06
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	9,893.900	Local		105.231911	10,411.54	96.801393	9,577.43	-834.11	0.01
Original Face:	92,728.000	Base		105.231911	10,411.54	96.801393	9,577.43	-834.11	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	12,970.510	Local		100.591264	13,047.20	90.868872	11,786.16	-1,261.04	0.01
Original Face:	60,000.000	Base		100.591264	13,047.20	90.868872	11,786.16	-1,261.04	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	21,132.770	Local		99.888325	21,109.17	87.664907	18,526.02	-2,583.15	0.01
Original Face:	60,000.000	Base		99.888325	21,109.17	87.664907	18,526.02	-2,583.15	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	541,413.460	Local		97.861010	529,832.68	87.791789	475,316.56	-54,516.12	0.28
Original Face:	1,720,000.000	Base		97.861010	529,832.68	87.791789	475,316.56	-54,516.12	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		
	271,721.020	Local		97.579153	265,143.07	87.638880	238,133.26	-27,009.81	0.14
Original Face:	780,000.000	Base		97.579153	265,143.07	87.638880	238,133.26	-27,009.81	0.14
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	41,040.120	Local		106.532291	43,720.98	83.693980	34,348.11	-9,372.87	0.02
Original Face:	60,000.000	Base		106.532291	43,720.98	83.693980	34,348.11	-9,372.87	0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	39,357.470	Local		103.194946	40,614.92	80.106915	31,528.06	-9,086.86	0.02
Original Face:	60,000.000	Base		103.194946	40,614.92	80.106915	31,528.06	-9,086.86	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	114,002.530	Local		102.980793	117,400.71	79.920862	91,111.80	-26,288.91	0.05
Original Face:	170,000.000	Base		102.980793	117,400.71	79.920862	91,111.80	-26,288.91	0.05

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3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	46,395.390	Local		100.097639	46,440.69	79.870675		37,056.31	-9,384.38	0.02
Original Face:	60,000.000	Base		100.097639	46,440.69	79.870675		37,056.31	-9,384.38	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	362,733.650	Local		99.888433	362,328.96	79.871218		289,719.78	-72,609.18	0.17
Original Face:	481,789.000	Base		99.888433	362,328.96	79.871218		289,719.78	-72,609.18	0.17
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5						2.500000	01 Aug 2051		
	46,364.540	Local		104.024369	48,230.42	83.521886		38,724.54	-9,505.88	0.02
Original Face:	60,000.000	Base		104.024369	48,230.42	83.521886		38,724.54	-9,505.88	0.02
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5						2.500000	01 Aug 2051		
	136,237.800	Local		100.502768	136,922.76	83.522031		113,788.58	-23,134.18	0.07
Original Face:	170,000.000	Base		100.502768	136,922.76	83.522031		113,788.58	-23,134.18	0.07
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5						2.500000	01 Sep 2051		
	50,226.310	Local		92.887831	46,654.13	83.342601		41,859.91	-4,794.22	0.02
Original Face:	60,000.000	Base		92.887831	46,654.13	83.342601		41,859.91	-4,794.22	0.02
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3						3.000000	01 Oct 2051		
	50,993.250	Local		99.855491	50,919.56	86.540628		44,129.88	-6,789.68	0.03
Original Face:	60,000.000	Base		99.855491	50,919.56	86.540628		44,129.88	-6,789.68	0.03
3133B9NQ3	FED HM LN PC POOL QE0399 FR 04/52 FIXED 3						3.000000	01 Apr 2052		
	84,957.810	Local		86.421601	73,421.90	85.876587		72,958.87	-463.03	0.04
Original Face:	100,000.000	Base		86.421601	73,421.90	85.876587		72,958.87	-463.03	0.04
3133BGM47	FED HM LN PC POOL QE6679 FR 08/52 FIXED 4.5						4.500000	01 Aug 2052		
	54,520.510	Local		100.455260	54,768.72	95.961398		52,318.64	-2,450.08	0.03
Original Face:	60,000.000	Base		100.455260	54,768.72	95.961398		52,318.64	-2,450.08	0.03
3133BQSA5	FED HM LN PC POOL QF3213 FR 11/52 FIXED 4.5						4.500000	01 Nov 2052		
	54,366.430	Local		98.217319	53,397.25	94.541935		51,399.07	-1,998.18	0.03
Original Face:	60,000.000	Base		98.217319	53,397.25	94.541935		51,399.07	-1,998.18	0.03
3133BTCA6	FED HM LN PC POOL QF5465 FR 12/52 FIXED 5						5.000000	01 Dec 2052		
	53,803.040	Local		100.839060	54,254.48	97.150078		52,269.70	-1,984.78	0.03
Original Face:	60,000.000	Base		100.839060	54,254.48	97.150078		52,269.70	-1,984.78	0.03

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3133C8DQ5	FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5						5.500000	01 Jul 2053		
	56,870.190	Local		98.858435	56,220.98	99.700566	56,699.90		478.92	0.03
Original Face:	60,000.000	Base		98.858435	56,220.98	99.700566	56,699.90		478.92	0.03
3133D4QF3	FED HM LN PC POOL QK1354 FR 02/42 FIXED 2						2.000000	01 Feb 2042		
	49,743.130	Local		87.232006	43,391.93	83.860525	41,714.85		-1,677.08	0.02
Original Face:	60,000.000	Base		87.232006	43,391.93	83.860525	41,714.85		-1,677.08	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5						4.500000	01 Jul 2049		
	8,539.910	Local		107.482046	9,178.87	95.645147	8,168.01		-1,010.86	0.00
Original Face:	40,000.000	Base		107.482046	9,178.87	95.645147	8,168.01		-1,010.86	0.00
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2						2.000000	01 Nov 2050		
	44,317.810	Local		100.292456	44,447.42	79.859265	35,391.88		-9,055.54	0.02
Original Face:	60,000.000	Base		100.292456	44,447.42	79.859265	35,391.88		-9,055.54	0.02
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5						2.500000	01 Nov 2050		
	223,396.960	Local		93.252034	208,322.21	83.700204	186,983.71		-21,338.50	0.11
Original Face:	330,000.000	Base		93.252034	208,322.21	83.700204	186,983.71		-21,338.50	0.11
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5						2.500000	01 Dec 2050		
	298,562.370	Local		86.719063	258,910.49	83.648616	249,743.29		-9,167.20	0.15
Original Face:	440,000.000	Base		86.719063	258,910.49	83.648616	249,743.29		-9,167.20	0.15
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5						1.500000	01 Feb 2051		
	47,478.740	Local		78.342749	37,196.15	75.403916	35,800.83		-1,395.32	0.02
Original Face:	60,000.000	Base		78.342749	37,196.15	75.403916	35,800.83		-1,395.32	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	82,721.120	Local		102.918227	85,135.11	79.688853	65,919.51		-19,215.60	0.04
Original Face:	110,000.000	Base		102.918227	85,135.11	79.688853	65,919.51		-19,215.60	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2						2.000000	01 May 2051		
	215,380.560	Local		100.690708	216,868.21	79.565903	171,369.49		-45,498.72	0.10
Original Face:	280,000.000	Base		100.690708	216,868.21	79.565903	171,369.49		-45,498.72	0.10
3133KN6W8	FED HM LN PC POOL RA7185 FR 04/52 FIXED 4						4.000000	01 Apr 2052		
	143,590.770	Local		95.138810	136,610.55	92.282146	132,508.64		-4,101.91	0.08
Original Face:	170,000.000	Base		95.138810	136,610.55	92.282146	132,508.64		-4,101.91	0.08

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133KN6X6	FED HM LN PC POOL RA7186 FR 04/52 FIXED 4					4.000000	01 Apr 2052		
	141,512.920	Local		95.214522	134,740.85	92.443085	130,818.91	-3,921.94	0.08
Original Face:	170,000.000	Base		95.214522	134,740.85	92.443085	130,818.91	-3,921.94	0.08
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	47,875.620	Local		97.787788	46,816.51	83.752872	40,097.21	-6,719.30	0.02
Original Face:	60,000.000	Base		97.787788	46,816.51	83.752872	40,097.21	-6,719.30	0.02
3133KNQT3	FED HM LN PC POOL RA6766 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	83,813.480	Local		82.858748	69,446.80	83.008689	69,572.47	125.67	0.04
Original Face:	100,000.000	Base		82.858748	69,446.80	83.008689	69,572.47	125.67	0.04
3133KQ3M6	FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5					6.500000	01 Apr 2053		
	92,112.910	Local		103.621805	95,449.06	102.583641	94,492.78	-956.28	0.06
Original Face:	110,000.000	Base		103.621805	95,449.06	102.583641	94,492.78	-956.28	0.06
3133KQXT8	FED HM LN PC POOL RA8790 FR 04/53 FIXED 5					5.000000	01 Apr 2053		
	104,375.800	Local		100.367240	104,759.11	97.102521	101,351.53	-3,407.58	0.06
Original Face:	110,000.000	Base		100.367240	104,759.11	97.102521	101,351.53	-3,407.58	0.06
3133KRCS1	FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
	54,072.580	Local		103.776239	56,114.49	102.817260	55,595.95	-518.54	0.03
Original Face:	60,000.000	Base		103.776239	56,114.49	102.817260	55,595.95	-518.54	0.03
3133KTYK0	FED HM LN PC POOL RB0714 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
	181,223.160	Local		80.580137	146,029.87	83.913140	152,070.04	6,040.17	0.09
Original Face:	220,000.000	Base		80.580137	146,029.87	83.913140	152,070.04	6,040.17	0.09
3133KYT41	FED HM LN PC POOL RB5071 FR 09/40 FIXED 2					2.000000	01 Sep 2040		
	58,142.070	Local		85.818152	49,896.45	84.703590	49,248.42	-648.03	0.03
Original Face:	100,000.000	Base		85.818152	49,896.45	84.703590	49,248.42	-648.03	0.03
3133KYU64	FED HM LN PC POOL RB5105 FR 03/41 FIXED 2					2.000000	01 Mar 2041		
	72,146.080	Local		81.911242	59,095.75	84.699828	61,107.61	2,011.86	0.04
Original Face:	100,000.000	Base		81.911242	59,095.75	84.699828	61,107.61	2,011.86	0.04
3133KYUH0	FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5					1.500000	01 Nov 2040		
	154,352.320	Local		84.996766	131,194.48	81.265522	125,435.22	-5,759.26	0.07
Original Face:	220,000.000	Base		84.996766	131,194.48	81.265522	125,435.22	-5,759.26	0.07

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5					1.500000	01 Nov 2041		
	16,515.120	Local	94.013001	15,526.36	80.884184	13,358.12		-2,168.24	0.01
Original Face:	20,000.000	Base	94.013001	15,526.36	80.884184	13,358.12		-2,168.24	0.01
3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
	48,988.050	Local	86.168096	42,212.07	83.872448	41,087.48		-1,124.59	0.02
Original Face:	60,000.000	Base	86.168096	42,212.07	83.872448	41,087.48		-1,124.59	0.02
3133KYVB2	FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5					1.500000	01 May 2041		
	218,881.180	Local	84.233240	184,370.71	81.180655	177,689.18		-6,681.53	0.10
Original Face:	280,000.000	Base	84.233240	184,370.71	81.180655	177,689.18		-6,681.53	0.10
3133KYVJ5	FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5					1.500000	01 Jul 2041		
	175,005.210	Local	84.223275	147,395.12	81.133022	141,987.02		-5,408.10	0.08
Original Face:	220,000.000	Base	84.223275	147,395.12	81.133022	141,987.02		-5,408.10	0.08
3133KYVN6	FED HM LN PC POOL RB5121 FR 08/41 FIXED 2					2.000000	01 Aug 2041		
	78,412.540	Local	84.676392	66,396.91	84.697407	66,413.39		16.48	0.04
Original Face:	100,000.000	Base	84.676392	66,396.91	84.697407	66,413.39		16.48	0.04
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
	133,862.020	Local	102.494815	137,201.63	84.511735	113,129.12		-24,072.51	0.07
Original Face:	170,000.000	Base	102.494815	137,201.63	84.511735	113,129.12		-24,072.51	0.07
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5					1.500000	01 Oct 2041		
	89,887.040	Local	94.016468	84,508.62	80.884419	72,704.61		-11,804.01	0.04
Original Face:	110,000.000	Base	94.016468	84,508.62	80.884419	72,704.61		-11,804.01	0.04
3133KYVY2	FED HM LN PC POOL RB5131 FR 10/41 FIXED 2					2.000000	01 Oct 2041		
	136,225.490	Local	86.467246	117,790.43	84.140402	114,620.67		-3,169.76	0.07
Original Face:	170,000.000	Base	86.467246	117,790.43	84.140402	114,620.67		-3,169.76	0.07
3133KYW39	FED HM LN PC POOL RB5166 FR 07/42 FIXED 3					3.000000	01 Jul 2042		
	52,195.260	Local	91.032960	47,514.89	88.599111	46,244.54		-1,270.35	0.03
Original Face:	60,000.000	Base	91.032960	47,514.89	88.599111	46,244.54		-1,270.35	0.03
3133KYWJ4	FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5					2.500000	01 Mar 2042		
	50,149.280	Local	89.957064	45,112.82	86.570417	43,414.44		-1,698.38	0.03
Original Face:	60,000.000	Base	89.957064	45,112.82	86.570417	43,414.44		-1,698.38	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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View Date: July 1, 2024

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3133KYWN5	FED HM LN PC POOL RB5153 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
	51,492.850	Local		85.130693	43,836.22	82.954520	42,715.65	-1,120.57	0.03
Original Face:	60,000.000	Base		85.130693	43,836.22	82.954520	42,715.65	-1,120.57	0.03
3133USH95	FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5					3.500000	01 Dec 2050		
	99,692.370	Local		90.091789	89,814.64	89.201608	88,927.20	-887.44	0.05
Original Face:	110,000.000	Base		90.091789	89,814.64	89.201608	88,927.20	-887.44	0.05
3136A5LM6	FANNIE MAE FNR 2012 35 SC					1.050170	25 Apr 2042		
	7,910.810	Local		18.740432	1,482.52	11.463790	906.88	-575.64	0.00
Original Face:	100,000.000	Base		18.740432	1,482.52	11.463790	906.88	-575.64	0.00
3136A92R8	FANNIE MAE FNR 2012 118 VZ					3.000000	25 Nov 2042		
	123,533.240	Local		90.643199	111,974.48	88.875670	109,790.99	-2,183.49	0.06
Original Face:	100,000.000	Base		90.643199	111,974.48	88.875670	109,790.99	-2,183.49	0.06
3136AETS6	FANNIE MAE FNR 2013 54 BS					0.700170	25 Jun 2043		
	30,923.620	Local		18.323275	5,666.22	11.806620	3,651.03	-2,015.19	0.00
Original Face:	200,000.000	Base		18.323275	5,666.22	11.806620	3,651.03	-2,015.19	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA					3.000000	25 Sep 2032		
	11,207.630	Local		13.030052	1,460.36	4.340540	486.47	-973.89	0.00
Original Face:	100,000.000	Base		13.030052	1,460.36	4.340540	486.47	-973.89	0.00
3136AH6K1	FANNIE MAE FNR 2014 6 Z					2.500000	25 Feb 2044		
	129,711.910	Local		87.118076	113,002.52	84.525980	109,640.26	-3,362.26	0.06
Original Face:	100,000.000	Base		87.118076	113,002.52	84.525980	109,640.26	-3,362.26	0.06
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					0.500170	25 Dec 2043		
	38,024.570	Local		3.519277	1,338.19	9.221940	3,506.60	2,168.41	0.00
Original Face:	200,000.000	Base		3.519277	1,338.19	9.221940	3,506.60	2,168.41	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
	136,167.650	Local		94.989618	129,345.13	83.317500	113,451.48	-15,893.65	0.07
Original Face:	100,000.000	Base		94.989618	129,345.13	83.317500	113,451.48	-15,893.65	0.07
3136AX4N2	FANNIE MAE FNR 2017 76 SB					0.650170	25 Oct 2057		
	27,606.090	Local		18.739054	5,173.12	11.224870	3,098.75	-2,074.37	0.00
Original Face:	100,000.000	Base		18.739054	5,173.12	11.224870	3,098.75	-2,074.37	0.00

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WESTERN ASSET CORE BOND CIF  
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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
3136AYSU8	FANNIE MAE FNR 2017 85 SC					0.750170	25 Nov 2047		
		25,308.300	Local	8.447861	2,138.01	9.249810	2,340.97	202.96	0.00
Original Face:	100,000.000		Base	8.447861	2,138.01	9.249810	2,340.97	202.96	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		18,257.540	Local	102.011005	18,624.70	93.356800	17,044.66	-1,580.04	0.01
Original Face:	20,000.000		Base	102.011005	18,624.70	93.356800	17,044.66	-1,580.04	0.01
3136B3HQ6	FANNIE MAE FNR 2018 74 AB					3.500000	25 Oct 2048		
		31,403.090	Local	92.560000	29,066.70	90.482860	28,414.41	-652.29	0.02
Original Face:	100,000.000		Base	92.560000	29,066.70	90.482860	28,414.41	-652.29	0.02
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		108,321.490	Local	99.549840	107,833.87	58.648710	63,529.16	-44,304.71	0.04
Original Face:	100,000.000		Base	99.549840	107,833.87	58.648710	63,529.16	-44,304.71	0.04
3136BBEM0	FANNIE MAE FNR 2020 57 TA					2.000000	25 Apr 2050		
		140,441.780	Local	86.324369	121,235.48	85.337510	119,849.52	-1,385.96	0.07
Original Face:	300,000.000		Base	86.324369	121,235.48	85.337510	119,849.52	-1,385.96	0.07
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
		200,000.000	Local	85.206955	170,413.91	76.161610	152,323.22	-18,090.69	0.09
Original Face:	200,000.000		Base	85.206955	170,413.91	76.161610	152,323.22	-18,090.69	0.09
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		73,214.380	Local	2.742166	2,007.66	16.253560	11,899.94	9,892.28	0.01
Original Face:	100,000.000		Base	2.742166	2,007.66	16.253560	11,899.94	9,892.28	0.01
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		72,169.580	Local	4.592101	3,314.10	16.770840	12,103.44	8,789.34	0.01
Original Face:	100,000.000		Base	4.592101	3,314.10	16.770840	12,103.44	8,789.34	0.01
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		143,190.160	Local	3.409745	4,882.42	15.696830	22,476.32	17,593.90	0.01
Original Face:	200,000.000		Base	3.409745	4,882.42	15.696830	22,476.32	17,593.90	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
		169,149.690	Local	6.215879	10,514.14	13.691340	23,158.86	12,644.72	0.01
Original Face:	200,000.000		Base	6.215879	10,514.14	13.691340	23,158.86	12,644.72	0.01

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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
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	80,897.390	Local		5.907768	4,779.23	16.512150	13,357.90	8,578.67	0.01
Original Face:	100,000.000	Base		5.907768	4,779.23	16.512150	13,357.90	8,578.67	0.01
3136BG4M0	FANNIE MAE FNR 2021 65 JA					2.000000	25 Jan 2046		
	69,835.400	Local		86.942124	60,716.38	85.957460	60,028.74	-687.64	0.04
Original Face:	100,000.000	Base		86.942124	60,716.38	85.957460	60,028.74	-687.64	0.04
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
	253,424.980	Local		0.357569	906.17	14.607430	37,018.88	36,112.71	0.02
Original Face:	300,000.000	Base		0.357569	906.17	14.607430	37,018.88	36,112.71	0.02
3136BH7G8	FANNIE MAE FNR 2021 43 IO					2.500000	25 Jun 2051		
	395,863.180	Local		13.463460	53,296.88	15.403750	60,977.77	7,680.89	0.04
Original Face:	500,000.000	Base		13.463460	53,296.88	15.403750	60,977.77	7,680.89	0.04
3136BHGVS	FANNIE MAE FNR 2021 28 LB					2.000000	25 Apr 2051		
	90,635.740	Local		82.867697	75,107.75	80.100650	72,599.82	-2,507.93	0.04
Original Face:	100,000.000	Base		82.867697	75,107.75	80.100650	72,599.82	-2,507.93	0.04
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
	351,617.710	Local		9.644497	33,911.76	14.670730	51,584.88	17,673.12	0.03
Original Face:	400,000.000	Base		9.644497	33,911.76	14.670730	51,584.88	17,673.12	0.03
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
	7,062.870	Local		1.745183	123.26	18.433651	1,301.94	1,178.68	0.00
Original Face:	100,000.000	Base		1.745183	123.26	18.433651	1,301.94	1,178.68	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA					1.042490	15 Dec 2041		
	20,633.320	Local		39.072529	8,061.96	11.226870	2,316.48	-5,745.48	0.00
Original Face:	200,000.000	Base		39.072529	8,061.96	11.226870	2,316.48	-5,745.48	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
	71,291.460	Local		4.938207	3,520.52	15.138550	10,792.49	7,271.97	0.01
Original Face:	100,000.000	Base		4.938207	3,520.52	15.138550	10,792.49	7,271.97	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	6,578.190	Local		96.862815	6,371.82	85.638500	5,633.46	-738.36	0.00
Original Face:	100,000.000	Base		96.862815	6,371.82	85.638500	5,633.46	-738.36	0.00

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.243906	25 Jan 2030		
	1,854,245.660	Local		4.827648	89,516.46	4.985450	92,442.49	2,926.03	0.05
Original Face:	1,900,000.000	Base		4.827648	89,516.46	4.985450	92,442.49	2,926.03	0.05
3137FTLA3	FREDDIE MAC FHR 4980 KI					4.500000	25 Jun 2050		
	432,370.740	Local		21.986307	95,062.36	23.293850	100,715.79	5,653.43	0.06
Original Face:	1,500,000.000	Base		21.986307	95,062.36	23.293850	100,715.79	5,653.43	0.06
3137FUVK7	FREDDIE MAC FHR 4991 QV					2.000000	25 Sep 2045		
	91,678.270	Local		82.337712	75,485.79	80.010390	73,352.14	-2,133.65	0.04
Original Face:	100,000.000	Base		82.337712	75,485.79	80.010390	73,352.14	-2,133.65	0.04
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	63,291.740	Local		1.983655	1,255.49	14.486900	9,169.01	7,913.52	0.01
Original Face:	100,000.000	Base		1.983655	1,255.49	14.486900	9,169.01	7,913.52	0.01
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	75,730.710	Local		5.068169	3,838.16	15.831820	11,989.55	8,151.39	0.01
Original Face:	100,000.000	Base		5.068169	3,838.16	15.831820	11,989.55	8,151.39	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	78,024.590	Local		2.425633	1,892.59	16.611690	12,961.20	11,068.61	0.01
Original Face:	100,000.000	Base		2.425633	1,892.59	16.611690	12,961.20	11,068.61	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	79,097.010	Local		6.217479	4,917.84	13.362450	10,569.30	5,651.46	0.01
Original Face:	100,000.000	Base		6.217479	4,917.84	13.362450	10,569.30	5,651.46	0.01
3137FXP77	FREDDIE MAC FHR 5038 PJ					0.750000	25 Oct 2050		
	222,808.250	Local		73.082424	162,833.67	69.268790	154,336.58	-8,497.09	0.09
Original Face:	300,000.000	Base		73.082424	162,833.67	69.268790	154,336.58	-8,497.09	0.09
3137FYAR7	FREDDIE MAC FHR 5092 AP					2.000000	25 Apr 2041		
	75,308.380	Local		86.592714	65,211.57	84.824810	63,880.19	-1,331.38	0.04
Original Face:	100,000.000	Base		86.592714	65,211.57	84.824810	63,880.19	-1,331.38	0.04
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1					1.021382	25 May 2028		
	2,203,023.300	Local		3.149037	69,374.01	3.031350	66,781.35	-2,592.66	0.04
Original Face:	2,220,000.000	Base		3.149037	69,374.01	3.031350	66,781.35	-2,592.66	0.04

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
	85,007.470	Local		4.861173	4,132.36	14.038880	11,934.10	7,801.74	0.01
Original Face:	100,000.000	Base		4.861173	4,132.36	14.038880	11,934.10	7,801.74	0.01
3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049		
	260,150.650	Local		6.618061	17,216.93	14.375510	37,397.98	20,181.05	0.02
Original Face:	300,000.000	Base		6.618061	17,216.93	14.375510	37,397.98	20,181.05	0.02
3137H2UN2	FREDDIE MAC FHR 5148 CI					2.000000	25 Jun 2049		
	88,143.060	Local		6.447609	5,683.12	11.179020	9,853.53	4,170.41	0.01
Original Face:	100,000.000	Base		6.447609	5,683.12	11.179020	9,853.53	4,170.41	0.01
3137H6H81	FREDDIE MAC FHR 5200 KQ					3.000000	25 Sep 2049		
	73,416.520	Local		90.875582	66,717.69	89.765940	65,903.03	-814.66	0.04
Original Face:	100,000.000	Base		90.875582	66,717.69	89.765940	65,903.03	-814.66	0.04
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
	100,000.000	Local		100.898540	100,898.54	88.757110	88,757.11	-12,141.43	0.05
Original Face:	100,000.000	Base		100.898540	100,898.54	88.757110	88,757.11	-12,141.43	0.05
3137H9F46	FREDDIE MAC FHR 5274 IO					2.500000	25 Jan 2051		
	633,845.190	Local		15.007314	95,123.14	16.388900	103,880.25	8,757.11	0.06
Original Face:	700,000.000	Base		15.007314	95,123.14	16.388900	103,880.25	8,757.11	0.06
3137H9QG7	FREDDIE MAC FHR 5293 IO					2.000000	25 Mar 2051		
	915,730.350	Local		11.965101	109,568.06	12.587370	115,266.37	5,698.31	0.07
Original Face:	1,000,000.000	Base		11.965101	109,568.06	12.587370	115,266.37	5,698.31	0.07
3137H9UF4	FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 X1					0.526620	25 Jan 2033		
	3,998,727.560	Local		2.726323	109,018.23	2.783670	111,311.38	2,293.15	0.07
Original Face:	4,000,000.000	Base		2.726323	109,018.23	2.783670	111,311.38	2,293.15	0.07
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	19,420.360	Local		106.241748	20,632.53	91.321203	17,734.91	-2,897.62	0.01
Original Face:	110,000.000	Base		106.241748	20,632.53	91.321203	17,734.91	-2,897.62	0.01
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	10,144.810	Local		96.869335	9,827.21	88.366897	8,964.65	-862.56	0.01
Original Face:	60,000.000	Base		96.869335	9,827.21	88.366897	8,964.65	-862.56	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
	20,648.260	Local		96.868065	20,001.57	88.367260	18,246.30	-1,755.27	0.01
Original Face:	110,000.000	Base		96.868065	20,001.57	88.367260	18,246.30	-1,755.27	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	79,265.790	Local		98.640271	78,187.99	87.644527	69,472.13	-8,715.86	0.04
Original Face:	280,000.000	Base		98.640271	78,187.99	87.644527	69,472.13	-8,715.86	0.04
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
	11,179.150	Local		105.713136	11,817.83	94.355171	10,548.11	-1,269.72	0.01
Original Face:	60,000.000	Base		105.713136	11,817.83	94.355171	10,548.11	-1,269.72	0.01
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	11,859.480	Local		104.623137	12,407.76	93.523530	11,091.40	-1,316.36	0.01
Original Face:	60,000.000	Base		104.623137	12,407.76	93.523530	11,091.40	-1,316.36	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
	17,515.240	Local		109.133418	19,114.98	96.427893	16,889.58	-2,225.40	0.01
Original Face:	110,000.000	Base		109.133418	19,114.98	96.427893	16,889.58	-2,225.40	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
	13,785.200	Local		96.863956	13,352.89	88.370398	12,182.04	-1,170.85	0.01
Original Face:	60,000.000	Base		96.863956	13,352.89	88.370398	12,182.04	-1,170.85	0.01
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	17,397.200	Local		107.190697	18,648.18	90.678391	15,775.50	-2,872.68	0.01
Original Face:	60,000.000	Base		107.190697	18,648.18	90.678391	15,775.50	-2,872.68	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	35,468.710	Local		99.863316	35,420.23	94.544107	33,533.58	-1,886.65	0.02
Original Face:	220,000.000	Base		99.863316	35,420.23	94.544107	33,533.58	-1,886.65	0.02
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	20,934.180	Local		101.818079	21,314.78	92.969250	19,462.35	-1,852.43	0.01
Original Face:	60,000.000	Base		101.818079	21,314.78	92.969250	19,462.35	-1,852.43	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	36,190.940	Local		104.540860	37,834.32	91.854634	33,243.06	-4,591.26	0.02
Original Face:	110,000.000	Base		104.540860	37,834.32	91.854634	33,243.06	-4,591.26	0.02

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WESTERN ASSET MANAGEMENT COMPANY

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
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	41,823.540	Local		103.058756	43,102.82	87.952113	36,784.69	-6,318.13	0.02
Original Face:	110,000.000	Base		103.058756	43,102.82	87.952113	36,784.69	-6,318.13	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	20,218.990	Local		101.712746	20,565.29	91.856818	18,572.52	-1,992.77	0.01
Original Face:	60,000.000	Base		101.712746	20,565.29	91.856818	18,572.52	-1,992.77	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	12,313.890	Local		107.235163	13,204.82	98.316464	12,106.58	-1,098.24	0.01
Original Face:	60,000.000	Base		107.235163	13,204.82	98.316464	12,106.58	-1,098.24	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	20,206.110	Local		104.137857	21,042.21	95.187682	19,233.73	-1,808.48	0.01
Original Face:	60,000.000	Base		104.137857	21,042.21	95.187682	19,233.73	-1,808.48	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	36,310.800	Local		112.766312	40,946.35	95.189264	34,563.98	-6,382.37	0.02
Original Face:	110,000.000	Base		112.766312	40,946.35	95.189264	34,563.98	-6,382.37	0.02
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
	44,638.250	Local		112.621463	50,272.25	94.447227	42,159.59	-8,112.66	0.02
Original Face:	110,000.000	Base		112.621463	50,272.25	94.447227	42,159.59	-8,112.66	0.02
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
	315,944.190	Local		89.614286	283,131.13	80.457867	254,201.96	-28,929.17	0.15
Original Face:	390,000.000	Base		89.614286	283,131.13	80.457867	254,201.96	-28,929.17	0.15
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
	49,388.580	Local		89.740179	44,321.40	80.457327	39,736.73	-4,584.67	0.02
Original Face:	60,000.000	Base		89.740179	44,321.40	80.457327	39,736.73	-4,584.67	0.02
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
	198,984.350	Local		84.664518	168,469.14	80.828562	160,836.19	-7,632.95	0.09
Original Face:	220,000.000	Base		84.664518	168,469.14	80.828562	160,836.19	-7,632.95	0.09
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	36,676.130	Local		98.472494	36,115.90	90.826540	33,311.66	-2,804.24	0.02
Original Face:	170,000.000	Base		98.472494	36,115.90	90.826540	33,311.66	-2,804.24	0.02

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FUND: HBQ1



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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								
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	24,897.090	Local	107.642540	26,799.86	96.138758	23,935.75	-2,864.11	0.01	
Original Face:	220,000.020	Base	107.642540	26,799.86	96.138758	23,935.75	-2,864.11	0.01	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	14,225.340	Local	108.259767	15,400.32	96.532071	13,732.02	-1,668.30	0.01	
Original Face:	60,000.000	Base	108.259767	15,400.32	96.532071	13,732.02	-1,668.30	0.01	
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	100,781.800	Local	107.946078	108,790.00	95.588131	96,335.44	-12,454.56	0.06	
Original Face:	780,000.000	Base	107.946078	108,790.00	95.588131	96,335.44	-12,454.56	0.06	
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	38,346.330	Local	108.498832	41,605.32	96.206216	36,891.55	-4,713.77	0.02	
Original Face:	170,000.000	Base	108.498832	41,605.32	96.206216	36,891.55	-4,713.77	0.02	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	152,354.700	Local	97.593438	148,688.19	87.600007	133,462.73	-15,225.46	0.08	
Original Face:	440,000.000	Base	97.593438	148,688.19	87.600007	133,462.73	-15,225.46	0.08	
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	12,023.100	Local	107.855295	12,967.55	90.620712	10,895.42	-2,072.13	0.01	
Original Face:	40,000.000	Base	107.855295	12,967.55	90.620712	10,895.42	-2,072.13	0.01	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	55,013.160	Local	101.654150	55,923.16	91.586302	50,384.52	-5,538.64	0.03	
Original Face:	170,000.000	Base	101.654150	55,923.16	91.586302	50,384.52	-5,538.64	0.03	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	72,492.460	Local	101.716220	73,736.59	91.308335	66,191.66	-7,544.93	0.04	
Original Face:	220,000.000	Base	101.716220	73,736.59	91.308335	66,191.66	-7,544.93	0.04	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	14,259.440	Local	108.227602	15,432.65	96.056522	13,697.12	-1,735.53	0.01	
Original Face:	60,000.000	Base	108.227602	15,432.65	96.056522	13,697.12	-1,735.53	0.01	
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	33,243.230	Local	105.628274	35,114.25	86.201771	28,656.25	-6,458.00	0.02	
Original Face:	60,000.000	Base	105.628274	35,114.25	86.201771	28,656.25	-6,458.00	0.02	

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	Units								
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	45,795.480	Local	100.097673	45,840.21	79.857165	36,570.97		-9,269.24	0.02
Original Face:	60,000.000	Base	100.097673	45,840.21	79.857165	36,570.97		-9,269.24	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	40,204.650	Local	102.931551	41,383.27	79.874952	32,113.44		-9,269.83	0.02
Original Face:	60,000.000	Base	102.931551	41,383.27	79.874952	32,113.44		-9,269.83	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	39,377.450	Local	103.091008	40,594.61	80.024805	31,511.73		-9,082.88	0.02
Original Face:	60,000.000	Base	103.091008	40,594.61	80.024805	31,511.73		-9,082.88	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	41,008.410	Local	103.264282	42,347.04	80.803354	33,136.17		-9,210.87	0.02
Original Face:	60,000.000	Base	103.264282	42,347.04	80.803354	33,136.17		-9,210.87	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	40,765.830	Local	99.776823	40,674.85	79.874533	32,561.52		-8,113.33	0.02
Original Face:	60,000.000	Base	99.776823	40,674.85	79.874533	32,561.52		-8,113.33	0.02
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	39,944.970	Local	100.611717	40,189.32	79.874570	31,905.87		-8,283.45	0.02
Original Face:	60,000.000	Base	100.611717	40,189.32	79.874570	31,905.87		-8,283.45	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	45,886.220	Local	100.667259	46,192.40	79.885482	36,656.43		-9,535.97	0.02
Original Face:	60,000.000	Base	100.667259	46,192.40	79.885482	36,656.43		-9,535.97	0.02
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
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

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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			
		46,227.510	Local	103.874879	48,018.77	83.272028	38,494.59	-9,524.18	0.02
Original Face:		60,000.000	Base	103.874879	48,018.77	83.272028	38,494.59	-9,524.18	0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		46,002.540	Local	104.024278	47,853.81	83.465642	38,396.32	-9,457.49	0.02
Original Face:		60,000.000	Base	104.024278	47,853.81	83.465642	38,396.32	-9,457.49	0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5				2.500000	01 Jul 2051			
		48,665.490	Local	103.874902	50,551.23	83.323606	40,549.84	-10,001.39	0.02
Original Face:		60,000.000	Base	103.874902	50,551.23	83.323606	40,549.84	-10,001.39	0.02
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		49,182.510	Local	100.776699	49,564.51	83.414130	41,025.16	-8,539.35	0.02
Original Face:		60,000.000	Base	100.776699	49,564.51	83.414130	41,025.16	-8,539.35	0.02
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5				2.500000	01 Feb 2052			
		48,042.920	Local	98.556499	47,349.42	83.389114	40,062.57	-7,286.85	0.02
Original Face:		60,000.000	Base	98.556499	47,349.42	83.389114	40,062.57	-7,286.85	0.02
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5				3.500000	01 May 2052			
		48,533.010	Local	97.128758	47,139.51	89.595822	43,483.55	-3,655.96	0.03
Original Face:		60,000.000	Base	97.128758	47,139.51	89.595822	43,483.55	-3,655.96	0.03
3140MRBS5	FNMA POOL BW0048 FN 07/52 FIXED 5				5.000000	01 Jul 2052			
		47,814.460	Local	99.729726	47,685.23	97.494785	46,616.60	-1,068.63	0.03
Original Face:		60,000.000	Base	99.729726	47,685.23	97.494785	46,616.60	-1,068.63	0.03
3140N3AS8	FNMA POOL BW9916 FN 10/52 FIXED 5				5.000000	01 Oct 2052			
		89,194.500	Local	96.831251	86,368.15	96.882949	86,414.26	46.11	0.05
Original Face:		100,000.000	Base	96.831251	86,368.15	96.882949	86,414.26	46.11	0.05
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5				4.500000	01 Nov 2052			
		55,705.410	Local	98.172296	54,687.28	94.543942	52,666.09	-2,021.19	0.03
Original Face:		60,000.000	Base	98.172296	54,687.28	94.543942	52,666.09	-2,021.19	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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
3140NU6L8	FNMA POOL BZ0874 FN 06/29 FIXED 4.76					4.760000	01 Jun 2029		
	300,000.000	Local		99.988307	299,964.92	99.841490	299,524.47	-440.45	0.18
Original Face:	300,000.000	Base		99.988307	299,964.92	99.841490	299,524.47	-440.45	0.18
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	57,595.950	Local		103.754309	59,758.28	98.555522	56,763.99	-2,994.29	0.03
Original Face:	470,000.000	Base		103.754309	59,758.28	98.555522	56,763.99	-2,994.29	0.03
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	23,426.320	Local		107.877592	25,271.75	96.138674	22,521.75	-2,750.00	0.01
Original Face:	110,000.000	Base		107.877592	25,271.75	96.138674	22,521.75	-2,750.00	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	35,087.880	Local		108.201607	37,965.65	96.097727	33,718.66	-4,246.99	0.02
Original Face:	170,000.000	Base		108.201607	37,965.65	96.097727	33,718.66	-4,246.99	0.02
3140Q9XA6	FNMA POOL CA2472 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
	29,998.130	Local		96.224631	28,865.59	92.939648	27,880.16	-985.43	0.02
Original Face:	110,000.000	Base		96.224631	28,865.59	92.939648	27,880.16	-985.43	0.02
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	22,069.750	Local		107.889487	23,810.94	96.216175	21,234.67	-2,576.27	0.01
Original Face:	110,000.000	Base		107.889487	23,810.94	96.216175	21,234.67	-2,576.27	0.01
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	23,230.980	Local		108.984640	25,318.20	95.935935	22,286.86	-3,031.34	0.01
Original Face:	60,000.000	Base		108.984640	25,318.20	95.935935	22,286.86	-3,031.34	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5					3.500000	01 Nov 2039		
	22,766.600	Local		106.621806	24,274.16	93.120373	21,200.34	-3,073.82	0.01
Original Face:	60,000.000	Base		106.621806	24,274.16	93.120373	21,200.34	-3,073.82	0.01
3140QEAR3	FNMA POOL CA6315 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	42,729.050	Local		86.073269	36,778.29	86.305070	36,877.34	99.05	0.02
Original Face:	100,000.000	Base		86.073269	36,778.29	86.305070	36,877.34	99.05	0.02
3140QFBJ7	FNMA POOL CA7240 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	485,238.750	Local		83.400839	404,693.19	83.454470	404,953.43	260.24	0.24
Original Face:	700,000.000	Base		83.400839	404,693.19	83.454470	404,953.43	260.24	0.24

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FUND: HBQ1



As of: June 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
3140QFG86	FNMA POOL CA7422 FN 10/40 FIXED 2				2.000000	01 Oct 2040		
		270,102.560	Local 85.892840	231,998.76	84.709002	228,801.18	-3,197.58	0.13
Original Face:		400,000.000	Base 85.892840	231,998.76	84.709002	228,801.18	-3,197.58	0.13
3140QFLM9	FNMA POOL CA7531 FN 10/50 FIXED 3				3.000000	01 Oct 2050		
		41,709.230	Local 92.608686	38,626.37	87.147067	36,348.37	-2,278.00	0.02
Original Face:		60,000.000	Base 92.608686	38,626.37	87.147067	36,348.37	-2,278.00	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5				2.500000	01 Mar 2041		
		43,386.900	Local 104.187462	45,203.71	87.374913	37,909.27	-7,294.44	0.02
Original Face:		60,000.000	Base 104.187462	45,203.71	87.374913	37,909.27	-7,294.44	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		45,066.130	Local 104.375858	47,038.16	87.312485	39,348.36	-7,689.80	0.02
Original Face:		60,000.000	Base 104.375858	47,038.16	87.312485	39,348.36	-7,689.80	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		43,950.190	Local 104.190767	45,792.04	86.756745	38,129.75	-7,662.29	0.02
Original Face:		60,000.000	Base 104.190767	45,792.04	86.756745	38,129.75	-7,662.29	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5				2.500000	01 May 2041		
		45,938.040	Local 103.790410	47,679.28	86.292237	39,640.96	-8,038.32	0.02
Original Face:		60,000.000	Base 103.790410	47,679.28	86.292237	39,640.96	-8,038.32	0.02
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2				2.000000	01 Aug 2051		
		91,505.760	Local 94.129146	86,133.59	79.257317	72,525.01	-13,608.58	0.04
Original Face:		110,000.000	Base 94.129146	86,133.59	79.257317	72,525.01	-13,608.58	0.04
3140QLNT9	FNMA POOL CB1301 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		15,708.360	Local 84.884673	13,333.99	82.930595	13,027.04	-306.95	0.01
Original Face:		20,000.000	Base 84.884673	13,333.99	82.930595	13,027.04	-306.95	0.01
3140QM6A7	FNMA POOL CB2664 FN 01/52 FIXED 3				3.000000	01 Jan 2052		
		230,612.380	Local 90.664877	209,084.43	85.890576	198,074.30	-11,010.13	0.12
Original Face:		280,000.000	Base 90.664877	209,084.43	85.890576	198,074.30	-11,010.13	0.12
3140QMK37	FNMA POOL CB2113 FN 11/41 FIXED 2.5				2.500000	01 Nov 2041		
		82,799.860	Local 88.120161	72,963.37	86.825392	71,891.30	-1,072.07	0.04
Original Face:		100,000.000	Base 88.120161	72,963.37	86.825392	71,891.30	-1,072.07	0.04

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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
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	47,791.930	Local		94.825695	45,319.03	86.970290	41,564.78	-3,754.25	0.02
Original Face:	60,000.000	Base		94.825695	45,319.03	86.970290	41,564.78	-3,754.25	0.02
3140QM64	FNMA POOL CB2276 FN 11/51 FIXED 2.5					2.500000	01 Nov 2051		
	84,665.880	Local		82.283690	69,666.21	82.724744	70,039.63	373.42	0.04
Original Face:	100,000.000	Base		82.283690	69,666.21	82.724744	70,039.63	373.42	0.04
3140QMZ56	FNMA POOL CB2563 FN 01/42 FIXED 2					2.000000	01 Jan 2042		
	233,587.820	Local		86.498478	202,049.91	83.871974	195,914.72	-6,135.19	0.12
Original Face:	280,000.000	Base		86.498478	202,049.91	83.871974	195,914.72	-6,135.19	0.12
3140QNDJ8	FNMA POOL CB2804 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	84,677.380	Local		82.375234	69,753.19	82.998730	70,281.15	527.96	0.04
Original Face:	100,000.000	Base		82.375234	69,753.19	82.998730	70,281.15	527.96	0.04
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	52,641.800	Local		98.196756	51,692.54	83.206209	43,801.25	-7,891.29	0.03
Original Face:	60,000.000	Base		98.196756	51,692.54	83.206209	43,801.25	-7,891.29	0.03
3140QNT69	FNMA POOL CB3272 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
	50,752.670	Local		95.378214	48,406.99	92.691086	47,043.20	-1,363.79	0.03
Original Face:	60,000.000	Base		95.378214	48,406.99	92.691086	47,043.20	-1,363.79	0.03
3140QNVN9	FNMA POOL CB3320 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
	60,685.240	Local		96.377752	58,487.07	92.293803	56,008.72	-2,478.35	0.03
Original Face:	70,000.000	Base		96.377752	58,487.07	92.293803	56,008.72	-2,478.35	0.03
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
	51,077.710	Local		101.236958	51,709.52	92.690678	47,344.28	-4,365.24	0.03
Original Face:	60,000.000	Base		101.236958	51,709.52	92.690678	47,344.28	-4,365.24	0.03
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052		
	8,765.830	Local		95.334498	8,356.86	85.527574	7,497.20	-859.66	0.00
Original Face:	10,000.000	Base		95.334498	8,356.86	85.527574	7,497.20	-859.66	0.00
3140QPJ24	FNMA POOL CB3880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
	47,203.000	Local		100.630490	47,500.61	97.724869	46,129.07	-1,371.54	0.03
Original Face:	60,000.000	Base		100.630490	47,500.61	97.724869	46,129.07	-1,371.54	0.03

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FUND: HBQ1



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3140QPRZ2	FNMA POOL CB4103 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
	84,907.780	Local		98.394859	83,544.89	98.662142	83,771.83	226.94	0.05
Original Face:	100,000.000	Base		98.394859	83,544.89	98.662142	83,771.83	226.94	0.05
3140QQ4A0	FNMA POOL CB5316 FN 12/52 FIXED 6					6.000000	01 Dec 2052		
	93,896.320	Local		98.003702	92,021.87	100.740321	94,591.45	2,569.58	0.06
Original Face:	110,000.000	Base		98.003702	92,021.87	100.740321	94,591.45	2,569.58	0.06
3140QKKA2	FNMA POOL CB4788 FN 10/52 FIXED 5					5.000000	01 Oct 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
3140QQVA0	FNMA POOL CB5108 FN 11/52 FIXED 5.5					5.500000	01 Nov 2052		
	180,719.220	Local		96.362434	174,145.44	99.020577	178,949.21	4,803.77	0.11
Original Face:	200,000.000	Base		96.362434	174,145.44	99.020577	178,949.21	4,803.77	0.11
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
	144,439.630	Local		103.521810	149,526.52	102.887544	148,610.39	-916.13	0.09
Original Face:	170,000.000	Base		103.521810	149,526.52	102.887544	148,610.39	-916.13	0.09
3140QS3T6	FNMA POOL CB7109 FN 09/53 FIXED 5.5					5.500000	01 Sep 2053		
	159,782.460	Local		98.133018	156,799.35	99.026781	158,227.43	1,428.08	0.09
Original Face:	170,000.000	Base		98.133018	156,799.35	99.026781	158,227.43	1,428.08	0.09
3140QSAY7	FNMA POOL CB6322 FN 05/53 FIXED 5.5					5.500000	01 May 2053		
	54,867.100	Local		100.226110	54,991.16	99.075586	54,359.90	-631.26	0.03
Original Face:	60,000.000	Base		100.226110	54,991.16	99.075586	54,359.90	-631.26	0.03
3140QSQF1	FNMA POOL CB6753 FN 07/53 FIXED 6					6.000000	01 Jul 2053		
	157,653.020	Local		100.343971	158,195.30	100.904299	159,078.67	883.37	0.09
Original Face:	170,000.000	Base		100.343971	158,195.30	100.904299	159,078.67	883.37	0.09
3140QU86	FNMA POOL CB8226 FN 03/54 FIXED 6.5					6.500000	01 Mar 2054		
	98,921.740	Local		102.752843	101,644.90	102.602468	101,496.15	-148.75	0.06
Original Face:	100,000.000	Base		102.752843	101,644.90	102.602468	101,496.15	-148.75	0.06
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	26,232.410	Local		107.024783	28,075.18	93.364602	24,491.79	-3,583.39	0.01
Original Face:	60,000.000	Base		107.024783	28,075.18	93.364602	24,491.79	-3,583.39	0.01

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3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		13,255.060	Local 106.530563	14,120.69	90.072163	11,939.12	-2,181.57	0.01
Original Face:		60,000.000	Base 106.530563	14,120.69	90.072163	11,939.12	-2,181.57	0.01
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
		20,410.430	Local 98.920356	20,190.07	95.645074	19,521.57	-668.50	0.01
Original Face:		110,000.010	Base 98.920356	20,190.07	95.645074	19,521.57	-668.50	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR				4.500000	01 May 2049		
		9,650.790	Local 105.793308	10,209.89	96.139948	9,278.26	-931.63	0.01
Original Face:		50,000.000	Base 105.793308	10,209.89	96.139948	9,278.26	-931.63	0.01
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR				3.500000	01 Dec 2039		
		18,892.700	Local 106.131786	20,051.16	92.962248	17,563.08	-2,488.08	0.01
Original Face:		60,000.000	Base 106.131786	20,051.16	92.962248	17,563.08	-2,488.08	0.01
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
		33,229.110	Local 109.368713	36,342.25	96.060015	31,919.89	-4,422.36	0.02
Original Face:		110,000.000	Base 109.368713	36,342.25	96.060015	31,919.89	-4,422.36	0.02
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR				3.500000	01 Apr 2050		
		106,713.280	Local 105.299668	112,368.73	89.812992	95,842.39	-16,526.34	0.06
Original Face:		280,000.000	Base 105.299668	112,368.73	89.812992	95,842.39	-16,526.34	0.06
3140X6L74	FNMA POOL FM3049 FN 04/44 FIXED VAR				4.000000	01 Apr 2044		
		106,851.450	Local 97.299943	103,966.40	93.832012	100,260.87	-3,705.53	0.06
Original Face:		280,000.000	Base 97.299943	103,966.40	93.832012	100,260.87	-3,705.53	0.06
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR				2.500000	01 Mar 2038		
		54,050.020	Local 104.420868	56,439.50	90.113513	48,706.37	-7,733.13	0.03
Original Face:		170,000.000	Base 104.420868	56,439.50	90.113513	48,706.37	-7,733.13	0.03
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR				3.500000	01 May 2050		
		14,908.690	Local 105.915476	15,790.61	89.813691	13,390.04	-2,400.57	0.01
Original Face:		50,000.000	Base 105.915476	15,790.61	89.813691	13,390.04	-2,400.57	0.01
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		122,528.200	Local 105.935915	129,801.37	90.705287	111,139.56	-18,661.81	0.07
Original Face:		410,000.000	Base 105.935915	129,801.37	90.705287	111,139.56	-18,661.81	0.07

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
	25,079.110	Local	106.444567	26,695.35	89.791701	22,518.96		-4,176.39	0.01
Original Face:	60,000.000	Base	106.444567	26,695.35	89.791701	22,518.96		-4,176.39	0.01
3140X8SG3	FNMA POOL FM5018 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
	68,849.960	Local	83.062851	57,188.74	83.050122	57,179.98		-8.76	0.03
Original Face:	100,000.000	Base	83.062851	57,188.74	83.050122	57,179.98		-8.76	0.03
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	117,478.640	Local	100.027903	117,511.42	80.101741	94,102.44		-23,408.98	0.06
Original Face:	170,000.000	Base	100.027903	117,511.42	80.101741	94,102.44		-23,408.98	0.06
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
	19,064.070	Local	109.136979	20,805.95	95.853869	18,273.65		-2,532.30	0.01
Original Face:	60,000.000	Base	109.136979	20,805.95	95.853869	18,273.65		-2,532.30	0.01
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
	109,193.880	Local	108.006712	117,936.72	96.372547	105,232.92		-12,703.80	0.06
Original Face:	280,000.000	Base	108.006712	117,936.72	96.372547	105,232.92		-12,703.80	0.06
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	26,855.390	Local	104.705610	28,119.10	92.277195	24,781.40		-3,337.70	0.01
Original Face:	60,000.000	Base	104.705610	28,119.10	92.277195	24,781.40		-3,337.70	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
	26,835.150	Local	104.596099	28,068.52	91.692863	24,605.92		-3,462.60	0.01
Original Face:	60,000.000	Base	104.596099	28,068.52	91.692863	24,605.92		-3,462.60	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	47,451.000	Local	100.515985	47,695.84	79.575749	37,759.49		-9,936.35	0.02
Original Face:	60,000.000	Base	100.515985	47,695.84	79.575749	37,759.49		-9,936.35	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	42,629.570	Local	103.544723	44,140.67	83.672993	35,669.44		-8,471.23	0.02
Original Face:	60,000.000	Base	103.544723	44,140.67	83.672993	35,669.44		-8,471.23	0.02
3140XAKK7	FNMA POOL FM6597 FN 03/41 FIXED VAR					2.000000	01 Mar 2041		
	83,508.780	Local	91.746449	76,616.34	84.707019	70,737.80		-5,878.54	0.04
Original Face:	110,000.000	Base	91.746449	76,616.34	84.707019	70,737.80		-5,878.54	0.04

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Rate	Maturity Date	Market Value		Unrealized Gn/Ls	% Curr
	Units	Unit Cost	Total Cost	Unit Price					% Fund
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR			2.500000	01 Apr 2051				
	40,755.190	Local	103.580403	42,214.39	83.630335	34,083.70	-8,130.69		0.02
Original Face:	60,000.000	Base	103.580403	42,214.39	83.630335	34,083.70	-8,130.69		0.02
3140XBQ37	FNMA POOL FM7673 FN 06/51 FIXED VAR			2.500000	01 Jun 2051				
	167,058.820	Local	86.305620	144,181.15	83.013994	138,682.20	-5,498.95		0.08
Original Face:	220,000.000	Base	86.305620	144,181.15	83.013994	138,682.20	-5,498.95		0.08
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR			4.000000	01 Jan 2049				
	160,142.130	Local	107.025728	171,393.28	93.472933	149,689.55	-21,703.73		0.09
Original Face:	330,000.000	Base	107.025728	171,393.28	93.472933	149,689.55	-21,703.73		0.09
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR			2.500000	01 Jul 2051				
	47,049.480	Local	104.065507	48,962.28	84.008693	39,525.65	-9,436.63		0.02
Original Face:	60,000.000	Base	104.065507	48,962.28	84.008693	39,525.65	-9,436.63		0.02
3140XCM62	FNMA POOL FM8480 FN 11/50 FIXED VAR			3.000000	01 Nov 2050				
	99,067.450	Local	89.963172	89,124.22	86.253457	85,449.10	-3,675.12		0.05
Original Face:	170,000.000	Base	89.963172	89,124.22	86.253457	85,449.10	-3,675.12		0.05
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR			3.000000	01 Aug 2051				
	79,699.470	Local	100.187768	79,849.12	87.362523	69,627.47	-10,221.65		0.04
Original Face:	110,000.000	Base	100.187768	79,849.12	87.362523	69,627.47	-10,221.65		0.04
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR			3.000000	01 Sep 2051				
	73,163.460	Local	81.707125	59,779.76	85.940800	62,877.26	3,097.50		0.04
Original Face:	100,000.000	Base	81.707125	59,779.76	85.940800	62,877.26	3,097.50		0.04
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR			2.500000	01 Oct 2051				
	88,043.840	Local	90.133597	79,357.08	83.287216	73,329.26	-6,027.82		0.04
Original Face:	110,000.000	Base	90.133597	79,357.08	83.287216	73,329.26	-6,027.82		0.04
3140XCYK8	FNMA POOL FM8813 FN 09/51 FIXED VAR			3.500000	01 Sep 2051				
	36,056.350	Local	92.418367	33,322.69	89.511884	32,274.72	-1,047.97		0.02
Original Face:	60,000.000	Base	92.418367	33,322.69	89.511884	32,274.72	-1,047.97		0.02
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR			2.500000	01 Oct 2051				
	45,636.640	Local	103.091310	47,047.41	83.483434	38,099.03	-8,948.38		0.02
Original Face:	60,000.000	Base	103.091310	47,047.41	83.483434	38,099.03	-8,948.38		0.02

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR					2.000000	01 Oct 2041		
	137,364.030	Local	102.181830	140,361.08	84.326209	115,833.88		-24,527.20	0.07
Original Face:	170,000.000	Base	102.181830	140,361.08	84.326209	115,833.88		-24,527.20	0.07
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	46,266.210	Local	100.332446	46,420.02	87.163710	40,327.35		-6,092.67	0.02
Original Face:	60,000.000	Base	100.332446	46,420.02	87.163710	40,327.35		-6,092.67	0.02
3140XDQS8	FNMA POOL FM9464 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	85,554.480	Local	92.453510	79,098.12	86.677620	74,156.59		-4,941.53	0.04
Original Face:	110,000.000	Base	92.453510	79,098.12	86.677620	74,156.59		-4,941.53	0.04
3140XF4V0	FNMA POOL FS0835 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
	85,354.070	Local	80.784244	68,952.64	82.934397	70,787.88		1,835.24	0.04
Original Face:	100,000.000	Base	80.784244	68,952.64	82.934397	70,787.88		1,835.24	0.04
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	42,659.130	Local	97.695968	41,676.25	84.335877	35,976.95		-5,699.30	0.02
Original Face:	60,000.000	Base	97.695968	41,676.25	84.335877	35,976.95		-5,699.30	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	48,352.120	Local	90.106494	43,568.40	83.271920	40,263.74		-3,304.66	0.02
Original Face:	60,000.000	Base	90.106494	43,568.40	83.271920	40,263.74		-3,304.66	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
	47,508.110	Local	100.303569	47,652.33	87.147503	41,402.13		-6,250.20	0.02
Original Face:	60,000.000	Base	100.303569	47,652.33	87.147503	41,402.13		-6,250.20	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	39,782.400	Local	99.638936	39,638.76	87.423763	34,779.27		-4,859.49	0.02
Original Face:	60,000.000	Base	99.638936	39,638.76	87.423763	34,779.27		-4,859.49	0.02
3140XFCD1	FNMA POOL FS0067 FN 09/51 FIXED VAR					4.500000	01 Sep 2051		
	37,872.430	Local	99.052239	37,513.49	95.544379	36,184.98		-1,328.51	0.02
Original Face:	60,000.000	Base	99.052239	37,513.49	95.544379	36,184.98		-1,328.51	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	48,900.500	Local	100.805431	49,294.36	83.414893	40,790.30		-8,504.06	0.02
Original Face:	60,000.000	Base	100.805431	49,294.36	83.414893	40,790.30		-8,504.06	0.02

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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
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR				3.000000	01 Jan 2052		
		47,496.810	Local 98.987827	47,016.06	87.154665	41,395.69	-5,620.37	0.02
Original Face:		60,000.000	Base 98.987827	47,016.06	87.154665	41,395.69	-5,620.37	0.02
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		48,550.240	Local 97.787756	47,476.19	84.423474	40,987.80	-6,488.39	0.02
Original Face:		60,000.000	Base 97.787756	47,476.19	84.423474	40,987.80	-6,488.39	0.02
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		90,374.970	Local 100.302031	90,647.93	83.407397	75,379.41	-15,268.52	0.04
Original Face:		110,000.000	Base 100.302031	90,647.93	83.407397	75,379.41	-15,268.52	0.04
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR				2.500000	01 Nov 2051		
		47,695.450	Local 96.589192	46,068.65	83.860694	39,997.74	-6,070.91	0.02
Original Face:		60,000.000	Base 96.589192	46,068.65	83.860694	39,997.74	-6,070.91	0.02
3140XFTF8	FNMA POOL FS0549 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		94,697.550	Local 85.930903	81,374.46	82.974734	78,575.04	-2,799.42	0.05
Original Face:		110,000.000	Base 85.930903	81,374.46	82.974734	78,575.04	-2,799.42	0.05
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		49,265.930	Local 98.488895	48,521.47	83.388855	41,082.29	-7,439.18	0.02
Original Face:		60,000.000	Base 98.488895	48,521.47	83.388855	41,082.29	-7,439.18	0.02
3140XFX30	FNMA POOL FS0697 FN 02/42 FIXED VAR				2.500000	01 Feb 2042		
		87,727.960	Local 89.286950	78,329.62	86.735434	76,091.23	-2,238.39	0.04
Original Face:		110,000.000	Base 89.286950	78,329.62	86.735434	76,091.23	-2,238.39	0.04
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR				2.000000	01 Feb 2052		
		49,704.380	Local 94.070382	46,757.10	79.798323	39,663.26	-7,093.84	0.02
Original Face:		60,000.000	Base 94.070382	46,757.10	79.798323	39,663.26	-7,093.84	0.02
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR				2.000000	01 Feb 2052		
		94,723.210	Local 94.012566	89,051.72	79.485066	75,290.81	-13,760.91	0.04
Original Face:		110,000.000	Base 94.012566	89,051.72	79.485066	75,290.81	-13,760.91	0.04
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR				3.000000	01 Mar 2052		
		230,401.550	Local 100.238683	230,951.48	86.748776	199,870.52	-31,080.96	0.12
Original Face:		280,000.000	Base 100.238683	230,951.48	86.748776	199,870.52	-31,080.96	0.12

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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
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	47,547.620	Local		96.358009	45,815.94	83.608785	39,753.99	-6,061.95	0.02
Original Face:	60,000.000	Base		96.358009	45,815.94	83.608785	39,753.99	-6,061.95	0.02
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	142,358.600	Local		94.445260	134,450.95	80.083720	114,006.06	-20,444.89	0.07
Original Face:	170,000.000	Base		94.445260	134,450.95	80.083720	114,006.06	-20,444.89	0.07
3140XGL64	FNMA POOL FS1248 FN 02/47 FIXED VAR					3.000000	01 Feb 2047		
	46,907.860	Local		96.888347	45,448.25	88.383623	41,458.87	-3,989.38	0.02
Original Face:	60,000.000	Base		96.888347	45,448.25	88.383623	41,458.87	-3,989.38	0.02
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	89,130.790	Local		95.897792	85,474.46	87.469804	77,962.53	-7,511.93	0.05
Original Face:	110,000.000	Base		95.897792	85,474.46	87.469804	77,962.53	-7,511.93	0.05
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	48,841.270	Local		97.629587	47,683.53	89.822492	43,870.45	-3,813.08	0.03
Original Face:	60,000.000	Base		97.629587	47,683.53	89.822492	43,870.45	-3,813.08	0.03
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR					3.500000	01 May 2052		
	186,995.910	Local		97.841589	182,959.77	89.665333	167,670.51	-15,289.26	0.10
Original Face:	220,000.000	Base		97.841589	182,959.77	89.665333	167,670.51	-15,289.26	0.10
3140XGX95	FNMA POOL FS1603 FN 05/52 FIXED VAR					3.500000	01 May 2052		
	51,143.920	Local		90.179576	46,121.37	89.238182	45,639.90	-481.47	0.03
Original Face:	60,000.000	Base		90.179576	46,121.37	89.238182	45,639.90	-481.47	0.03
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	53,592.320	Local		101.338849	54,309.84	92.494276	49,569.83	-4,740.01	0.03
Original Face:	60,000.000	Base		101.338849	54,309.84	92.494276	49,569.83	-4,740.01	0.03
3140XHJL2	FNMA POOL FS2066 FN 06/52 FIXED VAR					4.000000	01 Jun 2052		
	188,969.970	Local		98.657067	186,432.23	92.505631	174,807.86	-11,624.37	0.10
Original Face:	220,000.000	Base		98.657067	186,432.23	92.505631	174,807.86	-11,624.37	0.10
3140XHRS8	FNMA POOL FS2296 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	49,093.500	Local		89.385662	43,882.55	89.346591	43,863.37	-19.18	0.03
Original Face:	60,000.000	Base		89.385662	43,882.55	89.346591	43,863.37	-19.18	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
3140XJAH6	FNMA POOL FS2707 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
	93,594.720	Local	94.158816	88,127.68	89.299383	83,579.51	-4,548.17	0.05	
Original Face:	110,000.000	Base	94.158816	88,127.68	89.299383	83,579.51	-4,548.17	0.05	
3140XJFP3	FNMA POOL FS2873 FN 08/42 FIXED VAR					3.500000	01 Aug 2042		
	150,356.970	Local	92.875541	139,644.85	91.302936	137,280.33	-2,364.52	0.08	
Original Face:	170,000.000	Base	92.875541	139,644.85	91.302936	137,280.33	-2,364.52	0.08	
3140XJGY3	FNMA POOL FS2914 FN 09/52 FIXED VAR					4.500000	01 Sep 2052		
	53,234.420	Local	98.543405	52,459.01	94.739714	50,434.14	-2,024.87	0.03	
Original Face:	60,000.000	Base	98.543405	52,459.01	94.739714	50,434.14	-2,024.87	0.03	
3140XJT94	FNMA POOL FS3275 FN 04/52 FIXED VAR					3.000000	01 Apr 2052		
	91,208.440	Local	85.377526	77,871.51	85.356506	77,852.34	-19.17	0.05	
Original Face:	100,000.000	Base	85.377526	77,871.51	85.356506	77,852.34	-19.17	0.05	
3140XJTF0	FNMA POOL FS3249 FN 11/52 FIXED VAR					5.000000	01 Nov 2052		
	83,355.090	Local	96.785091	80,675.30	96.967694	80,827.51	152.21	0.05	
Original Face:	100,000.000	Base	96.785091	80,675.30	96.967694	80,827.51	152.21	0.05	
3140XJU84	FNMA POOL FS3306 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	50,946.680	Local	87.209059	44,430.12	87.075722	44,362.19	-67.93	0.03	
Original Face:	60,000.000	Base	87.209059	44,430.12	87.075722	44,362.19	-67.93	0.03	
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
	55,806.630	Local	102.071922	56,962.90	99.723715	55,652.44	-1,310.46	0.03	
Original Face:	60,000.000	Base	102.071922	56,962.90	99.723715	55,652.44	-1,310.46	0.03	
3140XKHN3	FNMA POOL FS3836 FN 01/53 FIXED VAR					4.500000	01 Jan 2053		
	54,153.600	Local	98.171885	53,163.61	94.578164	51,217.48	-1,946.13	0.03	
Original Face:	60,000.000	Base	98.171885	53,163.61	94.578164	51,217.48	-1,946.13	0.03	
3140XKLX6	FNMA POOL FS3941 FN 02/53 FIXED VAR					5.000000	01 Feb 2053		
	55,939.890	Local	100.749340	56,359.07	97.073133	54,302.60	-2,056.47	0.03	
Original Face:	60,000.000	Base	100.749340	56,359.07	97.073133	54,302.60	-2,056.47	0.03	
3140XKM49	FNMA POOL FS3978 FN 01/53 FIXED VAR					5.000000	01 Jan 2053		
	55,427.810	Local	100.457081	55,681.16	97.055298	53,795.63	-1,885.53	0.03	
Original Face:	60,000.000	Base	100.457081	55,681.16	97.055298	53,795.63	-1,885.53	0.03	

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
3140XKTY6	FNMA POOL FS4166 FN 04/53 FIXED VAR					5.500000	01 Apr 2053		
	55,104.170	Local	100.974355	55,641.08	99.040105	54,575.23		-1,065.85	0.03
Original Face:	60,000.000	Base	100.974355	55,641.08	99.040105	54,575.23		-1,065.85	0.03
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	155,998.400	Local	85.066674	132,702.65	79.885360	124,619.88		-8,082.77	0.07
Original Face:	170,000.000	Base	85.066674	132,702.65	79.885360	124,619.88		-8,082.77	0.07
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	9,262.040	Local	84.604580	7,836.11	79.435647	7,357.36		-478.75	0.00
Original Face:	10,673.840	Base	84.604580	7,836.11	79.435647	7,357.36		-478.75	0.00
3140XL3Q9	FNMA POOL FS5306 FN 07/53 FIXED VAR					6.000000	01 Jul 2053		
	90,028.700	Local	99.051925	89,175.16	102.151379	91,965.56		2,790.40	0.05
Original Face:	100,000.000	Base	99.051925	89,175.16	102.151379	91,965.56		2,790.40	0.05
3140XL3X4	FNMA POOL FS5313 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
	258,737.770	Local	90.077031	233,063.30	90.157260	233,270.88		207.58	0.14
Original Face:	280,000.000	Base	90.077031	233,063.30	90.157260	233,270.88		207.58	0.14
3140XL6X1	FNMA POOL FS5385 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
	93,366.250	Local	82.992345	77,486.84	83.228166	77,707.02		220.18	0.05
Original Face:	100,000.000	Base	82.992345	77,486.84	83.228166	77,707.02		220.18	0.05
3140XLCK2	FNMA POOL FS4573 FN 05/53 FIXED VAR					6.000000	01 May 2053		
	53,597.990	Local	101.552782	54,430.25	100.993019	54,130.23		-300.02	0.03
Original Face:	60,000.000	Base	101.552782	54,430.25	100.993019	54,130.23		-300.02	0.03
3140XLKT4	FNMA POOL FS4805 FN 05/53 FIXED VAR					5.500000	01 May 2053		
	57,585.660	Local	100.000000	57,585.66	99.544665	57,323.45		-262.21	0.03
Original Face:	60,000.000	Base	100.000000	57,585.66	99.544665	57,323.45		-262.21	0.03
3140XLTR9	FNMA POOL FS5059 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	299,772.840	Local	93.515046	280,332.71	90.820979	272,256.63		-8,076.08	0.16
Original Face:	330,000.000	Base	93.515046	280,332.71	90.820979	272,256.63		-8,076.08	0.16
3140XLWR5	FNMA POOL FS5155 FN 07/53 FIXED VAR					5.000000	01 Jul 2053		
	100,151.470	Local	94.435049	94,578.09	98.416453	98,565.52		3,987.43	0.06
Original Face:	110,000.000	Base	94.435049	94,578.09	98.416453	98,565.52		3,987.43	0.06

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3140XLXV5	FNMA POOL FS5191 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
	205,910.870	Local	79.766595	164,248.09	83.642963	172,229.95	7,981.86	0.10	
Original Face:	220,000.000	Base	79.766595	164,248.09	83.642963	172,229.95	7,981.86	0.10	
3140XM5A0	FNMA POOL FS6240 FN 04/52 FIXED VAR					3.000000	01 Apr 2052		
	95,102.880	Local	85.900038	81,693.41	86.143978	81,925.40	231.99	0.05	
Original Face:	100,000.000	Base	85.900038	81,693.41	86.143978	81,925.40	231.99	0.05	
3140XMBU9	FNMA POOL FS5450 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	55,518.670	Local	87.074870	48,342.81	87.033175	48,319.66	-23.15	0.03	
Original Face:	60,000.000	Base	87.074870	48,342.81	87.033175	48,319.66	-23.15	0.03	
3140XMHZ2	FNMA POOL FS5647 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
	93,836.780	Local	96.383572	90,443.24	99.575537	93,438.48	2,995.24	0.06	
Original Face:	100,000.000	Base	96.383572	90,443.24	99.575537	93,438.48	2,995.24	0.06	
3140XMKW5	FNMA POOL FS5708 FN 06/53 FIXED VAR					5.000000	01 Jun 2053		
	55,004.480	Local	93.749400	51,566.37	97.725188	53,753.23	2,186.86	0.03	
Original Face:	60,000.000	Base	93.749400	51,566.37	97.725188	53,753.23	2,186.86	0.03	
3140XN6G4	FNMA POOL FS7170 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
	97,363.780	Local	84.385066	82,160.49	84.705293	82,472.28	311.79	0.05	
Original Face:	100,000.000	Base	84.385066	82,160.49	84.705293	82,472.28	311.79	0.05	
3140XN6S8	FNMA POOL FS7180 FN 05/42 FIXED VAR					2.000000	01 May 2042		
	96,964.030	Local	84.142821	81,588.27	83.220130	80,693.59	-894.68	0.05	
Original Face:	100,000.000	Base	84.142821	81,588.27	83.220130	80,693.59	-894.68	0.05	
3140XNQ98	FNMA POOL FS6779 FN 12/53 FIXED VAR					6.500000	01 Dec 2053		
	91,781.380	Local	102.118948	93,726.18	102.743945	94,299.81	573.63	0.06	
Original Face:	100,000.000	Base	102.118948	93,726.18	102.743945	94,299.81	573.63	0.06	
3140XP4M8	FNMA POOL FS8027 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
	99,112.210	Local	82.453141	81,721.13	83.188179	82,449.64	728.51	0.05	
Original Face:	100,000.000	Base	82.453141	81,721.13	83.188179	82,449.64	728.51	0.05	
3140XPGS2	FNMA POOL FS7408 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
	194,920.110	Local	82.930104	161,647.45	83.013478	161,809.96	162.51	0.10	
Original Face:	200,000.000	Base	82.930104	161,647.45	83.013478	161,809.96	162.51	0.10	

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3140XPPJ2	FNMA POOL FS7624 FN 03/54 FIXED VAR					6.500000	01 Mar 2054		
	97,317.610	Local		102.822644	100,064.54	102.537927	99,787.46	-277.08	0.06
Original Face:	100,000.000	Base		102.822644	100,064.54	102.537927	99,787.46	-277.08	0.06
3140XQA23	FNMA POOL FS8124 FN 06/52 FIXED VAR					3.000000	01 Jun 2052		
	197,942.710	Local		85.946681	170,125.19	86.292262	170,809.24	684.05	0.10
Original Face:	200,000.000	Base		85.946681	170,125.19	86.292262	170,809.24	684.05	0.10
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	177,143.610	Local		98.626826	174,711.12	87.586918	155,154.63	-19,556.49	0.09
Original Face:	490,000.000	Base		98.626826	174,711.12	87.586918	155,154.63	-19,556.49	0.09
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
	8,665.990	Local		104.515006	9,057.26	92.512672	8,017.14	-1,040.12	0.00
Original Face:	60,000.000	Base		104.515006	9,057.26	92.512672	8,017.14	-1,040.12	0.00
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
	48,926.160	Local		104.658142	51,205.21	92.295169	45,156.48	-6,048.73	0.03
Original Face:	280,000.000	Base		104.658142	51,205.21	92.295169	45,156.48	-6,048.73	0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	26,294.960	Local		106.161409	27,915.10	94.703700	24,902.30	-3,012.80	0.01
Original Face:	220,000.010	Base		106.161409	27,915.10	94.703700	24,902.30	-3,012.80	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
	13,400.420	Local		106.209432	14,232.51	94.682542	12,687.86	-1,544.65	0.01
Original Face:	110,000.000	Base		106.209432	14,232.51	94.682542	12,687.86	-1,544.65	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
	17,302.610	Local		104.513770	18,083.61	92.464506	15,998.77	-2,084.84	0.01
Original Face:	110,000.000	Base		104.513770	18,083.61	92.464506	15,998.77	-2,084.84	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
	110,028.240	Local		104.838594	115,352.06	92.257821	101,509.66	-13,842.40	0.06
Original Face:	610,000.000	Base		104.838594	115,352.06	92.257821	101,509.66	-13,842.40	0.06
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036		
	19,558.340	Local		103.238516	20,191.74	89.867520	17,576.60	-2,615.14	0.01
Original Face:	110,000.000	Base		103.238516	20,191.74	89.867520	17,576.60	-2,615.14	0.01

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31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	133,943.410	Local		104.852251	140,442.68	92.122213	123,391.63	-17,051.05	0.07
Original Face:	670,000.000	Base		104.852251	140,442.68	92.122213	123,391.63	-17,051.05	0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	58,667.350	Local		104.767490	61,464.31	92.122891	54,046.06	-7,418.25	0.03
Original Face:	280,000.000	Base		104.767490	61,464.31	92.122891	54,046.06	-7,418.25	0.03
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	95,368.020	Local		94.845033	90,451.83	90.157076	85,981.02	-4,470.81	0.05
Original Face:	610,000.000	Base		94.845033	90,451.83	90.157076	85,981.02	-4,470.81	0.05
31418D4G4	FNMA POOL MA4422 FN 09/41 FIXED 2					2.000000	01 Sep 2041		
	172,783.240	Local		86.000106	148,593.77	84.334162	145,715.30	-2,878.47	0.09
Original Face:	220,000.000	Base		86.000106	148,593.77	84.334162	145,715.30	-2,878.47	0.09
31418D5G3	FNMA POOL MA4446 FN 10/41 FIXED 2					2.000000	01 Oct 2041		
	47,440.740	Local		85.996846	40,797.54	83.957462	39,830.04	-967.50	0.02
Original Face:	60,000.000	Base		85.996846	40,797.54	83.957462	39,830.04	-967.50	0.02
31418D6K3	FNMA POOL MA4473 FN 11/41 FIXED 1.5					1.500000	01 Nov 2041		
	82,682.050	Local		81.232299	67,164.53	80.891064	66,882.39	-282.14	0.04
Original Face:	100,000.000	Base		81.232299	67,164.53	80.891064	66,882.39	-282.14	0.04
31418D6L1	FNMA POOL MA4474 FN 11/41 FIXED 2					2.000000	01 Nov 2041		
	88,522.910	Local		86.244160	76,345.84	83.919394	74,287.89	-2,057.95	0.04
Original Face:	110,000.000	Base		86.244160	76,345.84	83.919394	74,287.89	-2,057.95	0.04
31418DP97	FNMA POOL MA4047 FN 06/50 FIXED 2					2.000000	01 Jun 2050		
	465,190.360	Local		77.761042	361,736.87	79.297568	368,884.64	7,147.77	0.22
Original Face:	800,000.000	Base		77.761042	361,736.87	79.297568	368,884.64	7,147.77	0.22
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
	35,988.100	Local		98.937649	35,605.78	95.441509	34,347.59	-1,258.19	0.02
Original Face:	170,000.000	Base		98.937649	35,605.78	95.441509	34,347.59	-1,258.19	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

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31418DUB6	FNMA POOL MA4177 FN 11/40 FIXED 2.5					2.500000	01 Nov 2040		
	33,511.640	Local		88.970220	29,815.38	87.446942	29,304.90	-510.48	0.02
Original Face:	60,000.000	Base		88.970220	29,815.38	87.446942	29,304.90	-510.48	0.02
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
	170,223.110	Local		86.215667	146,758.99	75.045607	127,744.97	-19,014.02	0.08
Original Face:	210,000.000	Base		86.215667	146,758.99	75.045607	127,744.97	-19,014.02	0.08
31418EAV2	FNMA POOL MA4519 FN 01/42 FIXED 1.5					1.500000	01 Jan 2042		
	50,667.050	Local		83.454296	42,283.83	80.890109	40,984.63	-1,299.20	0.02
Original Face:	60,000.000	Base		83.454296	42,283.83	80.890109	40,984.63	-1,299.20	0.02
31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2					2.000000	01 Feb 2042		
	49,719.060	Local		86.501253	43,007.61	83.838129	41,683.53	-1,324.08	0.02
Original Face:	60,000.000	Base		86.501253	43,007.61	83.838129	41,683.53	-1,324.08	0.02
31418ECH1	FNMA POOL MA4571 FN 03/42 FIXED 2.5					2.500000	01 Mar 2042		
	49,521.930	Local		89.957076	44,548.48	85.788439	42,484.09	-2,064.39	0.03
Original Face:	60,000.000	Base		89.957076	44,548.48	85.788439	42,484.09	-2,064.39	0.03
31418ECY4	FNMA POOL MA4586 FN 04/42 FIXED 2					2.000000	01 Apr 2042		
	85,621.780	Local		84.144023	72,045.61	83.409560	71,416.75	-628.86	0.04
Original Face:	100,000.000	Base		84.144023	72,045.61	83.409560	71,416.75	-628.86	0.04
31418ECZ1	FNMA POOL MA4587 FN 04/42 FIXED 2.5					2.500000	01 Apr 2042		
	50,872.830	Local		89.895412	45,732.34	86.494032	44,001.96	-1,730.38	0.03
Original Face:	60,000.000	Base		89.895412	45,732.34	86.494032	44,001.96	-1,730.38	0.03
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
	76,735.280	Local		99.998801	76,734.36	81.590740	62,608.88	-14,125.48	0.04
Original Face:	140,000.000	Base		99.998801	76,734.36	81.590740	62,608.88	-14,125.48	0.04
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A					2.206000	25 Jan 2067		
	94,775.370	Local		99.998407	94,773.86	84.963280	80,524.26	-14,249.60	0.05
Original Face:	120,000.000	Base		99.998407	94,773.86	84.963280	80,524.26	-14,249.60	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.15					4.150000	15 Jul 2027		
	140,000.000	Local		99.162086	138,826.92	95.949930	134,329.90	-4,497.02	0.08
		Base		99.162086	138,826.92	95.949930	134,329.90	-4,497.02	0.08

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.1					5.100000	15 Jul 2047		
	30,000.000	Local	104.172933	31,251.88	86.117590	25,835.28	-5,416.60	0.02	
		Base	104.172933	31,251.88	86.117590	25,835.28	-5,416.60	0.02	
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	20,000.000	Local	100.021450	20,004.29	94.128100	18,825.62	-1,178.67	0.01	
		Base	100.021450	20,004.29	94.128100	18,825.62	-1,178.67	0.01	
34535QAA3	FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A					4.850000	15 Aug 2035		
	430,000.000	Local	99.997205	429,987.98	99.190520	426,519.24	-3,468.74	0.25	
	Original Face: 430,000.000	Base	99.997205	429,987.98	99.190520	426,519.24	-3,468.74	0.25	
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
	60,000.000	Local	94.320067	56,592.04	100.036136	60,021.68	3,429.64	0.04	
		Base	94.320067	56,592.04	100.036136	60,021.68	3,429.64	0.04	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	120,000.000	Local	123.640300	148,368.36	95.590711	114,708.85	-33,659.51	0.07	
		Base	123.640300	148,368.36	95.590711	114,708.85	-33,659.51	0.07	
35137LAN5	FOX CORP SR UNSECURED 10/33 6.5					6.500000	13 Oct 2033		
	60,000.000	Local	98.849367	59,309.62	104.944188	62,966.51	3,656.89	0.04	
		Base	98.849367	59,309.62	104.944188	62,966.51	3,656.89	0.04	
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.835350	25 Oct 2041		
	150,000.000	Local	100.000000	150,000.00	100.496930	150,745.40	745.40	0.09	
	Original Face: 150,000.000	Base	100.000000	150,000.00	100.496930	150,745.40	745.40	0.09	
35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A					7.135350	25 Nov 2041		
	140,000.000	Local	100.190807	140,267.13	101.028080	141,439.31	1,172.18	0.08	
	Original Face: 140,000.000	Base	100.190807	140,267.13	101.028080	141,439.31	1,172.18	0.08	
35564KPU7	FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A					6.335350	25 Jan 2042		
	163,634.600	Local	100.000000	163,634.60	99.983400	163,607.44	-27.16	0.10	
	Original Face: 260,000.000	Base	100.000000	163,634.60	99.983400	163,607.44	-27.16	0.10	
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					6.635350	25 Feb 2042		
	104,446.610	Local	100.000000	104,446.61	100.466080	104,933.41	486.80	0.06	
	Original Face: 230,000.000	Base	100.000000	104,446.61	100.466080	104,933.41	486.80	0.06	

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# Holdings

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



As of: June 28, 2024

View Date: July 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								
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A					7.735350	25 Feb 2042		
	110,000.000	Local	100.000000	110,000.00	102.497260	112,746.99		2,746.99	0.07
Original Face:	110,000.000	Base	100.000000	110,000.00	102.497260	112,746.99		2,746.99	0.07
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A					8.235350	25 Apr 2042		
	160,000.000	Local	100.000000	160,000.00	103.929940	166,287.90		6,287.90	0.10
Original Face:	160,000.000	Base	100.000000	160,000.00	103.929940	166,287.90		6,287.90	0.10
35564KWT2	FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A					8.685350	25 May 2042		
	130,000.000	Local	103.504023	134,555.23	104.984160	136,479.41		1,924.18	0.08
Original Face:	130,000.000	Base	103.504023	134,555.23	104.984160	136,479.41		1,924.18	0.08
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	20,000.000	Local	111.329650	22,265.93	95.005763	19,001.15		-3,264.78	0.01
		Base	111.329650	22,265.93	95.005763	19,001.15		-3,264.78	0.01
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	20,000.000	Local	103.111650	20,622.33	98.362600	19,672.52		-949.81	0.01
		Base	103.111650	20,622.33	98.362600	19,672.52		-949.81	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	17,600.520	Local	100.122212	17,622.03	89.588913	15,768.11		-1,853.92	0.01
Original Face:	110,000.000	Base	100.122212	17,622.03	89.588913	15,768.11		-1,853.92	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	16,469.620	Local	99.479041	16,383.82	89.466279	14,734.76		-1,649.06	0.01
Original Face:	170,000.000	Base	99.479041	16,383.82	89.466279	14,734.76		-1,649.06	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	36,922.010	Local	101.740046	37,564.47	89.465558	33,032.48		-4,531.99	0.02
Original Face:	280,000.000	Base	101.740046	37,564.47	89.465558	33,032.48		-4,531.99	0.02
36179SJU2	GNMA II POOL MA3875 G2 08/46 FIXED 4					4.000000	20 Aug 2046		
	45,748.510	Local	98.004001	44,835.37	94.022784	43,014.02		-1,821.35	0.03
Original Face:	390,000.000	Base	98.004001	44,835.37	94.022784	43,014.02		-1,821.35	0.03
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	10,044.900	Local	103.034177	10,349.68	88.522458	8,891.99		-1,457.69	0.01
Original Face:	60,000.000	Base	103.034177	10,349.68	88.522458	8,891.99		-1,457.69	0.01

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Rate	Maturity Date	Market Value		Unrealized Gn/Ls	% Curr % Fund
	Units		Unit Cost	Total Cost	Unit Price				
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047			
	45,445.890	Local	105.857735	48,107.99	93.588578	42,532.16	-5,575.83		0.03
Original Face:	390,000.000	Base	105.857735	48,107.99	93.588578	42,532.16	-5,575.83		0.03
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4				4.000000	20 Jul 2047			
	3,484.050	Local	107.171826	3,733.92	93.999336	3,274.98	-458.94		0.00
Original Face:	30,000.000	Base	107.171826	3,733.92	93.999336	3,274.98	-458.94		0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5				4.500000	20 Aug 2047			
	11,321.590	Local	108.579890	12,292.97	96.673511	10,944.98	-1,347.99		0.01
Original Face:	110,000.030	Base	108.579890	12,292.97	96.673511	10,944.98	-1,347.99		0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047			
	7,614.940	Local	102.894048	7,835.32	93.952997	7,154.46	-680.86		0.00
Original Face:	60,000.000	Base	102.894048	7,835.32	93.952997	7,154.46	-680.86		0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047			
	36,465.760	Local	103.323967	37,677.87	93.957999	34,262.50	-3,415.37		0.02
Original Face:	280,000.000	Base	103.323967	37,677.87	93.957999	34,262.50	-3,415.37		0.02
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047			
	22,052.980	Local	102.647125	22,636.75	93.901484	20,708.08	-1,928.67		0.01
Original Face:	170,000.000	Base	102.647125	22,636.75	93.901484	20,708.08	-1,928.67		0.01
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048			
	13,207.930	Local	103.846553	13,715.98	93.844473	12,394.91	-1,321.07		0.01
Original Face:	110,000.000	Base	103.846553	13,715.98	93.844473	12,394.91	-1,321.07		0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.000000	20 Mar 2048			
	166,459.540	Local	97.581520	162,433.75	88.367944	147,096.87	-15,336.88		0.09
Original Face:	966,993.000	Base	97.581520	162,433.75	88.367944	147,096.87	-15,336.88		0.09
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4				4.000000	20 Mar 2048			
	96,589.570	Local	98.321713	94,968.52	93.844478	90,643.98	-4,324.54		0.05
Original Face:	890,000.000	Base	98.321713	94,968.52	93.844478	90,643.98	-4,324.54		0.05
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4				4.000000	20 Apr 2048			
	10,582.990	Local	103.464522	10,949.64	93.767130	9,923.37	-1,026.27		0.01
Original Face:	110,000.000	Base	103.464522	10,949.64	93.767130	9,923.37	-1,026.27		0.01

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



As of: June 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	
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5				4.500000	20 Apr 2048			
		15,377.850	Local	107.679877	16,558.85	96.532213	14,844.58	-1,714.27	0.01
Original Face:		170,000.000	Base	107.679877	16,558.85	96.532213	14,844.58	-1,714.27	0.01
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5				5.000000	20 May 2048			
		9,541.770	Local	102.046580	9,737.05	98.986027	9,445.02	-292.03	0.01
Original Face:		110,000.000	Base	102.046580	9,737.05	98.986027	9,445.02	-292.03	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048			
		211,444.550	Local	100.339995	212,163.45	96.475487	203,992.16	-8,171.29	0.12
Original Face:		2,522,735.000	Base	100.339995	212,163.45	96.475487	203,992.16	-8,171.29	0.12
36179U6Y3	GNMA II POOL MA6287 G2 11/49 FIXED 5				5.000000	20 Nov 2049			
		9,173.220	Local	99.244213	9,103.89	98.970591	9,078.79	-25.10	0.01
Original Face:		60,000.000	Base	99.244213	9,103.89	98.970591	9,078.79	-25.10	0.01
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048			
		39,544.560	Local	103.793290	41,044.60	96.449599	38,140.57	-2,904.03	0.02
Original Face:		440,000.000	Base	103.793290	41,044.60	96.449599	38,140.57	-2,904.03	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048			
		19,899.320	Local	106.601130	21,212.90	96.444427	19,191.79	-2,021.11	0.01
Original Face:		220,000.000	Base	106.601130	21,212.90	96.444427	19,191.79	-2,021.11	0.01
36179UGB2	GNMA II POOL MA5594 G2 11/48 FIXED 3.5				3.500000	20 Nov 2048			
		84,792.740	Local	91.262943	77,384.35	91.022000	77,180.05	-204.30	0.05
Original Face:		560,000.010	Base	91.262943	77,384.35	91.022000	77,180.05	-204.30	0.05
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5				4.500000	20 Nov 2048			
		38,189.710	Local	105.559482	40,312.86	96.439257	36,829.87	-3,482.99	0.02
Original Face:		440,000.000	Base	105.559482	40,312.86	96.439257	36,829.87	-3,482.99	0.02
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5				5.000000	20 Nov 2048			
		19,568.980	Local	101.629313	19,887.82	99.037311	19,380.59	-507.23	0.01
Original Face:		280,000.000	Base	101.629313	19,887.82	99.037311	19,380.59	-507.23	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048			
		4,730.590	Local	106.441268	5,035.30	96.439251	4,562.15	-473.15	0.00
Original Face:		60,000.000	Base	106.441268	5,035.30	96.439251	4,562.15	-473.15	0.00

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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								
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
	23,519.570	Local	101.677794	23,914.18	98.831700	23,244.79		-669.39	0.01
Original Face:	330,000.000	Base	101.677794	23,914.18	98.831700	23,244.79		-669.39	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	85,684.450	Local	102.301468	87,656.45	96.430106	82,625.61		-5,030.84	0.05
Original Face:	1,133,044.000	Base	102.301468	87,656.45	96.430106	82,625.61		-5,030.84	0.05
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
	19,043.400	Local	101.481353	19,325.50	98.708324	18,797.42		-528.08	0.01
Original Face:	280,000.000	Base	101.481353	19,325.50	98.708324	18,797.42		-528.08	0.01
36179UML3	GNMA II POOL MA5763 G2 02/49 FIXED 4					4.000000	20 Feb 2049		
	57,488.370	Local	97.526613	56,066.46	93.771564	53,907.74		-2,158.72	0.03
Original Face:	610,000.000	Base	97.526613	56,066.46	93.771564	53,907.74		-2,158.72	0.03
36179UMM1	GNMA II POOL MA5764 G2 02/49 FIXED 4.5					4.500000	20 Feb 2049		
	47,766.400	Local	99.357352	47,459.43	96.424936	46,058.72		-1,400.71	0.03
Original Face:	560,000.030	Base	99.357352	47,459.43	96.424936	46,058.72		-1,400.71	0.03
36179UPA4	GNMA II POOL MA5817 G2 03/49 FIXED 4					4.000000	20 Mar 2049		
	32,588.530	Local	97.653346	31,823.79	93.586467	30,498.45		-1,325.34	0.02
Original Face:	330,000.000	Base	97.653346	31,823.79	93.586467	30,498.45		-1,325.34	0.02
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	87,493.450	Local	100.257722	87,718.94	96.430101	84,370.02		-3,348.92	0.05
Original Face:	1,000,000.020	Base	100.257722	87,718.94	96.430101	84,370.02		-3,348.92	0.05
36179UQ54	GNMA II POOL MA5876 G2 04/49 FIXED 4					4.000000	20 Apr 2049		
	26,400.730	Local	97.742865	25,804.83	93.586401	24,707.49		-1,097.34	0.01
Original Face:	280,000.000	Base	97.742865	25,804.83	93.586401	24,707.49		-1,097.34	0.01
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5					5.000000	20 Apr 2049		
	9,450.720	Local	101.738280	9,615.00	98.677529	9,325.74		-289.26	0.01
Original Face:	110,000.000	Base	101.738280	9,615.00	98.677529	9,325.74		-289.26	0.01
36179V4U1	GNMA II POOL MA7135 G2 01/51 FIXED 2					2.000000	20 Jan 2051		
	134,361.340	Local	82.390612	110,701.13	81.158986	109,046.30		-1,654.83	0.06
Original Face:	200,000.000	Base	82.390612	110,701.13	81.158986	109,046.30		-1,654.83	0.06

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FUND: HBQ1



As of: June 28, 2024

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36179V4V9	GNMA II POOL MA7136 G2 01/51 FIXED 2.5					2.500000	20 Jan 2051			
			34,707.520	Local	88.624367	30,759.32	84.448675	29,310.04	-1,449.28	0.02
Original Face:			60,000.000	Base	88.624367	30,759.32	84.448675	29,310.04	-1,449.28	0.02
36179V6V7	GNMA II POOL MA7184 G2 02/51 FIXED 2					2.000000	20 Feb 2051			
			148,239.770	Local	76.476535	113,368.64	78.593175	116,506.34	3,137.70	0.07
Original Face:			200,000.000	Base	76.476535	113,368.64	78.593175	116,506.34	3,137.70	0.07
36179V7D6	GNMA II POOL MA7192 G2 02/51 FIXED 2					2.000000	20 Feb 2051			
			341,319.130	Local	83.621762	285,417.07	81.120108	276,878.45	-8,538.62	0.16
Original Face:			500,000.000	Base	83.621762	285,417.07	81.120108	276,878.45	-8,538.62	0.16
36179V7E4	GNMA II POOL MA7193 G2 02/51 FIXED 2.5					2.500000	20 Feb 2051			
			184,107.260	Local	87.871641	161,778.07	84.469391	155,514.28	-6,263.79	0.09
Original Face:			310,000.000	Base	87.871641	161,778.07	84.469391	155,514.28	-6,263.79	0.09
36179VDS6	GNMA II POOL MA6413 G2 01/50 FIXED 5					5.000000	20 Jan 2050			
			18,716.340	Local	99.244243	18,574.89	98.911165	18,512.55	-62.34	0.01
Original Face:			110,000.000	Base	99.244243	18,574.89	98.911165	18,512.55	-62.34	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050			
			88,030.300	Local	105.546374	92,912.79	93.589467	82,387.09	-10,525.70	0.05
Original Face:			500,000.010	Base	105.546374	92,912.79	93.589467	82,387.09	-10,525.70	0.05
36179VVX5	GNMA II POOL MA6930 G2 10/50 FIXED 2					2.000000	20 Oct 2050			
			443,028.110	Local	81.855127	362,641.22	81.142075	359,482.20	-3,159.02	0.21
Original Face:			700,000.000	Base	81.855127	362,641.22	81.142075	359,482.20	-3,159.02	0.21
36179VZQ6	GNMA II POOL MA7051 G2 12/50 FIXED 2					2.000000	20 Dec 2050			
			264,464.710	Local	83.167323	219,948.22	81.182203	214,698.28	-5,249.94	0.13
Original Face:			400,000.000	Base	83.167323	219,948.22	81.182203	214,698.28	-5,249.94	0.13
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050			
			40,105.820	Local	106.048175	42,531.49	96.436265	38,676.55	-3,854.94	0.02
Original Face:			133,426.000	Base	106.048175	42,531.49	96.436265	38,676.55	-3,854.94	0.02
36179W2W7	GNMA II POOL MA7989 G2 04/52 FIXED 3.5					3.500000	20 Apr 2052			
			286,863.780	Local	93.271050	267,560.86	89.984958	258,134.25	-9,426.61	0.15
Original Face:			330,000.000	Base	93.271050	267,560.86	89.984958	258,134.25	-9,426.61	0.15

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179WDG0	GNMA II POOL MA7303 G2 04/51 FIXED 2					2.000000	20 Apr 2051		
	152,514.150	Local		76.475927	116,636.61	78.592951	119,865.37	3,228.76	0.07
Original Face:	200,000.000	Base		76.475927	116,636.61	78.592951	119,865.37	3,228.76	0.07
36179WDR6	GNMA II POOL MA7312 G2 04/51 FIXED 2.5					2.500000	20 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
36179WFH6	GNMA II POOL MA7368 G2 05/51 FIXED 3					3.000000	20 May 2051		
	37,055.730	Local		90.932145	33,695.57	87.391349	32,383.50	-1,312.07	0.02
Original Face:	60,000.000	Base		90.932145	33,695.57	87.391349	32,383.50	-1,312.07	0.02
36179WJR0	GNMA II POOL MA7472 G2 07/51 FIXED 2.5					2.500000	20 Jul 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
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051		
	130,035.840	Local		104.713193	136,164.68	87.459294	113,728.43	-22,436.25	0.07
Original Face:	190,000.000	Base		104.713193	136,164.68	87.459294	113,728.43	-22,436.25	0.07
36179WNE4	GNMA II POOL MA7589 G2 09/51 FIXED 2.5					2.500000	20 Sep 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
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3					3.000000	20 Sep 2051		
	283,404.790	Local		93.041949	263,685.34	87.369337	247,608.89	-16,076.45	0.15
Original Face:	390,000.000	Base		93.041949	263,685.34	87.369337	247,608.89	-16,076.45	0.15
36179X2L9	GNMA II POOL MA8879 G2 05/53 FIXED 5.5					5.500000	20 May 2053		
	112,577.380	Local		96.886861	109,072.69	99.399891	111,901.79	2,829.10	0.07
Original Face:	120,000.000	Base		96.886861	109,072.69	99.399891	111,901.79	2,829.10	0.07
36179XDF0	GNMA II POOL MA8202 G2 08/52 FIXED 5					5.000000	20 Aug 2052		
	351,678.600	Local		97.988905	344,606.01	97.675621	343,504.26	-1,101.75	0.20
Original Face:	400,000.000	Base		97.988905	344,606.01	97.675621	343,504.26	-1,101.75	0.20
36179XH22	GNMA II POOL MA8348 G2 10/52 FIXED 5					5.000000	20 Oct 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

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5					5.500000	20 Apr 2053		
	339,352.320	Local	96.987780	329,130.28	99.379999	337,248.33	8,118.05	0.20	
Original Face:	370,000.000	Base	96.987780	329,130.28	99.379999	337,248.33	8,118.05	0.20	
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
	17,284.950	Local	106.138751	18,346.03	92.976333	16,070.91	-2,275.12	0.01	
Original Face:	60,000.000	Base	106.138751	18,346.03	92.976333	16,070.91	-2,275.12	0.01	
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
	22,966.300	Local	105.756304	24,288.31	91.773208	21,076.91	-3,211.40	0.01	
Original Face:	60,000.000	Base	105.756304	24,288.31	91.773208	21,076.91	-3,211.40	0.01	
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
	6,855.840	Local	105.694707	7,246.26	82.514021	5,657.03	-1,589.23	0.00	
Original Face:	10,000.000	Base	105.694707	7,246.26	82.514021	5,657.03	-1,589.23	0.00	
3617Y5UR8	GNMA II POOL CK9592 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
	51,297.690	Local	96.785274	49,648.61	92.857975	47,634.00	-2,014.61	0.03	
Original Face:	60,000.000	Base	96.785274	49,648.61	92.857975	47,634.00	-2,014.61	0.03	
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	287,500.600	Local	99.280694	285,432.59	92.330414	265,450.49	-19,982.10	0.16	
Original Face:	1,000,000.000	Base	99.280694	285,432.59	92.330414	265,450.49	-19,982.10	0.16	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	261,045.200	Local	101.589721	265,195.09	91.932166	239,984.51	-25,210.58	0.14	
Original Face:	720,000.000	Base	101.589721	265,195.09	91.932166	239,984.51	-25,210.58	0.14	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	6,009.670	Local	102.293803	6,147.52	90.588924	5,444.10	-703.42	0.00	
Original Face:	110,000.000	Base	102.293803	6,147.52	90.588924	5,444.10	-703.42	0.00	
3622AAKF0	GNMA II POOL 784894 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	94,880.520	Local	91.658773	86,966.32	90.244670	85,624.61	-1,341.71	0.05	
Original Face:	300,000.000	Base	91.658773	86,966.32	90.244670	85,624.61	-1,341.71	0.05	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	70,059.640	Local	106.440156	74,571.59	92.663490	64,919.71	-9,651.88	0.04	
Original Face:	390,000.000	Base	106.440156	74,571.59	92.663490	64,919.71	-9,651.88	0.04	

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
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3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	34,521.470	Local		102.803936	35,489.43	87.480715	30,199.63	-5,289.80	0.02
Original Face:	60,000.000	Base		102.803936	35,489.43	87.480715	30,199.63	-5,289.80	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	42,363.510	Local		103.299349	43,761.23	79.977819	33,881.41	-9,879.82	0.02
Original Face:	60,000.000	Base		103.299349	43,761.23	79.977819	33,881.41	-9,879.82	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	20,495.320	Local		103.437858	21,199.92	80.039386	16,404.33	-4,795.59	0.01
Original Face:	30,000.000	Base		103.437858	21,199.92	80.039386	16,404.33	-4,795.59	0.01
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	43,716.880	Local		103.604351	45,292.59	79.234142	34,638.69	-10,653.90	0.02
Original Face:	60,000.000	Base		103.604351	45,292.59	79.234142	34,638.69	-10,653.90	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	42,381.290	Local		103.826146	44,002.86	80.164880	33,974.91	-10,027.95	0.02
Original Face:	60,000.000	Base		103.826146	44,002.86	80.164880	33,974.91	-10,027.95	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	44,880.150	Local		101.495650	45,551.40	79.233865	35,560.28	-9,991.12	0.02
Original Face:	60,000.000	Base		101.495650	45,551.40	79.233865	35,560.28	-9,991.12	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	48,036.650	Local		101.627840	48,818.61	78.367817	37,645.27	-11,173.34	0.02
Original Face:	60,000.000	Base		101.627840	48,818.61	78.367817	37,645.27	-11,173.34	0.02
3622AB4U3	GNMA II POOL 786335 G2 09/52 FIXED 4.5					4.500000	20 Sep 2052		
	97,056.460	Local		98.933044	96,020.91	95.439335	92,630.04	-3,390.87	0.05
Original Face:	110,000.000	Base		98.933044	96,020.91	95.439335	92,630.04	-3,390.87	0.05
3622AB4Z2	GNMA II POOL 786340 G2 09/52 FIXED 5					5.000000	20 Sep 2052		
	54,043.360	Local		100.886584	54,522.50	98.775067	53,381.37	-1,141.13	0.03
Original Face:	60,000.000	Base		100.886584	54,522.50	98.775067	53,381.37	-1,141.13	0.03
3622AB6B3	GNMA II POOL 786366 G2 08/52 FIXED 4.5					4.500000	20 Aug 2052		
	53,997.220	Local		98.471421	53,171.83	95.254411	51,434.73	-1,737.10	0.03
Original Face:	60,000.000	Base		98.471421	53,171.83	95.254411	51,434.73	-1,737.10	0.03

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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
3622ABCA8	GNMA II POOL 785565 G2 06/51 FIXED 2.5					2.500000	20 Jun 2051		
	46,822.530	Local		87.369478	40,908.60	83.360707	39,031.59	-1,877.01	0.02
Original Face:	60,000.000	Base		87.369478	40,908.60	83.360707	39,031.59	-1,877.01	0.02
3622ABCD2	GNMA II POOL 785568 G2 08/51 FIXED 2.5					2.500000	20 Aug 2051		
	46,609.420	Local		87.366395	40,720.97	83.360206	38,853.71	-1,867.26	0.02
Original Face:	60,000.000	Base		87.366395	40,720.97	83.360206	38,853.71	-1,867.26	0.02
3622ABE65	GNMA II POOL 785657 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	136,417.890	Local		87.363300	119,179.17	83.359988	113,717.94	-5,461.23	0.07
Original Face:	170,000.000	Base		87.363300	119,179.17	83.359988	113,717.94	-5,461.23	0.07
3622ABFC1	GNMA II POOL 785663 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	46,886.630	Local		87.363285	40,961.70	83.360606	39,084.98	-1,876.72	0.02
Original Face:	60,000.000	Base		87.363285	40,961.70	83.360606	39,084.98	-1,876.72	0.02
3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	47,795.090	Local		87.363304	41,755.37	83.359738	39,841.86	-1,913.51	0.02
Original Face:	60,000.000	Base		87.363304	41,755.37	83.359738	39,841.86	-1,913.51	0.02
3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5					2.500000	20 Nov 2051		
	49,855.510	Local		87.361738	43,554.64	83.359466	41,559.29	-1,995.35	0.02
Original Face:	60,000.000	Base		87.361738	43,554.64	83.359466	41,559.29	-1,995.35	0.02
3622ABKA9	GNMA II POOL 785789 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	48,627.780	Local		87.360250	42,481.35	83.359712	40,535.98	-1,945.37	0.02
Original Face:	60,000.000	Base		87.360250	42,481.35	83.359712	40,535.98	-1,945.37	0.02
3622ABKC5	GNMA II POOL 785791 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	48,411.530	Local		84.466779	40,891.66	83.662308	40,502.20	-389.46	0.02
Original Face:	60,000.000	Base		84.466779	40,891.66	83.662308	40,502.20	-389.46	0.02
3622ABLA8	GNMA II POOL 785821 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	49,963.640	Local		87.360188	43,648.33	83.359852	41,649.62	-1,998.71	0.02
Original Face:	60,000.000	Base		87.360188	43,648.33	83.359852	41,649.62	-1,998.71	0.02
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
	91,044.690	Local		94.833625	86,340.98	87.606018	79,760.63	-6,580.35	0.05
Original Face:	110,000.000	Base		94.833625	86,340.98	87.606018	79,760.63	-6,580.35	0.05

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3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	50,692.980	Local		94.134553	47,719.61	84.971601	43,074.64	-4,644.97	0.03
Original Face:	60,000.000	Base		94.134553	47,719.61	84.971601	43,074.64	-4,644.97	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	83,063.850	Local		94.831434	78,770.64	85.344161	70,890.15	-7,880.49	0.04
Original Face:	110,000.000	Base		94.831434	78,770.64	85.344161	70,890.15	-7,880.49	0.04
3622ABWK4	GNMA II POOL 786150 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	94,862.320	Local		86.609984	82,160.24	86.464855	82,022.57	-137.67	0.05
Original Face:	110,000.000	Base		86.609984	82,160.24	86.464855	82,022.57	-137.67	0.05
3622AC4V9	GNMA II POOL 787236 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
	197,781.110	Local		103.349663	204,406.11	102.170262	202,073.48	-2,332.63	0.12
Original Face:	200,000.000	Base		103.349663	204,406.11	102.170262	202,073.48	-2,332.63	0.12
3622ACA67	GNMA II POOL 786429 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
	53,904.920	Local		97.295998	52,447.33	93.089401	50,179.77	-2,267.56	0.03
Original Face:	60,000.000	Base		97.295998	52,447.33	93.089401	50,179.77	-2,267.56	0.03
3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
	53,819.550	Local		101.499158	54,626.39	97.939889	52,710.81	-1,915.58	0.03
Original Face:	60,000.000	Base		101.499158	54,626.39	97.939889	52,710.81	-1,915.58	0.03
3622ACEG1	GNMA II POOL 786535 G2 02/53 FIXED 5.5					5.500000	20 Feb 2053		
	102,477.220	Local		101.699031	104,218.34	99.594714	102,061.89	-2,156.45	0.06
Original Face:	110,000.000	Base		101.699031	104,218.34	99.594714	102,061.89	-2,156.45	0.06
3622ACLF5	GNMA II POOL 786726 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
	184,281.040	Local		80.420509	148,199.75	79.583700	146,657.67	-1,542.08	0.09
Original Face:	200,000.000	Base		80.420509	148,199.75	79.583700	146,657.67	-1,542.08	0.09
3622ACP46	GNMA II POOL 786843 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	55,116.510	Local		87.825898	48,406.57	86.679692	47,774.82	-631.75	0.03
Original Face:	60,000.000	Base		87.825898	48,406.57	86.679692	47,774.82	-631.75	0.03
3622ACPU8	GNMA II POOL 786835 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
	57,617.840	Local		97.206751	56,008.43	99.610461	57,393.40	1,384.97	0.03
Original Face:	60,000.000	Base		97.206751	56,008.43	99.610461	57,393.40	1,384.97	0.03

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622ACSD3	GNMA II POOL 786916 G2 08/53 FIXED 5.5				5.500000	20 Aug 2053		
		192,882.260	Local 100.341436	193,540.83	100.336669	193,531.63	-9.20	0.11
Original Face:		200,000.000	Base 100.341436	193,540.83	100.336669	193,531.63	-9.20	0.11
3622ACTU4	GNMA II POOL 786963 G2 09/53 FIXED 6				6.000000	20 Sep 2053		
		92,610.850	Local 102.500323	94,926.42	101.644459	94,133.80	-792.62	0.06
Original Face:		100,000.000	Base 102.500323	94,926.42	101.644459	94,133.80	-792.62	0.06
3622ACWT3	GNMA II POOL 787058 G2 08/53 FIXED 5				5.000000	20 Aug 2053		
		93,894.530	Local 98.553707	92,536.54	97.971886	91,990.24	-546.30	0.05
Original Face:		100,000.000	Base 98.553707	92,536.54	97.971886	91,990.24	-546.30	0.05
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A				6.393480	15 Oct 2036		
		250,000.000	Local 100.000000	250,000.00	98.750000	246,875.00	-3,125.00	0.15
Original Face:		250,000.000	Base 100.000000	250,000.00	98.750000	246,875.00	-3,125.00	0.15
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040		
		10,000.000	Local 115.352100	11,535.21	88.089713	8,808.97	-2,726.24	0.01
			Base 115.352100	11,535.21	88.089713	8,808.97	-2,726.24	0.01
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050		
		20,000.000	Local 124.307050	24,861.41	84.691944	16,938.39	-7,923.02	0.01
			Base 124.307050	24,861.41	84.691944	16,938.39	-7,923.02	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
		10,000.000	Local 99.027100	9,902.71	99.954402	9,995.44	92.73	0.01
			Base 99.027100	9,902.71	99.954402	9,995.44	92.73	0.01
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		10,000.000	Local 115.039200	11,503.92	104.850366	10,485.04	-1,018.88	0.01
			Base 115.039200	11,503.92	104.850366	10,485.04	-1,018.88	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		40,000.000	Local 94.538950	37,815.58	97.557094	39,022.84	1,207.26	0.02
			Base 94.538950	37,815.58	97.557094	39,022.84	1,207.26	0.02
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6				5.600000	15 Oct 2032		
		20,000.000	Local 94.576350	18,915.27	100.172807	20,034.56	1,119.29	0.01
			Base 94.576350	18,915.27	100.172807	20,034.56	1,119.29	0.01

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375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	30,000.000	Local		101.887567	30,566.27	89.502133	26,850.64	-3,715.63	0.02
		Base		101.887567	30,566.27	89.502133	26,850.64	-3,715.63	0.02
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	120,000.000	Local		96.734117	116,080.94	95.429100	114,514.92	-1,566.02	0.07
		Base		96.734117	116,080.94	95.429100	114,514.92	-1,566.02	0.07
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	10,000.000	Local		100.791800	10,079.18	98.243647	9,824.36	-254.82	0.01
		Base		100.791800	10,079.18	98.243647	9,824.36	-254.82	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	90,000.000	Local		114.341811	102,907.63	90.161310	81,145.18	-21,762.45	0.05
		Base		114.341811	102,907.63	90.161310	81,145.18	-21,762.45	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	20,000.000	Local		100.406950	20,081.39	95.713390	19,142.68	-938.71	0.01
		Base		100.406950	20,081.39	95.713390	19,142.68	-938.71	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	130,000.000	Local		95.174862	123,727.32	94.930957	123,410.24	-317.08	0.07
		Base		95.174862	123,727.32	94.930957	123,410.24	-317.08	0.07
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	270,000.000	Local		98.707004	266,508.91	96.307835	260,031.15	-6,477.76	0.15
		Base		98.707004	266,508.91	96.307835	260,031.15	-6,477.76	0.15
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	40,000.000	Local		100.917300	40,366.92	98.472587	39,389.03	-977.89	0.02
		Base		100.917300	40,366.92	98.472587	39,389.03	-977.89	0.02
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR					3.210000	22 Apr 2042		
	20,000.000	Local		104.092200	20,818.44	74.229091	14,845.82	-5,972.62	0.01
		Base		104.092200	20,818.44	74.229091	14,845.82	-5,972.62	0.01
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	70,000.000	Local		101.186229	70,830.36	70.504773	49,353.34	-21,477.02	0.03
		Base		101.186229	70,830.36	70.504773	49,353.34	-21,477.02	0.03

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38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR				2.650000	21 Oct 2032			
		140,000.000	Local	100.389521	140,545.33	83.287095	116,601.93	-23,943.40	0.07
			Base	100.389521	140,545.33	83.287095	116,601.93	-23,943.40	0.07
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR				3.615000	15 Mar 2028			
		20,000.000	Local	100.245650	20,049.13	95.638124	19,127.62	-921.51	0.01
			Base	100.245650	20,049.13	95.638124	19,127.62	-921.51	0.01
38141GZT4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR				4.387000	15 Jun 2027			
		60,000.000	Local	100.000000	60,000.00	98.042556	58,825.53	-1,174.47	0.03
			Base	100.000000	60,000.00	98.042556	58,825.53	-1,174.47	0.03
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		40,000.000	Local	99.572075	39,828.83	95.986345	38,394.54	-1,434.29	0.02
			Base	99.572075	39,828.83	95.986345	38,394.54	-1,434.29	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		100,000.000	Local	105.495530	105,495.53	93.944760	93,944.76	-11,550.77	0.06
			Base	105.495530	105,495.53	93.944760	93,944.76	-11,550.77	0.06
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				5.867320	20 Oct 2064			
		235,774.110	Local	100.027475	235,838.89	99.770030	235,231.90	-606.99	0.14
		Original Face: 1,100,000.000	Base	100.027475	235,838.89	99.770030	235,231.90	-606.99	0.14
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI				3.500000	20 Apr 2043			
		8,515.330	Local	30.300646	2,580.20	10.150140	864.32	-1,715.88	0.00
		Original Face: 100,000.000	Base	30.300646	2,580.20	10.150140	864.32	-1,715.88	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP				5.937320	20 Jun 2069			
		50,318.630	Local	99.585283	50,109.95	99.828100	50,232.13	122.18	0.03
		Original Face: 100,000.000	Base	99.585283	50,109.95	99.828100	50,232.13	122.18	0.03
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD				1.450000	16 Jan 2063			
		161,057.320	Local	84.796866	136,571.56	74.390890	119,811.97	-16,759.59	0.07
		Original Face: 280,000.000	Base	84.796866	136,571.56	74.390890	119,811.97	-16,759.59	0.07
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				6.687320	20 Apr 2070			
		45,723.830	Local	102.567676	46,897.87	101.253470	46,296.96	-600.91	0.03
		Original Face: 100,000.000	Base	102.567676	46,897.87	101.253470	46,296.96	-600.91	0.03

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38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					5.887320	20 Jul 2070		
	246,579.230	Local	99.546024	245,459.82	98.237480	242,233.22	-3,226.60	0.14	
Original Face:	400,000.000	Base	99.546024	245,459.82	98.237480	242,233.22	-3,226.60	0.14	
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
	78,410.820	Local	83.238206	65,267.76	74.636820	58,523.34	-6,744.42	0.03	
Original Face:	110,000.000	Base	83.238206	65,267.76	74.636820	58,523.34	-6,744.42	0.03	
38381BDT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA					4.000000	20 Aug 2048		
	39,704.400	Local	95.788880	38,032.40	93.389780	37,079.85	-952.55	0.02	
Original Face:	100,000.000	Base	95.788880	38,032.40	93.389780	37,079.85	-952.55	0.02	
38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.640080	16 Feb 2061		
	191,010.000	Local	5.889477	11,249.49	4.770570	9,112.27	-2,137.22	0.01	
Original Face:	200,000.000	Base	5.889477	11,249.49	4.770570	9,112.27	-2,137.22	0.01	
38381H8H7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH					2.000000	16 Jun 2064		
	329,919.930	Local	76.192408	251,373.94	77.138700	254,495.95	3,122.01	0.15	
Original Face:	330,000.000	Base	76.192408	251,373.94	77.138700	254,495.95	3,122.01	0.15	
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE					3.000000	16 Oct 2064		
	60,000.000	Local	77.562617	46,537.57	73.734910	44,240.95	-2,296.62	0.03	
Original Face:	60,000.000	Base	77.562617	46,537.57	73.734910	44,240.95	-2,296.62	0.03	
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO					0.749230	16 Jul 2065		
	790,827.340	Local	6.581961	52,051.95	6.315010	49,940.83	-2,111.12	0.03	
Original Face:	800,000.000	Base	6.581961	52,051.95	6.315010	49,940.83	-2,111.12	0.03	
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO					0.697890	16 Jul 2064		
	786,006.500	Local	6.846646	53,815.08	6.116490	48,076.01	-5,739.07	0.03	
Original Face:	800,000.000	Base	6.846646	53,815.08	6.116490	48,076.01	-5,739.07	0.03	
38381HN49	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E					3.000000	16 Oct 2064		
	60,000.000	Local	81.559067	48,935.44	73.817160	44,290.30	-4,645.14	0.03	
Original Face:	60,000.000	Base	81.559067	48,935.44	73.817160	44,290.30	-4,645.14	0.03	
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	71,520.780	Local	4.108610	2,938.51	13.524460	9,672.80	6,734.29	0.01	
Original Face:	100,000.000	Base	4.108610	2,938.51	13.524460	9,672.80	6,734.29	0.01	

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38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	69,377.230	Local		4.244116	2,944.45	13.669710	9,483.67	6,539.22	0.01
Original Face:	100,000.000	Base		4.244116	2,944.45	13.669710	9,483.67	6,539.22	0.01
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	72,713.870	Local		4.462752	3,245.04	13.547600	9,850.98	6,605.94	0.01
Original Face:	100,000.000	Base		4.462752	3,245.04	13.547600	9,850.98	6,605.94	0.01
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	72,886.860	Local		4.882403	3,558.63	13.290790	9,687.24	6,128.61	0.01
Original Face:	100,000.000	Base		4.882403	3,558.63	13.290790	9,687.24	6,128.61	0.01
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
	740,227.920	Local		9.894303	73,240.39	13.866780	102,645.78	29,405.39	0.06
Original Face:	1,100,000.000	Base		9.894303	73,240.39	13.866780	102,645.78	29,405.39	0.06
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	207,289.660	Local		3.763955	7,802.29	10.961870	22,722.82	14,920.53	0.01
Original Face:	300,000.000	Base		3.763955	7,802.29	10.961870	22,722.82	14,920.53	0.01
38382NZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG					5.000000	20 Feb 2051		
	71,016.900	Local		100.368476	71,278.58	97.656380	69,352.53	-1,926.05	0.04
Original Face:	100,000.000	Base		100.368476	71,278.58	97.656380	69,352.53	-1,926.05	0.04
38383FHR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P					2.000000	20 Jun 2051		
	159,151.670	Local		86.417824	137,535.41	86.116940	137,056.55	-478.86	0.08
Original Face:	200,000.000	Base		86.417824	137,535.41	86.116940	137,056.55	-478.86	0.08
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT					2.500000	20 Oct 2051		
	90,457.320	Local		85.343663	77,199.59	82.080340	74,247.68	-2,951.91	0.04
Original Face:	100,000.000	Base		85.343663	77,199.59	82.080340	74,247.68	-2,951.91	0.04
38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM					3.500000	20 Oct 2050		
	100,000.000	Local		92.857460	92,857.46	82.180220	82,180.22	-10,677.24	0.05
Original Face:	100,000.000	Base		92.857460	92,857.46	82.180220	82,180.22	-10,677.24	0.05
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	20,000.000	Local		99.981350	19,996.27	95.808447	19,161.69	-834.58	0.01
		Base		99.981350	19,996.27	95.808447	19,161.69	-834.58	0.01

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404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		220,000.000	Local	99.951123	219,892.47	96.711961	212,766.31	-7,126.16	0.13
			Base	99.951123	219,892.47	96.711961	212,766.31	-7,126.16	0.13
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		200,000.000	Local	100.000000	200,000.00	96.690209	193,380.42	-6,619.58	0.11
			Base	100.000000	200,000.00	96.690209	193,380.42	-6,619.58	0.11
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				6.193150	20 Jun 2035			
		23,374.520	Local	96.909156	22,652.05	90.552420	21,166.19	-1,485.86	0.01
		Original Face: 780,000.000	Base	96.909156	22,652.05	90.552420	21,166.19	-1,485.86	0.01
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A				2.865000	20 Jun 2051			
		223,100.000	Local	100.224850	223,601.64	85.922380	191,692.83	-31,908.81	0.11
		Original Face: 230,000.000	Base	100.224850	223,601.64	85.922380	191,692.83	-31,908.81	0.11
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		60,000.000	Local	101.512400	60,907.44	95.127311	57,076.39	-3,831.05	0.03
			Base	101.512400	60,907.44	95.127311	57,076.39	-3,831.05	0.03
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local	108.443300	10,844.33	79.236674	7,923.67	-2,920.66	0.00
			Base	108.443300	10,844.33	79.236674	7,923.67	-2,920.66	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		10,000.000	Local	110.043700	11,004.37	96.710260	9,671.03	-1,333.34	0.01
			Base	110.043700	11,004.37	96.710260	9,671.03	-1,333.34	0.01
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		20,000.000	Local	102.582000	20,516.40	93.658836	18,731.77	-1,784.63	0.01
			Base	102.582000	20,516.40	93.658836	18,731.77	-1,784.63	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030			
		30,000.000	Local	99.659167	29,897.75	89.149456	26,744.84	-3,152.91	0.02
			Base	99.659167	29,897.75	89.149456	26,744.84	-3,152.91	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		30,000.000	Local	101.713100	30,513.93	78.188808	23,456.64	-7,057.29	0.01
			Base	101.713100	30,513.93	78.188808	23,456.64	-7,057.29	0.01

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	60,000.000	Local		106.890267	64,134.16	71.449102	42,869.46	-21,264.70	0.03
		Base		106.890267	64,134.16	71.449102	42,869.46	-21,264.70	0.03
437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25					3.250000	15 Apr 2032		
	20,000.000	Local		99.583200	19,916.64	88.790164	17,758.03	-2,158.61	0.01
		Base		99.583200	19,916.64	88.790164	17,758.03	-2,158.61	0.01
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					6.019710	25 Aug 2036		
	90,477.600	Local		98.583837	89,196.29	97.651540	88,352.77	-843.52	0.05
	Original Face: 370,000.000	Base		98.583837	89,196.29	97.651540	88,352.77	-843.52	0.05
438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5					5.000000	01 Mar 2035		
	90,000.000	Local		99.632611	89,669.35	99.365116	89,428.60	-240.75	0.05
		Base		99.632611	89,669.35	99.365116	89,428.60	-240.75	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	20,000.000	Local		102.426050	20,485.21	87.301182	17,460.24	-3,024.97	0.01
		Base		102.426050	20,485.21	87.301182	17,460.24	-3,024.97	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	70,000.000	Local		99.543457	69,680.42	96.712249	67,698.57	-1,981.85	0.04
		Base		99.543457	69,680.42	96.712249	67,698.57	-1,981.85	0.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		101.769200	10,176.92	99.201134	9,920.11	-256.81	0.01
		Base		101.769200	10,176.92	99.201134	9,920.11	-256.81	0.01
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	20,000.000	Local		90.889650	18,177.93	79.960093	15,992.02	-2,185.91	0.01
		Base		90.889650	18,177.93	79.960093	15,992.02	-2,185.91	0.01
444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
	100,000.000	Local		99.909990	99,909.99	93.833936	93,833.94	-6,076.05	0.06
		Base		99.909990	99,909.99	93.833936	93,833.94	-6,076.05	0.06
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	40,000.000	Local		110.870475	44,348.19	86.527261	34,610.90	-9,737.29	0.02
		Base		110.870475	44,348.19	86.527261	34,610.90	-9,737.29	0.02

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	30,000.000	Local		99.877267	29,963.18	87.572886	26,271.87	-3,691.31	0.02
		Base		99.877267	29,963.18	87.572886	26,271.87	-3,691.31	0.02
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	10,000.000	Local		99.688300	9,968.83	63.795387	6,379.54	-3,589.29	0.00
		Base		99.688300	9,968.83	63.795387	6,379.54	-3,589.29	0.00
458140CG3	INTEL CORP SR UNSECURED 02/33 5.2					5.200000	10 Feb 2033		
	30,000.000	Local		99.746400	29,923.92	100.036282	30,010.88	86.96	0.02
		Base		99.746400	29,923.92	100.036282	30,010.88	86.96	0.02
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
	20,000.000	Local		101.573400	20,314.68	95.503960	19,100.79	-1,213.89	0.01
		Base		101.573400	20,314.68	95.503960	19,100.79	-1,213.89	0.01
46514BRL3	STATE OF ISRAEL SR UNSECURED 03/34 5.5					5.500000	12 Mar 2034		
	200,000.000	Local		99.237870	198,475.74	95.050000	190,100.00	-8,375.74	0.11
		Base		99.237870	198,475.74	95.050000	190,100.00	-8,375.74	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	30,000.000	Local		103.264733	30,979.42	93.986168	28,195.85	-2,783.57	0.02
		Base		103.264733	30,979.42	93.986168	28,195.85	-2,783.57	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	120,000.000	Local		99.391325	119,269.59	97.509217	117,011.06	-2,258.53	0.07
		Base		99.391325	119,269.59	97.509217	117,011.06	-2,258.53	0.07
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	30,000.000	Local		99.950433	29,985.13	95.710757	28,713.23	-1,271.90	0.02
		Base		99.950433	29,985.13	95.710757	28,713.23	-1,271.90	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	94.608647	9,460.86	-539.14	0.01
		Base		100.000000	10,000.00	94.608647	9,460.86	-539.14	0.01
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	100,000.000	Local		99.583960	99,583.96	96.277517	96,277.52	-3,306.44	0.06
		Base		99.583960	99,583.96	96.277517	96,277.52	-3,306.44	0.06

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	70,000.000	Local		100.257600	70,180.32	97.140023	67,998.02	-2,182.30	0.04
		Base		100.257600	70,180.32	97.140023	67,998.02	-2,182.30	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	70,000.000	Local		100.000000	70,000.00	97.124812	67,987.37	-2,012.63	0.04
		Base		100.000000	70,000.00	97.124812	67,987.37	-2,012.63	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	60,000.000	Local		100.459683	60,275.81	86.493194	51,895.92	-8,379.89	0.03
		Base		100.459683	60,275.81	86.493194	51,895.92	-8,379.89	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	68.469909	13,693.98	-6,306.02	0.01
		Base		100.000000	20,000.00	68.469909	13,693.98	-6,306.02	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	180,000.000	Local		104.649756	188,369.56	87.714114	157,885.41	-30,484.15	0.09
		Base		104.649756	188,369.56	87.714114	157,885.41	-30,484.15	0.09
46647PCC8	JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR					2.580000	22 Apr 2032		
	40,000.000	Local		101.193050	40,477.22	84.587221	33,834.89	-6,642.33	0.02
		Base		101.193050	40,477.22	84.587221	33,834.89	-6,642.33	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	83.422155	33,368.86	-6,631.14	0.02
		Base		100.000000	40,000.00	83.422155	33,368.86	-6,631.14	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	20,000.000	Local		99.195500	19,839.10	87.507911	17,501.58	-2,337.52	0.01
		Base		99.195500	19,839.10	87.507911	17,501.58	-2,337.52	0.01
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	60,000.000	Local		100.101050	60,060.63	67.012856	40,207.71	-19,852.92	0.02
		Base		100.101050	60,060.63	67.012856	40,207.71	-19,852.92	0.02
482480AL4	KLA CORP SR UNSECURED 07/32 4.65					4.650000	15 Jul 2032		
	40,000.000	Local		99.950750	39,980.30	97.798045	39,119.22	-861.08	0.02
		Base		99.950750	39,980.30	97.798045	39,119.22	-861.08	0.02

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875000	14 Oct 2044			
		200,000.000	Local	131.800360	263,600.72	97.090000	194,180.00	-69,420.72	0.11
			Base	131.800360	263,600.72	97.090000	194,180.00	-69,420.72	0.11
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		340,000.000	Local	100.751847	342,556.28	97.410000	331,194.00	-11,362.28	0.20
			Base	100.751847	342,556.28	97.410000	331,194.00	-11,362.28	0.20
49177JAK8	KENVUE INC COMPANY GUAR 03/33 4.9				4.900000	22 Mar 2033			
		70,000.000	Local	99.799000	69,859.30	99.099149	69,369.40	-489.90	0.04
			Base	99.799000	69,859.30	99.099149	69,369.40	-489.90	0.04
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030			
		10,000.000	Local	102.152800	10,215.28	91.513263	9,151.33	-1,063.95	0.01
			Base	102.152800	10,215.28	91.513263	9,151.33	-1,063.95	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024			
		20,000.000	Local	100.000050	20,000.01	99.701706	19,940.34	-59.67	0.01
			Base	100.000050	20,000.01	99.701706	19,940.34	-59.67	0.01
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		10,000.000	Local	99.575900	9,957.59	97.070860	9,707.09	-250.50	0.01
			Base	99.575900	9,957.59	97.070860	9,707.09	-250.50	0.01
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6				6.000000	15 Aug 2029			
		30,000.000	Local	99.856067	29,956.82	100.592403	30,177.72	220.90	0.02
			Base	99.856067	29,956.82	100.592403	30,177.72	220.90	0.02
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A				4.750000	25 Apr 2061			
		77,508.260	Local	100.013611	77,518.81	98.181970	76,099.14	-1,419.67	0.04
		Original Face: 120,000.000	Base	100.013611	77,518.81	98.181970	76,099.14	-1,419.67	0.04
532457CLO	ELI LILLY + CO SR UNSECURED 02/34 4.7				4.700000	09 Feb 2034			
		100,000.000	Local	99.969000	99,969.00	98.252918	98,252.92	-1,716.08	0.06
			Base	99.969000	99,969.00	98.252918	98,252.92	-1,716.08	0.06
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5				5.000000	09 Feb 2054			
		10,000.000	Local	99.434300	9,943.43	96.038086	9,603.81	-339.62	0.01
			Base	99.434300	9,943.43	96.038086	9,603.81	-339.62	0.01

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

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	
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1				5.100000	09 Feb 2064			
		100,000.000	Local	99.867910	99,867.91	96.109433	96,109.43	-3,758.48	0.06
			Base	99.867910	99,867.91	96.109433	96,109.43	-3,758.48	0.06
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028			
		260,000.000	Local	98.979069	257,345.58	96.900532	251,941.38	-5,404.20	0.15
			Base	98.979069	257,345.58	96.900532	251,941.38	-5,404.20	0.15
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9				3.900000	15 Jun 2032			
		30,000.000	Local	99.927967	29,978.39	93.452000	28,035.60	-1,942.79	0.02
			Base	99.927967	29,978.39	93.452000	28,035.60	-1,942.79	0.02
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15				4.150000	15 Jun 2053			
		140,000.000	Local	99.336443	139,071.02	81.126420	113,576.99	-25,494.03	0.07
			Base	99.336443	139,071.02	81.126420	113,576.99	-25,494.03	0.07
539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2				5.200000	15 Feb 2064			
		20,000.000	Local	102.717450	20,543.49	95.063966	19,012.79	-1,530.70	0.01
			Base	102.717450	20,543.49	95.063966	19,012.79	-1,530.70	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
		70,000.000	Local	111.456629	78,019.64	97.112239	67,978.57	-10,041.07	0.04
			Base	111.456629	78,019.64	97.112239	67,978.57	-10,041.07	0.04
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7				1.700000	15 Sep 2028			
		60,000.000	Local	99.862567	59,917.54	87.418064	52,450.84	-7,466.70	0.03
			Base	99.862567	59,917.54	87.418064	52,450.84	-7,466.70	0.03
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A				7.973670	17 Sep 2037			
		200,000.000	Local	99.563250	199,126.50	100.465160	200,930.32	1,803.82	0.12
		Original Face:	200,000.000	Base	99.563250	199,126.50	100.465160	200,930.32	1,803.82
55316VAA2	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A				6.244442	15 Apr 2038			
		83,887.670	Local	98.830913	82,906.95	99.188360	83,206.80	299.85	0.05
		Original Face:	100,000.000	Base	98.830913	82,906.95	99.188360	83,206.80	299.85
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125				4.125000	01 Mar 2027			
		10,000.000	Local	106.516500	10,651.65	97.113909	9,711.39	-940.26	0.01
			Base	106.516500	10,651.65	97.113909	9,711.39	-940.26	0.01

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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	
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047			
		20,000.000	Local	119.938450	23,987.69	89.660010	17,932.00	-6,055.69	0.01
			Base	119.938450	23,987.69	89.660010	17,932.00	-6,055.69	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		30,000.000	Local	95.825933	28,747.78	87.522597	26,256.78	-2,491.00	0.02
			Base	95.825933	28,747.78	87.522597	26,256.78	-2,491.00	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		40,000.000	Local	92.980050	37,192.02	82.645526	33,058.21	-4,133.81	0.02
			Base	92.980050	37,192.02	82.645526	33,058.21	-4,133.81	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029			
		10,000.000	Local	100.218600	10,021.86	98.075627	9,807.56	-214.30	0.01
			Base	100.218600	10,021.86	98.075627	9,807.56	-214.30	0.01
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049			
		30,000.000	Local	98.786333	29,635.90	92.523496	27,757.05	-1,878.85	0.02
			Base	98.786333	29,635.90	92.523496	27,757.05	-1,878.85	0.02
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2				5.200000	01 Dec 2047			
		30,000.000	Local	119.673967	35,902.19	88.696961	26,609.09	-9,293.10	0.02
			Base	119.673967	35,902.19	88.696961	26,609.09	-9,293.10	0.02
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65				2.650000	15 Aug 2030			
		40,000.000	Local	99.981150	39,992.46	86.306306	34,522.52	-5,469.94	0.02
			Base	99.981150	39,992.46	86.306306	34,522.52	-5,469.94	0.02
55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5				6.014000	15 Dec 2056			
		130,000.000	Local	102.951454	133,836.89	105.287970	136,874.36	3,037.47	0.08
		Original Face:	130,000.000	Base	102.951454	133,836.89	105.287970	136,874.36	3,037.47
55903VBA0	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755				3.755000	15 Mar 2027			
		20,000.000	Local	100.000000	20,000.00	94.964783	18,992.96	-1,007.04	0.01
			Base	100.000000	20,000.00	94.964783	18,992.96	-1,007.04	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	92.403338	27,721.00	-2,279.00	0.02
			Base	100.000000	30,000.00	92.403338	27,721.00	-2,279.00	0.02

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279				4.279000	15 Mar 2032			
		80,000.000	Local	99.910438	79,928.35	87.406473	69,925.18	-10,003.17	0.04
			Base	99.910438	79,928.35	87.406473	69,925.18	-10,003.17	0.04
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05				5.050000	15 Mar 2042			
		10,000.000	Local	100.647300	10,064.73	81.630349	8,163.03	-1,901.70	0.00
			Base	100.647300	10,064.73	81.630349	8,163.03	-1,901.70	0.00
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141				5.141000	15 Mar 2052			
		20,000.000	Local	100.323700	20,064.74	78.236251	15,647.25	-4,417.49	0.01
			Base	100.323700	20,064.74	78.236251	15,647.25	-4,417.49	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	99.997627	49,998.81	-1.19	0.03
			Base	100.000000	50,000.00	99.997627	49,998.81	-1.19	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030			
		80,000.000	Local	109.242563	87,394.05	91.512790	73,210.23	-14,183.82	0.04
			Base	109.242563	87,394.05	91.512790	73,210.23	-14,183.82	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040			
		40,000.000	Local	99.881100	39,952.44	67.581416	27,032.57	-12,919.87	0.02
			Base	99.881100	39,952.44	67.581416	27,032.57	-12,919.87	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		160,000.000	Local	121.380919	194,209.47	79.333318	126,933.31	-67,276.16	0.07
			Base	121.380919	194,209.47	79.333318	126,933.31	-67,276.16	0.07
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045			
		30,000.000	Local	102.881067	30,864.32	90.245735	27,073.72	-3,790.60	0.02
			Base	102.881067	30,864.32	90.245735	27,073.72	-3,790.60	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027			
		10,000.000	Local	103.891700	10,389.17	96.005712	9,600.57	-788.60	0.01
			Base	103.891700	10,389.17	96.005712	9,600.57	-788.60	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028			
		60,000.000	Local	100.041700	60,025.02	96.076400	57,645.84	-2,379.18	0.03
			Base	100.041700	60,025.02	96.076400	57,645.84	-2,379.18	0.03

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local		110.572200	11,057.22	72.885250	7,288.53	-3,768.69	0.00
		Base		110.572200	11,057.22	72.885250	7,288.53	-3,768.69	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	40,000.000	Local		99.952225	39,980.89	95.662442	38,264.98	-1,715.91	0.02
		Base		99.952225	39,980.89	95.662442	38,264.98	-1,715.91	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	80,000.000	Local		101.681175	81,344.94	85.901056	68,720.84	-12,624.10	0.04
		Base		101.681175	81,344.94	85.901056	68,720.84	-12,624.10	0.04
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	30,000.000	Local		105.939667	31,781.90	95.833397	28,750.02	-3,031.88	0.02
		Base		105.939667	31,781.90	95.833397	28,750.02	-3,031.88	0.02
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	20,000.000	Local		99.537900	19,907.58	92.645247	18,529.05	-1,378.53	0.01
		Base		99.537900	19,907.58	92.645247	18,529.05	-1,378.53	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	70,000.000	Local		112.723586	78,906.51	80.149504	56,104.65	-22,801.86	0.03
		Base		112.723586	78,906.51	80.149504	56,104.65	-22,801.86	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local		104.189529	17,712.22	90.695095	15,418.17	-2,294.05	0.01
		Base		104.189529	17,712.22	90.695095	15,418.17	-2,294.05	0.01
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	20,000.000	Local		99.470400	19,894.08	82.795022	16,559.00	-3,335.08	0.01
		Base		99.470400	19,894.08	82.795022	16,559.00	-3,335.08	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					6.099710	25 Jan 2029		
	100,528.270	Local		99.541144	100,066.99	87.174110	87,634.62	-12,432.37	0.05
	Original Face: 11,110,000.000	Base		99.541144	100,066.99	87.174110	87,634.62	-12,432.37	0.05
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					6.389710	25 Jul 2035		
	83,226.020	Local		99.951782	83,185.89	99.085140	82,464.62	-721.27	0.05
	Original Face: 240,000.000	Base		99.951782	83,185.89	99.085140	82,464.62	-721.27	0.05

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	60,000.000	Local	104.019900	62,411.94	101.210600	60,726.36	-1,685.58	0.04	
		Base	104.019900	62,411.94	101.210600	60,726.36	-1,685.58	0.04	
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	40,000.000	Local	97.404450	38,961.78	68.328516	27,331.41	-11,630.37	0.02	
		Base	97.404450	38,961.78	68.328516	27,331.41	-11,630.37	0.02	
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
	20,000.000	Local	98.113800	19,622.76	102.308633	20,461.73	838.97	0.01	
		Base	98.113800	19,622.76	102.308633	20,461.73	838.97	0.01	
595112CD3	MICRON TECHNOLOGY INC SR UNSECURED 01/31 5.3					5.300000	15 Jan 2031		
	40,000.000	Local	99.933925	39,973.57	99.873075	39,949.23	-24.34	0.02	
		Base	99.933925	39,973.57	99.873075	39,949.23	-24.34	0.02	
59524QAA3	MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1					4.100000	15 May 2028		
	10,000.000	Local	98.917900	9,891.79	96.113956	9,611.40	-280.39	0.01	
		Base	98.917900	9,891.79	96.113956	9,611.40	-280.39	0.01	
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	70,000.000	Local	99.954314	69,968.02	94.644832	66,251.38	-3,716.64	0.04	
		Base	99.954314	69,968.02	94.644832	66,251.38	-3,716.64	0.04	
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A					3.250000	25 Oct 2069		
	82,222.410	Local	102.431065	84,221.29	95.811480	78,778.51	-5,442.78	0.05	
	Original Face: 270,000.000	Base	102.431065	84,221.29	95.811480	78,778.51	-5,442.78	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	98.494211	196,988.42	-3,011.58	0.12	
		Base	100.000000	200,000.00	98.494211	196,988.42	-3,011.58	0.12	
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	70,000.000	Local	100.070157	70,049.11	96.641119	67,648.78	-2,400.33	0.04	
		Base	100.070157	70,049.11	96.641119	67,648.78	-2,400.33	0.04	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local	100.000000	10,000.00	96.794286	9,679.43	-320.57	0.01	
		Base	100.000000	10,000.00	96.794286	9,679.43	-320.57	0.01	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	110,000.000	Local	102.570955	112,828.05	87.720186	96,492.20	-16,335.85	0.06	
		Base	102.570955	112,828.05	87.720186	96,492.20	-16,335.85	0.06	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	120,000.000	Local	100.000000	120,000.00	91.826283	110,191.54	-9,808.46	0.06	
		Base	100.000000	120,000.00	91.826283	110,191.54	-9,808.46	0.06	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	110,000.000	Local	100.014273	110,015.70	97.151546	106,866.70	-3,149.00	0.06	
		Base	100.014273	110,015.70	97.151546	106,866.70	-3,149.00	0.06	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	90,000.000	Local	97.983600	88,185.24	95.247570	85,722.81	-2,462.43	0.05	
		Base	97.983600	88,185.24	95.247570	85,722.81	-2,462.43	0.05	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	120,000.000	Local	101.154625	121,385.55	82.801760	99,362.11	-22,023.44	0.06	
		Base	101.154625	121,385.55	82.801760	99,362.11	-22,023.44	0.06	
61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A					6.500000	25 Jun 2054		
	200,000.000	Local	100.734105	201,468.21	100.582030	201,164.06	-304.15	0.12	
	Original Face: 200,000.000	Base	100.734105	201,468.21	100.582030	201,164.06	-304.15	0.12	
617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A					6.500000	25 Feb 2054		
	210,430.020	Local	100.248581	210,953.11	100.647200	211,791.92	838.81	0.12	
	Original Face: 220,000.000	Base	100.248581	210,953.11	100.647200	211,791.92	838.81	0.12	
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
	20,000.000	Local	100.085400	20,017.08	97.636614	19,527.32	-489.76	0.01	
		Base	100.085400	20,017.08	97.636614	19,527.32	-489.76	0.01	
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A					2.042400	25 Jul 2061		
	116,578.490	Local	99.999786	116,578.24	91.001650	106,088.35	-10,489.89	0.06	
	Original Face: 200,000.000	Base	99.999786	116,578.24	91.001650	106,088.35	-10,489.89	0.06	
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					6.499830	26 Jul 2066		
	194,699.680	Local	100.410103	195,498.15	100.193220	195,075.88	-422.27	0.11	
	Original Face: 250,000.000	Base	100.410103	195,498.15	100.193220	195,075.88	-422.27	0.11	

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	33,757.370	Local	99.999941	33,757.35	92.931750	31,371.31	-2,386.04	0.02	
Original Face:	250,000.000	Base	99.999941	33,757.35	92.931750	31,371.31	-2,386.04	0.02	
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
	107,183.500	Local	109.926901	117,823.50	94.125590	100,887.10	-16,936.40	0.06	
Original Face:	140,000.000	Base	109.926901	117,823.50	94.125590	100,887.10	-16,936.40	0.06	
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059		
	107,183.500	Local	109.827576	117,717.04	93.571170	100,292.85	-17,424.19	0.06	
Original Face:	140,000.000	Base	109.827576	117,717.04	93.571170	100,292.85	-17,424.19	0.06	
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
	53,714.040	Local	105.770987	56,813.87	92.653750	49,768.07	-7,045.80	0.03	
Original Face:	420,000.000	Base	105.770987	56,813.87	92.653750	49,768.07	-7,045.80	0.03	
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
	140,000.000	Local	102.760907	143,865.27	82.600800	115,641.12	-28,224.15	0.07	
Original Face:	140,000.000	Base	102.760907	143,865.27	82.600800	115,641.12	-28,224.15	0.07	
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A					1.156120	27 Nov 2056		
	60,009.480	Local	100.000000	60,009.48	83.941760	50,373.01	-9,636.47	0.03	
Original Face:	120,000.000	Base	100.000000	60,009.48	83.941760	50,373.01	-9,636.47	0.03	
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
	60,257.780	Local	100.000000	60,257.78	84.055890	50,650.21	-9,607.57	0.03	
Original Face:	120,000.000	Base	100.000000	60,257.78	84.055890	50,650.21	-9,607.57	0.03	
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
	158,645.540	Local	99.678031	158,134.75	97.892740	155,302.47	-2,832.28	0.09	
Original Face:	190,000.000	Base	99.678031	158,134.75	97.892740	155,302.47	-2,832.28	0.09	
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	30,000.000	Local	99.979433	29,993.83	95.718935	28,715.68	-1,278.15	0.02	
		Base	99.979433	29,993.83	95.718935	28,715.68	-1,278.15	0.02	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	40,000.000	Local	103.492875	41,397.15	94.707684	37,883.07	-3,514.08	0.02	
		Base	103.492875	41,397.15	94.707684	37,883.07	-3,514.08	0.02	

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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	
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030			
		30,000.000	Local	99.910567	29,973.17	90.086587	27,025.98	-2,947.19	0.02
			Base	99.910567	29,973.17	90.086587	27,025.98	-2,947.19	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040			
		20,000.000	Local	99.475500	19,895.10	78.085838	15,617.17	-4,277.93	0.01
			Base	99.475500	19,895.10	78.085838	15,617.17	-4,277.93	0.01
65486XAA1	NJ TRUST 2023 GSP NJ 2023 GSP A 144A				6.696783	06 Jan 2029			
		100,000.000	Local	101.103490	101,103.49	103.125200	103,125.20	2,021.71	0.06
		Original Face: 100,000.000	Base	101.103490	101,103.49	103.125200	103,125.20	2,021.71	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025			
		40,000.000	Local	99.559250	39,823.70	98.576021	39,430.41	-393.29	0.02
			Base	99.559250	39,823.70	98.576021	39,430.41	-393.29	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028			
		30,000.000	Local	97.440500	29,232.15	94.217956	28,265.39	-966.76	0.02
			Base	97.440500	29,232.15	94.217956	28,265.39	-966.76	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050			
		290,000.000	Local	130.478338	378,387.18	95.142002	275,911.81	-102,475.37	0.16
			Base	130.478338	378,387.18	95.142002	275,911.81	-102,475.37	0.16
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060			
		40,000.000	Local	107.978050	43,191.22	75.934158	30,373.66	-12,817.56	0.02
			Base	107.978050	43,191.22	75.934158	30,373.66	-12,817.56	0.02
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061			
		147,532.200	Local	99.999803	147,531.91	79.354110	117,072.86	-30,459.05	0.07
		Original Face: 260,000.000	Base	99.999803	147,531.91	79.354110	117,072.86	-30,459.05	0.07
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A				1.563000	25 May 2061			
		68,092.000	Local	99.999824	68,091.88	78.989160	53,785.30	-14,306.58	0.03
		Original Face: 120,000.000	Base	99.999824	68,091.88	78.989160	53,785.30	-14,306.58	0.03
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025			
		400,000.000	Local	100.249385	400,997.54	98.000000	392,000.00	-8,997.54	0.23
			Base	100.249385	400,997.54	98.000000	392,000.00	-8,997.54	0.23

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
	63,965.630	Local		99.998718	63,964.81	78.224590	50,036.85	-13,927.96	0.03
Original Face:	100,000.000	Base		99.998718	63,964.81	78.224590	50,036.85	-13,927.96	0.03
67114VAA1	ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A					2.305000	25 Nov 2061		
	192,838.010	Local		99.999938	192,837.89	86.741250	167,270.10	-25,567.79	0.10
Original Face:	260,000.000	Base		99.999938	192,837.89	86.741250	167,270.10	-25,567.79	0.10
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	194,000.810	Local		99.996485	193,993.99	93.878680	182,125.40	-11,868.59	0.11
Original Face:	210,000.000	Base		99.996485	193,993.99	93.878680	182,125.40	-11,868.59	0.11
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.137500	9,913.75	78.556380	7,855.64	-2,058.11	0.00
		Base		99.137500	9,913.75	78.556380	7,855.64	-2,058.11	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	20,000.000	Local		96.752550	19,350.51	74.723000	14,944.60	-4,405.91	0.01
		Base		96.752550	19,350.51	74.723000	14,944.60	-4,405.91	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	120,000.000	Local		98.235942	117,883.13	93.607360	112,328.83	-5,554.30	0.07
		Base		98.235942	117,883.13	93.607360	112,328.83	-5,554.30	0.07
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	30,000.000	Local		97.588133	29,276.44	76.301370	22,890.41	-6,386.03	0.01
		Base		97.588133	29,276.44	76.301370	22,890.41	-6,386.03	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	30,000.000	Local		100.224067	30,067.22	95.082100	28,524.63	-1,542.59	0.02
		Base		100.224067	30,067.22	95.082100	28,524.63	-1,542.59	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	23,000.000	Local		100.000043	23,000.01	100.000000	23,000.00	-0.01	0.01
		Base		100.000043	23,000.01	100.000000	23,000.00	-0.01	0.01
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	30,000.000	Local		102.965200	30,889.56	99.812600	29,943.78	-945.78	0.02
		Base		102.965200	30,889.56	99.812600	29,943.78	-945.78	0.02

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		
	80,000.000	Local		124.241600	99,393.28	112.203200	89,762.56	-9,630.72	0.05
		Base		124.241600	99,393.28	112.203200	89,762.56	-9,630.72	0.05
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	170,000.000	Local		100.543247	170,923.52	76.795040	130,551.57	-40,371.95	0.08
		Base		100.543247	170,923.52	76.795040	130,551.57	-40,371.95	0.08
682680BH5	ONEOK INC COMPANY GUAR 11/26 5.55					5.550000	01 Nov 2026		
	20,000.000	Local		99.914650	19,982.93	100.404918	20,080.98	98.05	0.01
		Base		99.914650	19,982.93	100.404918	20,080.98	98.05	0.01
682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8					5.800000	01 Nov 2030		
	30,000.000	Local		99.824233	29,947.27	102.425018	30,727.51	780.24	0.02
		Base		99.824233	29,947.27	102.425018	30,727.51	780.24	0.02
682680BL6	ONEOK INC COMPANY GUAR 09/33 6.05					6.050000	01 Sep 2033		
	70,000.000	Local		99.977314	69,984.12	103.154571	72,208.20	2,224.08	0.04
		Base		99.977314	69,984.12	103.154571	72,208.20	2,224.08	0.04
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
	100,000.000	Local		99.511610	99,511.61	107.255368	107,255.37	7,743.76	0.06
		Base		99.511610	99,511.61	107.255368	107,255.37	7,743.76	0.06
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
	10,000.000	Local		93.266100	9,326.61	89.002017	8,900.20	-426.41	0.01
		Base		93.266100	9,326.61	89.002017	8,900.20	-426.41	0.01
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
	10,000.000	Local		71.144100	7,114.41	70.187681	7,018.77	-95.64	0.00
		Base		71.144100	7,114.41	70.187681	7,018.77	-95.64	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	100,000.000	Local		99.982880	99,982.88	93.730144	93,730.14	-6,252.74	0.06
		Base		99.982880	99,982.88	93.730144	93,730.14	-6,252.74	0.06
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	130,000.000	Local		100.199862	130,259.82	86.484825	112,430.27	-17,829.55	0.07
		Base		100.199862	130,259.82	86.484825	112,430.27	-17,829.55	0.07

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
	40,000.000	Local	99.735375	39,894.15	98.030596	39,212.24	-681.91	0.02	
		Base	99.735375	39,894.15	98.030596	39,212.24	-681.91	0.02	
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	300,000.000	Local	99.150330	297,450.99	82.747320	248,241.96	-49,209.03	0.15	
		Base	99.150330	297,450.99	82.747320	248,241.96	-49,209.03	0.15	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	20,000.000	Local	99.999000	19,999.80	97.306461	19,461.29	-538.51	0.01	
		Base	99.999000	19,999.80	97.306461	19,461.29	-538.51	0.01	
693475BQ7	PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR					5.812000	12 Jun 2026		
	30,000.000	Local	100.000000	30,000.00	100.096785	30,029.04	29.04	0.02	
		Base	100.000000	30,000.00	100.096785	30,029.04	29.04	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	101.126682	101,126.68	1,126.68	0.06	
		Base	100.000000	100,000.00	101.126682	101,126.68	1,126.68	0.06	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	150,342.420	Local	99.999674	150,341.93	84.326540	126,778.56	-23,563.37	0.07	
	Original Face: 190,000.000	Base	99.999674	150,341.93	84.326540	126,778.56	-23,563.37	0.07	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.583233	207,024.79	100.138400	210,290.64	3,265.85	0.12	
		Base	98.583233	207,024.79	100.138400	210,290.64	3,265.85	0.12	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	20,000.000	Local	100.030300	20,006.06	90.294915	18,058.98	-1,947.08	0.01	
		Base	100.030300	20,006.06	90.294915	18,058.98	-1,947.08	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	20,000.000	Local	99.932250	19,986.45	82.596664	16,519.33	-3,467.12	0.01	
		Base	99.932250	19,986.45	82.596664	16,519.33	-3,467.12	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	10,000.000	Local	99.576200	9,957.62	71.375116	7,137.51	-2,820.11	0.00	
		Base	99.576200	9,957.62	71.375116	7,137.51	-2,820.11	0.00	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	10,000.000	Local	99.420000	9,942.00	65.641543	6,564.15	-3,377.85	0.00	
		Base	99.420000	9,942.00	65.641543	6,564.15	-3,377.85	0.00	
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	30,000.000	Local	99.995533	29,998.66	96.494702	28,948.41	-1,050.25	0.02	
		Base	99.995533	29,998.66	96.494702	28,948.41	-1,050.25	0.02	
70450YAL7	PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4					4.400000	01 Jun 2032		
	50,000.000	Local	97.186020	48,593.01	95.379151	47,689.58	-903.43	0.03	
		Base	97.186020	48,593.01	95.379151	47,689.58	-903.43	0.03	
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	10,000.000	Local	103.212400	10,321.24	94.240903	9,424.09	-897.15	0.01	
		Base	103.212400	10,321.24	94.240903	9,424.09	-897.15	0.01	
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	30,000.000	Local	99.739900	29,921.97	83.743373	25,123.01	-4,798.96	0.01	
		Base	99.739900	29,921.97	83.743373	25,123.01	-4,798.96	0.01	
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	20,000.000	Local	132.363950	26,472.79	106.801209	21,360.24	-5,112.55	0.01	
	Original Face: 20,000.000	Base	132.363950	26,472.79	106.801209	21,360.24	-5,112.55	0.01	
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	110,000.000	Local	97.344909	107,079.40	73.838621	81,222.48	-25,856.92	0.05	
		Base	97.344909	107,079.40	73.838621	81,222.48	-25,856.92	0.05	
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	200,000.000	Local	114.275125	228,550.25	98.590780	197,181.56	-31,368.69	0.12	
		Base	114.275125	228,550.25	98.590780	197,181.56	-31,368.69	0.12	
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local	96.295253	414,069.59	74.535380	320,502.13	-93,567.46	0.19	
		Base	96.295253	414,069.59	74.535380	320,502.13	-93,567.46	0.19	
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	40,000.000	Local	101.837225	40,734.89	88.782833	35,513.13	-5,221.76	0.02	
		Base	101.837225	40,734.89	88.782833	35,513.13	-5,221.76	0.02	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 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
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	30,000.000	Local	99.914800	29,974.44	84.248046	25,274.41	-4,700.03	0.01	
		Base	99.914800	29,974.44	84.248046	25,274.41	-4,700.03	0.01	
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	60,000.000	Local	102.559783	61,535.87	64.636588	38,781.95	-22,753.92	0.02	
		Base	102.559783	61,535.87	64.636588	38,781.95	-22,753.92	0.02	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	20,000.000	Local	100.166900	20,033.38	85.784949	17,156.99	-2,876.39	0.01	
		Base	100.166900	20,033.38	85.784949	17,156.99	-2,876.39	0.01	
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	30,000.000	Local	99.624000	29,887.20	84.753656	25,426.10	-4,461.10	0.01	
		Base	99.624000	29,887.20	84.753656	25,426.10	-4,461.10	0.01	
718172DG1	PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875					4.875000	13 Feb 2029		
	30,000.000	Local	99.133267	29,739.98	98.927871	29,678.36	-61.62	0.02	
		Base	99.133267	29,739.98	98.927871	29,678.36	-61.62	0.02	
718172DH9	PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125					5.125000	13 Feb 2031		
	10,000.000	Local	98.973200	9,897.32	98.906946	9,890.69	-6.63	0.01	
		Base	98.973200	9,897.32	98.906946	9,890.69	-6.63	0.01	
718172DJ5	PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25					5.250000	13 Feb 2034		
	30,000.000	Local	97.874700	29,362.41	98.291782	29,487.53	125.12	0.02	
		Base	97.874700	29,362.41	98.291782	29,487.53	125.12	0.02	
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
	40,000.000	Local	97.258925	38,903.57	83.813492	33,525.40	-5,378.17	0.02	
		Base	97.258925	38,903.57	83.813492	33,525.40	-5,378.17	0.02	
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	100,000.000	Local	99.173340	99,173.34	84.093668	84,093.67	-15,079.67	0.05	
		Base	99.173340	99,173.34	84.093668	84,093.67	-15,079.67	0.05	
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	10,000.000	Local	99.993900	9,999.39	93.778150	9,377.82	-621.57	0.01	
		Base	99.993900	9,999.39	93.778150	9,377.82	-621.57	0.01	

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



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74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	10,000.000	Local		99.984000	9,998.40	95.978865	9,597.89	-400.51	0.01
		Base		99.984000	9,998.40	95.978865	9,597.89	-400.51	0.01
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	20,000.000	Local		99.853700	19,970.74	92.083326	18,416.67	-1,554.07	0.01
		Base		99.853700	19,970.74	92.083326	18,416.67	-1,554.07	0.01
74938QAA2	WOODWARD CAPITAL MANAGEMENT RCKT 2024 INV1 A1 144A					6.500000	25 Jun 2054		
	200,000.000	Local		100.905340	201,810.68	100.582030	201,164.06	-646.62	0.12
	Original Face: 200,000.000	Base		100.905340	201,810.68	100.582030	201,164.06	-646.62	0.12
74977RDH4	COOPERATIEVE RABOBANK UA 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	95.781098	239,452.75	-10,547.25	0.14
		Base		100.000000	250,000.00	95.781098	239,452.75	-10,547.25	0.14
75513EAC5	RTX CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	90,000.000	Local		101.913878	91,722.49	66.052646	59,447.38	-32,275.11	0.04
		Base		101.913878	91,722.49	66.052646	59,447.38	-32,275.11	0.04
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	90,000.000	Local		102.175822	91,958.24	85.463242	76,916.92	-15,041.32	0.05
		Base		102.175822	91,958.24	85.463242	76,916.92	-15,041.32	0.05
75513EBX8	RTX CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	20,000.000	Local		100.426450	20,085.29	98.752355	19,750.47	-334.82	0.01
		Base		100.426450	20,085.29	98.752355	19,750.47	-334.82	0.01
75513ECV1	RTX CORP SR UNSECURED 03/31 6					6.000000	15 Mar 2031		
	50,000.000	Local		99.937800	49,968.90	104.307081	52,153.54	2,184.64	0.03
		Base		99.937800	49,968.90	104.307081	52,153.54	2,184.64	0.03
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	250,000.000	Local		98.677636	246,694.09	70.310246	175,775.62	-70,918.47	0.10
		Base		98.677636	246,694.09	70.310246	175,775.62	-70,918.47	0.10
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	30,000.000	Local		99.995833	29,998.75	99.574021	29,872.21	-126.54	0.02
		Base		99.995833	29,998.75	99.574021	29,872.21	-126.54	0.02

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
	4,518.440	Local	99.999115	4,518.40	98.326470	4,442.82	-75.58	0.00	
Original Face:	180,000.000	Base	99.999115	4,518.40	98.326470	4,442.82	-75.58	0.00	
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
	6,092.460	Local	99.999179	6,092.41	98.155790	5,980.10	-112.31	0.00	
Original Face:	180,000.000	Base	99.999179	6,092.41	98.155790	5,980.10	-112.31	0.00	
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
	6,092.460	Local	99.999508	6,092.43	97.930440	5,966.37	-126.06	0.00	
Original Face:	180,000.000	Base	99.999508	6,092.43	97.930440	5,966.37	-126.06	0.00	
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
	9,473.050	Local	99.999050	9,472.96	99.048690	9,382.93	-90.03	0.01	
Original Face:	410,000.000	Base	99.999050	9,472.96	99.048690	9,382.93	-90.03	0.01	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	70,000.000	Local	113.752457	79,626.72	96.603644	67,622.55	-12,004.17	0.04	
		Base	113.752457	79,626.72	96.603644	67,622.55	-12,004.17	0.04	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local	120.688600	12,068.86	92.559646	9,255.96	-2,812.90	0.01	
		Base	120.688600	12,068.86	92.559646	9,255.96	-2,812.90	0.01	
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	40,000.000	Local	99.932850	39,973.14	96.024330	38,409.73	-1,563.41	0.02	
		Base	99.932850	39,973.14	96.024330	38,409.73	-1,563.41	0.02	
78016HZW3	ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15					5.150000	01 Feb 2034		
	50,000.000	Local	99.803120	49,901.56	99.441649	49,720.82	-180.74	0.03	
		Base	99.803120	49,901.56	99.441649	49,720.82	-180.74	0.03	
78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A					3.166000	27 Mar 2062		
	211,493.480	Local	99.999612	211,492.66	91.065560	192,597.72	-18,894.94	0.11	
Original Face:	250,000.000	Base	99.999612	211,492.66	91.065560	192,597.72	-18,894.94	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	

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FUND: HBQ1



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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				6.173320	15 Jan 2053			
		68,180.610	Local	98.252568	66,989.20	99.228940	67,654.90	665.70	0.04
		Original Face: 110,000.000	Base	98.252568	66,989.20	99.228940	67,654.90	665.70	0.04
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053			
		74,378.840	Local	99.952325	74,343.38	89.293330	66,415.34	-7,928.04	0.04
		Original Face: 120,000.000	Base	99.952325	74,343.38	89.293330	66,415.34	-7,928.04	0.04
78457JAA0	SMRT SMRT 2022 MINI A 144A				6.329000	15 Jan 2039			
		380,000.000	Local	98.413789	373,972.40	98.744480	375,229.02	1,256.62	0.22
		Original Face: 380,000.000	Base	98.413789	373,972.40	98.744480	375,229.02	1,256.62	0.22
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.375000	08 Aug 2025			
		240,000.000	Local	99.924400	239,818.56	99.123420	237,896.21	-1,922.35	0.14
			Base	99.924400	239,818.56	99.123420	237,896.21	-1,922.35	0.14
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026			
		130,000.000	Local	99.938423	129,919.95	101.150126	131,495.16	1,575.21	0.08
			Base	99.938423	129,919.95	101.150126	131,495.16	1,575.21	0.08
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034			
		20,000.000	Local	101.130600	20,226.12	104.333869	20,866.77	640.65	0.01
			Base	101.130600	20,226.12	104.333869	20,866.77	640.65	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		80,000.000	Local	96.591875	77,273.50	80.792391	64,633.91	-12,639.59	0.04
			Base	96.591875	77,273.50	80.792391	64,633.91	-12,639.59	0.04
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030			
		50,000.000	Local	103.323100	51,661.55	89.233763	44,616.88	-7,044.67	0.03
			Base	103.323100	51,661.55	89.233763	44,616.88	-7,044.67	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		130,000.000	Local	101.915554	132,490.22	69.844607	90,797.99	-41,692.23	0.05
			Base	101.915554	132,490.22	69.844607	90,797.99	-41,692.23	0.05

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WESTERN ASSET MANAGEMENT COMPANY

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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								
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	29,999.260	Local	100.243606	30,072.34	98.787120	29,635.40		-436.94	0.02
Original Face:	39,999.000	Base	100.243606	30,072.34	98.787120	29,635.40		-436.94	0.02
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	80,000.000	Local	100.185250	80,148.20	97.434147	77,947.32		-2,200.88	0.05
Original Face:	80,000.000	Base	100.185250	80,148.20	97.434147	77,947.32		-2,200.88	0.05
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	17,457.920	Local	100.000000	17,457.92	90.632360	15,822.52		-1,635.40	0.01
Original Face:	30,000.000	Base	100.000000	17,457.92	90.632360	15,822.52		-1,635.40	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	37,542.600	Local	100.000000	37,542.60	86.932960	32,636.89		-4,905.71	0.02
Original Face:	60,000.000	Base	100.000000	37,542.60	86.932960	32,636.89		-4,905.71	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	20,987.640	Local	100.000000	20,987.64	95.563330	20,056.49		-931.15	0.01
Original Face:	130,000.000	Base	100.000000	20,987.64	95.563330	20,056.49		-931.15	0.01
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.786475	10 Aug 2038		
	470,000.000	Local	99.224149	466,353.50	69.937090	328,704.32		-137,649.18	0.19
Original Face:	470,000.000	Base	99.224149	466,353.50	69.937090	328,704.32		-137,649.18	0.19
83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4					5.400000	01 Mar 2029		
	80,000.000	Local	99.856175	79,884.94	99.756958	79,805.57		-79.37	0.05
		Base	99.856175	79,884.94	99.756958	79,805.57		-79.37	0.05
83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45					5.450000	13 Mar 2031		
	70,000.000	Local	99.780229	69,846.16	98.892201	69,224.54		-621.62	0.04
		Base	99.780229	69,846.16	98.892201	69,224.54		-621.62	0.04
83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6					5.600000	23 Mar 2034		
	70,000.000	Local	99.934714	69,954.30	98.382183	68,867.53		-1,086.77	0.04
		Base	99.934714	69,954.30	98.382183	68,867.53		-1,086.77	0.04
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
	70,000.000	Local	99.576786	69,703.75	96.075696	67,252.99		-2,450.76	0.04
		Base	99.576786	69,703.75	96.075696	67,252.99		-2,450.76	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
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	150,000.000	Local		99.361607	149,042.41	93.377310	140,065.97	-8,976.44	0.08
		Base		99.361607	149,042.41	93.377310	140,065.97	-8,976.44	0.08
86217RAA6	STORM KING PARK CLO, LTD STKPK 2022 1A A1 144A					7.378560	15 Oct 2035		
	250,000.000	Local		100.155108	250,387.77	100.354400	250,886.00	498.23	0.15
	Original Face: 250,000.000	Base		100.155108	250,387.77	100.354400	250,886.00	498.23	0.15
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
86765BAK5	ENERGY TRANSFER LP SR UNSECURED 02/42 6.1					6.100000	15 Feb 2042		
	20,000.000	Local		99.856750	19,971.35	98.353239	19,670.65	-300.70	0.01
		Base		99.856750	19,971.35	98.353239	19,670.65	-300.70	0.01
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	10,000.000	Local		106.505100	10,650.51	90.401643	9,040.16	-1,610.35	0.01
		Base		106.505100	10,650.51	90.401643	9,040.16	-1,610.35	0.01
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	30,000.000	Local		118.807767	35,642.33	89.830093	26,949.03	-8,693.30	0.02
		Base		118.807767	35,642.33	89.830093	26,949.03	-8,693.30	0.02
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	260,000.000	Local		104.682062	272,173.36	99.726890	259,289.91	-12,883.45	0.15
		Base		104.682062	272,173.36	99.726890	259,289.91	-12,883.45	0.15
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
	40,000.000	Local		100.851900	40,340.76	98.325306	39,330.12	-1,010.64	0.02
		Base		100.851900	40,340.76	98.325306	39,330.12	-1,010.64	0.02
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
	10,000.000	Local		102.492700	10,249.27	96.123501	9,612.35	-636.92	0.01
		Base		102.492700	10,249.27	96.123501	9,612.35	-636.92	0.01
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
	190,000.000	Local		101.606963	193,053.23	93.541913	177,729.63	-15,323.60	0.10
		Base		101.606963	193,053.23	93.541913	177,729.63	-15,323.60	0.10

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87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3		30,000.000	Local	97.919333	29,375.80	71.837547	21,551.26	-7,824.54	0.01
				Base	97.919333	29,375.80	71.837547	21,551.26	-7,824.54	0.01
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3		10,000.000	Local	97.198400	9,719.84	67.902997	6,790.30	-2,929.54	0.00
				Base	97.198400	9,719.84	67.902997	6,790.30	-2,929.54	0.00
87264ABX2	T MOBILE USA INC COMPANY GUAR 11/31 2.25		40,000.000	Local	99.992950	39,997.18	81.897283	32,758.91	-7,238.27	0.02
				Base	99.992950	39,997.18	81.897283	32,758.91	-7,238.27	0.02
87264ACB9	T MOBILE USA INC COMPANY GUAR 02/31 2.55		30,000.000	Local	102.825500	30,847.65	85.024321	25,507.30	-5,340.35	0.02
				Base	102.825500	30,847.65	85.024321	25,507.30	-5,340.35	0.02
87264ACQ6	T MOBILE USA INC COMPANY GUAR 03/32 2.7		80,000.000	Local	99.951925	79,961.54	83.814826	67,051.86	-12,909.68	0.04
				Base	99.951925	79,961.54	83.814826	67,051.86	-12,909.68	0.04
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4		80,000.000	Local	101.929025	81,543.22	68.686292	54,949.03	-26,594.19	0.03
				Base	101.929025	81,543.22	68.686292	54,949.03	-26,594.19	0.03
87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15		40,000.000	Local	99.666200	39,866.48	98.505143	39,402.06	-464.42	0.02
				Base	99.666200	39,866.48	98.505143	39,402.06	-464.42	0.02
872898AC5	TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5		300,000.000	Local	99.805727	299,417.18	84.795073	254,385.22	-45,031.96	0.15
				Base	99.805727	299,417.18	84.795073	254,385.22	-45,031.96	0.15
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213		150,000.000	Local	102.960300	154,440.45	88.677796	133,016.69	-21,423.76	0.08
				Base	102.960300	154,440.45	88.677796	133,016.69	-21,423.76	0.08
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9		120,000.000	Local	100.480758	120,576.91	87.445683	104,934.82	-15,642.09	0.06
				Base	100.480758	120,576.91	87.445683	104,934.82	-15,642.09	0.06

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882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	60,000.000	Local	100.369583	60,221.75	83.185973	49,911.58	-10,310.17	0.03	
		Base	100.369583	60,221.75	83.185973	49,911.58	-10,310.17	0.03	
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	20,000.000	Local	99.892100	19,978.42	84.549831	16,909.97	-3,068.45	0.01	
		Base	99.892100	19,978.42	84.549831	16,909.97	-3,068.45	0.01	
88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15					5.150000	15 Mar 2034		
	80,000.000	Local	99.975838	79,980.67	97.734710	78,187.77	-1,792.90	0.05	
		Base	99.975838	79,980.67	97.734710	78,187.77	-1,792.90	0.05	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	20,000.000	Local	112.648200	22,529.64	94.926031	18,985.21	-3,544.43	0.01	
		Base	112.648200	22,529.64	94.926031	18,985.21	-3,544.43	0.01	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	40,000.000	Local	138.013900	55,205.56	101.392917	40,557.17	-14,648.39	0.02	
		Base	138.013900	55,205.56	101.392917	40,557.17	-14,648.39	0.02	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	30,000.000	Local	126.662600	37,998.78	87.047650	26,114.30	-11,884.48	0.02	
		Base	126.662600	37,998.78	87.047650	26,114.30	-11,884.48	0.02	
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	40,000.000	Local	99.998900	39,999.56	96.053683	38,421.47	-1,578.09	0.02	
		Base	99.998900	39,999.56	96.053683	38,421.47	-1,578.09	0.02	
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
	70,000.000	Local	100.285371	70,199.76	94.405466	66,083.83	-4,115.93	0.04	
		Base	100.285371	70,199.76	94.405466	66,083.83	-4,115.93	0.04	
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	30,000.000	Local	97.844833	29,353.45	87.368447	26,210.53	-3,142.92	0.02	
		Base	97.844833	29,353.45	87.368447	26,210.53	-3,142.92	0.02	
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	20,000.000	Local	104.600850	20,920.17	102.875763	20,575.15	-345.02	0.01	
		Base	104.600850	20,920.17	102.875763	20,575.15	-345.02	0.01	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89788MAN2	TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR					6.047000	08 Jun 2027		
	60,000.000	Local		100.000000	60,000.00	100.704559	60,422.74	422.74	0.04
		Base		100.000000	60,000.00	100.704559	60,422.74	422.74	0.04
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	280,000.000	Local		104.823704	293,506.37	89.763215	251,337.00	-42,169.37	0.15
		Base		104.823704	293,506.37	89.763215	251,337.00	-42,169.37	0.15
902674A26	UBS AG LONDON SR UNSECURED 06/48 4.5					4.500000	26 Jun 2048		
	200,000.000	Local		132.748510	265,497.02	88.260410	176,520.82	-88,976.20	0.10
		Base		132.748510	265,497.02	88.260410	176,520.82	-88,976.20	0.10
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
	150,000.000	Local		99.824967	149,737.45	85.354876	128,032.31	-21,705.14	0.08
		Base		99.824967	149,737.45	85.354876	128,032.31	-21,705.14	0.08
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		111.098255	244,416.16	90.817470	199,798.43	-44,617.73	0.12
	Original Face:	Base		111.098255	244,416.16	90.817470	199,798.43	-44,617.73	0.12
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	80,000.000	Local		100.158300	80,126.64	73.893952	59,115.16	-21,011.48	0.03
		Base		100.158300	80,126.64	73.893952	59,115.16	-21,011.48	0.03
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.972100	9,997.21	93.159996	9,316.00	-681.21	0.01
		Base		99.972100	9,997.21	93.159996	9,316.00	-681.21	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	20,000.000	Local		102.271350	20,454.27	70.273652	14,054.73	-6,399.54	0.01
		Base		102.271350	20,454.27	70.273652	14,054.73	-6,399.54	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	520,000.000	Local		95.021377	494,111.16	80.110810	416,576.21	-77,534.95	0.25
		Base		95.021377	494,111.16	80.110810	416,576.21	-77,534.95	0.25
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4					4.400000	12 Feb 2052		
	290,000.000	Local		98.479986	285,591.96	72.899453	211,408.41	-74,183.55	0.12
		Base		98.479986	285,591.96	72.899453	211,408.41	-74,183.55	0.12

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	70,000.000	Local		99.979471	69,985.63	96.590566	67,613.40	-2,372.23	0.04
		Base		99.979471	69,985.63	96.590566	67,613.40	-2,372.23	0.04
91159HJC5	US BANCORP SR UNSECURED 01/28 VAR					2.215000	27 Jan 2028		
	10,000.000	Local		90.800800	9,080.08	92.471057	9,247.11	167.03	0.01
		Base		90.800800	9,080.08	92.471057	9,247.11	167.03	0.01
91159HJM3	US BANCORP SR UNSECURED 06/29 VAR					5.775000	12 Jun 2029		
	60,000.000	Local		99.965517	59,979.31	101.564775	60,938.87	959.56	0.04
		Base		99.965517	59,979.31	101.564775	60,938.87	959.56	0.04
91159HJN1	US BANCORP SR UNSECURED 06/34 VAR					5.836000	12 Jun 2034		
	30,000.000	Local		100.040867	30,012.26	101.543512	30,463.05	450.79	0.02
		Base		100.040867	30,012.26	101.543512	30,463.05	450.79	0.02
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	40,000.000	Local		104.207775	41,683.11	87.285156	34,914.06	-6,769.05	0.02
		Base		104.207775	41,683.11	87.285156	34,914.06	-6,769.05	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	160,000.000	Local		128.678206	205,885.13	87.015625	139,225.00	-66,660.13	0.08
		Base		128.678206	205,885.13	87.015625	139,225.00	-66,660.13	0.08
912810RH3	US TREASURY N/B 08/44 3.125					3.125000	15 Aug 2044		
	80,000.000	Local		90.940125	72,752.10	80.285156	64,228.12	-8,523.98	0.04
		Base		90.940125	72,752.10	80.285156	64,228.12	-8,523.98	0.04
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	230,000.000	Local		96.066830	220,953.71	76.332031	175,563.67	-45,390.04	0.10
		Base		96.066830	220,953.71	76.332031	175,563.67	-45,390.04	0.10
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	480,000.000	Local		97.677798	468,853.43	73.273438	351,712.50	-117,140.93	0.21
		Base		97.677798	468,853.43	73.273438	351,712.50	-117,140.93	0.21
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
	90,000.000	Local		96.082178	86,473.96	81.675781	73,508.20	-12,965.76	0.04
		Base		96.082178	86,473.96	81.675781	73,508.20	-12,965.76	0.04

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	550,000.000	Local	84.823324	466,528.28	76.210938	419,160.16	-47,368.12	0.25
			Base	84.823324	466,528.28	76.210938	419,160.16	-47,368.12	0.25
912810SH2	US TREASURY N/B 05/49 2.875	90,000.000	Local	82.042856	73,838.57	74.320312	66,888.28	-6,950.29	0.04
			Base	82.042856	73,838.57	74.320312	66,888.28	-6,950.29	0.04
912810SS8	US TREASURY N/B 11/50 1.625	980,000.000	Local	94.905035	930,069.34	55.164062	540,607.81	-389,461.53	0.32
			Base	94.905035	930,069.34	55.164062	540,607.81	-389,461.53	0.32
912810ST6	US TREASURY N/B 11/40 1.375	500,000.000	Local	93.497848	467,489.24	63.386719	316,933.60	-150,555.64	0.19
			Base	93.497848	467,489.24	63.386719	316,933.60	-150,555.64	0.19
912810SX7	US TREASURY N/B 05/51 2.375	1,260,000.000	Local	94.993207	1,196,914.41	66.300781	835,389.84	-361,524.57	0.49
			Base	94.993207	1,196,914.41	66.300781	835,389.84	-361,524.57	0.49
912810SZ2	US TREASURY N/B 08/51 2	200,000.000	Local	92.490320	184,980.64	60.500000	121,000.00	-63,980.64	0.07
			Base	92.490320	184,980.64	60.500000	121,000.00	-63,980.64	0.07
912810TB4	US TREASURY N/B 11/51 1.875	273,000.000	Local	98.260593	268,251.42	58.468750	159,619.69	-108,631.73	0.09
			Base	98.260593	268,251.42	58.468750	159,619.69	-108,631.73	0.09
912810TD0	US TREASURY N/B 02/52 2.25	1,000.000	Local	93.906000	939.06	64.140625	641.41	-297.65	0.00
			Base	93.906000	939.06	64.140625	641.41	-297.65	0.00
912810TG3	US TREASURY N/B 05/52 2.875	1,830,000.000	Local	92.546778	1,693,606.04	73.769531	1,349,982.42	-343,623.62	0.80
			Base	92.546778	1,693,606.04	73.769531	1,349,982.42	-343,623.62	0.80
912810TH1	US TREASURY N/B 05/42 3.25	80,000.000	Local	100.273950	80,219.16	83.531250	66,825.00	-13,394.16	0.04
			Base	100.273950	80,219.16	83.531250	66,825.00	-13,394.16	0.04

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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912810TJ7	US TREASURY N/B 08/52 3					3.000000	15 Aug 2052		
	660,000.000	Local	90.422208	596,786.57	75.722656	499,769.53	-97,017.04	0.29	
		Base	90.422208	596,786.57	75.722656	499,769.53	-97,017.04	0.29	
912810TN8	US TREASURY N/B 02/53 3.625					3.625000	15 Feb 2053		
	355,000.000	Local	97.181558	344,994.53	85.613281	303,927.15	-41,067.38	0.18	
		Base	97.181558	344,994.53	85.613281	303,927.15	-41,067.38	0.18	
912810TQ1	US TREASURY N/B 02/43 3.875					3.875000	15 Feb 2043		
	310,000.000	Local	98.869013	306,493.94	90.765625	281,373.44	-25,120.50	0.17	
		Base	98.869013	306,493.94	90.765625	281,373.44	-25,120.50	0.17	
912810TR9	US TREASURY N/B 05/53 3.625					3.625000	15 May 2053		
	310,000.000	Local	93.563294	290,046.21	85.640625	265,485.94	-24,560.27	0.16	
		Base	93.563294	290,046.21	85.640625	265,485.94	-24,560.27	0.16	
912810TS7	US TREASURY N/B 05/43 3.875					3.875000	15 May 2043		
	210,000.000	Local	90.291400	189,611.94	90.613281	190,287.89	675.95	0.11	
		Base	90.291400	189,611.94	90.613281	190,287.89	675.95	0.11	
912810TT5	US TREASURY N/B 08/53 4.125					4.125000	15 Aug 2053		
	470,000.000	Local	92.809223	436,203.35	93.703125	440,404.69	4,201.34	0.26	
		Base	92.809223	436,203.35	93.703125	440,404.69	4,201.34	0.26	
912810TU2	US TREASURY N/B 08/43 4.375					4.375000	15 Aug 2043		
	850,000.000	Local	98.290981	835,473.34	96.937500	823,968.75	-11,504.59	0.49	
		Base	98.290981	835,473.34	96.937500	823,968.75	-11,504.59	0.49	
912810TV0	US TREASURY N/B 11/53 4.75					4.750000	15 Nov 2053		
	1,020,000.000	Local	105.131345	1,072,339.72	104.015625	1,060,959.38	-11,380.34	0.62	
		Base	105.131345	1,072,339.72	104.015625	1,060,959.38	-11,380.34	0.62	
912810TW8	US TREASURY N/B 11/43 4.75					4.750000	15 Nov 2043		
	1,020,000.000	Local	102.207087	1,042,512.29	101.765625	1,038,009.38	-4,502.91	0.61	
		Base	102.207087	1,042,512.29	101.765625	1,038,009.38	-4,502.91	0.61	
912810TX6	US TREASURY N/B 02/54 4.25					4.250000	15 Feb 2054		
	270,000.000	Local	98.180170	265,086.46	95.812500	258,693.75	-6,392.71	0.15	
		Base	98.180170	265,086.46	95.812500	258,693.75	-6,392.71	0.15	

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



As of: June 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	
912810TZ1	US TREASURY N/B 02/44 4.5	30,000.000	Local	98.914800	29,674.44	4.500000	15 Feb 2044		
			Base	98.914800	29,674.44	98.531250	29,559.38	-115.06	0.02
912810UB2	US TREASURY N/B 05/44 4.625	30,000.000	Local	100.023400	30,007.02	4.625000	15 May 2044		
			Base	100.023400	30,007.02	100.234375	30,070.31	63.29	0.02
91282CDF5	US TREASURY N/B 10/28 1.375	100,000.000	Local	99.640300	99,640.30	1.375000	31 Oct 2028		
			Base	99.640300	99,640.30	88.226562	88,226.56	-11,413.74	0.05
91282CEP2	US TREASURY N/B 05/32 2.875	80,000.000	Local	96.506500	77,205.20	2.875000	15 May 2032		
			Base	96.506500	77,205.20	90.242188	72,193.75	-5,011.45	0.04
91282CFC0	US TREASURY N/B 07/29 2.625	130,000.000	Local	99.504823	129,356.27	2.625000	31 Jul 2029		
			Base	99.504823	129,356.27	92.199219	119,858.98	-9,497.29	0.07
91282CFJ5	US TREASURY N/B 08/29 3.125	120,000.000	Local	99.976325	119,971.59	3.125000	31 Aug 2029		
			Base	99.976325	119,971.59	94.363281	113,235.94	-6,735.65	0.07
91282CFY2	US TREASURY N/B 11/29 3.875	180,000.000	Local	97.212189	174,981.94	3.875000	30 Nov 2029		
			Base	97.212189	174,981.94	97.738281	175,928.91	946.97	0.10
91282CGK1	TSY INFL IX N/B 01/33 1.125	294,694.400	Local	99.420305	292,986.07	1.125000	15 Jan 2033		
		Original Face:	Base	99.420305	292,986.07	92.670558	273,094.94	-19,891.13	0.16
91282CGR6	US TREASURY N/B 03/26 4.625	60,000.000	Local	99.932550	59,959.53	4.625000	15 Mar 2026		
			Base	99.932550	59,959.53	99.652344	59,791.41	-168.12	0.04
91282CGT2	US TREASURY N/B 03/28 3.625	20,000.000	Local	99.888800	19,977.76	3.625000	31 Mar 2028		
			Base	99.888800	19,977.76	97.238281	19,447.66	-530.10	0.01

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# Holdings

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



As of: June 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	
91282CHE4	US TREASURY N/B 05/28 3.625	90,000.000	Local	99.552400	89,597.16	97.195312	87,475.78	-2,121.38	0.05
			Base	99.552400	89,597.16	97.195312	87,475.78	-2,121.38	0.05
91282CHN4	US TREASURY N/B 07/25 4.75	20,000.000	Local	99.545300	19,909.06	99.652344	19,930.47	21.41	0.01
			Base	99.545300	19,909.06	99.652344	19,930.47	21.41	0.01
91282CHY0	US TREASURY N/B 09/26 4.625	30,000.000	Local	99.533333	29,860.00	99.882812	29,964.84	104.84	0.02
			Base	99.533333	29,860.00	99.882812	29,964.84	104.84	0.02
91282CJM4	US TREASURY N/B 11/30 4.375	680,000.000	Local	99.867124	679,096.44	100.183594	681,248.44	2,152.00	0.40
			Base	99.867124	679,096.44	100.183594	681,248.44	2,152.00	0.40
91282CJR3	US TREASURY N/B 12/28 3.75	60,000.000	Local	98.892367	59,335.42	97.496094	58,497.66	-837.76	0.03
			Base	98.892367	59,335.42	97.496094	58,497.66	-837.76	0.03
91282CJX0	US TREASURY N/B 01/31 4	1,560,000.000	Local	99.376971	1,550,280.74	98.074219	1,529,957.82	-20,322.92	0.90
			Base	99.376971	1,550,280.74	98.074219	1,529,957.82	-20,322.92	0.90
91282CJZ5	US TREASURY N/B 02/34 4	90,000.000	Local	97.480689	87,732.62	97.281250	87,553.13	-179.49	0.05
			Base	97.480689	87,732.62	97.281250	87,553.13	-179.49	0.05
91282CKC4	US TREASURY N/B 02/31 4.25	720,000.000	Local	99.558206	716,819.08	99.515625	716,512.50	-306.58	0.42
			Base	99.558206	716,819.08	99.515625	716,512.50	-306.58	0.42
91282CKD2	US TREASURY N/B 02/29 4.25	60,000.000	Local	98.669650	59,201.79	99.613281	59,767.97	566.18	0.04
			Base	98.669650	59,201.79	99.613281	59,767.97	566.18	0.04
91282CKN0	US TREASURY N/B 04/31 4.625	7,840,000.000	Local	100.859224	7,907,363.14	101.718750	7,974,750.00	67,386.86	4.70
			Base	100.859224	7,907,363.14	101.718750	7,974,750.00	67,386.86	4.70

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CKP5	US TREASURY N/B 04/29 4.625	40,000.000	Local	100.587000	40,234.80	101.210938	40,484.38	249.58	0.02
			Base	100.587000	40,234.80	101.210938	40,484.38	249.58	0.02
91282CKT7	US TREASURY N/B 05/29 4.5	10,000.000	Local	100.727800	10,072.78	100.742188	10,074.22	1.44	0.01
			Base	100.727800	10,072.78	100.742188	10,074.22	1.44	0.01
91282CKU4	US TREASURY N/B 05/31 4.625	750,000.000	Local	99.853611	748,902.08	101.734375	763,007.81	14,105.73	0.45
			Base	99.853611	748,902.08	101.734375	763,007.81	14,105.73	0.45
91282CKW0	US TREASURY N/B 06/31 4.25	920,000.000	Local	99.843947	918,564.31	99.546875	915,831.25	-2,733.06	0.54
			Base	99.843947	918,564.31	99.546875	915,831.25	-2,733.06	0.54
913017CA5	RTX CORP SR UNSECURED 05/45 4.15	40,000.000	Local	84.634875	33,853.95	81.132036	32,452.81	-1,401.14	0.02
			Base	84.634875	33,853.95	81.132036	32,452.81	-1,401.14	0.02
913017CY3	RTX CORP SR UNSECURED 11/28 4.125	40,000.000	Local	99.808500	39,923.40	96.315696	38,526.28	-1,397.12	0.02
			Base	99.808500	39,923.40	96.315696	38,526.28	-1,397.12	0.02
913017DD8	RTX CORP SR UNSECURED 08/25 3.95	40,000.000	Local	99.880575	39,952.23	98.284359	39,313.74	-638.49	0.02
			Base	99.880575	39,952.23	98.284359	39,313.74	-638.49	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	30,000.000	Local	114.728967	34,418.69	102.117033	30,635.11	-3,783.58	0.02
			Base	114.728967	34,418.69	102.117033	30,635.11	-3,783.58	0.02
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	10,000.000	Local	125.078600	12,507.86	83.065054	8,306.51	-4,201.35	0.00
			Base	125.078600	12,507.86	83.065054	8,306.51	-4,201.35	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875	20,000.000	Local	100.826800	20,165.36	95.864678	19,172.94	-992.42	0.01
			Base	100.826800	20,165.36	95.864678	19,172.94	-992.42	0.01

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



As of: June 28, 2024

View Date: July 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
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		128.911900	12,891.19	86.054466	8,605.45	-4,285.74	0.01
		Base		128.911900	12,891.19	86.054466	8,605.45	-4,285.74	0.01
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	30,000.000	Local		86.118533	25,835.56	75.598301	22,679.49	-3,156.07	0.01
		Base		86.118533	25,835.56	75.598301	22,679.49	-3,156.07	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	30,000.000	Local		102.156300	30,646.89	74.449998	22,335.00	-8,311.89	0.01
		Base		102.156300	30,646.89	74.449998	22,335.00	-8,311.89	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	10,000.000	Local		99.891700	9,989.17	94.219180	9,421.92	-567.25	0.01
		Base		99.891700	9,989.17	94.219180	9,421.92	-567.25	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	20,000.000	Local		99.483450	19,896.69	85.050193	17,010.04	-2,886.65	0.01
		Base		99.483450	19,896.69	85.050193	17,010.04	-2,886.65	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	30,000.000	Local		97.554200	29,266.26	72.124896	21,637.47	-7,628.79	0.01
		Base		97.554200	29,266.26	72.124896	21,637.47	-7,628.79	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	50,000.000	Local		99.309540	49,654.77	65.231324	32,615.66	-17,039.11	0.02
		Base		99.309540	49,654.77	65.231324	32,615.66	-17,039.11	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.318300	10,531.83	63.477594	6,347.76	-4,184.07	0.00
		Base		105.318300	10,531.83	63.477594	6,347.76	-4,184.07	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	10,000.000	Local		95.100000	9,510.00	84.025444	8,402.54	-1,107.46	0.00
		Base		95.100000	9,510.00	84.025444	8,402.54	-1,107.46	0.00
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
	20,000.000	Local		110.007100	22,001.42	69.078353	13,815.67	-8,185.75	0.01
		Base		110.007100	22,001.42	69.078353	13,815.67	-8,185.75	0.01

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	60,000.000	Local		99.737800	59,842.68	96.231611	57,738.97	-2,103.71	0.03
		Base		99.737800	59,842.68	96.231611	57,738.97	-2,103.71	0.03
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	30,000.000	Local		99.788067	29,936.42	94.271170	28,281.35	-1,655.07	0.02
		Base		99.788067	29,936.42	94.271170	28,281.35	-1,655.07	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	270,000.000	Local		114.500322	309,150.87	106.576400	287,756.28	-21,394.59	0.17
		Base		114.500322	309,150.87	106.576400	287,756.28	-21,394.59	0.17
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	20,000.000	Local		95.898700	19,179.74	79.613122	15,922.62	-3,257.12	0.01
		Base		95.898700	19,179.74	79.613122	15,922.62	-3,257.12	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	30,000.000	Local		97.135733	29,140.72	94.836190	28,450.86	-689.86	0.02
		Base		97.135733	29,140.72	94.836190	28,450.86	-689.86	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	20,000.000	Local		103.103900	20,620.78	99.017959	19,803.59	-817.19	0.01
		Base		103.103900	20,620.78	99.017959	19,803.59	-817.19	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		109.715450	21,943.09	100.318507	20,063.70	-1,879.39	0.01
		Base		109.715450	21,943.09	100.318507	20,063.70	-1,879.39	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		99.784140	99,784.14	97.518447	97,518.45	-2,265.69	0.06
		Base		99.784140	99,784.14	97.518447	97,518.45	-2,265.69	0.06
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	200,000.000	Local		113.479680	226,959.36	94.195517	188,391.03	-38,568.33	0.11
		Base		113.479680	226,959.36	94.195517	188,391.03	-38,568.33	0.11
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	30,000.000	Local		99.903800	29,971.14	95.098406	28,529.52	-1,441.62	0.02
		Base		99.903800	29,971.14	95.098406	28,529.52	-1,441.62	0.02

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	60,000.000	Local		120.288200	72,172.92	78.399215	47,039.53	-25,133.39	0.03
		Base		120.288200	72,172.92	78.399215	47,039.53	-25,133.39	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	30,000.000	Local		99.812667	29,943.80	90.236043	27,070.81	-2,872.99	0.02
		Base		99.812667	29,943.80	90.236043	27,070.81	-2,872.99	0.02
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	10,000.000	Local		99.981700	9,998.17	94.644469	9,464.45	-533.72	0.01
		Base		99.981700	9,998.17	94.644469	9,464.45	-533.72	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	20,000.000	Local		99.697250	19,939.45	81.051923	16,210.38	-3,729.07	0.01
		Base		99.697250	19,939.45	81.051923	16,210.38	-3,729.07	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	30,000.000	Local		100.168133	30,050.44	69.145975	20,743.79	-9,306.65	0.01
		Base		100.168133	30,050.44	69.145975	20,743.79	-9,306.65	0.01
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	40,000.000	Local		99.975200	39,990.08	89.969056	35,987.62	-4,002.46	0.02
		Base		99.975200	39,990.08	89.969056	35,987.62	-4,002.46	0.02
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	98,000.000	Local		99.712143	97,717.90	85.053882	83,352.80	-14,365.10	0.05
		Base		99.712143	97,717.90	85.053882	83,352.80	-14,365.10	0.05
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	20,000.000	Local		95.054900	19,010.98	76.750232	15,350.05	-3,660.93	0.01
		Base		95.054900	19,010.98	76.750232	15,350.05	-3,660.93	0.01
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	60,000.000	Local		127.781617	76,668.97	87.106678	52,264.01	-24,404.96	0.03
		Base		127.781617	76,668.97	87.106678	52,264.01	-24,404.96	0.03
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
	10,000.000	Local		102.786900	10,278.69	89.776628	8,977.66	-1,301.03	0.01
		Base		102.786900	10,278.69	89.776628	8,977.66	-1,301.03	0.01

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	20,000.000	Local	99.934650	19,986.93	88.380912	17,676.18	-2,310.75	0.01	
		Base	99.934650	19,986.93	88.380912	17,676.18	-2,310.75	0.01	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	10,000.000	Local	99.737000	9,973.70	82.545770	8,254.58	-1,719.12	0.00	
		Base	99.737000	9,973.70	82.545770	8,254.58	-1,719.12	0.00	
94106BAG6	WASTE CONNECTIONS INC SR UNSECURED 03/34 5					5.000000	01 Mar 2034		
	60,000.000	Local	98.867183	59,320.31	97.945231	58,767.14	-553.17	0.03	
		Base	98.867183	59,320.31	97.945231	58,767.14	-553.17	0.03	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	40,000.000	Local	100.136550	40,054.62	97.380038	38,952.02	-1,102.60	0.02	
		Base	100.136550	40,054.62	97.380038	38,952.02	-1,102.60	0.02	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	30,000.000	Local	100.179300	30,053.79	81.010564	24,303.17	-5,750.62	0.01	
		Base	100.179300	30,053.79	81.010564	24,303.17	-5,750.62	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	150,000.000	Local	98.543473	147,815.21	85.047675	127,571.51	-20,243.70	0.08	
		Base	98.543473	147,815.21	85.047675	127,571.51	-20,243.70	0.08	
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	160,000.000	Local	97.927025	156,683.24	95.262193	152,419.51	-4,263.73	0.09	
		Base	97.927025	156,683.24	95.262193	152,419.51	-4,263.73	0.09	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	140,000.000	Local	99.909629	139,873.48	96.207991	134,691.19	-5,182.29	0.08	
		Base	99.909629	139,873.48	96.207991	134,691.19	-5,182.29	0.08	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	20,000.000	Local	99.711400	19,942.28	88.754243	17,750.85	-2,191.43	0.01	
		Base	99.711400	19,942.28	88.754243	17,750.85	-2,191.43	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	80,000.000	Local	109.072650	87,258.12	95.818189	76,654.55	-10,603.57	0.05	
		Base	109.072650	87,258.12	95.818189	76,654.55	-10,603.57	0.05	

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

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95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	460,000.000	Local	120.413215	553,900.79	91.566390	421,205.39	-132,695.40	0.25	
		Base	120.413215	553,900.79	91.566390	421,205.39	-132,695.40	0.25	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	70,000.000	Local	100.008371	70,005.86	97.104178	67,972.92	-2,032.94	0.04	
		Base	100.008371	70,005.86	97.104178	67,972.92	-2,032.94	0.04	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	40,000.000	Local	100.000000	40,000.00	92.138321	36,855.33	-3,144.67	0.02	
		Base	100.000000	40,000.00	92.138321	36,855.33	-3,144.67	0.02	
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	30,000.000	Local	98.546633	29,563.99	86.878766	26,063.63	-3,500.36	0.02	
		Base	98.546633	29,563.99	86.878766	26,063.63	-3,500.36	0.02	
95000U3E1	WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR					5.574000	25 Jul 2029		
	50,000.000	Local	100.000000	50,000.00	100.959425	50,479.71	479.71	0.03	
		Base	100.000000	50,000.00	100.959425	50,479.71	479.71	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	100.135112	60,081.07	81.07	0.04	
		Base	100.000000	60,000.00	100.135112	60,081.07	81.07	0.04	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
	20,000.000	Local	99.994350	19,998.87	98.277090	19,655.42	-343.45	0.01	
		Base	99.994350	19,998.87	98.277090	19,655.42	-343.45	0.01	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local	112.925933	67,755.56	110.665884	66,399.53	-1,356.03	0.04	
		Base	112.925933	67,755.56	110.665884	66,399.53	-1,356.03	0.04	
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	60,000.000	Local	107.475200	64,485.12	90.717715	54,430.63	-10,054.49	0.03	
		Base	107.475200	64,485.12	90.717715	54,430.63	-10,054.49	0.03	
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	40,000.000	Local	122.938525	49,175.41	90.445011	36,178.00	-12,997.41	0.02	
		Base	122.938525	49,175.41	90.445011	36,178.00	-12,997.41	0.02	

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

Books Open

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027			
		110,000.000	Local	102.134673	112,348.14	95.994307	105,593.74	-6,754.40	0.06
			Base	102.134673	112,348.14	95.994307	105,593.74	-6,754.40	0.06
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9				4.900000	15 Jan 2045			
		30,000.000	Local	119.444233	35,833.27	87.729592	26,318.88	-9,514.39	0.02
			Base	119.444233	35,833.27	87.729592	26,318.88	-9,514.39	0.02
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037			
		60,000.000	Local	115.161667	69,097.00	105.609012	63,365.41	-5,731.59	0.04
			Base	115.161667	69,097.00	105.609012	63,365.41	-5,731.59	0.04
<b>US DOLLAR Total</b>									
	138,176,936.910	Local		121,528,419.43		112,155,066.61	-9,373,352.82	66.40	
Original Face:	138,611,388.030	Base		121,528,491.84		112,155,066.61	-9,373,425.23	66.40	
<b>FIXED INCOME Total</b>									
	138,176,936.910	Base		121,528,491.84		112,155,066.61	-9,373,425.23	66.40	
Original Face:	138,611,388.030								



# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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
ADI2NZNG6	US 10YR FUT OPTN AUG24C 111 JUL24 111 CALL					26 Jul 2024				
26,000.000		26.000	Local	0.861706	22,404.36	0.343750	8,937.50	-13,466.86	0.01	
			Base	0.861706	22,404.36	0.343750	8,937.50	-13,466.86	0.01	
ADI2P2494	SOFR 1YR MIDCURVE DEC24C 97.25 DEC24 97.25 CALL					13 Dec 2024				
30,000.000		12.000	Local	0.070840	2,125.20	0.050000	1,500.00	-625.20	0.00	
			Base	0.070840	2,125.20	0.050000	1,500.00	-625.20	0.00	
ADI2P24B9	SOFR 1YR MIDCURVE DEC24C 96.25 DEC24 96.25 CALL					13 Dec 2024				
30,000.000		12.000	Local	0.275840	8,275.20	0.250000	7,500.00	-775.20	0.00	
			Base	0.275840	8,275.20	0.250000	7,500.00	-775.20	0.00	
ADI2P4FY3	US 10YR FUT OPTN AUG24C 110.5 JUL24 110.5 CALL					26 Jul 2024				
16,000.000		16.000	Local	0.901144	14,418.31	0.515625	8,250.00	-6,168.31	0.00	
			Base	0.901144	14,418.31	0.515625	8,250.00	-6,168.31	0.00	
ADI2PKS56	US BOND FUTR OPTN AUG24C 120 JUL24 120 CALL					26 Jul 2024				
5,000.000		5.000	Local	1.423606	7,118.03	0.796875	3,984.38	-3,133.65	0.00	
			Base	1.423606	7,118.03	0.796875	3,984.38	-3,133.65	0.00	
ADI2PKVC7	US 5YR FUTR OPTN AUG24C 107 JUL24 107 CALL					26 Jul 2024				
20,000.000		20.000	Local	0.572043	11,440.86	0.312500	6,250.00	-5,190.86	0.00	
			Base	0.572043	11,440.86	0.312500	6,250.00	-5,190.86	0.00	
ADI2PL5D2	3 MONTH SOFR OPT AUG24C 94.93 AUG24 94.9375 CALL					16 Aug 2024				
35,000.000		14.000	Local	0.040840	1,429.40	0.027500	962.50	-466.90	0.00	
			Base	0.040840	1,429.40	0.027500	962.50	-466.90	0.00	
ADI2PSR19	US 5YR FUTR OPTN SEP24C 107 AUG24 107 CALL					23 Aug 2024				
10,000.000		10.000	Local	0.642355	6,423.55	0.531250	5,312.50	-1,111.05	0.00	
			Base	0.642355	6,423.55	0.531250	5,312.50	-1,111.05	0.00	
ADI2PTJY4	US 5YR NOTE W4 OP JUN24C 106.7 JUN24 106.75 CALL					28 Jun 2024				
17,000.000		17.000	Local	0.072043	1,224.73	0.007813	132.82	-1,091.91	0.00	
			Base	0.072043	1,224.73	0.007813	132.82	-1,091.91	0.00	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
189,000.000		132.000		74,859.64		42,829.70	-32,029.94	0.03
				74,859.64		42,829.70	-32,029.94	0.03
<b>OPTIONS PURCHASED - CALLS Total</b>								
189,000.000		132.000		74,859.64		42,829.70	-32,029.94	0.03

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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
<b>US DOLLAR</b>									
ADI2M40P1	3 MONTH SOFR OPT DEC24P 95.5 DEC24 95.5 PUT					13 Dec 2024			
32,500.000		13.000	Local	0.375840	12,214.80	0.445000	14,462.50	2,247.70	0.01
			Base	0.375840	12,214.80	0.445000	14,462.50	2,247.70	0.01
ADI2P4XD9	SOFR 1YR MIDCURVE DEC24P 95.87 DEC24 95.875 PUT					13 Dec 2024			
32,500.000		13.000	Local	0.335840	10,914.80	0.265000	8,612.50	-2,302.30	0.01
			Base	0.335840	10,914.80	0.265000	8,612.50	-2,302.30	0.01
ADI2PJYR4	US 10YR FUT OPTN AUG24P 110 JUL24 110 PUT					26 Jul 2024			
18,000.000		18.000	Local	0.656244	11,812.39	0.750000	13,500.00	1,687.61	0.01
			Base	0.656244	11,812.39	0.750000	13,500.00	1,687.61	0.01
ADI2PNCK4	US 10YR FUT OPTN AUG24P 110.5 JUL24 110.5 PUT					26 Jul 2024			
5,000.000		5.000	Local	0.720480	3,602.40	1.031250	5,156.25	1,553.85	0.00
			Base	0.720480	3,602.40	1.031250	5,156.25	1,553.85	0.00
AEIH91390	9WP033989 SWAPTION PAYER 4.25 241129 4.25 PUT					29 Nov 2024			
730,000.000		730,000.000	Local	2.213333	16,157.33	1.452655	10,604.38	-5,552.95	0.01
			Base	2.213333	16,157.33	1.452655	10,604.38	-5,552.95	0.01
<b>US DOLLAR Total</b>									
818,000.000		730,049.000	Local		54,701.72		52,335.63	-2,366.09	0.03
			Base		54,701.72		52,335.63	-2,366.09	0.03
<b>OPTIONS PURCHASED - PUTS Total</b>									
818,000.000		730,049.000	Base		54,701.72		52,335.63	-2,366.09	0.03

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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

								Exchange Rate:	1.000000
<b>US DOLLAR</b>									
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	0.017500	-1,137.50	12,970.40		0.00
		Base	0.217045	-14,107.90	0.017500	-1,137.50	12,970.40		0.00
ADI2NZNT8	US 10YR FUT OPTN AUG24C 112 JUL24 112 CALL					26 Jul 2024			
-16,000.000	-16.000	Local	0.336161	-5,378.58	0.156250	-2,500.00	2,878.58		0.00
		Base	0.336161	-5,378.58	0.156250	-2,500.00	2,878.58		0.00
ADI2NZNV3	US 10YR FUT OPTN AUG24C 111.5 JUL24 111.5 CALL					26 Jul 2024			
-10,000.000	-10.000	Local	0.482645	-4,826.45	0.234375	-2,343.75	2,482.70		0.00
		Base	0.482645	-4,826.45	0.234375	-2,343.75	2,482.70		0.00
ADI2P24F0	SOFR 1YR MIDCURVE DEC24C 96.75 DEC24 96.75 CALL					13 Dec 2024			
-62,500.000	-25.000	Local	0.144160	-9,010.00	0.117500	-7,343.75	1,666.25		0.00
		Base	0.144160	-9,010.00	0.117500	-7,343.75	1,666.25		0.00
ADI2P8G98	US 5YR FUTR OPTN AUG24C 108.2 JUL24 108.25 CALL					26 Jul 2024			
-17,000.000	-17.000	Local	0.123270	-2,095.59	0.070313	-1,195.32	900.27		0.00
		Base	0.123270	-2,095.59	0.070313	-1,195.32	900.27		0.00
ADI2PL5F7	3 MONTH SOFR OPT AUG24C 95.18 AUG24 95.1875 CALL					16 Aug 2024			
-70,000.000	-28.000	Local	0.016660	-1,166.20	0.010000	-700.00	466.20		0.00
		Base	0.016660	-1,166.20	0.010000	-700.00	466.20		0.00
ADI2PLP16	US 10YR FUT OPTN AUG24C 114 JUL24 114 CALL					26 Jul 2024			
-20,000.000	-20.000	Local	0.185770	-3,715.40	0.031250	-625.00	3,090.40		0.00
		Base	0.185770	-3,715.40	0.031250	-625.00	3,090.40		0.00
ADI2PP592	US 5YR FUTR OPTN SEP24C 108 AUG24 108 CALL					23 Aug 2024			
-20,000.000	-20.000	Local	0.318583	-6,371.66	0.250000	-5,000.00	1,371.66		0.00
		Base	0.318583	-6,371.66	0.250000	-5,000.00	1,371.66		0.00
<b>US DOLLAR Total</b>									
-280,500.000	-162.000	Local		-46,671.78		-20,845.32	25,826.46		0.01
		Base		-46,671.78		-20,845.32	25,826.46		0.01

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Books Open

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# Holdings

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



As of: June 28, 2024

View Date: July 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 Total

-280,500.000	-162.000	Base		-46,671.78			-20,845.32	25,826.46	0.01
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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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				
-32,500.000	-13.000	Local	0.164160	-5,335.20	0.107500	-3,493.75	1,841.45	0.00		
		Base	0.164160	-5,335.20	0.107500	-3,493.75	1,841.45	0.00		
ADI2P4XF4	SOFR 1YR MIDCURVE DEC24P 95.37 DEC24 95.375 PUT					13 Dec 2024				
-65,000.000	-26.000	Local	0.154160	-10,020.40	0.105000	-6,825.00	3,195.40	0.00		
		Base	0.154160	-10,020.40	0.105000	-6,825.00	3,195.40	0.00		
ADI2PF1G2	US 10YR FUT OPTN AUG24P 108.5 JUL24 108.5 PUT					26 Jul 2024				
-38,000.000	-38.000	Local	0.246214	-9,356.14	0.218750	-8,312.50	1,043.64	0.00		
		Base	0.246214	-9,356.14	0.218750	-8,312.50	1,043.64	0.00		
ADI2PJYQ6	US 5YR FUTR OPTN AUG24P 105 JUL24 105 PUT					26 Jul 2024				
-48,000.000	-48.000	Local	0.084208	-4,041.98	0.062500	-3,000.00	1,041.98	0.00		
		Base	0.084208	-4,041.98	0.062500	-3,000.00	1,041.98	0.00		
AEIH91408	9WP034029 SWAPTION PAYER 4.45 241129 4.45 PUT					29 Nov 2024				
-2,260,000.000	-2,260,000.000	Local	0.700000	-15,820.00	0.417356	-9,432.25	6,387.75	0.01		
		Base	0.700000	-15,820.00	0.417356	-9,432.25	6,387.75	0.01		
<b>US DOLLAR Total</b>										
-2,443,500.000	-2,260,125.000	Local		-44,573.72		-31,063.50	13,510.22	0.02		
		Base		-44,573.72		-31,063.50	13,510.22	0.02		
<b>OPTIONS WRITTEN - PUTS Total</b>										
-2,443,500.000	-2,260,125.000	Base		-44,573.72		-31,063.50	13,510.22	0.02		

## SWAPS FIXED INCOME

US DOLLAR									Exchange Rate:	1.000000
99S1TNF60	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 Feb 2048				
	429,000.000	Local	110.862828	475,601.53	100.000000	429,000.00	-46,601.53	0.25		
		Base	110.862828	475,601.53	100.000000	429,000.00	-46,601.53	0.25		

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Books Open

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1TNF78	BWS075341 IRS USD P F 2.60000 2 CCPOIS				2.600000	15 Feb 2048			
		-429,000.000	Local	100.000000	-429,000.00	81.207920	-348,381.98	80,618.02	0.21
			Base	100.000000	-429,000.00	81.207920	-348,381.98	80,618.02	0.21
99S1U4769	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 Feb 2048			
		283,000.000	Local	106.389530	301,082.37	100.000000	283,000.00	-18,082.37	0.17
			Base	106.389530	301,082.37	100.000000	283,000.00	-18,082.37	0.17
99S1U4777	BWS075341 IRS USD P F 2.60000 2 CCPOIS				2.600000	15 Feb 2048			
		-283,000.000	Local	100.000000	-283,000.00	81.207920	-229,818.41	53,181.59	0.14
			Base	100.000000	-283,000.00	81.207920	-229,818.41	53,181.59	0.14
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 Feb 2048			
		158,000.000	Local	104.088462	164,459.77	100.000000	158,000.00	-6,459.77	0.09
			Base	104.088462	164,459.77	100.000000	158,000.00	-6,459.77	0.09
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048			
		-158,000.000	Local	100.000000	-158,000.00	88.122642	-139,233.77	18,766.23	0.08
			Base	100.000000	-158,000.00	88.122642	-139,233.77	18,766.23	0.08
99S1UDC97	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 Feb 2048			
		728,000.000	Local	102.597874	746,912.52	100.000000	728,000.00	-18,912.52	0.43
			Base	102.597874	746,912.52	100.000000	728,000.00	-18,912.52	0.43
99S1UDCA4	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048			
		-728,000.000	Local	100.000000	-728,000.00	88.122642	-641,532.83	86,467.17	0.38
			Base	100.000000	-728,000.00	88.122642	-641,532.83	86,467.17	0.38
99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS				5.340000	15 May 2048			
		253,000.000	Local	110.023980	278,360.67	100.000000	253,000.00	-25,360.67	0.15
			Base	110.023980	278,360.67	100.000000	253,000.00	-25,360.67	0.15
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS				3.150000	15 May 2048			
		-253,000.000	Local	100.000000	-253,000.00	89.679553	-226,889.27	26,110.73	0.13
			Base	100.000000	-253,000.00	89.679553	-226,889.27	26,110.73	0.13
99S1WBH94	BWS076240 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 May 2048			
		1,280,000.000	Local	69.613145	891,048.26	100.000000	1,280,000.00	388,951.74	0.75
			Base	69.613145	891,048.26	100.000000	1,280,000.00	388,951.74	0.75

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Books Open

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	89.679553	-1,147,898.28	132,101.72		0.68
			Base 100.000000	-1,280,000.00	89.679553	-1,147,898.28	132,101.72		0.68
99S22B630	BWS113720 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	28 Feb 2031			
		3,968,000.000	Local 99.736011	3,957,524.90	100.000000	3,968,000.00	10,475.10		2.34
			Base 99.736011	3,957,524.90	100.000000	3,968,000.00	10,475.10		2.34
99S22B648	BWS113720 IRS USD P F 3.87000 2 CCPOIS				3.870000	28 Feb 2031			
		-3,968,000.000	Local 100.000000	-3,968,000.00	99.386756	-3,943,666.48	24,333.52		2.32
			Base 100.000000	-3,968,000.00	99.386756	-3,943,666.48	24,333.52		2.32
99S22P517	SWS115907 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2029			
		14,193,000.000	Local 102.096319	14,490,530.57	102.059200	14,485,262.26	-5,268.31		8.53
			Base 102.096319	14,490,530.57	102.059200	14,485,262.26	-5,268.31		8.53
99S22P5J5	SWS115907 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2029			
		-14,193,000.000	Local 100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00		8.36
			Base 100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00		8.36
99S23KEO4	BWS122689 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	30 Apr 2031			
		5,539,000.000	Local 99.089622	5,488,574.14	100.000000	5,539,000.00	50,425.86		3.26
			Base 99.089622	5,488,574.14	100.000000	5,539,000.00	50,425.86		3.26
99S23KEP1	BWS122689 IRS USD P F 4.20000 2 CCPOIS				4.200000	30 Apr 2031			
		-5,539,000.000	Local 100.000000	-5,539,000.00	101.589130	-5,627,021.91	-88,021.91		3.31
			Base 100.000000	-5,539,000.00	101.589130	-5,627,021.91	-88,021.91		3.31
<b>US DOLLAR Total</b>									
			Local	-36,905.27		625,819.33	662,724.60		31.59
			Base	-36,905.27		625,819.33	662,724.60		31.59
<b>SWAPS FIXED INCOME Total</b>									
		0.000	Base	-36,905.27		625,819.33	662,724.60		31.59

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-1,717,000.000	139,564,698.520	Base		124,446,662.91		115,740,893.37	-8,705,769.54	99.96
Original Face:	138,611,388.030							

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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

										Exchange Rate:	1.000000
<b>US DOLLAR</b>											
ADI23N1K0	3 MONTH SOFR FUT DEC25 XCME 20260317						17 Mar 2026				
79.000	19,750,000.000	Local	18,965,925.00	18,968,213.15	96.030000	-2,288.15		-2,288.15	0.00		
		Base	18,965,925.00		96.030000	-2,288.15		-2,288.15	0.00	0.00	
ADI23N1Z7	3 MONTH SOFR FUT DEC24 XCME 20250318						18 Mar 2025				
22.000	5,500,000.000	Local	5,232,975.00	5,258,590.11	95.145000	-25,615.11		-25,890.11	275.00		
		Base	5,232,975.00		95.145000	-25,615.11		-25,890.11	275.00	0.00	
ADI2N2JH2	US 2YR NOTE (CBT) SEP24 XCBT 20240930						30 Sep 2024				
31.000	6,200,000.000	Local	6,330,781.25	6,315,352.70	102.109375	15,428.55		16,155.13	-726.58		
		Base	6,330,781.25		102.109375	15,428.55		16,155.13	-726.58	0.00	
ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919						19 Sep 2024				
90.000	9,000,000.000	Local	9,898,593.75	9,841,758.58	109.984375	56,835.17		80,741.42	-23,906.25		
		Base	9,898,593.75		109.984375	56,835.17		80,741.42	-23,906.25	0.01	
ADI2N2L55	US ULTRA BOND CBT SEP24 XCBT 20240919						19 Sep 2024				
11.000	1,100,000.000	Local	1,378,781.25	1,365,799.93	125.343750	12,981.32		31,200.07	-18,218.75		
		Base	1,378,781.25		125.343750	12,981.32		31,200.07	-18,218.75	0.01	
ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930						30 Sep 2024				
34.000	3,400,000.000	Local	3,623,656.25	3,611,520.39	106.578125	12,135.86		15,854.61	-3,718.75		
		Base	3,623,656.25		106.578125	12,135.86		15,854.61	-3,718.75	0.00	
<b>US DOLLAR Total</b>											
267.000	44,950,000.000	Local	45,430,712.50	45,361,234.86		69,477.64		115,772.97	-46,295.33		
		Base				69,477.64		115,772.97	-46,295.33	0.03	
<b>FUTURES LONG Total</b>											
267.000	44,950,000.000	Base				69,477.64		115,772.97	-46,295.33	0.03	

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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	
ADI2NDTL8	US LONG BOND(CBT) SEP24 XCBT 20240919						19 Sep 2024		
-20.000	-2,000,000.000	Local	-2,366,250.00	-2,355,944.24	118.312500	-10,305.76	-30,305.76	20,000.00	
		Base	-2,366,250.00		118.312500	-10,305.76	-30,305.76	20,000.00	0.01
<b>US DOLLAR Total</b>									
-20.000	-2,000,000.000	Local	-2,366,250.00	-2,355,944.24		-10,305.76	-30,305.76	20,000.00	
		Base				-10,305.76	-30,305.76	20,000.00	0.01
<b>FUTURES SHORT Total</b>									
-20.000	-2,000,000.000	Base				-10,305.76	-30,305.76	20,000.00	0.01

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



As of: June 28, 2024

View Date: July 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								
<b>FUTURES Total</b>									
247.000	42,950,000.000	Base				59,171.88	85,467.21	-26,295.33	0.04



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

**ARGENTINE PESO**

Exchange Rate: 911.497400

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	0.001097	756.96	-8,160.28	0.00

**ARGENTINE PESO Total**

		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		756.96	-8,160.28	0.00

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.499026

AUD	AUSTRALIAN DOLLAR								
		438,044.160	Local	1.000000	438,044.16	1.000000	438,044.16	0.00	100.00
			Base	0.642560	281,469.76	0.667100	292,219.19	10,749.43	0.03

**AUSTRALIAN DOLLAR Total**

		438,044.160	Local		438,044.16		438,044.16	0.00	100.00
			Base		281,469.76		292,219.19	10,749.43	0.03

**CANADIAN DOLLAR**

Exchange Rate: 1.368050

CAD	CANADIAN DOLLAR								
		472,085.160	Local	1.000000	472,085.16	1.000000	472,085.16	0.00	100.00
			Base	0.728682	344,000.03	0.730967	345,078.88	1,078.85	0.04

**CANADIAN DOLLAR Total**

		472,085.160	Local		472,085.16		472,085.16	0.00	100.00
			Base		344,000.03		345,078.88	1,078.85	0.04

**EURO CURRENCY**

Exchange Rate: 0.933750

**INTERNATIONAL**

EUR	EURO CURRENCY								
		425,360.160	Local	1.000000	425,360.16	1.000000	425,360.16	0.00	100.00

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	1.073389	456,576.74	1.070950	455,539.66	-1,037.08	0.05	
<b>INTERNATIONAL Total</b>		425,360.160		425,360.16		425,360.16	0.00	100.00	
		Base		456,576.74		455,539.66	-1,037.08	0.05	
<b>EURO CURRENCY Total</b>		425,360.160		425,360.16		425,360.16	0.00	100.00	
		Base		456,576.74		455,539.66	-1,037.08	0.05	
<b>JAPANESE YEN</b>							Exchange Rate:	160.890000	
JPY	JAPANESE YEN								
		52,530,904.000	Local	1.000000	52,530,904.00	1.000000	52,530,904.00	0.00	96.69
			Base	0.006209	326,138.91	0.006215	326,501.98	363.07	0.04
<b>JAPANESE YEN Total</b>		52,530,904.000	Local		52,530,904.00		52,530,904.00	0.00	96.69
			Base		326,138.91		326,501.98	363.07	0.04
<b>MEXICAN PESO</b>							Exchange Rate:	18.295000	
MXN	MEXICAN PESO (NEW)								
		21,364,094.660	Local	1.000000	21,364,094.66	1.000000	21,364,094.66	0.00	3.24
			Base	0.056932	1,216,293.22	0.054660	1,167,755.93	-48,537.29	0.13
<b>MEXICAN PESO Total</b>		21,364,094.660	Local		21,364,094.66		21,364,094.66	0.00	3.24
			Base		1,216,293.22		1,167,755.93	-48,537.29	0.13
<b>POUND STERLING</b>							Exchange Rate:	0.791077	
GBP	POUND STERLING								
		1,261,137.450	Local	1.000000	1,261,137.45	1.000000	1,261,137.45	0.00	97.70
			Base	1.245984	1,571,356.75	1.264099	1,594,203.16	22,846.41	0.17
<b>POUND STERLING Total</b>		1,261,137.450	Local		1,261,137.45		1,261,137.45	0.00	97.70

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		1,571,356.75		1,594,203.16	22,846.41	0.17

## RUSSIAN RUBLE

Exchange Rate: 85.750000

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	0.011662	206,576.82	-10,735.65	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		206,576.82	-10,735.65	0.02

## US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR							
	2,951,844.460	Local	1.000000	2,951,844.46	1.000000	2,951,844.46	0.00	0.35
		Base	1.000000	2,951,844.46	1.000000	2,951,844.46	0.00	0.32

## US DOLLAR Total

	2,951,844.460	Local		2,951,844.46		2,951,844.46	0.00	0.35
		Base		2,951,844.46		2,951,844.46	0.00	0.32

## CASH Total

	97,847,396.380	Base		7,373,909.58		7,340,477.04	-33,432.54	0.81
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## CASH EQUIVALENT

### US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				5.257095	31 Dec 2030		
	8,190,786.730	Local	100.000000	8,190,786.73	100.000000	8,190,786.73	0.00	0.97
		Base	100.000000	8,190,786.73	100.000000	8,190,786.73	0.00	0.90

## US DOLLAR Total

	8,190,786.730	Local		8,190,786.73		8,190,786.73	0.00	0.97
		Base		8,190,786.73		8,190,786.73	0.00	0.90

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

8,190,786.730	Base	8,190,786.73	8,190,786.73	0.00	0.90
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## FIXED INCOME

INDIAN RUPEE Exchange Rate: 83.387500

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	100.731500	262,909,215.00	1,909,215.00	100.00
		Base	1.205836	3,147,232.61	1.207993	3,152,861.22	5,628.61	0.35

## INDIAN RUPEE Total

261,000,000.000	Local	261,000,000.00	262,909,215.00	1,909,215.00	100.00
	Base	3,147,232.61	3,152,861.22	5,628.61	0.35

JAMAICAN DOLLAR Exchange Rate: 156.000000

470160CF7	GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625				9.625000	03 Nov 2030		
	76,000,000.000	Local	99.418917	75,558,376.54	105.050000	79,838,000.00	4,279,623.46	100.00
		Base	0.640858	487,052.31	0.673397	511,782.05	24,729.74	0.06

## JAMAICAN DOLLAR Total

76,000,000.000	Local	75,558,376.54	79,838,000.00	4,279,623.46	100.00
	Base	487,052.31	511,782.05	24,729.74	0.06

MEXICAN PESO Exchange Rate: 18.295000

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	250,926,300.000	Local	104.000508	260,964,627.49	80.558000	202,141,208.75	-58,823,418.74	30.69
		Base	5.597933	14,046,685.55	4.403280	11,048,986.54	-2,997,699.01	1.21

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	110,700,000.000	Local	92.726139	102,647,836.03	86.052000	95,259,564.00	-7,388,272.03	14.46
		Base	4.867520	5,388,344.77	4.703580	5,206,863.30	-181,481.47	0.57

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	92,610,000.000	Local	102.776928	95,181,712.70	81.627000	75,594,764.70	-19,586,948.00	11.48
		Base	5.336343	4,941,987.19	4.461711	4,131,990.42	-809,996.77	0.45

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	51,090,000.000	Local	108.147416	55,252,514.75	94.091000	48,071,091.90	-7,181,422.85	7.30
		Base	5.397311	2,757,486.16	5.142990	2,627,553.53	-129,932.63	0.29
<b>MEXICAN PESO Total</b>								
	505,326,300.000	Local		514,046,690.97		421,066,629.35	-92,980,061.62	63.92
		Base		27,134,503.67		23,015,393.79	-4,119,109.88	2.53
<b>RUSSIAN RUBLE</b>							Exchange Rate:	85.750000
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
<b>RUSSIAN RUBLE Total</b>								
		Local		-237,501.16		0.00	237,501.16	0.00
		Base		0.00		0.00	0.00	0.00
<b>URUGUAYAN PESO</b>							Exchange Rate:	39.445000
917288BL5	REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875				3.875000	02 Jul 2040		
	16,599,712.010	Local	102.358888	16,991,280.55	106.041007	17,602,501.77	611,221.22	100.00
Original Face:	12,770,000.000	Base	2.569885	426,593.50	2.688326	446,254.32	19,660.82	0.05
<b>URUGUAYAN PESO Total</b>								
	16,599,712.010	Local		16,991,280.55		17,602,501.77	611,221.22	100.00
Original Face:	12,770,000.000	Base		426,593.50		446,254.32	19,660.82	0.05
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025		
	320,000.000	Local	99.964794	319,887.34	98.604399	315,534.08	-4,353.26	0.04
		Base	99.964794	319,887.34	98.604399	315,534.08	-4,353.26	0.03
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A				6.643320	15 Jun 2036		
	1,192,017.770	Local	100.000000	1,192,017.77	99.467810	1,185,673.97	-6,343.80	0.14
Original Face:	1,420,000.000	Base	100.000000	1,192,017.77	99.467810	1,185,673.97	-6,343.80	0.13

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00186XAM5	API GROUP DE INC 2024 TERM LOAN B					18 Dec 2028		
		196,484.890	Local 100.665318	197,792.14	99.875000	196,239.28	-1,552.86	0.02
			Base 100.665318	197,792.14	99.875000	196,239.28	-1,552.86	0.02
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		100,000.000	Local 129.654800	129,654.80	97.764812	97,764.81	-31,889.99	0.01
			Base 129.654800	129,654.80	97.764812	97,764.81	-31,889.99	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local 88.553381	37,192.42	83.274184	34,975.16	-2,217.26	0.00
			Base 88.553381	37,192.42	83.274184	34,975.16	-2,217.26	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local 104.945200	10,494.52	96.625325	9,662.53	-831.99	0.00
			Base 104.945200	10,494.52	96.625325	9,662.53	-831.99	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local 100.084908	530,450.01	92.516991	490,340.05	-40,109.96	0.06
			Base 100.084908	530,450.01	92.516991	490,340.05	-40,109.96	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		790,000.000	Local 100.235424	791,859.85	81.287145	642,168.45	-149,691.40	0.08
			Base 100.235424	791,859.85	81.287145	642,168.45	-149,691.40	0.07
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053		
		370,000.000	Local 100.079219	370,293.11	68.260911	252,565.37	-117,727.74	0.03
			Base 100.079219	370,293.11	68.260911	252,565.37	-117,727.74	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
		166,000.000	Local 96.551042	160,274.73	67.810990	112,566.24	-47,708.49	0.01
			Base 96.551042	160,274.73	67.810990	112,566.24	-47,708.49	0.01
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059		
		90,000.000	Local 101.509111	91,358.20	67.498134	60,748.32	-30,609.88	0.01
			Base 101.509111	91,358.20	67.498134	60,748.32	-30,609.88	0.01
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55				2.550000	01 Dec 2033		
		230,000.000	Local 95.673113	220,048.16	79.688322	183,283.14	-36,765.02	0.02
			Base 95.673113	220,048.16	79.688322	183,283.14	-36,765.02	0.02

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8						3.800000	01 Dec 2057		
	40,000.000	Local		104.571100	41,828.44	70.145882	28,058.35	-13,770.09	0.00	
		Base		104.571100	41,828.44	70.145882	28,058.35	-13,770.09	0.00	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75						4.750000	30 Nov 2036		
	220,000.000	Local		100.016255	220,035.76	97.320990	214,106.18	-5,929.58	0.03	
		Base		100.016255	220,035.76	97.320990	214,106.18	-5,929.58	0.02	
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875						4.875000	14 Nov 2048		
	60,000.000	Local		112.070950	67,242.57	92.348805	55,409.28	-11,833.29	0.01	
		Base		112.070950	67,242.57	92.348805	55,409.28	-11,833.29	0.01	
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95						2.950000	21 Nov 2026		
	610,000.000	Local		101.643705	620,026.60	95.330622	581,516.79	-38,509.81	0.07	
		Base		101.643705	620,026.60	95.330622	581,516.79	-38,509.81	0.06	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2						3.200000	21 Nov 2029		
	2,020,000.000	Local		103.157562	2,083,782.76	91.860450	1,855,581.09	-228,201.67	0.22	
		Base		103.157562	2,083,782.76	91.860450	1,855,581.09	-228,201.67	0.20	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6						2.600000	21 Nov 2024		
	780,000.000	Local		99.996653	779,973.89	98.864777	771,145.26	-8,828.63	0.09	
		Base		99.996653	779,973.89	98.864777	771,145.26	-8,828.63	0.08	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25						4.250000	21 Nov 2049		
	650,000.000	Local		119.179912	774,669.43	83.706441	544,091.87	-230,577.56	0.06	
		Base		119.179912	774,669.43	83.706441	544,091.87	-230,577.56	0.06	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8						3.800000	15 Mar 2025		
	270,000.000	Local		100.847619	272,288.57	98.766764	266,670.26	-5,618.31	0.03	
		Base		100.847619	272,288.57	98.766764	266,670.26	-5,618.31	0.03	
00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8						4.800000	15 Mar 2029		
	460,000.000	Local		99.805602	459,105.77	99.645498	458,369.29	-736.48	0.05	
		Base		99.805602	459,105.77	99.645498	458,369.29	-736.48	0.05	
00287YDT3	ABBVIE INC SR UNSECURED 03/31 4.95						4.950000	15 Mar 2031		
	200,000.000	Local		99.900295	199,800.59	99.864096	199,728.19	-72.40	0.02	
		Base		99.900295	199,800.59	99.864096	199,728.19	-72.40	0.02	

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00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05					5.050000	15 Mar 2034		
	280,000.000	Local		99.693386	279,141.48	99.915621	279,763.74	622.26	0.03
		Base		99.693386	279,141.48	99.915621	279,763.74	622.26	0.03
00440EAV9	CHUBB INA HOLDINGS LLC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local		100.054088	80,043.27	96.763583	77,410.87	-2,632.40	0.01
		Base		100.054088	80,043.27	96.763583	77,410.87	-2,632.40	0.01
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	1,120,000.000	Local		95.045221	1,064,506.47	93.291284	1,044,862.38	-19,644.09	0.12
		Base		95.045221	1,064,506.47	93.291284	1,044,862.38	-19,644.09	0.11
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	860,000.000	Local		100.165280	861,421.41	90.923668	781,943.54	-79,477.87	0.09
		Base		100.165280	861,421.41	90.923668	781,943.54	-79,477.87	0.09
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	540,000.000	Local		100.842102	544,547.35	86.064576	464,748.71	-79,798.64	0.05
		Base		100.842102	544,547.35	86.064576	464,748.71	-79,798.64	0.05
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	340,000.000	Local		98.975485	336,516.65	97.716461	332,235.97	-4,280.68	0.04
		Base		98.975485	336,516.65	97.716461	332,235.97	-4,280.68	0.04
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
	200,000.000	Local		99.163055	198,326.11	99.832098	199,664.20	1,338.09	0.02
		Base		99.163055	198,326.11	99.832098	199,664.20	1,338.09	0.02
01608UAE7	ALI GROUP NORTH AMER CORP 2021 TERM LOAN B						30 Jul 2029		
	293,135.300	Local		99.314177	291,124.91	100.175000	293,648.29	2,523.38	0.03
		Base		99.314177	291,124.91	100.175000	293,648.29	2,523.38	0.03
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
	991,081.930	Local		99.282370	983,969.63	99.575000	986,869.83	2,900.20	0.12
		Base		99.282370	983,969.63	99.575000	986,869.83	2,900.20	0.11
01F020679	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	15 Jul 2054		
	2,200,000.000	Local		79.023438	1,738,515.64	78.433667	1,725,540.67	-12,974.97	0.20
Original Face:	2,200,000.000	Base		79.023438	1,738,515.64	78.433667	1,725,540.67	-12,974.97	0.19

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01F030678	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	15 Jul 2054			
		3,500,000.000	Local 85.117523	2,979,113.30	85.233857	2,983,185.00	4,071.70		0.35
Original Face:		3,500,000.000	Base 85.117523	2,979,113.30	85.233857	2,983,185.00	4,071.70		0.33
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	15 Jul 2054			
		800,000.000	Local 91.296875	730,375.00	91.654701	733,237.61	2,862.61		0.09
Original Face:		800,000.000	Base 91.296875	730,375.00	91.654701	733,237.61	2,862.61		0.08
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	15 Jul 2054			
		-1,200,000.000	Local 94.738281	-1,136,859.37	94.430465	-1,133,165.58	3,693.79		0.13
Original Face:		1,200,000.000	Base 94.738281	-1,136,859.37	94.430465	-1,133,165.58	3,693.79		0.12
01F052672	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE				5.500000	15 Jul 2054			
		3,900,000.000	Local 98.452407	3,839,643.89	98.742957	3,850,975.32	11,331.43		0.45
Original Face:		3,900,000.000	Base 98.452407	3,839,643.89	98.742957	3,850,975.32	11,331.43		0.42
01F060675	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE				6.000000	15 Jul 2054			
		3,600,000.000	Local 100.434245	3,615,632.82	100.376483	3,613,553.39	-2,079.43		0.43
Original Face:		3,600,000.000	Base 100.434245	3,615,632.82	100.376483	3,613,553.39	-2,079.43		0.40
01F062671	FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE				6.500000	15 Jul 2054			
		1,800,000.000	Local 101.687500	1,830,375.00	101.850397	1,833,307.15	2,932.15		0.22
Original Face:		1,800,000.000	Base 101.687500	1,830,375.00	101.850397	1,833,307.15	2,932.15		0.20
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040			
		340,000.000	Local 75.126712	255,430.82	65.401251	222,364.25	-33,066.57		0.03
			Base 75.126712	255,430.82	65.401251	222,364.25	-33,066.57		0.02
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
		20,000.000	Local 96.903600	19,380.72	57.236835	11,447.37	-7,933.35		0.00
			Base 96.903600	19,380.72	57.236835	11,447.37	-7,933.35		0.00
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		140,000.000	Local 85.048736	119,068.23	72.350562	101,290.79	-17,777.44		0.01
			Base 85.048736	119,068.23	72.350562	101,290.79	-17,777.44		0.01
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029			
		17,000.000	Local 105.679000	17,965.43	98.403060	16,728.52	-1,236.91		0.00
			Base 105.679000	17,965.43	98.403060	16,728.52	-1,236.91		0.00

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02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local	99.881015	199,762.03	100.333357	200,666.71	904.68	0.02	
		Base	99.881015	199,762.03	100.333357	200,666.71	904.68	0.02	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	830,000.000	Local	124.584947	1,034,055.06	98.548030	817,948.65	-216,106.41	0.10	
		Base	124.584947	1,034,055.06	98.548030	817,948.65	-216,106.41	0.09	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	44,000.000	Local	101.005227	44,442.30	99.748173	43,889.20	-553.10	0.01	
		Base	101.005227	44,442.30	99.748173	43,889.20	-553.10	0.00	
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	80,000.000	Local	99.992550	79,994.04	97.234927	77,787.94	-2,206.10	0.01	
		Base	99.992550	79,994.04	97.234927	77,787.94	-2,206.10	0.01	
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	870,000.000	Local	97.503831	848,283.33	81.011566	704,800.62	-143,482.71	0.08	
		Base	97.503831	848,283.33	81.011566	704,800.62	-143,482.71	0.08	
02209SBR3	ALTRIA GROUP INC COMPANY GUAR 11/33 6.875					6.875000	01 Nov 2033		
	600,000.000	Local	99.724222	598,345.33	108.245691	649,474.15	51,128.82	0.08	
		Base	99.724222	598,345.33	108.245691	649,474.15	51,128.82	0.07	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local	99.937586	439,725.38	94.970262	417,869.15	-21,856.23	0.05	
		Base	99.937586	439,725.38	94.970262	417,869.15	-21,856.23	0.05	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local	99.815873	109,797.46	88.556154	97,411.77	-12,385.69	0.01	
		Base	99.815873	109,797.46	88.556154	97,411.77	-12,385.69	0.01	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local	120.759105	483,036.42	83.600954	334,403.82	-148,632.60	0.04	
		Base	120.759105	483,036.42	83.600954	334,403.82	-148,632.60	0.04	
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	70,000.000	Local	137.831971	96,482.38	84.200892	58,940.62	-37,541.76	0.01	
		Base	137.831971	96,482.38	84.200892	58,940.62	-37,541.76	0.01	

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023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	450,000.000	Local	100.001869	450,008.41	90.288755	406,299.40	-43,709.01	0.05	
		Base	100.001869	450,008.41	90.288755	406,299.40	-43,709.01	0.04	
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	210,000.000	Local	99.932243	209,857.71	83.362152	175,060.52	-34,797.19	0.02	
		Base	99.932243	209,857.71	83.362152	175,060.52	-34,797.19	0.02	
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	850,000.000	Local	101.167647	859,925.00	61.536656	523,061.58	-336,863.42	0.06	
		Base	101.167647	859,925.00	61.536656	523,061.58	-336,863.42	0.06	
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	120,000.000	Local	99.881142	119,857.37	95.909977	115,091.97	-4,765.40	0.01	
		Base	99.881142	119,857.37	95.909977	115,091.97	-4,765.40	0.01	
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	250,000.000	Local	99.846844	249,617.11	94.928176	237,320.44	-12,296.67	0.03	
		Base	99.846844	249,617.11	94.928176	237,320.44	-12,296.67	0.03	
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	560,000.000	Local	99.852100	559,171.76	92.023667	515,332.54	-43,839.22	0.06	
		Base	99.852100	559,171.76	92.023667	515,332.54	-43,839.22	0.06	
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
	890,000.000	Local	103.419633	920,434.73	103.897300	924,685.97	4,251.24	0.11	
		Base	103.419633	920,434.73	103.897300	924,685.97	4,251.24	0.10	
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	390,000.000	Local	99.865205	389,474.30	96.563820	376,598.90	-12,875.40	0.04	
		Base	99.865205	389,474.30	96.563820	376,598.90	-12,875.40	0.04	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					5.999360	25 Jun 2045		
	8,236.290	Local	96.929443	7,983.39	99.794080	8,219.33	235.94	0.00	
	Original Face: 13,440,000.000	Base	96.929443	7,983.39	99.794080	8,219.33	235.94	0.00	
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	130,000.000	Local	94.743692	123,166.80	83.341272	108,343.65	-14,823.15	0.01	
		Base	94.743692	123,166.80	83.341272	108,343.65	-14,823.15	0.01	

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031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 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
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		69,000.000	Local	103.092449	71,133.79	85.888750	59,263.24	-11,870.55	0.01
			Base	103.092449	71,133.79	85.888750	59,263.24	-11,870.55	0.01
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B					19 Feb 2028			
		181,728.900	Local	99.539809	180,892.60	99.859400	181,473.39	580.79	0.02
			Base	99.539809	180,892.60	99.859400	181,473.39	580.79	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027			
		200,000.000	Local	100.219465	200,438.93	98.151243	196,302.49	-4,136.44	0.02
			Base	100.219465	200,438.93	98.151243	196,302.49	-4,136.44	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024			
		280,000.000	Local	100.031132	280,087.17	99.503261	278,609.13	-1,478.04	0.03
			Base	100.031132	280,087.17	99.503261	278,609.13	-1,478.04	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027			
		450,000.000	Local	96.966100	436,347.45	95.817499	431,178.75	-5,168.70	0.05
			Base	96.966100	436,347.45	95.817499	431,178.75	-5,168.70	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		570,000.000	Local	96.108367	547,817.69	92.562480	527,606.14	-20,211.55	0.06
			Base	96.108367	547,817.69	92.562480	527,606.14	-20,211.55	0.06
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		190,000.000	Local	111.055016	211,004.53	101.256406	192,387.17	-18,617.36	0.02
			Base	111.055016	211,004.53	101.256406	192,387.17	-18,617.36	0.02
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029			
		1,170,000.000	Local	107.357698	1,256,085.07	99.518694	1,164,368.72	-91,716.35	0.14
			Base	107.357698	1,256,085.07	99.518694	1,164,368.72	-91,716.35	0.13
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040			
		600,000.000	Local	95.260142	571,560.85	88.463118	530,778.71	-40,782.14	0.06
			Base	95.260142	571,560.85	88.463118	530,778.71	-40,782.14	0.06

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	280,000.000	Local		100.237043	280,663.72	92.969753	260,315.31	-20,348.41	0.03
		Base		100.237043	280,663.72	92.969753	260,315.31	-20,348.41	0.03
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		98.824082	217,412.98	95.597471	210,314.44	-7,098.54	0.02
		Base		98.824082	217,412.98	95.597471	210,314.44	-7,098.54	0.02
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.996825	79,997.46	99.094950	79,275.96	-721.50	0.01
		Base		99.996825	79,997.46	99.094950	79,275.96	-721.50	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
	230,000.000	Local		98.676452	226,955.84	93.004750	213,910.93	-13,044.91	0.03
		Base		98.676452	226,955.84	93.004750	213,910.93	-13,044.91	0.02
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	200,000.000	Local		99.071625	198,143.25	84.267464	168,534.93	-29,608.32	0.02
		Base		99.071625	198,143.25	84.267464	168,534.93	-29,608.32	0.02
03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45					5.450000	01 Mar 2034		
	830,000.000	Local		99.852381	828,774.76	99.765828	828,056.37	-718.39	0.10
		Base		99.852381	828,774.76	99.765828	828,056.37	-718.39	0.09
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	260,000.000	Local		100.887527	262,307.57	85.645560	222,678.46	-39,629.11	0.03
		Base		100.887527	262,307.57	85.645560	222,678.46	-39,629.11	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	30,000.000	Local		110.179700	33,053.91	85.994140	25,798.24	-7,255.67	0.00
		Base		110.179700	33,053.91	85.994140	25,798.24	-7,255.67	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	40,000.000	Local		50.787500	20,315.00	80.094350	32,037.74	11,722.74	0.00
		Base		50.787500	20,315.00	80.094350	32,037.74	11,722.74	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		92.260864	304,460.85	73.957130	244,058.53	-60,402.32	0.03
		Base		92.260864	304,460.85	73.957130	244,058.53	-60,402.32	0.03

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037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
	290,000.000	Local		93.432428	270,954.04	93.300420	270,571.22	-382.82	0.03
		Base		93.432428	270,954.04	93.300420	270,571.22	-382.82	0.03
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	50,000.000	Local		111.543080	55,771.54	83.758900	41,879.45	-13,892.09	0.00
		Base		111.543080	55,771.54	83.758900	41,879.45	-13,892.09	0.00
03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75					7.750000	15 Dec 2029		
	170,000.000	Local		119.202382	202,644.05	108.750800	184,876.36	-17,767.69	0.02
		Base		119.202382	202,644.05	108.750800	184,876.36	-17,767.69	0.02
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A					3.970000	17 Jul 2046		
	460,000.000	Local		103.788813	477,428.54	90.751880	417,458.65	-59,969.89	0.05
	Original Face:	460,000.000	Base	103.788813	477,428.54	90.751880	417,458.65	-59,969.89	0.05
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.750000	09 Jul 2030		
	710,904.000	Local		66.947879	475,935.15	56.301000	400,246.06	-75,689.09	0.05
	Original Face:	710,904.000	Base	66.947879	475,935.15	56.301000	400,246.06	-75,689.09	0.04
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					3.500000	09 Jul 2041		
	860,000.000	Local		52.442371	451,004.39	38.964498	335,094.68	-115,909.71	0.04
	Original Face:	860,000.000	Base	52.442371	451,004.39	38.964498	335,094.68	-115,909.71	0.04
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	92,634.000	Local		70.693611	65,486.32	57.250000	53,032.97	-12,453.35	0.01
	Original Face:	92,634.000	Base	70.693611	65,486.32	57.250000	53,032.97	-12,453.35	0.01
04020FAA2	ARES CLO LTD ARES 2023 ALF4A A1 144A					7.078560	15 Oct 2036		
	1,080,000.000	Local		100.000000	1,080,000.00	100.724300	1,087,822.44	7,822.44	0.13
	Original Face:	1,080,000.000	Base	100.000000	1,080,000.00	100.724300	1,087,822.44	7,822.44	0.12
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	734,976.320	Local		100.130889	735,938.32	99.982100	734,844.76	-1,093.56	0.09
		Base		100.130889	735,938.32	99.982100	734,844.76	-1,093.56	0.08
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	473,420.560	Local		99.890750	472,903.35	99.125000	469,278.13	-3,625.22	0.06
		Base		99.890750	472,903.35	99.125000	469,278.13	-3,625.22	0.05

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04649VAY6	ASURION LLC 2021 TERM LOAN B9					31 Jul 2027			
		299,925.000	Local	99.508977	298,452.30	98.250000	294,676.31	-3,775.99	0.03
			Base	99.508977	298,452.30	98.250000	294,676.31	-3,775.99	0.03
04649VBC3	ASURION CORPORATION 2023 TERM LOAN B11					19 Aug 2028			
		314,092.880	Local	99.892201	313,754.29	99.187500	311,540.88	-2,213.41	0.04
			Base	99.892201	313,754.29	99.187500	311,540.88	-2,213.41	0.03
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040			
		100,000.000	Local	125.451220	125,451.22	96.307201	96,307.20	-29,144.02	0.01
			Base	125.451220	125,451.22	96.307201	96,307.20	-29,144.02	0.01
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B					15 Feb 2029			
		533,015.330	Local	99.679797	531,308.60	99.562500	530,683.39	-625.21	0.06
			Base	99.679797	531,308.60	99.562500	530,683.39	-625.21	0.06
05377RJA3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A C 144A				6.480000	20 Jun 2030			
		370,000.000	Local	99.976032	369,911.32	100.665530	372,462.46	2,551.14	0.04
		Original Face: 370,000.000	Base	99.976032	369,911.32	100.665530	372,462.46	2,551.14	0.04
05400KAJ9	AVOLON TLB BORROWER 1 US LLC 2023 TERM LOAN B6					22 Jun 2028			
		94,858.580	Local	99.306684	94,200.91	100.102300	94,955.62	754.71	0.01
			Base	99.306684	94,200.91	100.102300	94,955.62	754.71	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		153,000.000	Local	102.550144	156,901.72	94.998933	145,348.37	-11,553.35	0.02
			Base	102.550144	156,901.72	94.998933	145,348.37	-11,553.35	0.02
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047			
		670,000.000	Local	100.522731	673,502.30	77.245200	517,542.84	-155,959.46	0.06
			Base	100.522731	673,502.30	77.245200	517,542.84	-155,959.46	0.06
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		210,000.000	Local	102.208852	214,638.59	93.622367	196,606.97	-18,031.62	0.02
			Base	102.208852	214,638.59	93.622367	196,606.97	-18,031.62	0.02
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA				1.401950	15 Jul 2054			
		4,608,339.320	Local	7.638331	352,000.21	6.237480	287,444.24	-64,555.97	0.03
		Original Face: 4,700,000.000	Base	7.638331	352,000.21	6.237480	287,444.24	-64,555.97	0.03

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05554JAJ6	FIRST EAGLE INVESTMENT MGMT 2024 TERM LOAN B					22 Feb 2029			
		278,196.840	Local	100.419940	279,365.10	99.589300	277,054.29	-2,310.81	0.03
			Base	100.419940	279,365.10	99.589300	277,054.29	-2,310.81	0.03
05565A5R0	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				8.500000	31 Dec 2099			
		580,000.000	Local	100.553040	583,207.63	102.425200	594,066.16	10,858.53	0.07
			Base	100.553040	583,207.63	102.425200	594,066.16	10,858.53	0.07
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027			
		250,000.000	Local	99.367484	248,418.71	97.379048	243,447.62	-4,971.09	0.03
			Base	99.367484	248,418.71	97.379048	243,447.62	-4,971.09	0.03
05581KAG6	BNP PARIBAS 144A 12/34 VAR				5.894000	05 Dec 2034			
		770,000.000	Local	100.233618	771,798.86	102.624571	790,209.20	18,410.34	0.09
			Base	100.233618	771,798.86	102.624571	790,209.20	18,410.34	0.09
05602XDJ4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				8.000000	31 Dec 2099			
		440,000.000	Local	100.000000	440,000.00	100.339400	441,493.36	1,493.36	0.05
			Base	100.000000	440,000.00	100.339400	441,493.36	1,493.36	0.05
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				7.338880	15 Oct 2036			
		470,000.000	Local	99.589370	468,070.04	98.126130	461,192.81	-6,877.23	0.05
		Original Face: 470,000.000	Base	99.589370	468,070.04	98.126130	461,192.81	-6,877.23	0.05
05609KAG4	BX TRUST BX 2021 XL2 D 144A				6.840180	15 Oct 2038			
		351,954.080	Local	99.578948	350,472.17	97.863480	344,434.51	-6,037.66	0.04
		Original Face: 500,000.000	Base	99.578948	350,472.17	97.863480	344,434.51	-6,037.66	0.04
05612GAA1	BX TRUST BX 2024 XL5 A 144A				6.720490	15 Mar 2041			
		527,440.410	Local	99.754329	526,144.64	99.437500	524,473.56	-1,671.08	0.06
		Original Face: 550,000.000	Base	99.754329	526,144.64	99.437500	524,473.56	-1,671.08	0.06
05612TAJ4	BX TRUST BX 2024 VLT4 E 144A				8.209404	15 Jul 2029			
		1,010,000.000	Local	99.751753	1,007,492.71	99.499660	1,004,946.57	-2,546.14	0.12
		Original Face: 1,010,000.000	Base	99.751753	1,007,492.71	99.499660	1,004,946.57	-2,546.14	0.11
05971KAE9	BANCO SANTANDER SA 05/25 2.746				2.746000	28 May 2025			
		1,000,000.000	Local	98.026564	980,265.64	97.404911	974,049.11	-6,216.53	0.11
			Base	98.026564	980,265.64	97.404911	974,049.11	-6,216.53	0.11

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	510,000.000	Local	105.530437	538,205.23	94.431859	481,602.48	-56,602.75	0.06	
		Base	105.530437	538,205.23	94.431859	481,602.48	-56,602.75	0.05	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	1,740,000.000	Local	100.109945	1,741,913.04	99.751891	1,735,682.90	-6,230.14	0.20	
		Base	100.109945	1,741,913.04	99.751891	1,735,682.90	-6,230.14	0.19	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	50,000.000	Local	103.872500	51,936.25	97.515597	48,757.80	-3,178.45	0.01	
		Base	103.872500	51,936.25	97.515597	48,757.80	-3,178.45	0.01	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	520,000.000	Local	100.905938	524,710.88	98.330671	511,319.49	-13,391.39	0.06	
		Base	100.905938	524,710.88	98.330671	511,319.49	-13,391.39	0.06	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local	99.994175	689,959.81	95.215807	656,989.07	-32,970.74	0.08	
		Base	99.994175	689,959.81	95.215807	656,989.07	-32,970.74	0.07	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local	99.753035	680,315.70	94.042319	641,368.62	-38,947.08	0.08	
		Base	99.753035	680,315.70	94.042319	641,368.62	-38,947.08	0.07	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	99.034872	247,587.18	95.654614	239,136.54	-8,450.64	0.03	
		Base	99.034872	247,587.18	95.654614	239,136.54	-8,450.64	0.03	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	970,000.000	Local	105.777097	1,026,037.84	94.768527	919,254.71	-106,783.13	0.11	
		Base	105.777097	1,026,037.84	94.768527	919,254.71	-106,783.13	0.10	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	83.944420	117,522.19	-22,477.81	0.01	
		Base	100.000000	140,000.00	83.944420	117,522.19	-22,477.81	0.01	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,440,000.000	Local	109.470291	1,576,372.19	80.302328	1,156,353.52	-420,018.67	0.14	
		Base	109.470291	1,576,372.19	80.302328	1,156,353.52	-420,018.67	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
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,790,000.000	Local	102.321182	1,831,549.15	86.530481	1,548,895.61	-282,653.54	0.18	
		Base	102.321182	1,831,549.15	86.530481	1,548,895.61	-282,653.54	0.17	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	350,000.000	Local	100.000000	350,000.00	95.816880	335,359.08	-14,640.92	0.04	
		Base	100.000000	350,000.00	95.816880	335,359.08	-14,640.92	0.04	
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	140,000.000	Local	96.585229	135,219.32	83.030079	116,242.11	-18,977.21	0.01	
		Base	96.585229	135,219.32	83.030079	116,242.11	-18,977.21	0.01	
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	1,480,000.000	Local	87.685516	1,297,745.63	84.764622	1,254,516.41	-43,229.22	0.15	
		Base	87.685516	1,297,745.63	84.764622	1,254,516.41	-43,229.22	0.14	
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	820,000.000	Local	100.000000	820,000.00	97.608698	800,391.32	-19,608.68	0.09	
		Base	100.000000	820,000.00	97.608698	800,391.32	-19,608.68	0.09	
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	1,070,000.000	Local	95.106932	1,017,644.17	94.451846	1,010,634.75	-7,009.42	0.12	
		Base	95.106932	1,017,644.17	94.451846	1,010,634.75	-7,009.42	0.11	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	940,000.000	Local	97.790770	919,233.24	97.004152	911,839.03	-7,394.21	0.11	
		Base	97.790770	919,233.24	97.004152	911,839.03	-7,394.21	0.10	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	95.426700	66,798.69	93.976807	65,783.76	-1,014.93	0.01	
		Base	95.426700	66,798.69	93.976807	65,783.76	-1,014.93	0.01	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	10,000.000	Local	99.993800	9,999.38	96.932842	9,693.28	-306.10	0.00	
		Base	99.993800	9,999.38	96.932842	9,693.28	-306.10	0.00	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	520,000.000	Local	96.380327	501,177.70	96.090292	499,669.52	-1,508.18	0.06	
		Base	96.380327	501,177.70	96.090292	499,669.52	-1,508.18	0.05	

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



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06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR				4.588000	04 May 2037			
		320,000.000	Local	99.103909	317,132.51	90.227848	288,729.11	-28,403.40	0.03
			Base	99.103909	317,132.51	90.227848	288,729.11	-28,403.40	0.03
065404BB0	BANK BANK 2018 BN10 A5				3.688000	15 Feb 2061			
		400,000.000	Local	93.526793	374,107.17	94.383440	377,533.76	3,426.59	0.04
		Original Face: 400,000.000	Base	93.526793	374,107.17	94.383440	377,533.76	3,426.59	0.04
06540RAE4	BANK BANK 2017 BNK9 A4				3.538000	15 Nov 2054			
		800,000.000	Local	93.469721	747,757.77	93.951600	751,612.80	3,855.03	0.09
		Original Face: 800,000.000	Base	93.469721	747,757.77	93.951600	751,612.80	3,855.03	0.08
06540XBG5	BANK BANK 2019 BN22 A4				2.978000	15 Nov 2062			
		1,720,000.000	Local	87.655270	1,507,670.64	88.848340	1,528,191.45	20,520.81	0.18
		Original Face: 1,720,000.000	Base	87.655270	1,507,670.64	88.848340	1,528,191.45	20,520.81	0.17
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060			
		1,060,000.000	Local	97.692989	1,035,545.68	94.338470	999,987.78	-35,557.90	0.12
		Original Face: 1,060,000.000	Base	97.692989	1,035,545.68	94.338470	999,987.78	-35,557.90	0.11
066043AS9	BANK5 BANK5 2024 5YR6 C				7.199243	15 May 2057			
		680,000.000	Local	99.824818	678,808.76	101.742380	691,848.18	13,039.42	0.08
		Original Face: 680,000.000	Base	99.824818	678,808.76	101.742380	691,848.18	13,039.42	0.08
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		1,120,000.000	Local	107.033677	1,198,777.18	95.567589	1,070,357.00	-128,420.18	0.13
			Base	107.033677	1,198,777.18	95.567589	1,070,357.00	-128,420.18	0.12
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041			
		60,000.000	Local	101.462267	60,877.36	99.196051	59,517.63	-1,359.73	0.01
			Base	101.462267	60,877.36	99.196051	59,517.63	-1,359.73	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		200,000.000	Local	130.912970	261,825.94	99.617354	199,234.71	-62,591.23	0.02
			Base	130.912970	261,825.94	99.617354	199,234.71	-62,591.23	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029			
		150,000.000	Local	103.465853	155,198.78	51.625000	77,437.50	-77,761.28	0.01
			Base	103.465853	155,198.78	51.625000	77,437.50	-77,761.28	0.01

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071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25					5.250000	30 Jan 2030		
	570,000.000	Local		99.092526	564,827.40	46.500000	265,050.00	-299,777.40	0.03
		Base		99.092526	564,827.40	46.500000	265,050.00	-299,777.40	0.03
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25					6.250000	15 Feb 2029		
	460,000.000	Local		100.759485	463,493.63	51.125000	235,175.00	-228,318.63	0.03
		Base		100.759485	463,493.63	51.125000	235,175.00	-228,318.63	0.03
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5					5.000000	15 Feb 2029		
	430,000.000	Local		94.937691	408,232.07	48.000000	206,400.00	-201,832.07	0.02
		Base		94.937691	408,232.07	48.000000	206,400.00	-201,832.07	0.02
07336QAA0	BAYVIEW OPPORTUNITY MASTER FUN BVCLN 2024 CAR1 A 144A					6.435350	26 Dec 2031		
	1,480,296.160	Local		100.000000	1,480,296.16	100.317220	1,484,991.96	4,695.80	0.18
	Original Face: 1,650,000.000	Base		100.000000	1,480,296.16	100.317220	1,484,991.96	4,695.80	0.16
075887BF5	BECTON DICKINSON + CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	23,000.000	Local		100.112957	23,025.98	99.124120	22,798.55	-227.43	0.00
		Base		100.112957	23,025.98	99.124120	22,798.55	-227.43	0.00
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	70,000.000	Local		100.389886	70,272.92	88.459805	61,921.86	-8,351.06	0.01
		Base		100.389886	70,272.92	88.459805	61,921.86	-8,351.06	0.01
075887BV0	BECTON DICKINSON + CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 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
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA					1.720681	15 Oct 2053		
	4,243,780.070	Local		6.935927	294,345.49	6.125520	259,953.60	-34,391.89	0.03
	Original Face: 4,310,000.000	Base		6.935927	294,345.49	6.125520	259,953.60	-34,391.89	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	450,000.000	Local		106.296931	478,336.19	85.796617	386,084.78	-92,251.41	0.05
		Base		106.296931	478,336.19	85.796617	386,084.78	-92,251.41	0.04
09077CAQ5	BIRCH GROVE CLO LTD. BGCLO 2022 4A A1R 144A					6.819190	15 Jul 2037		
	540,000.000	Local		100.000000	540,000.00	100.000000	540,000.00	0.00	0.06
	Original Face: 540,000.000	Base		100.000000	540,000.00	100.000000	540,000.00	0.00	0.06

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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	100.696300	503,481.50	3,481.50	0.06
Original Face:		500,000.000	Base	100.000000	500,000.00	100.696300	503,481.50	3,481.50	0.06
090976AA9	BIRCH GROVE CLO LTD. BG CLO 2023 5A A1 144A				7.524560	20 Apr 2035			
		330,000.000	Local	100.187770	330,619.64	100.312400	331,030.92	411.28	0.04
Original Face:		330,000.000	Base	100.187770	330,619.64	100.312400	331,030.92	411.28	0.04
095796AK4	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25				7.250000	15 Jul 2032			
		170,000.000	Local	100.000000	170,000.00	102.681200	174,558.04	4,558.04	0.02
			Base	100.000000	170,000.00	102.681200	174,558.04	4,558.04	0.02
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033			
		540,000.000	Local	95.810591	517,377.19	94.423359	509,886.14	-7,491.05	0.06
			Base	95.810591	517,377.19	94.423359	509,886.14	-7,491.05	0.06
09659W2F0	BNP PARIBAS 144A 08/28 4.4				4.400000	14 Aug 2028			
		470,000.000	Local	99.761145	468,877.38	96.077302	451,563.32	-17,314.06	0.05
			Base	99.761145	468,877.38	96.077302	451,563.32	-17,314.06	0.05
09659W2H6	BNP PARIBAS 144A 01/30 VAR				5.198000	10 Jan 2030			
		630,000.000	Local	106.613616	671,665.78	98.696777	621,789.70	-49,876.08	0.07
			Base	106.613616	671,665.78	98.696777	621,789.70	-49,876.08	0.07
09659W2L7	BNP PARIBAS 144A 06/26 VAR				2.219000	09 Jun 2026			
		390,000.000	Local	100.000000	390,000.00	96.677334	377,041.60	-12,958.40	0.04
			Base	100.000000	390,000.00	96.677334	377,041.60	-12,958.40	0.04
09659W2V5	BNP PARIBAS 144A 01/29 VAR				5.125000	13 Jan 2029			
		960,000.000	Local	100.111798	961,073.26	99.178693	952,115.45	-8,957.81	0.11
			Base	100.111798	961,073.26	99.178693	952,115.45	-8,957.81	0.10
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027			
		80,000.000	Local	98.770350	79,016.28	92.098651	73,678.92	-5,337.36	0.01
			Base	98.770350	79,016.28	92.098651	73,678.92	-5,337.36	0.01
097023BY0	BOEING CO SR UNSECURED 03/38 3.55				3.550000	01 Mar 2038			
		80,000.000	Local	90.788375	72,630.70	72.577302	58,061.84	-14,568.86	0.01
			Base	90.788375	72,630.70	72.577302	58,061.84	-14,568.86	0.01

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097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	190,000.000	Local	99.368405	188,799.97	88.803293	168,726.26	-20,073.71	0.02	
		Base	99.368405	188,799.97	88.803293	168,726.26	-20,073.71	0.02	
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local	99.980320	49,990.16	94.879167	47,439.58	-2,550.58	0.01	
		Base	99.980320	49,990.16	94.879167	47,439.58	-2,550.58	0.01	
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local	99.900700	69,930.49	92.203825	64,542.68	-5,387.81	0.01	
		Base	99.900700	69,930.49	92.203825	64,542.68	-5,387.81	0.01	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	190,000.000	Local	96.518947	183,386.00	76.505494	145,360.44	-38,025.56	0.02	
		Base	96.518947	183,386.00	76.505494	145,360.44	-38,025.56	0.02	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	50,000.000	Local	96.344960	48,172.48	65.799621	32,899.81	-15,272.67	0.00	
		Base	96.344960	48,172.48	65.799621	32,899.81	-15,272.67	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	98.936969	484,791.15	-5,208.85	0.06	
		Base	100.000000	490,000.00	98.936969	484,791.15	-5,208.85	0.05	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	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	
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	1,060,000.000	Local	99.864326	1,058,561.86	93.991164	996,306.34	-62,255.52	0.12	
		Base	99.864326	1,058,561.86	93.991164	996,306.34	-62,255.52	0.11	
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local	98.669054	128,269.77	96.182396	125,037.11	-3,232.66	0.01	
		Base	98.669054	128,269.77	96.182396	125,037.11	-3,232.66	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	290,000.000	Local	100.001369	290,003.97	97.173952	281,804.46	-8,199.51	0.03	
		Base	100.001369	290,003.97	97.173952	281,804.46	-8,199.51	0.03	

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10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050			
		1,020,000.000	Local 100.000519	1,020,005.29	65.463329	667,725.96	-352,279.33		0.08
			Base 100.000519	1,020,005.29	65.463329	667,725.96	-352,279.33		0.07
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030			
		200,000.000	Local 100.000000	200,000.00	93.244270	186,488.54	-13,511.46		0.02
			Base 100.000000	200,000.00	93.244270	186,488.54	-13,511.46		0.02
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A				3.626000	25 Sep 2061			
		1,170,878.660	Local 99.927788	1,170,033.14	94.497520	1,106,451.30	-63,581.84		0.13
Original Face:		1,750,000.000	Base 99.927788	1,170,033.14	94.497520	1,106,451.30	-63,581.84		0.12
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A				5.108000	25 Jul 2062			
		699,111.230	Local 99.998235	699,098.89	98.675210	689,849.47	-9,249.42		0.08
Original Face:		880,000.000	Base 99.998235	699,098.89	98.675210	689,849.47	-9,249.42		0.08
10569LAA3	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM3 A1 144A				6.191000	25 Mar 2064			
		614,971.100	Local 99.998441	614,961.51	100.246800	616,488.85	1,527.34		0.07
Original Face:		650,000.000	Base 99.998441	614,961.51	100.246800	616,488.85	1,527.34		0.07
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		428,000.000	Local 100.000002	428,000.01	99.801671	427,151.15	-848.86		0.05
			Base 100.000002	428,000.01	99.801671	427,151.15	-848.86		0.05
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029			
		158,000.000	Local 105.495943	166,683.59	93.236645	147,313.90	-19,369.69		0.02
			Base 105.495943	166,683.59	93.236645	147,313.90	-19,369.69		0.02
110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1				5.100000	22 Feb 2031			
		250,000.000	Local 99.849760	249,624.40	100.485940	251,214.85	1,590.45		0.03
			Base 99.849760	249,624.40	100.485940	251,214.85	1,590.45		0.03
110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2				5.200000	22 Feb 2034			
		700,000.000	Local 99.977637	699,843.46	99.984700	699,892.90	49.44		0.08
			Base 99.977637	699,843.46	99.984700	699,892.90	49.44		0.08
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55				5.550000	22 Feb 2054			
		140,000.000	Local 99.610850	139,455.19	99.120526	138,768.74	-686.45		0.02
			Base 99.610850	139,455.19	99.120526	138,768.74	-686.45		0.02

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65				5.650000	22 Feb 2064		
		110,000.000	Local 99.576027	109,533.63	98.161465	107,977.61	-1,556.02	0.01
			Base 99.576027	109,533.63	98.161465	107,977.61	-1,556.02	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137				3.137000	15 Nov 2035		
		1,600,000.000	Local 99.879378	1,598,070.05	80.284768	1,284,556.29	-313,513.76	0.15
			Base 99.880598	1,598,089.56	80.284768	1,284,556.29	-313,533.27	0.14
12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25				4.250000	01 Feb 2032		
		60,000.000	Local 94.033200	56,419.92	88.406590	53,043.95	-3,375.97	0.01
			Base 94.033200	56,419.92	88.406590	53,043.95	-3,375.97	0.01
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.667042	11 Mar 2044		
		930,000.000	Local 101.129015	940,499.84	85.756210	797,532.75	-142,967.09	0.09
Original Face:		930,000.000	Base 101.129015	940,499.84	85.756210	797,532.75	-142,967.09	0.09
12434GAA3	BX TRUST BX 2023 XL3 A 144A				7.090260	09 Dec 2040		
		730,000.000	Local 99.757775	728,231.76	100.062270	730,454.57	2,222.81	0.09
Original Face:		730,000.000	Base 99.757775	728,231.76	100.062270	730,454.57	2,222.81	0.08
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
		780,000.000	Local 99.388171	775,227.73	80.776400	630,055.92	-145,171.81	0.07
			Base 99.388171	775,227.73	80.776400	630,055.92	-145,171.81	0.07
1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75				4.750000	01 Feb 2032		
		120,000.000	Local 94.913858	113,896.63	81.878666	98,254.40	-15,642.23	0.01
			Base 94.913858	113,896.63	81.878666	98,254.40	-15,642.23	0.01
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4				3.631000	10 Feb 2050		
		380,000.000	Local 92.831558	352,759.92	92.762840	352,498.79	-261.13	0.04
Original Face:		380,000.000	Base 92.831558	352,759.92	92.762840	352,498.79	-261.13	0.04
125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		1,240,000.000	Local 106.144919	1,316,196.99	97.154059	1,204,710.33	-111,486.66	0.14
			Base 106.144919	1,316,196.99	97.154059	1,204,710.33	-111,486.66	0.13
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		960,000.000	Local 110.009669	1,056,092.82	92.195958	885,081.20	-171,011.62	0.10
			Base 110.009669	1,056,092.82	92.195958	885,081.20	-171,011.62	0.10

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FUND: HBCR



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125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		60,000.000	Local 110.761783	66,457.07	88.160948	52,896.57	-13,560.50		0.01
			Base 110.761783	66,457.07	88.160948	52,896.57	-13,560.50		0.01
12563EAN3	CIFC FUNDING LTD CIFC 2021 1A A1R 144A				6.762500	25 Jul 2037			
		940,000.000	Local 100.000000	940,000.00	100.000000	940,000.00	0.00		0.11
Original Face:		940,000.000	Base 100.000000	940,000.00	100.000000	940,000.00	0.00		0.10
12569UAA9	CIM TRUST CIM 2023 R4 A1 144A				5.000000	25 May 2062			
		1,296,868.970	Local 98.669610	1,279,615.55	98.140240	1,272,750.32	-6,865.23		0.15
Original Face:		1,490,000.000	Base 98.669610	1,279,615.55	98.140240	1,272,750.32	-6,865.23		0.14
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 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
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.410302	15 Jun 2050			
		1,000,000.000	Local 95.100910	951,009.10	83.440070	834,400.70	-116,608.40		0.10
Original Face:		1,000,000.000	Base 95.100910	951,009.10	83.440070	834,400.70	-116,608.40		0.09
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				4.713457	25 Aug 2060			
		470,146.070	Local 99.998613	470,139.55	99.540450	467,985.51	-2,154.04		0.06
Original Face:		900,000.000	Base 99.998613	470,139.55	99.540450	467,985.51	-2,154.04		0.05
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048			
		240,000.000	Local 102.144846	245,147.63	92.499980	221,999.95	-23,147.68		0.03
Original Face:		240,000.000	Base 102.144846	245,147.63	92.499980	221,999.95	-23,147.68		0.02
126307BB2	CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125				4.125000	01 Dec 2030			
		210,000.000	Local 78.695081	165,259.67	64.634930	135,733.35	-29,526.32		0.02
			Base 78.695081	165,259.67	64.634930	135,733.35	-29,526.32		0.01
126307BF3	CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375				3.375000	15 Feb 2031			
		200,000.000	Local 86.373135	172,746.27	62.351050	124,702.10	-48,044.17		0.01
			Base 86.373135	172,746.27	62.351050	124,702.10	-48,044.17		0.01
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031			
		1,240,000.000	Local 89.695884	1,112,228.96	64.509789	799,921.38	-312,307.58		0.09
			Base 89.695884	1,112,228.96	64.509789	799,921.38	-312,307.58		0.09

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126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A				2.815900	15 Aug 2037			
		450,000.000	Local 103.836404	467,263.82	94.181010	423,814.55	-43,449.27		0.05
Original Face:		450,000.000	Base 103.836404	467,263.82	94.181010	423,814.55	-43,449.27		0.05
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048			
		752,180.230	Local 97.881639	736,246.34	88.697510	667,165.13	-69,081.21		0.08
Original Face:		3,881,000.000	Base 97.881639	736,246.34	88.697510	667,165.13	-69,081.21		0.07
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				3.860000	25 Oct 2059			
		269,348.610	Local 99.999187	269,346.42	97.160450	261,700.32	-7,646.10		0.03
Original Face:		1,200,000.000	Base 99.999187	269,346.42	97.160450	261,700.32	-7,646.10		0.03
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046			
		870,000.000	Local 102.571640	892,373.27	80.248060	698,158.12	-194,215.15		0.08
Original Face:		870,000.000	Base 102.571640	892,373.27	80.248060	698,158.12	-194,215.15		0.08
12662TAA8	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 7R 1A1 144A				9.823740	25 Oct 2066			
		967,321.760	Local 100.000001	967,321.77	93.796870	907,317.53	-60,004.24		0.11
Original Face:		1,110,150.000	Base 100.000001	967,321.77	93.796870	907,317.53	-60,004.24		0.10
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025			
		186,000.000	Local 99.971253	185,946.53	98.188640	182,630.87	-3,315.66		0.02
			Base 99.971253	185,946.53	98.188640	182,630.87	-3,315.66		0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
		200,000.000	Local 104.810755	209,621.51	88.406500	176,813.00	-32,808.51		0.02
			Base 104.810755	209,621.51	88.406500	176,813.00	-32,808.51		0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028			
		484,000.000	Local 101.134335	489,490.18	96.596171	467,525.47	-21,964.71		0.06
			Base 101.134335	489,490.18	96.596171	467,525.47	-21,964.71		0.05
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048			
		980,000.000	Local 110.403048	1,081,949.87	86.539008	848,082.28	-233,867.59		0.10
			Base 110.403048	1,081,949.87	86.539008	848,082.28	-233,867.59		0.09
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027			
		90,000.000	Local 99.924678	89,932.21	95.939097	86,345.19	-3,587.02		0.01
			Base 99.924678	89,932.21	95.939097	86,345.19	-3,587.02		0.01

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126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030			
		1,730,000.000	Local	104.224564	1,803,084.95	92.093293	1,593,213.97	-209,870.98	0.19
			Base	104.224564	1,803,084.95	92.093293	1,593,213.97	-209,870.98	0.17
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040			
		120,000.000	Local	98.564258	118,277.11	81.078889	97,294.67	-20,982.44	0.01
			Base	98.564258	118,277.11	81.078889	97,294.67	-20,982.44	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875				1.875000	28 Feb 2031			
		90,000.000	Local	90.548356	81,493.52	80.343190	72,308.87	-9,184.65	0.01
			Base	90.548356	81,493.52	80.343190	72,308.87	-9,184.65	0.01
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125				2.125000	15 Sep 2031			
		300,000.000	Local	99.534860	298,604.58	80.378964	241,136.89	-57,467.69	0.03
			Base	99.534860	298,604.58	80.378964	241,136.89	-57,467.69	0.03
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		890,000.000	Local	97.616908	868,790.48	96.201443	856,192.84	-12,597.64	0.10
			Base	97.616908	868,790.48	96.201443	856,192.84	-12,597.64	0.09
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029			
		800,000.000	Local	103.433455	827,467.64	95.675029	765,400.23	-62,067.41	0.09
			Base	103.433455	827,467.64	95.675029	765,400.23	-62,067.41	0.08
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B					06 Feb 2030			
		59,400.000	Local	100.000000	59,400.00	99.900000	59,340.60	-59.40	0.01
			Base	100.000000	59,400.00	99.900000	59,340.60	-59.40	0.01
12768EAH9	CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1					06 Feb 2031			
		910,000.000	Local	99.760303	907,818.76	99.892900	909,025.39	1,206.63	0.11
			Base	99.760303	907,818.76	99.892900	909,025.39	1,206.63	0.10
12769GAB6	CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7				7.000000	15 Feb 2030			
		100,000.000	Local	101.583110	101,583.11	102.167000	102,167.00	583.89	0.01
			Base	101.583110	101,583.11	102.167000	102,167.00	583.89	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	100.496400	80,397.12	397.12	0.01
			Base	100.000000	80,000.00	100.496400	80,397.12	397.12	0.01

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133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	610,000.000	Local	105.053239	640,824.76	86.223935	525,966.00	-114,858.76	0.06	
		Base	105.053239	640,824.76	86.223935	525,966.00	-114,858.76	0.06	
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	270,000.000	Local	103.333248	278,999.77	82.530656	222,832.77	-56,167.00	0.03	
		Base	103.333248	278,999.77	82.530656	222,832.77	-56,167.00	0.02	
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
	360,000.000	Local	67.951500	244,625.40	66.798236	240,473.65	-4,151.75	0.03	
		Base	67.951500	244,625.40	66.798236	240,473.65	-4,151.75	0.03	
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local	99.902050	39,960.82	86.108470	34,443.39	-5,517.43	0.00	
		Base	99.902050	39,960.82	86.108470	34,443.39	-5,517.43	0.00	
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	80,000.000	Local	101.431088	81,144.87	88.406902	70,725.52	-10,419.35	0.01	
		Base	101.431088	81,144.87	88.406902	70,725.52	-10,419.35	0.01	
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	30,000.000	Local	101.600800	30,480.24	72.997864	21,899.36	-8,580.88	0.00	
		Base	101.600800	30,480.24	72.997864	21,899.36	-8,580.88	0.00	
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
	422,934.490	Local	99.517677	420,894.58	100.062500	423,198.82	2,304.24	0.05	
		Base	99.517677	420,894.58	100.062500	423,198.82	2,304.24	0.05	
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	210,000.000	Local	100.493995	211,037.39	95.516150	200,583.92	-10,453.47	0.02	
		Base	100.493995	211,037.39	95.516150	200,583.92	-10,453.47	0.02	
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	520,000.000	Local	100.031310	520,162.81	94.586960	491,852.19	-28,310.62	0.06	
		Base	100.031310	520,162.81	94.586960	491,852.19	-28,310.62	0.05	
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
	30,000.000	Local	94.347467	28,304.24	85.498990	25,649.70	-2,654.54	0.00	
		Base	94.347467	28,304.24	85.498990	25,649.70	-2,654.54	0.00	

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15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625					2.625000	01 Aug 2031		
	30,000.000	Local		91.612333	27,483.70	82.130970	24,639.29	-2,844.41	0.00
		Base		91.612333	27,483.70	82.130970	24,639.29	-2,844.41	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	60,000.000	Local		102.188567	61,313.14	99.033084	59,419.85	-1,893.29	0.01
		Base		102.188567	61,313.14	99.033084	59,419.85	-1,893.29	0.01
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local		107.692120	53,846.06	97.714229	48,857.11	-4,988.95	0.01
		Base		107.692120	53,846.06	97.714229	48,857.11	-4,988.95	0.01
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local		113.322150	22,664.43	91.646450	18,329.29	-4,335.14	0.00
		Base		113.322150	22,664.43	91.646450	18,329.29	-4,335.14	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local		111.618267	33,485.48	95.048660	28,514.60	-4,970.88	0.00
		Base		111.618267	33,485.48	95.048660	28,514.60	-4,970.88	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local		98.290497	766,665.88	94.546186	737,460.25	-29,205.63	0.09
		Base		98.290497	766,665.88	94.546186	737,460.25	-29,205.63	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	40,000.000	Local		88.954025	35,581.61	80.157696	32,063.08	-3,518.53	0.00
		Base		88.954025	35,581.61	80.157696	32,063.08	-3,518.53	0.00
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	400,000.000	Local		121.147688	484,590.75	83.971431	335,885.72	-148,705.03	0.04
		Base		121.147688	484,590.75	83.971431	335,885.72	-148,705.03	0.04
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	1,470,000.000	Local		110.123078	1,618,809.24	96.227066	1,414,537.87	-204,271.37	0.17
		Base		110.123078	1,618,809.24	96.227066	1,414,537.87	-204,271.37	0.16
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	610,000.000	Local		81.006728	494,141.04	77.050057	470,005.35	-24,135.69	0.06
		Base		81.006728	494,141.04	77.050057	470,005.35	-24,135.69	0.05

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 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
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	220,000.000	Local	103.196009	227,031.22	73.712913	162,168.41	-64,862.81	0.02	
		Base	103.196009	227,031.22	73.712913	162,168.41	-64,862.81	0.02	
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	360,000.000	Local	88.134044	317,282.56	66.791163	240,448.19	-76,834.37	0.03	
		Base	88.134044	317,282.56	66.791163	240,448.19	-76,834.37	0.03	
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	440,000.000	Local	99.696214	438,663.34	88.327690	388,641.84	-50,021.50	0.05	
		Base	99.696214	438,663.34	88.327690	388,641.84	-50,021.50	0.04	
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	80,000.000	Local	100.761700	80,609.36	77.871679	62,297.34	-18,312.02	0.01	
		Base	100.761700	80,609.36	77.871679	62,297.34	-18,312.02	0.01	
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
	500,000.000	Local	100.894494	504,472.47	100.312484	501,562.42	-2,910.05	0.06	
		Base	100.894494	504,472.47	100.312484	501,562.42	-2,910.05	0.06	
16117LCB3	CHARTER COMMUNIC OPERATING LLC 2023 TERM LOAN B4						07 Dec 2030		
	37,977.100	Local	100.750031	38,261.94	98.763900	37,507.67	-754.27	0.00	
		Base	100.750031	38,261.94	98.763900	37,507.67	-754.27	0.00	
16411QAQ7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		
	80,000.000	Local	103.367563	82,694.05	90.957550	72,766.04	-9,928.01	0.01	
		Base	103.367563	82,694.05	90.957550	72,766.04	-9,928.01	0.01	
16411QAN1	CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25					3.250000	31 Jan 2032		
	690,000.000	Local	94.621155	652,885.97	85.339870	588,845.10	-64,040.87	0.07	
		Base	94.621155	652,885.97	85.339870	588,845.10	-64,040.87	0.06	
16411RAK5	CHENIERE ENERGY INC SR UNSECURED 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	97.047400	194,094.80	-5,905.20	0.02	
		Base	100.000000	200,000.00	97.047400	194,094.80	-5,905.20	0.02	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local	108.003550	475,215.62	68.665352	302,127.55	-173,088.07	0.04	
		Base	108.003550	475,215.62	68.665352	302,127.55	-173,088.07	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
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					5.709710	25 Aug 2035		
	101,594.960	Local		94.742387	96,253.49	92.839500	94,320.25	-1,933.24	0.01
Original Face:	21,100,000.000	Base		94.742387	96,253.49	92.839500	94,320.25	-1,933.24	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local		100.101786	140,142.50	96.270782	134,779.09	-5,363.41	0.02
		Base		100.101786	140,142.50	96.270782	134,779.09	-5,363.41	0.01
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	170,000.000	Local		98.523918	167,490.66	94.067162	159,914.18	-7,576.48	0.02
		Base		98.523918	167,490.66	94.067162	159,914.18	-7,576.48	0.02
17288YAM4	CITADEL SECURITIES LP 2024 TERM LOAN B						29 Jul 2030		
	507,912.490	Local		99.881383	507,310.02	100.234400	509,103.04	1,793.02	0.06
		Base		99.881383	507,310.02	100.234400	509,103.04	1,793.02	0.06
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local		109.394700	43,757.88	106.924140	42,769.66	-988.22	0.01
		Base		109.394700	43,757.88	106.924140	42,769.66	-988.22	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	572,000.000	Local		150.186009	859,063.97	125.349973	717,001.85	-142,062.12	0.08
		Base		150.186009	859,063.97	125.349973	717,001.85	-142,062.12	0.08
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local		108.764118	119,640.53	109.383834	120,322.22	681.69	0.01
		Base		108.764118	119,640.53	109.383834	120,322.22	681.69	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,160,000.000	Local		102.592284	1,190,070.50	99.885381	1,158,670.42	-31,400.08	0.14
		Base		102.592284	1,190,070.50	99.885381	1,158,670.42	-31,400.08	0.13
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					9.006990	29 Dec 2049		
	80,000.000	Local		99.906088	79,924.87	99.892240	79,913.79	-11.08	0.01
		Base		99.906088	79,924.87	99.892240	79,913.79	-11.08	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	521,000.000	Local		106.164557	553,117.34	93.476984	487,015.09	-66,102.25	0.06
		Base		106.164557	553,117.34	93.476984	487,015.09	-66,102.25	0.05

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172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049			
		440,000.000	Local	99.849589	439,338.19	99.408640	437,398.02	-1,940.17	0.05
			Base	99.849589	439,338.19	99.408640	437,398.02	-1,940.17	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045			
		704,000.000	Local	101.599737	715,262.15	87.673632	617,222.37	-98,039.78	0.07
			Base	101.599737	715,262.15	87.673632	617,222.37	-98,039.78	0.07
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029			
		400,000.000	Local	105.116048	420,464.19	95.915613	383,662.45	-36,801.74	0.05
			Base	105.116048	420,464.19	95.915613	383,662.45	-36,801.74	0.04
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031			
		670,000.000	Local	102.638366	687,677.05	87.141760	583,849.79	-103,827.26	0.07
			Base	102.638366	687,677.05	87.141760	583,849.79	-103,827.26	0.06
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031			
		390,000.000	Local	100.000000	390,000.00	95.383452	371,995.46	-18,004.54	0.04
			Base	100.000000	390,000.00	95.383452	371,995.46	-18,004.54	0.04
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026			
		220,000.000	Local	100.749450	221,648.79	97.969405	215,532.69	-6,116.10	0.03
			Base	100.749450	221,648.79	97.969405	215,532.69	-6,116.10	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031			
		820,000.000	Local	93.269177	764,807.25	85.894587	704,335.61	-60,471.64	0.08
			Base	93.269177	764,807.25	85.894587	704,335.61	-60,471.64	0.08
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR				2.520000	03 Nov 2032			
		690,000.000	Local	91.554781	631,727.99	82.305811	567,910.10	-63,817.89	0.07
			Base	91.554781	631,727.99	82.305811	567,910.10	-63,817.89	0.06
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR				3.785000	17 Mar 2033			
		280,000.000	Local	100.391629	281,096.56	89.260639	249,929.79	-31,166.77	0.03
			Base	100.391629	281,096.56	89.260639	249,929.79	-31,166.77	0.03
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR				4.658000	24 May 2028			
		160,000.000	Local	100.000000	160,000.00	98.401648	157,442.64	-2,557.36	0.02
			Base	100.000000	160,000.00	98.401648	157,442.64	-2,557.36	0.02

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172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	200,000.000	Local	100.000000	200,000.00	96.196806	192,393.61	-7,606.39	0.02	
		Base	100.000000	200,000.00	96.196806	192,393.61	-7,606.39	0.02	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.176620	25 Aug 2035		
	44,948.960	Local	87.269272	39,226.63	76.458120	34,367.13	-4,859.50	0.00	
	Original Face: 690,000.000	Base	87.269272	39,226.63	76.458120	34,367.13	-4,859.50	0.00	
17328CAJ1	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 C7 XA					0.980892	15 Dec 2072		
	8,658,948.990	Local	3.470609	300,518.25	3.609680	312,560.35	12,042.10	0.04	
	Original Face: 8,880,000.000	Base	3.470609	300,518.25	3.609680	312,560.35	12,042.10	0.03	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	10,000.000	Local	101.539700	10,153.97	70.464195	7,046.42	-3,107.55	0.00	
		Base	101.539700	10,153.97	70.464195	7,046.42	-3,107.55	0.00	
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	400,000.000	Local	101.996310	407,985.24	62.554827	250,219.31	-157,765.93	0.03	
		Base	101.996310	407,985.24	62.554827	250,219.31	-157,765.93	0.03	
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					6.341480	15 Nov 2037		
	1,258,227.870	Local	100.000000	1,258,227.87	99.625000	1,253,509.52	-4,718.35	0.15	
	Original Face: 1,280,000.000	Base	100.000000	1,258,227.87	99.625000	1,253,509.52	-4,718.35	0.14	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
	1,060,000.000	Local	116.915894	1,239,308.48	76.479857	810,686.48	-428,622.00	0.10	
		Base	116.915894	1,239,308.48	76.479857	810,686.48	-428,622.00	0.09	
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
	340,000.000	Local	99.277432	337,543.27	76.530065	260,202.22	-77,341.05	0.03	
		Base	99.277432	337,543.27	76.530065	260,202.22	-77,341.05	0.03	
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125					4.125000	22 Feb 2042		
	550,000.000	Local	98.646982	542,558.40	65.272036	358,996.20	-183,562.20	0.04	
		Base	98.646982	542,558.40	65.272036	358,996.20	-183,562.20	0.04	
19828TAB2	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036					6.036000	15 Nov 2033		
	660,000.000	Local	100.488365	663,223.21	102.378997	675,701.38	12,478.17	0.08	
		Base	100.488365	663,223.21	102.378997	675,701.38	12,478.17	0.07	

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19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
	190,000.000	Local		100.922289	191,752.35	105.878816	201,169.75	9,417.40	0.02
		Base		100.922289	191,752.35	105.878816	201,169.75	9,417.40	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
	360,000.000	Local		113.777561	409,599.22	93.663621	337,189.04	-72,410.18	0.04
		Base		113.777561	409,599.22	93.663621	337,189.04	-72,410.18	0.04
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
	130,000.000	Local		100.461185	130,599.54	91.857432	119,414.66	-11,184.88	0.01
		Base		100.461185	130,599.54	91.857432	119,414.66	-11,184.88	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	210,000.000	Local		101.165443	212,447.43	96.658559	202,982.97	-9,464.46	0.02
		Base		101.165443	212,447.43	96.658559	202,982.97	-9,464.46	0.02
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	30,000.000	Local		107.050733	32,115.22	72.643122	21,792.94	-10,322.28	0.00
		Base		107.050733	32,115.22	72.643122	21,792.94	-10,322.28	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
	70,000.000	Local		99.339986	69,537.99	78.954236	55,267.97	-14,270.02	0.01
		Base		99.339986	69,537.99	78.954236	55,267.97	-14,270.02	0.01
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	440,000.000	Local		85.065657	374,288.89	78.377086	344,859.18	-29,429.71	0.04
		Base		85.065657	374,288.89	78.377086	344,859.18	-29,429.71	0.04
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	230,000.000	Local		83.478087	191,999.60	78.461740	180,462.00	-11,537.60	0.02
		Base		83.478087	191,999.60	78.461740	180,462.00	-11,537.60	0.02
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	10,000.000	Local		99.630700	9,963.07	84.985241	8,498.52	-1,464.55	0.00
		Base		99.630700	9,963.07	84.985241	8,498.52	-1,464.55	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	50,000.000	Local		111.722520	55,861.26	78.994734	39,497.37	-16,363.89	0.00
		Base		111.722520	55,861.26	78.994734	39,497.37	-16,363.89	0.00

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20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	50,000.000	Local	102.953560	51,476.78	90.065849	45,032.92	-6,443.86	0.01	
		Base	102.953560	51,476.78	90.065849	45,032.92	-6,443.86	0.00	
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	580,000.000	Local	100.067448	580,391.20	96.872124	561,858.32	-18,532.88	0.07	
		Base	100.067448	580,391.20	96.872124	561,858.32	-18,532.88	0.06	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	810,000.000	Local	105.488575	854,457.46	95.966045	777,324.96	-77,132.50	0.09	
		Base	105.488575	854,457.46	95.966045	777,324.96	-77,132.50	0.09	
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local	101.485000	30,445.50	77.195403	23,158.62	-7,286.88	0.00	
		Base	101.485000	30,445.50	77.195403	23,158.62	-7,286.88	0.00	
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	280,000.000	Local	102.279125	286,381.55	70.941981	198,637.55	-87,744.00	0.02	
		Base	102.279125	286,381.55	70.941981	198,637.55	-87,744.00	0.02	
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local	99.891082	169,814.84	91.995985	156,393.17	-13,421.67	0.02	
		Base	99.891082	169,814.84	91.995985	156,393.17	-13,421.67	0.02	
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	170,000.000	Local	101.262571	172,146.37	81.655945	138,815.11	-33,331.26	0.02	
		Base	101.262571	172,146.37	81.655945	138,815.11	-33,331.26	0.02	
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	120,000.000	Local	105.202425	126,242.91	95.633896	114,760.68	-11,482.23	0.01	
		Base	105.202425	126,242.91	95.633896	114,760.68	-11,482.23	0.01	
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	390,000.000	Local	92.210828	359,622.23	62.136428	242,332.07	-117,290.16	0.03	
		Base	92.210828	359,622.23	62.136428	242,332.07	-117,290.16	0.03	
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	530,000.000	Local	92.083919	488,044.77	62.733609	332,488.13	-155,556.64	0.04	
		Base	92.083919	488,044.77	62.733609	332,488.13	-155,556.64	0.04	

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



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	81,000.000	Local		99.880827	80,903.47	60.689333	49,158.36	-31,745.11	0.01
		Base		99.880827	80,903.47	60.689333	49,158.36	-31,745.11	0.01
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75					4.750000	01 Sep 2029		
	40,000.000	Local		92.555625	37,022.25	69.022385	27,608.95	-9,413.30	0.00
		Base		92.555625	37,022.25	69.022385	27,608.95	-9,413.30	0.00
20753UAB6	FANNIE MAE CAS CAS 2024 R01 1M2 144A					7.135350	25 Jan 2044		
	610,000.000	Local		100.000000	610,000.00	101.332500	618,128.25	8,128.25	0.07
	Original Face: 610,000.000	Base		100.000000	610,000.00	101.332500	618,128.25	8,128.25	0.07
20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A					8.035350	25 Jul 2043		
	670,000.000	Local		100.000000	670,000.00	104.485600	700,053.52	30,053.52	0.08
	Original Face: 670,000.000	Base		100.000000	670,000.00	104.485600	700,053.52	30,053.52	0.08
20754MBZ9	FANNIE MAE CAS CAS 2022 R07 1M1 144A					8.285010	25 Jun 2042		
	326,713.160	Local		102.838468	335,986.81	103.366860	337,713.13	1,726.32	0.04
	Original Face: 500,000.000	Base		102.838468	335,986.81	103.366860	337,713.13	1,726.32	0.04
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	120,000.000	Local		104.489992	125,387.99	108.452679	130,143.21	4,755.22	0.02
		Base		104.489992	125,387.99	108.452679	130,143.21	4,755.22	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	110,000.000	Local		99.859691	109,845.66	91.875095	101,062.60	-8,783.06	0.01
		Base		99.859691	109,845.66	91.875095	101,062.60	-8,783.06	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	80,000.000	Local		99.391338	79,513.07	78.536600	62,829.28	-16,683.79	0.01
		Base		99.391338	79,513.07	78.536600	62,829.28	-16,683.79	0.01
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
	260,000.000	Local		99.965369	259,909.96	97.548200	253,625.32	-6,284.64	0.03
		Base		99.965369	259,909.96	97.548200	253,625.32	-6,284.64	0.03
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	110,000.000	Local		100.437327	110,481.06	82.085082	90,293.59	-20,187.47	0.01
		Base		100.437327	110,481.06	82.085082	90,293.59	-20,187.47	0.01

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212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		780,000.000	Local 99.572558	776,665.95	96.190892	750,288.96	-26,376.99	0.09
			Base 99.572558	776,665.95	96.190892	750,288.96	-26,376.99	0.08
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031		
		290,000.000	Local 113.620548	329,499.59	98.476477	285,581.78	-43,917.81	0.03
			Base 113.620548	329,499.59	98.476477	285,581.78	-43,917.81	0.03
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268				2.268000	15 Nov 2026		
		170,000.000	Local 100.000000	170,000.00	92.834507	157,818.66	-12,181.34	0.02
			Base 100.000000	170,000.00	92.834507	157,818.66	-12,181.34	0.02
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025		
		820,000.000	Local 98.975739	811,601.06	98.424443	807,080.43	-4,520.63	0.10
			Base 98.975739	811,601.06	98.424443	807,080.43	-4,520.63	0.09
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.000000	15 Jul 2054		
		1,000,000.000	Local 88.167969	881,679.69	87.296357	872,963.57	-8,716.12	0.10
Original Face:		1,000,000.000	Base 88.167969	881,679.69	87.296357	872,963.57	-8,716.12	0.10
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	15 Jul 2054		
		1,200,000.000	Local 90.831381	1,089,976.57	89.984850	1,079,818.20	-10,158.37	0.13
Original Face:		1,200,000.000	Base 90.831381	1,089,976.57	89.984850	1,079,818.20	-10,158.37	0.12
21H040673	GNMA II TBA 30 YR 4 JUMBOS				4.000000	15 Jul 2054		
		700,000.000	Local 93.339844	653,378.91	92.592201	648,145.41	-5,233.50	0.08
Original Face:		700,000.000	Base 93.339844	653,378.91	92.592201	648,145.41	-5,233.50	0.07
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	15 Jul 2054		
		-1,000,000.000	Local 95.460938	-954,609.38	95.186541	-951,865.41	2,743.97	0.11
Original Face:		1,000,000.000	Base 95.460938	-954,609.38	95.186541	-951,865.41	2,743.97	0.10
21H050672	GNMA II TBA 30 YR 5 JUMBOS				5.000000	15 Jul 2054		
		100,000.000	Local 98.062500	98,062.50	97.498984	97,498.98	-563.52	0.01
Original Face:		100,000.000	Base 98.062500	98,062.50	97.498984	97,498.98	-563.52	0.01
21H060671	GNMA II TBA 30 YR 6 JUMBOS				6.000000	15 Jul 2054		
		1,800,000.000	Local 100.693577	1,812,484.38	100.484925	1,808,728.65	-3,755.73	0.21
Original Face:		1,800,000.000	Base 100.693577	1,812,484.38	100.484925	1,808,728.65	-3,755.73	0.20

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21H062677	GNMA II TBA 30 YR 6.5 JUMBOS				6.500000	15 Jul 2054		
		900,000.000	Local 101.542969	913,886.72	101.474467	913,270.20	-616.52	0.11
Original Face:		900,000.000	Base 101.542969	913,886.72	101.474467	913,270.20	-616.52	0.10
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027		
		440,000.000	Local 100.128284	440,564.45	90.851576	399,746.93	-40,817.52	0.05
			Base 100.128284	440,564.45	90.851576	399,746.93	-40,817.52	0.04
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030		
		600,000.000	Local 100.713097	604,278.58	84.117853	504,707.12	-99,571.46	0.06
			Base 100.713097	604,278.58	84.117853	504,707.12	-99,571.46	0.06
22164MAB3	COTIVITI CORPORATION 2024 TERM LOAN					01 May 2031		
		1,306,725.000	Local 99.508011	1,300,296.06	99.781200	1,303,865.89	3,569.83	0.15
			Base 99.508011	1,300,296.06	99.781200	1,303,865.89	3,569.83	0.14
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033		
		250,000.000	Local 99.603452	249,008.63	92.848678	232,121.70	-16,886.93	0.03
			Base 99.603452	249,008.63	92.848678	232,121.70	-16,886.93	0.03
22535WAG2	CREDIT AGRICOLE LONDON 144A 06/26 VAR				1.907000	16 Jun 2026		
		410,000.000	Local 96.359285	395,073.07	96.256347	394,651.02	-422.05	0.05
			Base 96.359285	395,073.07	96.256347	394,651.02	-422.05	0.04
225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
		1,000,000.000	Local 107.971117	1,079,711.17	93.428756	934,287.56	-145,423.61	0.11
			Base 107.971117	1,079,711.17	93.428756	934,287.56	-145,423.61	0.10
225401AQ1	UBS GROUP AG SR UNSECURED 144A 06/26 VAR				2.193000	05 Jun 2026		
		1,560,000.000	Local 98.417551	1,535,313.79	96.629987	1,507,427.80	-27,885.99	0.18
			Base 98.417551	1,535,313.79	96.629987	1,507,427.80	-27,885.99	0.17
225401AU2	UBS GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032		
		1,660,000.000	Local 88.008645	1,460,943.51	85.439996	1,418,303.93	-42,639.58	0.17
			Base 88.008645	1,460,943.51	85.439996	1,418,303.93	-42,639.58	0.16
22550L2C4	UBS AG STAMFORD CT SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025		
		320,000.000	Local 99.971916	319,910.13	98.007773	313,624.87	-6,285.26	0.04
			Base 99.971916	319,910.13	98.007773	313,624.87	-6,285.26	0.03

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22550L2L4	UBS AG STAMFORD CT SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
	1,440,000.000	Local	100.361836	1,445,210.44	101.049373	1,455,110.97	9,900.53	0.17	
		Base	100.361836	1,445,210.44	101.049373	1,455,110.97	9,900.53	0.16	
22550L2M2	UBS AG STAMFORD CT SR UNSECURED 02/28 7.5					7.500000	15 Feb 2028		
	1,030,000.000	Local	99.828770	1,028,236.33	107.044720	1,102,560.62	74,324.29	0.13	
		Base	99.828770	1,028,236.33	107.044720	1,102,560.62	74,324.29	0.12	
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					2.973120	25 Jul 2057		
	960,000.000	Local	86.708366	832,400.31	74.571540	715,886.78	-116,513.53	0.08	
	Original Face: 960,000.000	Base	86.708366	832,400.31	74.571540	715,886.78	-116,513.53	0.08	
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					8.500000	15 Jun 2034		
	116,946.560	Local	100.000000	116,946.56	99.991220	116,936.29	-10.27	0.01	
	Original Face: 120,000.000	Base	100.000000	116,946.56	99.991220	116,936.29	-10.27	0.01	
23312VAE6	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4					2.632000	10 Aug 2049		
	305,031.970	Local	94.577349	288,491.15	94.915350	289,522.16	1,031.01	0.03	
	Original Face: 430,000.000	Base	94.577349	288,491.15	94.915350	289,522.16	1,031.01	0.03	
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	810,000.000	Local	96.453916	781,276.72	95.000000	769,500.00	-11,776.72	0.09	
		Base	96.453916	781,276.72	95.000000	769,500.00	-11,776.72	0.08	
23346GAA7	DTP COMMERCIAL MORTGAGE TRUST DTP 2023 STE2 A 144A					6.038046	15 Jan 2041		
	730,000.000	Local	98.544778	719,376.88	100.098730	730,720.73	11,343.85	0.09	
	Original Face: 730,000.000	Base	98.544778	719,376.88	100.098730	730,720.73	11,343.85	0.08	
23636AAT8	DANSKE BANK A/S 144A 01/24 5.375					5.375000	12 Jan 2024		
	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	
23636ABC4	DANSKE BANK A/S 144A 04/28 VAR					4.298000	01 Apr 2028		
	200,000.000	Local	97.044305	194,088.61	96.815699	193,631.40	-457.21	0.02	
		Base	97.044305	194,088.61	96.815699	193,631.40	-457.21	0.02	
23636ABE0	DANSKE BANK A/S 144A 09/26 VAR					6.259000	22 Sep 2026		
	360,000.000	Local	100.843206	363,035.54	100.697141	362,509.71	-525.83	0.04	
		Base	100.843206	363,035.54	100.697141	362,509.71	-525.83	0.04	

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24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
		833,176.390	Local 99.623655	830,040.77	97.225000	810,055.75	-19,985.02		0.10
			Base 99.623655	830,040.77	97.225000	810,055.75	-19,985.02		0.09
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030			
		60,000.000	Local 99.883967	59,930.38	91.013537	54,608.12	-5,322.26		0.01
			Base 99.883967	59,930.38	91.013537	54,608.12	-5,322.26		0.01
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050			
		340,000.000	Local 109.955197	373,847.67	78.793237	267,897.01	-105,950.66		0.03
			Base 109.955197	373,847.67	78.793237	267,897.01	-105,950.66		0.03
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027			
		457,292.130	Local 99.079105	453,080.95	99.906200	456,863.19	3,782.24		0.05
			Base 99.079105	453,080.95	99.906200	456,863.19	3,782.24		0.05
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024			
		380,000.000	Local 99.098458	376,574.14	98.916240	375,881.71	-692.43		0.04
			Base 99.098458	376,574.14	98.916240	375,881.71	-692.43		0.04
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026			
		360,000.000	Local 99.995092	359,982.33	102.000700	367,202.52	7,220.19		0.04
			Base 99.995092	359,982.33	102.000700	367,202.52	7,220.19		0.04
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027			
		184,588.440	Local 100.565550	185,632.38	102.343800	188,914.82	3,282.44		0.02
			Base 100.565550	185,632.38	102.343800	188,914.82	3,282.44		0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		50,000.000	Local 101.015300	50,507.65	93.399492	46,699.75	-3,807.90		0.01
			Base 101.015300	50,507.65	93.399492	46,699.75	-3,807.90		0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042			
		150,000.000	Local 112.467907	168,701.86	84.062985	126,094.48	-42,607.38		0.01
			Base 112.467907	168,701.86	84.062985	126,094.48	-42,607.38		0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045			
		1,710,000.000	Local 100.974997	1,726,672.45	85.536408	1,462,672.58	-263,999.87		0.17
			Base 100.974997	1,726,672.45	85.536408	1,462,672.58	-263,999.87		0.16

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25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	10,000.000	Local		102.348100	10,234.81	100.238391	10,023.84	-210.97	0.00
		Base		102.348100	10,234.81	100.238391	10,023.84	-210.97	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	19,000.000	Local		101.131263	19,214.94	99.733483	18,949.36	-265.58	0.00
		Base		101.131263	19,214.94	99.733483	18,949.36	-265.58	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
	13,000.000	Local		101.405462	13,182.71	100.343886	13,044.71	-138.00	0.00
		Base		101.405462	13,182.71	100.343886	13,044.71	-138.00	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	460,000.000	Local		97.972057	450,671.46	92.277941	424,478.53	-26,192.93	0.05
		Base		97.972057	450,671.46	92.277941	424,478.53	-26,192.93	0.05
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	260,000.000	Local		98.809658	256,905.11	80.132715	208,345.06	-48,560.05	0.02
		Base		98.809658	256,905.11	80.132715	208,345.06	-48,560.05	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	80,000.000	Local		126.772088	101,417.67	112.708264	90,166.61	-11,251.06	0.01
		Base		126.772088	101,417.67	112.708264	90,166.61	-11,251.06	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	180,000.000	Local		99.728844	179,511.92	94.925210	170,865.38	-8,646.54	0.02
		Base		99.728844	179,511.92	94.925210	170,865.38	-8,646.54	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	170,000.000	Local		102.677188	174,551.22	62.122216	105,607.77	-68,943.45	0.01
		Base		102.677188	174,551.22	62.122216	105,607.77	-68,943.45	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
	260,000.000	Local		99.797688	259,473.99	39.581910	102,912.97	-156,561.02	0.01
		Base		99.797688	259,473.99	39.581910	102,912.97	-156,561.02	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	78.973619	110,563.07	-29,436.93	0.01
		Base		100.000000	140,000.00	78.973619	110,563.07	-29,436.93	0.01

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FUND: HBCR



As of: June 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	
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028			
		20,000.000	Local	95.565250	19,113.05	69.368680	13,873.74	-5,239.31	0.00
			Base	95.565250	19,113.05	69.368680	13,873.74	-5,239.31	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038			
		1,024,201.290	Local	99.991835	1,024,117.66	88.335700	904,735.38	-119,382.28	0.11
		Original Face: 2,000,000.000	Base	99.991835	1,024,117.66	88.335700	904,735.38	-119,382.28	0.10
25746UBD0	DOMINION ENERGY INC SR UNSECURED 06/38 7				7.000000	15 Jun 2038			
		130,000.000	Local	110.963054	144,251.97	109.266351	142,046.26	-2,205.71	0.02
			Base	110.963054	144,251.97	109.266351	142,046.26	-2,205.71	0.02
26245MAC5	DRYDEN SENIOR LOAN FUND DRSLF 2018 55A A1 144A				6.610170	15 Apr 2031			
		426,343.570	Local	99.591524	424,602.06	100.062900	426,611.74	2,009.68	0.05
		Original Face: 470,000.000	Base	99.591524	424,602.06	100.062900	426,611.74	2,009.68	0.05
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036			
		50,000.000	Local	104.097540	52,048.77	105.327700	52,663.85	615.08	0.01
			Base	104.097540	52,048.77	105.327700	52,663.85	615.08	0.01
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040			
		190,000.000	Local	104.627232	198,791.74	97.028136	184,353.46	-14,438.28	0.02
			Base	104.627232	198,791.74	97.028136	184,353.46	-14,438.28	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029			
		280,000.000	Local	107.197186	300,152.12	94.431357	264,407.80	-35,744.32	0.03
			Base	107.197186	300,152.12	94.431357	264,407.80	-35,744.32	0.03
26829XAA9	ECMC GROUP STUDENT LOAN TRUST ECMC 2019 1A A1A 144A				2.720000	25 Jul 2069			
		1,004,099.730	Local	90.543455	909,146.59	90.882240	912,548.33	3,401.74	0.11
		Original Face: 2,000,000.000	Base	90.543455	909,146.59	90.882240	912,548.33	3,401.74	0.10
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035			
		190,000.000	Local	110.570184	210,083.35	89.692498	170,415.75	-39,667.60	0.02
			Base	110.570184	210,083.35	89.692498	170,415.75	-39,667.60	0.02
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		730,000.000	Local	126.183990	921,143.13	92.136246	672,594.60	-248,548.53	0.08
			Base	126.183990	921,143.13	92.136246	672,594.60	-248,548.53	0.07

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26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		100,000.000	Local	99.974770	99,974.77	97.652090	97,652.09	-2,322.68	0.01
			Base	99.974770	99,974.77	97.652090	97,652.09	-2,322.68	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027			
		800,000.000	Local	101.083241	808,665.93	95.580140	764,641.12	-44,024.81	0.09
			Base	101.083241	808,665.93	95.580140	764,641.12	-44,024.81	0.08
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 2029			
		120,000.000	Local	107.455092	128,946.11	98.182850	117,819.42	-11,126.69	0.01
			Base	107.455092	128,946.11	98.182850	117,819.42	-11,126.69	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125				3.125000	15 May 2026			
		10,000.000	Local	100.681800	10,068.18	95.559360	9,555.94	-512.24	0.00
			Base	100.681800	10,068.18	95.559360	9,555.94	-512.24	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031			
		490,000.000	Local	96.771657	474,181.12	88.269200	432,519.08	-41,662.04	0.05
			Base	96.771657	474,181.12	88.269200	432,519.08	-41,662.04	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		150,000.000	Local	91.679940	137,519.91	85.296643	127,944.96	-9,574.95	0.02
			Base	91.679940	137,519.91	85.296643	127,944.96	-9,574.95	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		330,000.000	Local	93.579633	308,812.79	71.676010	236,530.83	-72,281.96	0.03
			Base	93.579633	308,812.79	71.676010	236,530.83	-72,281.96	0.03
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625				4.625000	02 Nov 2031			
		1,120,000.000	Local	98.479639	1,102,971.96	81.826460	916,456.35	-186,515.61	0.11
			Base	98.479639	1,102,971.96	81.826460	916,456.35	-186,515.61	0.10
28622EAC2	ELEVATION CLO LTD AWPT 2021 13A A1 144A				6.780170	15 Jul 2034			
		440,000.000	Local	98.643261	434,030.35	100.049700	440,218.68	6,188.33	0.05
		Original Face:	440,000.000	Base	98.643261	434,030.35	100.049700	440,218.68	6,188.33
290015AW6	ELMWOOD CLO I LTD. ELMW1 2019 1A A1RR 144A				6.831350	20 Apr 2037			
		550,000.000	Local	100.000000	550,000.00	100.691900	553,805.45	3,805.45	0.07
		Original Face:	550,000.000	Base	100.000000	550,000.00	100.691900	553,805.45	3,805.45

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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 99.885810	289,668.85	98.898580	286,805.88	-2,862.97	0.03	
			Base 99.885810	289,668.85	98.898580	286,805.88	-2,862.97	0.03	
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099			
		520,000.000	Local 98.063827	509,931.90	99.034980	514,981.90	5,050.00	0.06	
			Base 98.063827	509,931.90	99.034980	514,981.90	5,050.00	0.06	
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099			
		160,000.000	Local 98.907388	158,251.82	98.649660	157,839.46	-412.36	0.02	
			Base 98.907388	158,251.82	98.649660	157,839.46	-412.36	0.02	
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55				5.550000	15 May 2034			
		320,000.000	Local 99.723088	319,113.88	98.979015	316,732.85	-2,381.03	0.04	
			Base 99.723088	319,113.88	98.979015	316,732.85	-2,381.03	0.03	
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95				4.950000	15 Jun 2028			
		90,000.000	Local 103.072678	92,765.41	98.724072	88,851.66	-3,913.75	0.01	
			Base 103.072678	92,765.41	98.724072	88,851.66	-3,913.75	0.01	
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9				2.900000	15 May 2025			
		180,000.000	Local 99.986711	179,976.08	97.550833	175,591.50	-4,384.58	0.02	
			Base 99.986711	179,976.08	97.550833	175,591.50	-4,384.58	0.02	
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75				3.750000	15 May 2030			
		1,230,000.000	Local 101.067963	1,243,135.94	92.056768	1,132,298.25	-110,837.69	0.13	
			Base 101.067963	1,243,135.94	92.056768	1,132,298.25	-110,837.69	0.12	
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049			
		590,000.000	Local 113.218031	667,986.38	99.922493	589,542.71	-78,443.67	0.07	
			Base 113.218031	667,986.38	99.922493	589,542.71	-78,443.67	0.06	
293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65				6.650000	15 Oct 2034			
		480,000.000	Local 109.770108	526,896.52	109.881847	527,432.87	536.35	0.06	
			Base 109.770108	526,896.52	109.881847	527,432.87	536.35	0.06	



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29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		136.695200	13,669.52	118.410203	11,841.02	-1,828.50	0.00
		Base		136.695200	13,669.52	118.410203	11,841.02	-1,828.50	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		113.774800	11,377.48	90.427956	9,042.80	-2,334.68	0.00
		Base		113.774800	11,377.48	90.427956	9,042.80	-2,334.68	0.00
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	130,000.000	Local		92.419708	120,145.62	93.275770	121,258.50	1,112.88	0.01
		Base		92.419708	120,145.62	93.275770	121,258.50	1,112.88	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local		101.092594	535,790.75	96.725243	512,643.79	-23,146.96	0.06
		Base		101.092594	535,790.75	96.725243	512,643.79	-23,146.96	0.06
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local		113.934700	34,180.41	88.962935	26,688.88	-7,491.53	0.00
		Base		113.934700	34,180.41	88.962935	26,688.88	-7,491.53	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local		101.196100	10,119.61	91.633439	9,163.34	-956.27	0.00
		Base		101.196100	10,119.61	91.633439	9,163.34	-956.27	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	360,000.000	Local		106.990572	385,166.06	80.785907	290,829.27	-94,336.79	0.03
		Base		106.990572	385,166.06	80.785907	290,829.27	-94,336.79	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,330,000.000	Local		101.527447	1,350,315.05	89.380921	1,188,766.25	-161,548.80	0.14
		Base		101.527447	1,350,315.05	89.380921	1,188,766.25	-161,548.80	0.13
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	300,000.000	Local		103.522927	310,568.78	74.252744	222,758.23	-87,810.55	0.03
		Base		103.522927	310,568.78	74.252744	222,758.23	-87,810.55	0.02
29441WAC9	MEGLOBAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local		99.665700	298,997.10	96.592700	289,778.10	-9,219.00	0.03
		Base		99.665700	298,997.10	96.592700	289,778.10	-9,219.00	0.03

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		470,000.000	Local	111.460704	523,865.31	82.843408	389,364.02	-134,501.29	0.05
			Base	111.460704	523,865.31	82.843408	389,364.02	-134,501.29	0.04
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		40,000.000	Local	119.410475	47,764.19	84.678723	33,871.49	-13,892.70	0.00
			Base	119.410475	47,764.19	84.678723	33,871.49	-13,892.70	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	93.298056	270,564.36	-19,435.64	0.03
			Base	100.000000	290,000.00	93.298056	270,564.36	-19,435.64	0.03
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		360,000.000	Local	111.754467	402,316.08	72.567824	261,244.17	-141,071.91	0.03
			Base	111.754467	402,316.08	72.567824	261,244.17	-141,071.91	0.03
31288Q3L2	FED HM LN PC POOL 841703 FH 12/50 FLOATING VAR				2.640000	01 Dec 2050			
		281,819.390	Local	92.273999	260,046.02	91.234399	257,116.23	-2,929.79	0.03
		Original Face: 300,000.000	Base	92.273999	260,046.02	91.234399	257,116.23	-2,929.79	0.03
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.007000	01 Nov 2048			
		907,125.320	Local	103.546861	939,299.79	94.210096	854,603.63	-84,696.16	0.10
		Original Face: 4,000,000.000	Base	103.546861	939,299.79	94.210096	854,603.63	-84,696.16	0.09
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR				2.883000	01 Nov 2047			
		276,499.370	Local	103.601882	286,458.55	97.382534	269,262.09	-17,196.46	0.03
		Original Face: 1,100,000.000	Base	103.601882	286,458.55	97.382534	269,262.09	-17,196.46	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR				3.103000	01 Feb 2050			
		330,099.940	Local	103.252991	340,838.06	96.249751	317,720.37	-23,117.69	0.04
		Original Face: 1,600,000.000	Base	103.252991	340,838.06	96.249751	317,720.37	-23,117.69	0.03
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041			
		41,198.780	Local	107.934410	44,467.66	98.306457	40,501.06	-3,966.60	0.00
		Original Face: 700,000.000	Base	107.934410	44,467.66	98.306457	40,501.06	-3,966.60	0.00
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		6,907.450	Local	106.662951	7,367.69	102.946842	7,111.00	-256.69	0.00
		Original Face: 200,000.000	Base	106.662951	7,367.69	102.946842	7,111.00	-256.69	0.00

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3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		
		70,902.970	Local 105.785174	75,004.83	97.117449	68,859.16	-6,145.67	0.01
Original Face:		700,000.000	Base 105.785174	75,004.83	97.117449	68,859.16	-6,145.67	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		13,446.120	Local 106.310445	14,294.63	101.968369	13,710.79	-583.84	0.00
Original Face:		200,000.000	Base 106.310445	14,294.63	101.968369	13,710.79	-583.84	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		0.000	Local 0.000000	-17.56	0.000000	0.00	17.56	0.00
			Base 0.000000	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		
		17,997.780	Local 98.461199	17,720.83	91.306320	16,433.11	-1,287.72	0.00
Original Face:		100,000.000	Base 98.461199	17,720.83	91.306320	16,433.11	-1,287.72	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		16,716.270	Local 98.466644	16,459.95	91.454737	15,287.82	-1,172.13	0.00
Original Face:		100,000.000	Base 98.466644	16,459.95	91.454737	15,287.82	-1,172.13	0.00
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5				3.500000	01 Nov 2042		
		69,325.340	Local 103.704187	71,893.28	91.671776	63,551.77	-8,341.51	0.01
Original Face:		300,000.000	Base 103.704187	71,893.28	91.671776	63,551.77	-8,341.51	0.01
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5				3.500000	01 Feb 2043		
		13,499.920	Local 103.732467	14,003.80	91.670255	12,375.41	-1,628.39	0.00
Original Face:		100,000.000	Base 103.732467	14,003.80	91.670255	12,375.41	-1,628.39	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4				4.000000	01 Mar 2048		
		2,087.510	Local 107.690023	2,248.04	93.295519	1,947.55	-300.49	0.00
Original Face:		10,000.000	Base 107.690023	2,248.04	93.295519	1,947.55	-300.49	0.00
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6				6.000000	01 Oct 2036		
		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		
		65,714.930	Local 103.501990	68,016.26	94.529925	62,120.27	-5,895.99	0.01
Original Face:		400,000.000	Base 103.501990	68,016.26	94.529925	62,120.27	-5,895.99	0.01

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3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
	34,390.060	Local		103.823663	35,705.02	94.402899	32,465.21	-3,239.81	0.00
Original Face:	200,000.000	Base		103.823663	35,705.02	94.402899	32,465.21	-3,239.81	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
	256,114.180	Local		106.915224	273,825.05	93.439181	239,310.99	-34,514.06	0.03
Original Face:	900,000.000	Base		106.915224	273,825.05	93.439181	239,310.99	-34,514.06	0.03
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
	167,121.720	Local		107.726093	180,033.70	88.377300	147,697.66	-32,336.04	0.02
Original Face:	400,000.000	Base		107.726093	180,033.70	88.377300	147,697.66	-32,336.04	0.02
3132D9C69	FED HM LN PC POOL SC0093 FR 10/40 FIXED 2					2.000000	01 Oct 2040		
	134,336.190	Local		86.320291	115,959.39	84.703264	113,787.14	-2,172.25	0.01
Original Face:	200,000.000	Base		86.320291	115,959.39	84.703264	113,787.14	-2,172.25	0.01
3132D9E91	FED HM LN PC POOL SC0160 FR 07/41 FIXED 2					2.000000	01 Jul 2041		
	150,106.240	Local		86.258106	129,478.80	84.698411	127,137.60	-2,341.20	0.02
Original Face:	200,000.000	Base		86.258106	129,478.80	84.698411	127,137.60	-2,341.20	0.01
3132D9GP3	FED HM LN PC POOL SC0206 FR 11/41 FIXED 2					2.000000	01 Nov 2041		
	77,598.450	Local		86.244248	66,924.20	84.634876	65,675.35	-1,248.85	0.01
Original Face:	100,000.000	Base		86.244248	66,924.20	84.634876	65,675.35	-1,248.85	0.01
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
	83,256.150	Local		91.172148	75,906.42	84.688389	70,508.29	-5,398.13	0.01
Original Face:	100,000.000	Base		91.172148	75,906.42	84.688389	70,508.29	-5,398.13	0.01
3132D9K29	FED HM LN PC POOL SC0313 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
	974,509.940	Local		86.159462	839,632.52	83.638191	815,062.48	-24,570.04	0.10
Original Face:	1,100,000.000	Base		86.159462	839,632.52	83.638191	815,062.48	-24,570.04	0.09
3132D9K86	FED HM LN PC POOL SC0319 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
	174,879.750	Local		86.154469	150,666.72	84.315791	147,451.24	-3,215.48	0.02
Original Face:	200,000.000	Base		86.154469	150,666.72	84.315791	147,451.24	-3,215.48	0.02
3132D9KX1	FED HM LN PC POOL SC0310 FR 08/42 FIXED 2					2.000000	01 Aug 2042		
	88,196.930	Local		86.854384	76,602.90	84.501800	74,527.99	-2,074.91	0.01
Original Face:	100,000.000	Base		86.854384	76,602.90	84.501800	74,527.99	-2,074.91	0.01

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3132D9L28	FED HM LN PC POOL SC0345 FR 05/42 FIXED 2					2.000000	01 May 2042		
	90,309.340	Local		87.104080	78,663.12	83.777656	75,659.05	-3,004.07	0.01
Original Face:	100,000.000	Base		87.104080	78,663.12	83.777656	75,659.05	-3,004.07	0.01
3132D9LV4	FED HM LN PC POOL SC0340 FR 09/42 FIXED 3					3.000000	01 Sep 2042		
	438,090.420	Local		91.029051	398,789.55	88.474946	387,600.26	-11,189.29	0.05
Original Face:	500,000.000	Base		91.029051	398,789.55	88.474946	387,600.26	-11,189.29	0.04
3132D9M92	FED HM LN PC POOL SC0384 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
	918,260.060	Local		85.499516	785,107.91	84.688341	777,659.21	-7,448.70	0.09
Original Face:	1,000,000.000	Base		85.499516	785,107.91	84.688341	777,659.21	-7,448.70	0.09
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	163,082.490	Local		100.489010	163,879.98	83.407225	136,022.58	-27,857.40	0.02
Original Face:	200,000.000	Base		100.489010	163,879.98	83.407225	136,022.58	-27,857.40	0.01
3132DMRX5	FED HM LN PC POOL SD0502 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
	1,801,482.700	Local		86.809161	1,563,852.01	86.594306	1,559,981.44	-3,870.57	0.18
Original Face:	3,100,000.000	Base		86.809161	1,563,852.01	86.594306	1,559,981.44	-3,870.57	0.17
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	131,613.060	Local		100.153427	131,814.99	80.802726	106,346.94	-25,468.05	0.01
Original Face:	200,000.000	Base		100.153427	131,814.99	80.802726	106,346.94	-25,468.05	0.01
3132DMTH8	FED HM LN PC POOL SD0552 FR 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
3132DMVG7	FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5					4.500000	01 Jan 2051		
	277,486.040	Local		99.611606	276,408.30	95.734240	265,649.15	-10,759.15	0.03
Original Face:	700,000.000	Base		99.611606	276,408.30	95.734240	265,649.15	-10,759.15	0.03
3132DMVK8	FED HM LN PC POOL SD0618 FR 02/51 FIXED 3					3.000000	01 Feb 2051		
	78,303.120	Local		94.880498	74,294.39	86.342668	67,609.00	-6,685.39	0.01
Original Face:	100,000.000	Base		94.880498	74,294.39	86.342668	67,609.00	-6,685.39	0.01
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	246,294.200	Local		94.132294	231,842.38	79.866848	196,707.41	-35,134.97	0.02
Original Face:	300,000.000	Base		94.132294	231,842.38	79.866848	196,707.41	-35,134.97	0.02

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3132DN5J8	FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052			
			711,297.800	Local	85.941296	611,298.55	83.179789	591,656.01	-19,642.54	0.07
Original Face:			800,000.000	Base	85.941296	611,298.55	83.179789	591,656.01	-19,642.54	0.06
3132DN5L3	FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5					2.500000	01 Oct 2051			
			259,162.900	Local	86.250632	223,529.64	83.316507	215,925.48	-7,604.16	0.03
Original Face:			300,000.000	Base	86.250632	223,529.64	83.316507	215,925.48	-7,604.16	0.02
3132DN6L2	FED HM LN PC POOL SD1775 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052			
			540,074.410	Local	98.047419	529,529.02	95.167844	513,977.17	-15,551.85	0.06
Original Face:			600,000.000	Base	98.047419	529,529.02	95.167844	513,977.17	-15,551.85	0.06
3132DNBV4	FED HM LN PC POOL SD0952 FR 04/52 FIXED 3					3.000000	01 Apr 2052			
			174,157.050	Local	94.907958	165,288.90	86.357834	150,398.26	-14,890.64	0.02
Original Face:			200,000.000	Base	94.907958	165,288.90	86.357834	150,398.26	-14,890.64	0.02
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050			
			516,784.500	Local	100.908332	521,478.62	95.623582	494,167.85	-27,310.77	0.06
Original Face:			680,000.000	Base	100.908332	521,478.62	95.623582	494,167.85	-27,310.77	0.05
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049			
			678,486.820	Local	99.746931	676,769.78	93.222189	632,500.27	-44,269.51	0.07
Original Face:			850,000.000	Base	99.746931	676,769.78	93.222189	632,500.27	-44,269.51	0.07
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052			
			0.010	Local	-26,000.000000	-2.60	97.259797	0.01	2.61	0.00
Original Face:			0.010	Base	-26,000.000000	-2.60	97.259797	0.01	2.61	0.00
3132DNTU7	FED HM LN PC POOL SD1463 FR 12/51 FIXED 3					3.000000	01 Dec 2051			
			87,015.050	Local	87.276006	75,943.26	85.939476	74,780.28	-1,162.98	0.01
Original Face:			100,000.000	Base	87.276006	75,943.26	85.939476	74,780.28	-1,162.98	0.01
3132DP2K3	FED HM LN PC POOL SD2578 FR 03/53 FIXED 6					6.000000	01 Mar 2053			
			178,016.700	Local	102.193873	181,922.16	100.794127	179,430.38	-2,491.78	0.02
Original Face:			200,000.000	Base	102.193873	181,922.16	100.794127	179,430.38	-2,491.78	0.02
3132DP2Y3	FED HM LN PC POOL SD2591 FR 03/53 FIXED 5					5.000000	01 Mar 2053			
			364,314.000	Local	100.839328	367,371.79	97.492437	355,178.60	-12,193.19	0.04
Original Face:			400,000.000	Base	100.839328	367,371.79	97.492437	355,178.60	-12,193.19	0.04

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3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5				4.500000	01 Jul 2052			
		362,285.870	Local 98.802123	357,946.13	95.115767	344,590.98	-13,355.15		0.04
Original Face:		400,000.000	Base 98.802123	357,946.13	95.115767	344,590.98	-13,355.15		0.04
3132DPLT3	FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5				5.500000	01 Jan 2053			
		93,605.450	Local 102.071557	95,544.54	99.317351	92,966.45	-2,578.09		0.01
Original Face:		100,000.000	Base 102.071557	95,544.54	99.317351	92,966.45	-2,578.09		0.01
3132DPNF1	FED HM LN PC POOL SD2190 FR 10/52 FIXED 4.5				4.500000	01 Oct 2052			
		118,350.660	Local 98.127623	116,134.69	94.569500	111,923.63	-4,211.06		0.01
Original Face:		130,000.000	Base 98.127623	116,134.69	94.569500	111,923.63	-4,211.06		0.01
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6				6.000000	01 Dec 2052			
		434,757.430	Local 102.976469	447,697.85	100.865404	438,519.84	-9,178.01		0.05
Original Face:		500,000.000	Base 102.976469	447,697.85	100.865404	438,519.84	-9,178.01		0.05
3132DPT73	FED HM LN PC POOL SD2374 FR 01/53 FIXED 5				5.000000	01 Jan 2053			
		176,577.220	Local 100.749230	177,900.19	97.070759	171,404.85	-6,495.34		0.02
Original Face:		200,000.000	Base 100.749230	177,900.19	97.070759	171,404.85	-6,495.34		0.02
3132DPTL2	FED HM LN PC POOL SD2355 FR 12/52 FIXED 4.5				4.500000	01 Dec 2052			
		270,076.310	Local 97.604259	263,605.98	94.577016	255,430.11	-8,175.87		0.03
Original Face:		300,000.000	Base 97.604259	263,605.98	94.577016	255,430.11	-8,175.87		0.03
3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5				4.500000	01 Nov 2052			
		268,569.800	Local 98.292172	263,983.09	94.577241	254,005.91	-9,977.18		0.03
Original Face:		300,000.000	Base 98.292172	263,983.09	94.577241	254,005.91	-9,977.18		0.03
3132DPUU0	FED HM LN PC POOL SD2395 FR 01/53 FIXED 5				5.000000	01 Jan 2053			
		265,264.120	Local 100.457031	266,476.46	97.025610	257,374.13	-9,102.33		0.03
Original Face:		300,000.000	Base 100.457031	266,476.46	97.025610	257,374.13	-9,102.33		0.03
3132DPWC8	FED HM LN PC POOL SD2443 FR 10/52 FIXED 4.5				4.500000	01 Oct 2052			
		274,597.070	Local 97.755388	268,433.43	94.511125	259,524.78	-8,908.65		0.03
Original Face:		300,000.000	Base 97.755388	268,433.43	94.511125	259,524.78	-8,908.65		0.03
3132DPWM6	FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5				6.500000	01 Feb 2053			
		87,183.140	Local 103.530855	90,261.45	102.714570	89,549.79	-711.66		0.01
Original Face:		100,000.000	Base 103.530855	90,261.45	102.714570	89,549.79	-711.66		0.01

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3132DPXB9	FED HM LN PC POOL SD2474 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
	85,516.810	Local		98.844800	84,528.92	99.040738	84,696.48	167.56	0.01
Original Face:	100,000.000	Base		98.844800	84,528.92	99.040738	84,696.48	167.56	0.01
3132DPYG7	FED HM LN PC POOL SD2511 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
	446,369.210	Local		101.184192	451,655.08	98.826132	441,129.42	-10,525.66	0.05
Original Face:	500,000.000	Base		101.184192	451,655.08	98.826132	441,129.42	-10,525.66	0.05
3132DQ2G0	FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5					5.500000	01 Aug 2053		
	463,904.860	Local		99.122081	459,832.15	99.026779	459,390.04	-442.11	0.05
Original Face:	500,000.000	Base		99.122081	459,832.15	99.026779	459,390.04	-442.11	0.05
3132DQAQ9	FED HM LN PC POOL SD2715 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
	86,470.800	Local		98.618031	85,275.80	95.355261	82,454.46	-2,821.34	0.01
Original Face:	100,000.000	Base		98.618031	85,275.80	95.355261	82,454.46	-2,821.34	0.01
3132DQAY2	FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5					5.500000	01 Mar 2053		
	274,043.240	Local		100.241155	274,704.11	99.134877	271,672.43	-3,031.68	0.03
Original Face:	300,000.000	Base		100.241155	274,704.11	99.134877	271,672.43	-3,031.68	0.03
3132DQB70	FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
	373,914.580	Local		100.976945	377,567.52	99.246755	371,098.09	-6,469.43	0.04
Original Face:	400,000.000	Base		100.976945	377,567.52	99.246755	371,098.09	-6,469.43	0.04
3132DQBZ8	FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
	361,898.030	Local		100.856708	364,998.44	99.376415	359,641.29	-5,357.15	0.04
Original Face:	400,000.000	Base		100.856708	364,998.44	99.376415	359,641.29	-5,357.15	0.04
3132DQC53	FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5					4.500000	01 Mar 2047		
	170,836.710	Local		99.746167	170,403.07	96.941098	165,610.98	-4,792.09	0.02
Original Face:	200,000.000	Base		99.746167	170,403.07	96.941098	165,610.98	-4,792.09	0.02
3132DQF92	FED HM LN PC POOL SD2892 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
	271,005.830	Local		100.271359	271,741.23	99.078811	268,509.35	-3,231.88	0.03
Original Face:	300,000.000	Base		100.271359	271,741.23	99.078811	268,509.35	-3,231.88	0.03
3132DQG42	FED HM LN PC POOL SD2919 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
	459,388.570	Local		98.594262	452,930.77	99.009806	454,839.73	1,908.96	0.05
Original Face:	500,000.000	Base		98.594262	452,930.77	99.009806	454,839.73	1,908.96	0.05

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132DQJ23	FED HM LN PC POOL SD2981 FR 05/53 FIXED 6.5				6.500000	01 May 2053		
		338,227.750	Local 102.395516	346,330.05	102.583643	346,966.35	636.30	0.04
Original Face:		400,000.000	Base 102.395516	346,330.05	102.583643	346,966.35	636.30	0.04
3132DQJE7	FED HM LN PC POOL SD2961 FR 11/52 FIXED 5				5.000000	01 Nov 2052		
		269,675.120	Local 98.096365	264,541.49	97.274656	262,325.55	-2,215.94	0.03
Original Face:		300,000.000	Base 98.096365	264,541.49	97.274656	262,325.55	-2,215.94	0.03
3132DQKC9	FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		452,082.390	Local 80.409845	363,518.75	83.457707	377,297.60	13,778.85	0.04
Original Face:		500,000.000	Base 80.409845	363,518.75	83.457707	377,297.60	13,778.85	0.04
3132DQQY5	FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5				5.500000	01 Jun 2053		
		463,324.810	Local 100.212274	464,308.33	99.026778	458,815.63	-5,492.70	0.05
Original Face:		500,000.000	Base 100.212274	464,308.33	99.026778	458,815.63	-5,492.70	0.05
3132DQY59	FED HM LN PC POOL SD3432 FR 07/53 FIXED 6				6.000000	01 Jul 2053		
		269,400.920	Local 98.562596	265,528.54	101.093701	272,347.36	6,818.82	0.03
Original Face:		300,000.000	Base 98.562596	265,528.54	101.093701	272,347.36	6,818.82	0.03
3132DS3G5	FED HM LN PC POOL SD5299 FR 04/54 FIXED 6				6.000000	01 Apr 2054		
		97,706.330	Local 100.062401	97,767.30	100.842499	98,529.50	762.20	0.01
Original Face:		100,000.000	Base 100.062401	97,767.30	100.842499	98,529.50	762.20	0.01
3132DS5M0	FED HM LN PC POOL SD5352 FR 07/50 FIXED 4				4.000000	01 Jul 2050		
		97,794.870	Local 92.435380	90,397.06	93.796544	91,728.21	1,331.15	0.01
Original Face:		100,000.000	Base 92.435380	90,397.06	93.796544	91,728.21	1,331.15	0.01
3132DSUT7	FED HM LN PC POOL SD5094 FR 08/53 FIXED 5.5				5.500000	01 Aug 2053		
		196,372.630	Local 98.091689	192,625.23	99.070151	194,546.66	1,921.43	0.02
Original Face:		200,000.000	Base 98.091689	192,625.23	99.070151	194,546.66	1,921.43	0.02
3132DSXG2	FED HM LN PC POOL SD5179 FR 12/44 FIXED 5				5.000000	01 Dec 2044		
		97,117.580	Local 100.254547	97,364.79	99.298136	96,435.95	-928.84	0.01
Original Face:		100,000.000	Base 100.254547	97,364.79	99.298136	96,435.95	-928.84	0.01
3132DV6Q3	FED HM LN PC POOL SD8079 FR 07/50 FIXED 2				2.000000	01 Jul 2050		
		622,083.860	Local 79.960715	497,422.70	79.207332	492,736.03	-4,686.67	0.06
Original Face:		1,100,000.000	Base 79.960715	497,422.70	79.207332	492,736.03	-4,686.67	0.05

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3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
	216,882.030	Local		95.475582	207,069.38	86.857035	188,377.30	-18,692.08	0.02
Original Face:	500,000.000	Base		95.475582	207,069.38	86.857035	188,377.30	-18,692.08	0.02
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	4,090,499.470	Local		87.626849	3,584,375.81	83.318047	3,408,124.27	-176,251.54	0.40
Original Face:	4,900,000.000	Base		87.626849	3,584,375.81	83.318047	3,408,124.27	-176,251.54	0.37
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
	621,319.120	Local		87.328196	542,586.78	83.917005	521,392.40	-21,194.38	0.06
Original Face:	1,000,000.000	Base		87.328196	542,586.78	83.917005	521,392.40	-21,194.38	0.06
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	391,618.410	Local		93.420243	365,850.87	83.706101	327,808.50	-38,042.37	0.04
Original Face:	600,000.000	Base		93.420243	365,850.87	83.706101	327,808.50	-38,042.37	0.04
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	620,459.330	Local		93.588279	580,677.21	83.863226	520,337.21	-60,340.00	0.06
Original Face:	900,000.000	Base		93.588279	580,677.21	83.863226	520,337.21	-60,340.00	0.06
3132DVMB8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
	2,529,881.610	Local		86.780164	2,195,435.42	83.332874	2,108,223.05	-87,212.37	0.25
Original Face:	2,980,000.000	Base		86.780164	2,195,435.42	83.332874	2,108,223.05	-87,212.37	0.23
3132DVMH5	FED HM LN PC POOL SD7560 FR 02/53 FIXED 4					4.000000	01 Feb 2053		
	808,417.190	Local		96.303853	778,536.90	92.852915	750,638.93	-27,897.97	0.09
Original Face:	900,000.000	Base		96.303853	778,536.90	92.852915	750,638.93	-27,897.97	0.08
3132DWDN0	FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5					1.500000	01 Mar 2052		
	634,758.550	Local		79.676258	505,751.86	75.002899	476,087.31	-29,664.55	0.06
Original Face:	700,000.000	Base		79.676258	505,751.86	75.002899	476,087.31	-29,664.55	0.05
3132E0BK7	FED HM LN PC POOL SD3642 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
	465,853.300	Local		98.761234	460,082.47	101.731014	473,917.29	13,834.82	0.06
Original Face:	500,000.000	Base		98.761234	460,082.47	101.731014	473,917.29	13,834.82	0.05
3132E0D33	FED HM LN PC POOL SD3722 FR 05/53 FIXED 5					5.000000	01 May 2053		
	355,358.970	Local		93.734595	333,094.29	97.492509	346,448.38	13,354.09	0.04
Original Face:	400,000.000	Base		93.734595	333,094.29	97.492509	346,448.38	13,354.09	0.04

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3132E0EJ7	FED HM LN PC POOL SD3737 FR 09/53 FIXED 6				6.000000	01 Sep 2053			
		291,387.130	Local 98.623594	287,376.46	100.719256	293,482.95	6,106.49		0.03
Original Face:		300,000.000	Base 98.623594	287,376.46	100.719256	293,482.95	6,106.49		0.03
3132E0Z62	FED HM LN PC POOL SD4365 FR 09/53 FIXED 5.5				5.500000	01 Sep 2053			
		189,681.540	Local 99.685610	189,085.20	99.158848	188,086.03	-999.17		0.02
Original Face:		200,000.000	Base 99.685610	189,085.20	99.158848	188,086.03	-999.17		0.02
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043			
		13,093.350	Local 103.765423	13,586.37	91.785907	12,017.85	-1,568.52		0.00
Original Face:		100,000.000	Base 103.765423	13,586.37	91.785907	12,017.85	-1,568.52		0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042			
		14,020.470	Local 106.983004	14,999.52	94.009424	13,180.56	-1,818.96		0.00
Original Face:		100,000.000	Base 106.983004	14,999.52	94.009424	13,180.56	-1,818.96		0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042			
		6,259.980	Local 103.759117	6,495.30	91.789262	5,745.99	-749.31		0.00
Original Face:		100,000.000	Base 103.759117	6,495.30	91.789262	5,745.99	-749.31		0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043			
		20,235.060	Local 103.771919	20,998.31	91.787805	18,573.32	-2,424.99		0.00
Original Face:		100,000.000	Base 103.771919	20,998.31	91.787805	18,573.32	-2,424.99		0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043			
		15,988.890	Local 101.713565	16,262.87	94.029113	15,034.21	-1,228.66		0.00
Original Face:		100,000.000	Base 101.713565	16,262.87	94.029113	15,034.21	-1,228.66		0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044			
		40,315.820	Local 105.121463	42,380.58	96.554797	38,926.86	-3,453.72		0.00
Original Face:		200,000.000	Base 105.121463	42,380.58	96.554797	38,926.86	-3,453.72		0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043			
		208,560.610	Local 105.099165	219,195.46	97.320635	202,972.51	-16,222.95		0.02
Original Face:		1,000,000.000	Base 105.099165	219,195.46	97.320635	202,972.51	-16,222.95		0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044			
		162,761.720	Local 105.114446	171,086.08	97.320737	158,400.91	-12,685.17		0.02
Original Face:		800,000.000	Base 105.114446	171,086.08	97.320737	158,400.91	-12,685.17		0.02

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3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4						4.000000	01 Apr 2043		
	41,569.350	Local		102.090627	42,438.41	94.028204	39,086.91	-3,351.50	0.00	
Original Face:	200,000.000	Base		102.090627	42,438.41	94.028204	39,086.91	-3,351.50	0.00	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5						4.500000	01 Dec 2043		
	22,452.970	Local		105.099414	23,597.94	96.556167	21,679.73	-1,918.21	0.00	
Original Face:	100,000.000	Base		105.099414	23,597.94	96.556167	21,679.73	-1,918.21	0.00	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5						3.500000	01 May 2043		
	92,647.380	Local		104.457460	96,777.10	91.230515	84,522.68	-12,254.42	0.01	
Original Face:	500,000.000	Base		104.457460	96,777.10	91.230515	84,522.68	-12,254.42	0.01	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4						4.000000	01 Jun 2043		
	20,286.710	Local		102.294803	20,752.25	94.789602	19,229.69	-1,522.56	0.00	
Original Face:	100,000.000	Base		102.294803	20,752.25	94.789602	19,229.69	-1,522.56	0.00	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4						4.000000	01 Jun 2043		
	18,629.250	Local		102.294886	19,056.77	94.639354	17,630.60	-1,426.17	0.00	
Original Face:	100,000.000	Base		102.294886	19,056.77	94.639354	17,630.60	-1,426.17	0.00	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4						4.000000	01 Jul 2043		
	44,238.440	Local		102.566885	45,373.99	94.918470	41,990.45	-3,383.54	0.00	
Original Face:	200,000.000	Base		102.566885	45,373.99	94.918470	41,990.45	-3,383.54	0.00	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4						4.000000	01 Jul 2043		
	39,720.020	Local		102.388871	40,668.88	94.788693	37,650.09	-3,018.79	0.00	
Original Face:	200,000.000	Base		102.388871	40,668.88	94.788693	37,650.09	-3,018.79	0.00	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5						4.500000	01 Nov 2044		
	11,275.740	Local		107.292027	12,097.97	96.925032	10,929.01	-1,168.96	0.00	
Original Face:	100,000.000	Base		107.292027	12,097.97	96.925032	10,929.01	-1,168.96	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4						4.000000	01 Jan 2045		
	105,234.200	Local		103.189467	108,590.61	93.927219	98,843.56	-9,747.05	0.01	
Original Face:	482,939.000	Base		103.189467	108,590.61	93.927219	98,843.56	-9,747.05	0.01	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5						3.500000	01 Jun 2046		
	43,235.030	Local		100.591349	43,490.70	90.868872	39,287.18	-4,203.52	0.00	
Original Face:	200,000.000	Base		100.591349	43,490.70	90.868872	39,287.18	-4,203.52	0.00	

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	Units								
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		
	160,327.160	Local	105.322529	168,860.62	96.324333	154,434.07		-14,426.55	0.02
Original Face:	902,639.000	Base	105.322529	168,860.62	96.324333	154,434.07		-14,426.55	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	472,162.910	Local	97.861003	462,063.36	87.791789	414,520.27		-47,543.09	0.05
Original Face:	1,500,000.000	Base	97.861003	462,063.36	87.791789	414,520.27		-47,543.09	0.05
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048		
	323,623.590	Local	108.155913	350,018.05	93.633430	303,019.87		-46,998.18	0.04
Original Face:	1,400,000.000	Base	108.155913	350,018.05	93.633430	303,019.87		-46,998.18	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		
	766,392.620	Local	97.579157	747,839.46	87.638880	671,657.91		-76,181.55	0.08
Original Face:	2,200,000.000	Base	97.579157	747,839.46	87.638880	671,657.91		-76,181.55	0.07
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
	27,592.440	Local	103.932671	28,677.56	86.874152	23,970.70		-4,706.86	0.00
Original Face:	100,000.000	Base	103.932671	28,677.56	86.874152	23,970.70		-4,706.86	0.00
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	136,800.380	Local	106.532284	145,736.57	83.693980	114,493.68		-31,242.89	0.01
Original Face:	200,000.000	Base	106.532284	145,736.57	83.693980	114,493.68		-31,242.89	0.01
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	143,010.350	Local	106.228423	151,917.64	83.449408	119,341.29		-32,576.35	0.01
Original Face:	200,000.000	Base	106.228423	151,917.64	83.449408	119,341.29		-32,576.35	0.01
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	84,232.480	Local	103.113775	86,855.29	79.871136	67,277.44		-19,577.85	0.01
Original Face:	100,000.000	Base	103.113775	86,855.29	79.871136	67,277.44		-19,577.85	0.01
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	70,546.250	Local	103.264242	72,849.05	80.780680	56,987.74		-15,861.31	0.01
Original Face:	100,000.000	Base	103.264242	72,849.05	80.780680	56,987.74		-15,861.31	0.01

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3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	65,595.790	Local		103.194900	67,691.51	80.106915		52,546.76	-15,144.75	0.01
Original Face:	100,000.000	Base		103.194900	67,691.51	80.106915		52,546.76	-15,144.75	0.01
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	64,477.170	Local		103.194945	66,537.18	80.091299		51,640.60	-14,896.58	0.01
Original Face:	100,000.000	Base		103.194945	66,537.18	80.091299		51,640.60	-14,896.58	0.01
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	402,361.860	Local		102.980780	414,355.38	79.920862		321,571.07	-92,784.31	0.04
Original Face:	600,000.000	Base		102.980780	414,355.38	79.920862		321,571.07	-92,784.31	0.04
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	309,302.600	Local		100.097616	309,604.53	79.870675		247,042.07	-62,562.46	0.03
Original Face:	400,000.000	Base		100.097616	309,604.53	79.870675		247,042.07	-62,562.46	0.03
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	22,586.670	Local		99.888430	22,561.47	79.871218		18,040.25	-4,521.22	0.00
Original Face:	30,000.000	Base		99.888430	22,561.47	79.871218		18,040.25	-4,521.22	0.00
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	69,589.040	Local		100.557775	69,977.19	79.874353		55,583.80	-14,393.39	0.01
Original Face:	100,000.000	Base		100.557775	69,977.19	79.874353		55,583.80	-14,393.39	0.01
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	71,412.680	Local		100.794845	71,980.30	80.803920		57,704.24	-14,276.06	0.01
Original Face:	100,000.000	Base		100.794845	71,980.30	80.803920		57,704.24	-14,276.06	0.01
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	152,543.780	Local		100.515924	153,330.79	79.874801		121,844.04	-31,486.75	0.01
Original Face:	200,000.000	Base		100.515924	153,330.79	79.874801		121,844.04	-31,486.75	0.01
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2						2.000000	01 Apr 2051		
	74,370.780	Local		100.125587	74,464.18	80.802402		60,093.38	-14,370.80	0.01
Original Face:	100,000.000	Base		100.125587	74,464.18	80.802402		60,093.38	-14,370.80	0.01
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	144,060.030	Local		100.501964	144,783.16	79.874205		115,066.80	-29,716.36	0.01
Original Face:	200,000.000	Base		100.501964	144,783.16	79.874205		115,066.80	-29,716.36	0.01

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	Units								
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	60,614.040	Local	100.515937	60,926.77	79.874216	48,414.99		-12,511.78	0.01
Original Face:	100,000.000	Base	100.515937	60,926.77	79.874216	48,414.99		-12,511.78	0.01
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	148,045.140	Local	100.488047	148,767.67	79.874001	118,249.58		-30,518.09	0.01
Original Face:	200,000.000	Base	100.488047	148,767.67	79.874001	118,249.58		-30,518.09	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
	138,255.820	Local	103.053788	142,477.86	84.160928	116,357.38		-26,120.48	0.01
Original Face:	200,000.000	Base	103.053788	142,477.86	84.160928	116,357.38		-26,120.48	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	68,120.630	Local	100.404327	68,396.06	80.028646	54,516.02		-13,880.04	0.01
Original Face:	100,000.000	Base	100.404327	68,396.06	80.028646	54,516.02		-13,880.04	0.01
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
	75,763.800	Local	105.177512	79,686.48	84.399190	63,944.03		-15,742.45	0.01
Original Face:	100,000.000	Base	105.177512	79,686.48	84.399190	63,944.03		-15,742.45	0.01
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	560,979.180	Local	100.502757	563,799.54	83.522031	468,541.20		-95,258.34	0.06
Original Face:	700,000.000	Base	100.502757	563,799.54	83.522031	468,541.20		-95,258.34	0.05
3133AR4L6	FED HM LN PC POOL QC7127 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
	82,976.110	Local	94.106063	78,085.55	79.866471	66,270.09		-11,815.46	0.01
Original Face:	100,000.000	Base	94.106063	78,085.55	79.866471	66,270.09		-11,815.46	0.01
3133ARAC9	FED HM LN PC POOL QC6303 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
	83,313.370	Local	94.106096	78,402.96	79.859533	66,533.67		-11,869.29	0.01
Original Face:	100,000.000	Base	94.106096	78,402.96	79.859533	66,533.67		-11,869.29	0.01
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	79,363.590	Local	104.023508	82,556.79	83.586605	66,337.33		-16,219.46	0.01
Original Face:	100,000.000	Base	104.023508	82,556.79	83.586605	66,337.33		-16,219.46	0.01
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	83,710.510	Local	92.887882	77,756.92	83.342601	69,766.52		-7,990.40	0.01
Original Face:	100,000.000	Base	92.887882	77,756.92	83.342601	69,766.52		-7,990.40	0.01

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3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
	254,966.250	Local		99.855510	254,597.85	86.540628	220,649.39	-33,948.46	0.03
Original Face:	300,000.000	Base		99.855510	254,597.85	86.540628	220,649.39	-33,948.46	0.02
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	86,239.900	Local		99.942996	86,190.74	79.541320	68,596.35	-17,594.39	0.01
Original Face:	100,000.000	Base		99.942996	86,190.74	79.541320	68,596.35	-17,594.39	0.01
3133AYBT6	FED HM LN PC POOL QD1850 FR 12/51 FIXED 2.5					2.500000	01 Dec 2051		
	77,976.180	Local		86.441783	67,404.00	82.737836	64,515.80	-2,888.20	0.01
Original Face:	100,000.000	Base		86.441783	67,404.00	82.737836	64,515.80	-2,888.20	0.01
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	79,023.660	Local		100.172607	79,160.06	83.629705	66,087.25	-13,072.81	0.01
Original Face:	100,000.000	Base		100.172607	79,160.06	83.629705	66,087.25	-13,072.81	0.01
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	252,600.290	Local		100.374038	253,545.11	83.476306	210,861.39	-42,683.72	0.02
Original Face:	300,000.000	Base		100.374038	253,545.11	83.476306	210,861.39	-42,683.72	0.02
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	85,513.820	Local		100.776833	86,178.12	83.390386	71,310.30	-14,867.82	0.01
Original Face:	100,000.000	Base		100.776833	86,178.12	83.390386	71,310.30	-14,867.82	0.01
3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	168,073.470	Local		95.645886	160,755.36	83.389644	140,155.87	-20,599.49	0.02
Original Face:	200,000.000	Base		95.645886	160,755.36	83.389644	140,155.87	-20,599.49	0.02
3133B9NQ3	FED HM LN PC POOL QE0399 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
	424,789.040	Local		86.421606	367,109.51	85.876587	364,794.33	-2,315.18	0.04
Original Face:	500,000.000	Base		86.421606	367,109.51	85.876587	364,794.33	-2,315.18	0.04
3133BAUR0	FED HM LN PC POOL QE1492 FR 05/52 FIXED 3.5					3.500000	01 May 2052		
	81,043.060	Local		97.925041	79,361.45	89.665593	72,667.74	-6,693.71	0.01
Original Face:	100,000.000	Base		97.925041	79,361.45	89.665593	72,667.74	-6,693.71	0.01
3133BNAW3	FED HM LN PC POOL QF0921 FR 09/52 FIXED 5					5.000000	01 Sep 2052		
	82,886.800	Local		93.768670	77,721.85	97.022520	80,418.86	2,697.01	0.01
Original Face:	100,000.000	Base		93.768670	77,721.85	97.022520	80,418.86	2,697.01	0.01

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3133BREB6	FED HM LN PC POOL QF3730 FR 11/52 FIXED 5					5.000000	01 Nov 2052		
	89,007.170	Local		97.061450	86,391.65	96.960712	86,301.99	-89.66	0.01
Original Face:	100,000.000	Base		97.061450	86,391.65	96.960712	86,301.99	-89.66	0.01
3133BSPH9	FED HM LN PC POOL QF4924 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
	73,401.700	Local		101.686051	74,639.29	101.535604	74,528.86	-110.43	0.01
Original Face:	100,000.000	Base		101.686051	74,639.29	101.535604	74,528.86	-110.43	0.01
3133BTCA6	FED HM LN PC POOL QF5465 FR 12/52 FIXED 5					5.000000	01 Dec 2052		
	179,343.450	Local		100.839027	180,848.19	97.150078	174,232.30	-6,615.89	0.02
Original Face:	200,000.000	Base		100.839027	180,848.19	97.150078	174,232.30	-6,615.89	0.02
3133BUGZ4	FED HM LN PC POOL QF6516 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
	149,847.020	Local		102.480356	153,563.76	102.022035	152,876.98	-686.78	0.02
Original Face:	200,000.000	Base		102.480356	153,563.76	102.022035	152,876.98	-686.78	0.02
3133C8DQ5	FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5					5.500000	01 Jul 2053		
	94,783.660	Local		98.858464	93,701.67	99.700566	94,499.85	798.18	0.01
Original Face:	100,000.000	Base		98.858464	93,701.67	99.700566	94,499.85	798.18	0.01
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	69,091.060	Local		103.661950	71,621.14	87.342131	60,345.60	-11,275.54	0.01
Original Face:	100,000.000	Base		103.661950	71,621.14	87.342131	60,345.60	-11,275.54	0.01
3133D4QF3	FED HM LN PC POOL QK1354 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
	248,715.640	Local		87.231973	216,959.56	83.860525	208,574.24	-8,385.32	0.02
Original Face:	300,000.000	Base		87.231973	216,959.56	83.860525	208,574.24	-8,385.32	0.02
3133JLYK9	FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	94,032.240	Local		93.704606	88,112.54	78.937628	74,226.82	-13,885.72	0.01
Original Face:	100,000.000	Base		93.704606	88,112.54	78.937628	74,226.82	-13,885.72	0.01
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
	369,315.070	Local		100.292452	370,395.14	79.859265	294,932.30	-75,462.84	0.03
Original Face:	500,000.000	Base		100.292452	370,395.14	79.859265	294,932.30	-75,462.84	0.03
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	947,744.660	Local		93.205311	883,348.36	83.700204	793,264.21	-90,084.15	0.09
Original Face:	1,400,000.000	Base		93.205311	883,348.36	83.700204	793,264.21	-90,084.15	0.09

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3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050			
		135,710.170	Local	92.096443	124,984.24	83.648616	113,519.68	-11,464.56	0.01
Original Face:		200,000.000	Base	92.096443	124,984.24	83.648616	113,519.68	-11,464.56	0.01
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050			
		895,894.950	Local	84.852185	760,186.44	83.359658	746,814.97	-13,371.47	0.09
Original Face:		1,300,000.000	Base	84.852185	760,186.44	83.359658	746,814.97	-13,371.47	0.08
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2				2.000000	01 Jun 2051			
		161,890.530	Local	101.066727	163,617.46	79.563542	128,805.84	-34,811.62	0.02
Original Face:		200,000.000	Base	101.066727	163,617.46	79.563542	128,805.84	-34,811.62	0.01
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5				1.500000	01 Feb 2051			
		237,393.680	Local	78.342814	185,980.89	75.403916	179,004.13	-6,976.76	0.02
Original Face:		300,000.000	Base	78.342814	185,980.89	75.403916	179,004.13	-6,976.76	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
		676,809.160	Local	102.918238	696,560.06	79.688853	539,341.46	-157,218.60	0.06
Original Face:		900,000.000	Base	102.918238	696,560.06	79.688853	539,341.46	-157,218.60	0.06
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2				2.000000	01 May 2051			
		1,538,432.600	Local	100.690697	1,549,058.51	79.565903	1,224,067.79	-324,990.72	0.14
Original Face:		2,000,000.000	Base	100.690697	1,549,058.51	79.565903	1,224,067.79	-324,990.72	0.13
3133KN6X6	FED HM LN PC POOL RA7186 FR 04/52 FIXED 4				4.000000	01 Apr 2052			
		1,664,857.840	Local	95.214525	1,585,186.48	92.443085	1,539,045.95	-46,140.53	0.18
Original Face:		2,000,000.000	Base	95.214525	1,585,186.48	92.443085	1,539,045.95	-46,140.53	0.17
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		319,170.810	Local	97.787764	312,110.00	83.752872	267,314.72	-44,795.28	0.03
Original Face:		400,000.000	Base	97.787764	312,110.00	83.752872	267,314.72	-44,795.28	0.03
3133KNQT3	FED HM LN PC POOL RA6766 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052			
		83,813.480	Local	82.858748	69,446.80	83.008689	69,572.47	125.67	0.01
Original Face:		100,000.000	Base	82.858748	69,446.80	83.008689	69,572.47	125.67	0.01
3133KQ3M6	FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5				6.500000	01 Apr 2053			
		334,956.020	Local	103.621798	347,087.45	102.583641	343,610.08	-3,477.37	0.04
Original Face:		400,000.000	Base	103.621798	347,087.45	102.583641	343,610.08	-3,477.37	0.04

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3133KQUT1	FED HM LN PC POOL RA8694 FR 04/53 FIXED 5				5.000000	01 Apr 2053			
		185,083.700	Local	92.875477	171,897.37	97.839801	181,085.52	9,188.15	0.02
Original Face:		200,000.000	Base	92.875477	171,897.37	97.839801	181,085.52	9,188.15	0.02
3133KQXT8	FED HM LN PC POOL RA8790 FR 04/53 FIXED 5				5.000000	01 Apr 2053			
		474,435.480	Local	100.367253	476,177.86	97.102521	460,688.81	-15,489.05	0.05
Original Face:		500,000.000	Base	100.367253	476,177.86	97.102521	460,688.81	-15,489.05	0.05
3133KRCQ5	FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5				6.500000	01 May 2053			
		92,856.990	Local	104.279742	96,831.03	103.198678	95,827.19	-1,003.84	0.01
Original Face:		100,000.000	Base	104.279742	96,831.03	103.198678	95,827.19	-1,003.84	0.01
3133KRRCR3	FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5				6.500000	01 May 2053			
		173,994.870	Local	103.979163	180,918.41	103.071611	179,339.32	-1,579.09	0.02
Original Face:		200,000.000	Base	103.979163	180,918.41	103.071611	179,339.32	-1,579.09	0.02
3133KRCS1	FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5				6.500000	01 May 2053			
		270,362.920	Local	103.776254	280,572.51	102.817260	277,979.75	-2,592.76	0.03
Original Face:		300,000.000	Base	103.776254	280,572.51	102.817260	277,979.75	-2,592.76	0.03
3133KRPW8	FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5				5.500000	01 Jul 2053			
		190,729.410	Local	99.160465	189,128.17	98.914863	188,659.73	-468.44	0.02
Original Face:		200,000.000	Base	99.160465	189,128.17	98.914863	188,659.73	-468.44	0.02
3133KTYK0	FED HM LN PC POOL RB0714 FR 12/41 FIXED 2				2.000000	01 Dec 2041			
		741,367.460	Local	80.580148	597,395.00	83.913140	622,104.71	24,709.71	0.07
Original Face:		900,000.000	Base	80.580148	597,395.00	83.913140	622,104.71	24,709.71	0.07
3133KYT41	FED HM LN PC POOL RB5071 FR 09/40 FIXED 2				2.000000	01 Sep 2040			
		58,142.070	Local	85.818152	49,896.45	84.703590	49,248.42	-648.03	0.01
Original Face:		100,000.000	Base	85.818152	49,896.45	84.703590	49,248.42	-648.03	0.01
3133KYU64	FED HM LN PC POOL RB5105 FR 03/41 FIXED 2				2.000000	01 Mar 2041			
		505,022.530	Local	81.911239	413,670.21	84.699828	427,753.21	14,083.00	0.05
Original Face:		700,000.000	Base	81.911239	413,670.21	84.699828	427,753.21	14,083.00	0.05
3133KYUH0	FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5				1.500000	01 Nov 2040			
		1,192,722.470	Local	84.996768	1,013,775.55	81.265522	969,272.14	-44,503.41	0.11
Original Face:		1,700,000.000	Base	84.996768	1,013,775.55	81.265522	969,272.14	-44,503.41	0.11

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
	979,761.040	Local		86.933876	851,744.25	83.872448	821,749.57	-29,994.68	0.10
Original Face:	1,200,000.000	Base		86.933876	851,744.25	83.872448	821,749.57	-29,994.68	0.09
3133KYVB2	FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5					1.500000	01 May 2041		
	1,641,608.850	Local		84.233237	1,382,780.28	81.180655	1,332,668.82	-50,111.46	0.16
Original Face:	2,100,000.000	Base		84.233237	1,382,780.28	81.180655	1,332,668.82	-50,111.46	0.15
3133KYVF3	FED HM LN PC POOL RB5114 FR 06/41 FIXED 2					2.000000	01 Jun 2041		
	152,304.340	Local		85.009094	129,472.54	83.868096	127,734.75	-1,737.79	0.02
Original Face:	200,000.000	Base		85.009094	129,472.54	83.868096	127,734.75	-1,737.79	0.01
3133KYVJ5	FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5					1.500000	01 Jul 2041		
	1,272,765.180	Local		84.223261	1,071,964.34	81.133022	1,032,632.85	-39,331.49	0.12
Original Face:	1,600,000.000	Base		84.223261	1,071,964.34	81.133022	1,032,632.85	-39,331.49	0.11
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
	1,102,393.120	Local		102.494753	1,129,895.11	84.511735	931,651.55	-198,243.56	0.11
Original Face:	1,400,000.000	Base		102.494753	1,129,895.11	84.511735	931,651.55	-198,243.56	0.10
3133KYVY2	FED HM LN PC POOL RB5131 FR 10/41 FIXED 2					2.000000	01 Oct 2041		
	881,459.050	Local		86.322052	760,893.54	84.140402	741,663.19	-19,230.35	0.09
Original Face:	1,100,000.000	Base		86.322052	760,893.54	84.140402	741,663.19	-19,230.35	0.08
3133KYW39	FED HM LN PC POOL RB5166 FR 07/42 FIXED 3					3.000000	01 Jul 2042		
	260,976.280	Local		91.032967	237,574.45	88.599111	231,222.66	-6,351.79	0.03
Original Face:	300,000.000	Base		91.032967	237,574.45	88.599111	231,222.66	-6,351.79	0.03
3133KYWA3	FED HM LN PC POOL RB5141 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
	83,114.890	Local		87.198611	72,475.03	83.871930	69,710.06	-2,764.97	0.01
Original Face:	100,000.000	Base		87.198611	72,475.03	83.871930	69,710.06	-2,764.97	0.01
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
	2,849,175.150	Local		87.153903	2,483,167.35	83.819277	2,388,158.01	-95,009.34	0.28
Original Face:	3,400,000.000	Base		87.153903	2,483,167.35	83.819277	2,388,158.01	-95,009.34	0.26
3133KYWJ4	FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5					2.500000	01 Mar 2042		
	250,746.420	Local		89.957097	225,564.20	86.570417	217,072.22	-8,491.98	0.03
Original Face:	300,000.000	Base		89.957097	225,564.20	86.570417	217,072.22	-8,491.98	0.02

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3133KYWN5	FED HM LN PC POOL RB5153 FR 04/42 FIXED 2				2.000000	01 Apr 2042			
		429,107.080	Local	84.525315	362,704.11	82.954520	355,963.72	-6,740.39	0.04
Original Face:		500,000.000	Base	84.525315	362,704.11	82.954520	355,963.72	-6,740.39	0.04
3133KYWP0	FED HM LN PC POOL RB5154 FR 04/42 FIXED 2.5				2.500000	01 Apr 2042			
		171,017.860	Local	87.334066	149,356.85	85.745587	146,640.27	-2,716.58	0.02
Original Face:		200,000.000	Base	87.334066	149,356.85	85.745587	146,640.27	-2,716.58	0.02
3133USH95	FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5				3.500000	01 Dec 2050			
		543,776.560	Local	90.091787	489,898.02	89.201608	485,057.44	-4,840.58	0.06
Original Face:		600,000.000	Base	90.091787	489,898.02	89.201608	485,057.44	-4,840.58	0.05
3133USHZ7	FED HM LN PC POOL SI2048 FR 07/50 FIXED 2.5				2.500000	01 Jul 2050			
		92,153.920	Local	86.406276	79,626.77	83.011310	76,498.18	-3,128.59	0.01
Original Face:		100,000.000	Base	86.406276	79,626.77	83.011310	76,498.18	-3,128.59	0.01
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		760,000.000	Local	118.376457	899,661.07	111.841300	849,993.88	-49,667.19	0.10
			Base	118.376457	899,661.07	111.841300	849,993.88	-49,667.19	0.09
3136A03E5	FANNIE MAE FNR 2011 87 SG				1.100170	25 Apr 2040			
		22,215.500	Local	70.789179	15,726.17	2.026450	450.19	-15,275.98	0.00
Original Face:		1,000,000.000	Base	70.789179	15,726.17	2.026450	450.19	-15,275.98	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				1.100170	25 Oct 2041			
		64,107.110	Local	0.000016	0.01	6.398110	4,101.64	4,101.63	0.00
Original Face:		1,000,000.000	Base	0.000016	0.01	6.398110	4,101.64	4,101.63	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039			
		1,161.420	Local	109.257633	1,268.94	101.446190	1,178.22	-90.72	0.00
Original Face:		200,000.000	Base	109.257633	1,268.94	101.446190	1,178.22	-90.72	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042			
		17,405.860	Local	111.603793	19,425.60	105.487090	18,360.94	-1,064.66	0.00
Original Face:		400,000.000	Base	111.603793	19,425.60	105.487090	18,360.94	-1,064.66	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042			
		28,042.380	Local	108.797755	30,509.48	102.773780	28,820.21	-1,689.27	0.00
Original Face:		600,000.000	Base	108.797755	30,509.48	102.773780	28,820.21	-1,689.27	0.00

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3136A65Y6	FANNIE MAE FNR 2012 74 SA				1.200170	25 Mar 2042			
		22,024.460	Local	0.000045	0.01	6.125990	1,349.22	1,349.21	0.00
Original Face:		300,000.000	Base	0.000045	0.01	6.125990	1,349.22	1,349.21	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				1.150170	25 Jul 2042			
		5,802.860	Local	61.391796	3,562.48	10.752240	623.94	-2,938.54	0.00
Original Face:		100,000.000	Base	61.391796	3,562.48	10.752240	623.94	-2,938.54	0.00
3136A92R8	FANNIE MAE FNR 2012 118 VZ				3.000000	25 Nov 2042			
		370,599.720	Local	90.643199	335,923.44	88.875670	329,372.98	-6,550.46	0.04
Original Face:		300,000.000	Base	90.643199	335,923.44	88.875670	329,372.98	-6,550.46	0.04
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.500000	25 Jul 2042			
		49,688.420	Local	112.741882	56,019.66	104.239420	51,794.92	-4,224.74	0.01
Original Face:		700,000.000	Base	112.741882	56,019.66	104.239420	51,794.92	-4,224.74	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.500000	25 Apr 2042			
		116,089.000	Local	109.321641	126,910.40	101.449960	117,772.24	-9,138.16	0.01
Original Face:		1,200,000.000	Base	109.321641	126,910.40	101.449960	117,772.24	-9,138.16	0.01
3136AH6K1	FANNIE MAE FNR 2014 6 Z				2.500000	25 Feb 2044			
		648,559.580	Local	87.118076	565,012.63	84.525980	548,201.34	-16,811.29	0.06
Original Face:		500,000.000	Base	87.118076	565,012.63	84.525980	548,201.34	-16,811.29	0.06
3136AKTB9	FANNIE MAE FNR 2014 47 AI				0.486460	25 Aug 2044			
		67,044.370	Local	29.921066	20,060.39	4.860100	3,258.42	-16,801.97	0.00
Original Face:		800,000.000	Base	29.921066	20,060.39	4.860100	3,258.42	-16,801.97	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.582330	25 Dec 2024			
		4,424,935.730	Local	2.654798	117,473.11	0.001440	63.72	-117,409.39	0.00
Original Face:		9,885,000.000	Base	2.654798	117,473.11	0.001440	63.72	-117,409.39	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ				3.500000	25 Sep 2045			
		408,502.850	Local	94.989619	388,035.30	83.317500	340,354.36	-47,680.94	0.04
Original Face:		300,000.000	Base	94.989619	388,035.30	83.317500	340,354.36	-47,680.94	0.04
3136APB68	FANNIE MAE FNR 2015 55 IO				0.273989	25 Aug 2055			
		9,720.810	Local	17.833905	1,733.60	3.858980	375.12	-1,358.48	0.00
Original Face:		100,000.000	Base	17.833905	1,733.60	3.858980	375.12	-1,358.48	0.00

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3136APT2	FANNIE MAE FNR 2015 56 AS					0.700170	25 Aug 2045		
	101,788.860	Local		19.000822	19,340.72	12.272390	12,491.93	-6,848.79	0.00
Original Face:	400,000.000	Base		19.000822	19,340.72	12.272390	12,491.93	-6,848.79	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	99,016.850	Local		100.775060	99,784.29	94.287380	93,360.39	-6,423.90	0.01
Original Face:	100,000.000	Base		100.775060	99,784.29	94.287380	93,360.39	-6,423.90	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	91,287.680	Local		102.010961	93,123.44	93.356800	85,223.26	-7,900.18	0.01
Original Face:	100,000.000	Base		102.010961	93,123.44	93.356800	85,223.26	-7,900.18	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
	81,134.330	Local		101.932708	82,702.42	85.843140	69,648.26	-13,054.16	0.01
Original Face:	100,000.000	Base		101.932708	82,702.42	85.843140	69,648.26	-13,054.16	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	324,964.480	Local		99.549843	323,501.63	58.648710	190,587.48	-132,914.15	0.02
Original Face:	300,000.000	Base		99.549843	323,501.63	58.648710	190,587.48	-132,914.15	0.02
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.543760	25 Sep 2034		
	1,134,337.330	Local		9.136829	103,642.46	5.745230	65,170.29	-38,472.17	0.01
Original Face:	1,300,000.000	Base		9.136829	103,642.46	5.745230	65,170.29	-38,472.17	0.01
3136BBEM0	FANNIE MAE FNR 2020 57 TA					2.000000	25 Apr 2050		
	795,836.730	Local		86.324370	687,001.04	85.337510	679,147.25	-7,853.79	0.08
Original Face:	1,700,000.000	Base		86.324370	687,001.04	85.337510	679,147.25	-7,853.79	0.07
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
	1,100,000.000	Local		85.206962	937,276.58	76.161610	837,777.71	-99,498.87	0.10
Original Face:	1,100,000.000	Base		85.206962	937,276.58	76.161610	837,777.71	-99,498.87	0.09
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	146,428.770	Local		7.563691	11,075.42	16.253560	23,799.89	12,724.47	0.00
Original Face:	200,000.000	Base		7.563691	11,075.42	16.253560	23,799.89	12,724.47	0.00
3136BBXG2	FANNIE MAE FNR 2020 62 AI					2.500000	25 Sep 2050		
	686,222.610	Local		15.319264	105,124.25	16.028350	109,990.16	4,865.91	0.01
Original Face:	900,000.000	Base		15.319264	105,124.25	16.028350	109,990.16	4,865.91	0.01

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3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	216,508.730	Local		10.300241	22,300.92	16.770840	36,310.33	14,009.41	0.00
Original Face:	300,000.000	Base		10.300241	22,300.92	16.770840	36,310.33	14,009.41	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	1,002,331.110	Local		8.942319	89,631.65	15.696830	157,334.21	67,702.56	0.02
Original Face:	1,400,000.000	Base		8.942319	89,631.65	15.696830	157,334.21	67,702.56	0.02
3136BCER7	FANNIE MAE FNR 2020 73 KI					3.000000	25 Oct 2050		
	598,231.670	Local		16.134295	96,520.46	18.434230	110,279.40	13,758.94	0.01
Original Face:	900,000.000	Base		16.134295	96,520.46	18.434230	110,279.40	13,758.94	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
	752,616.540	Local		10.112068	76,105.10	16.003990	120,448.68	44,343.58	0.01
Original Face:	1,000,000.000	Base		10.112068	76,105.10	16.003990	120,448.68	44,343.58	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	566,281.700	Local		10.451750	59,186.35	16.512150	93,505.28	34,318.93	0.01
Original Face:	700,000.000	Base		10.451750	59,186.35	16.512150	93,505.28	34,318.93	0.01
3136BG4M0	FANNIE MAE FNR 2021 65 JA					2.000000	25 Jan 2046		
	209,506.210	Local		86.942110	182,149.12	85.957460	180,086.22	-2,062.90	0.02
Original Face:	300,000.000	Base		86.942110	182,149.12	85.957460	180,086.22	-2,062.90	0.02
3136BGNQ0	FANNIE MAE FNR 2021 52 CI					2.500000	25 Dec 2047		
	816,682.440	Local		12.838574	104,850.38	13.589920	110,986.49	6,136.11	0.01
Original Face:	1,000,000.000	Base		12.838574	104,850.38	13.589920	110,986.49	6,136.11	0.01
3136BH7G8	FANNIE MAE FNR 2021 43 IO					2.500000	25 Jun 2051		
	1,425,107.430	Local		14.362361	204,679.08	15.403750	219,519.99	14,840.91	0.03
Original Face:	1,800,000.000	Base		14.362361	204,679.08	15.403750	219,519.99	14,840.91	0.02
3136BHD55	FANNIE MAE FNR 2021 44 MI					2.500000	25 Jul 2051		
	889,114.230	Local		16.005094	142,303.57	17.251590	153,386.34	11,082.77	0.02
Original Face:	1,000,000.000	Base		16.005094	142,303.57	17.251590	153,386.34	11,082.77	0.02
3136BJWT8	FANNIE MAE FNR 2021 77 WI					3.000000	25 Aug 2050		
	646,614.280	Local		15.677512	101,373.03	15.568370	100,667.30	-705.73	0.01
Original Face:	900,000.000	Base		15.677512	101,373.03	15.568370	100,667.30	-705.73	0.01

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3136BMZX9	FANNIE MAE FNR 2022 22 IO					2.500000	25 Oct 2051		
	1,337,848.310	Local		16.726601	223,776.55	16.920640	226,372.50	2,595.95	0.03
Original Face:	1,500,000.000	Base		16.726601	223,776.55	16.920640	226,372.50	2,595.95	0.02
3136BP3K5	FANNIEMAE ACES FNA 2023 M4 A2					3.893470	25 Aug 2032		
	200,000.000	Local		95.617105	191,234.21	93.312760	186,625.52	-4,608.69	0.02
Original Face:	200,000.000	Base		95.617105	191,234.21	93.312760	186,625.52	-4,608.69	0.02
3136BPPT2	FANNIE MAE FNR 2022 86 IO					2.500000	25 May 2050		
	732,846.000	Local		12.543231	91,922.57	13.947810	102,215.97	10,293.40	0.01
Original Face:	800,000.000	Base		12.543231	91,922.57	13.947810	102,215.97	10,293.40	0.01
3136BPUY5	FANNIE MAE FNR 2023 2 CI					2.000000	25 Oct 2050		
	1,830,396.040	Local		11.966498	219,034.30	12.208450	223,462.99	4,428.69	0.03
Original Face:	2,000,000.000	Base		11.966498	219,034.30	12.208450	223,462.99	4,428.69	0.02
3136BQ3W7	FANNIE MAE FNR 2024 5 DI					3.000000	25 Oct 2051		
	1,074,143.180	Local		18.295683	196,521.83	17.188730	184,631.57	-11,890.26	0.02
Original Face:	1,100,000.000	Base		18.295683	196,521.83	17.188730	184,631.57	-11,890.26	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	44,379.170	Local		23.538520	10,446.20	2.680734	1,189.69	-9,256.51	0.00
Original Face:	1,400,000.000	Base		23.538520	10,446.20	2.680734	1,189.69	-9,256.51	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	57,512.710	Local		71.957468	41,384.69	15.471683	8,898.18	-32,486.51	0.00
Original Face:	800,000.000	Base		71.957468	41,384.69	15.471683	8,898.18	-32,486.51	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	104,609.730	Local		65.266328	68,274.93	18.199440	19,038.39	-49,236.54	0.00
Original Face:	1,600,000.000	Base		65.266328	68,274.93	18.199440	19,038.39	-49,236.54	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	27,978.990	Local		15.834453	4,430.32	19.038044	5,326.65	896.33	0.00
Original Face:	700,000.000	Base		15.834453	4,430.32	19.038044	5,326.65	896.33	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	16,183.140	Local		105.048340	17,000.12	99.090353	16,035.93	-964.19	0.00
Original Face:	861,059.000	Base		105.048340	17,000.12	99.090353	16,035.93	-964.19	0.00

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3137AGE55	FREDDIE MAC FHR 3947 SG				0.502490	15 Oct 2041			
		83,241.210	Local	202.702508	168,732.02	8.789740	7,316.69	-161,415.33	0.00
Original Face:		1,300,000.000	Base	202.702508	168,732.02	8.789740	7,316.69	-161,415.33	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST				0.552490	15 Aug 2042			
		67,107.980	Local	76.593737	51,400.51	10.570920	7,093.93	-44,306.58	0.00
Original Face:		500,000.000	Base	76.593737	51,400.51	10.570920	7,093.93	-44,306.58	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI				2.500000	15 Aug 2027			
		150,764.220	Local	10.737607	16,188.47	2.543260	3,834.33	-12,354.14	0.00
Original Face:		3,000,000.000	Base	10.737607	16,188.47	2.543260	3,834.33	-12,354.14	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z				3.000000	15 May 2043			
		74,059.010	Local	90.939792	67,349.11	78.930450	58,455.11	-8,894.00	0.01
Original Face:		200,000.000	Base	90.939792	67,349.11	78.930450	58,455.11	-8,894.00	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO				3.500000	15 Jun 2027			
		17,516.070	Local	83.171568	14,568.39	2.406880	421.59	-14,146.80	0.00
Original Face:		700,000.000	Base	83.171568	14,568.39	2.406880	421.59	-14,146.80	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA				0.502490	15 Feb 2044			
		32,969.530	Local	36.573102	12,057.98	8.813990	2,905.93	-9,152.05	0.00
Original Face:		200,000.000	Base	36.573102	12,057.98	8.813990	2,905.93	-9,152.05	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW				0.552490	15 May 2044			
		65,979.060	Local	42.721373	28,187.16	8.372350	5,524.00	-22,663.16	0.00
Original Face:		400,000.000	Base	42.721373	28,187.16	8.372350	5,524.00	-22,663.16	0.00
3137BDMP8	FREDDIE MAC FHR 4391 MZ				3.000000	15 Sep 2044			
		535,713.510	Local	89.462112	479,260.62	86.606970	463,965.24	-15,295.38	0.05
Original Face:		400,000.000	Base	89.462112	479,260.62	86.606970	463,965.24	-15,295.38	0.05
3137BF4Y4	FREDDIE MAC FHR 4415 IO				0.302429	15 Apr 2041			
		121,709.950	Local	57.390624	69,850.10	6.184160	7,526.74	-62,323.36	0.00
Original Face:		1,600,000.000	Base	57.390624	69,850.10	6.184160	7,526.74	-62,323.36	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB				2.500000	25 Nov 2050			
		132,958.360	Local	9.604405	12,769.86	14.314310	19,032.07	6,262.21	0.00
Original Face:		200,000.000	Base	9.604405	12,769.86	14.314310	19,032.07	6,262.21	0.00

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3137F72R5	FHLMC MULTIFAMILY STRUCTURED P FHMS K120 X1					1.129195	25 Oct 2030		
	5,436,131.530	Local		4.940618	268,578.50	5.017230	272,743.22	4,164.72	0.03
Original Face:	5,500,000.000	Base		4.940618	268,578.50	5.017230	272,743.22	4,164.72	0.03
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
	717,017.210	Local		11.892563	85,271.72	16.754710	120,134.15	34,862.43	0.01
Original Face:	900,000.000	Base		11.892563	85,271.72	16.754710	120,134.15	34,862.43	0.01
3137F9YZ8	FHLMC MULTIFAMILY STRUCTURED P FHMS K124 X1					0.808418	25 Dec 2030		
	2,982,553.080	Local		3.680147	109,762.34	3.699500	110,339.55	577.21	0.01
Original Face:	3,000,000.000	Base		3.680147	109,762.34	3.699500	110,339.55	577.21	0.01
3137FFZS9	FREDDIE MAC FHR 5085 NI					2.000000	25 Mar 2051		
	325,493.010	Local		11.409972	37,138.66	11.964120	38,942.37	1,803.71	0.00
Original Face:	400,000.000	Base		11.409972	37,138.66	11.964120	38,942.37	1,803.71	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	72,360.130	Local		96.887291	70,107.77	85.638500	61,968.13	-8,139.64	0.01
Original Face:	1,100,000.000	Base		96.887291	70,107.77	85.638500	61,968.13	-8,139.64	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					1.012515	25 Jun 2029		
	986,792.580	Local		3.787766	37,377.39	3.624510	35,766.40	-1,610.99	0.00
Original Face:	1,000,000.000	Base		3.787766	37,377.39	3.624510	35,766.40	-1,610.99	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.404986	25 Jul 2026		
	949,245.150	Local		7.554817	71,713.73	2.027460	19,245.57	-52,468.16	0.00
Original Face:	1,040,000.000	Base		7.554817	71,713.73	2.027460	19,245.57	-52,468.16	0.00
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.243906	25 Jan 2030		
	3,415,715.700	Local		4.917020	167,951.44	4.985450	170,288.80	2,337.36	0.02
Original Face:	3,500,000.000	Base		4.917020	167,951.44	4.985450	170,288.80	2,337.36	0.02
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
	7,580,000.000	Local		10.789668	817,856.87	8.427380	638,795.40	-179,061.47	0.08
Original Face:	7,580,000.000	Base		10.789668	817,856.87	8.427380	638,795.40	-179,061.47	0.07
3137FTLA3	FREDDIE MAC FHR 4980 KI					4.500000	25 Jun 2050		
	1,297,112.220	Local		22.808718	295,854.67	23.293850	302,147.37	6,292.70	0.04
Original Face:	4,500,000.000	Base		22.808718	295,854.67	23.293850	302,147.37	6,292.70	0.03

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3137FUVK7	FREDDIE MAC FHR 4991 QV				2.000000	25 Sep 2045			
		183,356.540	Local	82.337707	150,971.57	80.010390	146,704.28	-4,267.29	0.02
Original Face:		200,000.000	Base	82.337707	150,971.57	80.010390	146,704.28	-4,267.29	0.02
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050			
		189,875.220	Local	8.758210	16,629.67	14.486900	27,507.03	10,877.36	0.00
Original Face:		300,000.000	Base	8.758210	16,629.67	14.486900	27,507.03	10,877.36	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050			
		454,384.240	Local	7.139242	32,439.59	15.831820	71,937.29	39,497.70	0.01
Original Face:		600,000.000	Base	7.139242	32,439.59	15.831820	71,937.29	39,497.70	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050			
		156,049.180	Local	5.720222	8,926.36	16.611690	25,922.41	16,996.05	0.00
Original Face:		200,000.000	Base	5.720222	8,926.36	16.611690	25,922.41	16,996.05	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1				1.435830	25 Jul 2035			
		381,041.500	Local	1.758908	6,702.17	10.075850	38,393.17	31,691.00	0.00
Original Face:		390,000.000	Base	2.691775	10,256.78	10.075850	38,393.17	28,136.39	0.00
3137FWHV5	FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1				1.525041	25 Jul 2030			
		1,088,407.390	Local	6.565634	71,460.85	6.642870	72,301.49	840.64	0.01
Original Face:		1,100,000.000	Base	6.565634	71,460.85	6.642870	72,301.49	840.64	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050			
		395,485.040	Local	9.115316	36,049.71	13.362450	52,846.49	16,796.78	0.01
Original Face:		500,000.000	Base	9.115316	36,049.71	13.362450	52,846.49	16,796.78	0.01
3137FYAR7	FREDDIE MAC FHR 5092 AP				2.000000	25 Apr 2041			
		301,233.520	Local	86.592714	260,846.28	84.824810	255,520.76	-5,325.52	0.03
Original Face:		400,000.000	Base	86.592714	260,846.28	84.824810	255,520.76	-5,325.52	0.03
3137FYJM9	FREDDIE MAC FHR 5093 IY				4.500000	25 Dec 2050			
		943,058.220	Local	22.787457	214,898.99	23.039180	217,272.88	2,373.89	0.03
Original Face:		2,000,000.000	Base	22.787457	214,898.99	23.039180	217,272.88	2,373.89	0.02
3137FYUL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K128 X1				0.609849	25 Mar 2031			
		8,909,514.450	Local	2.720038	242,342.18	2.703440	240,863.38	-1,478.80	0.03
Original Face:		9,000,000.000	Base	2.720038	242,342.18	2.703440	240,863.38	-1,478.80	0.03

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3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				14.799830	25 Apr 2028			
		1,499,447.320	Local	99.995105	1,499,373.92	108.883100	1,632,644.72	133,270.80	0.19
Original Face:		1,530,000.000	Base	99.995105	1,499,373.92	108.883100	1,632,644.72	133,270.80	0.18
3137H0TS7	FREDDIE MAC FHR 5118 NI				2.000000	25 Feb 2051			
		1,502,495.370	Local	12.889569	193,665.17	13.057120	196,182.62	2,517.45	0.02
Original Face:		1,800,000.000	Base	12.889569	193,665.17	13.057120	196,182.62	2,517.45	0.02
3137H0X60	FREDDIE MAC FHR 5115 IO				4.500000	25 Oct 2049			
		481,509.480	Local	22.531870	108,493.09	22.722480	109,410.90	917.81	0.01
Original Face:		1,100,000.000	Base	22.531870	108,493.09	22.722480	109,410.90	917.81	0.01
3137H24R2	FREDDIE MAC FHR 5140 NI				2.500000	25 May 2049			
		680,059.750	Local	6.641024	45,162.93	14.038880	95,472.77	50,309.84	0.01
Original Face:		800,000.000	Base	6.641024	45,162.93	14.038880	95,472.77	50,309.84	0.01
3137H3ST0	FREDDIE MAC FHR 5159 IP				3.000000	25 Nov 2051			
		1,421,170.820	Local	14.143209	200,999.16	14.322670	203,549.61	2,550.45	0.02
Original Face:		2,000,000.000	Base	14.143209	200,999.16	14.322670	203,549.61	2,550.45	0.02
3137H4AC4	FREDDIE MAC FHR 5161 IO				2.000000	25 Mar 2051			
		781,734.410	Local	13.123815	102,593.38	13.543160	105,871.54	3,278.16	0.01
Original Face:		900,000.000	Base	13.123815	102,593.38	13.543160	105,871.54	3,278.16	0.01
3137H4SK7	FHLMC MULTIFAMILY STRUCTURED P FHMS K136 X1				0.494196	25 Dec 2031			
		12,042,475.030	Local	2.059953	248,069.32	2.109120	253,990.25	5,920.93	0.03
Original Face:		12,100,000.000	Base	2.059953	248,069.32	2.109120	253,990.25	5,920.93	0.03
3137H62K0	FREDDIE MAC FHR 5202 IN				3.000000	25 Jan 2047			
		704,565.130	Local	11.230414	79,125.58	13.176700	92,838.43	13,712.85	0.01
Original Face:		900,000.000	Base	11.230414	79,125.58	13.176700	92,838.43	13,712.85	0.01
3137H7G72	FREDDIE MAC FHR 5224 HL				4.000000	25 Apr 2052			
		900,000.000	Local	100.898530	908,086.77	88.757110	798,813.99	-109,272.78	0.09
Original Face:		900,000.000	Base	100.898530	908,086.77	88.757110	798,813.99	-109,272.78	0.09
3137H8UB5	FHLMC MULTIFAMILY STRUCTURED P FHMS K148 X1				0.391091	25 Jul 2032			
		24,271,843.840	Local	1.926672	467,638.70	1.938400	470,485.42	2,846.72	0.06
Original Face:		24,300,000.000	Base	1.926672	467,638.70	1.938400	470,485.42	2,846.72	0.05

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3137H9F46	FREDDIE MAC FHR 5274 IO					2.500000	25 Jan 2051		
	633,845.190	Local		15.610662	98,947.43	16.388900	103,880.25	4,932.82	0.01
Original Face:	700,000.000	Base		15.610662	98,947.43	16.388900	103,880.25	4,932.82	0.01
3137H9QF9	FREDDIE MAC FHR 5293 CI					2.500000	25 Apr 2051		
	1,555,065.060	Local		16.045374	249,516.00	16.010130	248,967.94	-548.06	0.03
Original Face:	1,700,000.000	Base		16.045374	249,516.00	16.010130	248,967.94	-548.06	0.03
3137H9QG7	FREDDIE MAC FHR 5293 IO					2.000000	25 Mar 2051		
	2,747,191.050	Local		12.221414	335,745.58	12.587370	345,799.10	10,053.52	0.04
Original Face:	3,000,000.000	Base		12.221414	335,745.58	12.587370	345,799.10	10,053.52	0.04
3137H9QH5	FREDDIE MAC FHR 5293 KI					2.000000	25 Feb 2051		
	1,861,327.180	Local		13.206252	245,811.56	12.828800	238,785.94	-7,025.62	0.03
Original Face:	2,000,000.000	Base		13.206252	245,811.56	12.828800	238,785.94	-7,025.62	0.03
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	12,572.420	Local		106.759558	13,422.26	94.538886	11,885.83	-1,536.43	0.00
Original Face:	100,000.000	Base		106.759558	13,422.26	94.538886	11,885.83	-1,536.43	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	73,193.670	Local		106.759437	78,141.15	93.960721	68,773.30	-9,367.85	0.01
Original Face:	500,000.000	Base		106.759437	78,141.15	93.960721	68,773.30	-9,367.85	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	18,970.650	Local		108.147797	20,516.34	102.703045	19,483.44	-1,032.90	0.00
Original Face:	300,000.000	Base		108.147797	20,516.34	102.703045	19,483.44	-1,032.90	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	20,973.080	Local		102.386011	21,473.50	94.667352	19,854.66	-1,618.84	0.00
Original Face:	100,000.000	Base		102.386011	21,473.50	94.667352	19,854.66	-1,618.84	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	64,726.800	Local		106.429964	68,888.71	103.560140	67,031.16	-1,857.55	0.01
Original Face:	900,000.000	Base		106.429964	68,888.71	103.560140	67,031.16	-1,857.55	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	14,555.430	Local		105.938540	15,419.81	96.430446	14,035.87	-1,383.94	0.00
Original Face:	100,000.000	Base		105.938540	15,419.81	96.430446	14,035.87	-1,383.94	0.00

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	30,487.030	Local		101.296748	30,882.37	87.452301	26,661.61	-4,220.76	0.00
Original Face:	100,000.000	Base		101.296748	30,882.37	87.452301	26,661.61	-4,220.76	0.00
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	17,296.830	Local		106.927686	18,495.10	94.078411	16,272.58	-2,222.52	0.00
Original Face:	100,000.000	Base		106.927686	18,495.10	94.078411	16,272.58	-2,222.52	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	19,754.890	Local		102.498824	20,248.53	94.669719	18,701.90	-1,546.63	0.00
Original Face:	100,000.000	Base		102.498824	20,248.53	94.669719	18,701.90	-1,546.63	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	13,689.750	Local		102.390109	14,016.95	94.445069	12,929.29	-1,087.66	0.00
Original Face:	100,000.000	Base		102.390109	14,016.95	94.445069	12,929.29	-1,087.66	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	25,799.330	Local		105.608557	27,246.30	94.099479	24,277.04	-2,969.26	0.00
Original Face:	200,000.000	Base		105.608557	27,246.30	94.099479	24,277.04	-2,969.26	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	16,446.140	Local		107.246199	17,637.86	94.332043	15,513.98	-2,123.88	0.00
Original Face:	100,000.000	Base		107.246199	17,637.86	94.332043	15,513.98	-2,123.88	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	12,730.850	Local		106.857437	13,603.86	94.456224	12,025.08	-1,578.78	0.00
Original Face:	100,000.000	Base		106.857437	13,603.86	94.456224	12,025.08	-1,578.78	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	50,724.040	Local		96.869473	49,136.11	88.366897	44,823.26	-4,312.85	0.01
Original Face:	300,000.000	Base		96.869473	49,136.11	88.366897	44,823.26	-4,312.85	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
	131,398.040	Local		96.868134	127,282.83	88.367260	116,112.85	-11,169.98	0.01
Original Face:	700,000.000	Base		96.868134	127,282.83	88.367260	116,112.85	-11,169.98	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	18,221.870	Local		102.109333	18,606.23	93.906659	17,111.55	-1,494.68	0.00
Original Face:	100,000.000	Base		102.109333	18,606.23	93.906659	17,111.55	-1,494.68	0.00

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.500000	01 Feb 2045		
		129,892.270	Local 108.200449	140,544.02	96.933844	125,909.57	-14,634.45	0.01
Original Face:		600,000.000	Base 108.200449	140,544.02	96.933844	125,909.57	-14,634.45	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.500000	01 Feb 2045		
		79,328.550	Local 108.393636	85,987.10	97.291007	77,179.55	-8,807.55	0.01
Original Face:		300,000.000	Base 108.393636	85,987.10	97.291007	77,179.55	-8,807.55	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.500000	01 Jan 2045		
		19,927.110	Local 108.382901	21,597.58	97.386948	19,406.40	-2,191.18	0.00
Original Face:		100,000.000	Base 108.382901	21,597.58	97.386948	19,406.40	-2,191.18	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.000000	01 Jan 2045		
		52,811.930	Local 105.255290	55,587.35	93.823030	49,549.75	-6,037.60	0.01
Original Face:		300,000.000	Base 105.255290	55,587.35	93.823030	49,549.75	-6,037.60	0.01
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.500000	01 Jan 2045		
		130,263.460	Local 108.189841	140,931.83	96.916418	126,246.68	-14,685.15	0.01
Original Face:		700,000.000	Base 108.189841	140,931.83	96.916418	126,246.68	-14,685.15	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.000000	01 Jul 2045		
		480,241.300	Local 105.594115	507,106.55	94.666559	454,627.91	-52,478.64	0.05
Original Face:		1,900,000.000	Base 105.594115	507,106.55	94.666559	454,627.91	-52,478.64	0.05
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046		
		481,256.590	Local 98.640293	474,712.91	87.644527	421,795.06	-52,917.85	0.05
Original Face:		1,700,000.000	Base 98.640293	474,712.91	87.644527	421,795.06	-52,917.85	0.05
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3				3.000000	01 Sep 2046		
		26,719.790	Local 101.295893	27,066.05	87.613141	23,410.05	-3,656.00	0.00
Original Face:		100,000.000	Base 101.295893	27,066.05	87.613141	23,410.05	-3,656.00	0.00
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5				3.500000	01 Feb 2037		
		74,527.660	Local 105.713141	78,785.53	94.355171	70,320.70	-8,464.83	0.01
Original Face:		400,000.000	Base 105.713141	78,785.53	94.355171	70,320.70	-8,464.83	0.01
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
		14,678.530	Local 102.314605	15,018.28	94.517666	13,873.80	-1,144.48	0.00
Original Face:		100,000.000	Base 102.314605	15,018.28	94.517666	13,873.80	-1,144.48	0.00

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3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	43,825.520	Local		102.498658	44,920.57	94.667656	41,488.59	-3,431.98	0.00
Original Face:	200,000.000	Base		102.498658	44,920.57	94.667656	41,488.59	-3,431.98	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	19,445.130	Local		102.393813	19,910.61	94.046575	18,287.48	-1,623.13	0.00
Original Face:	100,000.000	Base		102.393813	19,910.61	94.046575	18,287.48	-1,623.13	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	45,643.380	Local		102.502597	46,785.65	94.667542	43,209.47	-3,576.18	0.01
Original Face:	200,000.000	Base		102.502597	46,785.65	94.667542	43,209.47	-3,576.18	0.00
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	35,536.080	Local		102.344519	36,369.23	94.072445	33,429.66	-2,939.57	0.00
Original Face:	200,000.000	Base		102.344519	36,369.23	94.072445	33,429.66	-2,939.57	0.00
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
	114,876.630	Local		96.863975	111,274.07	88.370398	101,516.94	-9,757.13	0.01
Original Face:	500,000.000	Base		96.863975	111,274.07	88.370398	101,516.94	-9,757.13	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	1,060,409.270	Local		105.049947	1,113,959.38	94.797512	1,005,241.60	-108,717.78	0.12
Original Face:	4,898,873.000	Base		105.049947	1,113,959.38	94.797512	1,005,241.60	-108,717.78	0.11
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	85,862.840	Local		105.513340	90,596.75	96.095739	82,510.53	-8,086.22	0.01
Original Face:	715,719.000	Base		105.513340	90,596.75	96.095739	82,510.53	-8,086.22	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	8,492.510	Local		105.823249	8,987.05	95.275710	8,091.30	-895.75	0.00
Original Face:	498,051.000	Base		105.823249	8,987.05	95.275710	8,091.30	-895.75	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	259,949.000	Local		103.178777	268,212.20	91.195575	237,061.99	-31,150.21	0.03
Original Face:	982,188.000	Base		103.178777	268,212.20	91.195575	237,061.99	-31,150.21	0.03
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	159,265.480	Local		106.575097	169,737.34	101.902480	162,295.47	-7,441.87	0.02
Original Face:	2,000,000.000	Base		106.575097	169,737.34	101.902480	162,295.47	-7,441.87	0.02

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31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.000000	15 May 2036			
		32,277.950	Local	107.495674	34,697.40	103.272660	33,334.30	-1,363.10	0.00
Original Face:		300,000.000	Base	107.495674	34,697.40	103.272660	33,334.30	-1,363.10	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI				0.982490	15 Feb 2037			
		73,104.910	Local	2.090831	1,528.50	7.960790	5,819.73	4,291.23	0.00
Original Face:		2,100,000.000	Base	2.090831	1,528.50	7.960790	5,819.73	4,291.23	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.500000	25 Jul 2041			
		41,480.950	Local	104.841114	43,489.09	102.307250	42,438.02	-1,051.07	0.01
Original Face:		100,000.000	Base	104.841114	43,489.09	102.307250	42,438.02	-1,051.07	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB				0.782490	15 Jan 2040			
		3,300.780	Local	91.689237	3,026.46	8.555580	282.40	-2,744.06	0.00
Original Face:		100,000.000	Base	91.689237	3,026.46	8.555580	282.40	-2,744.06	0.00
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
		30,155.410	Local	101.294859	30,545.88	87.581760	26,410.64	-4,135.24	0.00
Original Face:		100,000.000	Base	101.294859	30,545.88	87.581760	26,410.64	-4,135.24	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3				3.000000	01 Sep 2046			
		28,150.090	Local	101.295804	28,514.86	87.581925	24,654.39	-3,860.47	0.00
Original Face:		100,000.000	Base	101.295804	28,514.86	87.581925	24,654.39	-3,860.47	0.00
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046			
		115,981.360	Local	107.190742	124,321.28	90.678391	105,170.03	-19,151.25	0.01
Original Face:		400,000.000	Base	107.190742	124,321.28	90.678391	105,170.03	-19,151.25	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056			
		418,683.620	Local	101.818151	426,295.92	92.969250	389,247.02	-37,048.90	0.05
Original Face:		1,200,000.000	Base	101.818151	426,295.92	92.969250	389,247.02	-37,048.90	0.04
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5				5.500000	01 Sep 2056			
		252,796.420	Local	110.874648	280,287.14	102.198324	258,353.70	-21,933.44	0.03
Original Face:		800,000.000	Base	110.874648	280,287.14	102.198324	258,353.70	-21,933.44	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057			
		438,078.150	Local	101.712751	445,581.34	91.856818	402,404.65	-43,176.69	0.05
Original Face:		1,300,000.000	Base	101.712751	445,581.34	91.856818	402,404.65	-43,176.69	0.04

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3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	225,754.730	Local		107.234865	242,087.78	98.316464	221,954.07	-20,133.71	0.03
Original Face:	1,100,000.000	Base		107.234865	242,087.78	98.316464	221,954.07	-20,133.71	0.02
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	279,433.420	Local		101.826410	284,537.02	91.978669	257,019.14	-27,517.88	0.03
Original Face:	700,000.000	Base		101.826410	284,537.02	91.978669	257,019.14	-27,517.88	0.03
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	269,414.830	Local		104.137913	280,562.98	95.187682	256,449.73	-24,113.25	0.03
Original Face:	800,000.000	Base		104.137913	280,562.98	95.187682	256,449.73	-24,113.25	0.03
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	33,009.820	Local		112.766231	37,223.93	95.189264	31,421.80	-5,802.13	0.00
Original Face:	100,000.000	Base		112.766231	37,223.93	95.189264	31,421.80	-5,802.13	0.00
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
	1,701,237.950	Local		89.614293	1,524,552.36	80.457867	1,368,779.77	-155,772.59	0.16
Original Face:	2,100,000.000	Base		89.614293	1,524,552.36	80.457867	1,368,779.77	-155,772.59	0.15
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
	246,942.900	Local		89.740199	221,607.05	80.457327	198,683.66	-22,923.39	0.02
Original Face:	300,000.000	Base		89.740199	221,607.05	80.457327	198,683.66	-22,923.39	0.02
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
	1,085,369.160	Local		84.664515	918,922.54	80.828562	877,288.28	-41,634.26	0.10
Original Face:	1,200,000.000	Base		84.664515	918,922.54	80.828562	877,288.28	-41,634.26	0.10
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	21,574.190	Local		98.472480	21,244.64	90.826540	19,595.09	-1,649.55	0.00
Original Face:	100,000.000	Base		98.472480	21,244.64	90.826540	19,595.09	-1,649.55	0.00
3140HSB34	FNMA POOL BL0957 FN 01/29 FIXED 3.78					3.780000	01 Jan 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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	415,512.830	Local		97.593434	405,513.24	87.600007	363,989.27	-41,523.97	0.04
Original Face:	1,200,000.000	Base		97.593434	405,513.24	87.600007	363,989.27	-41,523.97	0.04

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3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR			3.500000	01 Mar 2043				
	64,721.360	Local	101.654199	65,791.98	91.586302	59,275.90	-6,516.08	0.01	
Original Face:	200,000.000	Base	101.654199	65,791.98	91.586302	59,275.90	-6,516.08	0.01	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR			3.500000	01 Dec 2046				
	23,065.780	Local	101.716352	23,461.67	91.308335	21,060.98	-2,400.69	0.00	
Original Face:	70,000.000	Base	101.716352	23,461.67	91.308335	21,060.98	-2,400.69	0.00	
3140JBLD6	FNMA POOL BM6623 FN 10/50 FIXED VAR			2.500000	01 Oct 2050				
	86,520.880	Local	93.718164	81,085.78	78.966431	68,322.45	-12,763.33	0.01	
Original Face:	100,000.000	Base	93.718164	81,085.78	78.966431	68,322.45	-12,763.33	0.01	
3140JBVE3	FNMA POOL BM6912 FN 01/52 FIXED VAR			2.500000	01 Jan 2052				
	87,662.350	Local	91.758309	80,437.49	78.964486	69,222.12	-11,215.37	0.01	
Original Face:	100,000.000	Base	91.758309	80,437.49	78.964486	69,222.12	-11,215.37	0.01	
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2			2.000000	01 Aug 2050				
	61,614.510	Local	99.833026	61,511.63	79.950897	49,261.35	-12,250.28	0.01	
Original Face:	100,000.000	Base	99.833026	61,511.63	79.950897	49,261.35	-12,250.28	0.01	
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2			2.000000	01 Sep 2050				
	61,582.550	Local	99.805188	61,462.58	79.796366	49,140.64	-12,321.94	0.01	
Original Face:	100,000.000	Base	99.805188	61,462.58	79.796366	49,140.64	-12,321.94	0.01	
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5			2.500000	01 Nov 2050				
	151,368.720	Local	106.283663	160,880.22	83.459271	126,331.23	-34,548.99	0.01	
Original Face:	200,000.000	Base	106.283663	160,880.22	83.459271	126,331.23	-34,548.99	0.01	
3140KULR1	FNMA POOL BQ8435 FN 12/50 FIXED 2.5			2.500000	01 Dec 2050				
	108,996.900	Local	85.018390	92,667.41	83.017217	90,486.19	-2,181.22	0.01	
Original Face:	200,000.000	Base	85.018390	92,667.41	83.017217	90,486.19	-2,181.22	0.01	
3140KUM82	FNMA POOL BQ8482 FN 12/50 FIXED 2.5			2.500000	01 Dec 2050				
	155,723.750	Local	85.018412	132,393.86	83.326361	129,758.93	-2,634.93	0.02	
Original Face:	300,000.000	Base	85.018412	132,393.86	83.326361	129,758.93	-2,634.93	0.01	
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2			2.000000	01 Mar 2051				
	228,977.400	Local	100.097608	229,200.90	79.857165	182,854.86	-46,346.04	0.02	
Original Face:	300,000.000	Base	100.097608	229,200.90	79.857165	182,854.86	-46,346.04	0.02	

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3140KYDF8	FNMA POOL BR1001 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	75,454.660	Local		91.971563	69,396.83	83.710093	63,163.17	-6,233.66	0.01
Original Face:	100,000.000	Base		91.971563	69,396.83	83.710093	63,163.17	-6,233.66	0.01
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	69,623.790	Local		103.042423	71,742.04	80.029926	55,719.87	-16,022.17	0.01
Original Face:	100,000.000	Base		103.042423	71,742.04	80.029926	55,719.87	-16,022.17	0.01
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	134,015.490	Local		102.931557	137,944.23	79.874952	107,044.81	-30,899.42	0.01
Original Face:	200,000.000	Base		102.931557	137,944.23	79.874952	107,044.81	-30,899.42	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	65,241.880	Local		102.952383	67,168.07	79.870760	52,109.19	-15,058.88	0.01
Original Face:	100,000.000	Base		102.952383	67,168.07	79.870760	52,109.19	-15,058.88	0.01
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	262,516.360	Local		103.090969	270,630.66	80.024805	210,078.21	-60,552.45	0.02
Original Face:	400,000.000	Base		103.090969	270,630.66	80.024805	210,078.21	-60,552.45	0.02
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	65,754.750	Local		103.402857	67,992.29	81.095475	53,324.13	-14,668.16	0.01
Original Face:	100,000.000	Base		103.402857	67,992.29	81.095475	53,324.13	-14,668.16	0.01
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	136,694.690	Local		103.264231	141,156.72	80.803354	110,453.89	-30,702.83	0.01
Original Face:	200,000.000	Base		103.264231	141,156.72	80.803354	110,453.89	-30,702.83	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	72,429.700	Local		99.846624	72,318.61	80.024784	57,961.71	-14,356.90	0.01
Original Face:	100,000.000	Base		99.846624	72,318.61	80.024784	57,961.71	-14,356.90	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
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	67,943.050	Local		99.776872	67,791.45	79.874533	54,269.19	-13,522.26	0.01
Original Face:	100,000.000	Base		99.776872	67,791.45	79.874533	54,269.19	-13,522.26	0.01

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3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	76,738.440	Local		99.895333	76,658.12	80.029347	61,413.27	-15,244.85	0.01
Original Face:	100,000.000	Base		99.895333	76,658.12	80.029347	61,413.27	-15,244.85	0.01
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	66,574.950	Local		100.611641	66,982.15	79.874570	53,176.46	-13,805.69	0.01
Original Face:	100,000.000	Base		100.611641	66,982.15	79.874570	53,176.46	-13,805.69	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	75,525.020	Local		100.625554	75,997.47	79.875119	60,325.70	-15,671.77	0.01
Original Face:	100,000.000	Base		100.625554	75,997.47	79.875119	60,325.70	-15,671.77	0.01
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	74,465.830	Local		100.778451	75,045.51	79.883315	59,485.77	-15,559.74	0.01
Original Face:	100,000.000	Base		100.778451	75,045.51	79.883315	59,485.77	-15,559.74	0.01
3140L4F79	FNMA POOL BR5589 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
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	76,477.030	Local		100.667220	76,987.30	79.885482	61,094.04	-15,893.26	0.01
Original Face:	100,000.000	Base		100.667220	76,987.30	79.885482	61,094.04	-15,893.26	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
	131,404.710	Local		103.054814	135,418.88	84.146011	110,571.82	-24,847.06	0.01
Original Face:	200,000.000	Base		103.054814	135,418.88	84.146011	110,571.82	-24,847.06	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	75,039.900	Local		100.795124	75,636.56	80.795771	60,629.07	-15,007.49	0.01
Original Face:	100,000.000	Base		100.795124	75,636.56	80.795771	60,629.07	-15,007.49	0.01
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	69,299.230	Local		100.083681	69,357.22	80.106600	55,513.26	-13,843.96	0.01
Original Face:	100,000.000	Base		100.083681	69,357.22	80.106600	55,513.26	-13,843.96	0.01
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	139,078.830	Local		100.153280	139,292.01	80.028251	111,302.36	-27,989.65	0.01
Original Face:	200,000.000	Base		100.153280	139,292.01	80.028251	111,302.36	-27,989.65	0.01

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3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		77,234.070	Local	100.083732	77,298.74	80.106253	61,869.32	-15,429.42	0.01
Original Face:		100,000.000	Base	100.083732	77,298.74	80.106253	61,869.32	-15,429.42	0.01
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		72,098.980	Local	100.083691	72,159.32	80.027878	57,699.28	-14,460.04	0.01
Original Face:		100,000.000	Base	100.083691	72,159.32	80.027878	57,699.28	-14,460.04	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			
		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
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
3140LGX98	FNMA POOL BS6103 FN 07/32 FIXED 4.06				4.060000	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
3140LJHA7	FNMA POOL BS7424 FN 12/32 FIXED 4.94				4.940000	01 Dec 2032			
		98,076.650	Local	102.467947	100,497.13	100.141057	98,214.99	-2,282.14	0.01
Original Face:		100,000.000	Base	102.467947	100,497.13	100.141057	98,214.99	-2,282.14	0.01
3140LJP34	FNMA POOL BS7641 FN 01/33 FIXED 4.58				4.580000	01 Jan 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
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

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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			
		93,007.210	Local	93.707542	87,154.77	78.967086	73,445.08	-13,709.69	0.01
		Original Face: 100,000.000	Base	93.707542	87,154.77	78.967086	73,445.08	-13,709.69	0.01
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		77,112.780	Local	103.762969	80,014.51	83.521148	64,405.48	-15,609.03	0.01
		Original Face: 100,000.000	Base	103.762969	80,014.51	83.521148	64,405.48	-15,609.03	0.01
3140LUFQ9	FNMA POOL BT5574 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		229,355.970	Local	88.456782	202,880.91	83.007109	190,381.76	-12,499.15	0.02
		Original Face: 300,000.000	Base	88.456782	202,880.91	83.007109	190,381.76	-12,499.15	0.02
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		163,941.690	Local	100.776624	165,214.90	83.414130	136,750.53	-28,464.37	0.02
		Original Face: 200,000.000	Base	100.776624	165,214.90	83.414130	136,750.53	-28,464.37	0.02
3140MAWL4	FNMA POOL BU8750 FN 06/52 FIXED 5				5.000000	01 Jun 2052			
		84,298.080	Local	100.630501	84,829.58	97.723932	82,379.40	-2,450.18	0.01
		Original Face: 100,000.000	Base	100.630501	84,829.58	97.723932	82,379.40	-2,450.18	0.01
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5				2.500000	01 Feb 2052			
		160,143.080	Local	98.556510	157,831.43	83.389114	133,541.90	-24,289.53	0.02
		Original Face: 200,000.000	Base	98.556510	157,831.43	83.389114	133,541.90	-24,289.53	0.01
3140MGQV6	FNMA POOL BV3167 FN 05/52 FIXED 3.5				3.500000	01 May 2052			
		85,755.480	Local	97.925077	83,976.12	89.470876	76,726.18	-7,249.94	0.01
		Original Face: 100,000.000	Base	97.925077	83,976.12	89.470876	76,726.18	-7,249.94	0.01
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3				3.000000	01 Mar 2052			
		77,884.560	Local	99.754123	77,693.06	87.407395	68,076.87	-9,616.19	0.01
		Original Face: 100,000.000	Base	99.754123	77,693.06	87.407395	68,076.87	-9,616.19	0.01

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3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
	242,665.030	Local		97.128779	235,697.58	89.595822	217,417.73	-18,279.85	0.03
Original Face:	300,000.000	Base		97.128779	235,697.58	89.595822	217,417.73	-18,279.85	0.02
3140MRBS5	FNMA POOL BW0048 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
	239,072.320	Local		99.729768	238,426.27	97.494785	233,083.04	-5,343.23	0.03
Original Face:	300,000.000	Base		99.729768	238,426.27	97.494785	233,083.04	-5,343.23	0.03
3140N3AS8	FNMA POOL BW9916 FN 10/52 FIXED 5					5.000000	01 Oct 2052		
	356,778.020	Local		96.831259	345,472.65	96.882949	345,657.07	184.42	0.04
Original Face:	400,000.000	Base		96.831259	345,472.65	96.882949	345,657.07	184.42	0.04
3140N4TK3	FNMA POOL BX0553 FN 10/52 FIXED 5.5					5.500000	01 Oct 2052		
	85,841.390	Local		95.980610	82,391.09	98.887857	84,886.71	2,495.62	0.01
Original Face:	100,000.000	Base		95.980610	82,391.09	98.887857	84,886.71	2,495.62	0.01
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5					4.500000	01 Nov 2052		
	278,527.060	Local		98.172328	273,436.50	94.543942	263,330.46	-10,106.04	0.03
Original Face:	300,000.000	Base		98.172328	273,436.50	94.543942	263,330.46	-10,106.04	0.03
3140NU6L8	FNMA POOL BZ0874 FN 06/29 FIXED 4.76					4.760000	01 Jun 2029		
	1,100,000.000	Local		99.988307	1,099,871.38	99.841490	1,098,256.39	-1,614.99	0.13
Original Face:	1,100,000.000	Base		99.988307	1,099,871.38	99.841490	1,098,256.39	-1,614.99	0.12
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	149,076.590	Local		107.877454	160,820.03	96.138674	143,320.26	-17,499.77	0.02
Original Face:	700,000.000	Base		107.877454	160,820.03	96.138674	143,320.26	-17,499.77	0.02
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	116,154.900	Local		108.984683	126,591.05	95.935935	111,434.29	-15,156.76	0.01
Original Face:	300,000.000	Base		108.984683	126,591.05	95.935935	111,434.29	-15,156.76	0.01
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
	34,174.060	Local		107.893882	36,871.72	92.820099	31,720.40	-5,151.32	0.00
Original Face:	100,000.000	Base		107.893882	36,871.72	92.820099	31,720.40	-5,151.32	0.00
3140QEAR3	FNMA POOL CA6315 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	170,916.200	Local		86.073275	147,113.17	86.305070	147,509.35	396.18	0.02
Original Face:	400,000.000	Base		86.073275	147,113.17	86.305070	147,509.35	396.18	0.02

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3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	140,042.450	Local		92.284718	129,237.78	83.459632	116,878.91	-12,358.87	0.01
Original Face:	200,000.000	Base		92.284718	129,237.78	83.459632	116,878.91	-12,358.87	0.01
3140QFBJ7	FNMA POOL CA7240 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	2,980,752.300	Local		83.400837	2,485,972.37	83.454470	2,487,571.03	1,598.66	0.29
Original Face:	4,300,000.000	Base		83.400837	2,485,972.37	83.454470	2,487,571.03	1,598.66	0.27
3140QFG86	FNMA POOL CA7422 FN 10/40 FIXED 2					2.000000	01 Oct 2040		
	1,080,410.220	Local		85.892840	927,995.02	84.709002	915,204.71	-12,790.31	0.11
Original Face:	1,600,000.000	Base		85.892840	927,995.02	84.709002	915,204.71	-12,790.31	0.10
3140QFLM9	FNMA POOL CA7531 FN 10/50 FIXED 3					3.000000	01 Oct 2050		
	278,061.510	Local		92.608671	257,509.07	87.147067	242,322.45	-15,186.62	0.03
Original Face:	400,000.000	Base		92.608671	257,509.07	87.147067	242,322.45	-15,186.62	0.03
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	375,551.090	Local		104.349371	391,885.20	87.312485	327,902.99	-63,982.21	0.04
Original Face:	500,000.000	Base		104.349371	391,885.20	87.312485	327,902.99	-63,982.21	0.04
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	73,250.320	Local		104.190739	76,320.05	86.756745	63,549.59	-12,770.46	0.01
Original Face:	100,000.000	Base		104.190739	76,320.05	86.756745	63,549.59	-12,770.46	0.01
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
	765,633.950	Local		103.790379	794,654.38	86.292237	660,682.66	-133,971.72	0.08
Original Face:	1,000,000.000	Base		103.790379	794,654.38	86.292237	660,682.66	-133,971.72	0.07
3140QLHN9	FNMA POOL CB1136 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	712,939.930	Local		82.556899	588,581.10	82.842660	590,618.40	2,037.30	0.07
Original Face:	900,000.000	Base		82.556899	588,581.10	82.842660	590,618.40	2,037.30	0.06
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
	332,748.220	Local		94.129171	313,213.14	79.257317	263,727.31	-49,485.83	0.03
Original Face:	400,000.000	Base		94.129171	313,213.14	79.257317	263,727.31	-49,485.83	0.03
3140QLNT9	FNMA POOL CB1301 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	1,806,461.190	Local		84.884673	1,533,408.68	82.930595	1,498,109.01	-35,299.67	0.18
Original Face:	2,300,000.000	Base		84.884673	1,533,408.68	82.930595	1,498,109.01	-35,299.67	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140QM6A7	FNMA POOL CB2664 FN 01/52 FIXED 3					3.000000	01 Jan 2052		
	1,482,508.170	Local	90.664876	1,344,114.19	85.890576	1,273,334.81	-70,779.38	0.15	
Original Face:	1,800,000.000	Base	90.664876	1,344,114.19	85.890576	1,273,334.81	-70,779.38	0.14	
3140QM6S8	FNMA POOL CB2680 FN 01/52 FIXED 3.5					3.500000	01 Jan 2052		
	157,406.790	Local	105.865122	166,638.89	89.137294	140,308.15	-26,330.74	0.02	
Original Face:	200,000.000	Base	105.865122	166,638.89	89.137294	140,308.15	-26,330.74	0.02	
3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3					3.000000	01 Oct 2051		
	393,125.470	Local	94.211985	370,371.31	85.984593	338,027.34	-32,343.97	0.04	
Original Face:	500,000.000	Base	94.211985	370,371.31	85.984593	338,027.34	-32,343.97	0.04	
3140QMK37	FNMA POOL CB2113 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	82,799.860	Local	88.120161	72,963.37	86.825392	71,891.30	-1,072.07	0.01	
Original Face:	100,000.000	Base	88.120161	72,963.37	86.825392	71,891.30	-1,072.07	0.01	
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	79,653.220	Local	94.825721	75,531.74	86.970290	69,274.64	-6,257.10	0.01	
Original Face:	100,000.000	Base	94.825721	75,531.74	86.970290	69,274.64	-6,257.10	0.01	
3140QMQ64	FNMA POOL CB2276 FN 11/51 FIXED 2.5					2.500000	01 Nov 2051		
	423,329.400	Local	82.283690	348,331.05	82.724744	350,198.16	1,867.11	0.04	
Original Face:	500,000.000	Base	82.283690	348,331.05	82.724744	350,198.16	1,867.11	0.04	
3140QNDJ8	FNMA POOL CB2804 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	423,386.910	Local	82.375235	348,765.96	82.998730	351,405.76	2,639.80	0.04	
Original Face:	500,000.000	Base	82.375235	348,765.96	82.998730	351,405.76	2,639.80	0.04	
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	350,945.350	Local	98.196771	344,617.00	83.206209	292,008.32	-52,608.68	0.03	
Original Face:	400,000.000	Base	98.196771	344,617.00	83.206209	292,008.32	-52,608.68	0.03	
3140QNL26	FNMA POOL CB3044 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	
3140QNSY9	FNMA POOL CB3234 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	510,346.090	Local	86.261611	440,232.76	85.892281	438,347.90	-1,884.86	0.05	
Original Face:	600,000.000	Base	86.261611	440,232.76	85.892281	438,347.90	-1,884.86	0.05	

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3140QNT69	FNMA POOL CB3272 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
		592,114.470	Local	95.378215	564,748.21	92.691086	548,837.33	-15,910.88	0.06
Original Face:		700,000.000	Base	95.378215	564,748.21	92.691086	548,837.33	-15,910.88	0.06
3140QNXQ0	FNMA POOL CB3386 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		85,579.890	Local	99.159639	84,860.71	91.070463	77,938.00	-6,922.71	0.01
Original Face:		100,000.000	Base	99.159639	84,860.71	91.070463	77,938.00	-6,922.71	0.01
3140QP4C8	FNMA POOL CB4418 FN 08/52 FIXED 5.5					5.500000	01 Aug 2052		
		80,613.480	Local	101.111080	81,509.16	98.802949	79,648.50	-1,860.66	0.01
Original Face:		100,000.000	Base	101.111080	81,509.16	98.802949	79,648.50	-1,860.66	0.01
3140QPJ24	FNMA POOL CB3880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		78,671.670	Local	100.630494	79,167.69	97.724869	76,881.79	-2,285.90	0.01
Original Face:		100,000.000	Base	100.630494	79,167.69	97.724869	76,881.79	-2,285.90	0.01
3140QPRZ2	FNMA POOL CB4103 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
		509,446.670	Local	98.394825	501,269.16	98.662142	502,631.00	1,361.84	0.06
Original Face:		600,000.000	Base	98.394825	501,269.16	98.662142	502,631.00	1,361.84	0.06
3140QQ4A0	FNMA POOL CB5316 FN 12/52 FIXED 6					6.000000	01 Dec 2052		
		682,882.350	Local	98.003706	669,250.01	100.740321	687,937.87	18,687.86	0.08
Original Face:		800,000.000	Base	98.003706	669,250.01	100.740321	687,937.87	18,687.86	0.08
3140QQVA0	FNMA POOL CB5108 FN 11/52 FIXED 5.5					5.500000	01 Nov 2052		
		542,157.670	Local	96.362440	522,436.36	99.020577	536,847.65	14,411.29	0.06
Original Face:		600,000.000	Base	96.362440	522,436.36	99.020577	536,847.65	14,411.29	0.06
3140QQWS0	FNMA POOL CB5156 FN 11/52 FIXED 6.5					6.500000	01 Nov 2052		
		82,650.680	Local	103.495482	85,539.72	102.887267	85,037.03	-502.69	0.01
Original Face:		100,000.000	Base	103.495482	85,539.72	102.887267	85,037.03	-502.69	0.01
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		764,680.370	Local	103.521806	791,610.93	102.887544	786,760.85	-4,850.08	0.09
Original Face:		900,000.000	Base	103.521806	791,610.93	102.887544	786,760.85	-4,850.08	0.09
3140QS3T6	FNMA POOL CB7109 FN 09/53 FIXED 5.5					5.500000	01 Sep 2053		
		1,221,865.850	Local	98.133027	1,199,053.94	99.026781	1,209,974.42	10,920.48	0.14
Original Face:		1,300,000.000	Base	98.133027	1,199,053.94	99.026781	1,209,974.42	10,920.48	0.13

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3140QSAY7	FNMA POOL CB6322 FN 05/53 FIXED 5.5				5.500000	01 May 2053			
		365,780.660	Local	100.226133	366,607.81	99.075586	362,399.33	-4,208.48	0.04
Original Face:		400,000.000	Base	100.226133	366,607.81	99.075586	362,399.33	-4,208.48	0.04
3140QSHS3	FNMA POOL CB6540 FN 06/53 FIXED 6				6.000000	01 Jun 2053			
		557,164.920	Local	101.571657	565,921.64	101.310555	564,466.87	-1,454.77	0.07
Original Face:		600,000.000	Base	101.571657	565,921.64	101.310555	564,466.87	-1,454.77	0.06
3140QSQF1	FNMA POOL CB6753 FN 07/53 FIXED 6				6.000000	01 Jul 2053			
		1,020,107.760	Local	100.343972	1,023,616.65	100.904299	1,029,332.58	5,715.93	0.12
Original Face:		1,100,000.000	Base	100.343972	1,023,616.65	100.904299	1,029,332.58	5,715.93	0.11
3140QU86	FNMA POOL CB8226 FN 03/54 FIXED 6.5				6.500000	01 Mar 2054			
		197,843.480	Local	102.752863	203,289.84	102.602468	202,992.29	-297.55	0.02
Original Face:		200,000.000	Base	102.752863	203,289.84	102.602468	202,992.29	-297.55	0.02
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR				3.500000	01 Feb 2040			
		174,882.700	Local	107.024691	187,167.67	93.364602	163,278.54	-23,889.13	0.02
Original Face:		400,000.000	Base	107.024691	187,167.67	93.364602	163,278.54	-23,889.13	0.02
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR				3.500000	01 Feb 2040			
		72,175.470	Local	106.465313	76,841.84	92.647566	66,868.82	-9,973.02	0.01
Original Face:		200,000.000	Base	106.465313	76,841.84	92.647566	66,868.82	-9,973.02	0.01
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049			
		92,774.660	Local	98.920363	91,773.03	95.645074	88,734.39	-3,038.64	0.01
Original Face:		500,000.000	Base	98.920363	91,773.03	95.645074	88,734.39	-3,038.64	0.01
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049			
		794,477.920	Local	109.368754	868,910.60	96.060015	763,175.61	-105,734.99	0.09
Original Face:		2,630,000.000	Base	109.368754	868,910.60	96.060015	763,175.61	-105,734.99	0.08
3140X6L74	FNMA POOL FM3049 FN 04/44 FIXED VAR				4.000000	01 Apr 2044			
		534,257.230	Local	97.299965	519,832.10	93.832012	501,304.31	-18,527.79	0.06
Original Face:		1,400,000.000	Base	97.299965	519,832.10	93.832012	501,304.31	-18,527.79	0.06
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR				2.500000	01 Mar 2038			
		381,529.540	Local	104.420822	398,396.28	90.113513	343,809.67	-54,586.61	0.04
Original Face:		1,200,000.000	Base	104.420822	398,396.28	90.113513	343,809.67	-54,586.61	0.04

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	Units								
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	502,066.790	Local	105.935905	531,869.00	90.705287	455,401.12	-76,467.88	0.05	
Original Face:	1,680,000.000	Base	105.935905	531,869.00	90.705287	455,401.12	-76,467.88	0.05	
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR					3.000000	01 Aug 2050		
	128,753.280	Local	95.386044	122,812.66	86.554791	111,442.13	-11,370.53	0.01	
Original Face:	200,000.000	Base	95.386044	122,812.66	86.554791	111,442.13	-11,370.53	0.01	
3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	152,664.970	Local	92.226914	140,798.19	83.051469	126,790.50	-14,007.69	0.01	
Original Face:	200,000.000	Base	92.226914	140,798.19	83.051469	126,790.50	-14,007.69	0.01	
3140X8NR4	FNMA POOL FM4899 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	546,057.940	Local	85.698214	467,961.90	82.855480	452,438.93	-15,522.97	0.05	
Original Face:	1,100,000.000	Base	85.698214	467,961.90	82.855480	452,438.93	-15,522.97	0.05	
3140X8SG3	FNMA POOL FM5018 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
	413,099.790	Local	83.062845	343,132.44	83.050122	343,079.88	-52.56	0.04	
Original Face:	600,000.000	Base	83.062845	343,132.44	83.050122	343,079.88	-52.56	0.04	
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	829,261.010	Local	100.027889	829,492.28	80.101741	664,252.51	-165,239.77	0.08	
Original Face:	1,200,000.000	Base	100.027889	829,492.28	80.101741	664,252.51	-165,239.77	0.07	
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	223,794.890	Local	104.705644	234,325.88	92.277195	206,511.65	-27,814.23	0.02	
Original Face:	500,000.000	Base	104.705644	234,325.88	92.277195	206,511.65	-27,814.23	0.02	
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
	42,127.640	Local	106.181334	44,731.69	94.960265	40,004.52	-4,727.17	0.00	
Original Face:	100,000.000	Base	106.181334	44,731.69	94.960265	40,004.52	-4,727.17	0.00	
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	105,865.230	Local	105.128530	111,294.56	83.628361	88,533.36	-22,761.20	0.01	
Original Face:	200,000.000	Base	105.128530	111,294.56	83.628361	88,533.36	-22,761.20	0.01	
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	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	

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3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR				3.500000	01 Aug 2039		
		91,130.050	Local 106.208227	96,787.61	94.343825	85,975.57	-10,812.04	0.01
Original Face:		200,000.000	Base 106.208227	96,787.61	94.343825	85,975.57	-10,812.04	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		223,626.260	Local 104.596088	233,904.32	91.692863	205,049.32	-28,855.00	0.02
Original Face:		500,000.000	Base 104.596088	233,904.32	91.692863	205,049.32	-28,855.00	0.02
3140XA3J9	FNMA POOL FM7100 FN 06/50 FIXED VAR				3.500000	01 Jun 2050		
		159,487.190	Local 93.537807	149,180.82	90.130676	143,746.88	-5,433.94	0.02
Original Face:		300,000.000	Base 93.537807	149,180.82	90.130676	143,746.88	-5,433.94	0.02
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		77,894.200	Local 101.362271	78,955.33	79.885099	62,225.86	-16,729.47	0.01
Original Face:		100,000.000	Base 101.362271	78,955.33	79.885099	62,225.86	-16,729.47	0.01
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		75,030.970	Local 100.824846	75,649.86	80.102437	60,101.64	-15,548.22	0.01
Original Face:		100,000.000	Base 100.824846	75,649.86	80.102437	60,101.64	-15,548.22	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		474,510.020	Local 100.515934	476,958.18	79.575749	377,594.90	-99,363.28	0.04
Original Face:		600,000.000	Base 100.515934	476,958.18	79.575749	377,594.90	-99,363.28	0.04
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		142,098.570	Local 103.544723	147,135.57	83.672993	118,898.13	-28,237.44	0.01
Original Face:		200,000.000	Base 103.544723	147,135.57	83.672993	118,898.13	-28,237.44	0.01
3140XB4K3	FNMA POOL FM8025 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		76,922.230	Local 91.968226	70,744.01	84.036592	64,642.82	-6,101.19	0.01
Original Face:		100,000.000	Base 91.968226	70,744.01	84.036592	64,642.82	-6,101.19	0.01
3140XBLM0	FNMA POOL FM7531 FN 05/51 FIXED VAR				3.000000	01 May 2051		
		122,987.080	Local 86.259622	106,088.19	86.150730	105,954.27	-133.92	0.01
Original Face:		200,000.000	Base 86.259622	106,088.19	86.150730	105,954.27	-133.92	0.01
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR				2.500000	01 Jun 2051		
		253,234.840	Local 103.054181	260,969.09	83.545360	211,565.96	-49,403.13	0.02
Original Face:		400,000.000	Base 103.054181	260,969.09	83.545360	211,565.96	-49,403.13	0.02

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



As of: June 28, 2024

View Date: July 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								
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
	79,217.000	Local	102.941629	81,547.27	83.345091	66,023.48		-15,523.79	0.01
Original Face:	100,000.000	Base	102.941629	81,547.27	83.345091	66,023.48		-15,523.79	0.01
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
	640,568.520	Local	107.002951	685,427.22	93.472933	598,758.18		-86,669.04	0.07
Original Face:	1,320,000.000	Base	107.002951	685,427.22	93.472933	598,758.18		-86,669.04	0.07
3140XBW71	FNMA POOL FM7869 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	73,418.040	Local	92.221367	67,707.12	83.450448	61,267.68		-6,439.44	0.01
Original Face:	100,000.000	Base	92.221367	67,707.12	83.450448	61,267.68		-6,439.44	0.01
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	152,576.880	Local	104.065459	158,779.83	83.363178	127,192.94		-31,586.89	0.02
Original Face:	200,000.000	Base	104.065459	158,779.83	83.363178	127,192.94		-31,586.89	0.01
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	73,739.090	Local	103.417929	76,259.44	84.274035	62,142.91		-14,116.53	0.01
Original Face:	100,000.000	Base	103.417929	76,259.44	84.274035	62,142.91		-14,116.53	0.01
3140XCCC0	FNMA POOL FM8166 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
	137,790.440	Local	95.252182	131,248.40	87.506621	120,575.76		-10,672.64	0.01
Original Face:	200,000.000	Base	95.252182	131,248.40	87.506621	120,575.76		-10,672.64	0.01
3140XCM62	FNMA POOL FM8480 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	582,749.710	Local	89.963180	524,260.17	86.253457	502,641.77		-21,618.40	0.06
Original Face:	1,000,000.000	Base	89.963180	524,260.17	86.253457	502,641.77		-21,618.40	0.06
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
	536,160.160	Local	105.166014	563,858.27	87.467509	468,965.94		-94,892.33	0.06
Original Face:	850,000.000	Base	105.166014	563,858.27	87.467509	468,965.94		-94,892.33	0.05
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	579,632.500	Local	100.187755	580,720.79	87.362523	506,381.58		-74,339.21	0.06
Original Face:	800,000.000	Base	100.187755	580,720.79	87.362523	506,381.58		-74,339.21	0.06
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
	292,653.830	Local	92.156812	269,700.44	85.940800	251,509.04		-18,191.40	0.03
Original Face:	400,000.000	Base	92.156812	269,700.44	85.940800	251,509.04		-18,191.40	0.03

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3140XCUC2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
	72,030.680	Local		105.865320	76,255.51	86.107279	62,023.66	-14,231.85	0.01
Original Face:	100,000.000	Base		105.865320	76,255.51	86.107279	62,023.66	-14,231.85	0.01
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	560,278.950	Local		90.133629	504,999.75	83.287216	466,640.74	-38,359.01	0.06
Original Face:	700,000.000	Base		90.133629	504,999.75	83.287216	466,640.74	-38,359.01	0.05
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	380,305.340	Local		103.091229	392,061.45	83.483434	317,491.96	-74,569.49	0.04
Original Face:	500,000.000	Base		103.091229	392,061.45	83.483434	317,491.96	-74,569.49	0.03
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
	77,200.390	Local		96.363995	74,393.38	83.672324	64,595.36	-9,798.02	0.01
Original Face:	100,000.000	Base		96.363995	74,393.38	83.672324	64,595.36	-9,798.02	0.01
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	154,220.710	Local		100.332407	154,733.35	87.163710	134,424.49	-20,308.86	0.02
Original Face:	200,000.000	Base		100.332407	154,733.35	87.163710	134,424.49	-20,308.86	0.01
3140XDQS8	FNMA POOL FM9464 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	466,660.780	Local		92.453544	431,444.43	86.677620	404,490.46	-26,953.97	0.05
Original Face:	600,000.000	Base		92.453544	431,444.43	86.677620	404,490.46	-26,953.97	0.04
3140XF4V0	FNMA POOL FS0835 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
	85,354.070	Local		80.784244	68,952.64	82.934397	70,787.88	1,835.24	0.01
Original Face:	100,000.000	Base		80.784244	68,952.64	82.934397	70,787.88	1,835.24	0.01
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	213,295.640	Local		97.695888	208,381.07	84.335877	179,884.75	-28,496.32	0.02
Original Face:	300,000.000	Base		97.695888	208,381.07	84.335877	179,884.75	-28,496.32	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
	237,540.560	Local		100.303565	238,261.65	87.147503	207,010.67	-31,250.98	0.02
Original Face:	300,000.000	Base		100.303565	238,261.65	87.147503	207,010.67	-31,250.98	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	132,608.010	Local		99.638951	132,129.23	87.423763	115,930.91	-16,198.32	0.01
Original Face:	200,000.000	Base		99.638951	132,129.23	87.423763	115,930.91	-16,198.32	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140XFC1	FNMA POOL FS0067 FN 09/51 FIXED VAR					4.500000	01 Sep 2051		
	126,241.450	Local	99.052308	125,045.07	95.544379	120,616.61	-4,428.46	0.01	
Original Face:	200,000.000	Base	99.052308	125,045.07	95.544379	120,616.61	-4,428.46	0.01	
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	81,500.840	Local	100.805378	82,157.23	83.414893	67,983.84	-14,173.39	0.01	
Original Face:	100,000.000	Base	100.805378	82,157.23	83.414893	67,983.84	-14,173.39	0.01	
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	316,645.430	Local	98.987858	313,440.53	87.154665	275,971.26	-37,469.27	0.03	
Original Face:	400,000.000	Base	98.987858	313,440.53	87.154665	275,971.26	-37,469.27	0.03	
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	82,808.860	Local	102.473781	84,857.37	85.534547	70,830.18	-14,027.19	0.01	
Original Face:	100,000.000	Base	102.473781	84,857.37	85.534547	70,830.18	-14,027.19	0.01	
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	161,834.150	Local	97.787754	158,253.98	84.423474	136,626.01	-21,627.97	0.02	
Original Face:	200,000.000	Base	97.787754	158,253.98	84.423474	136,626.01	-21,627.97	0.01	
3140XFN23	FNMA POOL FS0408 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	162,620.650	Local	95.041774	154,557.55	87.194478	141,796.23	-12,761.32	0.02	
Original Face:	200,000.000	Base	95.041774	154,557.55	87.194478	141,796.23	-12,761.32	0.02	
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	410,795.340	Local	100.302034	412,036.08	83.407397	342,633.70	-69,402.38	0.04	
Original Face:	500,000.000	Base	100.302034	412,036.08	83.407397	342,633.70	-69,402.38	0.04	
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	158,984.820	Local	96.589228	153,562.21	83.860694	133,325.77	-20,236.44	0.02	
Original Face:	200,000.000	Base	96.589228	153,562.21	83.860694	133,325.77	-20,236.44	0.01	
3140XFRD5	FNMA POOL FS0483 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	84,465.140	Local	98.579201	83,265.06	89.249733	75,384.91	-7,880.15	0.01	
Original Face:	100,000.000	Base	98.579201	83,265.06	89.249733	75,384.91	-7,880.15	0.01	
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	428,076.330	Local	100.028773	428,199.50	83.140939	355,906.68	-72,292.82	0.04	
Original Face:	500,000.000	Base	100.028773	428,199.50	83.140939	355,906.68	-72,292.82	0.04	

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3140XFTF8	FNMA POOL FS0549 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	774,798.150	Local	85.930932	665,791.27	82.974734	642,886.70	-22,904.57	0.08	
Original Face:	900,000.000	Base	85.930932	665,791.27	82.974734	642,886.70	-22,904.57	0.07	
3140XFTH4	FNMA POOL FS0551 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	83,839.890	Local	92.401505	77,469.32	83.407401	69,928.67	-7,540.65	0.01	
Original Face:	100,000.000	Base	92.401505	77,469.32	83.407401	69,928.67	-7,540.65	0.01	
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	164,219.770	Local	98.488952	161,738.33	83.388855	136,940.99	-24,797.34	0.02	
Original Face:	200,000.000	Base	98.488952	161,738.33	83.388855	136,940.99	-24,797.34	0.02	
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	87,731.650	Local	98.402629	86,330.25	83.193420	72,986.96	-13,343.29	0.01	
Original Face:	100,000.000	Base	98.402629	86,330.25	83.193420	72,986.96	-13,343.29	0.01	
3140XFX30	FNMA POOL FS0697 FN 02/42 FIXED VAR					2.500000	01 Feb 2042		
	319,010.760	Local	89.286979	284,835.07	86.735434	276,695.37	-8,139.70	0.03	
Original Face:	400,000.000	Base	89.286979	284,835.07	86.735434	276,695.37	-8,139.70	0.03	
3140XFZR5	FNMA POOL FS0751 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	988,979.740	Local	86.118502	851,694.54	85.890850	849,443.11	-2,251.43	0.10	
Original Face:	1,200,000.000	Base	86.118502	851,694.54	85.890850	849,443.11	-2,251.43	0.09	
3140XG4L0	FNMA POOL FS1726 FN 09/41 FIXED VAR					2.000000	01 Sep 2041		
	83,069.510	Local	91.121387	75,694.09	84.707166	70,365.83	-5,328.26	0.01	
Original Face:	100,000.000	Base	91.121387	75,694.09	84.707166	70,365.83	-5,328.26	0.01	
3140XGC98	FNMA POOL FS0995 FN 03/42 FIXED VAR					2.500000	01 Mar 2042		
	329,664.350	Local	87.794206	289,426.20	86.570297	285,391.41	-4,034.79	0.03	
Original Face:	400,000.000	Base	87.794206	289,426.20	86.570297	285,391.41	-4,034.79	0.03	
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	165,681.250	Local	94.070452	155,857.10	79.798323	132,210.86	-23,646.24	0.02	
Original Face:	200,000.000	Base	94.070452	155,857.10	79.798323	132,210.86	-23,646.24	0.01	
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	688,896.060	Local	94.012573	647,648.91	79.485066	547,569.49	-100,079.42	0.06	
Original Face:	800,000.000	Base	94.012573	647,648.91	79.485066	547,569.49	-100,079.42	0.06	

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3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR				3.000000	01 Mar 2052			
		1,892,584.160	Local	100.238679	1,897,101.37	86.748776	1,641,793.59	-255,307.78	0.19
Original Face:		2,300,000.000	Base	100.238679	1,897,101.37	86.748776	1,641,793.59	-255,307.78	0.18
3140XGGA1	FNMA POOL FS1092 FN 04/52 FIXED VAR				3.500000	01 Apr 2052			
		752,812.520	Local	97.352440	732,881.36	89.150959	671,139.58	-61,741.78	0.08
Original Face:		900,000.000	Base	97.352440	732,881.36	89.150959	671,139.58	-61,741.78	0.07
3140XGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR				2.500000	01 Nov 2051			
		158,492.060	Local	96.357975	152,719.74	83.608785	132,513.29	-20,206.45	0.02
Original Face:		200,000.000	Base	96.357975	152,719.74	83.608785	132,513.29	-20,206.45	0.01
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR				2.000000	01 Mar 2052			
		502,442.110	Local	94.445255	474,532.73	80.083720	402,374.33	-72,158.40	0.05
Original Face:		600,000.000	Base	94.445255	474,532.73	80.083720	402,374.33	-72,158.40	0.04
3140XGLT4	FNMA POOL FS1237 FN 12/51 FIXED VAR				3.500000	01 Dec 2051			
		392,914.790	Local	93.148008	365,992.30	89.821362	352,921.42	-13,070.88	0.04
Original Face:		500,000.000	Base	93.148008	365,992.30	89.821362	352,921.42	-13,070.88	0.04
3140XGLW7	FNMA POOL FS1240 FN 12/51 FIXED VAR				3.500000	01 Dec 2051			
		161,416.100	Local	97.637386	157,602.46	89.225033	144,023.57	-13,578.89	0.02
Original Face:		200,000.000	Base	97.637386	157,602.46	89.225033	144,023.57	-13,578.89	0.02
3140XGLX5	FNMA POOL FS1241 FN 01/52 FIXED VAR				3.500000	01 Jan 2052			
		88,126.580	Local	97.549877	85,967.37	89.347153	78,738.59	-7,228.78	0.01
Original Face:		100,000.000	Base	97.549877	85,967.37	89.347153	78,738.59	-7,228.78	0.01
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR				3.000000	01 Mar 2052			
		405,139.960	Local	95.897818	388,520.38	87.469804	354,375.13	-34,145.25	0.04
Original Face:		500,000.000	Base	95.897818	388,520.38	87.469804	354,375.13	-34,145.25	0.04
3140XGRZ4	FNMA POOL FS1403 FN 01/45 FIXED VAR				3.000000	01 Jan 2045			
		156,331.820	Local	96.660744	151,111.50	88.381488	138,168.39	-12,943.11	0.02
Original Face:		200,000.000	Base	96.660744	151,111.50	88.381488	138,168.39	-12,943.11	0.02
3140XGTL3	FNMA POOL FS1454 FN 04/52 FIXED VAR				3.500000	01 Apr 2052			
		253,114.230	Local	96.940792	245,370.94	89.147642	225,645.37	-19,725.57	0.03
Original Face:		300,000.000	Base	96.940792	245,370.94	89.147642	225,645.37	-19,725.57	0.02

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3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	244,206.330	Local		97.629619	238,417.71	89.822492	219,352.21	-19,065.50	0.03
Original Face:	300,000.000	Base		97.629619	238,417.71	89.822492	219,352.21	-19,065.50	0.02
3140XGV97	FNMA POOL FS1539 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
	160,156.150	Local		96.682132	154,842.38	88.383072	141,550.93	-13,291.45	0.02
Original Face:	200,000.000	Base		96.682132	154,842.38	88.383072	141,550.93	-13,291.45	0.02
3140XGWR6	FNMA POOL FS1555 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
	254,890.320	Local		97.207364	247,772.16	89.151727	227,239.12	-20,533.04	0.03
Original Face:	300,000.000	Base		97.207364	247,772.16	89.151727	227,239.12	-20,533.04	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR					3.500000	01 May 2052		
	1,104,975.860	Local		97.841598	1,081,126.04	89.665333	990,780.28	-90,345.76	0.12
Original Face:	1,300,000.000	Base		97.841598	1,081,126.04	89.665333	990,780.28	-90,345.76	0.11
3140XGX95	FNMA POOL FS1603 FN 05/52 FIXED VAR					3.500000	01 May 2052		
	340,959.440	Local		90.179545	307,475.67	89.238182	304,266.01	-3,209.66	0.04
Original Face:	400,000.000	Base		90.179545	307,475.67	89.238182	304,266.01	-3,209.66	0.03
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	267,961.580	Local		101.338927	271,549.39	92.494276	247,849.12	-23,700.27	0.03
Original Face:	300,000.000	Base		101.338927	271,549.39	92.494276	247,849.12	-23,700.27	0.03
3140XHRS8	FNMA POOL FS2296 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	81,822.490	Local		89.385644	73,137.56	89.346591	73,105.61	-31.95	0.01
Original Face:	100,000.000	Base		89.385644	73,137.56	89.346591	73,105.61	-31.95	0.01
3140XJ7B3	FNMA POOL FS3589 FN 01/50 FIXED VAR					4.500000	01 Jan 2050		
	181,306.020	Local		98.311623	178,244.89	97.149588	176,138.05	-2,106.84	0.02
Original Face:	200,000.000	Base		98.311623	178,244.89	97.149588	176,138.05	-2,106.84	0.02
3140XJKX0	FNMA POOL FS3009 FN 05/42 FIXED VAR					2.000000	01 May 2042		
	87,746.970	Local		86.151146	75,595.02	84.148512	73,837.77	-1,757.25	0.01
Original Face:	100,000.000	Base		86.151146	75,595.02	84.148512	73,837.77	-1,757.25	0.01
3140XJT94	FNMA POOL FS3275 FN 04/52 FIXED VAR					3.000000	01 Apr 2052		
	912,084.400	Local		85.377530	778,715.13	85.356506	778,523.38	-191.75	0.09
Original Face:	1,000,000.000	Base		85.377530	778,715.13	85.356506	778,523.38	-191.75	0.09

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3140XJTF0	FNMA POOL FS3249 FN 11/52 FIXED VAR				5.000000	01 Nov 2052			
		333,420.360	Local 96.785091	322,701.20	96.967694	323,310.03	608.83		0.04
Original Face:		400,000.000	Base 96.785091	322,701.20	96.967694	323,310.03	608.83		0.04
3140XJU84	FNMA POOL FS3306 FN 11/50 FIXED VAR				3.000000	01 Nov 2050			
		509,466.810	Local 87.209100	444,301.42	87.075722	443,621.90	-679.52		0.05
Original Face:		600,000.000	Base 87.209100	444,301.42	87.075722	443,621.90	-679.52		0.05
3140XJW66	FNMA POOL FS3368 FN 03/52 FIXED VAR				2.500000	01 Mar 2052			
		533,852.120	Local 87.008901	464,498.86	82.887600	442,497.21	-22,001.65		0.05
Original Face:		602,310.590	Base 87.008901	464,498.86	82.887600	442,497.21	-22,001.65		0.05
3140XJYH0	FNMA POOL FS3411 FN 01/53 FIXED VAR				6.000000	01 Jan 2053			
		167,949.570	Local 102.887581	172,799.25	100.860911	169,395.47	-3,403.78		0.02
Original Face:		200,000.000	Base 102.887581	172,799.25	100.860911	169,395.47	-3,403.78		0.02
3140XK5J5	FNMA POOL FS4448 FN 12/44 FIXED VAR				4.000000	01 Dec 2044			
		87,629.380	Local 97.236064	85,207.36	93.875541	82,262.55	-2,944.81		0.01
Original Face:		100,000.000	Base 97.236064	85,207.36	93.875541	82,262.55	-2,944.81		0.01
3140XK5Q9	FNMA POOL FS4454 FN 04/53 FIXED VAR				6.000000	01 Apr 2053			
		181,732.000	Local 102.013790	185,391.70	100.712441	183,026.73	-2,364.97		0.02
Original Face:		200,000.000	Base 102.013790	185,391.70	100.712441	183,026.73	-2,364.97		0.02
3140XK6H8	FNMA POOL FS4471 FN 09/42 FIXED VAR				2.500000	01 Sep 2042			
		90,708.640	Local 89.400447	81,093.93	86.907901	78,832.98	-2,260.95		0.01
Original Face:		100,000.000	Base 89.400447	81,093.93	86.907901	78,832.98	-2,260.95		0.01
3140XK6S4	FNMA POOL FS4480 FN 03/50 FIXED VAR				4.500000	01 Mar 2050			
		173,472.370	Local 99.729830	173,003.70	96.797346	167,916.65	-5,087.05		0.02
Original Face:		200,000.000	Base 99.729830	173,003.70	96.797346	167,916.65	-5,087.05		0.02
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR				5.500000	01 Feb 2053			
		93,011.050	Local 102.071872	94,938.12	99.723715	92,754.07	-2,184.05		0.01
Original Face:		100,000.000	Base 102.071872	94,938.12	99.723715	92,754.07	-2,184.05		0.01
3140XKHM5	FNMA POOL FS3835 FN 11/52 FIXED VAR				4.500000	01 Nov 2052			
		277,766.090	Local 98.272719	272,968.29	94.818158	263,372.69	-9,595.60		0.03
Original Face:		300,000.000	Base 98.272719	272,968.29	94.818158	263,372.69	-9,595.60		0.03

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3140XKHN3	FNMA POOL FS3836 FN 01/53 FIXED VAR					4.500000	01 Jan 2053		
	361,024.030	Local	98.171883	354,424.09	94.578164	341,449.90	-12,974.19	0.04	
Original Face:	400,000.000	Base	98.171883	354,424.09	94.578164	341,449.90	-12,974.19	0.04	
3140XKLX6	FNMA POOL FS3941 FN 02/53 FIXED VAR					5.000000	01 Feb 2053		
	0.010	Local	-600.000000	-0.06	97.073133	0.01	0.07	0.00	
Original Face:	0.010	Base	-600.000000	-0.06	97.073133	0.01	0.07	0.00	
3140XKM31	FNMA POOL FS3977 FN 11/52 FIXED VAR					4.500000	01 Nov 2052		
	182,448.810	Local	98.292173	179,332.90	94.578544	172,557.43	-6,775.47	0.02	
Original Face:	200,000.000	Base	98.292173	179,332.90	94.578544	172,557.43	-6,775.47	0.02	
3140XKM49	FNMA POOL FS3978 FN 01/53 FIXED VAR					5.000000	01 Jan 2053		
	184,759.360	Local	100.457022	185,603.75	97.055298	179,318.75	-6,285.00	0.02	
Original Face:	200,000.000	Base	100.457022	185,603.75	97.055298	179,318.75	-6,285.00	0.02	
3140XKNS5	FNMA POOL FS4000 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
	82,279.880	Local	104.293699	85,812.73	102.232041	84,116.40	-1,696.33	0.01	
Original Face:	100,000.000	Base	104.293699	85,812.73	102.232041	84,116.40	-1,696.33	0.01	
3140XKSW1	FNMA POOL FS4132 FN 03/53 FIXED VAR					6.000000	01 Mar 2053		
	93,181.670	Local	100.364846	93,521.64	100.796164	93,923.55	401.91	0.01	
Original Face:	100,000.000	Base	100.364846	93,521.64	100.796164	93,923.55	401.91	0.01	
3140XKTY6	FNMA POOL FS4166 FN 04/53 FIXED VAR					5.500000	01 Apr 2053		
	367,361.110	Local	100.974338	370,940.45	99.040105	363,834.83	-7,105.62	0.04	
Original Face:	400,000.000	Base	100.974338	370,940.45	99.040105	363,834.83	-7,105.62	0.04	
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	825,873.900	Local	85.066681	702,543.52	79.885360	659,752.34	-42,791.18	0.08	
Original Face:	900,000.000	Base	85.066681	702,543.52	79.885360	659,752.34	-42,791.18	0.07	
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	550,691.820	Local	84.578547	465,767.14	79.435647	437,445.61	-28,321.53	0.05	
Original Face:	600,000.000	Base	84.578547	465,767.14	79.435647	437,445.61	-28,321.53	0.05	
3140XKWD8	FNMA POOL FS4243 FN 05/42 FIXED VAR					3.000000	01 May 2042		
	85,969.260	Local	91.543105	78,698.93	88.692599	76,248.37	-2,450.56	0.01	
Original Face:	100,000.000	Base	91.543105	78,698.93	88.692599	76,248.37	-2,450.56	0.01	

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3140XKYL8	FNMA POOL FS4314 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	91,598.360	Local		83.388600	76,382.59	79.562169	72,877.64	-3,504.95	0.01
Original Face:	100,000.000	Base		83.388600	76,382.59	79.562169	72,877.64	-3,504.95	0.01
3140XL3Q9	FNMA POOL FS5306 FN 07/53 FIXED VAR					6.000000	01 Jul 2053		
	360,114.790	Local		99.051933	356,700.66	102.151379	367,862.22	11,161.56	0.04
Original Face:	400,000.000	Base		99.051933	356,700.66	102.151379	367,862.22	11,161.56	0.04
3140XL3X4	FNMA POOL FS5313 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
	1,108,876.160	Local		90.077040	998,842.82	90.157260	999,732.36	889.54	0.12
Original Face:	1,200,000.000	Base		90.077040	998,842.82	90.157260	999,732.36	889.54	0.11
3140XL6X1	FNMA POOL FS5385 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
	840,296.250	Local		82.992348	697,381.59	83.228166	699,363.16	1,981.57	0.08
Original Face:	900,000.000	Base		82.992348	697,381.59	83.228166	699,363.16	1,981.57	0.08
3140XLCG1	FNMA POOL FS4570 FN 12/47 FIXED VAR					5.000000	01 Dec 2047		
	168,251.530	Local		102.108587	171,799.26	99.116339	166,764.76	-5,034.50	0.02
Original Face:	200,000.000	Base		102.108587	171,799.26	99.116339	166,764.76	-5,034.50	0.02
3140XLCK2	FNMA POOL FS4573 FN 05/53 FIXED VAR					6.000000	01 May 2053		
	446,649.900	Local		101.552755	453,585.28	100.993019	451,085.22	-2,500.06	0.05
Original Face:	500,000.000	Base		101.552755	453,585.28	100.993019	451,085.22	-2,500.06	0.05
3140XLKT4	FNMA POOL FS4805 FN 05/53 FIXED VAR					5.500000	01 May 2053		
	191,952.210	Local		100.000000	191,952.21	99.544665	191,078.18	-874.03	0.02
Original Face:	200,000.000	Base		100.000000	191,952.21	99.544665	191,078.18	-874.03	0.02
3140XLTR9	FNMA POOL FS5059 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	2,180,166.140	Local		93.515038	2,038,783.20	90.820979	1,980,048.23	-58,734.97	0.23
Original Face:	2,400,000.000	Base		93.515038	2,038,783.20	90.820979	1,980,048.23	-58,734.97	0.22
3140XLWR5	FNMA POOL FS5155 FN 07/53 FIXED VAR					5.000000	01 Jul 2053		
	546,280.720	Local		94.435057	515,880.51	98.416453	537,630.11	21,749.60	0.06
Original Face:	600,000.000	Base		94.435057	515,880.51	98.416453	537,630.11	21,749.60	0.06
3140XLXV5	FNMA POOL FS5191 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
	842,362.630	Local		79.766599	671,924.02	83.642963	704,577.06	32,653.04	0.08
Original Face:	900,000.000	Base		79.766599	671,924.02	83.642963	704,577.06	32,653.04	0.08

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3140XM5A0	FNMA POOL FS6240 FN 04/52 FIXED VAR					3.000000	01 Apr 2052		
	760,823.090	Local	85.900040	653,547.34	86.143978	655,403.28	1,855.94	0.08	
Original Face:	800,000.000	Base	85.900040	653,547.34	86.143978	655,403.28	1,855.94	0.07	
3140XMBU9	FNMA POOL FS5450 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	370,124.470	Local	87.074848	322,285.32	87.033175	322,131.08	-154.24	0.04	
Original Face:	400,000.000	Base	87.074848	322,285.32	87.033175	322,131.08	-154.24	0.04	
3140XMHZ2	FNMA POOL FS5647 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
	187,673.560	Local	96.383566	180,886.47	99.575537	186,876.96	5,990.49	0.02	
Original Face:	200,000.000	Base	96.383566	180,886.47	99.575537	186,876.96	5,990.49	0.02	
3140XMKW5	FNMA POOL FS5708 FN 06/53 FIXED VAR					5.000000	01 Jun 2053		
	183,348.270	Local	93.749382	171,887.87	97.725188	179,177.44	7,289.57	0.02	
Original Face:	200,000.000	Base	93.749382	171,887.87	97.725188	179,177.44	7,289.57	0.02	
3140XN6G4	FNMA POOL FS7170 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
	292,091.330	Local	84.385059	246,481.44	84.705293	247,416.82	935.38	0.03	
Original Face:	300,000.000	Base	84.385059	246,481.44	84.705293	247,416.82	935.38	0.03	
3140XNEZ3	FNMA POOL FS6451 FN 08/53 FIXED VAR					5.500000	01 Aug 2053		
	474,329.620	Local	99.762307	473,202.17	99.322553	471,116.29	-2,085.88	0.06	
Original Face:	500,000.000	Base	99.762307	473,202.17	99.322553	471,116.29	-2,085.88	0.05	
3140XNQ98	FNMA POOL FS6779 FN 12/53 FIXED VAR					6.500000	01 Dec 2053		
	183,562.760	Local	102.118937	187,452.34	102.743945	188,599.62	1,147.28	0.02	
Original Face:	200,000.000	Base	102.118937	187,452.34	102.743945	188,599.62	1,147.28	0.02	
3140XP4M8	FNMA POOL FS8027 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
	495,561.060	Local	82.453131	408,605.61	83.188179	412,248.22	3,642.61	0.05	
Original Face:	500,000.000	Base	82.453131	408,605.61	83.188179	412,248.22	3,642.61	0.05	
3140XPGS2	FNMA POOL FS7408 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
	1,266,980.700	Local	82.930107	1,050,708.45	83.013478	1,051,764.74	1,056.29	0.12	
Original Face:	1,300,000.000	Base	82.930107	1,050,708.45	83.013478	1,051,764.74	1,056.29	0.12	
3140XPPJ2	FNMA POOL FS7624 FN 03/54 FIXED VAR					6.500000	01 Mar 2054		
	291,952.840	Local	102.822648	300,193.64	102.537927	299,362.39	-831.25	0.04	
Original Face:	300,000.000	Base	102.822648	300,193.64	102.537927	299,362.39	-831.25	0.03	

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3140XPWK1	FNMA POOL FS7849 FN 05/52 FIXED VAR				2.500000	01 May 2052		
		197,291.640	Local 81.649679	161,087.99	82.478858	162,723.89	1,635.90	0.02
Original Face:		200,000.000	Base 81.649679	161,087.99	82.478858	162,723.89	1,635.90	0.02
3140XPX87	FNMA POOL FS7902 FN 12/53 FIXED VAR				6.500000	01 Dec 2053		
		99,088.780	Local 102.121451	101,190.90	103.120494	102,180.84	989.94	0.01
Original Face:		100,000.000	Base 102.121451	101,190.90	103.120494	102,180.84	989.94	0.01
3140XQA23	FNMA POOL FS8124 FN 06/52 FIXED VAR				3.000000	01 Jun 2052		
		1,088,684.910	Local 85.946682	935,688.56	86.292262	939,450.83	3,762.27	0.11
Original Face:		1,100,000.000	Base 85.946682	935,688.56	86.292262	939,450.83	3,762.27	0.10
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044		
		179,360.460	Local 106.581378	191,164.85	96.800102	173,621.11	-17,543.74	0.02
Original Face:		1,200,000.000	Base 106.581378	191,164.85	96.800102	173,621.11	-17,543.74	0.02
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR				3.500000	01 Dec 2037		
		69,620.100	Local 106.857387	74,394.22	93.291319	64,949.51	-9,444.71	0.01
Original Face:		200,000.000	Base 106.857387	74,394.22	93.291319	64,949.51	-9,444.71	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		1,156,856.260	Local 98.626823	1,140,970.58	87.586918	1,013,254.74	-127,715.84	0.12
Original Face:		3,200,000.000	Base 98.626823	1,140,970.58	87.586918	1,013,254.74	-127,715.84	0.11
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037		
		1,013.230	Local 108.612062	1,100.49	102.889317	1,042.51	-57.98	0.00
Original Face:		100,000.000	Base 108.612062	1,100.49	102.889317	1,042.51	-57.98	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		1,696.260	Local 108.883072	1,846.94	103.778402	1,760.35	-86.59	0.00
Original Face:		500,000.000	Base 108.883072	1,846.94	103.778402	1,760.35	-86.59	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		2,131.100	Local 108.742903	2,317.42	102.889317	2,192.67	-124.75	0.00
Original Face:		100,000.000	Base 108.742903	2,317.42	102.889317	2,192.67	-124.75	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR				5.500000	01 Aug 2038		
		9,250.900	Local 104.911198	9,705.23	100.487377	9,295.99	-409.24	0.00
Original Face:		491,391.000	Base 104.911198	9,705.23	100.487377	9,295.99	-409.24	0.00

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31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	29,980.570	Local		102.235548	30,650.80	94.072466	28,203.46	-2,447.34	0.00
Original Face:	200,000.000	Base		102.235548	30,650.80	94.072466	28,203.46	-2,447.34	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	8,637.560	Local		102.190549	8,826.77	98.445591	8,503.30	-323.47	0.00
Original Face:	200,000.000	Base		102.190549	8,826.77	98.445591	8,503.30	-323.47	0.00
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	26,141.970	Local		102.172751	26,709.97	98.411098	25,726.60	-983.37	0.00
Original Face:	600,000.000	Base		102.172751	26,709.97	98.411098	25,726.60	-983.37	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	7,295.720	Local		102.156196	7,453.03	98.488862	7,185.47	-267.56	0.00
Original Face:	200,000.000	Base		102.156196	7,453.03	98.488862	7,185.47	-267.56	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	36,720.450	Local		105.950363	38,905.45	96.430125	35,409.58	-3,495.87	0.00
Original Face:	200,000.000	Base		105.950363	38,905.45	96.430125	35,409.58	-3,495.87	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	13,136.810	Local		102.919354	13,520.32	98.547880	12,946.05	-574.27	0.00
Original Face:	200,000.000	Base		102.919354	13,520.32	98.547880	12,946.05	-574.27	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	13,571.890	Local		102.939826	13,970.88	98.401756	13,354.98	-615.90	0.00
Original Face:	200,000.000	Base		102.939826	13,970.88	98.401756	13,354.98	-615.90	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	23,222.630	Local		104.761648	24,328.41	93.910367	21,808.46	-2,519.95	0.00
Original Face:	200,000.000	Base		104.761648	24,328.41	93.910367	21,808.46	-2,519.95	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	9,648.120	Local		105.793979	10,207.13	96.431439	9,303.82	-903.31	0.00
Original Face:	100,000.000	Base		105.793979	10,207.13	96.431439	9,303.82	-903.31	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	53,211.790	Local		104.988331	55,866.17	93.910165	49,971.28	-5,894.89	0.01
Original Face:	400,000.000	Base		104.988331	55,866.17	93.910165	49,971.28	-5,894.89	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								
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	20,939.280	Local	102.109098	21,380.91	93.907013	19,663.45		-1,717.46	0.00
Original Face:	100,000.000	Base	102.109098	21,380.91	93.907013	19,663.45		-1,717.46	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	56,937.730	Local	105.939506	60,319.55	96.429887	54,904.99		-5,414.56	0.01
Original Face:	300,000.000	Base	105.939506	60,319.55	96.429887	54,904.99		-5,414.56	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	32,722.770	Local	105.948182	34,669.18	96.429781	31,554.50		-3,114.68	0.00
Original Face:	200,000.000	Base	105.948182	34,669.18	96.429781	31,554.50		-3,114.68	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	31,640.970	Local	105.921373	33,514.55	96.429936	30,511.37		-3,003.18	0.00
Original Face:	200,000.000	Base	105.921373	33,514.55	96.429936	30,511.37		-3,003.18	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
	129,989.880	Local	104.514998	135,858.92	92.512672	120,257.11		-15,601.81	0.01
Original Face:	900,000.000	Base	104.514998	135,858.92	92.512672	120,257.11		-15,601.81	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
	419,367.070	Local	104.658132	438,901.74	92.295169	387,055.55		-51,846.19	0.05
Original Face:	2,400,000.000	Base	104.658132	438,901.74	92.295169	387,055.55		-51,846.19	0.04
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	59,761.280	Local	106.161548	63,443.50	94.703700	56,596.14		-6,847.36	0.01
Original Face:	500,000.000	Base	106.161548	63,443.50	94.703700	56,596.14		-6,847.36	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
	36,546.600	Local	106.209169	38,815.84	94.682542	34,603.25		-4,212.59	0.00
Original Face:	300,000.000	Base	106.209169	38,815.84	94.682542	34,603.25		-4,212.59	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035		
	15,971.500	Local	104.699559	16,722.09	92.572735	14,785.25		-1,936.84	0.00
Original Face:	100,000.000	Base	104.699559	16,722.09	92.572735	14,785.25		-1,936.84	0.00
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
	173,026.100	Local	104.513527	180,835.68	92.464506	159,987.73		-20,847.95	0.02
Original Face:	1,100,000.000	Base	104.513527	180,835.68	92.464506	159,987.73		-20,847.95	0.02

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31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
	234,486.420	Local	104.838609	245,832.30	92.257821	216,332.06	-29,500.24	0.03	
Original Face:	1,300,000.000	Base	104.838609	245,832.30	92.257821	216,332.06	-29,500.24	0.02	
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	939,603.040	Local	104.852229	985,194.73	92.122213	865,583.11	-119,611.62	0.10	
Original Face:	4,700,000.000	Base	104.852229	985,194.73	92.122213	865,583.11	-119,611.62	0.09	
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	712,389.250	Local	104.720252	746,015.82	92.122891	656,273.57	-89,742.25	0.08	
Original Face:	3,400,000.000	Base	104.720252	746,015.82	92.122891	656,273.57	-89,742.25	0.07	
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	672,266.390	Local	94.845078	637,611.58	90.157076	606,095.72	-31,515.86	0.07	
Original Face:	4,300,000.000	Base	94.845078	637,611.58	90.157076	606,095.72	-31,515.86	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		
	1,020,991.860	Local	86.000108	878,054.10	84.334162	861,044.93	-17,009.17	0.10	
Original Face:	1,300,000.000	Base	86.000108	878,054.10	84.334162	861,044.93	-17,009.17	0.09	
31418D5G3	FNMA POOL MA4446 FN 10/41 FIXED 2					2.000000	01 Oct 2041		
	395,339.530	Local	85.996854	339,979.56	83.957462	331,917.04	-8,062.52	0.04	
Original Face:	500,000.000	Base	85.996854	339,979.56	83.957462	331,917.04	-8,062.52	0.04	
31418D6K3	FNMA POOL MA4473 FN 11/41 FIXED 1.5					1.500000	01 Nov 2041		
	496,092.320	Local	81.232284	402,987.12	80.891064	401,294.36	-1,692.76	0.05	
Original Face:	600,000.000	Base	81.232284	402,987.12	80.891064	401,294.36	-1,692.76	0.04	
31418D6L1	FNMA POOL MA4474 FN 11/41 FIXED 2					2.000000	01 Nov 2041		
	402,376.850	Local	86.495013	348,035.91	83.919394	337,672.21	-10,363.70	0.04	
Original Face:	500,000.000	Base	86.495013	348,035.91	83.919394	337,672.21	-10,363.70	0.04	
31418DP97	FNMA POOL MA4047 FN 06/50 FIXED 2					2.000000	01 Jun 2050		
	1,279,273.510	Local	77.909904	996,680.76	79.297568	1,014,432.78	17,752.02	0.12	
Original Face:	2,200,000.000	Base	77.909904	996,680.76	79.297568	1,014,432.78	17,752.02	0.11	

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31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
	190,525.230	Local	98.937584	188,501.06	95.441509	181,840.15	-6,660.91	0.02	
Original Face:	900,000.000	Base	98.937584	188,501.06	95.441509	181,840.15	-6,660.91	0.02	
31418DUB6	FNMA POOL MA4177 FN 11/40 FIXED 2.5					2.500000	01 Nov 2040		
	223,410.920	Local	88.970203	198,769.15	87.446942	195,366.02	-3,403.13	0.02	
Original Face:	400,000.000	Base	88.970203	198,769.15	87.446942	195,366.02	-3,403.13	0.02	
31418DV66	FNMA POOL MA4236 FN 01/51 FIXED 1.5					1.500000	01 Jan 2051		
	79,535.630	Local	78.012835	62,048.00	75.106220	59,736.21	-2,311.79	0.01	
Original Face:	100,000.000	Base	78.012835	62,048.00	75.106220	59,736.21	-2,311.79	0.01	
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
	867,327.280	Local	86.215425	747,769.90	75.045607	650,891.02	-96,878.88	0.08	
Original Face:	1,070,000.000	Base	86.215425	747,769.90	75.045607	650,891.02	-96,878.88	0.07	
31418DYG1	FNMA POOL MA4310 FN 04/41 FIXED 1.5					1.500000	01 Apr 2041		
	153,215.300	Local	76.692504	117,504.65	81.203444	124,416.10	6,911.45	0.01	
Original Face:	200,000.000	Base	76.692504	117,504.65	81.203444	124,416.10	6,911.45	0.01	
31418DZ62	FNMA POOL MA4364 FN 06/41 FIXED 2					2.000000	01 Jun 2041		
	385,427.860	Local	91.704736	353,455.60	84.706317	326,481.74	-26,973.86	0.04	
Original Face:	500,000.000	Base	91.704736	353,455.60	84.706317	326,481.74	-26,973.86	0.04	
31418EAB6	FNMA POOL MA4501 FN 12/41 FIXED 2					2.000000	01 Dec 2041		
	1,065,448.240	Local	84.630535	901,694.55	83.880539	893,703.73	-7,990.82	0.11	
Original Face:	1,300,000.000	Base	84.630535	901,694.55	83.880539	893,703.73	-7,990.82	0.10	
31418EAV2	FNMA POOL MA4519 FN 01/42 FIXED 1.5					1.500000	01 Jan 2042		
	253,335.250	Local	83.454237	211,419.00	80.890109	204,923.16	-6,495.84	0.02	
Original Face:	300,000.000	Base	83.454237	211,419.00	80.890109	204,923.16	-6,495.84	0.02	
31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2					2.000000	01 Feb 2042		
	911,516.120	Local	85.283959	777,377.03	83.838129	764,198.06	-13,178.97	0.09	
Original Face:	1,100,000.000	Base	85.283959	777,377.03	83.838129	764,198.06	-13,178.97	0.08	
31418ECG3	FNMA POOL MA4570 FN 03/42 FIXED 2					2.000000	01 Mar 2042		
	83,819.140	Local	87.228824	73,114.45	83.796553	70,237.55	-2,876.90	0.01	
Original Face:	100,000.000	Base	87.228824	73,114.45	83.796553	70,237.55	-2,876.90	0.01	

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31418ECH1	FNMA POOL MA4571 FN 03/42 FIXED 2.5				2.500000	01 Mar 2042			
		247,609.670	Local	89.957093	222,742.46	85.788439	212,420.47	-10,321.99	0.03
Original Face:		300,000.000	Base	89.957093	222,742.46	85.788439	212,420.47	-10,321.99	0.02
31418ECZ1	FNMA POOL MA4587 FN 04/42 FIXED 2.5				2.500000	01 Apr 2042			
		593,516.300	Local	89.464161	530,984.38	86.494032	513,356.18	-17,628.20	0.06
Original Face:		700,000.000	Base	89.464161	530,984.38	86.494032	513,356.18	-17,628.20	0.06
31418EDL1	FNMA POOL MA4606 FN 05/42 FIXED 2				2.000000	01 May 2042			
		87,164.370	Local	87.222118	76,026.61	83.755316	73,004.79	-3,021.82	0.01
Original Face:		100,000.000	Base	87.222118	76,026.61	83.755316	73,004.79	-3,021.82	0.01
31418EDM9	FNMA POOL MA4607 FN 05/42 FIXED 2.5				2.500000	01 May 2042			
		170,532.640	Local	88.049074	150,152.41	85.917950	146,518.15	-3,634.26	0.02
Original Face:		200,000.000	Base	88.049074	150,152.41	85.917950	146,518.15	-3,634.26	0.02
31418EER7	FNMA POOL MA4643 FN 05/42 FIXED 3				3.000000	01 May 2042			
		171,388.480	Local	90.086586	154,398.03	88.628138	151,898.42	-2,499.61	0.02
Original Face:		200,000.000	Base	90.086586	154,398.03	88.628138	151,898.42	-2,499.61	0.02
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.000000	01 Feb 2039			
		20,483.520	Local	108.540475	22,232.91	105.248124	21,558.52	-674.39	0.00
Original Face:		900,000.000	Base	108.540475	22,232.91	105.248124	21,558.52	-674.39	0.00
31423XM6	FANNIEMAE STRIP FNS 427 C21				2.000000	25 Mar 2050			
		804,402.530	Local	12.015931	96,656.45	12.158612	97,804.18	1,147.73	0.01
Original Face:		900,000.000	Base	12.015931	96,656.45	12.158612	97,804.18	1,147.73	0.01
31423XQB0	FANNIEMAE STRIP FNS 427 C73				3.000000	25 Dec 2048			
		1,190,573.640	Local	14.395745	171,391.94	15.883902	189,109.55	17,717.61	0.02
Original Face:		1,400,000.000	Base	14.395745	171,391.94	15.883902	189,109.55	17,717.61	0.02
31424U6J0	FANNIEMAE STRIP FNS 440 C6				2.000000	25 Oct 2052			
		1,854,782.320	Local	12.552410	232,819.88	12.721046	235,947.71	3,127.83	0.03
Original Face:		1,900,000.000	Base	12.552410	232,819.88	12.721046	235,947.71	3,127.83	0.03
31424UGV2	FANNIEMAE STRIP FNS 436 C32				2.000000	25 Oct 2052			
		1,621,624.610	Local	12.646304	205,075.57	12.583592	204,058.62	-1,016.95	0.02
Original Face:		1,700,000.000	Base	12.646304	205,075.57	12.583592	204,058.62	-1,016.95	0.02

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3142GRBY5	FED HM LN PC POOL RJ0954 FR 02/54 FIXED 6.5				6.500000	01 Feb 2054			
		387,935.260	Local	102.872997	399,080.63	102.538032	397,781.18	-1,299.45	0.05
Original Face:		400,000.000	Base	102.872997	399,080.63	102.538032	397,781.18	-1,299.45	0.04
3142GRQC7	FED HM LN PC POOL RJ1350 FR 04/54 FIXED 6				6.000000	01 Apr 2054			
		199,447.560	Local	101.205851	201,852.60	100.865618	201,174.01	-678.59	0.02
Original Face:		200,000.000	Base	101.205851	201,852.60	100.865618	201,174.01	-678.59	0.02
3142GRQL7	FED HM LN PC POOL RJ1358 FR 04/54 FIXED 6.5				6.500000	01 Apr 2054			
		399,385.120	Local	102.772304	410,457.29	102.538097	409,521.90	-935.39	0.05
Original Face:		400,000.000	Base	102.772304	410,457.29	102.538097	409,521.90	-935.39	0.04
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A				3.001000	25 Jan 2067			
		460,000.000	Local	99.997322	459,987.68	71.839960	330,463.82	-129,523.86	0.04
Original Face:		460,000.000	Base	99.997322	459,987.68	71.839960	330,463.82	-129,523.86	0.04
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		650,000.000	Local	97.166488	631,582.17	97.699780	635,048.57	3,466.40	0.07
			Base	97.166488	631,582.17	97.699780	635,048.57	3,466.40	0.07
335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375				9.375000	01 Mar 2029			
		200,000.000	Local	100.000000	200,000.00	104.664300	209,328.60	9,328.60	0.02
			Base	100.000000	200,000.00	104.664300	209,328.60	9,328.60	0.02
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.15				4.150000	15 Jul 2027			
		310,000.000	Local	100.091797	310,284.57	95.949930	297,444.78	-12,839.79	0.04
			Base	100.091797	310,284.57	95.949930	297,444.78	-12,839.79	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.1				5.100000	15 Jul 2047			
		360,000.000	Local	96.201161	346,324.18	86.117590	310,023.32	-36,300.86	0.04
			Base	96.201161	346,324.18	86.117590	310,023.32	-36,300.86	0.03
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		120,000.000	Local	100.037958	120,045.55	94.128100	112,953.72	-7,091.83	0.01
			Base	100.037958	120,045.55	94.128100	112,953.72	-7,091.83	0.01
34416DAZ1	FOCUS FINANCIAL PARTNERS LLC 2024 TERM LOAN B7					30 Jun 2028			
		325,060.310	Local	98.400158	319,859.86	99.843800	324,552.57	4,692.71	0.04
			Base	98.400158	319,859.86	99.843800	324,552.57	4,692.71	0.04

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# Holdings

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



As of: June 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	
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
		420,000.000	Local	99.967893	419,865.15	95.986300	403,142.46	-16,722.69	0.05
	Original Face:	420,000.000	Base	99.967893	419,865.15	95.986300	403,142.46	-16,722.69	0.04
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032			
		830,000.000	Local	90.460233	750,819.93	82.757267	686,885.32	-63,934.61	0.08
			Base	90.460233	750,819.93	82.757267	686,885.32	-63,934.61	0.08
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1				6.100000	19 Aug 2032			
		280,000.000	Local	100.000000	280,000.00	100.036136	280,101.18	101.18	0.03
			Base	100.000000	280,000.00	100.036136	280,101.18	101.18	0.03
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025			
		400,000.000	Local	101.098180	404,392.72	99.240945	396,963.78	-7,428.94	0.05
			Base	101.098180	404,392.72	99.240945	396,963.78	-7,428.94	0.04
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027			
		400,000.000	Local	99.511293	398,045.17	95.034833	380,139.33	-17,905.84	0.04
			Base	99.511293	398,045.17	95.034833	380,139.33	-17,905.84	0.04
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030			
		460,000.000	Local	100.486533	462,238.05	89.340837	410,967.85	-51,270.20	0.05
			Base	100.486533	462,238.05	89.340837	410,967.85	-51,270.20	0.05
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	90.488646	180,977.29	-19,022.71	0.02
			Base	100.000000	200,000.00	90.488646	180,977.29	-19,022.71	0.02
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031			
		300,000.000	Local	100.000000	300,000.00	86.335691	259,007.07	-40,992.93	0.03
			Base	100.000000	300,000.00	86.335691	259,007.07	-40,992.93	0.03
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95				4.950000	28 May 2027			
		830,000.000	Local	98.785008	819,915.57	97.614322	810,198.87	-9,716.70	0.10
			Base	98.785008	819,915.57	97.614322	810,198.87	-9,716.70	0.09
345397C68	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35				7.350000	06 Mar 2030			
		1,080,000.000	Local	100.786434	1,088,493.49	105.902965	1,143,752.02	55,258.53	0.14
			Base	100.786434	1,088,493.49	105.902965	1,143,752.02	55,258.53	0.13

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35100DAU0	FOUR SEASONS HOTELS LIMITED 2024 TERM LOAN B					30 Nov 2029			
		338,282.820	Local 100.000000	338,282.82	100.321400	339,370.06	1,087.24		0.04
			Base 100.000000	338,282.82	100.321400	339,370.06	1,087.24		0.04
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		630,000.000	Local 118.770178	748,252.12	95.590711	602,221.48	-146,030.64		0.07
			Base 118.770178	748,252.12	95.590711	602,221.48	-146,030.64		0.07
35137LAN5	FOX CORP SR UNSECURED 10/33 6.5				6.500000	13 Oct 2033			
		380,000.000	Local 98.843729	375,606.17	104.944188	398,787.91	23,181.74		0.05
			Base 98.843729	375,606.17	104.944188	398,787.91	23,181.74		0.04
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				7.635350	25 Aug 2033			
		554,644.030	Local 100.046103	554,899.74	101.875000	565,043.61	10,143.87		0.07
Original Face:		690,000.000	Base 100.046103	554,899.74	101.875000	565,043.61	10,143.87		0.06
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A				6.835350	25 Oct 2041			
		480,000.000	Local 100.000000	480,000.00	100.496930	482,385.26	2,385.26		0.06
Original Face:		480,000.000	Base 100.000000	480,000.00	100.496930	482,385.26	2,385.26		0.05
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A				7.185350	25 Jan 2042			
		1,770,000.000	Local 100.000000	1,770,000.00	101.122460	1,789,867.54	19,867.54		0.21
Original Face:		1,770,000.000	Base 100.000000	1,770,000.00	101.122460	1,789,867.54	19,867.54		0.20
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A				6.635350	25 Feb 2042			
		354,210.250	Local 100.000000	354,210.25	100.466080	355,861.15	1,650.90		0.04
Original Face:		780,000.000	Base 100.000000	354,210.25	100.466080	355,861.15	1,650.90		0.04
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A				7.735350	25 Feb 2042			
		560,000.000	Local 102.361329	573,223.44	102.497260	573,984.66	761.22		0.07
Original Face:		560,000.000	Base 102.361329	573,223.44	102.497260	573,984.66	761.22		0.06
35564KWT2	FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A				8.685350	25 May 2042			
		700,000.000	Local 103.504019	724,528.13	104.984160	734,889.12	10,360.99		0.09
Original Face:		700,000.000	Base 103.504019	724,528.13	104.984160	734,889.12	10,360.99		0.08
35564KYP8	FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A				9.835350	25 Jun 2042			
		340,000.000	Local 106.759188	362,981.24	108.477900	368,824.86	5,843.62		0.04
Original Face:		340,000.000	Base 106.759188	362,981.24	108.477900	368,824.86	5,843.62		0.04

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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35564NBA0	FREDDIE MAC STACR STACR 2024 DNA1 M2 144A					7.285350	25 Feb 2044		
	970,000.000	Local		100.278380	972,700.29	100.937350	979,092.30	6,392.01	0.12
Original Face:	970,000.000	Base		100.278380	972,700.29	100.937350	979,092.30	6,392.01	0.11
35564NCW1	FREDDIE MAC STACR STACR 2024 DNA2 A1 144A					6.585350	25 May 2044		
	621,211.420	Local		100.000000	621,211.42	100.356890	623,428.46	2,217.04	0.07
Original Face:	630,000.000	Base		100.000000	621,211.42	100.356890	623,428.46	2,217.04	0.07
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	846,000.000	Local		97.530456	825,107.66	95.005763	803,748.75	-21,358.91	0.09
		Base		97.530456	825,107.66	95.005763	803,748.75	-21,358.91	0.09
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
	120,000.000	Local		100.000000	120,000.00	96.253790	115,504.55	-4,495.45	0.01
		Base		100.000000	120,000.00	96.253790	115,504.55	-4,495.45	0.01
36168QAQ7	GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75					6.750000	15 Jan 2031		
	360,000.000	Local		102.505836	369,021.01	102.012815	367,246.13	-1,774.88	0.04
		Base		102.505836	369,021.01	102.012815	367,246.13	-1,774.88	0.04
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	32,000.950	Local		100.121996	32,039.99	89.588913	28,669.30	-3,370.69	0.00
Original Face:	200,000.000	Base		100.121996	32,039.99	89.588913	28,669.30	-3,370.69	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	77,504.070	Local		99.479137	77,100.38	89.466279	69,340.01	-7,760.37	0.01
Original Face:	800,000.000	Base		99.479137	77,100.38	89.466279	69,340.01	-7,760.37	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	39,559.300	Local		101.740021	40,247.64	89.465558	35,391.95	-4,855.69	0.00
Original Face:	300,000.000	Base		101.740021	40,247.64	89.465558	35,391.95	-4,855.69	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	40,240.760	Local		102.066437	41,072.31	88.293683	35,530.05	-5,542.26	0.00
Original Face:	300,000.000	Base		102.066437	41,072.31	88.293683	35,530.05	-5,542.26	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	34,369.310	Local		102.068386	35,080.20	88.293683	30,345.93	-4,734.27	0.00
Original Face:	300,000.000	Base		102.068386	35,080.20	88.293683	30,345.93	-4,734.27	0.00

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36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5						3.500000	20 Mar 2045		
	9,115.640	Local		101.485908	9,251.09	91.501996	8,340.99	-910.10	0.00	
Original Face:	100,000.000	Base		101.485908	9,251.09	91.501996	8,340.99	-910.10	0.00	
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5						3.500000	20 Apr 2046		
	6,421.400	Local		105.906189	6,800.66	91.314952	5,863.70	-936.96	0.00	
Original Face:	50,000.000	Base		105.906189	6,800.66	91.314952	5,863.70	-936.96	0.00	
36179RS91	GNMA II POOL MA3244 G2 11/45 FIXED 3.5						3.500000	20 Nov 2045		
	120,964.990	Local		91.496639	110,678.90	91.403227	110,565.90	-113.00	0.01	
Original Face:	1,000,000.000	Base		91.496639	110,678.90	91.403227	110,565.90	-113.00	0.01	
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3						3.000000	20 Jan 2046		
	28,477.110	Local		105.015642	29,905.42	88.731552	25,268.18	-4,637.24	0.00	
Original Face:	200,000.000	Base		105.015642	29,905.42	88.731552	25,268.18	-4,637.24	0.00	
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3						3.000000	20 Apr 2047		
	19,096.780	Local		104.948321	20,041.75	88.453278	16,891.73	-3,150.02	0.00	
Original Face:	100,000.000	Base		104.948321	20,041.75	88.453278	16,891.73	-3,150.02	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3						3.000000	20 Aug 2046		
	168,951.610	Local		105.584842	178,387.29	88.719628	149,893.24	-28,494.05	0.02	
Original Face:	1,100,000.000	Base		105.584842	178,387.29	88.719628	149,893.24	-28,494.05	0.02	
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3						3.000000	20 Nov 2046		
	50,224.500	Local		102.326594	51,393.02	88.522458	44,459.96	-6,933.06	0.01	
Original Face:	300,000.000	Base		102.326594	51,393.02	88.522458	44,459.96	-6,933.06	0.00	
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3						3.000000	20 Feb 2047		
	38,296.710	Local		104.970531	40,200.26	88.545136	33,909.87	-6,290.39	0.00	
Original Face:	200,000.000	Base		104.970531	40,200.26	88.545136	33,909.87	-6,290.39	0.00	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5						4.500000	20 Jul 2048		
	34,008.850	Local		104.016308	35,374.75	96.465117	32,806.68	-2,568.07	0.00	
Original Face:	400,000.000	Base		104.016308	35,374.75	96.465117	32,806.68	-2,568.07	0.00	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5						4.500000	20 Aug 2048		
	74,979.310	Local		107.248373	80,414.09	96.336333	72,232.32	-8,181.77	0.01	
Original Face:	800,000.000	Base		107.248373	80,414.09	96.336333	72,232.32	-8,181.77	0.01	

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36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
		512,722.890	Local 106.459891	545,844.23	93.588578	479,850.06	-65,994.17	0.06
Original Face:		4,400,000.000	Base 106.459891	545,844.23	93.588578	479,850.06	-65,994.17	0.05
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4				4.000000	20 Jul 2047		
		78,971.750	Local 107.171856	84,635.49	93.999336	74,232.92	-10,402.57	0.01
Original Face:		680,000.000	Base 107.171856	84,635.49	93.999336	74,232.92	-10,402.57	0.01
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5				4.500000	20 Aug 2047		
		102,923.560	Local 108.580203	111,754.61	96.673511	99,499.82	-12,254.79	0.01
Original Face:		1,000,000.000	Base 108.580203	111,754.61	96.673511	99,499.82	-12,254.79	0.01
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.000000	20 Sep 2047		
		3,695.280	Local 98.131671	3,626.24	88.428245	3,267.67	-358.57	0.00
Original Face:		20,000.000	Base 98.131671	3,626.24	88.428245	3,267.67	-358.57	0.00
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5				3.500000	20 Sep 2047		
		690,721.490	Local 105.648431	729,736.42	91.041561	628,843.63	-100,892.79	0.07
Original Face:		4,800,000.000	Base 105.648431	729,736.42	91.041561	628,843.63	-100,892.79	0.07
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		190,373.400	Local 102.893860	195,882.54	93.952997	178,861.51	-17,021.03	0.02
Original Face:		1,500,000.000	Base 102.893860	195,882.54	93.952997	178,861.51	-17,021.03	0.02
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.000000	20 Nov 2047		
		16,917.130	Local 93.632312	15,839.90	88.402370	14,955.14	-884.76	0.00
Original Face:		100,000.000	Base 93.632312	15,839.90	88.402370	14,955.14	-884.76	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5				3.500000	20 Nov 2047		
		15,358.590	Local 103.124831	15,838.52	90.950869	13,968.77	-1,869.75	0.00
Original Face:		100,000.000	Base 103.124831	15,838.52	90.950869	13,968.77	-1,869.75	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047		
		143,258.340	Local 103.323848	148,020.03	93.957999	134,602.67	-13,417.36	0.02
Original Face:		1,100,000.000	Base 103.323848	148,020.03	93.957999	134,602.67	-13,417.36	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3				3.000000	20 Dec 2047		
		18,910.960	Local 97.586479	18,454.54	88.389418	16,715.29	-1,739.25	0.00
Original Face:		106,490.000	Base 97.586479	18,454.54	88.389418	16,715.29	-1,739.25	0.00

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36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	64,861.700	Local		102.647125	66,578.67	93.901484	60,906.10	-5,672.57	0.01
Original Face:	500,000.000	Base		102.647125	66,578.67	93.901484	60,906.10	-5,672.57	0.01
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
	41,684.020	Local		97.583007	40,676.52	88.355037	36,829.93	-3,846.59	0.00
Original Face:	237,542.000	Base		97.583007	40,676.52	88.355037	36,829.93	-3,846.59	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	48,028.820	Local		103.846732	49,876.36	93.844473	45,072.39	-4,803.97	0.01
Original Face:	400,000.000	Base		103.846732	49,876.36	93.844473	45,072.39	-4,803.97	0.00
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	640,312.840	Local		98.537685	630,949.45	93.844478	600,898.24	-30,051.21	0.07
Original Face:	5,900,000.000	Base		98.537685	630,949.45	93.844478	600,898.24	-30,051.21	0.07
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	38,483.590	Local		103.464230	39,816.75	93.767130	36,084.96	-3,731.79	0.00
Original Face:	400,000.000	Base		103.464230	39,816.75	93.767130	36,084.96	-3,731.79	0.00
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	180,915.940	Local		107.679981	194,810.25	96.532213	174,642.16	-20,168.09	0.02
Original Face:	2,000,000.000	Base		107.679981	194,810.25	96.532213	174,642.16	-20,168.09	0.02
36179TXV2	GNMA II POOL MA5192 G2 05/48 FIXED 4					4.000000	20 May 2048		
	103,417.410	Local		95.185511	98,438.39	93.736111	96,939.46	-1,498.93	0.01
Original Face:	1,000,000.000	Base		95.185511	98,438.39	93.736111	96,939.46	-1,498.93	0.01
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
	60,720.350	Local		102.046447	61,962.96	98.986027	60,104.66	-1,858.30	0.01
Original Face:	700,000.000	Base		102.046447	61,962.96	98.986027	60,104.66	-1,858.30	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	294,472.360	Local		100.681409	296,478.92	96.475487	284,093.64	-12,385.28	0.03
Original Face:	3,513,336.000	Base		100.681409	296,478.92	96.475487	284,093.64	-12,385.28	0.03
36179U6Y3	GNMA II POOL MA6287 G2 11/49 FIXED 5					5.000000	20 Nov 2049		
	76,443.470	Local		99.244409	75,865.87	98.970591	75,656.55	-209.32	0.01
Original Face:	500,000.000	Base		99.244409	75,865.87	98.970591	75,656.55	-209.32	0.01

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



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36179UCA8	GNMA II POOL MA5465 G2 09/48 FIXED 3.5					3.500000	20 Sep 2048		
	119,940.390	Local		91.567553	109,826.48	90.961396	109,099.45	-727.03	0.01
Original Face:	900,000.000	Base		91.567553	109,826.48	90.961396	109,099.45	-727.03	0.01
36179UCD2	GNMA II POOL MA5468 G2 09/48 FIXED 5					5.000000	20 Sep 2048		
	97,415.190	Local		99.215420	96,650.89	98.800926	96,247.11	-403.78	0.01
Original Face:	1,100,000.000	Base		99.215420	96,650.89	98.800926	96,247.11	-403.78	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	117,586.860	Local		106.601095	125,348.88	96.444427	113,405.97	-11,942.91	0.01
Original Face:	1,300,000.000	Base		106.601095	125,348.88	96.444427	113,405.97	-11,942.91	0.01
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
	188,933.980	Local		99.465835	187,924.76	98.939655	186,930.63	-994.13	0.02
Original Face:	2,400,000.000	Base		99.465835	187,924.76	98.939655	186,930.63	-994.13	0.02
36179UGB2	GNMA II POOL MA5594 G2 11/48 FIXED 3.5					3.500000	20 Nov 2048		
	363,397.460	Local		91.262919	331,647.13	91.022000	330,771.64	-875.49	0.04
Original Face:	2,400,000.000	Base		91.262919	331,647.13	91.022000	330,771.64	-875.49	0.04
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.000000	20 Nov 2048		
	125,800.610	Local		101.362625	127,514.80	99.037311	124,589.54	-2,925.26	0.01
Original Face:	1,800,000.000	Base		101.362625	127,514.80	99.037311	124,589.54	-2,925.26	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	47,305.900	Local		106.440740	50,352.75	96.439251	45,621.46	-4,731.29	0.01
Original Face:	600,000.000	Base		106.440740	50,352.75	96.439251	45,621.46	-4,731.29	0.01
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
	178,178.550	Local		101.582862	180,998.87	98.831700	176,096.89	-4,901.98	0.02
Original Face:	2,500,000.000	Base		101.582862	180,998.87	98.831700	176,096.89	-4,901.98	0.02
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	550,537.190	Local		99.676367	548,755.47	96.430106	530,883.60	-17,871.87	0.06
Original Face:	7,280,001.000	Base		99.676367	548,755.47	96.430106	530,883.60	-17,871.87	0.06
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
	115,620.640	Local		101.472894	117,323.61	98.708324	114,127.20	-3,196.41	0.01
Original Face:	1,700,000.000	Base		101.472894	117,323.61	98.708324	114,127.20	-3,196.41	0.01

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36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5						3.500000	20 Feb 2049		
	62,909.800	Local		102.864578	64,711.90	90.954791		57,219.48	-7,492.42	0.01
Original Face:	500,000.000	Base		102.864578	64,711.90	90.954791		57,219.48	-7,492.42	0.01
36179UML3	GNMA II POOL MA5763 G2 02/49 FIXED 4						4.000000	20 Feb 2049		
	386,397.240	Local		97.526621	376,840.17	93.771564		362,330.74	-14,509.43	0.04
Original Face:	4,100,000.000	Base		97.526621	376,840.17	93.771564		362,330.74	-14,509.43	0.04
36179UMM1	GNMA II POOL MA5764 G2 02/49 FIXED 4.5						4.500000	20 Feb 2049		
	255,891.420	Local		99.357403	254,247.07	96.424936		246,743.14	-7,503.93	0.03
Original Face:	3,000,000.000	Base		99.357403	254,247.07	96.424936		246,743.14	-7,503.93	0.03
36179UPA4	GNMA II POOL MA5817 G2 03/49 FIXED 4						4.000000	20 Mar 2049		
	108,628.430	Local		97.653450	106,079.41	93.586467		101,661.51	-4,417.90	0.01
Original Face:	1,100,000.000	Base		97.653450	106,079.41	93.586467		101,661.51	-4,417.90	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5						4.500000	20 Mar 2049		
	437,467.250	Local		99.560637	435,545.18	96.430101		421,850.11	-13,695.07	0.05
Original Face:	5,000,000.000	Base		99.560637	435,545.18	96.430101		421,850.11	-13,695.07	0.05
36179UQ54	GNMA II POOL MA5876 G2 04/49 FIXED 4						4.000000	20 Apr 2049		
	94,288.320	Local		97.742785	92,160.03	93.586401		88,241.05	-3,918.98	0.01
Original Face:	1,000,000.000	Base		97.742785	92,160.03	93.586401		88,241.05	-3,918.98	0.01
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5						4.500000	20 Apr 2049		
	31,148.890	Local		103.919466	32,369.76	96.424900		30,035.29	-2,334.47	0.00
Original Face:	314,000.000	Base		103.919466	32,369.76	96.424900		30,035.29	-2,334.47	0.00
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5						5.000000	20 Apr 2049		
	85,915.640	Local		101.738310	87,409.12	98.677529		84,779.43	-2,629.69	0.01
Original Face:	1,000,000.000	Base		101.738310	87,409.12	98.677529		84,779.43	-2,629.69	0.01
36179UZW5	GNMA II POOL MA6157 G2 09/49 FIXED 5						5.000000	20 Sep 2049		
	100,862.370	Local		98.817706	99,669.88	98.955170		99,808.53	138.65	0.01
Original Face:	700,000.000	Base		98.817706	99,669.88	98.955170		99,808.53	138.65	0.01
36179V4U1	GNMA II POOL MA7135 G2 01/51 FIXED 2						2.000000	20 Jan 2051		
	1,813,878.040	Local		82.226392	1,491,486.47	81.158986		1,472,125.02	-19,361.45	0.17
Original Face:	2,700,000.000	Base		82.226392	1,491,486.47	81.158986		1,472,125.02	-19,361.45	0.16

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36179V6V7	GNMA II POOL MA7184 G2 02/51 FIXED 2					2.000000	20 Feb 2051		
	889,438.600	Local		76.476540	680,211.87	78.593175	699,038.04	18,826.17	0.08
Original Face:	1,200,000.000	Base		76.476540	680,211.87	78.593175	699,038.04	18,826.17	0.08
36179V7D6	GNMA II POOL MA7192 G2 02/51 FIXED 2					2.000000	20 Feb 2051		
	2,082,046.660	Local		83.967738	1,748,247.48	81.120108	1,688,958.50	-59,288.98	0.20
Original Face:	3,050,000.090	Base		83.967738	1,748,247.48	81.120108	1,688,958.50	-59,288.98	0.19
36179VDS6	GNMA II POOL MA6413 G2 01/50 FIXED 5					5.000000	20 Jan 2050		
	102,089.100	Local		99.244258	101,317.57	98.911165	100,977.52	-340.05	0.01
Original Face:	600,000.000	Base		99.244258	101,317.57	98.911165	100,977.52	-340.05	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
	387,333.320	Local		105.546365	408,816.24	93.589467	362,503.19	-46,313.05	0.04
Original Face:	2,200,000.000	Base		105.546365	408,816.24	93.589467	362,503.19	-46,313.05	0.04
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
	76,093.830	Local		106.358466	80,932.23	96.431060	73,378.09	-7,554.14	0.01
Original Face:	500,000.000	Base		106.358466	80,932.23	96.431060	73,378.09	-7,554.14	0.01
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
	49,445.420	Local		106.447715	52,633.52	96.405312	47,668.01	-4,965.51	0.01
Original Face:	300,000.000	Base		106.447715	52,633.52	96.405312	47,668.01	-4,965.51	0.01
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050		
	704,537.790	Local		106.688201	751,658.69	96.384713	679,066.73	-72,591.96	0.08
Original Face:	3,300,000.000	Base		106.688201	751,658.69	96.384713	679,066.73	-72,591.96	0.07
36179VN48	GNMA II POOL MA6711 G2 06/50 FIXED 3.5					3.500000	20 Jun 2050		
	315,588.710	Local		95.056943	299,988.98	90.102117	284,352.11	-15,636.87	0.03
Original Face:	1,100,000.000	Base		95.056943	299,988.98	90.102117	284,352.11	-15,636.87	0.03
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050		
	571,084.070	Local		105.511521	602,559.49	90.890787	519,062.81	-83,496.68	0.06
Original Face:	1,800,000.000	Base		105.511521	602,559.49	90.890787	519,062.81	-83,496.68	0.06
36179VSF8	GNMA II POOL MA6818 G2 08/50 FIXED 2					2.000000	20 Aug 2050		
	58,869.550	Local		82.117326	48,342.10	81.090030	47,737.34	-604.76	0.01
Original Face:	100,000.000	Base		82.117326	48,342.10	81.090030	47,737.34	-604.76	0.01

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36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5				4.500000	20 Sep 2050			
		1,182,697.690	Local	107.395678	1,270,166.20	96.467313	1,140,916.68	-129,249.52	0.13
Original Face:		4,100,000.000	Base	107.395678	1,270,166.20	96.467313	1,140,916.68	-129,249.52	0.13
36179VVX5	GNMA II POOL MA6930 G2 10/50 FIXED 2				2.000000	20 Oct 2050			
		2,215,140.550	Local	81.815102	1,812,319.49	81.142075	1,797,411.01	-14,908.48	0.21
Original Face:		3,500,000.000	Base	81.815102	1,812,319.49	81.142075	1,797,411.01	-14,908.48	0.20
36179VX21	GNMA II POOL MA6997 G2 11/50 FIXED 3.5				3.500000	20 Nov 2050			
		945,572.690	Local	95.052573	898,791.17	90.586958	856,565.54	-42,225.63	0.10
Original Face:		2,400,000.000	Base	95.052573	898,791.17	90.586958	856,565.54	-42,225.63	0.09
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5				4.500000	20 Nov 2050			
		375,505.880	Local	106.046307	398,210.12	95.285729	357,803.52	-40,406.60	0.04
Original Face:		1,362,979.000	Base	106.046307	398,210.12	95.285729	357,803.52	-40,406.60	0.04
36179VZQ6	GNMA II POOL MA7051 G2 12/50 FIXED 2				2.000000	20 Dec 2050			
		2,578,530.900	Local	83.167321	2,144,495.08	81.182203	2,093,308.19	-51,186.89	0.25
Original Face:		3,900,000.000	Base	83.167321	2,144,495.08	81.182203	2,093,308.19	-51,186.89	0.23
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5				4.500000	20 Dec 2050			
		36,585.070	Local	106.048150	38,797.79	96.436265	35,281.28	-3,516.51	0.00
Original Face:		121,713.000	Base	106.048150	38,797.79	96.436265	35,281.28	-3,516.51	0.00
36179WDG0	GNMA II POOL MA7303 G2 04/51 FIXED 2				2.000000	20 Apr 2051			
		838,827.850	Local	76.475930	641,501.40	78.592951	659,259.56	17,758.16	0.08
Original Face:		1,100,000.000	Base	76.475930	641,501.40	78.592951	659,259.56	17,758.16	0.07
36179WDR6	GNMA II POOL MA7312 G2 04/51 FIXED 2.5				2.500000	20 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
36179WFH6	GNMA II POOL MA7368 G2 05/51 FIXED 3				3.000000	20 May 2051			
		61,759.560	Local	90.932222	56,159.34	87.391349	53,972.51	-2,186.83	0.01
Original Face:		100,000.000	Base	90.932222	56,159.34	87.391349	53,972.51	-2,186.83	0.01
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3				3.000000	20 Jul 2051			
		123,191.850	Local	104.713169	128,998.09	87.459294	107,742.72	-21,255.37	0.01
Original Face:		180,000.000	Base	104.713169	128,998.09	87.459294	107,742.72	-21,255.37	0.01

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36179WNE4	GNMA II POOL MA7589 G2 09/51 FIXED 2.5	0.000	Local	0.000000	-100.54	2.500000	20 Sep 2051	100.54	0.00
			Base	0.000000	-100.54	0.000000	0.00	100.54	0.00
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3	2,398,040.570	Local	93.567727	2,243,792.06	3.000000	20 Sep 2051	-148,639.91	0.25
		Original Face: 3,300,000.000	Base	93.567727	2,243,792.06	87.369337	2,095,152.15	-148,639.91	0.23
36179WR34	GNMA II POOL MA7706 G2 11/51 FIXED 3	0.000	Local	0.000000	-0.02	3.000000	20 Nov 2051	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	87,919.650	Local	97.988902	86,151.50	5.000000	20 Aug 2052	-275.44	0.01
		Original Face: 100,000.000	Base	97.988902	86,151.50	97.675621	85,876.06	-275.44	0.01
36179XH22	GNMA II POOL MA8348 G2 10/52 FIXED 5	0.000	Local	0.000000	0.01	5.000000	20 Oct 2052	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179XLJ3	GNMA II POOL MA8429 G2 11/52 FIXED 5.5	792,016.390	Local	101.079404	800,565.45	5.500000	20 Nov 2052	-12,894.10	0.09
		Original Face: 900,000.000	Base	101.079404	800,565.45	99.451395	787,671.35	-12,894.10	0.09
36179XNF9	GNMA II POOL MA8490 G2 12/52 FIXED 5	0.000	Local	0.000000	-0.02	5.000000	20 Dec 2052	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
36179XVT0	GNMA II POOL MA8726 G2 03/53 FIXED 5.5	724,417.980	Local	96.994090	702,642.63	5.500000	20 Mar 2053	17,283.95	0.08
		Original Face: 800,000.000	Base	96.994090	702,642.63	99.379999	719,926.58	17,283.95	0.08
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5	917,168.420	Local	97.530955	894,523.12	5.500000	20 Apr 2053	16,958.85	0.11
		Original Face: 1,000,000.000	Base	97.530955	894,523.12	99.379999	911,481.97	16,958.85	0.10
36179XXZ4	GNMA II POOL MA8796 G2 04/53 FIXED 3	175,007.890	Local	88.574087	155,011.64	3.000000	20 Apr 2053	-1,850.61	0.02
		Original Face: 200,000.000	Base	88.574087	155,011.64	87.516645	153,161.03	-1,850.61	0.02

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3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
	69,591.730	Local		103.234551	71,842.71	90.533906	63,004.11	-8,838.60	0.01
Original Face:	300,000.000	Base		103.234551	71,842.71	90.533906	63,004.11	-8,838.60	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
	73,350.740	Local		103.234569	75,723.32	90.890377	66,668.76	-9,054.56	0.01
Original Face:	300,000.000	Base		103.234569	75,723.32	90.890377	66,668.76	-9,054.56	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		
	27,547.400	Local		104.660767	28,831.32	89.974004	24,785.50	-4,045.82	0.00
Original Face:	100,000.000	Base		104.660767	28,831.32	89.974004	24,785.50	-4,045.82	0.00
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
	28,324.680	Local		104.433942	29,580.58	93.729102	26,548.47	-3,032.11	0.00
Original Face:	100,000.000	Base		104.433942	29,580.58	93.729102	26,548.47	-3,032.11	0.00
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
	33,107.400	Local		105.113509	34,800.35	91.653397	30,344.06	-4,456.29	0.00
Original Face:	100,000.000	Base		105.113509	34,800.35	91.653397	30,344.06	-4,456.29	0.00
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
	30,054.080	Local		105.116011	31,591.65	94.516932	28,406.19	-3,185.46	0.00
Original Face:	100,000.000	Base		105.116011	31,591.65	94.516932	28,406.19	-3,185.46	0.00
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
	29,216.960	Local		106.136059	31,009.73	94.747435	27,682.32	-3,327.41	0.00
Original Face:	100,000.000	Base		106.136059	31,009.73	94.747435	27,682.32	-3,327.41	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
	115,232.950	Local		106.138774	122,306.84	92.976333	107,139.37	-15,167.47	0.01
Original Face:	400,000.000	Base		106.138774	122,306.84	92.976333	107,139.37	-15,167.47	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
	76,554.330	Local		105.756291	80,961.02	91.773208	70,256.36	-10,704.66	0.01
Original Face:	200,000.000	Base		105.756291	80,961.02	91.773208	70,256.36	-10,704.66	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
	68,558.410	Local		90.008228	61,708.21	82.514021	56,570.30	-5,137.91	0.01
Original Face:	100,000.000	Base		90.008228	61,708.21	82.514021	56,570.30	-5,137.91	0.01

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050			
			328,507.600	Local	104.120142	342,042.58	86.554403	284,337.79	-57,704.79	0.03
Original Face:			1,300,000.000	Base	104.120142	342,042.58	86.554403	284,337.79	-57,704.79	0.03
3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3					3.000000	20 Mar 2052			
			90,230.140	Local	98.617336	88,982.56	86.047890	77,641.13	-11,341.43	0.01
Original Face:			100,000.000	Base	98.617336	88,982.56	86.047890	77,641.13	-11,341.43	0.01
3617Y5UR8	GNMA II POOL CK9592 G2 06/52 FIXED 4					4.000000	20 Jun 2052			
			170,992.320	Local	96.785283	165,495.40	92.857975	158,780.01	-6,715.39	0.02
Original Face:			200,000.000	Base	96.785283	165,495.40	92.857975	158,780.01	-6,715.39	0.02
3617YDD41	GNMA II POOL CL5523 G2 04/52 FIXED 3					3.000000	20 Apr 2052			
			82,790.270	Local	93.836909	77,687.83	85.987920	71,189.63	-6,498.20	0.01
Original Face:			100,000.000	Base	93.836909	77,687.83	85.987920	71,189.63	-6,498.20	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026			
			30,000.000	Local	100.258333	30,077.50	99.197410	29,759.22	-318.28	0.00
				Base	100.258333	30,077.50	99.197410	29,759.22	-318.28	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037			
			18,830.030	Local	105.738759	19,910.64	104.098220	19,601.73	-308.91	0.00
Original Face:			1,600,000.000	Base	105.738759	19,910.64	104.098220	19,601.73	-308.91	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038			
			75,709.410	Local	106.407698	80,560.64	104.676770	79,250.16	-1,310.48	0.01
Original Face:			7,900,000.000	Base	106.407698	80,560.64	104.676770	79,250.16	-1,310.48	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040			
			13,140.950	Local	105.106328	13,811.97	97.733579	12,843.12	-968.85	0.00
Original Face:			300,000.000	Base	105.106328	13,811.97	97.733579	12,843.12	-968.85	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040			
			16,232.070	Local	105.153995	17,068.67	97.702596	15,859.15	-1,209.52	0.00
Original Face:			400,000.000	Base	105.153995	17,068.67	97.702596	15,859.15	-1,209.52	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040			
			4,524.740	Local	106.101124	4,800.80	103.715208	4,692.84	-107.96	0.00
Original Face:			222,231.000	Base	106.101124	4,800.80	103.715208	4,692.84	-107.96	0.00

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As of: June 28, 2024

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36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	10,115.420	Local		105.981067	10,720.43	101.808384	10,298.35	-422.08	0.00
Original Face:	302,944.000	Base		105.981067	10,720.43	101.808384	10,298.35	-422.08	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	9,165.220	Local		103.592058	9,494.44	100.095615	9,173.98	-320.46	0.00
Original Face:	200,000.000	Base		103.592058	9,494.44	100.095615	9,173.98	-320.46	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	5,826.390	Local		103.296381	6,018.45	97.661413	5,690.13	-328.32	0.00
Original Face:	100,000.000	Base		103.296381	6,018.45	97.661413	5,690.13	-328.32	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	7,608.870	Local		106.040319	8,068.47	103.319509	7,861.45	-207.02	0.00
Original Face:	347,788.000	Base		106.040319	8,068.47	103.319509	7,861.45	-207.02	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
	130,136.830	Local		103.362922	134,513.23	97.661352	127,093.39	-7,419.84	0.02
Original Face:	2,800,000.000	Base		103.362922	134,513.23	97.661352	127,093.39	-7,419.84	0.01
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
	14,658.260	Local		106.035982	15,543.03	103.718278	15,203.29	-339.74	0.00
Original Face:	437,880.000	Base		106.035982	15,543.03	103.718278	15,203.29	-339.74	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
	6,542.870	Local		102.379537	6,698.56	99.562965	6,514.28	-184.28	0.00
Original Face:	100,000.000	Base		102.379537	6,698.56	99.562965	6,514.28	-184.28	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
	12,181.320	Local		102.489303	12,484.55	99.562965	12,128.08	-356.47	0.00
Original Face:	200,000.000	Base		102.489303	12,484.55	99.562965	12,128.08	-356.47	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					7.159000	20 Jul 2060		
	64,577.580	Local		103.678010	66,952.75	101.635640	65,633.84	-1,318.91	0.01
Original Face:	430,000.000	Base		103.678010	66,952.75	101.635640	65,633.84	-1,318.91	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					7.010000	20 Nov 2060		
	37,102.420	Local		104.201370	38,661.23	101.816510	37,776.39	-884.84	0.00
Original Face:	500,000.000	Base		104.201370	38,661.23	101.816510	37,776.39	-884.84	0.00

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5						3.500000	20 Jan 2046		
	60,046.050	Local		105.706437	63,472.54	91.359577		54,857.82	-8,614.72	0.01
Original Face:	500,000.000	Base		105.706437	63,472.54	91.359577		54,857.82	-8,614.72	0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5						3.500000	20 Apr 2048		
	398,819.060	Local		101.589718	405,159.16	91.932166		366,643.00	-38,516.16	0.04
Original Face:	1,100,000.000	Base		101.589718	405,159.16	91.932166		366,643.00	-38,516.16	0.04
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5						3.500000	20 Oct 2049		
	27,316.670	Local		102.293215	27,943.10	90.588924		24,745.88	-3,197.22	0.00
Original Face:	500,000.000	Base		102.293215	27,943.10	90.588924		24,745.88	-3,197.22	0.00
3622AAKF0	GNMA II POOL 784894 G2 02/48 FIXED 3.5						3.500000	20 Feb 2048		
	537,656.280	Local		91.658773	492,809.15	90.244670		485,206.14	-7,603.01	0.06
Original Face:	1,700,000.000	Base		91.658773	492,809.15	90.244670		485,206.14	-7,603.01	0.05
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
	341,316.190	Local		106.440155	363,297.48	92.663490		316,275.49	-47,021.99	0.04
Original Face:	1,900,000.000	Base		106.440155	363,297.48	92.663490		316,275.49	-47,021.99	0.03
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3						3.000000	20 Jan 2050		
	172,607.330	Local		102.803937	177,447.13	87.480715		150,998.13	-26,449.00	0.02
Original Face:	300,000.000	Base		102.803937	177,447.13	87.480715		150,998.13	-26,449.00	0.02
3622AB4U3	GNMA II POOL 786335 G2 09/52 FIXED 4.5						4.500000	20 Sep 2052		
	617,632.030	Local		98.933059	611,042.26	95.439335		589,463.90	-21,578.36	0.07
Original Face:	700,000.000	Base		98.933059	611,042.26	95.439335		589,463.90	-21,578.36	0.06
3622AB4Z2	GNMA II POOL 786340 G2 09/52 FIXED 5						5.000000	20 Sep 2052		
	270,216.790	Local		100.886621	272,612.59	98.775067		266,906.82	-5,705.77	0.03
Original Face:	300,000.000	Base		100.886621	272,612.59	98.775067		266,906.82	-5,705.77	0.03
3622ABB35	GNMA II POOL 785558 G2 07/51 FIXED 2.5						2.500000	20 Jul 2051		
	152,605.270	Local		85.961809	131,182.25	84.013059		128,208.36	-2,973.89	0.02
Original Face:	200,000.000	Base		85.961809	131,182.25	84.013059		128,208.36	-2,973.89	0.01
3622ABCA8	GNMA II POOL 785565 G2 06/51 FIXED 2.5						2.500000	20 Jun 2051		
	546,262.820	Local		87.369490	477,267.04	83.360707		455,368.55	-21,898.49	0.05
Original Face:	700,000.000	Base		87.369490	477,267.04	83.360707		455,368.55	-21,898.49	0.05

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3622ABCD2	GNMA II POOL 785568 G2 08/51 FIXED 2.5					2.500000	20 Aug 2051		
	854,506.110	Local		87.366382	746,551.07	83.360206	712,318.05	-34,233.02	0.08
Original Face:	1,100,000.000	Base		87.366382	746,551.07	83.360206	712,318.05	-34,233.02	0.08
3622ABE65	GNMA II POOL 785657 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	1,925,899.610	Local		87.363310	1,682,529.64	83.359988	1,605,429.68	-77,099.96	0.19
Original Face:	2,400,000.000	Base		87.363310	1,682,529.64	83.359988	1,605,429.68	-77,099.96	0.18
3622ABFC1	GNMA II POOL 785663 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	625,155.090	Local		87.363309	546,156.17	83.360606	521,133.07	-25,023.10	0.06
Original Face:	800,000.000	Base		87.363309	546,156.17	83.360606	521,133.07	-25,023.10	0.06
3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
	716,926.340	Local		87.363304	626,330.54	83.359738	597,627.92	-28,702.62	0.07
Original Face:	900,000.000	Base		87.363304	626,330.54	83.359738	597,627.92	-28,702.62	0.07
3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5					2.500000	20 Nov 2051		
	415,462.570	Local		87.361766	362,955.44	83.359466	346,327.38	-16,628.06	0.04
Original Face:	500,000.000	Base		87.361766	362,955.44	83.359466	346,327.38	-16,628.06	0.04
3622ABKA9	GNMA II POOL 785789 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	405,231.470	Local		87.360278	354,011.34	83.359712	337,799.79	-16,211.55	0.04
Original Face:	500,000.000	Base		87.360278	354,011.34	83.359712	337,799.79	-16,211.55	0.04
3622ABKC5	GNMA II POOL 785791 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	484,115.270	Local		84.466774	408,916.55	83.662308	405,022.01	-3,894.54	0.05
Original Face:	600,000.000	Base		84.466774	408,916.55	83.662308	405,022.01	-3,894.54	0.04
3622ABLA8	GNMA II POOL 785821 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
	666,181.810	Local		87.360273	581,978.25	83.359852	555,328.17	-26,650.08	0.07
Original Face:	800,000.000	Base		87.360273	581,978.25	83.359852	555,328.17	-26,650.08	0.06
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
	248,303.710	Local		94.833613	235,475.38	87.606018	217,528.99	-17,946.39	0.03
Original Face:	300,000.000	Base		94.833613	235,475.38	87.606018	217,528.99	-17,946.39	0.02
3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5					3.500000	20 Mar 2052		
	180,048.380	Local		97.009859	174,664.68	87.995119	158,433.79	-16,230.89	0.02
Original Face:	200,000.000	Base		97.009859	174,664.68	87.995119	158,433.79	-16,230.89	0.02

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3622ABUA8	GNMA II POOL 786077 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	79,168.470	Local		94.600338	74,893.64	87.420887	69,209.78	-5,683.86	0.01
Original Face:	100,000.000	Base		94.600338	74,893.64	87.420887	69,209.78	-5,683.86	0.01
3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3					3.000000	20 Nov 2051		
	82,077.010	Local		94.866004	77,863.18	85.816584	70,435.69	-7,427.49	0.01
Original Face:	100,000.000	Base		94.866004	77,863.18	85.816584	70,435.69	-7,427.49	0.01
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	337,953.170	Local		94.134554	318,130.71	84.971601	287,164.22	-30,966.49	0.03
Original Face:	400,000.000	Base		94.134554	318,130.71	84.971601	287,164.22	-30,966.49	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	453,075.520	Local		94.831444	429,658.06	85.344161	386,673.50	-42,984.56	0.05
Original Face:	600,000.000	Base		94.831444	429,658.06	85.344161	386,673.50	-42,984.56	0.04
3622ABWK4	GNMA II POOL 786150 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	603,669.330	Local		86.609996	522,837.98	86.464855	521,961.81	-876.17	0.06
Original Face:	700,000.000	Base		86.609996	522,837.98	86.464855	521,961.81	-876.17	0.06
3622ABYM8	GNMA II POOL 786216 G2 06/52 FIXED 3.5					3.500000	20 Jun 2052		
	174,908.480	Local		94.715128	165,664.79	88.744210	155,221.15	-10,443.64	0.02
Original Face:	200,000.000	Base		94.715128	165,664.79	88.744210	155,221.15	-10,443.64	0.02
3622AC4M9	GNMA II POOL 787228 G2 01/54 FIXED 6					6.000000	20 Jan 2054		
	579,954.100	Local		102.469797	594,277.79	101.830837	590,572.11	-3,705.68	0.07
Original Face:	600,000.000	Base		102.469797	594,277.79	101.830837	590,572.11	-3,705.68	0.06
3622AC4V9	GNMA II POOL 787236 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
	494,452.780	Local		103.349667	511,015.30	102.170262	505,183.70	-5,831.60	0.06
Original Face:	500,000.000	Base		103.349667	511,015.30	102.170262	505,183.70	-5,831.60	0.06
3622ACA67	GNMA II POOL 786429 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
	179,683.070	Local		97.296017	174,824.47	93.089401	167,265.89	-7,558.58	0.02
Original Face:	200,000.000	Base		97.296017	174,824.47	93.089401	167,265.89	-7,558.58	0.02
3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
	358,797.030	Local		101.499146	364,175.92	97.939889	351,405.41	-12,770.51	0.04
Original Face:	400,000.000	Base		101.499146	364,175.92	97.939889	351,405.41	-12,770.51	0.04

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



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3622ACEG1	GNMA II POOL 786535 G2 02/53 FIXED 5.5				5.500000	20 Feb 2053			
		279,483.330	Local	101.699039	284,231.86	99.594714	278,350.62	-5,881.24	0.03
Original Face:		300,000.000	Base	101.699039	284,231.86	99.594714	278,350.62	-5,881.24	0.03
3622ACFY1	GNMA II POOL 786583 G2 03/52 FIXED 3				3.000000	20 Mar 2052			
		815,015.930	Local	89.725921	731,280.55	87.544101	713,498.37	-17,782.18	0.08
Original Face:		900,000.000	Base	89.725921	731,280.55	87.544101	713,498.37	-17,782.18	0.08
3622ACKW9	GNMA II POOL 786709 G2 05/53 FIXED 5				5.000000	20 May 2053			
		187,324.680	Local	99.562514	186,505.16	97.659811	182,940.93	-3,564.23	0.02
Original Face:		200,000.000	Base	99.562514	186,505.16	97.659811	182,940.93	-3,564.23	0.02
3622ACLF5	GNMA II POOL 786726 G2 03/51 FIXED 2				2.000000	20 Mar 2051			
		1,105,686.240	Local	80.420513	889,198.55	79.583700	879,946.02	-9,252.53	0.10
Original Face:		1,200,000.000	Base	80.420513	889,198.55	79.583700	879,946.02	-9,252.53	0.10
3622ACP46	GNMA II POOL 786843 G2 03/52 FIXED 3				3.000000	20 Mar 2052			
		367,443.430	Local	87.825881	322,710.43	86.679692	318,498.83	-4,211.60	0.04
Original Face:		400,000.000	Base	87.825881	322,710.43	86.679692	318,498.83	-4,211.60	0.03
3622ACPG9	GNMA II POOL 786823 G2 07/53 FIXED 5.5				5.500000	20 Jul 2053			
		95,010.150	Local	97.206972	92,356.49	100.307137	95,301.96	2,945.47	0.01
Original Face:		100,000.000	Base	97.206972	92,356.49	100.307137	95,301.96	2,945.47	0.01
3622ACPQ7	GNMA II POOL 786831 G2 07/53 FIXED 5.5				5.500000	20 Jul 2053			
		284,031.960	Local	100.475679	285,383.04	100.517540	285,501.94	118.90	0.03
Original Face:		300,000.000	Base	100.475679	285,383.04	100.517540	285,501.94	118.90	0.03
3622ACPU8	GNMA II POOL 786835 G2 08/53 FIXED 5.5				5.500000	20 Aug 2053			
		480,148.640	Local	97.206763	466,736.95	99.610461	478,278.27	11,541.32	0.06
Original Face:		500,000.000	Base	97.206763	466,736.95	99.610461	478,278.27	11,541.32	0.05
3622ACSD3	GNMA II POOL 786916 G2 08/53 FIXED 5.5				5.500000	20 Aug 2053			
		1,253,734.700	Local	100.341433	1,258,015.36	100.336669	1,257,955.64	-59.72	0.15
Original Face:		1,300,000.000	Base	100.341433	1,258,015.36	100.336669	1,257,955.64	-59.72	0.14
3622ACSR2	GNMA II POOL 786928 G2 09/53 FIXED 6.5				6.500000	20 Sep 2053			
		180,458.020	Local	103.047778	185,957.98	102.222411	184,468.54	-1,489.44	0.02
Original Face:		200,000.000	Base	103.047778	185,957.98	102.222411	184,468.54	-1,489.44	0.02

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3622ACTU4	GNMA II POOL 786963 G2 09/53 FIXED 6				6.000000	20 Sep 2053			
		1,203,941.090	Local	102.500327	1,234,043.55	101.644459	1,223,739.41	-10,304.14	0.14
Original Face:		1,300,000.000	Base	102.500327	1,234,043.55	101.644459	1,223,739.41	-10,304.14	0.13
3622ACWT3	GNMA II POOL 787058 G2 08/53 FIXED 5				5.000000	20 Aug 2053			
		938,945.260	Local	98.553710	925,365.39	97.971886	919,902.38	-5,463.01	0.11
Original Face:		1,000,000.000	Base	98.553710	925,365.39	97.971886	919,902.38	-5,463.01	0.10
3622ACX21	GNMA II POOL 787097 G2 08/53 FIXED 5				5.000000	20 Aug 2053			
		277,325.210	Local	98.265989	272,516.36	97.757300	271,105.64	-1,410.72	0.03
Original Face:		300,000.000	Base	98.265989	272,516.36	97.757300	271,105.64	-1,410.72	0.03
3622ACZT0	GNMA II POOL 787154 G2 11/53 FIXED 6.5				6.500000	20 Nov 2053			
		196,287.510	Local	103.175036	202,519.71	102.672542	201,533.38	-986.33	0.02
Original Face:		200,000.000	Base	103.175036	202,519.71	102.672542	201,533.38	-986.33	0.02
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.000000	20 Jul 2040			
		18,977.160	Local	103.939051	19,724.68	98.986706	18,784.87	-939.81	0.00
Original Face:		500,000.000	Base	103.939051	19,724.68	98.986706	18,784.87	-939.81	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.500000	20 Jul 2041			
		20,157.420	Local	105.550611	21,276.28	97.661072	19,685.95	-1,590.33	0.00
Original Face:		400,000.000	Base	105.550611	21,276.28	97.661072	19,685.95	-1,590.33	0.00
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.103927	10 Feb 2048			
		2,564,110.990	Local	4.005706	102,710.75	0.139420	3,574.88	-99,135.87	0.00
Original Face:		4,130,000.000	Base	4.005706	102,710.75	0.139420	3,574.88	-99,135.87	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				7.176000	15 Sep 2031			
		311,547.660	Local	100.000000	311,547.66	71.809040	223,719.38	-87,828.28	0.03
Original Face:		350,000.000	Base	100.000000	311,547.66	71.809040	223,719.38	-87,828.28	0.02
36264FAK7	HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375				3.375000	24 Mar 2027			
		340,000.000	Local	99.875871	339,577.96	95.427080	324,452.07	-15,125.89	0.04
			Base	99.875871	339,577.96	95.427080	324,452.07	-15,125.89	0.04
36264FAL5	HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375				3.375000	24 Mar 2029			
		470,000.000	Local	99.489851	467,602.30	92.910345	436,678.62	-30,923.68	0.05
			Base	99.489851	467,602.30	92.910345	436,678.62	-30,923.68	0.05

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36264FAM3	HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625				3.625000	24 Mar 2032			
		290,000.000	Local	99.879483	289,650.50	89.741112	260,249.22	-29,401.28	0.03
			Base	99.879483	289,650.50	89.741112	260,249.22	-29,401.28	0.03
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				6.743480	15 May 2026			
		510,000.000	Local	100.000000	510,000.00	92.961150	474,101.87	-35,898.13	0.06
		Original Face: 510,000.000	Base	100.000000	510,000.00	92.961150	474,101.87	-35,898.13	0.05
36831BAB0	GCAT GCAT 2024 INV1 1A2 144A				5.500000	25 Jan 2054			
		1,357,800.580	Local	98.109249	1,332,127.95	97.720000	1,326,842.73	-5,285.22	0.16
		Original Face: 1,410,000.000	Base	98.109249	1,332,127.95	97.720000	1,326,842.73	-5,285.22	0.15
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		20,000.000	Local	115.352200	23,070.44	88.089713	17,617.94	-5,452.50	0.00
			Base	115.352200	23,070.44	88.089713	17,617.94	-5,452.50	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
		380,000.000	Local	126.996121	482,585.26	84.691944	321,829.39	-160,755.87	0.04
			Base	126.996121	482,585.26	84.691944	321,829.39	-160,755.87	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		50,000.000	Local	111.870520	55,935.26	99.954402	49,977.20	-5,958.06	0.01
			Base	111.870520	55,935.26	99.954402	49,977.20	-5,958.06	0.01
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		30,000.000	Local	115.039200	34,511.76	104.850366	31,455.11	-3,056.65	0.00
			Base	115.039200	34,511.76	104.850366	31,455.11	-3,056.65	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038			
		30,000.000	Local	104.590200	31,377.06	92.221707	27,666.51	-3,710.55	0.00
			Base	104.590200	31,377.06	92.221707	27,666.51	-3,710.55	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		140,000.000	Local	94.538971	132,354.56	97.557094	136,579.93	4,225.37	0.02
			Base	94.538971	132,354.56	97.557094	136,579.93	4,225.37	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025			
		310,000.000	Local	100.186445	310,577.98	100.511915	311,586.94	1,008.96	0.04
			Base	100.186445	310,577.98	100.511915	311,586.94	1,008.96	0.03

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37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
	120,000.000	Local		94.576400	113,491.68	100.172807	120,207.37	6,715.69	0.01
		Base		94.576400	113,491.68	100.172807	120,207.37	6,715.69	0.01
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local		100.352350	40,140.94	97.412820	38,965.13	-1,175.81	0.00
		Base		100.352350	40,140.94	97.412820	38,965.13	-1,175.81	0.00
37156QAZ9	GENESEE + WYOMING INC NEW 2024 TERM LOAN B						10 Apr 2031		
	490,000.000	Local		99.506229	487,580.52	99.876000	489,392.40	1,811.88	0.06
		Base		99.506229	487,580.52	99.876000	489,392.40	1,811.88	0.05
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.253556	163,605.69	89.502133	143,203.41	-20,402.28	0.02
		Base		102.253556	163,605.69	89.502133	143,203.41	-20,402.28	0.02
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,140,000.000	Local		99.958554	1,139,527.52	96.410641	1,099,081.31	-40,446.21	0.13
		Base		99.958554	1,139,527.52	96.410641	1,099,081.31	-40,446.21	0.12
38138LAL2	GOLDENTREE LOAN MANAGEMENT US GLM 2020 7A AR 144A					6.656170	20 Apr 2034		
	540,000.000	Local		99.180437	535,574.36	100.061200	540,330.48	4,756.12	0.06
	Original Face: 540,000.000	Base		99.180437	535,574.36	100.061200	540,330.48	4,756.12	0.06
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local		117.374250	633,820.95	108.167133	584,102.52	-49,718.43	0.07
		Base		117.374250	633,820.95	108.167133	584,102.52	-49,718.43	0.06
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local		100.350238	321,120.76	106.555888	340,978.84	19,858.08	0.04
		Base		100.350238	321,120.76	106.555888	340,978.84	19,858.08	0.04
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		
	2,280,000.000	Local		99.518862	2,269,030.05	94.930957	2,164,425.82	-104,604.23	0.26
		Base		99.518862	2,269,030.05	94.930957	2,164,425.82	-104,604.23	0.24

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38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	890,000.000	Local	104.505418	930,098.22	96.307835	857,139.73	-72,958.49	0.10	
		Base	104.505418	930,098.22	96.307835	857,139.73	-72,958.49	0.09	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	350,000.000	Local	100.915151	353,203.03	98.472587	344,654.05	-8,548.98	0.04	
		Base	100.915151	353,203.03	98.472587	344,654.05	-8,548.98	0.04	
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	140,000.000	Local	100.245679	140,343.95	95.638124	133,893.37	-6,450.58	0.02	
		Base	100.245679	140,343.95	95.638124	133,893.37	-6,450.58	0.01	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					6.375190	29 Dec 2049		
	8,000.000	Local	81.143375	6,491.47	85.786980	6,862.96	371.49	0.00	
		Base	81.143375	6,491.47	85.786980	6,862.96	371.49	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local	99.787460	568,788.52	95.986345	547,122.17	-21,666.35	0.06	
		Base	99.787460	568,788.52	95.986345	547,122.17	-21,666.35	0.06	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,140,000.000	Local	115.726109	1,319,277.64	93.944760	1,070,970.26	-248,307.38	0.13	
		Base	115.726109	1,319,277.64	93.944760	1,070,970.26	-248,307.38	0.12	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					1.196850	20 Jan 2040		
	263.310	Local	1,191.477726	3,137.28	0.132330	0.35	-3,136.93	0.00	
	Original Face: 258,000.000	Base	1,191.477726	3,137.28	0.132330	0.35	-3,136.93	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					6.432740	20 May 2060		
	50,944.930	Local	101.841106	51,882.88	100.542090	51,221.10	-661.78	0.01	
	Original Face: 670,000.000	Base	101.841106	51,882.88	100.542090	51,221.10	-661.78	0.01	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					5.767320	20 Oct 2060		
	149,888.020	Local	100.000000	149,888.02	99.653470	149,368.61	-519.41	0.02	
	Original Face: 1,150,000.000	Base	100.000000	149,888.02	99.653470	149,368.61	-519.41	0.02	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					5.937320	20 Mar 2061		
	15,936.060	Local	99.990838	15,934.60	99.874960	15,916.13	-18.47	0.00	
	Original Face: 200,000.000	Base	99.990838	15,934.60	99.874960	15,916.13	-18.47	0.00	

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38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					1.156680	16 Apr 2042		
	571,473.420	Local		37.559546	214,642.82	13.131820	75,044.86	-139,597.96	0.01
Original Face:	4,700,000.000	Base		37.559546	214,642.82	13.131820	75,044.86	-139,597.96	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					5.867320	20 Oct 2064		
	643,020.290	Local		100.027478	643,196.98	99.770030	641,541.54	-1,655.44	0.08
Original Face:	3,000,000.000	Base		100.027478	643,196.98	99.770030	641,541.54	-1,655.44	0.07
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					1.026850	20 Apr 2040		
	11,047.250	Local		94.427844	10,431.68	10.831650	1,196.60	-9,235.08	0.00
Original Face:	300,000.000	Base		94.427844	10,431.68	10.831650	1,196.60	-9,235.08	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					0.596850	20 Mar 2042		
	715,216.220	Local		32.218229	230,430.00	9.528500	68,149.38	-162,280.62	0.01
Original Face:	4,800,000.000	Base		32.218229	230,430.00	9.528500	68,149.38	-162,280.62	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.524960	16 Mar 2047		
	433,649.630	Local		44.641147	193,586.17	0.953240	4,133.72	-189,452.45	0.00
Original Face:	6,680,000.000	Base		44.641147	193,586.17	0.953240	4,133.72	-189,452.45	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.801650	16 Nov 2047		
	97,699.160	Local		102.374749	100,019.27	88.329580	86,297.26	-13,722.01	0.01
Original Face:	600,000.000	Base		102.374749	100,019.27	88.329580	86,297.26	-13,722.01	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.536110	16 Jun 2048		
	3,732.510	Local		102.269250	3,817.21	93.473220	3,488.90	-328.31	0.00
Original Face:	100,000.000	Base		102.269250	3,817.21	93.473220	3,488.90	-328.31	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.201010	16 Aug 2054		
	1,956,389.680	Local		18.859996	368,975.01	0.636920	12,460.64	-356,514.37	0.00
Original Face:	10,130,000.000	Base		18.859996	368,975.01	0.636920	12,460.64	-356,514.37	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	237,765.690	Local		207.092314	492,394.47	19.358540	46,027.97	-446,366.50	0.01
Original Face:	3,000,000.000	Base		207.092314	492,394.47	19.358540	46,027.97	-446,366.50	0.01
38380JXG8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 45 IO					0.541820	16 Mar 2059		
	7,066,624.630	Local		3.457180	244,305.96	3.459690	244,483.31	177.35	0.03
Original Face:	13,000,000.000	Base		3.457180	244,305.96	3.459690	244,483.31	177.35	0.03

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



As of: June 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	
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD				1.450000	16 Jan 2063			
		977,848.040	Local	84.796889	829,184.72	74.390890	727,429.86	-101,754.86	0.09
Original Face:		1,700,000.000	Base	84.796889	829,184.72	74.390890	727,429.86	-101,754.86	0.08
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL				6.587320	20 May 2070			
		356,080.330	Local	103.017833	366,826.24	101.023370	359,724.35	-7,101.89	0.04
Original Face:		600,000.000	Base	103.017833	366,826.24	101.023370	359,724.35	-7,101.89	0.04
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				6.687320	20 Apr 2070			
		182,895.330	Local	102.567572	187,591.30	101.253470	185,187.87	-2,403.43	0.02
Original Face:		400,000.000	Base	102.567572	187,591.30	101.253470	185,187.87	-2,403.43	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F				5.937320	20 Jul 2070			
		147,045.660	Local	100.125043	147,229.53	98.553710	144,918.95	-2,310.58	0.02
Original Face:		300,000.000	Base	100.125043	147,229.53	98.553710	144,918.95	-2,310.58	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				5.887320	20 Jul 2070			
		1,232,896.150	Local	99.498744	1,226,716.18	98.237480	1,211,166.11	-15,550.07	0.14
Original Face:		2,000,000.000	Base	99.498744	1,226,716.18	98.237480	1,211,166.11	-15,550.07	0.13
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				5.887320	20 Jul 2070			
		1,572,592.100	Local	99.855779	1,570,324.09	98.219140	1,544,586.44	-25,737.65	0.18
Original Face:		3,500,000.000	Base	99.855779	1,570,324.09	98.219140	1,544,586.44	-25,737.65	0.17
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO				1.009490	16 Sep 2062			
		15,912,785.520	Local	7.775603	1,237,314.96	7.529310	1,198,122.95	-39,192.01	0.14
Original Face:		18,444,080.000	Base	7.775603	1,237,314.96	7.529310	1,198,122.95	-39,192.01	0.13
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB				1.340000	16 Jun 2063			
		498,977.960	Local	83.238230	415,340.42	74.636820	372,421.28	-42,919.14	0.04
Original Face:		700,000.000	Base	83.238230	415,340.42	74.636820	372,421.28	-42,919.14	0.04
38380RRU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 IO				1.326090	16 Jun 2063			
		2,637,454.910	Local	9.335920	246,230.69	9.248250	243,918.42	-2,312.27	0.03
Original Face:		3,700,000.000	Base	9.335920	246,230.69	9.248250	243,918.42	-2,312.27	0.03
38380RTP5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 21 AH				1.400000	16 Jun 2063			
		943,294.400	Local	84.132190	793,614.24	73.941060	697,481.88	-96,132.36	0.08
Original Face:		1,100,000.000	Base	84.132190	793,614.24	73.941060	697,481.88	-96,132.36	0.08

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38381DY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 169 IO				1.112360	16 Jun 2061			
		2,889,271.150	Local	8.097256	233,951.68	8.005470	231,299.74	-2,651.94	0.03
Original Face:		3,100,000.000	Base	8.097256	233,951.68	8.005470	231,299.74	-2,651.94	0.03
38381EQD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z				1.900000	16 Mar 2064			
		209,389.820	Local	66.407899	139,051.38	42.837430	89,697.22	-49,354.16	0.01
Original Face:		200,000.000	Base	66.407899	139,051.38	42.837430	89,697.22	-49,354.16	0.01
38381ETU2	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B				1.850000	16 Feb 2061			
		100,000.000	Local	72.125350	72,125.35	51.507070	51,507.07	-20,618.28	0.01
Original Face:		100,000.000	Base	72.125350	72,125.35	51.507070	51,507.07	-20,618.28	0.01
38381H8D6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 IA				0.611110	16 Jun 2064			
		1,999,514.720	Local	6.193282	123,835.59	5.758330	115,138.66	-8,696.93	0.01
Original Face:		2,000,000.000	Base	6.193282	123,835.59	5.758330	115,138.66	-8,696.93	0.01
38381H8H7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH				2.000000	16 Jun 2064			
		1,999,514.720	Local	76.192406	1,523,478.37	77.138700	1,542,399.66	18,921.29	0.18
Original Face:		2,000,000.000	Base	76.192406	1,523,478.37	77.138700	1,542,399.66	18,921.29	0.17
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE				3.000000	16 Oct 2064			
		300,000.000	Local	77.562613	232,687.84	73.734910	221,204.73	-11,483.11	0.03
Original Face:		300,000.000	Base	77.562613	232,687.84	73.734910	221,204.73	-11,483.11	0.02
38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z				2.000000	16 Feb 2064			
		417,004.290	Local	74.685927	311,443.52	53.716010	223,998.07	-87,445.45	0.03
Original Face:		400,000.000	Base	74.685927	311,443.52	53.716010	223,998.07	-87,445.45	0.02
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO				0.749230	16 Jul 2065			
		1,482,801.270	Local	6.693653	99,253.57	6.315010	93,639.05	-5,614.52	0.01
Original Face:		1,500,000.000	Base	6.693653	99,253.57	6.315010	93,639.05	-5,614.52	0.01
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO				0.697890	16 Jul 2064			
		1,473,762.180	Local	7.024053	103,517.84	6.116490	90,142.52	-13,375.32	0.01
Original Face:		1,500,000.000	Base	7.024053	103,517.84	6.116490	90,142.52	-13,375.32	0.01
38381JZQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 179 IO				0.611230	16 Sep 2063			
		8,189,521.020	Local	3.931097	321,938.04	4.134940	338,631.78	16,693.74	0.04
Original Face:		8,300,000.000	Base	3.931097	321,938.04	4.134940	338,631.78	16,693.74	0.04

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38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
	229,454.280	Local		13.879541	31,847.20	17.960410	41,210.93	9,363.73	0.00
Original Face:	400,000.000	Base		13.879541	31,847.20	17.960410	41,210.93	9,363.73	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
	66,487.080	Local		11.360177	7,553.05	17.950380	11,934.68	4,381.63	0.00
Original Face:	100,000.000	Base		11.360177	7,553.05	17.950380	11,934.68	4,381.63	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	500,645.450	Local		9.636253	48,243.46	13.524460	67,709.59	19,466.13	0.01
Original Face:	700,000.000	Base		9.636253	48,243.46	13.524460	67,709.59	19,466.13	0.01
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
	127,128.240	Local		10.654871	13,545.35	13.466940	17,120.28	3,574.93	0.00
Original Face:	200,000.000	Base		10.654871	13,545.35	13.466940	17,120.28	3,574.93	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	208,131.700	Local		10.058886	20,935.73	13.669710	28,451.00	7,515.27	0.00
Original Face:	300,000.000	Base		10.058886	20,935.73	13.669710	28,451.00	7,515.27	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	218,141.620	Local		9.740026	21,247.05	13.547600	29,552.95	8,305.90	0.00
Original Face:	300,000.000	Base		9.740026	21,247.05	13.547600	29,552.95	8,305.90	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		
	150,630.010	Local		9.319677	14,038.23	13.969210	21,041.82	7,003.59	0.00
Original Face:	200,000.000	Base		9.319677	14,038.23	13.969210	21,041.82	7,003.59	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	655,981.760	Local		10.535371	69,110.11	13.290790	87,185.16	18,075.05	0.01
Original Face:	900,000.000	Base		10.535371	69,110.11	13.290790	87,185.16	18,075.05	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
	216,477.790	Local		10.121315	21,910.40	13.674200	29,601.61	7,691.21	0.00
Original Face:	300,000.000	Base		10.121315	21,910.40	13.674200	29,601.61	7,691.21	0.00
38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
	2,018,803.430	Local		12.547432	253,307.99	13.866780	279,943.03	26,635.04	0.03
Original Face:	3,000,000.000	Base		12.547432	253,307.99	13.866780	279,943.03	26,635.04	0.03

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38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	1,658,317.240	Local		9.569958	158,700.26	10.961870	181,782.58	23,082.32	0.02
Original Face:	2,400,000.000	Base		9.569958	158,700.26	10.961870	181,782.58	23,082.32	0.02
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
	441,288.440	Local		14.770711	65,181.44	17.484070	77,155.18	11,973.74	0.01
Original Face:	500,000.000	Base		14.770711	65,181.44	17.484070	77,155.18	11,973.74	0.01
38382T4P6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI					2.500000	20 May 2051		
	146,450.710	Local		10.807097	15,827.07	11.021690	16,141.34	314.27	0.00
Original Face:	200,000.000	Base		10.807097	15,827.07	11.021690	16,141.34	314.27	0.00
38382UG39	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI					2.500000	20 Jun 2051		
	652,556.910	Local		13.985298	91,262.03	13.182990	86,026.51	-5,235.52	0.01
Original Face:	800,000.000	Base		13.985298	91,262.03	13.182990	86,026.51	-5,235.52	0.01
38382XZT5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 138 IK					3.000000	20 Jul 2051		
	874,690.660	Local		13.869399	121,314.34	14.642600	128,077.45	6,763.11	0.02
Original Face:	1,100,000.000	Base		13.869399	121,314.34	14.642600	128,077.45	6,763.11	0.01
38383CRU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 188 PA					2.000000	20 Oct 2051		
	393,768.160	Local		84.799881	333,914.93	79.484860	312,986.07	-20,928.86	0.04
Original Face:	600,000.000	Base		84.799881	333,914.93	79.484860	312,986.07	-20,928.86	0.03
38383FHR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P					2.000000	20 Jun 2051		
	159,151.670	Local		86.417824	137,535.41	86.116940	137,056.55	-478.86	0.02
Original Face:	200,000.000	Base		86.417824	137,535.41	86.116940	137,056.55	-478.86	0.02
38383FR62	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 9 GA					2.000000	20 Jan 2052		
	480,744.840	Local		80.704182	387,981.19	81.093860	389,854.55	1,873.36	0.05
Original Face:	600,000.000	Base		80.704182	387,981.19	81.093860	389,854.55	1,873.36	0.04
38383FX73	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 24 AH					2.500000	20 Feb 2052		
	162,707.480	Local		83.525177	135,901.71	84.814420	137,999.41	2,097.70	0.02
Original Face:	200,000.000	Base		83.525177	135,901.71	84.814420	137,999.41	2,097.70	0.02
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT					2.500000	20 Oct 2051		
	633,201.240	Local		85.343633	540,396.94	82.080340	519,733.73	-20,663.21	0.06
Original Face:	700,000.000	Base		85.343633	540,396.94	82.080340	519,733.73	-20,663.21	0.06

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38383R7N1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 99 JW					2.500000	20 Jan 2052		
	200,000.000	Local		81.299690	162,599.38	79.480160	158,960.32	-3,639.06	0.02
Original Face:	200,000.000	Base		81.299690	162,599.38	79.480160	158,960.32	-3,639.06	0.02
38383RXB8	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 81 CI					3.000000	20 Sep 2050		
	761,093.520	Local		13.785427	104,919.99	13.941120	106,104.96	1,184.97	0.01
Original Face:	900,000.000	Base		13.785427	104,919.99	13.941120	106,104.96	1,184.97	0.01
38384BPF2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 80 IA					4.500000	20 Oct 2047		
	1,342,753.080	Local		19.378287	260,202.55	19.541370	262,392.35	2,189.80	0.03
Original Face:	1,500,000.000	Base		19.378287	260,202.55	19.541370	262,392.35	2,189.80	0.03
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U 2019 USD TERM LOAN B						15 Nov 2027		
	231,908.150	Local		99.930671	231,747.37	98.281200	227,922.11	-3,825.26	0.03
		Base		99.930671	231,747.37	98.281200	227,922.11	-3,825.26	0.03
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	110,000.000	Local		99.981600	109,979.76	95.808447	105,389.29	-4,590.47	0.01
		Base		99.981600	109,979.76	95.808447	105,389.29	-4,590.47	0.01
404119BQ1	HCA INC COMPANY GUAR 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local		100.232294	180,418.13	99.519291	179,134.72	-1,283.41	0.02
		Base		100.232294	180,418.13	99.519291	179,134.72	-1,283.41	0.02
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
	100,000.000	Local		100.991270	100,991.27	99.657579	99,657.58	-1,333.69	0.01
		Base		100.991270	100,991.27	99.657579	99,657.58	-1,333.69	0.01
404119BT5	HCA INC COMPANY GUAR 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local		100.150433	30,045.13	99.549363	29,864.81	-180.32	0.00
		Base		100.150433	30,045.13	99.549363	29,864.81	-180.32	0.00
404119BU2	HCA INC COMPANY GUAR 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local		98.508850	19,701.77	97.729385	19,545.88	-155.89	0.00
		Base		98.508850	19,701.77	97.729385	19,545.88	-155.89	0.00
404119BV0	HCA INC COMPANY GUAR 06/47 5.5					5.500000	15 Jun 2047		
	40,000.000	Local		102.374900	40,949.96	92.758480	37,103.39	-3,846.57	0.00
		Base		102.374900	40,949.96	92.758480	37,103.39	-3,846.57	0.00

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404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029			
		220,000.000	Local	108.093555	237,805.82	101.860194	224,092.43	-13,713.39	0.03
			Base	108.093555	237,805.82	101.860194	224,092.43	-13,713.39	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030			
		460,000.000	Local	98.128713	451,392.08	90.315112	415,449.52	-35,942.56	0.05
			Base	98.128713	451,392.08	90.315112	415,449.52	-35,942.56	0.05
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		60,000.000	Local	100.000000	60,000.00	99.747744	59,848.65	-151.35	0.01
			Base	100.000000	60,000.00	99.747744	59,848.65	-151.35	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		60,000.000	Local	100.884867	60,530.92	100.962724	60,577.63	46.71	0.01
			Base	100.884867	60,530.92	100.962724	60,577.63	46.71	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025			
		340,000.000	Local	99.888624	339,621.32	98.204781	333,896.26	-5,725.06	0.04
			Base	99.888624	339,621.32	98.204781	333,896.26	-5,725.06	0.04
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		650,000.000	Local	98.856734	642,568.77	96.690209	628,486.36	-14,082.41	0.07
			Base	98.856734	642,568.77	96.690209	628,486.36	-14,082.41	0.07
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031			
		530,000.000	Local	101.685970	538,935.64	86.511116	458,508.91	-80,426.73	0.05
			Base	101.685970	538,935.64	86.511116	458,508.91	-80,426.73	0.05
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR				4.762000	29 Mar 2033			
		550,000.000	Local	97.831080	538,070.94	92.967455	511,321.00	-26,749.94	0.06
			Base	97.831080	538,070.94	92.967455	511,321.00	-26,749.94	0.06
40439DAN8	HPS LOAN MANAGEMENT HLM 15A 19 A1R 144A				6.644560	22 Jan 2035			
		330,000.000	Local	98.424948	324,802.33	100.075000	330,247.50	5,445.17	0.04
		Original Face:	330,000.000	Base	98.424948	324,802.33	100.075000	330,247.50	5,445.17
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035			
		180,000.000	Local	96.970906	174,547.63	95.267439	171,481.39	-3,066.24	0.02
			Base	96.970906	174,547.63	95.267439	171,481.39	-3,066.24	0.02

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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406375AA3	HALSEYPOINT CLO I, LTD. HLSY 2019 1A A1A1 144A				6.936170	20 Jan 2033			
		320,000.000	Local	99.335891	317,874.85	100.057500	320,184.00	2,309.15	0.04
Original Face:		320,000.000	Base	99.335891	317,874.85	100.057500	320,184.00	2,309.15	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
		50,000.000	Local	102.051640	51,025.82	92.646513	46,323.26	-4,702.56	0.01
			Base	102.051640	51,025.82	92.646513	46,323.26	-4,702.56	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				7.276010	15 May 2038			
		2,090,000.000	Local	100.000000	2,090,000.00	99.438030	2,078,254.83	-11,745.17	0.25
Original Face:		2,090,000.000	Base	100.000000	2,090,000.00	99.438030	2,078,254.83	-11,745.17	0.23
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A				2.600000	01 Nov 2035			
		748,842.110	Local	100.000000	748,842.11	84.503200	632,795.55	-116,046.56	0.07
Original Face:		810,000.010	Base	100.000000	748,842.11	84.503200	632,795.55	-116,046.56	0.07
432833AQ4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/32 6.125				6.125000	01 Apr 2032			
		200,000.000	Local	100.207725	200,415.45	100.568600	201,137.20	721.75	0.02
			Base	100.207725	200,415.45	100.568600	201,137.20	721.75	0.02
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		40,000.000	Local	108.443200	43,377.28	79.236674	31,694.67	-11,682.61	0.00
			Base	108.443200	43,377.28	79.236674	31,694.67	-11,682.61	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		30,000.000	Local	110.043700	33,013.11	96.710260	29,013.08	-4,000.03	0.00
			Base	110.043700	33,013.11	96.710260	29,013.08	-4,000.03	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		180,000.000	Local	102.454156	184,417.48	93.658836	168,585.90	-15,831.58	0.02
			Base	102.454156	184,417.48	93.658836	168,585.90	-15,831.58	0.02
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030			
		200,000.000	Local	99.659170	199,318.34	89.149456	178,298.91	-21,019.43	0.02
			Base	99.659170	199,318.34	89.149456	178,298.91	-21,019.43	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		230,000.000	Local	101.745683	234,015.07	78.188808	179,834.26	-54,180.81	0.02
			Base	101.745683	234,015.07	78.188808	179,834.26	-54,180.81	0.02

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437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	670,000.000	Local	106.954194	716,593.10	71.449102	478,708.98	-237,884.12	0.06	
		Base	106.954194	716,593.10	71.449102	478,708.98	-237,884.12	0.05	
438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5					5.000000	01 Mar 2035		
	620,000.000	Local	99.632616	617,722.22	99.365116	616,063.72	-1,658.50	0.07	
		Base	99.632616	617,722.22	99.365116	616,063.72	-1,658.50	0.07	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local	101.238420	50,619.21	84.278206	42,139.10	-8,480.11	0.00	
		Base	101.238420	50,619.21	84.278206	42,139.10	-8,480.11	0.00	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local	104.144575	41,657.83	87.301182	34,920.47	-6,737.36	0.00	
		Base	104.144575	41,657.83	87.301182	34,920.47	-6,737.36	0.00	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local	100.516973	221,137.34	96.712249	212,766.95	-8,370.39	0.03	
		Base	100.516973	221,137.34	96.712249	212,766.95	-8,370.39	0.02	
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local	102.932700	10,293.27	84.888158	8,488.82	-1,804.45	0.00	
		Base	102.932700	10,293.27	84.888158	8,488.82	-1,804.45	0.00	
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	50,000.000	Local	101.769140	50,884.57	99.201134	49,600.57	-1,284.00	0.01	
		Base	101.769140	50,884.57	99.201134	49,600.57	-1,284.00	0.01	
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	110,000.000	Local	90.889618	99,978.58	79.960093	87,956.10	-12,022.48	0.01	
		Base	90.889618	99,978.58	79.960093	87,956.10	-12,022.48	0.01	
45173JAQ7	II VI INCORPORATED 2022 TERM LOAN B						02 Jul 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	
45173JAR5	II VI INCORPORATED 2024 TERM LOAN B						02 Jul 2029		
	510,971.990	Local	99.407216	507,943.03	100.062500	511,291.35	3,348.32	0.06	
		Base	99.407216	507,943.03	100.062500	511,291.35	3,348.32	0.06	

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455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local		100.890570	201,781.14	97.853000	195,706.00	-6,075.14	0.02
		Base		100.890570	201,781.14	97.853000	195,706.00	-6,075.14	0.02
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	110,000.000	Local		109.228155	120,150.97	86.527261	95,179.99	-24,970.98	0.01
		Base		109.228155	120,150.97	86.527261	95,179.99	-24,970.98	0.01
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	290,000.000	Local		99.877276	289,644.10	87.572886	253,961.37	-35,682.73	0.03
		Base		99.877276	289,644.10	87.572886	253,961.37	-35,682.73	0.03
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	140,000.000	Local		99.688429	139,563.80	63.795387	89,313.54	-50,250.26	0.01
		Base		99.688429	139,563.80	63.795387	89,313.54	-50,250.26	0.01
458140CF5	INTEL CORP SR UNSECURED 02/30 5.125					5.125000	10 Feb 2030		
	160,000.000	Local		99.975969	159,961.55	100.487978	160,780.76	819.21	0.02
		Base		99.975969	159,961.55	100.487978	160,780.76	819.21	0.02
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	20,000.000	Local		102.873050	20,574.61	91.072050	18,214.41	-2,360.20	0.00
		Base		102.873050	20,574.61	91.072050	18,214.41	-2,360.20	0.00
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local		98.442183	344,547.64	99.038512	346,634.79	2,087.15	0.04
		Base		98.442183	344,547.64	99.038512	346,634.79	2,087.15	0.04
46124CAN7	ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B4						17 Aug 2028		
	228,090.900	Local		99.790592	227,613.26	100.375000	228,946.24	1,332.98	0.03
		Base		99.790592	227,613.26	100.375000	228,946.24	1,332.98	0.03
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
	390,000.000	Local		101.630644	396,359.51	84.303000	328,781.70	-67,577.81	0.04
		Base		101.630644	396,359.51	84.303000	328,781.70	-67,577.81	0.04
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
	210,000.000	Local		108.512190	227,875.60	63.788800	133,956.48	-93,919.12	0.02
		Base		108.512190	227,875.60	63.788800	133,956.48	-93,919.12	0.01

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		450,000.000	Local	100.729200	453,281.40	93.986168	422,937.76	-30,343.64	0.05
			Base	100.729200	453,281.40	93.986168	422,937.76	-30,343.64	0.05
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
		200,000.000	Local	101.894645	203,789.29	97.509217	195,018.43	-8,770.86	0.02
			Base	101.894645	203,789.29	97.509217	195,018.43	-8,770.86	0.02
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				9.193000	15 May 2028			
		229,840.930	Local	99.398680	228,458.85	85.450000	196,399.07	-32,059.78	0.02
		Original Face: 400,000.000	Base	99.398680	228,458.85	85.450000	196,399.07	-32,059.78	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	94.608647	908,243.01	-51,756.99	0.11
			Base	100.000000	960,000.00	94.608647	908,243.01	-51,756.99	0.10
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		260,000.000	Local	100.000000	260,000.00	96.277517	250,321.54	-9,678.46	0.03
			Base	100.000000	260,000.00	96.277517	250,321.54	-9,678.46	0.03
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		620,000.000	Local	106.151048	658,136.50	97.140023	602,268.14	-55,868.36	0.07
			Base	106.151048	658,136.50	97.140023	602,268.14	-55,868.36	0.07
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		520,000.000	Local	100.000000	520,000.00	97.124812	505,049.02	-14,950.98	0.06
			Base	100.000000	520,000.00	97.124812	505,049.02	-14,950.98	0.06
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		1,040,000.000	Local	103.236331	1,073,657.84	86.493194	899,529.22	-174,128.62	0.11
			Base	103.236331	1,073,657.84	86.493194	899,529.22	-174,128.62	0.10
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		320,000.000	Local	107.645319	344,465.02	68.469909	219,103.71	-125,361.31	0.03
			Base	107.645319	344,465.02	68.469909	219,103.71	-125,361.31	0.02
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR				2.545000	08 Nov 2032			
		600,000.000	Local	91.256177	547,537.06	83.422155	500,532.93	-47,004.13	0.06
			Base	91.256177	547,537.06	83.422155	500,532.93	-47,004.13	0.05

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46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
	51,464.280	Local		98.437868	50,660.34	87.745410	45,157.54	-5,502.80	0.01
Original Face:	532,000.000	Base		98.437868	50,660.34	87.745410	45,157.54	-5,502.80	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
	169,617.830	Local		98.857532	167,680.00	87.345130	148,152.91	-19,527.09	0.02
Original Face:	1,700,000.000	Base		98.857532	167,680.00	87.345130	148,152.91	-19,527.09	0.02
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
	230,000.000	Local		100.000000	230,000.00	102.389200	235,495.16	5,495.16	0.03
		Base		100.000000	230,000.00	102.389200	235,495.16	5,495.16	0.03
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	610,000.000	Local		113.252462	690,840.02	87.507911	533,798.26	-157,041.76	0.06
		Base		113.252462	690,840.02	87.507911	533,798.26	-157,041.76	0.06
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local		101.476860	50,738.43	95.562710	47,781.36	-2,957.07	0.01
		Base		101.476860	50,738.43	95.562710	47,781.36	-2,957.07	0.01
48254EAB7	KKR APPLE BIDCO LLC 2021 TERM LOAN						22 Sep 2028		
	334,848.460	Local		100.000000	334,848.46	99.979200	334,778.81	-69.65	0.04
		Base		100.000000	334,848.46	99.979200	334,778.81	-69.65	0.04
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	600,000.000	Local		108.727407	652,364.44	97.410000	584,460.00	-67,904.44	0.07
		Base		108.727407	652,364.44	97.410000	584,460.00	-67,904.44	0.06
49177JAK8	KENVUE INC COMPANY GUAR 03/33 4.9					4.900000	22 Mar 2033		
	360,000.000	Local		99.799781	359,279.21	99.099149	356,756.94	-2,522.27	0.04
		Base		99.799781	359,279.21	99.099149	356,756.94	-2,522.27	0.04
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	400,000.000	Local		102.718425	410,873.70	90.770250	363,081.00	-47,792.70	0.04
		Base		102.718425	410,873.70	90.770250	363,081.00	-47,792.70	0.04
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3					6.300000	23 Jan 2034		
	680,000.000	Local		99.992416	679,948.43	74.615964	507,388.56	-172,559.87	0.06
Original Face:	680,000.000	Base		99.992416	679,948.43	74.615964	507,388.56	-172,559.87	0.06

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
491798AM6	REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75				9.750000	16 Feb 2031			
		400,000.000	Local	97.372985	389,491.94	95.759000	383,036.00	-6,455.94	0.05
Original Face:		400,000.000	Base	97.372985	389,491.94	95.759000	383,036.00	-6,455.94	0.04
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5				5.500000	01 Mar 2044			
		20,000.000	Local	112.167400	22,433.48	92.725971	18,545.19	-3,888.29	0.00
			Base	112.167400	22,433.48	92.725971	18,545.19	-3,888.29	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4				5.400000	01 Sep 2044			
		10,000.000	Local	116.110300	11,611.03	91.875590	9,187.56	-2,423.47	0.00
			Base	116.110300	11,611.03	91.875590	9,187.56	-2,423.47	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025			
		10,000.000	Local	101.124500	10,112.45	98.700798	9,870.08	-242.37	0.00
			Base	101.124500	10,112.45	98.700798	9,870.08	-242.37	0.00
49456BAJ0	KINDER MORGAN INC COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046			
		80,000.000	Local	108.702238	86,961.79	87.888788	70,311.03	-16,650.76	0.01
			Base	108.702238	86,961.79	87.888788	70,311.03	-16,650.76	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		10,000.000	Local	113.111200	11,311.12	89.096452	8,909.65	-2,401.47	0.00
			Base	113.111200	11,311.12	89.096452	8,909.65	-2,401.47	0.00
496094AA1	KINGS PARK CLO LTD KINGP 2021 1A A 144A				6.716170	21 Jan 2035			
		330,000.000	Local	99.064079	326,911.46	100.080000	330,264.00	3,352.54	0.04
Original Face:		330,000.000	Base	99.064079	326,911.46	100.080000	330,264.00	3,352.54	0.04
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042			
		40,000.000	Local	106.092675	42,437.07	90.782535	36,313.01	-6,124.06	0.00
			Base	106.092675	42,437.07	90.782535	36,313.01	-6,124.06	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	109.072657	76,350.86	92.032692	64,422.88	-11,927.98	0.01
			Base	109.072657	76,350.86	92.032692	64,422.88	-11,927.98	0.01

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50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
	40,000.000	Local	103.578575	41,431.43	87.560808	35,024.32	-6,407.11	0.00	
		Base	103.578575	41,431.43	87.560808	35,024.32	-6,407.11	0.00	
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031		
	70,000.000	Local	100.000000	70,000.00	94.966956	66,476.87	-3,523.13	0.01	
		Base	100.000000	70,000.00	94.966956	66,476.87	-3,523.13	0.01	
50203JAA6	LFT CRE LLC LMNT 2021 FL1 A 144A					6.613320	15 Jun 2039		
	1,393,056.730	Local	100.000000	1,393,056.73	99.621380	1,387,782.34	-5,274.39	0.16	
	Original Face: 1,900,000.000	Base	100.000000	1,393,056.73	99.621380	1,387,782.34	-5,274.39	0.15	
516681AA1	LA QUINTA MORTGAGE TRUST LAQ 2023 LAQ A 144A					7.420423	15 Mar 2036		
	85,378.610	Local	99.774616	85,186.18	99.968750	85,351.93	165.75	0.01	
	Original Face: 360,000.000	Base	99.774616	85,186.18	99.968750	85,351.93	165.75	0.01	
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9					3.900000	08 Aug 2029		
	130,000.000	Local	92.779615	120,613.50	91.448400	118,882.92	-1,730.58	0.01	
		Base	92.779615	120,613.50	91.448400	118,882.92	-1,730.58	0.01	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	920,000.000	Local	100.696611	926,408.82	97.070860	893,051.91	-33,356.91	0.11	
		Base	100.696611	926,408.82	97.070860	893,051.91	-33,356.91	0.10	
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6					6.000000	15 Aug 2029		
	190,000.000	Local	99.856058	189,726.51	100.592403	191,125.57	1,399.06	0.02	
		Base	99.856058	189,726.51	100.592403	191,125.57	1,399.06	0.02	
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	
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
	110,000.000	Local	97.581409	107,339.55	98.621687	108,483.86	1,144.31	0.01	
		Base	97.581409	107,339.55	98.621687	108,483.86	1,144.31	0.01	
53219LAV1	LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875					9.875000	15 Aug 2030		
	50,000.000	Local	100.686960	50,343.48	106.653372	53,326.69	2,983.21	0.01	
		Base	100.686960	50,343.48	106.653372	53,326.69	2,983.21	0.01	

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53219LAW9	LIFEPOINT HEALTH INC SR SECURED 144A 10/30 11					11.000000	15 Oct 2030		
	70,000.000	Local		104.727143	73,309.00	110.184866	77,129.41	3,820.41	0.01
		Base		104.727143	73,309.00	110.184866	77,129.41	3,820.41	0.01
532457CLO	ELI LILLY + CO SR UNSECURED 02/34 4.7					4.700000	09 Feb 2034		
	640,000.000	Local		99.968998	639,801.59	98.252918	628,818.68	-10,982.91	0.07
		Base		99.968998	639,801.59	98.252918	628,818.68	-10,982.91	0.07
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5					5.000000	09 Feb 2054		
	70,000.000	Local		99.434271	69,603.99	96.038086	67,226.66	-2,377.33	0.01
		Base		99.434271	69,603.99	96.038086	67,226.66	-2,377.33	0.01
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
	520,000.000	Local		99.868425	519,315.81	96.109433	499,769.05	-19,546.76	0.06
		Base		99.868425	519,315.81	96.109433	499,769.05	-19,546.76	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	94.096395	188,192.79	-11,807.21	0.02
		Base		100.000000	200,000.00	94.096395	188,192.79	-11,807.21	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
	250,000.000	Local		99.976244	249,940.61	99.475829	248,689.57	-1,251.04	0.03
		Base		99.976244	249,940.61	99.475829	248,689.57	-1,251.04	0.03
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A					2.220000	20 Mar 2048		
	611,047.180	Local		99.992118	610,999.02	78.487160	479,593.58	-131,405.44	0.06
Original Face:	910,000.000	Base		99.992118	610,999.02	78.487160	479,593.58	-131,405.44	0.05
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local		104.765600	104,765.60	94.099609	94,099.61	-10,665.99	0.01
		Base		104.765600	104,765.60	94.099609	94,099.61	-10,665.99	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
	180,000.000	Local		99.927983	179,870.37	93.452000	168,213.60	-11,656.77	0.02
		Base		99.927983	179,870.37	93.452000	168,213.60	-11,656.77	0.02
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
	1,100,000.000	Local		96.026912	1,056,296.03	81.126420	892,390.62	-163,905.41	0.11
		Base		96.026912	1,056,296.03	81.126420	892,390.62	-163,905.41	0.10

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539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2				5.200000	15 Feb 2064			
		140,000.000	Local	102.702529	143,783.54	95.063966	133,089.55	-10,693.99	0.02
			Base	102.702529	143,783.54	95.063966	133,089.55	-10,693.99	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
		120,000.000	Local	99.696258	119,635.51	97.112239	116,534.69	-3,100.82	0.01
			Base	99.696258	119,635.51	97.112239	116,534.69	-3,100.82	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
		30,000.000	Local	114.709467	34,412.84	105.539932	31,661.98	-2,750.86	0.00
			Base	114.709467	34,412.84	105.539932	31,661.98	-2,750.86	0.00
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A				7.973670	17 Sep 2037			
		1,670,000.000	Local	99.563258	1,662,706.41	100.465160	1,677,768.17	15,061.76	0.20
		Original Face: 1,670,000.000	Base	99.563258	1,662,706.41	100.465160	1,677,768.17	15,061.76	0.18
55293AAA5	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 A 144A				6.293480	15 May 2038			
		167,805.060	Local	98.173422	164,739.97	99.188290	166,442.97	1,703.00	0.02
		Original Face: 370,000.000	Base	98.173422	164,739.97	99.188290	166,442.97	1,703.00	0.02
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A				6.943480	15 May 2038			
		376,000.000	Local	100.000000	376,000.00	98.501460	370,365.49	-5,634.51	0.04
		Original Face: 470,000.000	Base	100.000000	376,000.00	98.501460	370,365.49	-5,634.51	0.04
55318CAD6	MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A4 144A				5.100000	13 Jul 2049			
		380,000.000	Local	99.992797	379,972.63	99.883740	379,558.21	-414.42	0.04
		Original Face: 380,000.000	Base	99.992797	379,972.63	99.883740	379,558.21	-414.42	0.04
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025			
		290,000.000	Local	99.370366	288,174.06	99.117911	287,441.94	-732.12	0.03
			Base	99.370366	288,174.06	99.117911	287,441.94	-732.12	0.03
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		180,000.000	Local	99.078006	178,340.41	87.522597	157,540.67	-20,799.74	0.02
			Base	99.078006	178,340.41	87.522597	157,540.67	-20,799.74	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		250,000.000	Local	99.421164	248,552.91	82.645526	206,613.82	-41,939.09	0.02
			Base	99.421164	248,552.91	82.645526	206,613.82	-41,939.09	0.02

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55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		105.071656	672,458.60	98.075627	627,684.01	-44,774.59	0.07
		Base		105.071656	672,458.60	98.075627	627,684.01	-44,774.59	0.07
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	110,000.000	Local		98.832109	108,715.32	92.523496	101,775.85	-6,939.47	0.01
		Base		98.832109	108,715.32	92.523496	101,775.85	-6,939.47	0.01
55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5					6.014000	15 Dec 2056		
	850,000.000	Local		102.951451	875,087.33	105.287970	894,947.75	19,860.42	0.11
	Original Face: 850,000.000	Base		102.951451	875,087.33	105.287970	894,947.75	19,860.42	0.10
55361AAV6	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 XA					1.141065	15 Dec 2056		
	4,388,129.860	Local		6.239061	273,778.12	6.437520	282,486.74	8,708.62	0.03
	Original Face: 4,390,000.000	Base		6.239061	273,778.12	6.437520	282,486.74	8,708.62	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	94.964783	161,440.13	-8,559.87	0.02
		Base		100.000000	170,000.00	94.964783	161,440.13	-8,559.87	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	92.403338	194,047.01	-15,952.99	0.02
		Base		100.000000	210,000.00	92.403338	194,047.01	-15,952.99	0.02
55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279					4.279000	15 Mar 2032		
	390,000.000	Local		99.895500	389,592.45	87.406473	340,885.24	-48,707.21	0.04
		Base		99.895500	389,592.45	87.406473	340,885.24	-48,707.21	0.04
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
	80,000.000	Local		100.647275	80,517.82	81.630349	65,304.28	-15,213.54	0.01
		Base		100.647275	80,517.82	81.630349	65,304.28	-15,213.54	0.01
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
	170,000.000	Local		100.372135	170,632.63	78.236251	133,001.63	-37,631.00	0.02
		Base		100.372135	170,632.63	78.236251	133,001.63	-37,631.00	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	99.997627	49,998.81	-1.19	0.01
		Base		100.000000	50,000.00	99.997627	49,998.81	-1.19	0.01

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571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.832978	89,849.68	91.512790	82,361.51	-7,488.17	0.01
		Base		99.832978	89,849.68	91.512790	82,361.51	-7,488.17	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	500,000.000	Local		98.729550	493,647.75	67.581416	337,907.08	-155,740.67	0.04
		Base		98.729550	493,647.75	67.581416	337,907.08	-155,740.67	0.04
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	40,000.000	Local		119.394225	47,757.69	79.333318	31,733.33	-16,024.36	0.00
		Base		119.394225	47,757.69	79.333318	31,733.33	-16,024.36	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					5.759710	25 May 2037		
	859,685.690	Local		94.254585	810,293.18	86.302570	741,930.84	-68,362.34	0.09
	Original Face: 10,140,000.000	Base		94.254585	810,293.18	86.302570	741,930.84	-68,362.34	0.08
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	20,000.000	Local		100.890500	20,178.10	97.700345	19,540.07	-638.03	0.00
		Base		100.890500	20,178.10	97.700345	19,540.07	-638.03	0.00
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	60,000.000	Local		103.882133	62,329.28	96.005712	57,603.43	-4,725.85	0.01
		Base		103.882133	62,329.28	96.005712	57,603.43	-4,725.85	0.01
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	30,000.000	Local		110.572200	33,171.66	72.885250	21,865.58	-11,306.08	0.00
		Base		110.572200	33,171.66	72.885250	21,865.58	-11,306.08	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	50,000.000	Local		99.900860	49,950.43	95.662442	47,831.22	-2,119.21	0.01
		Base		99.900860	49,950.43	95.662442	47,831.22	-2,119.21	0.01
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	350,000.000	Local		100.796849	352,788.97	85.901056	300,653.70	-52,135.27	0.04
		Base		100.796849	352,788.97	85.901056	300,653.70	-52,135.27	0.03
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	290,000.000	Local		102.539690	297,365.10	95.833397	277,916.85	-19,448.25	0.03
		Base		102.539690	297,365.10	95.833397	277,916.85	-19,448.25	0.03

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# Holdings

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



As of: June 28, 2024

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Base Currency: USD - US DOLLAR									
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58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local		99.537989	179,168.38	92.645247	166,761.44	-12,406.94	0.02
		Base		99.537989	179,168.38	92.645247	166,761.44	-12,406.94	0.02
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	500,000.000	Local		115.621148	578,105.74	80.149504	400,747.52	-177,358.22	0.05
		Base		115.621148	578,105.74	80.149504	400,747.52	-177,358.22	0.04
58506DAA6	MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
	270,000.000	Local		99.953867	269,875.44	101.183469	273,195.37	3,319.93	0.03
		Base		99.953867	269,875.44	101.183469	273,195.37	3,319.93	0.03
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
	200,000.000	Local		113.638010	227,276.02	100.812500	201,625.00	-25,651.02	0.02
		Base		113.638010	227,276.02	100.812500	201,625.00	-25,651.02	0.02
58547DAH2	MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625					7.625000	17 Apr 2032		
	270,000.000	Local		100.052789	270,142.53	99.437000	268,479.90	-1,662.63	0.03
		Base		100.052789	270,142.53	99.437000	268,479.90	-1,662.63	0.03
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	190,000.000	Local		99.470474	188,993.90	82.795022	157,310.54	-31,683.36	0.02
		Base		99.470474	188,993.90	82.795022	157,310.54	-31,683.36	0.02
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75					2.750000	10 Dec 2051		
	420,000.000	Local		84.854548	356,389.10	62.899684	264,178.67	-92,210.43	0.03
		Base		84.854548	356,389.10	62.899684	264,178.67	-92,210.43	0.03
58940BAR7	MERCURY FINANCIAL CREDIT CARD MFCC 2023 1A A 144A					8.040000	20 Sep 2027		
	2,120,000.000	Local		100.354290	2,127,510.95	100.703420	2,134,912.50	7,401.55	0.25
	Original Face:	2,120,000.000	Base	100.354290	2,127,510.95	100.703420	2,134,912.50	7,401.55	0.23
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					6.389710	25 Jul 2035		
	762,905.180	Local		99.866202	761,884.43	99.085140	755,925.67	-5,958.76	0.09
	Original Face:	2,200,000.000	Base	99.866202	761,884.43	99.085140	755,925.67	-5,958.76	0.08
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	620,000.000	Local		101.292166	628,011.43	101.210600	627,505.72	-505.71	0.07
		Base		101.292166	628,011.43	101.210600	627,505.72	-505.71	0.07

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594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
	10,000.000	Local		99.715700	9,971.57	87.414014	8,741.40	-1,230.17	0.00
		Base		99.715700	9,971.57	87.414014	8,741.40	-1,230.17	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	3,000.000	Local		100.538333	3,016.15	63.522768	1,905.68	-1,110.47	0.00
		Base		100.538333	3,016.15	63.522768	1,905.68	-1,110.47	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	17,000.000	Local		97.404471	16,558.76	68.328516	11,615.85	-4,942.91	0.00
		Base		97.404471	16,558.76	68.328516	11,615.85	-4,942.91	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
	50,000.000	Local		95.684480	47,842.24	66.635573	33,317.79	-14,524.45	0.00
		Base		95.684480	47,842.24	66.635573	33,317.79	-14,524.45	0.00
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
	250,000.000	Local		103.086120	257,715.30	102.308633	255,771.58	-1,943.72	0.03
		Base		103.086120	257,715.30	102.308633	255,771.58	-1,943.72	0.03
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	504,322.240	Local		99.423932	501,417.00	96.075000	484,527.59	-16,889.41	0.06
		Base		99.423932	501,417.00	96.075000	484,527.59	-16,889.41	0.05
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	192,000.000	Local		99.396313	190,840.92	100.182900	192,351.17	1,510.25	0.02
	Original Face: 320,000.000	Base		99.396313	190,840.92	100.182900	192,351.17	1,510.25	0.02
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
	1,090,000.000	Local		104.737318	1,141,636.77	86.124320	938,755.09	-202,881.68	0.11
	Original Face: 1,090,000.000	Base		104.737318	1,141,636.77	86.124320	938,755.09	-202,881.68	0.10
606822CE2	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR					4.080000	19 Apr 2028		
	320,000.000	Local		100.000000	320,000.00	96.856094	309,939.50	-10,060.50	0.04
		Base		100.000000	320,000.00	96.856094	309,939.50	-10,060.50	0.03
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
	460,000.000	Local		98.578226	453,459.84	98.494211	453,073.37	-386.47	0.05
		Base		98.578226	453,459.84	98.494211	453,073.37	-386.47	0.05

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609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	630,000.000	Local		100.117332	630,739.19	96.641119	608,839.05	-21,900.14	0.07
		Base		100.117332	630,739.19	96.641119	608,839.05	-21,900.14	0.07
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	96.794286	9,679.43	-320.57	0.00
		Base		100.000000	10,000.00	96.794286	9,679.43	-320.57	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	20,000.000	Local		102.712900	20,542.58	87.720186	17,544.04	-2,998.54	0.00
		Base		102.712900	20,542.58	87.720186	17,544.04	-2,998.54	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	1,780,000.000	Local		102.596107	1,826,210.71	91.826283	1,634,507.84	-191,702.87	0.19
		Base		102.596107	1,826,210.71	91.826283	1,634,507.84	-191,702.87	0.18
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	930,000.000	Local		97.822372	909,748.06	97.151546	903,509.38	-6,238.68	0.11
		Base		97.822372	909,748.06	97.151546	903,509.38	-6,238.68	0.10
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					6.269710	25 Apr 2034		
	290,119.450	Local		99.531452	288,760.10	98.230670	284,986.28	-3,773.82	0.03
Original Face:	1,290,000.000	Base		99.531452	288,760.10	98.230670	284,986.28	-3,773.82	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					6.359710	25 Aug 2034		
	748,992.970	Local		99.434557	744,757.84	99.032860	741,749.16	-3,008.68	0.09
Original Face:	1,800,000.000	Base		99.434557	744,757.84	99.032860	741,749.16	-3,008.68	0.08
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	800,000.000	Local		98.638165	789,105.32	95.247570	761,980.56	-27,124.76	0.09
		Base		98.638165	789,105.32	95.247570	761,980.56	-27,124.76	0.08
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
	890,000.000	Local		111.365099	991,149.38	87.127140	775,431.55	-215,717.83	0.09
Original Face:	890,000.000	Base		111.365099	991,149.38	87.127140	775,431.55	-215,717.83	0.09
61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A					6.500000	25 Jun 2054		
	1,100,000.000	Local		100.734107	1,108,075.18	100.582030	1,106,402.33	-1,672.85	0.13
Original Face:	1,100,000.000	Base		100.734107	1,108,075.18	100.582030	1,106,402.33	-1,672.85	0.12

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617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A					6.500000	25 Feb 2054		
	1,358,230.090	Local		100.248576	1,361,606.33	100.647200	1,367,020.56	5,414.23	0.16
Original Face:	1,420,000.000	Base		100.248576	1,361,606.33	100.647200	1,367,020.56	5,414.23	0.15
62886HBN0	NCL CORPORATION LTD SR SECURED 144A 01/29 8.125					8.125000	15 Jan 2029		
	340,000.000	Local		104.459465	355,162.18	104.897336	356,650.94	1,488.76	0.04
		Base		104.459465	355,162.18	104.897336	356,650.94	1,488.76	0.04
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
	170,000.000	Local		100.079506	170,135.16	97.636614	165,982.24	-4,152.92	0.02
		Base		100.079506	170,135.16	97.636614	165,982.24	-4,152.92	0.02
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
	500,000.000	Local		102.145756	510,728.78	88.120000	440,600.00	-70,128.78	0.05
Original Face:	500,000.000	Base		102.145756	510,728.78	88.120000	440,600.00	-70,128.78	0.05
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.497183	15 Aug 2036		
	7,710,000.000	Local		5.889900	454,111.29	0.010800	832.68	-453,278.61	0.00
Original Face:	7,710,000.000	Base		5.889900	454,111.29	0.010800	832.68	-453,278.61	0.00
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
	627,000.000	Local		102.145970	640,455.23	78.835360	494,297.71	-146,157.52	0.06
Original Face:	627,000.000	Base		102.145970	640,455.23	78.835360	494,297.71	-146,157.52	0.05
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					6.799830	25 Jun 2065		
	870,375.430	Local		101.620425	884,479.21	101.008700	879,154.91	-5,324.30	0.10
Original Face:	1,690,000.000	Base		101.620425	884,479.21	101.008700	879,154.91	-5,324.30	0.10
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A					3.571000	15 Nov 2046		
	517,980.590	Local		99.999506	517,978.03	89.730000	464,783.98	-53,194.05	0.05
Original Face:	630,000.000	Base		99.999506	517,978.03	89.730000	464,783.98	-53,194.05	0.05
64035DAB2	NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A					1.360000	20 Apr 2062		
	270,502.720	Local		93.536997	253,020.12	90.578190	245,016.47	-8,003.65	0.03
Original Face:	600,000.000	Base		93.536997	253,020.12	90.578190	245,016.47	-8,003.65	0.03
64130TBA2	NEUBERGER BERMAN CLO LTD NEUB 2015 20A ARR 144A					6.750170	15 Jul 2034		
	440,000.000	Local		99.368414	437,221.02	100.103500	440,455.40	3,234.38	0.05
Original Face:	440,000.000	Base		99.368414	437,221.02	100.103500	440,455.40	3,234.38	0.05

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64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
	394,003.140	Local	100.000000	394,003.14	92.773290	365,529.68	-28,473.46	0.04	
Original Face:	1,140,000.000	Base	100.000000	394,003.14	92.773290	365,529.68	-28,473.46	0.04	
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
	681,380.820	Local	109.926894	749,020.77	94.125590	641,353.72	-107,667.05	0.08	
Original Face:	890,000.000	Base	109.926894	749,020.77	94.125590	641,353.72	-107,667.05	0.07	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	400,976.230	Local	103.124764	413,505.79	93.968010	376,789.38	-36,716.41	0.04	
Original Face:	2,040,000.000	Base	103.124764	413,505.79	93.968010	376,789.38	-36,716.41	0.04	
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
	241,031.120	Local	100.000000	241,031.12	84.055890	202,600.85	-38,430.27	0.02	
Original Face:	480,000.000	Base	100.000000	241,031.12	84.055890	202,600.85	-38,430.27	0.02	
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
	1,277,514.110	Local	99.678038	1,273,401.00	97.892740	1,250,593.57	-22,807.43	0.15	
Original Face:	1,530,000.000	Base	99.678038	1,273,401.00	97.892740	1,250,593.57	-22,807.43	0.14	
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	220,000.000	Local	99.979591	219,955.10	95.718935	210,581.66	-9,373.44	0.02	
		Base	99.979591	219,955.10	95.718935	210,581.66	-9,373.44	0.02	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	305,135.060	Local	99.666931	304,118.75	100.150000	305,592.76	1,474.01	0.04	
		Base	99.666931	304,118.75	100.150000	305,592.76	1,474.01	0.03	
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	260,000.000	Local	103.513881	269,136.09	94.707684	246,239.98	-22,896.11	0.03	
		Base	103.513881	269,136.09	94.707684	246,239.98	-22,896.11	0.03	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	130,000.000	Local	99.475431	129,318.06	78.085838	101,511.59	-27,806.47	0.01	
		Base	99.475431	129,318.06	78.085838	101,511.59	-27,806.47	0.01	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	670,000.000	Local	108.113990	724,363.73	72.384769	484,977.95	-239,385.78	0.06	
		Base	108.113990	724,363.73	72.384769	484,977.95	-239,385.78	0.05	

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65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5						6.500000	28 Nov 2027		
	200,000.000	Local		100.000000	200,000.00	92.499700	184,999.40	-15,000.60	0.02	
		Base		100.000000	200,000.00	92.499700	184,999.40	-15,000.60	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	86.837500	173,675.00	-26,325.00	0.02	
		Base		100.000000	200,000.00	86.837500	173,675.00	-26,325.00	0.02	
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522						3.522000	17 Sep 2025		
	1,320,000.000	Local		99.238293	1,309,945.47	97.034602	1,280,856.75	-29,088.72	0.15	
		Base		99.238293	1,309,945.47	97.034602	1,280,856.75	-29,088.72	0.14	
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345						4.345000	17 Sep 2027		
	1,350,000.000	Local		98.971271	1,336,112.16	95.518405	1,289,498.47	-46,613.69	0.15	
		Base		98.971271	1,336,112.16	95.518405	1,289,498.47	-46,613.69	0.14	
65486XAA1	NJ TRUST 2023 GSP NJ 2023 GSP A 144A						6.696783	06 Jan 2029		
	660,000.000	Local		101.103485	667,283.00	103.125200	680,626.32	13,343.32	0.08	
	Original Face: 660,000.000	Base		101.103485	667,283.00	103.125200	680,626.32	13,343.32	0.07	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93						2.930000	15 Jan 2025		
	10,000.000	Local		99.559000	9,955.90	98.576021	9,857.60	-98.30	0.00	
		Base		99.559000	9,955.90	98.576021	9,857.60	-98.30	0.00	
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25						3.250000	15 Jan 2028		
	690,000.000	Local		101.788725	702,342.20	94.217956	650,103.90	-52,238.30	0.08	
		Base		101.788725	702,342.20	94.217956	650,103.90	-52,238.30	0.07	
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25						5.250000	01 May 2050		
	640,000.000	Local		116.808923	747,577.11	95.142002	608,908.81	-138,668.30	0.07	
		Base		116.808923	747,577.11	95.142002	608,908.81	-138,668.30	0.07	
67021HAA4	NRTH PARK MORTGAGE TRUST NRTH 2024 PARK A 144A						6.970140	15 Mar 2041		
	900,000.000	Local		99.754349	897,789.14	99.750010	897,750.09	-39.05	0.11	
	Original Face: 900,000.000	Base		99.754349	897,789.14	99.750010	897,750.09	-39.05	0.10	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5						3.500000	01 Apr 2050		
	660,000.000	Local		108.503588	716,123.68	77.196784	509,498.77	-206,624.91	0.06	
		Base		108.503588	716,123.68	77.196784	509,498.77	-206,624.91	0.06	

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060			
		180,000.000	Local	108.551744	195,393.14	75.934158	136,681.48	-58,711.66	0.02
			Base	108.551744	195,393.14	75.934158	136,681.48	-58,711.66	0.01
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061			
		641,197.630	Local	99.999822	641,196.49	79.354110	508,816.67	-132,379.82	0.06
		Original Face: 1,130,000.000	Base	99.999822	641,196.49	79.354110	508,816.67	-132,379.82	0.06
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025			
		280,000.000	Local	99.529396	278,682.31	98.000000	274,400.00	-4,282.31	0.03
			Base	99.529396	278,682.31	98.000000	274,400.00	-4,282.31	0.03
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031			
		330,000.000	Local	99.532218	328,456.32	86.074700	284,046.51	-44,409.81	0.03
			Base	99.532218	328,456.32	86.074700	284,046.51	-44,409.81	0.03
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051			
		290,000.000	Local	98.320983	285,130.85	75.126500	217,866.85	-67,264.00	0.03
			Base	98.320983	285,130.85	75.126500	217,866.85	-67,264.00	0.02
67091TAF2	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/34 6.75				6.750000	02 May 2034			
		1,110,000.000	Local	98.508434	1,093,443.62	102.548000	1,138,282.80	44,839.18	0.13
			Base	98.508434	1,093,443.62	102.548000	1,138,282.80	44,839.18	0.12
67091TAG0	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/54 7.5				7.500000	02 May 2054			
		200,000.000	Local	97.265950	194,531.90	102.030000	204,060.00	9,528.10	0.02
			Base	97.265950	194,531.90	102.030000	204,060.00	9,528.10	0.02
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061			
		307,035.010	Local	99.998707	307,031.04	78.224590	240,176.88	-66,854.16	0.03
		Original Face: 480,000.000	Base	99.998707	307,031.04	78.224590	240,176.88	-66,854.16	0.03
67115DAA0	ONSLow BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A				1.957000	25 Oct 2061			
		349,548.800	Local	99.998627	349,544.00	82.014210	286,679.69	-62,864.31	0.03
		Original Face: 480,000.000	Base	99.998627	349,544.00	82.014210	286,679.69	-62,864.31	0.03
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050			
		933,051.530	Local	99.996516	933,019.02	93.878680	875,936.46	-57,082.56	0.10
		Original Face: 1,010,000.000	Base	99.996516	933,019.02	93.878680	875,936.46	-57,082.56	0.10

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 FUND: HBCR



As of: June 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	
67448LAA0	ONslow BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A					5.928000	25 Nov 2063			
			377,931.860	Local	99.998944	377,927.87	100.055770	378,142.63	214.76	0.04
	Original Face:		410,000.000	Base	99.998944	377,927.87	100.055770	378,142.63	214.76	0.04
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045			
			190,000.000	Local	84.857505	161,229.26	79.230570	150,538.08	-10,691.18	0.02
				Base	84.857505	161,229.26	79.230570	150,538.08	-10,691.18	0.02
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026			
			480,000.000	Local	100.667083	483,202.00	95.983630	460,721.42	-22,480.58	0.05
				Base	100.667083	483,202.00	95.983630	460,721.42	-22,480.58	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046			
			190,000.000	Local	89.364458	169,792.47	78.556380	149,257.12	-20,535.35	0.02
				Base	89.364458	169,792.47	78.556380	149,257.12	-20,535.35	0.02
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047			
			270,000.000	Local	90.151759	243,409.75	74.723000	201,752.10	-41,657.65	0.02
				Base	90.151759	243,409.75	74.723000	201,752.10	-41,657.65	0.02
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027			
			120,000.000	Local	99.743408	119,692.09	93.607360	112,328.83	-7,363.26	0.01
				Base	99.743408	119,692.09	93.607360	112,328.83	-7,363.26	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048			
			260,000.000	Local	83.920781	218,194.03	76.301370	198,383.56	-19,810.47	0.02
				Base	83.920781	218,194.03	76.301370	198,383.56	-19,810.47	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026			
			230,000.000	Local	100.341504	230,785.46	95.082100	218,688.83	-12,096.63	0.03
				Base	100.341504	230,785.46	95.082100	218,688.83	-12,096.63	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024			
			312,000.000	Local	100.000003	312,000.01	100.000000	312,000.00	-0.01	0.04
				Base	100.000003	312,000.01	100.000000	312,000.00	-0.01	0.03
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026			
			230,000.000	Local	102.772352	236,376.41	99.812600	229,568.98	-6,807.43	0.03
				Base	102.772352	236,376.41	99.812600	229,568.98	-6,807.43	0.03



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WESTERN CORE PLUS BOND PORT  
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674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		105.349586	147,489.42	110.339000	154,474.60	6,985.18	0.02
		Base		105.349586	147,489.42	110.339000	154,474.60	6,985.18	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		122.455650	48,982.26	112.203200	44,881.28	-4,100.98	0.01
		Base		122.455650	48,982.26	112.203200	44,881.28	-4,100.98	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		118.079431	377,854.18	104.510000	334,432.00	-43,422.18	0.04
		Base		118.079431	377,854.18	104.510000	334,432.00	-43,422.18	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		85.834925	68,667.94	76.795040	61,436.03	-7,231.91	0.01
		Base		85.834925	68,667.94	76.795040	61,436.03	-7,231.91	0.01
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	980,000.000	Local		107.291939	1,051,461.00	104.333700	1,022,470.26	-28,990.74	0.12
		Base		107.291939	1,051,461.00	104.333700	1,022,470.26	-28,990.74	0.11
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
	1,020,000.000	Local		103.321415	1,053,878.43	104.872100	1,069,695.42	15,816.99	0.13
		Base		103.321415	1,053,878.43	104.872100	1,069,695.42	15,816.99	0.12
67577WAP6	OCTAGON 66 LTD OCT66 2022 1A A1R 144A					7.076700	16 Nov 2036		
	1,440,000.000	Local		100.000000	1,440,000.00	100.750000	1,450,800.00	10,800.00	0.17
	Original Face: 1,440,000.000	Base		100.000000	1,440,000.00	100.750000	1,450,800.00	10,800.00	0.16
682680BH5	ONEOK INC COMPANY GUAR 11/26 5.55					5.550000	01 Nov 2026		
	160,000.000	Local		99.914681	159,863.49	100.404918	160,647.87	784.38	0.02
		Base		99.914681	159,863.49	100.404918	160,647.87	784.38	0.02
682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8					5.800000	01 Nov 2030		
	250,000.000	Local		99.824232	249,560.58	102.425018	256,062.55	6,501.97	0.03
		Base		99.824232	249,560.58	102.425018	256,062.55	6,501.97	0.03
682680BL6	ONEOK INC COMPANY GUAR 09/33 6.05					6.050000	01 Sep 2033		
	410,000.000	Local		99.977337	409,907.08	103.154571	422,933.74	13,026.66	0.05
		Base		99.977337	409,907.08	103.154571	422,933.74	13,026.66	0.05

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625				6.625000	01 Sep 2053			
		650,000.000	Local	100.771178	655,012.66	107.255368	697,159.89	42,147.23	0.08
			Base	100.771178	655,012.66	107.255368	697,159.89	42,147.23	0.08
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95				2.950000	01 Apr 2030			
		60,000.000	Local	93.266200	55,959.72	89.002017	53,401.21	-2,558.51	0.01
			Base	93.266200	55,959.72	89.002017	53,401.21	-2,558.51	0.01
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6				3.600000	01 Apr 2050			
		20,000.000	Local	71.144100	14,228.82	70.187681	14,037.54	-191.28	0.00
			Base	71.144100	14,228.82	70.187681	14,037.54	-191.28	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		750,000.000	Local	99.982920	749,871.90	93.730144	702,976.08	-46,895.82	0.08
			Base	99.982920	749,871.90	93.730144	702,976.08	-46,895.82	0.08
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875				2.875000	25 Mar 2031			
		870,000.000	Local	100.203625	871,771.54	86.484825	752,417.98	-119,353.56	0.09
			Base	100.203625	871,771.54	86.484825	752,417.98	-119,353.56	0.08
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65				4.650000	06 May 2030			
		270,000.000	Local	99.735407	269,285.60	98.030596	264,682.61	-4,602.99	0.03
			Base	99.735407	269,285.60	98.030596	264,682.61	-4,602.99	0.03
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875				1.875000	11 May 2026			
		660,000.000	Local	99.958221	659,724.26	93.213160	615,206.86	-44,517.40	0.07
			Base	99.958221	659,724.26	93.213160	615,206.86	-44,517.40	0.07
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875				2.875000	11 May 2031			
		630,000.000	Local	99.150333	624,647.10	82.747320	521,308.12	-103,338.98	0.06
			Base	99.150333	624,647.10	82.747320	521,308.12	-103,338.98	0.06
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056				2.056000	05 Apr 2025			
		120,000.000	Local	99.999083	119,998.90	97.306461	116,767.75	-3,231.15	0.01
			Base	99.999083	119,998.90	97.306461	116,767.75	-3,231.15	0.01
693475BQ7	PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR				5.812000	12 Jun 2026			
		270,000.000	Local	100.211511	270,571.08	100.096785	270,261.32	-309.76	0.03
			Base	100.211511	270,571.08	100.096785	270,261.32	-309.76	0.03

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693475BR5	PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR				5.582000	12 Jun 2029		
		550,000.000	Local 100.000000	550,000.00	101.126682	556,196.75	6,196.75	0.07
			Base 100.000000	550,000.00	101.126682	556,196.75	6,196.75	0.06
693581AA8	PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A				4.000000	25 Jan 2054		
		571,451.400	Local 95.874454	547,875.91	95.866700	547,831.60	-44.31	0.06
Original Face:		600,000.000	Base 95.874454	547,875.91	95.866700	547,831.60	-44.31	0.06
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056		
		379,812.420	Local 99.999705	379,811.30	84.326540	320,282.67	-59,528.63	0.04
Original Face:		480,000.000	Base 99.999705	379,811.30	84.326540	320,282.67	-59,528.63	0.04
69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A				4.100000	25 Apr 2057		
		1,163,504.250	Local 98.453214	1,145,507.33	95.897340	1,115,769.63	-29,737.70	0.13
Original Face:		1,420,000.000	Base 98.453214	1,145,507.33	95.897340	1,115,769.63	-29,737.70	0.12
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027		
		140,000.000	Local 100.046764	140,065.47	90.294915	126,412.88	-13,652.59	0.01
			Base 100.046764	140,065.47	90.294915	126,412.88	-13,652.59	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
		290,000.000	Local 84.526714	245,127.47	82.596664	239,530.33	-5,597.14	0.03
			Base 84.526714	245,127.47	82.596664	239,530.33	-5,597.14	0.03
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
		40,000.000	Local 99.576300	39,830.52	71.375116	28,550.05	-11,280.47	0.00
			Base 99.576300	39,830.52	71.375116	28,550.05	-11,280.47	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
		80,000.000	Local 99.420150	79,536.12	65.641543	52,513.23	-27,022.89	0.01
			Base 99.420150	79,536.12	65.641543	52,513.23	-27,022.89	0.01
69702MAA5	PALMER SQUARE CLO LTD PLMRS 2022 5A A 144A				7.324560	20 Oct 2035		
		330,000.000	Local 100.150830	330,497.74	100.470600	331,552.98	1,055.24	0.04
Original Face:		330,000.000	Base 100.150830	330,497.74	100.470600	331,552.98	1,055.24	0.04
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
		50,000.000	Local 95.814540	47,907.27	96.039033	48,019.52	112.25	0.01
			Base 95.814540	47,907.27	96.039033	48,019.52	112.25	0.01

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70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	500,000.000	Local		104.430222	522,151.11	86.266750	431,333.75	-90,817.36	0.05
		Base		104.430222	522,151.11	86.266750	431,333.75	-90,817.36	0.05
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	89,712.970	Local		100.030954	89,740.74	99.839300	89,568.80	-171.94	0.01
		Base		100.030954	89,740.74	99.839300	89,568.80	-171.94	0.01
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	100,000.000	Local		104.088130	104,088.13	66.782462	66,782.46	-37,305.67	0.01
		Base		104.088130	104,088.13	66.782462	66,782.46	-37,305.67	0.01
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	40,000.000	Local		103.306500	41,322.60	94.240903	37,696.36	-3,626.24	0.00
		Base		103.306500	41,322.60	94.240903	37,696.36	-3,626.24	0.00
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	200,000.000	Local		129.272685	258,545.37	97.250000	194,500.00	-64,045.37	0.02
		Base		129.272685	258,545.37	97.250000	194,500.00	-64,045.37	0.02
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	360,000.000	Local		100.358167	361,289.40	85.876279	309,154.60	-52,134.80	0.04
		Base		100.358167	361,289.40	85.876279	309,154.60	-52,134.80	0.03
715638DQ2	REPUBLIC OF PERU SR UNSECURED 12/60 2.78					2.780000	01 Dec 2060		
	140,000.000	Local		62.441136	87,417.59	55.982000	78,374.80	-9,042.79	0.01
		Base		62.441136	87,417.59	55.982000	78,374.80	-9,042.79	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	210,000.000	Local		101.897986	213,985.77	88.537410	185,928.56	-28,057.21	0.02
		Base		101.897986	213,985.77	88.537410	185,928.56	-28,057.21	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	3,353,000.000	Local		100.681263	3,375,842.76	99.526150	3,337,111.81	-38,730.95	0.39
		Base		100.681263	3,375,842.76	99.526150	3,337,111.81	-38,730.95	0.37
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

# Holdings

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



As of: June 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
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local		99.952100	19,990.42	97.768520	19,553.70	-436.72	0.00
		Base		99.952100	19,990.42	97.768520	19,553.70	-436.72	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	280,000.000	Local		101.531254	284,287.51	88.782833	248,591.93	-35,695.58	0.03
		Base		101.531254	284,287.51	88.782833	248,591.93	-35,695.58	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	260,000.000	Local		99.931042	259,820.71	84.248046	219,044.92	-40,775.79	0.03
		Base		99.931042	259,820.71	84.248046	219,044.92	-40,775.79	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local		98.812433	88,931.19	85.784949	77,206.45	-11,724.74	0.01
		Base		98.812433	88,931.19	85.784949	77,206.45	-11,724.74	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	190,000.000	Local		99.624011	189,285.62	84.753656	161,031.95	-28,253.67	0.02
		Base		99.624011	189,285.62	84.753656	161,031.95	-28,253.67	0.02
718172DG1	PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875					4.875000	13 Feb 2029		
	210,000.000	Local		99.133271	208,179.87	98.927871	207,748.53	-431.34	0.02
		Base		99.133271	208,179.87	98.927871	207,748.53	-431.34	0.02
718172DH9	PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125					5.125000	13 Feb 2031		
	250,000.000	Local		99.308344	248,270.86	98.906946	247,267.37	-1,003.49	0.03
		Base		99.308344	248,270.86	98.906946	247,267.37	-1,003.49	0.03
718172DJ5	PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25					5.250000	13 Feb 2034		
	160,000.000	Local		97.874694	156,599.51	98.291782	157,266.85	667.34	0.02
		Base		97.874694	156,599.51	98.291782	157,266.85	667.34	0.02
71913BAJ1	PHOENIX GUARANTOR INC. 2024 TERM LOAN						21 Feb 2031		
	849,182.990	Local		99.034749	840,986.24	99.680600	846,470.70	5,484.46	0.10
		Base		99.034749	840,986.24	99.680600	846,470.70	5,484.46	0.09
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	370,000.000	Local		99.988611	369,957.86	84.093668	311,146.57	-58,811.29	0.04
		Base		99.988611	369,957.86	84.093668	311,146.57	-58,811.29	0.03

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
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723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125				1.125000	15 Jan 2026			
		90,000.000	Local	99.994011	89,994.61	93.778150	84,400.34	-5,594.27	0.01
			Base	99.994011	89,994.61	93.778150	84,400.34	-5,594.27	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025			
		100,000.000	Local	99.983560	99,983.56	95.978865	95,978.87	-4,004.69	0.01
			Base	99.983560	99,983.56	95.978865	95,978.87	-4,004.69	0.01
743263AP0	PROGRESS ENERGY INC SR UNSECURED 12/39 6				6.000000	01 Dec 2039			
		50,000.000	Local	102.613960	51,306.98	100.969115	50,484.56	-822.42	0.01
			Base	102.613960	51,306.98	100.969115	50,484.56	-822.42	0.01
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN					08 Oct 2028			
		201,621.700	Local	99.351801	200,314.79	99.875000	201,369.67	1,054.88	0.02
			Base	99.351801	200,314.79	99.875000	201,369.67	1,054.88	0.02
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027				4.027000	03 Aug 2050			
		630,000.000	Local	106.361494	670,077.41	67.800187	427,141.18	-242,936.23	0.05
			Base	106.361494	670,077.41	67.800187	427,141.18	-242,936.23	0.05
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832				3.832000	08 Feb 2051			
		250,000.000	Local	99.993160	249,982.90	65.393693	163,484.23	-86,498.67	0.02
			Base	99.993160	249,982.90	65.393693	163,484.23	-86,498.67	0.02
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031			
		1,770,000.000	Local	92.977686	1,645,705.05	82.801920	1,465,593.98	-180,111.07	0.17
			Base	92.977686	1,645,705.05	82.801920	1,465,593.98	-180,111.07	0.16
74839XAH2	QUIKRETE HOLDINGS, INC. 2023 TERM LOAN B					19 Mar 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
74839XAK5	QUIKRETE HOLDINGS, INC. 2024 TERM LOAN B1					19 Mar 2029			
		341,994.760	Local	99.348920	339,768.10	100.015600	342,048.11	2,280.01	0.04
			Base	99.348920	339,768.10	100.015600	342,048.11	2,280.01	0.04
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	101.186900	1,345,785.77	15,785.77	0.16
		Original Face:	1,330,000.000	Base	100.000000	1,330,000.00	101.186900	1,345,785.77	15,785.77

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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74977RDH4	COOPERATIEVE RABOBANK UA 144A 06/26 VAR					1.339000	24 Jun 2026		
	610,000.000	Local	97.588925	595,292.44	95.781098	584,264.70	-11,027.74	0.07	
		Base	97.588925	595,292.44	95.781098	584,264.70	-11,027.74	0.06	
74977RDN1	COOPERATIEVE RABOBANK UA 144A 04/28 VAR					3.649000	06 Apr 2028		
	340,000.000	Local	100.000000	340,000.00	95.460444	324,565.51	-15,434.49	0.04	
		Base	100.000000	340,000.00	95.460444	324,565.51	-15,434.49	0.04	
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75					4.750000	15 Feb 2030		
	180,000.000	Local	94.212833	169,583.10	93.842210	168,915.98	-667.12	0.02	
		Base	94.212833	169,583.10	93.842210	168,915.98	-667.12	0.02	
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	1,050,000.000	Local	101.372270	1,064,408.83	85.463242	897,364.04	-167,044.79	0.11	
		Base	101.372270	1,064,408.83	85.463242	897,364.04	-167,044.79	0.10	
75513EBX8	RTX CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	130,000.000	Local	100.426223	130,554.09	98.752355	128,378.06	-2,176.03	0.02	
		Base	100.426223	130,554.09	98.752355	128,378.06	-2,176.03	0.01	
75513ECP4	RTX CORP SR UNSECURED 03/52 3.03					3.030000	15 Mar 2052		
	410,000.000	Local	66.837505	274,033.77	64.155000	263,035.50	-10,998.27	0.03	
		Base	66.837505	274,033.77	64.155000	263,035.50	-10,998.27	0.03	
75513ECV1	RTX CORP SR UNSECURED 03/31 6					6.000000	15 Mar 2031		
	340,000.000	Local	99.937806	339,788.54	104.307081	354,644.08	14,855.54	0.04	
		Base	99.937806	339,788.54	104.307081	354,644.08	14,855.54	0.04	
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	1,090,000.000	Local	87.808877	957,116.76	70.310246	766,381.68	-190,735.08	0.09	
		Base	87.808877	957,116.76	70.310246	766,381.68	-190,735.08	0.08	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local	106.580907	149,213.27	92.559646	129,583.50	-19,629.77	0.02	
		Base	106.580907	149,213.27	92.559646	129,583.50	-19,629.77	0.01	
775109DF5	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3					5.300000	15 Feb 2034		
	400,000.000	Local	98.595730	394,382.92	98.349392	393,397.57	-985.35	0.05	
		Base	98.595730	394,382.92	98.349392	393,397.57	-985.35	0.04	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
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780153BU5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25					6.250000	15 Mar 2032		
	220,000.000	Local		100.256755	220,564.86	100.841925	221,852.24	1,287.38	0.03
		Base		100.256755	220,564.86	100.841925	221,852.24	1,287.38	0.02
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	20,000.000	Local		99.932850	19,986.57	96.024330	19,204.87	-781.70	0.00
		Base		99.932850	19,986.57	96.024330	19,204.87	-781.70	0.00
78016FZQ0	ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875					3.875000	04 May 2032		
	270,000.000	Local		99.850626	269,596.69	91.766916	247,770.67	-21,826.02	0.03
		Base		99.850626	269,596.69	91.766916	247,770.67	-21,826.02	0.03
78016HZW3	ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15					5.150000	01 Feb 2034		
	230,000.000	Local		98.874361	227,411.03	99.441649	228,715.79	1,304.76	0.03
		Base		98.874361	227,411.03	99.441649	228,715.79	1,304.76	0.03
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
	880,149.660	Local		99.952310	879,729.92	89.293330	785,914.94	-93,814.98	0.09
	Original Face: 1,420,000.000	Base		99.952310	879,729.92	89.293330	785,914.94	-93,814.98	0.09
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A					2.310000	15 Jan 2053		
	547,239.990	Local		99.971117	547,081.93	93.969310	514,237.64	-32,844.29	0.06
	Original Face: 610,000.000	Base		99.971117	547,081.93	93.969310	514,237.64	-32,844.29	0.06
78449HAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B B 144A					5.770000	16 Oct 2056		
	500,000.000	Local		99.965994	499,829.97	99.472960	497,364.80	-2,465.17	0.06
	Original Face: 500,000.000	Base		99.965994	499,829.97	99.472960	497,364.80	-2,465.17	0.05
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A					2.230000	15 Sep 2037		
	534,495.920	Local		99.997409	534,482.07	93.979230	502,315.15	-32,166.92	0.06
	Original Face: 1,130,000.000	Base		99.997409	534,482.07	93.979230	502,315.15	-32,166.92	0.06
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.650000	08 Aug 2028		
	200,000.000	Local		101.436105	202,872.21	97.923380	195,846.76	-7,025.45	0.02
		Base		101.436105	202,872.21	97.923380	195,846.76	-7,025.45	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.375000	08 Aug 2025		
	1,170,000.000	Local		95.417188	1,116,381.10	99.123420	1,159,744.01	43,362.91	0.14
		Base		95.417188	1,116,381.10	99.123420	1,159,744.01	43,362.91	0.13

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80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 4.05					4.050000	08 Jan 2026		
	270,000.000	Local	99.970896	269,921.42	96.771880	261,284.08	-8,637.34	0.03	
		Base	99.970896	269,921.42	96.771880	261,284.08	-8,637.34	0.03	
80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.3					2.300000	08 Mar 2027		
	460,000.000	Local	99.888633	459,487.71	91.088380	419,006.55	-40,481.16	0.05	
		Base	99.888633	459,487.71	91.088380	419,006.55	-40,481.16	0.05	
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 2.85					2.850000	08 Mar 2029		
	500,000.000	Local	99.866020	499,330.10	87.794260	438,971.30	-60,358.80	0.05	
		Base	99.866020	499,330.10	87.794260	438,971.30	-60,358.80	0.05	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local	100.124175	40,049.67	98.558051	39,423.22	-626.45	0.00	
		Base	100.124175	40,049.67	98.558051	39,423.22	-626.45	0.00	
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
	860,000.000	Local	99.938414	859,470.36	101.150126	869,891.08	10,420.72	0.10	
		Base	99.938414	859,470.36	101.150126	869,891.08	10,420.72	0.10	
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
	170,000.000	Local	101.130600	171,922.02	104.333869	177,367.58	5,445.56	0.02	
		Base	101.130600	171,922.02	104.333869	177,367.58	5,445.56	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		
	717,252.370	Local	99.389752	712,875.35	100.078100	717,812.54	4,937.19	0.08	
		Base	99.389752	712,875.35	100.078100	717,812.54	4,937.19	0.08	
810064AA3	SCOTT TRUST 2023 SFS SCOTT 2023 SFS A 144A					5.909750	10 Mar 2040		
	1,070,000.000	Local	100.000000	1,070,000.00	100.514020	1,075,500.01	5,500.01	0.13	
	Original Face:	1,070,000.000	Base	100.000000	1,070,000.00	100.514020	1,075,500.01	5,500.01	0.12
81761LAD4	SERVICE PROPERTIES TRUST COMPANY GUAR 06/29 8.375					8.375000	15 Jun 2029		
	250,000.000	Local	98.929244	247,323.11	98.314110	245,785.28	-1,537.83	0.03	
		Base	98.929244	247,323.11	98.314110	245,785.28	-1,537.83	0.03	

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822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local		117.893044	188,628.87	110.493749	176,790.00	-11,838.87	0.02
		Base		117.893044	188,628.87	110.493749	176,790.00	-11,838.87	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local		104.277533	93,849.78	89.329982	80,396.98	-13,452.80	0.01
		Base		104.277533	93,849.78	89.329982	80,396.98	-13,452.80	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.649951	412,664.80	85.710972	351,414.99	-61,249.81	0.04
		Base		100.649951	412,664.80	85.710972	351,414.99	-61,249.81	0.04
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	110,000.000	Local		82.286227	90,514.85	80.792391	88,871.63	-1,643.22	0.01
		Base		82.286227	90,514.85	80.792391	88,871.63	-1,643.22	0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local		93.364950	18,672.99	77.642126	15,528.43	-3,144.56	0.00
		Base		93.364950	18,672.99	77.642126	15,528.43	-3,144.56	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	270,000.000	Local		99.962815	269,899.60	89.233763	240,931.16	-28,968.44	0.03
		Base		99.962815	269,899.60	89.233763	240,931.16	-28,968.44	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	680,000.000	Local		101.697282	691,541.52	69.844607	474,943.33	-216,598.19	0.06
		Base		101.697282	691,541.52	69.844607	474,943.33	-216,598.19	0.05
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		
	150,010.600	Local		96.835577	145,263.63	94.710200	142,075.34	-3,188.29	0.02
	Original Face: 680,000.000	Base		96.835577	145,263.63	94.710200	142,075.34	-3,188.29	0.02
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	229,999.500	Local		100.251814	230,578.67	98.787120	227,209.88	-3,368.79	0.03
	Original Face: 306,666.000	Base		100.251814	230,578.67	98.787120	227,209.88	-3,368.79	0.02
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	420,000.000	Local		100.217852	420,914.98	97.434147	409,223.42	-11,691.56	0.05
	Original Face: 420,000.000	Base		100.217852	420,914.98	97.434147	409,223.42	-11,691.56	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
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1						2.980000	01 Apr 2039		
	40,735.130	Local		100.000000	40,735.13	90.632360	36,919.21		-3,815.92	0.00
Original Face:	70,000.000	Base		100.000000	40,735.13	90.632360	36,919.21		-3,815.92	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1						2.690000	01 Jul 2044		
	100,113.600	Local		100.000000	100,113.60	86.932960	87,031.72		-13,081.88	0.01
Original Face:	160,000.000	Base		100.000000	100,113.60	86.932960	87,031.72		-13,081.88	0.01
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A						2.300000	15 Jan 2053		
	437,836.120	Local		99.985698	437,773.50	93.537160	409,539.47		-28,234.03	0.05
Original Face:	470,000.000	Base		99.985698	437,773.50	93.537160	409,539.47		-28,234.03	0.04
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A						2.786475	10 Aug 2038		
	980,000.000	Local		96.930651	949,920.38	65.197480	638,935.30		-310,985.08	0.08
Original Face:	980,000.000	Base		96.930651	949,920.38	65.197480	638,935.30		-310,985.08	0.07
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A						3.432000	15 Oct 2046		
	479,996.490	Local		99.998596	479,989.75	88.736000	425,929.69		-54,060.06	0.05
Original Face:	610,000.000	Base		99.998596	479,989.75	88.736000	425,929.69		-54,060.06	0.05
83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4						5.400000	01 Mar 2029		
	480,000.000	Local		99.856175	479,309.64	99.756958	478,833.40		-476.24	0.06
		Base		99.856175	479,309.64	99.756958	478,833.40		-476.24	0.05
83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45						5.450000	13 Mar 2031		
	490,000.000	Local		99.780229	488,923.12	98.892201	484,571.78		-4,351.34	0.06
		Base		99.780229	488,923.12	98.892201	484,571.78		-4,351.34	0.05
83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6						5.600000	23 Mar 2034		
	650,000.000	Local		99.934722	649,575.69	98.382183	639,484.19		-10,091.50	0.08
		Base		99.934722	649,575.69	98.382183	639,484.19		-10,091.50	0.07
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9						5.900000	30 Apr 2054		
	510,000.000	Local		99.576790	507,841.63	96.075696	489,986.05		-17,855.58	0.06
		Base		99.576790	507,841.63	96.075696	489,986.05		-17,855.58	0.05
83600VAG6	SOTERA HEALTH HOLDINGS LLC 2024 TERM LOAN B							30 May 2031		
	580,000.000	Local		99.503771	577,121.87	99.625000	577,825.00		703.13	0.07
		Base		99.503771	577,121.87	99.625000	577,825.00		703.13	0.06

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		900,000.000	Local	107.564832	968,083.49	93.377310	840,395.79	-127,687.70	0.10
			Base	107.564832	968,083.49	93.377310	840,395.79	-127,687.70	0.09
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		140,000.000	Local	109.137579	152,792.61	113.740290	159,236.41	6,443.80	0.02
			Base	109.137579	152,792.61	113.740290	159,236.41	6,443.80	0.02
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375				5.375000	01 Feb 2029			
		10,000.000	Local	102.135900	10,213.59	97.209950	9,721.00	-492.59	0.00
			Base	102.135900	10,213.59	97.209950	9,721.00	-492.59	0.00
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375				5.375000	15 Mar 2030			
		100,000.000	Local	101.949380	101,949.38	96.571470	96,571.47	-5,377.91	0.01
			Base	101.949380	101,949.38	96.571470	96,571.47	-5,377.91	0.01
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032			
		620,000.000	Local	94.163565	583,814.10	91.944340	570,054.91	-13,759.19	0.07
			Base	94.163565	583,814.10	91.944340	570,054.91	-13,759.19	0.06
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025			
		294,000.000	Local	100.007190	294,021.14	72.875740	214,254.68	-79,766.46	0.03
			Base	100.007190	294,021.14	72.875740	214,254.68	-79,766.46	0.02
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032			
		300,000.000	Local	117.679747	353,039.24	120.355500	361,066.50	8,027.26	0.04
			Base	117.679747	353,039.24	120.355500	361,066.50	8,027.26	0.04
85207UAJ4	SPRINT LLC COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025			
		90,000.000	Local	99.127389	89,214.65	100.628700	90,565.83	1,351.18	0.01
			Base	99.127389	89,214.65	100.628700	90,565.83	1,351.18	0.01
86217RAA6	STORM KING PARK CLO, LTD STKPK 2022 1A A1 144A				7.378560	15 Oct 2035			
		250,000.000	Local	100.155108	250,387.77	100.354400	250,886.00	498.23	0.03
		Original Face:	250,000.000	Base	100.155108	250,387.77	100.354400	250,886.00	498.23
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2				6.179710	25 Jul 2035			
		517,389.510	Local	98.877909	511,583.93	92.555760	478,873.79	-32,710.14	0.06
		Original Face:	930,000.000	Base	98.877909	511,583.93	92.555760	478,873.79	-32,710.14

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86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	20,000.000	Local	106.504950	21,300.99	90.401643	18,080.33	-3,220.66	0.00	
		Base	106.504950	21,300.99	90.401643	18,080.33	-3,220.66	0.00	
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	510,000.000	Local	101.064427	515,428.58	89.830093	458,133.47	-57,295.11	0.05	
		Base	101.064427	515,428.58	89.830093	458,133.47	-57,295.11	0.05	
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
	516,387.930	Local	99.980584	516,287.67	82.052800	423,710.76	-92,576.91	0.05	
	Original Face: 600,000.000	Base	99.980584	516,287.67	82.052800	423,710.76	-92,576.91	0.05	
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
	400,000.000	Local	102.447973	409,791.89	87.122250	348,489.00	-61,302.89	0.04	
		Base	102.447973	409,791.89	87.122250	348,489.00	-61,302.89	0.04	
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	500,000.000	Local	92.511740	462,558.70	81.867890	409,339.45	-53,219.25	0.05	
		Base	92.511740	462,558.70	81.867890	409,339.45	-53,219.25	0.04	
871989AA7	SYMPHONY CLO LTD SYMP 2023 40A A1 144A					6.968560	14 Jan 2034		
	1,290,000.000	Local	100.000000	1,290,000.00	100.229200	1,292,956.68	2,956.68	0.15	
	Original Face: 1,290,000.000	Base	100.000000	1,290,000.00	100.229200	1,292,956.68	2,956.68	0.14	
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
	1,070,000.000	Local	100.787731	1,078,428.72	98.325306	1,052,080.77	-26,347.95	0.12	
		Base	100.787731	1,078,428.72	98.325306	1,052,080.77	-26,347.95	0.12	
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
	50,000.000	Local	102.492640	51,246.32	96.123501	48,061.75	-3,184.57	0.01	
		Base	102.492640	51,246.32	96.123501	48,061.75	-3,184.57	0.01	
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
	1,660,000.000	Local	100.760334	1,672,621.54	93.541913	1,552,795.76	-119,825.78	0.18	
		Base	100.760334	1,672,621.54	93.541913	1,552,795.76	-119,825.78	0.17	
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
	40,000.000	Local	97.919325	39,167.73	71.837547	28,735.02	-10,432.71	0.00	
		Base	97.919325	39,167.73	71.837547	28,735.02	-10,432.71	0.00	

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87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
	300,000.000	Local		97.930333	293,791.00	86.715130	260,145.39	-33,645.61	0.03
		Base		97.930333	293,791.00	86.715130	260,145.39	-33,645.61	0.03
87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375					3.375000	15 Apr 2029		
	100,000.000	Local		95.922960	95,922.96	92.380080	92,380.08	-3,542.88	0.01
		Base		95.922960	95,922.96	92.380080	92,380.08	-3,542.88	0.01
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5					3.500000	15 Apr 2031		
	1,270,000.000	Local		97.465067	1,237,806.35	90.033260	1,143,422.40	-94,383.95	0.13
		Base		97.465067	1,237,806.35	90.033260	1,143,422.40	-94,383.95	0.13
87264ACB9	T MOBILE USA INC COMPANY GUAR 02/31 2.55					2.550000	15 Feb 2031		
	230,000.000	Local		102.825483	236,498.61	85.024321	195,555.94	-40,942.67	0.02
		Base		102.825483	236,498.61	85.024321	195,555.94	-40,942.67	0.02
87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15					5.150000	15 Apr 2034		
	560,000.000	Local		99.494743	557,170.56	98.505143	551,628.80	-5,541.76	0.07
		Base		99.494743	557,170.56	98.505143	551,628.80	-5,541.76	0.06
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5					5.000000	15 Jan 2028		
	150,000.000	Local		99.857660	149,786.49	97.930619	146,895.93	-2,890.56	0.02
		Base		99.857660	149,786.49	97.930619	146,895.93	-2,890.56	0.02
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		
	140,000.000	Local		100.418436	140,585.81	100.653200	140,914.48	328.67	0.02
		Base		100.418436	140,585.81	100.653200	140,914.48	328.67	0.02
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
	80,000.000	Local		101.485625	81,188.50	102.551300	82,041.04	852.54	0.01
		Base		101.485625	81,188.50	102.551300	82,041.04	852.54	0.01
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031		
	240,000.000	Local		100.453600	241,088.64	95.406152	228,974.76	-12,113.88	0.03
		Base		100.453600	241,088.64	95.406152	228,974.76	-12,113.88	0.03
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
	30,000.000	Local		100.000000	30,000.00	90.037520	27,011.26	-2,988.74	0.00
		Base		100.000000	30,000.00	90.037520	27,011.26	-2,988.74	0.00

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87612GAA9	TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2					4.200000	01 Feb 2033		
	90,000.000	Local	95.695067	86,125.56	90.132513	81,119.26	-5,006.30	0.01	
		Base	95.695067	86,125.56	90.132513	81,119.26	-5,006.30	0.01	
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
	180,000.000	Local	94.660789	170,389.42	85.487452	153,877.41	-16,512.01	0.02	
		Base	94.660789	170,389.42	85.487452	153,877.41	-16,512.01	0.02	
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local	102.323750	16,371.80	111.854570	17,896.73	1,524.93	0.00	
		Base	102.323750	16,371.80	111.854570	17,896.73	1,524.93	0.00	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local	130.023619	208,037.79	88.775622	142,041.00	-65,996.79	0.02	
		Base	130.023619	208,037.79	88.775622	142,041.00	-65,996.79	0.02	
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local	102.451600	10,245.16	98.607826	9,860.78	-384.38	0.00	
		Base	102.451600	10,245.16	98.607826	9,860.78	-384.38	0.00	
878742BG9	TECK RESOURCES LIMITED SR UNSECURED 07/30 3.9					3.900000	15 Jul 2030		
	170,000.000	Local	92.491353	157,235.30	92.848625	157,842.66	607.36	0.02	
		Base	92.491353	157,235.30	92.848625	157,842.66	607.36	0.02	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local	102.960300	154,440.45	88.677796	133,016.69	-21,423.76	0.02	
		Base	102.960300	154,440.45	88.677796	133,016.69	-21,423.76	0.01	
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	190,000.000	Local	122.203353	232,186.37	84.859987	161,233.98	-70,952.39	0.02	
		Base	122.203353	232,186.37	84.859987	161,233.98	-70,952.39	0.02	
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	560,000.000	Local	99.250523	555,802.93	87.445683	489,695.82	-66,107.11	0.06	
		Base	99.250523	555,802.93	87.445683	489,695.82	-66,107.11	0.05	
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
	60,000.000	Local	102.636800	61,582.08	98.132480	58,879.49	-2,702.59	0.01	
		Base	102.636800	61,582.08	98.132480	58,879.49	-2,702.59	0.01	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 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
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	1,200,000.000	Local		94.387107	1,132,645.28	93.854050	1,126,248.60	-6,396.68	0.13
		Base		94.387107	1,132,645.28	93.854050	1,126,248.60	-6,396.68	0.12
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	1,014,000.000	Local		91.095064	923,703.95	69.824140	708,016.78	-215,687.17	0.08
		Base		91.095064	923,703.95	69.824140	708,016.78	-215,687.17	0.08
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
	260,000.000	Local		100.000000	260,000.00	100.241800	260,628.68	628.68	0.03
		Base		100.000000	260,000.00	100.241800	260,628.68	628.68	0.03
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
	1,060,000.000	Local		99.208598	1,051,611.14	96.179460	1,019,502.28	-32,108.86	0.12
		Base		99.208598	1,051,611.14	96.179460	1,019,502.28	-32,108.86	0.11
88167AAR2	TEVA PHARMACEUTICALS NE COMPANY GUAR 09/31 8.125					8.125000	15 Sep 2031		
	200,000.000	Local		100.000000	200,000.00	111.182919	222,365.84	22,365.84	0.03
		Base		100.000000	200,000.00	111.182919	222,365.84	22,365.84	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	180,000.000	Local		99.896794	179,814.23	84.549831	152,189.70	-27,624.53	0.02
		Base		99.896794	179,814.23	84.549831	152,189.70	-27,624.53	0.02
88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15					5.150000	15 Mar 2034		
	450,000.000	Local		98.293849	442,322.32	97.734710	439,806.20	-2,516.12	0.05
		Base		98.293849	442,322.32	97.734710	439,806.20	-2,516.12	0.05
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local		113.132148	373,336.09	110.620545	365,047.80	-8,288.29	0.04
		Base		113.132148	373,336.09	110.620545	365,047.80	-8,288.29	0.04
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	140,000.000	Local		113.827307	159,358.23	94.926031	132,896.44	-26,461.79	0.02
		Base		113.827307	159,358.23	94.926031	132,896.44	-26,461.79	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	150,000.000	Local		116.156427	174,234.64	101.392917	152,089.38	-22,145.26	0.02
		Base		116.156427	174,234.64	101.392917	152,089.38	-22,145.26	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
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	70,000.000	Local		121.274129	84,891.89	96.990697	67,893.49	-16,998.40	0.01
		Base		121.274129	84,891.89	96.990697	67,893.49	-16,998.40	0.01
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	20,000.000	Local		99.998800	19,999.76	96.053683	19,210.74	-789.02	0.00
		Base		99.998800	19,999.76	96.053683	19,210.74	-789.02	0.00
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
	360,000.000	Local		100.282508	361,017.03	94.405466	339,859.68	-21,157.35	0.04
		Base		100.282508	361,017.03	94.405466	339,859.68	-21,157.35	0.04
89176UAN4	TOWD POINT MORTGAGE TRUST TPMT 2020 2 A1A 144A					1.636000	25 Apr 2060		
	679,009.890	Local		89.402729	607,053.37	88.690500	602,217.27	-4,836.10	0.07
Original Face:	1,630,000.000	Base		89.402729	607,053.37	88.690500	602,217.27	-4,836.10	0.07
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		103.148116	330,073.97	102.875763	329,202.44	-871.53	0.04
		Base		103.148116	330,073.97	102.875763	329,202.44	-871.53	0.04
893647BT3	TRANSDIGM INC SR SECURED 144A 12/31 7.125					7.125000	01 Dec 2031		
	320,000.000	Local		104.256272	333,620.07	103.010674	329,634.16	-3,985.91	0.04
		Base		104.256272	333,620.07	103.010674	329,634.16	-3,985.91	0.04
893647BU0	TRANSDIGM INC SR SECURED 144A 03/29 6.375					6.375000	01 Mar 2029		
	100,000.000	Local		99.762010	99,762.01	100.504027	100,504.03	742.02	0.01
		Base		99.762010	99,762.01	100.504027	100,504.03	742.02	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	101.010037	161,616.06	1,616.06	0.02
		Base		100.000000	160,000.00	101.010037	161,616.06	1,616.06	0.02
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
	651,132.550	Local		99.726767	649,353.44	100.000000	651,132.55	1,779.11	0.08
		Base		99.726767	649,353.44	100.000000	651,132.55	1,779.11	0.07
89788MAN2	TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR					6.047000	08 Jun 2027		
	370,000.000	Local		100.000000	370,000.00	100.704559	372,606.87	2,606.87	0.04
		Base		100.000000	370,000.00	100.704559	372,606.87	2,606.87	0.04

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90205FAA8	280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A				6.507000	15 Sep 2034			
		380,000.000	Local	97.123800	369,070.44	96.860110	368,068.42	-1,002.02	0.04
Original Face:		380,000.000	Base	97.123800	369,070.44	96.860110	368,068.42	-1,002.02	0.04
902613AM0	UBS GROUP AG SR UNSECURED 144A 05/26 VAR				4.488000	12 May 2026			
		210,000.000	Local	100.000000	210,000.00	98.815632	207,512.83	-2,487.17	0.02
			Base	100.000000	210,000.00	98.815632	207,512.83	-2,487.17	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	97.954518	333,045.36	-6,954.64	0.04
			Base	100.000000	340,000.00	97.954518	333,045.36	-6,954.64	0.04
902613BB3	UBS GROUP AG SR UNSECURED 04/26 4.55				4.550000	17 Apr 2026			
		300,000.000	Local	104.345373	313,036.12	98.260071	294,780.21	-18,255.91	0.03
			Base	104.345373	313,036.12	98.260071	294,780.21	-18,255.91	0.03
902613BF4	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				9.250000	31 Dec 2099			
		1,040,000.000	Local	101.563905	1,056,264.61	107.594000	1,118,977.60	62,712.99	0.13
			Base	101.563905	1,056,264.61	107.594000	1,118,977.60	62,712.99	0.12
902613BK3	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.750000	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	102.005800	204,011.60	4,011.60	0.02
			Base	100.000000	200,000.00	102.005800	204,011.60	4,011.60	0.02
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026			
		664,178.550	Local	99.990494	664,115.41	100.153400	665,197.40	1,081.99	0.08
			Base	99.990494	664,115.41	100.153400	665,197.40	1,081.99	0.07
902674A26	UBS AG LONDON SR UNSECURED 06/48 4.5				4.500000	26 Jun 2048			
		200,000.000	Local	90.160745	180,321.49	88.260410	176,520.82	-3,800.67	0.02
			Base	90.160745	180,321.49	88.260410	176,520.82	-3,800.67	0.02
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
		100,000.000	Local	102.354150	102,354.15	94.123210	94,123.21	-8,230.94	0.01
Original Face:		100,000.000	Base	102.354150	102,354.15	94.123210	94,123.21	-8,230.94	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
		820,000.000	Local	102.386859	839,572.24	91.700230	751,941.89	-87,630.35	0.09
Original Face:		820,000.000	Base	102.386859	839,572.24	91.700230	751,941.89	-87,630.35	0.08

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90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
	240,000.000	Local		99.972667	239,934.40	98.046290	235,311.10	-4,623.30	0.03
		Base		99.972667	239,934.40	98.046290	235,311.10	-4,623.30	0.03
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
	390,000.000	Local		99.779795	389,141.20	95.740946	373,389.69	-15,751.51	0.04
		Base		99.779795	389,141.20	95.740946	373,389.69	-15,751.51	0.04
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local		101.738133	274,692.96	73.893952	199,513.67	-75,179.29	0.02
		Base		101.738133	274,692.96	73.893952	199,513.67	-75,179.29	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	560,000.000	Local		100.829604	564,645.78	87.571053	490,397.90	-74,247.88	0.06
		Base		100.829604	564,645.78	87.571053	490,397.90	-74,247.88	0.05
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local		99.972455	219,939.40	93.159996	204,951.99	-14,987.41	0.02
		Base		99.972455	219,939.40	93.159996	204,951.99	-14,987.41	0.02
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	90,000.000	Local		102.359811	92,123.83	70.273652	63,246.29	-28,877.54	0.01
		Base		102.359811	92,123.83	70.273652	63,246.29	-28,877.54	0.01
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
	780,000.000	Local		87.312351	681,036.34	80.836885	630,527.70	-50,508.64	0.07
		Base		87.312351	681,036.34	80.836885	630,527.70	-50,508.64	0.07
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	1,310,000.000	Local		94.948804	1,243,829.33	93.110912	1,219,752.95	-24,076.38	0.14
		Base		94.948804	1,243,829.33	93.110912	1,219,752.95	-24,076.38	0.13
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	1,260,000.000	Local		98.758493	1,244,357.01	74.542001	939,229.21	-305,127.80	0.11
		Base		98.758493	1,244,357.01	74.542001	939,229.21	-305,127.80	0.10
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local		90.402485	307,368.45	76.359688	259,622.94	-47,745.51	0.03
		Base		90.402485	307,368.45	76.359688	259,622.94	-47,745.51	0.03

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911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
	640,000.000	Local		99.545139	637,088.89	89.217826	570,994.09	-66,094.80	0.07
		Base		99.545139	637,088.89	89.217826	570,994.09	-66,094.80	0.06
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	100,000.000	Local		97.648980	97,648.98	96.910620	96,910.62	-738.36	0.01
		Base		97.648980	97,648.98	96.910620	96,910.62	-738.36	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	130,000.000	Local		100.000000	130,000.00	96.911420	125,984.85	-4,015.15	0.01
		Base		100.000000	130,000.00	96.911420	125,984.85	-4,015.15	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
	30,000.000	Local		100.541333	30,162.40	94.419620	28,325.89	-1,836.51	0.00
		Base		100.541333	30,162.40	94.419620	28,325.89	-1,836.51	0.00
911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75					3.750000	15 Jan 2032		
	240,000.000	Local		94.767888	227,442.93	87.036890	208,888.54	-18,554.39	0.02
		Base		94.767888	227,442.93	87.036890	208,888.54	-18,554.39	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	99.639450	328,810.19	-1,189.81	0.04
		Base		100.000000	330,000.00	99.639450	328,810.19	-1,189.81	0.04
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	830,000.000	Local		97.215039	806,884.82	96.590566	801,701.70	-5,183.12	0.09
		Base		97.215039	806,884.82	96.590566	801,701.70	-5,183.12	0.09
91159HJC5	US BANCORP SR UNSECURED 01/28 VAR					2.215000	27 Jan 2028		
	60,000.000	Local		90.800950	54,480.57	92.471057	55,482.63	1,002.06	0.01
		Base		90.800950	54,480.57	92.471057	55,482.63	1,002.06	0.01
91159HJM3	US BANCORP SR UNSECURED 06/29 VAR					5.775000	12 Jun 2029		
	390,000.000	Local		99.975705	389,905.25	101.564775	396,102.62	6,197.37	0.05
		Base		99.975705	389,905.25	101.564775	396,102.62	6,197.37	0.04
91159HJN1	US BANCORP SR UNSECURED 06/34 VAR					5.836000	12 Jun 2034		
	160,000.000	Local		100.062469	160,099.95	101.543512	162,469.62	2,369.67	0.02
		Base		100.062469	160,099.95	101.543512	162,469.62	2,369.67	0.02

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912810RC4	US TREASURY N/B 08/43 3.625	210,000.000	Local	104.207771	218,836.32	87.285156	183,298.83	-35,537.49	0.02
			Base	104.207771	218,836.32	87.285156	183,298.83	-35,537.49	0.02
912810RE0	US TREASURY N/B 02/44 3.625	40,000.000	Local	84.722275	33,888.91	87.015625	34,806.25	917.34	0.00
			Base	84.722275	33,888.91	87.015625	34,806.25	917.34	0.00
912810RH3	US TREASURY N/B 08/44 3.125	80,000.000	Local	90.940138	72,752.11	80.285156	64,228.12	-8,523.99	0.01
			Base	90.940138	72,752.11	80.285156	64,228.12	-8,523.99	0.01
912810RN0	US TREASURY N/B 08/45 2.875	6,990,000.000	Local	97.662840	6,826,632.52	76.332031	5,335,608.97	-1,491,023.55	0.63
			Base	97.662840	6,826,632.52	76.332031	5,335,608.97	-1,491,023.55	0.59
912810SA7	US TREASURY N/B 02/48 3	1,470,000.000	Local	99.149073	1,457,491.38	76.535156	1,125,066.79	-332,424.59	0.13
			Base	99.149073	1,457,491.38	76.535156	1,125,066.79	-332,424.59	0.12
912810SE9	US TREASURY N/B 11/48 3.375	690,000.000	Local	96.082188	662,967.10	81.675781	563,562.89	-99,404.21	0.07
			Base	96.082188	662,967.10	81.675781	563,562.89	-99,404.21	0.06
912810SF6	US TREASURY N/B 02/49 3	1,070,000.000	Local	85.741406	917,433.04	76.210938	815,457.04	-101,976.00	0.10
			Base	85.741406	917,433.04	76.210938	815,457.04	-101,976.00	0.09
912810SL3	US TREASURY N/B 02/50 2	790,000.000	Local	61.735470	487,710.21	61.144531	483,041.79	-4,668.42	0.06
			Base	61.735470	487,710.21	61.144531	483,041.79	-4,668.42	0.05
912810SN9	US TREASURY N/B 05/50 1.25	2,590,000.000	Local	92.911774	2,406,414.95	49.929688	1,293,178.92	-1,113,236.03	0.15
			Base	92.911774	2,406,414.95	49.929688	1,293,178.92	-1,113,236.03	0.14
912810SS8	US TREASURY N/B 11/50 1.625	8,400,000.000	Local	97.242047	8,168,331.95	55.164062	4,633,781.21	-3,534,550.74	0.55
			Base	97.242047	8,168,331.95	55.164062	4,633,781.21	-3,534,550.74	0.51

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# Holdings

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



As of: June 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	
912810SX7	US TREASURY N/B 05/51 2.375	11,490,000.000	Local	97.055220	11,151,644.74	66.300781	7,617,959.74	-3,533,685.00	0.90
			Base	97.055220	11,151,644.74	66.300781	7,617,959.74	-3,533,685.00	0.84
912810SZ2	US TREASURY N/B 08/51 2	2,890,000.000	Local	98.667619	2,851,494.20	60.500000	1,748,450.00	-1,103,044.20	0.21
			Base	98.667619	2,851,494.20	60.500000	1,748,450.00	-1,103,044.20	0.19
912810TB4	US TREASURY N/B 11/51 1.875	159,000.000	Local	98.444937	156,527.45	58.468750	92,965.31	-63,562.14	0.01
			Base	98.444937	156,527.45	58.468750	92,965.31	-63,562.14	0.01
912810TC2	US TREASURY N/B 11/41 2	420,000.000	Local	100.344910	421,448.62	69.023438	289,898.44	-131,550.18	0.03
			Base	100.344910	421,448.62	69.023438	289,898.44	-131,550.18	0.03
912810TH1	US TREASURY N/B 05/42 3.25	130,000.000	Local	100.273969	130,356.16	83.531250	108,590.63	-21,765.53	0.01
			Base	100.273969	130,356.16	83.531250	108,590.63	-21,765.53	0.01
912810TN8	US TREASURY N/B 02/53 3.625	2,788,000.000	Local	97.131673	2,708,031.03	85.613281	2,386,898.27	-321,132.76	0.28
			Base	97.131673	2,708,031.03	85.613281	2,386,898.27	-321,132.76	0.26
912810TP3	TSY INFL IX N/B 02/53 1.5	94,921.200	Local	88.303656	83,818.89	84.682935	80,382.06	-3,436.83	0.01
			Original Face: Base	88.303656	83,818.89	84.682935	80,382.06	-3,436.83	0.01
912810TQ1	US TREASURY N/B 02/43 3.875	1,030,000.000	Local	92.608390	953,866.42	90.765625	934,885.94	-18,980.48	0.11
			Base	92.608390	953,866.42	90.765625	934,885.94	-18,980.48	0.10
912810TR9	US TREASURY N/B 05/53 3.625	6,180,000.000	Local	94.690500	5,851,872.89	85.640625	5,292,590.63	-559,282.26	0.62
			Base	94.690500	5,851,872.89	85.640625	5,292,590.63	-559,282.26	0.58
912810TS7	US TREASURY N/B 05/43 3.875	1,780,000.000	Local	93.985336	1,672,938.98	90.613281	1,612,916.40	-60,022.58	0.19
			Base	93.985336	1,672,938.98	90.613281	1,612,916.40	-60,022.58	0.18

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912810TT5	US TREASURY N/B 08/53 4.125	3,340,000.000	Local	90.492307	3,022,443.04	93.703125	3,129,684.38	107,241.34	0.37
			Base	90.492307	3,022,443.04	93.703125	3,129,684.38	107,241.34	0.34
912810TU2	US TREASURY N/B 08/43 4.375	4,550,000.000	Local	97.839948	4,451,717.62	96.937500	4,410,656.25	-41,061.37	0.52
			Base	97.839948	4,451,717.62	96.937500	4,410,656.25	-41,061.37	0.48
912810TV0	US TREASURY N/B 11/53 4.75	6,050,000.000	Local	104.047379	6,294,866.42	104.015625	6,292,945.31	-1,921.11	0.74
			Base	104.047379	6,294,866.42	104.015625	6,292,945.31	-1,921.11	0.69
912810TW8	US TREASURY N/B 11/43 4.75	4,680,000.000	Local	101.904456	4,769,128.56	101.765625	4,762,631.25	-6,497.31	0.56
			Base	101.904456	4,769,128.56	101.765625	4,762,631.25	-6,497.31	0.52
912810TX6	US TREASURY N/B 02/54 4.25	1,910,000.000	Local	98.180171	1,875,241.27	95.812500	1,830,018.75	-45,222.52	0.22
			Base	98.180171	1,875,241.27	95.812500	1,830,018.75	-45,222.52	0.20
912810TZ1	US TREASURY N/B 02/44 4.5	320,000.000	Local	99.192647	317,416.47	98.531250	315,300.00	-2,116.47	0.04
			Base	99.192647	317,416.47	98.531250	315,300.00	-2,116.47	0.03
912828XZ8	US TREASURY N/B 06/25 2.75	250,000.000	Local	99.942360	249,855.90	97.714844	244,287.11	-5,568.79	0.03
			Base	99.942360	249,855.90	97.714844	244,287.11	-5,568.79	0.03
91282CGK1	TSY INFL IX N/B 01/33 1.125	1,810,265.600	Local	99.416278	1,799,698.69	92.670558	1,677,583.23	-122,115.46	0.20
			Original Face:	99.416278	1,720,000.000	1,799,698.69	92.670558	1,677,583.23	-122,115.46
91282CKT7	US TREASURY N/B 05/29 4.5	130,000.000	Local	100.727777	130,946.11	100.742188	130,964.84	18.73	0.02
			Base	100.727777	130,946.11	100.742188	130,964.84	18.73	0.01
913017BT5	RTX CORP SR UNSECURED 06/42 4.5	170,000.000	Local	101.742888	172,962.91	86.949832	147,814.71	-25,148.20	0.02
			Base	101.742888	172,962.91	86.949832	147,814.71	-25,148.20	0.02

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913017CY3	RTX CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local		100.095854	130,124.61	96.315696	125,210.40	-4,914.21	0.01
		Base		100.095854	130,124.61	96.315696	125,210.40	-4,914.21	0.01
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	380,000.000	Local		98.529318	374,411.41	98.284359	373,480.56	-930.85	0.04
		Base		98.529318	374,411.41	98.284359	373,480.56	-930.85	0.04
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	70,000.000	Local		125.078614	87,555.03	83.065054	58,145.54	-29,409.49	0.01
		Base		125.078614	87,555.03	83.065054	58,145.54	-29,409.49	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local		100.826886	70,578.82	95.864678	67,105.27	-3,473.55	0.01
		Base		100.826886	70,578.82	95.864678	67,105.27	-3,473.55	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	50,000.000	Local		128.911820	64,455.91	86.054466	43,027.23	-21,428.68	0.01
		Base		128.911820	64,455.91	86.054466	43,027.23	-21,428.68	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	660,000.000	Local		87.148398	575,179.43	75.598301	498,948.79	-76,230.64	0.06
		Base		87.148398	575,179.43	75.598301	498,948.79	-76,230.64	0.05
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	190,000.000	Local		105.546000	200,537.40	74.449998	141,455.00	-59,082.40	0.02
		Base		105.546000	200,537.40	74.449998	141,455.00	-59,082.40	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	100,000.000	Local		99.904040	99,904.04	94.219180	94,219.18	-5,684.86	0.01
		Base		99.904040	99,904.04	94.219180	94,219.18	-5,684.86	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	100,000.000	Local		99.483500	99,483.50	85.050193	85,050.19	-14,433.31	0.01
		Base		99.483500	99,483.50	85.050193	85,050.19	-14,433.31	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local		105.315367	31,594.61	63.477594	19,043.28	-12,551.33	0.00
		Base		105.315367	31,594.61	63.477594	19,043.28	-12,551.33	0.00

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91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	70,000.000	Local	95.099900	66,569.93	84.025444	58,817.81	-7,752.12	0.01	
		Base	95.099900	66,569.93	84.025444	58,817.81	-7,752.12	0.01	
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	230,000.000	Local	99.737804	229,396.95	96.231611	221,332.71	-8,064.24	0.03	
		Base	99.737804	229,396.95	96.231611	221,332.71	-8,064.24	0.02	
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	230,000.000	Local	99.788017	229,512.44	94.271170	216,823.69	-12,688.75	0.03	
		Base	99.788017	229,512.44	94.271170	216,823.69	-12,688.75	0.02	
91324PFB3	UNITEDHEALTH GROUP INC SR UNSECURED 04/34 5					5.000000	15 Apr 2034		
	90,000.000	Local	99.232911	89,309.62	98.897118	89,007.41	-302.21	0.01	
		Base	99.232911	89,309.62	98.897118	89,007.41	-302.21	0.01	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local	98.574935	167,577.39	96.955220	164,823.87	-2,753.52	0.02	
		Base	98.574935	167,577.39	96.955220	164,823.87	-2,753.52	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	93.315000	9,331.50	-668.50	0.00	
		Base	100.000000	10,000.00	93.315000	9,331.50	-668.50	0.00	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	697,000.000	Local	109.637806	764,175.51	107.302500	747,898.43	-16,277.08	0.09	
		Base	109.637806	764,175.51	107.302500	747,898.43	-16,277.08	0.08	
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	70,000.000	Local	97.737214	68,416.05	90.000000	63,000.00	-5,416.05	0.01	
		Base	97.737214	68,416.05	90.000000	63,000.00	-5,416.05	0.01	
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	240,000.000	Local	96.005888	230,414.13	85.189590	204,455.02	-25,959.11	0.02	
		Base	96.005888	230,414.13	85.189590	204,455.02	-25,959.11	0.02	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local	115.666475	46,266.59	79.613122	31,845.25	-14,421.34	0.00	
		Base	115.666475	46,266.59	79.613122	31,845.25	-14,421.34	0.00	

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92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	20,000.000	Local		116.236250	23,247.25	91.042838	18,208.57	-5,038.68	0.00
		Base		116.236250	23,247.25	91.042838	18,208.57	-5,038.68	0.00
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		97.243173	106,967.49	92.876879	102,164.57	-4,802.92	0.01
		Base		97.243173	106,967.49	92.876879	102,164.57	-4,802.92	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	160,000.000	Local		115.542338	184,867.74	81.179755	129,887.61	-54,980.13	0.02
		Base		115.542338	184,867.74	81.179755	129,887.61	-54,980.13	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.258100	204,516.20	99.017959	198,035.92	-6,480.28	0.02
		Base		102.258100	204,516.20	99.017959	198,035.92	-6,480.28	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		104.873200	20,974.64	100.318507	20,063.70	-910.94	0.00
		Base		104.873200	20,974.64	100.318507	20,063.70	-910.94	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		100.580220	100,580.22	97.518447	97,518.45	-3,061.77	0.01
		Base		100.580220	100,580.22	97.518447	97,518.45	-3,061.77	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	1,090,000.000	Local		112.568683	1,226,998.64	94.195517	1,026,731.14	-200,267.50	0.12
		Base		112.568683	1,226,998.64	94.195517	1,026,731.14	-200,267.50	0.11
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.257309	236,607.25	97.286229	229,595.50	-7,011.75	0.03
		Base		100.257309	236,607.25	97.286229	229,595.50	-7,011.75	0.03
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local		108.793423	326,380.27	95.098406	285,295.22	-41,085.05	0.03
		Base		108.793423	326,380.27	95.098406	285,295.22	-41,085.05	0.03
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	370,000.000	Local		122.567405	453,499.40	78.399215	290,077.10	-163,422.30	0.03
		Base		122.567405	453,499.40	78.399215	290,077.10	-163,422.30	0.03

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92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local	99.812591	219,587.70	90.236043	198,519.29	-21,068.41	0.02	
		Base	99.812591	219,587.70	90.236043	198,519.29	-21,068.41	0.02	
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	90,000.000	Local	99.981789	89,983.61	94.644469	85,180.02	-4,803.59	0.01	
		Base	99.981789	89,983.61	94.644469	85,180.02	-4,803.59	0.01	
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	340,000.000	Local	99.697356	338,971.01	81.051923	275,576.54	-63,394.47	0.03	
		Base	99.697356	338,971.01	81.051923	275,576.54	-63,394.47	0.03	
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	550,000.000	Local	94.729633	521,012.98	69.145975	380,302.86	-140,710.12	0.04	
		Base	94.729633	521,012.98	69.145975	380,302.86	-140,710.12	0.04	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	100,000.000	Local	99.760800	99,760.80	63.278548	63,278.55	-36,482.25	0.01	
		Base	99.760800	99,760.80	63.278548	63,278.55	-36,482.25	0.01	
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	1,090,000.000	Local	100.022075	1,090,240.62	89.969056	980,662.71	-109,577.91	0.12	
		Base	100.022075	1,090,240.62	89.969056	980,662.71	-109,577.91	0.11	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	611,000.000	Local	99.712154	609,241.26	85.053882	519,679.22	-89,562.04	0.06	
		Base	99.712154	609,241.26	85.053882	519,679.22	-89,562.04	0.06	
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	100,000.000	Local	95.054910	95,054.91	76.750232	76,750.23	-18,304.68	0.01	
		Base	95.054910	95,054.91	76.750232	76,750.23	-18,304.68	0.01	
92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5					5.500000	15 May 2029		
	210,000.000	Local	99.274257	208,475.94	91.430567	192,004.19	-16,471.75	0.02	
		Base	99.274257	208,475.94	91.430567	192,004.19	-16,471.75	0.02	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	430,000.000	Local	102.572974	441,063.79	87.106678	374,558.72	-66,505.07	0.04	
		Base	102.572974	441,063.79	87.106678	374,558.72	-66,505.07	0.04	

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	210,000.000	Local	99.912743	209,816.76	85.910157	180,411.33	-29,405.43	0.02	
		Base	99.912743	209,816.76	85.910157	180,411.33	-29,405.43	0.02	
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
	630,000.000	Local	95.593324	602,237.94	84.342850	531,359.96	-70,877.98	0.06	
		Base	95.593324	602,237.94	84.342850	531,359.96	-70,877.98	0.06	
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
	2,170,000.000	Local	102.499848	2,224,246.70	80.173060	1,739,755.40	-484,491.30	0.21	
	Original Face: 2,170,000.000	Base	102.499848	2,224,246.70	80.173060	1,739,755.40	-484,491.30	0.19	
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
	2,170,000.000	Local	102.496070	2,224,164.72	79.822480	1,732,147.82	-492,016.90	0.20	
	Original Face: 2,170,000.000	Base	102.496070	2,224,164.72	79.822480	1,732,147.82	-492,016.90	0.19	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
	300,000.000	Local	99.990623	299,971.87	99.254738	297,764.21	-2,207.66	0.04	
		Base	99.990623	299,971.87	99.254738	297,764.21	-2,207.66	0.03	
92943EAB2	GTCR W MERGER SUB LLC USD TERM LOAN B						31 Jan 2031		
	1,140,000.000	Local	99.917324	1,139,057.49	99.928600	1,139,186.04	128.55	0.13	
		Base	99.917324	1,139,057.49	99.928600	1,139,186.04	128.55	0.13	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	180,000.000	Local	99.934694	179,882.45	88.380912	159,085.64	-20,796.81	0.02	
		Base	99.934694	179,882.45	88.380912	159,085.64	-20,796.81	0.02	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	90,000.000	Local	99.737078	89,763.37	82.545770	74,291.19	-15,472.18	0.01	
		Base	99.737078	89,763.37	82.545770	74,291.19	-15,472.18	0.01	
94106BAG6	WASTE CONNECTIONS INC SR UNSECURED 03/34 5					5.000000	01 Mar 2034		
	380,000.000	Local	98.867184	375,695.30	97.945231	372,191.88	-3,503.42	0.04	
		Base	98.867184	375,695.30	97.945231	372,191.88	-3,503.42	0.04	
942ZMVII4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						29 Mar 2027		
	85,726.830	Local	99.870519	85,615.83	100.020800	85,744.66	128.83	0.01	
		Base	99.870519	85,615.83	100.020800	85,744.66	128.83	0.01	

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local	99.967925	479,846.04	95.002990	456,014.35	-23,831.69	0.05	
		Base	99.967925	479,846.04	95.002990	456,014.35	-23,831.69	0.05	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local	99.761454	129,689.89	94.076924	122,300.00	-7,389.89	0.01	
		Base	99.761454	129,689.89	94.076924	122,300.00	-7,389.89	0.01	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,160,000.000	Local	100.388713	1,164,509.07	97.380038	1,129,608.44	-34,900.63	0.13	
		Base	100.388713	1,164,509.07	97.380038	1,129,608.44	-34,900.63	0.12	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local	99.662371	69,763.66	81.010564	56,707.39	-13,056.27	0.01	
		Base	99.662371	69,763.66	81.010564	56,707.39	-13,056.27	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	200,000.000	Local	101.628480	203,256.96	85.047675	170,095.35	-33,161.61	0.02	
		Base	101.628480	203,256.96	85.047675	170,095.35	-33,161.61	0.02	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					5.889710	25 Jun 2037		
	45,452.100	Local	81.149012	36,883.93	80.890480	36,766.42	-117.51	0.00	
	Original Face: 1,110,000.000	Base	81.149012	36,883.93	80.890480	36,766.42	-117.51	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local	102.131156	255,327.89	98.410220	246,025.55	-9,302.34	0.03	
	Original Face: 250,000.000	Base	102.131156	255,327.89	98.410220	246,025.55	-9,302.34	0.03	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local	102.203855	224,848.48	97.343340	214,155.35	-10,693.13	0.03	
	Original Face: 220,000.000	Base	102.203855	224,848.48	97.343340	214,155.35	-10,693.13	0.02	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local	102.163209	766,224.07	97.103250	728,274.38	-37,949.69	0.09	
	Original Face: 750,000.000	Base	102.163209	766,224.07	97.103250	728,274.38	-37,949.69	0.08	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.166005	15 May 2048		
	2,944,704.280	Local	3.082210	90,761.97	0.327480	9,643.32	-81,118.65	0.00	
	Original Face: 5,169,000.000	Base	3.082210	90,761.97	0.327480	9,643.32	-81,118.65	0.00	

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# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local	99.909653	399,638.61	96.207991	384,831.96	-14,806.65	0.05	
		Base	99.909653	399,638.61	96.207991	384,831.96	-14,806.65	0.04	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	100,000.000	Local	99.708940	99,708.94	88.754243	88,754.24	-10,954.70	0.01	
		Base	99.708940	99,708.94	88.754243	88,754.24	-10,954.70	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	700,000.000	Local	109.747840	768,234.88	95.818189	670,727.32	-97,507.56	0.08	
		Base	109.747840	768,234.88	95.818189	670,727.32	-97,507.56	0.07	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	3,930,000.000	Local	116.054432	4,560,939.17	91.566390	3,598,559.13	-962,380.04	0.42	
		Base	116.054432	4,560,939.17	91.566390	3,598,559.13	-962,380.04	0.39	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	540,000.000	Local	100.009031	540,048.77	97.104178	524,362.56	-15,686.21	0.06	
		Base	100.009031	540,048.77	97.104178	524,362.56	-15,686.21	0.06	
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	92.138321	1,289,936.49	-110,063.51	0.15	
		Base	100.000000	1,400,000.00	92.138321	1,289,936.49	-110,063.51	0.14	
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	190,000.000	Local	98.522984	187,193.67	86.878766	165,069.66	-22,124.01	0.02	
		Base	98.522984	187,193.67	86.878766	165,069.66	-22,124.01	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	100.959425	212,014.79	2,014.79	0.03	
		Base	100.000000	210,000.00	100.959425	212,014.79	2,014.79	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	100.135112	430,580.98	580.98	0.05	
		Base	100.000000	430,000.00	100.135112	430,580.98	580.98	0.05	
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
	40,000.000	Local	101.484650	40,593.86	96.454140	38,581.66	-2,012.20	0.00	
		Base	101.484650	40,593.86	96.454140	38,581.66	-2,012.20	0.00	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	20,000.000	Local	113.367700	22,673.54	86.456580	17,291.32	-5,382.22	0.00	
		Base	113.367700	22,673.54	86.456580	17,291.32	-5,382.22	0.00	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	60,000.000	Local	113.079100	67,847.46	86.956790	52,174.07	-15,673.39	0.01	
		Base	113.079100	67,847.46	86.956790	52,174.07	-15,673.39	0.01	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25					5.250000	01 Feb 2050		
	150,000.000	Local	95.463420	143,195.13	87.832510	131,748.77	-11,446.36	0.02	
		Base	95.463420	143,195.13	87.832510	131,748.77	-11,446.36	0.01	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
	160,000.000	Local	100.008656	160,013.85	98.277090	157,243.34	-2,770.51	0.02	
		Base	100.008656	160,013.85	98.277090	157,243.34	-2,770.51	0.02	
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05					4.050000	01 Feb 2030		
	880,000.000	Local	100.059758	880,525.87	93.016020	818,540.98	-61,984.89	0.10	
		Base	100.059758	880,525.87	93.016020	818,540.98	-61,984.89	0.09	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local	111.968800	67,181.28	110.665884	66,399.53	-781.75	0.01	
		Base	111.968800	67,181.28	110.665884	66,399.53	-781.75	0.01	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	720,000.000	Local	120.737283	869,308.44	110.546441	795,934.38	-73,374.06	0.09	
		Base	120.737283	869,308.44	110.546441	795,934.38	-73,374.06	0.09	
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	200,000.000	Local	131.647345	263,294.69	119.672780	239,345.56	-23,949.13	0.03	
		Base	131.647345	263,294.69	119.672780	239,345.56	-23,949.13	0.03	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	300,000.000	Local	101.226710	303,680.13	95.994307	287,982.92	-15,697.21	0.03	
		Base	101.226710	303,680.13	95.994307	287,982.92	-15,697.21	0.03	
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
	30,000.000	Local	102.574433	30,772.33	87.020905	26,106.27	-4,666.06	0.00	
		Base	102.574433	30,772.33	87.020905	26,106.27	-4,666.06	0.00	

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97719TAA2	WISE CLO LTD 01/37 1				7.161300	15 Jan 2037			
		380,000.000	Local	99.281524	377,269.79	100.618300	382,349.54	5,079.75	0.05
Original Face:		380,000.000	Base	99.281524	377,269.79	100.618300	382,349.54	5,079.75	0.04
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037			
		210,000.000	Local	112.316733	235,865.14	105.609012	221,778.93	-14,086.21	0.03
			Base	112.316733	235,865.14	105.609012	221,778.93	-14,086.21	0.02
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125				7.125000	15 Feb 2031			
		250,000.000	Local	99.804576	249,511.44	103.803939	259,509.85	9,998.41	0.03
			Base	99.804576	249,511.44	103.803939	259,509.85	9,998.41	0.03
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027			
		160,000.000	Local	100.062363	160,099.78	96.707822	154,732.52	-5,367.26	0.02
			Base	100.062363	160,099.78	96.707822	154,732.52	-5,367.26	0.02
98877DAG0	ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875				6.875000	23 Apr 2032			
		480,000.000	Local	100.000000	480,000.00	103.378277	496,215.73	16,215.73	0.06
			Base	100.000000	480,000.00	103.378277	496,215.73	16,215.73	0.05
ACI208PK2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 09/37 VAR				6.375000	01 Sep 2037			
		1,045,510.500	Local	33.830277	353,699.10	41.125000	429,966.19	76,267.09	0.05
Original Face:		1,065,000.000	Base	33.830277	353,699.10	41.125000	429,966.19	76,267.09	0.05
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				6.375000	01 Sep 2037			
		755,351.390	Local	47.972432	362,360.43	41.125000	310,638.26	-51,722.17	0.04
Original Face:		769,432.000	Base	47.972432	362,360.43	41.125000	310,638.26	-51,722.17	0.03
BA0004QK6	HARBOR FREIGHT TOOLS USA INC 2024 TERM LOAN B					05 Jun 2031			
		580,000.000	Local	99.750000	578,550.00	99.652800	577,986.24	-563.76	0.07
			Base	99.750000	578,550.00	99.652800	577,986.24	-563.76	0.06
C4000KAE4	GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN					01 Feb 2029			
		226,225.470	Local	96.204362	217,638.77	100.550000	227,469.71	9,830.94	0.03
			Base	96.204362	217,638.77	100.550000	227,469.71	9,830.94	0.02
C7052BAK0	GFL ENVIRONMENTAL INC. 2023 FIRST LIEN TERM LOAN					31 May 2027			
		26,818.620	Local	100.030762	26,826.87	100.017900	26,823.42	-3.45	0.00
			Base	100.030762	26,826.87	100.017900	26,823.42	-3.45	0.00

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G8057JAC0	SETANTA AIRCRAFT LEASING DAC 2024 TERM LOAN B					05 Nov 2028			
		425,000.000	Local	99.756311	423,964.32	100.500000	427,125.00	3,160.68	0.05
			Base	99.756311	423,964.32	100.500000	427,125.00	3,160.68	0.05
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029			
		120,000.000	Local	99.098358	118,918.03	95.359400	114,431.28	-4,486.75	0.01
			Base	99.098358	118,918.03	95.359400	114,431.28	-4,486.75	0.01
N3313EAB6	FLUTTER FINANCING B.V. TERM LOAN B					25 Nov 2030			
		825,850.000	Local	99.765568	823,913.94	99.925000	825,230.61	1,316.67	0.10
			Base	99.765568	823,913.94	99.925000	825,230.61	1,316.67	0.09
<b>US DOLLAR Total</b>									
	913,311,665.180	Local		710,706,801.52		651,507,727.92	-59,199,073.60	77.40	
Original Face:	932,172,939.710	Base		710,710,393.20		651,507,727.92	-59,202,665.28	71.95	
<b>FIXED INCOME Total</b>									
	1,772,237,677.190	Base		741,905,775.29		678,634,019.30	-63,271,755.99	74.93	
Original Face:	944,942,939.710								

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Notional Par					Unit Price				% Fund

## OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI2NZNG6	US 10YR FUT OPTN AUG24C 111 JUL24 111 CALL					26 Jul 2024			
156,000.000		156.000	Local	0.862808	134,598.01	0.343750	53,625.00	-80,973.01	0.01
			Base	0.862808	134,598.01	0.343750	53,625.00	-80,973.01	0.01
ADI2P2494	SOFR 1YR MIDCURVE DEC24C 97.25 DEC24 97.25 CALL					13 Dec 2024			
195,000.000		78.000	Local	0.070840	13,813.80	0.050000	9,750.00	-4,063.80	0.00
			Base	0.070840	13,813.80	0.050000	9,750.00	-4,063.80	0.00
ADI2P24B9	SOFR 1YR MIDCURVE DEC24C 96.25 DEC24 96.25 CALL					13 Dec 2024			
195,000.000		78.000	Local	0.275840	53,788.80	0.250000	48,750.00	-5,038.80	0.01
			Base	0.275840	53,788.80	0.250000	48,750.00	-5,038.80	0.01
ADI2P4FY3	US 10YR FUT OPTN AUG24C 110.5 JUL24 110.5 CALL					26 Jul 2024			
101,000.000		101.000	Local	0.901637	91,065.36	0.515625	52,078.13	-38,987.23	0.01
			Base	0.901637	91,065.36	0.515625	52,078.13	-38,987.23	0.01
ADI2PKS56	US BOND FUTR OPTN AUG24C 120 JUL24 120 CALL					26 Jul 2024			
32,000.000		32.000	Local	1.423605	45,555.36	0.796875	25,500.00	-20,055.36	0.00
			Base	1.423605	45,555.36	0.796875	25,500.00	-20,055.36	0.00
ADI2PKVC7	US 5YR FUTR OPTN AUG24C 107 JUL24 107 CALL					26 Jul 2024			
121,000.000		121.000	Local	0.572043	69,217.20	0.312500	37,812.50	-31,404.70	0.00
			Base	0.572043	69,217.20	0.312500	37,812.50	-31,404.70	0.00
ADI2PL5D2	3 MONTH SOFR OPT AUG24C 94.93 AUG24 94.9375 CALL					16 Aug 2024			
215,000.000		86.000	Local	0.040840	8,780.60	0.027500	5,912.50	-2,868.10	0.00
			Base	0.040840	8,780.60	0.027500	5,912.50	-2,868.10	0.00
ADI2PSR19	US 5YR FUTR OPTN SEP24C 107 AUG24 107 CALL					23 Aug 2024			
62,000.000		62.000	Local	0.642355	39,826.01	0.531250	32,937.50	-6,888.51	0.00
			Base	0.642355	39,826.01	0.531250	32,937.50	-6,888.51	0.00
ADI2PTJY4	US 5YR NOTE W4 OP JUN24C 106.7 JUN24 106.75 CALL					28 Jun 2024			
104,000.000		104.000	Local	0.072043	7,492.47	0.007813	812.55	-6,679.92	0.00
			Base	0.072043	7,492.47	0.007813	812.55	-6,679.92	0.00

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEIH78009	USMXC0175 JUL24 17.226 CALL					09 Jul 2024		
4,470,000.000	4,470,000.000	Local	0.008160	36,475.20	0.059174	264,507.78	228,032.58	0.03
		Base	0.008160	36,475.20	0.059174	264,507.78	228,032.58	0.03
<b>US DOLLAR Total</b>								
5,651,000.000	4,470,818.000	Local		500,612.81		531,685.96	31,073.15	0.06
		Base		500,612.81		531,685.96	31,073.15	0.06
<b>OPTIONS PURCHASED - CALLS Total</b>								
5,651,000.000	4,470,818.000	Base		500,612.81		531,685.96	31,073.15	0.06

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 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
<b>US DOLLAR</b>									
ADI2M40P1	3 MONTH SOFR OPT DEC24P 95.5 DEC24 95.5 PUT					13 Dec 2024			
217,500.000	87.000	Local	0.375840	81,745.20	0.445000	96,787.50	15,042.30		0.01
		Base	0.375840	81,745.20	0.445000	96,787.50	15,042.30		0.01
ADI2P4XD9	SOFR 1YR MIDCURVE DEC24P 95.87 DEC24 95.875 PUT					13 Dec 2024			
195,000.000	78.000	Local	0.335840	65,488.80	0.265000	51,675.00	-13,813.80		0.01
		Base	0.335840	65,488.80	0.265000	51,675.00	-13,813.80		0.01
ADI2PJYR4	US 10YR FUT OPTN AUG24P 110 JUL24 110 PUT					26 Jul 2024			
113,000.000	113.000	Local	0.657427	74,289.24	0.750000	84,750.00	10,460.76		0.01
		Base	0.657427	74,289.24	0.750000	84,750.00	10,460.76		0.01
ADI2PNCK4	US 10YR FUT OPTN AUG24P 110.5 JUL24 110.5 PUT					26 Jul 2024			
31,000.000	31.000	Local	0.720480	22,334.88	1.031250	31,968.75	9,633.87		0.00
		Base	0.720480	22,334.88	1.031250	31,968.75	9,633.87		0.00
AEIH91390	9WP033989 SWAPTION PAYER 4.25 241129 4.25 PUT					29 Nov 2024			
4,490,000.000	4,490,000.000	Local	2.213333	99,378.65	1.452655	65,224.21	-34,154.44		0.01
		Base	2.213333	99,378.65	1.452655	65,224.21	-34,154.44		0.01
<b>US DOLLAR Total</b>									
5,046,500.000	4,490,309.000	Local		343,236.77		330,405.46	-12,831.31		0.04
		Base		343,236.77		330,405.46	-12,831.31		0.04
<b>OPTIONS PURCHASED - PUTS Total</b>									
5,046,500.000	4,490,309.000	Base		343,236.77		330,405.46	-12,831.31		0.04

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 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				
-437,500.000	-175.000	Local	0.217103	-94,982.50	0.017500	-7,656.25	87,326.25	0.00		
		Base	0.217103	-94,982.50	0.017500	-7,656.25	87,326.25	0.00		
ADI2NZNT8	US 10YR FUT OPTN AUG24C 112 JUL24 112 CALL					26 Jul 2024				
-101,000.000	-101.000	Local	0.333975	-33,731.52	0.156250	-15,781.25	17,950.27	0.00		
		Base	0.333975	-33,731.52	0.156250	-15,781.25	17,950.27	0.00		
ADI2NZNV3	US 10YR FUT OPTN AUG24C 111.5 JUL24 111.5 CALL					26 Jul 2024				
-61,000.000	-61.000	Local	0.482645	-29,441.35	0.234375	-14,296.88	15,144.47	0.00		
		Base	0.482645	-29,441.35	0.234375	-14,296.88	15,144.47	0.00		
ADI2P24F0	SOFR 1YR MIDCURVE DEC24C 96.75 DEC24 96.75 CALL					13 Dec 2024				
-387,500.000	-155.000	Local	0.144160	-55,862.00	0.117500	-45,531.25	10,330.75	0.01		
		Base	0.144160	-55,862.00	0.117500	-45,531.25	10,330.75	0.00		
ADI2P8G98	US 5YR FUTR OPTN AUG24C 108.2 JUL24 108.25 CALL					26 Jul 2024				
-103,000.000	-103.000	Local	0.123270	-12,696.81	0.070313	-7,242.24	5,454.57	0.00		
		Base	0.123270	-12,696.81	0.070313	-7,242.24	5,454.57	0.00		
ADI2PL5F7	3 MONTH SOFR OPT AUG24C 95.18 AUG24 95.1875 CALL					16 Aug 2024				
-430,000.000	-172.000	Local	0.016660	-7,163.80	0.010000	-4,300.00	2,863.80	0.00		
		Base	0.016660	-7,163.80	0.010000	-4,300.00	2,863.80	0.00		
ADI2PLP16	US 10YR FUT OPTN AUG24C 114 JUL24 114 CALL					26 Jul 2024				
-122,000.000	-122.000	Local	0.185770	-22,663.94	0.031250	-3,812.50	18,851.44	0.00		
		Base	0.185770	-22,663.94	0.031250	-3,812.50	18,851.44	0.00		
ADI2PP592	US 5YR FUTR OPTN SEP24C 108 AUG24 108 CALL					23 Aug 2024				
-124,000.000	-124.000	Local	0.318583	-39,504.29	0.250000	-31,000.00	8,504.29	0.00		
		Base	0.318583	-39,504.29	0.250000	-31,000.00	8,504.29	0.00		
ADI2PRYG0	US 5YR NOTE W4 OP JUN24C 107 JUN24 107 CALL					28 Jun 2024				
-1,000.000	-1.000	Local	0.021710	-21.71	0.007813	-7.81	13.90	0.00		
		Base	0.021710	-21.71	0.007813	-7.81	13.90	0.00		

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEIH81011	USMXC0176 USD CALL MXN PUT JUL24 17.3586 CALL					09 Jul 2024		
-1,790,000.000	-1,790,000.000	Local	0.021395	-38,297.05	0.052011	-93,099.69	-54,802.64	0.01
		Base	0.021395	-38,297.05	0.052011	-93,099.69	-54,802.64	0.01
<b>US DOLLAR Total</b>								
-3,557,000.000	-1,791,014.000	Local		-334,364.97		-222,727.87	111,637.10	0.03
		Base		-334,364.97		-222,727.87	111,637.10	0.02
<b>OPTIONS WRITTEN - CALLS Total</b>								
-3,557,000.000	-1,791,014.000	Base		-334,364.97		-222,727.87	111,637.10	0.02

# Holdings

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



As of: June 28, 2024

View Date: July 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			
-217,500.000		-87.000	Local	0.164160	-35,704.80	0.107500	-23,381.25	12,323.55	0.00
			Base	0.164160	-35,704.80	0.107500	-23,381.25	12,323.55	0.00

ADI2P4XF4	SOFR 1YR MIDCURVE DEC24P 95.37 DEC24 95.375 PUT					13 Dec 2024			
-390,000.000		-156.000	Local	0.154160	-60,122.40	0.105000	-40,950.00	19,172.40	0.00
			Base	0.154160	-60,122.40	0.105000	-40,950.00	19,172.40	0.00

ADI2PF1G2	US 10YR FUT OPTN AUG24P 108.5 JUL24 108.5 PUT					26 Jul 2024			
-226,000.000		-226.000	Local	0.246058	-55,609.02	0.218750	-49,437.50	6,171.52	0.01
			Base	0.246058	-55,609.02	0.218750	-49,437.50	6,171.52	0.01

ADI2PJYQ6	US 5YR FUTR OPTN AUG24P 105 JUL24 105 PUT					26 Jul 2024			
-294,000.000		-294.000	Local	0.084288	-24,780.59	0.062500	-18,375.00	6,405.59	0.00
			Base	0.084288	-24,780.59	0.062500	-18,375.00	6,405.59	0.00

AEIH78017	USAUP0047 JUL24 .6785 PUT					09 Jul 2024			
-4,470,000.000		-4,470,000.000	Local	0.007210	-32,228.70	0.001031	-4,608.57	27,620.13	0.00
			Base	0.007210	-32,228.70	0.001031	-4,608.57	27,620.13	0.00

AEIH91408	9WP034029 SWAPTION PAYER 4.45 241129 4.45 PUT					29 Nov 2024			
-13,830,000.000		-13,830,000.000	Local	0.700000	-96,810.00	0.417356	-57,720.33	39,089.67	0.01
			Base	0.700000	-96,810.00	0.417356	-57,720.33	39,089.67	0.01

<b>US DOLLAR Total</b>									
-19,427,500.000		-18,300,763.000	Local		-305,255.51		-194,472.65	110,782.86	0.02
			Base		-305,255.51		-194,472.65	110,782.86	0.02

<b>OPTIONS WRITTEN - PUTS Total</b>									
-19,427,500.000		-18,300,763.000	Base		-305,255.51		-194,472.65	110,782.86	0.02

**SWAPS EQUITY**

<b>US DOLLAR</b>								Exchange Rate:	1.000000
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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S238MR5	OWP302870 TRS USD R E JPEIFNTR							
		25,057.290	Local 133.094999	3,335,000.00	131.123000	3,285,587.04	-49,412.96	0.39
			Base 133.094999	3,335,000.00	131.123000	3,285,587.04	-49,412.96	0.36
<b>US DOLLAR Total</b>								
		25,057.290	Local	3,335,000.00		3,285,587.04	-49,412.96	0.39
			Base	3,335,000.00		3,285,587.04	-49,412.96	0.36
<b>SWAPS EQUITY Total</b>								
		25,057.290	Base	3,335,000.00		3,285,587.04	-49,412.96	0.36

## SWAPS FIXED INCOME

### BRAZILIAN REAL

Exchange Rate: 5.590100

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	94.142961	56,391,633.64	-3,508,366.36	48.49
			Base 20.420040	12,231,604.11	16.841016	10,087,768.31	-2,143,835.80	1.11
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	51.51
			Base 20.420040	-12,231,604.11	17.888768	-10,715,371.82	1,516,232.29	1.18

### BRAZILIAN REAL Total

	Local	0.00	-3,508,366.36	-3,508,366.36	100.00
	Base	0.00	-627,603.51	-627,603.51	2.28

### MEXICAN PESO

Exchange Rate: 18.295000

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		55,300,000.000	Local 100.418114	55,531,216.86	91.599454	50,654,498.06	-4,876,718.80	7.69
			Base 5.184620	2,867,094.88	5.006803	2,768,761.85	-98,333.03	0.30
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.245000	18 Jul 2029		
		-55,300,000.000	Local 100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.40
			Base 5.163377	-2,855,347.32	5.465974	-3,022,683.79	-167,336.47	0.33
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		57,600,000.000	Local 100.505442	57,891,134.73	91.554146	52,735,188.10	-5,155,946.63	8.01
			Base 5.157225	2,970,561.53	5.004326	2,882,491.83	-88,069.70	0.32
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.240000	20 Jul 2029		
		-57,600,000.000	Local 100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.74
			Base 5.131429	-2,955,703.02	5.465974	-3,148,401.20	-192,698.18	0.35
<b>MEXICAN PESO Total</b>								
			Local	522,351.59		-9,510,313.84	-10,032,665.43	32.83
			Base	26,606.07		-519,831.31	-546,437.38	1.30
<b>US DOLLAR</b>							Exchange Rate:	1.000000
99S10O6I7	SWS062869 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Dec 2026		
		1,013,000.000	Local 98.541896	998,229.41	101.000686	1,023,136.95	24,907.54	0.12
			Base 98.541896	998,229.41	101.000686	1,023,136.95	24,907.54	0.11
99S10O6J5	SWS062869 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Dec 2026		
		-1,013,000.000	Local 100.000000	-1,013,000.00	100.000000	-1,013,000.00	0.00	0.12
			Base 100.000000	-1,013,000.00	100.000000	-1,013,000.00	0.00	0.11
99S1TNF60	BWS075341 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 Feb 2048		
		922,000.000	Local 107.809112	994,000.01	100.000000	922,000.00	-72,000.01	0.11
			Base 107.809112	994,000.01	100.000000	922,000.00	-72,000.01	0.10
99S1TNF78	BWS075341 IRS USD P F 2.60000 2 CCPOIS				2.600000	15 Feb 2048		
		-922,000.000	Local 100.000000	-922,000.00	81.207920	-748,737.02	173,262.98	0.09
			Base 100.000000	-922,000.00	81.207920	-748,737.02	173,262.98	0.08
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS				5.340000	15 Feb 2048		
		7,735,000.000	Local 103.532190	8,008,214.89	100.000000	7,735,000.00	-273,214.89	0.91
			Base 103.532190	8,008,214.89	100.000000	7,735,000.00	-273,214.89	0.85
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS				3.050000	15 Feb 2048		
		-7,735,000.000	Local 100.000000	-7,735,000.00	88.122642	-6,816,286.36	918,713.64	0.80
			Base 100.000000	-7,735,000.00	88.122642	-6,816,286.36	918,713.64	0.75
99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS				5.340000	15 May 2048		
		10,393,000.000	Local 97.140659	10,095,828.74	100.000000	10,393,000.00	297,171.26	1.23

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Books Open

Prepared by State Street

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	97.140659	10,095,828.74	100.000000	10,393,000.00	297,171.26	1.14
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS				3.150000	15 May 2048		
	-10,393,000.00	Local	100.000000	-10,393,000.00	89.679553	-9,320,395.94	1,072,604.06	1.10
		Base	100.000000	-10,393,000.00	89.679553	-9,320,395.94	1,072,604.06	1.02
99S219FU6	SWS109801 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Dec 2028		
	192,000.000	Local	98.177885	188,501.54	99.986000	191,973.12	3,471.58	0.02
		Base	98.177885	188,501.54	99.986000	191,973.12	3,471.58	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				5.340000	28 Feb 2031		
	27,811,000.000	Local	99.738727	27,738,337.23	100.000000	27,811,000.00	72,662.77	3.28
		Base	99.738727	27,738,337.23	100.000000	27,811,000.00	72,662.77	3.05
99S22B648	BWS113720 IRS USD P F 3.87000 2 CCPOIS				3.870000	28 Feb 2031		
	-27,811,000.000	Local	100.000000	-27,811,000.00	99.386756	-27,640,450.71	170,549.29	3.26
		Base	100.000000	-27,811,000.00	99.386756	-27,640,450.71	170,549.29	3.03
99S22P5I7	SWS115907 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2029		
	1,194,000.000	Local	102.136538	1,219,510.26	102.059200	1,218,586.85	-923.41	0.14
		Base	102.136538	1,219,510.26	102.059200	1,218,586.85	-923.41	0.13
99S22P5J5	SWS115907 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2029		
	-1,194,000.000	Local	100.000000	-1,194,000.00	100.000000	-1,194,000.00	0.00	0.14
		Base	100.000000	-1,194,000.00	100.000000	-1,194,000.00	0.00	0.13
99S22SWU4	BWS116004 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2029		
	6,457,300.000	Local	93.317223	6,025,773.01	100.000000	6,457,300.00	431,526.99	0.76
		Base	93.317223	6,025,773.01	100.000000	6,457,300.00	431,526.99	0.71
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	106.272500	-6,862,334.14	-405,034.14	0.81
		Base	100.000000	-6,457,300.00	106.272500	-6,862,334.14	-405,034.14	0.75
99S238MS3	OWP302870 TRS USD P V 00MSOFR SOFR 110 BPS SPREAD				6.440000	02 Aug 2024		
	-3,335,000.000	Local	100.000000	-3,335,000.00	100.000000	-3,335,000.00	0.00	0.39

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

Books Open

Prepared by State Street

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-3,335,000.00	100.000000	-3,335,000.00	0.00	0.37
99S23KEO4	BWS122689 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	30 Apr 2031		
	30,849,000.000	Local	98.945212	30,523,608.49	100.000000	30,849,000.00	325,391.51	3.64
		Base	98.945212	30,523,608.49	100.000000	30,849,000.00	325,391.51	3.39
99S23KEP1	BWS122689 IRS USD P F 4.20000 2 CCPOIS				4.200000	30 Apr 2031		
	-30,849,000.000	Local	100.000000	-30,849,000.00	101.589130	-31,339,230.71	-490,230.71	3.70
		Base	100.000000	-30,849,000.00	101.589130	-31,339,230.71	-490,230.71	3.44
<b>US DOLLAR Total</b>								
	-3,335,000.000	Local		-4,109,296.42		-1,860,437.96	2,248,858.46	20.67
		Base		-4,109,296.42		-1,860,437.96	2,248,858.46	19.21
<b>SWAPS FIXED INCOME Total</b>								
	-3,335,000.000	Base		-4,082,690.35		-3,007,872.78	1,074,817.57	22.79

# Holdings

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



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-12,287,000.000	1,863,835,267.590	Base		756,927,010.35		694,887,888.23	-62,039,122.12	99.92
Original Face:	944,942,939.710							

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 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
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## FUTURES LONG

### POUND STERLING

Exchange Rate: 0.791077

ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	26 Sep 2024	69.000	6,900,000.000	Local Base	6,732,330.00 8,510,334.65	6,683,435.22	97.570000 123.338183	48,894.78 61,807.86	78,564.78 99,313.70	-29,670.00 -37,505.84	0.00
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### POUND STERLING Total

69.000	6,900,000.000	Local Base	6,732,330.00	6,683,435.22		48,894.78 61,807.86	78,564.78 99,313.70	-29,670.00 -37,505.84	0.00
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### US DOLLAR

Exchange Rate: 1.000000

ADI21YKZ4	3 MONTH SOFR FUT MAR25 XCME 20250617	17 Jun 2025	32.000	8,000,000.000	Local Base	7,634,800.00 7,634,800.00	7,653,892.20	95.435000 95.435000	-19,092.20 -19,092.20	-19,492.20 -19,492.20	400.00 400.00	0.00
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ADI23N1K0	3 MONTH SOFR FUT DEC25 XCME 20260317	17 Mar 2026	489.000	122,250,000.000	Local Base	117,396,675.00 117,396,675.00	117,413,339.33	96.030000 96.030000	-16,664.33 -16,664.33	-16,664.33 -16,664.33	0.00 0.00	0.00
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ADI23N1Z7	3 MONTH SOFR FUT DEC24 XCME 20250318	18 Mar 2025	138.000	34,500,000.000	Local Base	32,825,025.00 32,825,025.00	32,982,131.06	95.145000 95.145000	-157,106.06 -157,106.06	-158,831.06 -158,831.06	1,725.00 1,725.00	0.00
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ADI2N2L55	US ULTRA BOND CBT SEP24 XCBT 20240919	19 Sep 2024	51.000	5,100,000.000	Local Base	6,392,531.25 6,392,531.25	6,331,304.17	125.343750 125.343750	61,227.08 61,227.08	145,695.83 145,695.83	-84,468.75 -84,468.75	0.01
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ADI2NDTL8	US LONG BOND(CBT) SEP24 XCBT 20240919	19 Sep 2024	138.000	13,800,000.000	Local Base	16,327,125.00 16,327,125.00	16,177,201.57	118.312500 118.312500	149,923.43 149,923.43	287,923.43 287,923.43	-138,000.00 -138,000.00	0.02
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ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930	30 Sep 2024	2,246.000	224,600,000.000	Local Base	239,374,468.75 239,374,468.75	238,239,350.04	106.578125 106.578125	1,135,118.71 1,135,118.71	1,380,774.96 1,380,774.96	-245,656.25 -245,656.25	0.03
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ADI2P53M9	AUDUSD CRNCY FUT SEP24 XCME 20240916	16 Sep 2024										
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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 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	
56.000	5,600,000.000	Local	3,742,480.00	3,763,676.00	0.668300	-21,196.00	-32,956.00	11,760.00	
		Base	3,742,480.00		0.668300	-21,196.00	-32,956.00	11,760.00	0.00
<b>US DOLLAR Total</b>									
3,150.000	413,850,000.000	Local	423,693,105.00	422,560,894.37		1,132,210.63	1,586,450.63	-454,240.00	
		Base				1,132,210.63	1,586,450.63	-454,240.00	0.05
<b>FUTURES LONG Total</b>									
3,219.000	420,750,000.000	Base				1,194,018.49	1,685,764.33	-491,745.84	0.06

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 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
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## FUTURES SHORT

**JAPANESE YEN** Exchange Rate: 160.890000

ADI2NB3L0	JPN 10Y BOND(OSE) SEP24 XOSE 20240912	12 Sep 2024	-10.000	-1,000,000,000.000	Local -1,428,600,000.00	-1,432,392,000.00	142.860000	3,792,000.00	5,592,000.00	-1,800,000.00	
					Base -8,879,358.57		0.887936	23,568.90	34,756.67	-11,187.77	0.00

<b>JAPANESE YEN Total</b>			-10.000	-1,000,000,000.000	Local -1,428,600,000.00	-1,432,392,000.00		3,792,000.00	5,592,000.00	-1,800,000.00	
					Base			23,568.90	34,756.67	-11,187.77	0.00

**US DOLLAR** Exchange Rate: 1.000000

ADI2N2JH2	US 2YR NOTE (CBT) SEP24 XCBT 20240930	30 Sep 2024	-5.000	-1,000,000.000	Local -1,021,093.75	-1,021,983.54	102.109375	889.79	772.60	117.19	
					Base -1,021,093.75		102.109375	889.79	772.60	117.19	0.00

ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	19 Sep 2024	-562.000	-56,200,000.000	Local -61,811,218.75	-61,374,225.47	109.984375	-436,993.28	-586,274.53	149,281.25	
					Base -61,811,218.75		109.984375	-436,993.28	-586,274.53	149,281.25	0.02

ADI2NDZM9	US 10YR ULTRA FUT SEP24 XCBT 20240919	19 Sep 2024	-53.000	-5,300,000.000	Local -6,017,156.25	-6,028,357.93	113.531250	11,201.68	-14,470.20	25,671.88	
					Base -6,017,156.25		113.531250	11,201.68	-14,470.20	25,671.88	0.00

<b>US DOLLAR Total</b>			-620.000	-62,500,000.000	Local -68,849,468.75	-68,424,566.94		-424,901.81	-599,972.13	175,070.32	
					Base			-424,901.81	-599,972.13	175,070.32	0.02

<b>FUTURES SHORT Total</b>			-630.000	-1,062,500,000.000	Base			-401,332.91	-565,215.46	163,882.55	0.02
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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



As of: June 28, 2024

View Date: July 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
<b>FUTURES Total</b>									
2,589.000	-641,750,000.000	Base				792,685.58	1,120,548.87	-327,863.29	0.08





As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

**ARGENTINE PESO**

Exchange Rate: 911.497400

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	0.001097	155.65	-1,700.85	0.00

**ARGENTINE PESO Total**

		141,877.940	Local		141,877.94		141,877.94	0.00	100.00
			Base		1,856.50		155.65	-1,700.85	0.00

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.499026

AUD	AUSTRALIAN DOLLAR								
		357,923.590	Local	1.000000	357,923.59	1.000000	357,923.59	0.00	91.58
			Base	0.649954	232,633.71	0.667100	238,770.77	6,137.06	0.05

**AUSTRALIAN DOLLAR Total**

		357,923.590	Local		357,923.59		357,923.59	0.00	91.58
			Base		232,633.71		238,770.77	6,137.06	0.05

**BRAZILIAN REAL**

Exchange Rate: 5.590100

BRL	BRAZILIAN REAL								
		1,641,308.320	Local	1.000000	1,641,308.32	1.000000	1,641,308.32	0.00	2.56
			Base	0.185357	304,227.47	0.178888	293,609.83	-10,617.64	0.07

**BRAZILIAN REAL Total**

		1,641,308.320	Local		1,641,308.32		1,641,308.32	0.00	2.56
			Base		304,227.47		293,609.83	-10,617.64	0.07

**CANADIAN DOLLAR**

Exchange Rate: 1.368050

CAD	CANADIAN DOLLAR								
		776,458.800	Local	1.000000	776,458.80	1.000000	776,458.80	0.00	100.00
			Base	0.728852	565,923.52	0.730967	567,566.10	1,642.58	0.13

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CANADIAN DOLLAR Total</b>								
		776,458.80	Local	776,458.80		776,458.80	0.00	100.00
			Base	565,923.52		567,566.10	1,642.58	0.13
							Exchange Rate:	0.933750
<b>EURO CURRENCY</b>								
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		312,378.40	Local	312,378.40	1.000000	312,378.40	0.00	4.68
			Base	335,698.25	1.070950	334,541.79	-1,156.46	0.07
<b>INTERNATIONAL Total</b>								
		312,378.40	Local	312,378.40		312,378.40	0.00	4.68
			Base	335,698.25		334,541.79	-1,156.46	0.07
<b>EURO CURRENCY Total</b>								
		312,378.40	Local	312,378.40		312,378.40	0.00	4.68
			Base	335,698.25		334,541.79	-1,156.46	0.07
							Exchange Rate:	160.890000
<b>JAPANESE YEN</b>								
JPY	JAPANESE YEN							
		71,649,387.000	Local	71,649,387.00	1.000000	71,649,387.00	0.00	100.00
			Base	474,707.25	0.006215	445,331.51	-29,375.74	0.10
<b>JAPANESE YEN Total</b>								
		71,649,387.000	Local	71,649,387.00		71,649,387.00	0.00	100.00
			Base	474,707.25		445,331.51	-29,375.74	0.10
							Exchange Rate:	18.295000
<b>MEXICAN PESO</b>								
MXN	MEXICAN PESO (NEW)							
		17,880,189.250	Local	17,880,189.25	1.000000	17,880,189.25	0.00	2.54
			Base	1,012,621.72	0.054660	977,326.55	-35,295.17	0.22
<b>MEXICAN PESO Total</b>								
		17,880,189.250	Local	17,880,189.25		17,880,189.25	0.00	2.54

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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		1,012,621.72		977,326.55	-35,295.17	0.22	
<b>POUND STERLING</b>							Exchange Rate:	0.791077	
GBP	POUND STERLING								
		532,309.100	Local	1.000000	532,309.10	1.000000	532,309.10	0.00	12.63
			Base	1.255633	668,384.90	1.264099	672,891.64	4,506.74	0.15
<b>POUND STERLING Total</b>									
		532,309.100	Local		532,309.10		532,309.10	0.00	12.63
			Base		668,384.90		672,891.64	4,506.74	0.15
<b>TURKISH LIRA</b>							Exchange Rate:	32.654750	
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	0.030623	2,434.56	-8,575.86	0.00
<b>TURKISH LIRA Total</b>									
		79,500.000	Local		79,500.00		79,500.00	0.00	100.00
			Base		11,010.42		2,434.56	-8,575.86	0.00
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
USD	US DOLLAR								
		4,486,645.740	Local	1.000000	4,486,645.74	1.000000	4,486,645.74	0.00	1.18
			Base	1.000000	4,486,645.74	1.000000	4,486,645.74	0.00	1.00
<b>US DOLLAR Total</b>									
		4,486,645.740	Local		4,486,645.74		4,486,645.74	0.00	1.18
			Base		4,486,645.74		4,486,645.74	0.00	1.00
<b>CASH Total</b>									
		97,857,978.140	Base		8,093,709.48		8,019,274.14	-74,435.34	1.80

## 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 ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR</b>							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				5.257095	31 Dec 2030		
	5,899,431.120	Local	100.000000	5,899,431.12	100.000000	5,899,431.12	0.00	1.56
		Base	100.000000	5,899,431.12	100.000000	5,899,431.12	0.00	1.32
<b>US DOLLAR Total</b>								
	5,899,431.120	Local		5,899,431.12		5,899,431.12	0.00	1.56
		Base		5,899,431.12		5,899,431.12	0.00	1.32
<b>CASH EQUIVALENT Total</b>								
	5,899,431.120	Base		5,899,431.12		5,899,431.12	0.00	1.32
<b>EQUITY</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
294600200	EQUITRANS MIDSTREAM CORP PREFERRED STOCK VAR							
	23,997.000	Local	22.191013	532,517.75	21.750000	521,934.75	-10,583.00	0.14
		Base	22.191013	532,517.75	21.750000	521,934.75	-10,583.00	0.12
343928115	FLYEXCLUSIVE INC EG ACQUISITION CORP A CW28							
	15,677.000	Local	0.847260	13,282.49	0.435000	6,819.50	-6,462.99	0.00
		Base	0.847260	13,282.49	0.435000	6,819.50	-6,462.99	0.00
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS							
	1,118.000	Local	0.000000	0.00	155.177685	173,488.65	173,488.65	0.05
		Base	0.000000	0.00	155.177685	173,488.65	173,488.65	0.04
952YKS902	NEXT E GO MOBILE SE WARRA							
	4,926.000	Local	0.010000	49.26	0.000001	0.00	-49.26	0.00
		Base	0.010000	49.26	0.000001	0.00	-49.26	0.00
<b>US DOLLAR Total</b>								
	45,718.000	Local		545,849.50		702,242.90	156,393.40	0.19
		Base		545,849.50		702,242.90	156,393.40	0.16

& 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: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

	45,718.000	Base		545,849.50		702,242.90	156,393.40	0.16
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## FIXED INCOME

### BRAZILIAN REAL

Exchange Rate: 5.590100

ACI1J1NR6	NOTA DO TESOURO NACIONAL NOTES 01/31 10				10.000000	01 Jan 2031		
	9,768,000.000	Local	96.754986	9,451,027.02	90.295700	8,820,083.98	-630,943.04	13.73
		Base	18.916195	1,847,733.90	16.152788	1,577,804.33	-269,929.57	0.35

### BRAZILIAN REAL Total

	9,768,000.000	Local		9,451,027.02		8,820,083.98	-630,943.04	13.73
		Base		1,847,733.90		1,577,804.33	-269,929.57	0.35

### EURO CURRENCY

Exchange Rate: 0.933750

### INTERNATIONAL

ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR				4.625000	31 Dec 2099		
	1,600,000.000	Local	101.781686	1,628,506.98	97.996200	1,567,939.20	-60,567.78	23.48
		Base	114.907123	1,838,513.96	104.949076	1,679,185.22	-159,328.74	0.38

ACI24Q0C3	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR				4.875000	31 Dec 2099		
	600,000.000	Local	91.253333	547,520.00	93.625500	561,753.00	14,233.00	8.41
		Base	98.352815	590,116.89	100.268273	601,609.64	11,492.75	0.13

### INTERNATIONAL Total

	2,200,000.000	Local		2,176,026.98		2,129,692.20	-46,334.78	31.90
		Base		2,428,630.85		2,280,794.86	-147,835.99	0.51

### EURO CURRENCY Total

	2,200,000.000	Local		2,176,026.98		2,129,692.20	-46,334.78	31.90
		Base		2,428,630.85		2,280,794.86	-147,835.99	0.51

### INDIAN RUPEE

Exchange Rate: 83.387500

ACI2K1907	INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35				7.350000	06 Oct 2030		
	280,000,000.000		100.102172	280,286,081.40	100.731500	282,048,200.00	1,762,118.60	100.00



As of: June 28, 2024

View Date: July 1, 2024

**Base Currency: USD - US DOLLAR**

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Local						
		Base	1.203244	3,369,084.13	1.207993	3,382,379.85	13,295.72	0.76

**INDIAN RUPEE Total**

280,000,000.000	Local		280,286,081.40		282,048,200.00	1,762,118.60	100.00
	Base		3,369,084.13		3,382,379.85	13,295.72	0.76

**JAMAICAN DOLLAR**

Exchange Rate: 156.000000

470160CF7	GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625				9.625000	03 Nov 2030		
37,000,000.000	Local	99.418916	36,784,999.10	105.050000	38,868,500.00	2,083,500.90	100.00	
	Base	0.640858	237,117.57	0.673397	249,157.05	12,039.48	0.06	

**JAMAICAN DOLLAR Total**

37,000,000.000	Local		36,784,999.10		38,868,500.00	2,083,500.90	100.00
	Base		237,117.57		249,157.05	12,039.48	0.06

**MEXICAN PESO**

Exchange Rate: 18.295000

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
71,220,000.000	Local	85.804977	61,110,304.57	86.052000	61,286,234.40	175,929.83	8.72	
	Base	5.038875	3,588,686.54	4.703580	3,349,889.83	-238,796.71	0.75	

ACI0HGZW3	MEX BONOS DESARR FIX RT BONDS 03/26 5.75				5.750000	05 Mar 2026		
16,330,000.000	Local	93.576952	15,281,116.32	92.418000	15,091,859.40	-189,256.92	2.15	
	Base	4.977212	812,778.77	5.051544	824,917.16	12,138.39	0.18	

P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
44,730,000.000	Local	96.901853	43,344,199.04	94.091000	42,086,904.30	-1,257,294.74	5.99	
	Base	5.655219	2,529,579.39	5.142990	2,300,459.38	-229,120.01	0.52	

**MEXICAN PESO Total**

132,280,000.000	Local		119,735,619.93		118,464,998.10	-1,270,621.83	16.85
	Base		6,931,044.70		6,475,266.37	-455,778.33	1.45

**POUND STERLING**

Exchange Rate: 0.791077

ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,270,000.000	Local 99.948819	1,269,350.00	88.068000	1,118,463.60	-150,886.40	26.54	
			Base 139.055980	1,766,010.95	111.326710	1,413,849.22	-352,161.73	0.32	
ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026			
		1,300,000.000	Local 100.012192	1,300,158.50	85.013000	1,105,169.00	-194,989.50	26.22	
			Base 136.211193	1,770,745.51	107.464886	1,397,043.52	-373,701.99	0.31	
ACI2C83R8	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				8.500000	31 Dec 2099			
		670,000.000	Local 102.300000	685,410.00	102.250000	685,075.00	-335.00	16.25	
			Base 129.153785	865,330.36	129.254169	866,002.93	672.57	0.19	
BNG47XI16	GATWICK AIRPORT FINANCE SR SECURED REGS 04/26 4.375				4.375000	07 Apr 2026			
		770,000.000	Local 93.838223	722,554.32	96.760000	745,052.00	22,497.68	17.68	
			Base 120.582330	928,483.94	122.314263	941,819.82	13,335.88	0.21	
<b>POUND STERLING Total</b>									
		4,010,000.000	Local	3,977,472.82		3,653,759.60	-323,713.22	86.69	
			Base	5,330,570.76		4,618,715.49	-711,855.27	1.03	
<b>URUGUAYAN PESO</b>							Exchange Rate:	39.445000	
917288BL5	REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875				3.875000	02 Jul 2040			
		8,280,357.520	Local 102.359265	8,475,713.13	106.041007	8,780,574.50	304,861.37	83.70	
Original Face:		6,370,000.000	Base 2.569892	212,796.23	2.688326	222,602.98	9,806.75	0.05	
917288BP6	REPUBLICA ORIENT URUGUAY SR UNSECURED 05/45 3.4				3.400000	16 May 2045			
		1,720,000.000	Local 99.790865	1,716,402.88	99.450000	1,710,540.00	-5,862.88	16.30	
Original Face:		1,720,000.000	Base 2.595345	44,639.94	2.521232	43,365.19	-1,274.75	0.01	
<b>URUGUAYAN PESO Total</b>									
		10,000,357.520	Local	10,192,116.01		10,491,114.50	298,998.49	100.00	
Original Face:		8,090,000.000	Base	257,436.17		265,968.17	8,532.00	0.06	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
00033GAB1	GLOBAL AUTO HO/AAG FH UK SR UNSECURED 144A 01/32 8.75				8.750000	15 Jan 2032			
		1,280,000.000	Local 99.338848	1,271,537.25	95.695990	1,224,908.67	-46,628.58	0.32	
			Base 99.338848	1,271,537.25	95.695990	1,224,908.67	-46,628.58	0.27	

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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	
00037VAA6	AB BSL CLO 4 LTD ABBSL 2023 4A A 144A				7.324560	20 Apr 2036			
		230,000.000	Local	100.000000	230,000.00	100.798200	231,835.86	1,835.86	0.06
Original Face:		230,000.000	Base	100.000000	230,000.00	100.798200	231,835.86	1,835.86	0.05
00132UAN4	AI AQUA MERGER SUB, INC 2023 INCREMENTAL TERM LOAN					31 Jul 2028			
		970,000.000	Local	100.000000	970,000.00	100.100000	970,970.00	970.00	0.26
			Base	100.000000	970,000.00	100.100000	970,970.00	970.00	0.22
00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7.5				7.500000	15 Feb 2029			
		460,000.000	Local	66.302533	304,991.65	67.644116	311,162.93	6,171.28	0.08
			Base	66.302533	304,991.65	67.644116	311,162.93	6,171.28	0.07
00169QAG4	GLOBAL MEDICAL RESPONSE INC 2024 PIK TERM LOAN					31 Oct 2028			
		848,974.480	Local	99.009702	840,567.10	96.687500	820,852.20	-19,714.90	0.22
			Base	99.009702	840,567.10	96.687500	820,852.20	-19,714.90	0.18
00177JBS3	AMERICAN MONEY MANAGEMENT CORP AMMC 2020 23A D1R2 144A				9.024880	17 Apr 2035			
		450,000.000	Local	100.000000	450,000.00	100.063200	450,284.40	284.40	0.12
Original Face:		450,000.000	Base	100.000000	450,000.00	100.063200	450,284.40	284.40	0.10
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027			
		380,000.000	Local	101.245782	384,733.97	24.760000	94,088.00	-290,645.97	0.02
			Base	101.245782	384,733.97	24.760000	94,088.00	-290,645.97	0.02
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029			
		250,000.000	Local	102.420012	256,050.03	97.355660	243,389.15	-12,660.88	0.06
Original Face:		250,000.000	Base	102.420012	256,050.03	97.355660	243,389.15	-12,660.88	0.05
00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN					26 Jul 2028			
		1,201,238.900	Local	99.374289	1,193,722.62	100.218800	1,203,867.21	10,144.59	0.32
			Base	99.374289	1,193,722.62	100.218800	1,203,867.21	10,144.59	0.27
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8				8.000000	01 Mar 2028			
		1,813,300.000	Local	99.911117	1,811,688.29	102.874000	1,865,414.24	53,725.95	0.49
			Base	99.911117	1,811,688.29	102.874000	1,865,414.24	53,725.95	0.42
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B					15 Feb 2027			
		245,414.880	Local	99.895353	245,158.06	99.828100	244,993.01	-165.05	0.06
			Base	99.895353	245,158.06	99.828100	244,993.01	-165.05	0.05

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WESTERN ASSET MANAGEMENT COMPANY  
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As of: June 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	
00488PAR6	ACRISURE LLC 2023 TERM LOAN					06 Nov 2030			
		1,069,220.250	Local 95.326294	1,019,248.04	100.218800	1,071,559.70	52,311.66		0.28
			Base 95.326294	1,019,248.04	100.218800	1,071,559.70	52,311.66		0.24
00737RAG5	ADTALEM GLOBAL EDUCATION INC 2024 TERM LOAN B					11 Aug 2028			
		112,206.740	Local 99.078950	111,173.26	100.406200	112,662.52	1,489.26		0.03
			Base 99.078950	111,173.26	100.406200	112,662.52	1,489.26		0.03
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				6.104710	25 Dec 2035			
		848,575.660	Local 98.770853	838,145.42	90.986200	772,086.75	-66,058.67		0.20
Original Face:		1,010,000.000	Base 98.770853	838,145.42	90.986200	772,086.75	-66,058.67		0.17
00775KAJ7	ADVISOR GROUP INC 2024 TERM LOAN					17 Aug 2028			
		768,775.000	Local 99.205790	762,669.31	100.250000	770,696.94	8,027.63		0.20
			Base 99.205790	762,669.31	100.250000	770,696.94	8,027.63		0.17
00790RAA2	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 09/27 5				5.000000	30 Sep 2027			
		700,000.000	Local 96.537064	675,759.45	97.786530	684,505.71	8,746.26		0.18
			Base 96.537064	675,759.45	97.786530	684,505.71	8,746.26		0.15
00847YAE2	AGILITI HEALTH, INC. 2023 TERM LOAN					01 May 2030			
		555,800.000	Local 99.345187	552,160.55	99.375000	552,326.25	165.70		0.15
			Base 99.345187	552,160.55	99.375000	552,326.25	165.70		0.12
008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875				3.875000	15 Aug 2026			
		380,000.000	Local 97.451321	370,315.02	95.346090	362,315.14	-7,999.88		0.10
			Base 97.451321	370,315.02	95.346090	362,315.14	-7,999.88		0.08
00900LAU8	AIMCO AIMCO 2015 AA DR2 144A				8.628680	17 Oct 2034			
		410,000.000	Local 99.855532	409,407.68	100.429100	411,759.31	2,351.63		0.11
Original Face:		410,000.000	Base 99.855532	409,407.68	100.429100	411,759.31	2,351.63		0.09
00901UAG8	AIMCO AIMCO 2024 22A D 144A				8.726560	19 Apr 2037			
		490,000.000	Local 100.000000	490,000.00	100.269700	491,321.53	1,321.53		0.13
Original Face:		490,000.000	Base 100.000000	490,000.00	100.269700	491,321.53	1,321.53		0.11
01021XAB6	AKUMIN INC SR SECURED 144A 08/27 9				8.000000	01 Aug 2027			
		860,000.000	Local 84.744415	728,801.97	82.750000	711,650.00	-17,151.97		0.19
			Base 84.744415	728,801.97	82.750000	711,650.00	-17,151.97		0.16

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B					10 Feb 2027			
		767,065.690	Local 99.116712	760,290.29	73.200000	561,492.09	-198,798.20		0.15
			Base 99.116712	760,290.29	73.200000	561,492.09	-198,798.20		0.13
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5				10.500000	15 Feb 2028			
		1,030,000.000	Local 99.284474	1,022,630.08	43.830080	451,449.82	-571,180.26		0.12
			Base 99.284474	1,022,630.08	43.830080	451,449.82	-571,180.26		0.10
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028			
		1,130,909.570	Local 98.864439	1,118,067.40	99.575000	1,126,103.20	8,035.80		0.30
			Base 98.864439	1,118,067.40	99.575000	1,126,103.20	8,035.80		0.25
02154CAH6	ALTICE FINANCING SA SR SECURED 144A 08/29 5.75				5.750000	15 Aug 2029			
		1,060,000.000	Local 84.481018	895,498.79	72.605702	769,620.44	-125,878.35		0.20
			Base 84.481018	895,498.79	72.605702	769,620.44	-125,878.35		0.17
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125				5.125000	15 Jul 2029			
		720,000.000	Local 74.374758	535,498.26	65.767246	473,524.17	-61,974.09		0.12
			Base 74.374758	535,498.26	65.767246	473,524.17	-61,974.09		0.11
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5				5.500000	15 Oct 2029			
		530,000.000	Local 70.323447	372,714.27	65.908741	349,316.33	-23,397.94		0.09
			Base 70.323447	372,714.27	65.908741	349,316.33	-23,397.94		0.08
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027			
		1,080,000.000	Local 98.924903	1,068,388.95	39.896980	430,887.38	-637,501.57		0.11
			Base 98.924903	1,068,388.95	39.896980	430,887.38	-637,501.57		0.10
023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25				7.250000	15 Feb 2028			
		630,000.000	Local 99.883800	629,267.94	100.090700	630,571.41	1,303.47		0.17
			Base 99.883800	629,267.94	100.090700	630,571.41	1,303.47		0.14
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5				8.500000	15 May 2029			
		490,000.000	Local 100.023388	490,114.60	103.897300	509,096.77	18,982.17		0.13
			Base 100.023388	490,114.60	103.897300	509,096.77	18,982.17		0.11
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026			
		391,142.500	Local 99.980825	391,067.50	98.940240	386,997.33	-4,070.17		0.10
Original Face:		1,030,000.000	Base 99.980825	391,067.50	98.940240	386,997.33	-4,070.17		0.09

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02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026			
		1,151,290.000	Local 95.377888	1,098,076.09	111.500000	1,283,688.35	185,612.26		0.34
			Base 95.377888	1,098,076.09	111.500000	1,283,688.35	185,612.26		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	100.388800	401,555.20	1,555.20		0.11
Original Face:		400,000.000	Base 100.000000	400,000.00	100.388800	401,555.20	1,555.20		0.09
03166JAA0	AMERICAN MONEY MANAGEMENT CORP AMMC 2024 28A E 144A				12.032310	20 Jul 2037			
		440,000.000	Local 100.000000	440,000.00	99.393500	437,331.40	-2,668.60		0.12
Original Face:		440,000.000	Base 100.000000	440,000.00	99.393500	437,331.40	-2,668.60		0.10
03464TAC3	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A				4.138510	25 Jan 2067			
		969,551.400	Local 97.604364	946,324.48	90.670380	879,095.94	-67,228.54		0.23
Original Face:		1,170,000.000	Base 97.604364	946,324.48	90.670380	879,095.94	-67,228.54		0.20
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	88.484000	309,694.00	-40,306.00		0.08
			Base 100.000000	350,000.00	88.484000	309,694.00	-40,306.00		0.07
03754AAJ8	APEX CREDIT CLO LLC APEXC 2019 1A BR 144A				7.988540	18 Apr 2032			
		500,000.000	Local 99.322442	496,612.21	99.862700	499,313.50	2,701.29		0.13
Original Face:		500,000.000	Base 99.322442	496,612.21	99.862700	499,313.50	2,701.29		0.11
03765VAM2	PRIME SECURITY SRVCS BRRWR LLC 2024 TERM LOAN B					13 Oct 2030			
		379,050.000	Local 99.025511	375,356.20	99.937500	378,813.09	3,456.89		0.10
			Base 99.025511	375,356.20	99.937500	378,813.09	3,456.89		0.08
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B					15 May 2026			
		343,909.900	Local 99.470274	342,088.12	98.250000	337,891.48	-4,196.64		0.09
			Base 99.470274	342,088.12	98.250000	337,891.48	-4,196.64		0.08
03769LAJ7	APIDOS CLO LTD APID 2021 36A D 144A				8.486170	20 Jul 2034			
		1,000,000.000	Local 100.000000	1,000,000.00	100.264900	1,002,649.00	2,649.00		0.26
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	100.264900	1,002,649.00	2,649.00		0.22
037985AA6	APIDOS CLO LTD APID 2024 1A E 144A				11.070380	25 Apr 2035			
		810,000.000	Local 100.000000	810,000.00	101.102600	818,931.06	8,931.06		0.22
Original Face:		810,000.000	Base 100.000000	810,000.00	101.102600	818,931.06	8,931.06		0.18

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03836BAB5	AQGEN ISLAND HOLDINGS, INC. TERM LOAN					02 Aug 2028			
		1,006,632.040	Local 99.650438	1,003,113.24	99.875000	1,005,373.75	2,260.51		0.27
			Base 99.650438	1,003,113.24	99.875000	1,005,373.75	2,260.51		0.23
03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/27 5.25				5.250000	15 Aug 2027			
		400,000.000	Local 60.013188	240,052.75	62.012180	248,048.72	7,995.97		0.07
			Base 60.013188	240,052.75	62.012180	248,048.72	7,995.97		0.06
03969AAR1	ARDAGH PKG FIN/HLDGS USA SR UNSECURED 144A 08/27 5.25				5.250000	15 Aug 2027			
		610,000.000	Local 67.913489	414,272.28	62.012180	378,274.30	-35,997.98		0.10
			Base 67.913489	414,272.28	62.012180	378,274.30	-35,997.98		0.08
03969YAC2	ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6				6.000000	15 Jun 2027			
		610,000.000	Local 95.330725	581,517.42	98.261820	599,397.10	17,879.68		0.16
			Base 95.330725	581,517.42	98.261820	599,397.10	17,879.68		0.13
04009DAG9	ARETEC GROUP INC 2024 TERM LOAN B					09 Aug 2030			
		437,794.480	Local 97.032724	424,803.91	100.347200	439,314.50	14,510.59		0.12
			Base 97.032724	424,803.91	100.347200	439,314.50	14,510.59		0.10
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				6.319710	25 Jan 2034			
		289,843.090	Local 91.186952	264,299.08	92.131430	267,036.58	2,737.50		0.07
Original Face:		22,150,000.000	Base 91.186952	264,299.08	92.131430	267,036.58	2,737.50		0.06
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.750000	09 Jul 2030			
		591,700.000	Local 66.949784	396,141.87	56.301000	333,133.02	-63,008.85		0.09
Original Face:		591,700.000	Base 66.949784	396,141.87	56.301000	333,133.02	-63,008.85		0.07
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		25,400.000	Local 70.696535	17,956.92	57.250000	14,541.50	-3,415.42		0.00
Original Face:		25,400.000	Base 70.696535	17,956.92	57.250000	14,541.50	-3,415.42		0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A				8.990170	15 Apr 2034			
		920,000.000	Local 100.000000	920,000.00	100.257300	922,367.16	2,367.16		0.24
Original Face:		920,000.000	Base 100.000000	920,000.00	100.257300	922,367.16	2,367.16		0.21
04621HAW3	ASSUREDPARTNERS INC 2024 INCREMENTAL TERM LOAN B5					14 Feb 2031			
		967,575.000	Local 99.877789	966,392.52	100.187500	969,389.20	2,996.68		0.26
			Base 99.877789	966,392.52	100.187500	969,389.20	2,996.68		0.22

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04649VAX8	ASURION LLC 2020 TERM LOAN B8					23 Dec 2026			
		85,061.250	Local	97.774345	83,168.08	99.125000	84,316.96	1,148.88	0.02
			Base	97.774345	83,168.08	99.125000	84,316.96	1,148.88	0.02
04649VAY6	ASURION LLC 2021 TERM LOAN B9					31 Jul 2027			
		657,900.000	Local	99.508988	654,669.63	98.250000	646,386.75	-8,282.88	0.17
			Base	99.508988	654,669.63	98.250000	646,386.75	-8,282.88	0.14
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4					20 Jan 2029			
		1,640,000.000	Local	99.341375	1,629,198.55	91.892900	1,507,043.56	-122,154.99	0.40
			Base	99.341375	1,629,198.55	91.892900	1,507,043.56	-122,154.99	0.34
04649VBB5	ASURION LLC 2022 TERM LOAN B10					19 Aug 2028			
		174,046.620	Local	99.085481	172,454.93	98.781200	171,925.34	-529.59	0.05
			Base	99.085481	172,454.93	98.781200	171,925.34	-529.59	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	99.999551	369,998.34	96.923980	358,618.73	-11,379.61	0.09
Original Face:		370,000.000	Base	99.999551	369,998.34	96.923980	358,618.73	-11,379.61	0.08
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052			
		710,000.000	Local	102.579339	728,313.31	89.889020	638,212.04	-90,101.27	0.17
Original Face:		710,000.000	Base	102.579339	728,313.31	89.889020	638,212.04	-90,101.27	0.14
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				7.750000	31 Dec 2099			
		470,000.000	Local	98.500568	462,952.67	100.877900	474,126.13	11,173.46	0.13
			Base	98.500568	462,952.67	100.877900	474,126.13	11,173.46	0.11
05606DAS7	BX TRUST BX 2022 PSB A 144A				7.779840	15 Aug 2039			
		494,753.780	Local	100.318833	496,331.22	99.843750	493,980.73	-2,350.49	0.13
Original Face:		620,000.000	Base	100.318833	496,331.22	99.843750	493,980.73	-2,350.49	0.11
05606GAJ0	BX TRUST BX 2021 VIEW C 144A				7.793480	15 Jun 2036			
		860,000.000	Local	100.000000	860,000.00	95.977460	825,406.16	-34,593.84	0.22
Original Face:		860,000.000	Base	100.000000	860,000.00	95.977460	825,406.16	-34,593.84	0.18

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05608BAQ3	BX TRUST BX 2019 IMC F 144A				8.275300	15 Apr 2034			
		1,370,000.000	Local	100.000000	1,370,000.00	97.172130	1,331,258.18	-38,741.82	0.35
Original Face:		1,370,000.000	Base	100.000000	1,370,000.00	97.172130	1,331,258.18	-38,741.82	0.30
05608RAL9	BX TRUST BX 2021 ARIA E 144A				7.687980	15 Oct 2036			
		1,000,000.000	Local	97.385308	973,853.08	98.001200	980,012.00	6,158.92	0.26
Original Face:		1,000,000.000	Base	97.385308	973,853.08	98.001200	980,012.00	6,158.92	0.22
05609BAK5	BX TRUST BX 2021 LBA DJV 144A				7.043480	15 Feb 2036			
		910,000.000	Local	100.073838	910,671.93	97.600890	888,168.10	-22,503.83	0.23
Original Face:		910,000.000	Base	100.073838	910,671.93	97.600890	888,168.10	-22,503.83	0.20
05612HAG6	BX TRUST BX 2024 CNYN D 144A				8.018930	15 Apr 2029			
		914,091.030	Local	99.761957	911,915.10	99.000000	904,950.12	-6,964.98	0.24
Original Face:		920,000.000	Base	99.761957	911,915.10	99.000000	904,950.12	-6,964.98	0.20
05766JAJ0	BALBOA BAY LOAN FUNDING 10/36 1				9.824560	20 Oct 2036			
		1,820,000.000	Local	100.000000	1,820,000.00	102.395800	1,863,603.56	43,603.56	0.49
Original Face:		1,820,000.000	Base	100.000000	1,820,000.00	102.395800	1,863,603.56	43,603.56	0.42
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A				8.736170	20 Apr 2031			
		375,000.000	Local	99.829347	374,360.05	100.049200	375,184.50	824.45	0.10
Original Face:		375,000.000	Base	99.829347	374,360.05	100.049200	375,184.50	824.45	0.08
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				7.500000	31 Dec 2099			
		930,000.000	Local	107.241152	997,342.71	97.040960	902,480.93	-94,861.78	0.24
			Base	107.241152	997,342.71	97.040960	902,480.93	-94,861.78	0.20
0641598V1	BANK OF NOVA SCOTIA JR SUBORDINA 01/84 VAR				8.000000	27 Jan 2084			
		890,000.000	Local	100.051812	890,461.13	103.265900	919,066.51	28,605.38	0.24
			Base	100.051812	890,461.13	103.265900	919,066.51	28,605.38	0.21
06541QAE5	BANK BANK 2022 BNK43 E 144A				3.000000	15 Aug 2055			
		1,750,000.000	Local	50.045482	875,795.94	62.365880	1,091,402.90	215,606.96	0.29
Original Face:		1,750,000.000	Base	50.045482	875,795.94	62.365880	1,091,402.90	215,606.96	0.24
06542BBH9	BANK BANK 2021 BN32 A5				2.643000	15 Apr 2054			
		220,000.000	Local	78.896995	173,573.39	84.992420	186,983.32	13,409.93	0.05
Original Face:		220,000.000	Base	78.896995	173,573.39	84.992420	186,983.32	13,409.93	0.04

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06759FAG1	BABSON CLO LTD BABS N 2015 2A DR 144A				8.536170	20 Oct 2030			
		460,000.000	Local	99.929674	459,676.50	100.154700	460,711.62	1,035.12	0.12
Original Face:		460,000.000	Base	99.929674	459,676.50	100.154700	460,711.62	1,035.12	0.10
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.150271	15 May 2052			
		8,057,558.300	Local	3.920806	315,921.24	3.410130	274,773.21	-41,148.03	0.07
Original Face:		8,620,000.000	Base	3.920806	315,921.24	3.410130	274,773.21	-41,148.03	0.06
08163VAC1	BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3				6.362900	15 Jul 2056			
		220,000.000	Local	102.916936	226,417.26	103.229690	227,105.32	688.06	0.06
Original Face:		220,000.000	Base	102.916936	226,417.26	103.229690	227,105.32	688.06	0.05
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026			
		1,640,000.000	Local	97.053632	1,591,679.56	98.736110	1,619,272.20	27,592.64	0.43
			Base	97.053632	1,591,679.56	98.736110	1,619,272.20	27,592.64	0.36
09075JBC2	BIRCH GROVE CLO LTD. BG CLO 19A D1RR 144A				9.172330	17 Jul 2037			
		380,000.000	Local	100.000000	380,000.00	100.185300	380,704.14	704.14	0.10
Original Face:		380,000.000	Base	100.000000	380,000.00	100.185300	380,704.14	704.14	0.09
09238FAL5	BLACKHAWK NETWORK HOLDINGS INC 2024 TERM LOAN					12 Mar 2029			
		450,000.000	Local	98.088531	441,398.39	100.104200	450,468.90	9,070.51	0.12
			Base	98.088531	441,398.39	100.104200	450,468.90	9,070.51	0.10
09259GAC7	BLACKSTONE MORTGAGE TRUST INC TREM LOAN B					23 Apr 2026			
		897,643.980	Local	98.348610	882,820.38	97.750000	877,446.99	-5,373.39	0.23
			Base	98.348610	882,820.38	97.750000	877,446.99	-5,373.39	0.20
09345BAD2	BLAST MOTION INC SR SECURED 144A 08/26 10				10.000000	15 Aug 2026			
		860,000.000	Local	100.000000	860,000.00	99.000000	851,400.00	-8,600.00	0.22
			Base	100.000000	860,000.00	99.000000	851,400.00	-8,600.00	0.19
095796AK4	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25				7.250000	15 Jul 2032			
		500,000.000	Local	100.000000	500,000.00	102.681200	513,406.00	13,406.00	0.14
			Base	100.000000	500,000.00	102.681200	513,406.00	13,406.00	0.11
097751BT7	BOMBARDIER INC SR UNSECURED 144A 04/27 7.875				7.875000	15 Apr 2027			
		489,000.000	Local	99.825137	488,144.92	100.255000	490,246.95	2,102.03	0.13
			Base	99.825137	488,144.92	100.255000	490,246.95	2,102.03	0.11

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10568KAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A1 144A					4.272000	25 Nov 2061		
	794,904.950	Local		99.998544	794,893.38	96.782060	769,325.39	-25,567.99	0.20
Original Face:	1,110,000.000	Base		99.998544	794,893.38	96.782060	769,325.39	-25,567.99	0.17
10568KAC2	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A					5.239000	25 Nov 2061		
	794,904.950	Local		99.998640	794,894.14	95.500250	759,136.21	-35,757.93	0.20
Original Face:	1,110,000.000	Base		99.998640	794,894.14	95.500250	759,136.21	-35,757.93	0.17
10568PAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A					3.125000	29 Jan 2070		
	1,218,259.810	Local		100.000000	1,218,259.81	94.121950	1,146,649.89	-71,609.92	0.30
Original Face:	1,300,000.000	Base		100.000000	1,218,259.81	94.121950	1,146,649.89	-71,609.92	0.26
10569JAC4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A3 144A					5.500000	25 Jul 2062		
	444,969.080	Local		98.844843	439,828.99	98.575060	438,628.54	-1,200.45	0.12
Original Face:	560,000.000	Base		98.844843	439,828.99	98.575060	438,628.54	-1,200.45	0.10
10569KAC1	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM2 A3 144A					6.589000	25 Feb 2064		
	862,819.920	Local		99.998819	862,809.73	100.279360	865,230.29	2,420.56	0.23
Original Face:	900,000.000	Base		99.998819	862,809.73	100.279360	865,230.29	2,420.56	0.19
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	760,000.000	Local		84.793296	644,429.05	76.840975	583,991.41	-60,437.64	0.15
		Base		84.793296	644,429.05	76.840975	583,991.41	-60,437.64	0.13
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B						07 Jun 2028		
	921,533.620	Local		99.556414	917,445.83	99.958300	921,149.34	3,703.51	0.24
		Base		99.556414	917,445.83	99.958300	921,149.34	3,703.51	0.21
11565HAD8	BROWN GROUP HOLDING, LLC 2022 TERM LOAN B2						02 Jul 2029		
	108,897.930	Local		99.139332	107,960.68	99.875000	108,761.81	801.13	0.03
		Base		99.139332	107,960.68	99.875000	108,761.81	801.13	0.02
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	87.616264	473,127.83	-66,872.17	0.12
		Base		100.000000	540,000.00	87.616264	473,127.83	-66,872.17	0.11
118382AW0	BUCKHORN PARK CLO, LTD. BKPRK 2019 1A DR 144A					8.688540	18 Jul 2034		
	650,000.000	Local		98.827918	642,381.47	100.169500	651,101.75	8,720.28	0.17
Original Face:	650,000.000	Base		98.827918	642,381.47	100.169500	651,101.75	8,720.28	0.15



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12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/31 9.25					9.250000	01 Jul 2031		
	910,000.000	Local	101.162285	920,576.79	105.243700	957,717.67		37,140.88	0.25
		Base	101.162285	920,576.79	105.243700	957,717.67		37,140.88	0.21
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667042	11 Mar 2044		
	430,000.000	Local	99.926384	429,683.45	85.756210	368,751.70		-60,931.75	0.10
Original Face:	430,000.000	Base	99.926384	429,683.45	85.756210	368,751.70		-60,931.75	0.08
124762AA3	COREVEST AMERICAN FINANCE LTD CAFL 2023 RTL1 A1 144A					7.553000	28 Dec 2030		
	670,000.000	Local	99.999278	669,995.16	100.491100	673,290.37		3,295.21	0.18
Original Face:	670,000.000	Base	99.999278	669,995.16	100.491100	673,290.37		3,295.21	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	82.087281	1,272,352.86	81.636130	1,265,360.02		-6,992.84	0.33
		Base	82.087281	1,272,352.86	81.636130	1,265,360.02		-6,992.84	0.28
12511PAB7	CB POLY US HOLDINGS, INC. TERM LOAN B						18 May 2029		
	1,208,475.000	Local	98.502015	1,190,372.23	97.468800	1,177,886.08		-12,486.15	0.31
		Base	98.502015	1,190,372.23	97.468800	1,177,886.08		-12,486.15	0.26
12515HAZ8	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD5 A4					3.431000	15 Aug 2050		
	390,000.000	Local	93.632979	365,168.62	93.567580	364,913.56		-255.06	0.10
Original Face:	390,000.000	Base	93.632979	365,168.62	93.567580	364,913.56		-255.06	0.08
12543DBG4	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625					5.625000	15 Mar 2027		
	2,080,000.000	Local	93.476713	1,944,315.63	93.127111	1,937,043.91		-7,271.72	0.51
		Base	93.476713	1,944,315.63	93.127111	1,937,043.91		-7,271.72	0.43
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125					6.125000	01 Apr 2030		
	910,000.000	Local	99.304222	903,668.42	69.974513	636,768.07		-266,900.35	0.17
		Base	99.304222	903,668.42	69.974513	636,768.07		-266,900.35	0.14
12543DBN9	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875					10.875000	15 Jan 2032		
	780,000.000	Local	101.975610	795,409.76	104.019675	811,353.47		15,943.71	0.21
		Base	101.975610	795,409.76	104.019675	811,353.47		15,943.71	0.18
12548JAU6	CIFC FUNDING LTD CIFC 2017 3A D1R 144A					9.024560	20 Apr 2037		
	240,000.000	Local	100.000000	240,000.00	100.198900	240,477.36		477.36	0.06
Original Face:	240,000.000	Base	100.000000	240,000.00	100.198900	240,477.36		477.36	0.05

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126307BB2	CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125					4.125000	01 Dec 2030		
	660,000.000	Local		64.859047	428,069.71	64.634930	426,590.54	-1,479.17	0.11
		Base		64.859047	428,069.71	64.634930	426,590.54	-1,479.17	0.10
126307BN6	CSC HOLDINGS LLC COMPANY GUAR 144A 01/29 11.75					11.750000	31 Jan 2029		
	3,890,000.000	Local		91.905797	3,575,135.49	85.248704	3,316,174.59	-258,960.90	0.88
		Base		91.905797	3,575,135.49	85.248704	3,316,174.59	-258,960.90	0.74
12635FAZ7	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C3 C					4.493474	15 Aug 2048		
	1,080,000.000	Local		83.556762	902,413.03	86.250010	931,500.11	29,087.08	0.25
	Original Face: 1,080,000.000	Base		83.556762	902,413.03	86.250010	931,500.11	29,087.08	0.21
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.706220	15 Nov 2048		
	1,000,000.000	Local		99.978088	999,780.88	95.321500	953,215.00	-46,565.88	0.25
	Original Face: 1,000,000.000	Base		99.978088	999,780.88	95.321500	953,215.00	-46,565.88	0.21
12656VAD5	C3NANO INC SR SECURED 144A 08/26 10					10.000000	15 Aug 2026		
	720,000.000	Local		100.000000	720,000.00	99.000000	712,800.00	-7,200.00	0.19
		Base		100.000000	720,000.00	99.000000	712,800.00	-7,200.00	0.16
12658UAB9	CTC HOLDINGS LP TERM LOAN B						20 Feb 2029		
	808,945.330	Local		98.938488	800,358.28	99.500000	804,900.60	4,542.32	0.21
		Base		98.938488	800,358.28	99.500000	804,900.60	4,542.32	0.18
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A					6.559300	27 Dec 2060		
	916,145.670	Local		99.999981	916,145.50	95.604070	875,872.55	-40,272.95	0.23
	Original Face: 910,000.000	Base		99.999981	916,145.50	95.604070	875,872.55	-40,272.95	0.20
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A					1.756000	25 Oct 2066		
	176,988.840	Local		99.998949	176,986.98	84.809600	150,103.53	-26,883.45	0.04
	Original Face: 290,000.000	Base		99.998949	176,986.98	84.809600	150,103.53	-26,883.45	0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					5.563320	15 Apr 2037		
	47,591.690	Local		92.429161	43,988.60	92.519270	44,031.48	42.88	0.01
	Original Face: 2,630,000.000	Base		92.429161	43,988.60	92.519270	44,031.48	42.88	0.01
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B						06 Feb 2030		
	348,241.200	Local		100.000000	348,241.20	99.900000	347,892.96	-348.24	0.09
		Base		100.000000	348,241.20	99.900000	347,892.96	-348.24	0.08

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12768EAH9	CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1						06 Feb 2031		
	690,000.000	Local		99.760303	688,346.09	99.892900	689,261.01	914.92	0.18
		Base		99.760303	688,346.09	99.892900	689,261.01	914.92	0.15
12769GAC4	CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5					6.500000	15 Feb 2032		
	1,000,000.000	Local		100.000000	1,000,000.00	100.496400	1,004,964.00	4,964.00	0.27
		Base		100.000000	1,000,000.00	100.496400	1,004,964.00	4,964.00	0.23
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		98.889900	98,889.90	94.250569	94,250.57	-4,639.33	0.02
		Base		98.889900	98,889.90	94.250569	94,250.57	-4,639.33	0.02
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A					8.590170	15 Jul 2030		
	1,000,000.000	Local		100.000000	1,000,000.00	100.225400	1,002,254.00	2,254.00	0.26
Original Face:	1,000,000.000	Base		100.000000	1,000,000.00	100.225400	1,002,254.00	2,254.00	0.22
14074EAL5	CAPTREE PARK CLO LTD CPTPK 2024 1A D 144A					8.582640	20 Jul 2037		
	370,000.000	Local		100.000000	370,000.00	100.087600	370,324.12	324.12	0.10
Original Face:	370,000.000	Base		100.000000	370,000.00	100.087600	370,324.12	324.12	0.08
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
	1,194,621.350	Local		96.077578	1,147,763.26	93.375000	1,115,477.69	-32,285.57	0.29
		Base		96.077578	1,147,763.26	93.375000	1,115,477.69	-32,285.57	0.25
14311DBU9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2015 1A DR3 144A					8.536170	20 Jul 2031		
	320,000.000	Local		98.390506	314,849.62	100.051100	320,163.52	5,313.90	0.08
Original Face:	320,000.000	Base		98.390506	314,849.62	100.051100	320,163.52	5,313.90	0.07
143658BN1	CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75					5.750000	01 Mar 2027		
	1,010,000.000	Local		92.901959	938,309.79	98.795852	997,838.11	59,528.32	0.26
		Base		92.901959	938,309.79	98.795852	997,838.11	59,528.32	0.22
143658BQ4	CARNIVAL CORP SR SECURED 144A 08/28 4					4.000000	01 Aug 2028		
	420,000.000	Local		89.456640	375,717.89	93.905530	394,403.23	18,685.34	0.10
		Base		89.456640	375,717.89	93.905530	394,403.23	18,685.34	0.09
14366RAA7	CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375					10.375000	01 May 2028		
	490,000.000	Local		106.497735	521,838.90	108.245396	530,402.44	8,563.54	0.14
		Base		106.497735	521,838.90	108.245396	530,402.44	8,563.54	0.12

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143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25				4.250000	15 May 2029			
		570,000.000	Local	100.042398	570,241.67	89.321880	509,134.72	-61,106.95	0.13
			Base	100.042398	570,241.67	89.321880	509,134.72	-61,106.95	0.11
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875				7.875000	15 Oct 2029			
		990,000.000	Local	93.219245	922,870.53	92.211110	912,889.99	-9,980.54	0.24
			Base	93.219245	922,870.53	92.211110	912,889.99	-9,980.54	0.20
14686BAA5	CARVAL CLO LTD CARVL 2023 1A A1 144A				7.524560	20 Jan 2035			
		1,120,000.000	Local	100.000000	1,120,000.00	100.150300	1,121,683.36	1,683.36	0.30
		Original Face: 1,120,000.000	Base	100.000000	1,120,000.00	100.150300	1,121,683.36	1,683.36	0.25
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A				3.693000	25 Feb 2046			
		390,000.000	Local	101.732559	396,756.98	78.569160	306,419.72	-90,337.26	0.08
		Original Face: 390,000.000	Base	101.732559	396,756.98	78.569160	306,419.72	-90,337.26	0.07
15477CAA3	CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25				7.250000	15 Jun 2029			
		530,000.000	Local	99.708264	528,453.80	99.507670	527,390.65	-1,063.15	0.14
			Base	99.708264	528,453.80	99.507670	527,390.65	-1,063.15	0.12
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4				4.400000	01 Apr 2033			
		260,000.000	Local	86.569288	225,080.15	88.327690	229,651.99	4,571.84	0.06
			Base	86.569288	225,080.15	88.327690	229,651.99	4,571.84	0.05
17110EAB6	CHROMALLOY CORPORATION 2024 TERM LOAN B					27 Mar 2031			
		290,000.000	Local	99.023776	287,168.95	100.125000	290,362.50	3,193.55	0.08
			Base	99.023776	287,168.95	100.125000	290,362.50	3,193.55	0.07
17144CAB0	MULTIPLAN CORP SR UNSECURED 144A 10/27 6				6.000000	15 Oct 2027			
		570,000.000	Local	72.998486	416,091.37	69.500000	396,150.00	-19,941.37	0.10
			Base	72.998486	416,091.37	69.500000	396,150.00	-19,941.37	0.09
172442AT2	CINEMARK USA INC 2023 TERM LOAN B					24 May 2030			
		1,118,700.000	Local	98.674291	1,103,869.29	100.187500	1,120,797.56	16,928.27	0.30
			Base	98.674291	1,103,869.29	100.187500	1,120,797.56	16,928.27	0.25
17288YAM4	CITADEL SECURITIES LP 2024 TERM LOAN B					29 Jul 2030			
		926,936.880	Local	99.714614	924,291.53	100.234400	929,109.62	4,818.09	0.25
			Base	99.714614	924,291.53	100.234400	929,109.62	4,818.09	0.21

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17291NAA9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT A 144A					6.014686	12 Oct 2040		
	650,000.000	Local		102.809165	668,259.57	100.137950	650,896.68	-17,362.89	0.17
Original Face:	650,000.000	Base		102.809165	668,259.57	100.137950	650,896.68	-17,362.89	0.15
172967MU2	CITIGROUP INC JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
	550,000.000	Local		87.655996	482,107.98	95.773400	526,753.70	44,645.72	0.14
		Base		87.655996	482,107.98	95.773400	526,753.70	44,645.72	0.12
17330VAA4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2022 A A1 144A					6.170000	25 Sep 2062		
	892,353.850	Local		99.999879	892,352.77	99.976700	892,145.93	-206.84	0.24
Original Face:	1,050,000.000	Base		99.999879	892,352.77	99.976700	892,145.93	-206.84	0.20
184496AP2	CLEAN HARBORS INC COMPANY GUAR 144A 07/29 5.125					5.125000	15 Jul 2029		
	380,000.000	Local		94.370239	358,606.91	96.067570	365,056.77	6,449.86	0.10
		Base		94.370239	358,606.91	96.067570	365,056.77	6,449.86	0.08
18453HAA4	CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125					5.125000	15 Aug 2027		
	560,000.000	Local		94.936389	531,643.78	95.495777	534,776.35	3,132.57	0.14
		Base		94.936389	531,643.78	95.495777	534,776.35	3,132.57	0.12
18912UAC6	CLOUD SOFTWARE GRP INC SR SECURED 144A 06/32 8.25					8.250000	30 Jun 2032		
	700,000.000	Local		100.122767	700,859.37	101.925600	713,479.20	12,619.83	0.19
		Base		100.122767	700,859.37	101.925600	713,479.20	12,619.83	0.16
18914GAN1	CLOVER CLO CLVR 2018 1A D1RR 144A					8.774410	20 Apr 2037		
	450,000.000	Local		100.000000	450,000.00	100.369500	451,662.75	1,662.75	0.12
Original Face:	450,000.000	Base		100.000000	450,000.00	100.369500	451,662.75	1,662.75	0.10
19416MAB5	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875					5.875000	01 Jul 2029		
	920,000.000	Local		100.640805	925,895.41	98.476160	905,980.67	-19,914.74	0.24
		Base		100.640805	925,895.41	98.476160	905,980.67	-19,914.74	0.20
19425AAE4	COLLEGE AVE STUDENT LOANS CASL 2021 B D 144A					3.780000	25 Jun 2052		
	490,210.350	Local		89.283666	437,677.77	89.058040	436,571.73	-1,106.04	0.12
Original Face:	600,000.000	Base		89.283666	437,677.77	89.058040	436,571.73	-1,106.04	0.10
19688JAE7	COLT FUNDING LLC COLT 2020 2 B1 144A					5.250000	25 Mar 2065		
	1,150,000.000	Local		98.036738	1,127,422.49	93.666160	1,077,160.84	-50,261.65	0.28
Original Face:	1,150,000.000	Base		98.036738	1,127,422.49	93.666160	1,077,160.84	-50,261.65	0.24

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203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75					4.750000	01 Sep 2029		
	880,000.000	Local		89.778353	790,049.51	69.022385	607,396.99	-182,652.52	0.16
		Base		89.778353	790,049.51	69.022385	607,396.99	-182,652.52	0.14
20338QAD5	COMMSCOPE INC SR SECURED 144A 03/26 6					6.000000	01 Mar 2026		
	290,000.000	Local		97.380314	282,402.91	88.000000	255,200.00	-27,202.91	0.07
		Base		97.380314	282,402.91	88.000000	255,200.00	-27,202.91	0.06
20753GAG6	FANNIE MAE CAS CAS 2024 R04 1B1 144A					7.523740	25 May 2044		
	850,000.000	Local		100.000000	850,000.00	100.187560	851,594.26	1,594.26	0.22
	Original Face:	850,000.000	Base	100.000000	850,000.00	100.187560	851,594.26	1,594.26	0.19
20753UAB6	FANNIE MAE CAS CAS 2024 R01 1M2 144A					7.135350	25 Jan 2044		
	250,000.000	Local		100.000000	250,000.00	101.332500	253,331.25	3,331.25	0.07
	Original Face:	250,000.000	Base	100.000000	250,000.00	101.332500	253,331.25	3,331.25	0.06
20753XAB0	FANNIE MAE CAS CAS 2022 R03 1M2 144A					8.835350	25 Mar 2042		
	1,090,000.000	Local		101.089406	1,101,874.53	105.256500	1,147,295.85	45,421.32	0.30
	Original Face:	1,090,000.000	Base	101.089406	1,101,874.53	105.256500	1,147,295.85	45,421.32	0.26
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A					8.085350	25 Dec 2041		
	1,170,000.000	Local		100.000000	1,170,000.00	102.034300	1,193,801.31	23,801.31	0.32
	Original Face:	1,170,000.000	Base	100.000000	1,170,000.00	102.034300	1,193,801.31	23,801.31	0.27
20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A					8.035350	25 Jul 2043		
	270,000.000	Local		100.000000	270,000.00	104.485600	282,111.12	12,111.12	0.07
	Original Face:	270,000.000	Base	100.000000	270,000.00	104.485600	282,111.12	12,111.12	0.06
20754GAE0	FANNIE MAE CAS CAS 2024 R02 1M2 144A					7.135350	25 Feb 2044		
	250,000.000	Local		100.000000	250,000.00	100.949520	252,373.80	2,373.80	0.07
	Original Face:	250,000.000	Base	100.000000	250,000.00	100.949520	252,373.80	2,373.80	0.06
20754GAF7	FANNIE MAE CAS CAS 2024 R02 1B1 144A					7.835350	25 Feb 2044		
	910,000.000	Local		100.000000	910,000.00	101.674000	925,233.40	15,233.40	0.24
	Original Face:	910,000.000	Base	100.000000	910,000.00	101.674000	925,233.40	15,233.40	0.21
207942AB9	FANNIE MAE CAS CAS 2023 R05 1M2 144A					8.435010	25 Jun 2043		
	420,000.000	Local		100.000000	420,000.00	105.670390	443,815.64	23,815.64	0.12
	Original Face:	420,000.000	Base	100.000000	420,000.00	105.670390	443,815.64	23,815.64	0.10

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WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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			
		1,360,000.000	Local	93.842887	1,276,263.26	94.068580	1,279,332.69	3,069.43	0.34
			Base	93.842887	1,276,263.26	94.068580	1,279,332.69	3,069.43	0.29
21871NAC5	CORECIVIC INC COMPANY GUAR 04/29 8.25				8.250000	15 Apr 2029			
		90,000.000	Local	100.000000	90,000.00	103.366027	93,029.42	3,029.42	0.02
			Base	100.000000	90,000.00	103.366027	93,029.42	3,029.42	0.02
221625AT3	IVORY COAST SR UNSECURED 144A 01/33 7.625				7.625000	30 Jan 2033			
		1,360,000.000	Local	98.896229	1,344,988.72	97.000000	1,319,200.00	-25,788.72	0.35
		Original Face: 1,360,000.000	Base	98.896229	1,344,988.72	97.000000	1,319,200.00	-25,788.72	0.30
22164MAB3	COTIVITI CORPORATION 2024 TERM LOAN					01 May 2031			
		638,400.000	Local	99.508012	635,259.15	99.781200	637,003.18	1,744.03	0.17
			Base	99.508012	635,259.15	99.781200	637,003.18	1,744.03	0.14
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049			
		700,000.000	Local	99.048116	693,336.81	101.470000	710,290.00	16,953.19	0.19
			Base	99.048116	693,336.81	101.470000	710,290.00	16,953.19	0.16
22546QAP2	UBS AG STAMFORD CT SR UNSECURED 09/24 3.625				3.625000	09 Sep 2024			
		280,000.000	Local	98.644893	276,205.70	99.516121	278,645.14	2,439.44	0.07
			Base	98.644893	276,205.70	99.516121	278,645.14	2,439.44	0.06
22550L2J9	UBS AG STAMFORD CT SR UNSECURED 08/24 4.75				4.750000	09 Aug 2024			
		460,000.000	Local	99.193352	456,289.42	99.877215	459,435.19	3,145.77	0.12
			Base	99.193352	456,289.42	99.877215	459,435.19	3,145.77	0.10
23166MAC7	CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875				8.875000	01 Sep 2031			
		660,000.000	Local	101.967139	672,983.12	105.218800	694,444.08	21,460.96	0.18
			Base	101.967139	672,983.12	105.218800	694,444.08	21,460.96	0.16
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		580,000.000	Local	99.364740	576,315.49	95.000000	551,000.00	-25,315.49	0.15
			Base	99.364740	576,315.49	95.000000	551,000.00	-25,315.49	0.12
237266AJ0	DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6				6.000000	15 Jun 2030			
		410,000.000	Local	98.480398	403,769.63	98.325136	403,133.06	-636.57	0.11
			Base	98.480398	403,769.63	98.325136	403,133.06	-636.57	0.09

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24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
		693,955.740	Local 99.904472	693,292.82	97.225000	674,698.47	-18,594.35		0.18
			Base 99.904472	693,292.82	97.225000	674,698.47	-18,594.35		0.15
24022KAJ8	DCERT BUYER, INC. 2021 2ND LIEN TERM LOAN					19 Feb 2029			
		1,130,000.000	Local 99.828123	1,128,057.79	88.750000	1,002,875.00	-125,182.79		0.26
			Base 99.828123	1,128,057.79	88.750000	1,002,875.00	-125,182.79		0.22
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN					07 Apr 2028			
		390,000.000	Local 99.275790	387,175.58	99.750000	389,025.00	1,849.42		0.10
			Base 99.275790	387,175.58	99.750000	389,025.00	1,849.42		0.09
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875				5.875000	15 Aug 2027			
		270,000.000	Local 99.095433	267,557.67	94.070433	253,990.17	-13,567.50		0.07
			Base 99.095433	267,557.67	94.070433	253,990.17	-13,567.50		0.06
25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875				8.875000	01 Feb 2030			
		410,000.000	Local 99.759515	409,014.01	97.883820	401,323.66	-7,690.35		0.11
			Base 99.759515	409,014.01	97.883820	401,323.66	-7,690.35		0.09
25470MAG4	DISH NETWORK CORP SR SECURED 144A 11/27 11.75				11.750000	15 Nov 2027			
		1,380,000.000	Local 100.421136	1,385,811.67	98.049100	1,353,077.58	-32,734.09		0.36
			Base 100.421136	1,385,811.67	98.049100	1,353,077.58	-32,734.09		0.30
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024			
		1,790,000.000	Local 98.134373	1,756,605.28	94.925210	1,699,161.26	-57,444.02		0.45
			Base 98.134373	1,756,605.28	94.925210	1,699,161.26	-57,444.02		0.38
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028			
		820,000.000	Local 99.942207	819,526.10	69.368680	568,823.18	-250,702.92		0.15
			Base 99.942207	819,526.10	69.368680	568,823.18	-250,702.92		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	96.467240	192,934.48	-7,065.52		0.05
			Base 100.000000	200,000.00	96.467240	192,934.48	-7,065.52		0.04
257867BG5	RR DONNELLEY + SONS CO SECURED 144A 07/28 9.75				9.750000	31 Jul 2028			
		270,000.000	Local 95.977256	259,138.59	108.750000	293,625.00	34,486.41		0.08
			Base 95.977256	259,138.59	108.750000	293,625.00	34,486.41		0.07

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26863LAJ3	ELP 2021 ELP ELP 2021 ELP D 144A				6.962880	15 Nov 2038			
		1,158,651.360	Local	99.669275	1,154,819.41	98.411500	1,140,246.18	-14,573.23	0.30
Original Face:		1,160,000.000	Base	99.669275	1,154,819.41	98.411500	1,140,246.18	-14,573.23	0.26
26872NAC3	EMRLD BORROWER LP TERM LOAN B					31 May 2030			
		610,706.410	Local	99.419050	607,158.51	99.833300	609,688.36	2,529.85	0.16
			Base	99.419050	607,158.51	99.833300	609,688.36	2,529.85	0.14
26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5				7.500000	01 Jun 2030			
		600,000.000	Local	100.624448	603,746.69	106.721500	640,329.00	36,582.31	0.17
			Base	100.624448	603,746.69	106.721500	640,329.00	36,582.31	0.14
27034RAC7	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/31 9.875				9.875000	15 Jul 2031			
		560,000.000	Local	98.141932	549,594.82	110.706147	619,954.42	70,359.60	0.16
			Base	98.141932	549,594.82	110.706147	619,954.42	70,359.60	0.14
279158AV1	ECOPETROL SA SR UNSECURED 01/36 8.375				8.375000	19 Jan 2036			
		920,000.000	Local	99.453521	914,972.39	98.170820	903,171.54	-11,800.85	0.24
			Base	99.453521	914,972.39	98.170820	903,171.54	-11,800.85	0.20
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.375000	31 Dec 2099			
		880,000.000	Local	96.642859	850,457.16	97.415600	857,257.28	6,800.12	0.23
			Base	96.642859	850,457.16	97.415600	857,257.28	6,800.12	0.19
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026			
		150,000.000	Local	99.439287	149,158.93	89.900000	134,850.00	-14,308.93	0.04
			Base	99.439287	149,158.93	89.900000	134,850.00	-14,308.93	0.03
283875CE0	REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 9.25				9.250000	17 Apr 2030			
		200,000.000	Local	90.204690	180,409.38	88.821813	177,643.63	-2,765.75	0.05
Original Face:		200,000.000	Base	90.204690	180,409.38	88.821813	177,643.63	-2,765.75	0.04
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				6.559710	25 May 2037			
		37,079.100	Local	100.365893	37,214.77	99.158470	36,767.07	-447.70	0.01
Original Face:		410,000.000	Base	100.365893	37,214.77	99.158470	36,767.07	-447.70	0.01
29002VAS7	ELMWOOD CLO X LTD ELM10 2021 3A DR 144A				8.624560	20 Jul 2037			
		1,020,000.000	Local	100.000000	1,020,000.00	100.532700	1,025,433.54	5,433.54	0.27
Original Face:		1,020,000.000	Base	100.000000	1,020,000.00	100.532700	1,025,433.54	5,433.54	0.23

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29163VAG8	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 05/29 9.75				9.750000	01 May 2029			
		360,000.000	Local	100.000000	360,000.00	101.750000	366,300.00	6,300.00	0.10
			Base	100.000000	360,000.00	101.750000	366,300.00	6,300.00	0.08
29244CAE8	EMPOWER CLO LTD. EMPWR 2023 1A C 144A				8.623550	25 Apr 2036			
		570,000.000	Local	99.127246	565,025.30	100.934800	575,328.36	10,303.06	0.15
		Original Face: 570,000.000	Base	99.127246	565,025.30	100.934800	575,328.36	10,303.06	0.13
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.625000	31 Dec 2099			
		140,000.000	Local	95.375107	133,525.15	97.043010	135,860.21	2,335.06	0.04
			Base	95.375107	133,525.15	97.043010	135,860.21	2,335.06	0.03
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099			
		80,000.000	Local	99.034188	79,227.35	99.034980	79,227.98	0.63	0.02
			Base	99.034188	79,227.35	99.034980	79,227.98	0.63	0.02
29281RAA7	ENDO FINANCE HOLDINGS SR SECURED 144A 04/31 8.5				8.500000	15 Apr 2031			
		440,000.000	Local	100.000000	440,000.00	103.187000	454,022.80	14,022.80	0.12
			Base	100.000000	440,000.00	103.187000	454,022.80	14,022.80	0.10
29450YAB5	EQUIPMENTSHARE.COM INC SECURED 144A 05/32 8.625				8.625000	15 May 2032			
		530,000.000	Local	100.000000	530,000.00	103.704800	549,635.44	19,635.44	0.15
			Base	100.000000	530,000.00	103.704800	549,635.44	19,635.44	0.12
29605JAA4	ESAB CORP COMPANY GUAR 144A 04/29 6.25				6.250000	15 Apr 2029			
		320,000.000	Local	100.635988	322,035.16	100.610500	321,953.60	-81.56	0.08
			Base	100.635988	322,035.16	100.610500	321,953.60	-81.56	0.07
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
30233PAR1	EYECARE PARTNERS LLC 2024 SECOND OUT TERM LOAN C					30 Nov 2028			
		110,412.500	Local	100.000000	110,412.50	17.000000	18,770.13	-91,642.37	0.00
			Base	100.000000	110,412.50	17.000000	18,770.13	-91,642.37	0.00
30233PAT7	EYECARE PARTNERS LLC 2024 SECOND OUT TERM LOAN B					30 Nov 2028			
		846,747.500	Local	100.000000	846,747.50	61.750000	522,866.58	-323,880.92	0.14
			Base	100.000000	846,747.50	61.750000	522,866.58	-323,880.92	0.12

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30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				8.449830	25 Jul 2024			
		165,654.380	Local	100.078169	165,783.87	100.168960	165,934.27	150.40	0.04
Original Face:		710,000.000	Base	100.078169	165,783.87	100.168960	165,934.27	150.40	0.04
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				9.199830	25 Oct 2030			
		1,250,000.000	Local	100.000000	1,250,000.00	108.730640	1,359,133.00	109,133.00	0.36
Original Face:		1,250,000.000	Base	100.000000	1,250,000.00	108.730640	1,359,133.00	109,133.00	0.30
3137BF4Y4	FREDDIE MAC FHR 4415 IO				0.302429	15 Apr 2041			
		677,011.610	Local	4.500694	30,470.22	6.184160	41,867.48	11,397.26	0.01
Original Face:		8,900,000.000	Base	4.500694	30,470.22	6.184160	41,867.48	11,397.26	0.01
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				12.999830	25 Dec 2027			
		266,374.020	Local	99.973410	266,303.19	105.296090	280,481.43	14,178.24	0.07
Original Face:		330,000.000	Base	99.973410	266,303.19	105.296090	280,481.43	14,178.24	0.06
31394UEC2	FANNIE MAE FNR 2005 88 IP				1.206199	25 Oct 2035			
		26,309.160	Local	1.999722	526.11	7.208040	1,896.37	1,370.26	0.00
Original Face:		1,400,000.000	Base	1.999722	526.11	7.208040	1,896.37	1,370.26	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				1.300714	25 Mar 2036			
		17,309.510	Local	27.509791	4,761.81	6.543630	1,132.67	-3,629.14	0.00
Original Face:		2,700,000.000	Base	27.505227	4,761.02	6.543630	1,132.67	-3,628.35	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP				2.006609	25 Jul 2036			
		28,188.440	Local	0.000213	0.06	9.983000	2,814.05	2,813.99	0.00
Original Face:		1,400,000.000	Base	0.000213	0.06	9.983000	2,814.05	2,813.99	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1				5.681494	25 Dec 2036			
		24,274.150	Local	0.273212	66.32	9.359220	2,271.87	2,205.55	0.00
Original Face:		1,800,000.000	Base	0.273212	66.32	9.359220	2,271.87	2,205.55	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2				5.681494	25 Dec 2036			
		25,591.210	Local	0.000195	0.05	7.542930	1,930.33	1,930.28	0.00
Original Face:		1,600,000.000	Base	0.000195	0.05	7.542930	1,930.33	1,930.28	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI				0.250000	15 Jan 2038			
		7,559.150	Local	2.340872	176.95	0.948730	71.72	-105.23	0.00
Original Face:		425,601.240	Base	2.340872	176.95	0.948730	71.72	-105.23	0.00

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31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A				3.001000	25 Jan 2067			
		1,300,000.000	Local	99.997323	1,299,965.20	71.839960	933,919.48	-366,045.72	0.25
Original Face:		1,300,000.000	Base	99.997323	1,299,965.20	71.839960	933,919.48	-366,045.72	0.21
31935HAD9	FIRST BRANDS 2021 TERM LOAN					30 Mar 2027			
		69,819.590	Local	97.636895	68,169.68	99.250000	69,295.94	1,126.26	0.02
			Base	97.636895	68,169.68	99.250000	69,295.94	1,126.26	0.02
31935HAG2	FIRST BRANDS GROUP, LLC 2022 INCREMENTAL TERM LOAN					30 Mar 2027			
		594,096.150	Local	96.663006	574,271.20	99.291700	589,888.17	15,616.97	0.16
			Base	96.663006	574,271.20	99.291700	589,888.17	15,616.97	0.13
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		1,330,000.000	Local	97.333010	1,294,529.03	97.699780	1,299,407.07	4,878.04	0.34
			Base	97.333010	1,294,529.03	97.699780	1,299,407.07	4,878.04	0.29
335934AU9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 06/31 8.625				8.625000	01 Jun 2031			
		230,000.000	Local	99.138361	228,018.23	99.832020	229,613.65	1,595.42	0.06
			Base	99.138361	228,018.23	99.832020	229,613.65	1,595.42	0.05
335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375				9.375000	01 Mar 2029			
		870,000.000	Local	100.785214	876,831.36	104.664300	910,579.41	33,748.05	0.24
			Base	100.785214	876,831.36	104.664300	910,579.41	33,748.05	0.20
337932AL1	FIRSTENERGY CORP SR UNSECURED 03/30 2.65				2.650000	01 Mar 2030			
		270,000.000	Local	88.097052	237,862.04	86.930720	234,712.94	-3,149.10	0.06
			Base	88.097052	237,862.04	86.930720	234,712.94	-3,149.10	0.05
33834YAB4	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 01/28 VAR				10.500000	15 Jan 2028			
		461,772.000	Local	103.377004	477,366.06	102.191000	471,889.42	-5,476.64	0.12
			Base	103.377004	477,366.06	102.191000	471,889.42	-5,476.64	0.11
33884EAL5	FLATIRON CLO LTD FLAT 2024 1A D1 144A				8.266600	15 Jul 2036			
		1,000,000.000	Local	100.000000	1,000,000.00	100.209200	1,002,092.00	2,092.00	0.26
Original Face:		1,000,000.000	Base	100.000000	1,000,000.00	100.209200	1,002,092.00	2,092.00	0.22
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4					30 Jun 2028			
		689,023.640	Local	99.634214	686,503.29	99.821400	687,793.04	1,289.75	0.18
			Base	99.634214	686,503.29	99.821400	687,793.04	1,289.75	0.15

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

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344849AA2	FOOT LOCKER INC SR UNSECURED 144A 10/29 4				4.000000	01 Oct 2029			
		910,000.000	Local 82.552458	751,227.37	83.550920	760,313.37	9,086.00		0.20
			Base 82.552458	751,227.37	83.550920	760,313.37	9,086.00		0.17
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031			
		1,390,000.000	Local 93.629579	1,301,451.15	86.335691	1,200,066.10	-101,385.05		0.32
			Base 93.629579	1,301,451.15	86.335691	1,200,066.10	-101,385.05		0.27
35100DAU0	FOUR SEASONS HOTELS LIMITED 2024 TERM LOAN B					30 Nov 2029			
		557,171.720	Local 100.000000	557,171.72	100.321400	558,962.47	1,790.75		0.15
			Base 100.000000	557,171.72	100.321400	558,962.47	1,790.75		0.13
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A				4.500000	25 Feb 2059			
		1,220,000.000	Local 100.328784	1,224,011.17	90.774740	1,107,451.83	-116,559.34		0.29
Original Face:		1,220,000.000	Base 100.328784	1,224,011.17	90.774740	1,107,451.83	-116,559.34		0.25
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A				8.735350	25 Aug 2033			
		1,120,000.000	Local 99.255162	1,111,657.81	111.741530	1,251,505.14	139,847.33		0.33
Original Face:		1,120,000.000	Base 99.255162	1,111,657.81	111.741530	1,251,505.14	139,847.33		0.28
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A				8.385350	25 Jan 2034			
		1,290,000.000	Local 99.515633	1,283,751.67	106.887720	1,378,851.59	95,099.92		0.36
Original Face:		1,290,000.000	Base 99.515633	1,283,751.67	106.887720	1,378,851.59	95,099.92		0.31
35564KLU1	FREDDIE MAC STACR STACR 2021 DNA6 B1 144A				8.735350	25 Oct 2041			
		690,000.000	Local 101.108758	697,650.43	103.565160	714,599.60	16,949.17		0.19
Original Face:		690,000.000	Base 101.108758	697,650.43	103.565160	714,599.60	16,949.17		0.16
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A				7.185350	25 Jan 2042			
		260,000.000	Local 98.922519	257,198.55	101.122460	262,918.40	5,719.85		0.07
Original Face:		260,000.000	Base 98.922519	257,198.55	101.122460	262,918.40	5,719.85		0.06
35564KYP8	FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A				9.835350	25 Jun 2042			
		240,000.000	Local 106.759188	256,222.05	108.477900	260,346.96	4,124.91		0.07
Original Face:		240,000.000	Base 106.759188	256,222.05	108.477900	260,346.96	4,124.91		0.06
35564NBA0	FREDDIE MAC STACR STACR 2024 DNA1 M2 144A				7.285350	25 Feb 2044			
		520,000.000	Local 100.278381	521,447.58	100.937350	524,874.22	3,426.64		0.14
Original Face:		520,000.000	Base 100.278381	521,447.58	100.937350	524,874.22	3,426.64		0.12

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35564NCW1	FREDDIE MAC STACR STACR 2024 DNA2 A1 144A				6.585350	25 May 2044		
		394,419.950	Local 100.000000	394,419.95	100.356890	395,827.60	1,407.65	0.10
Original Face:		400,000.000	Base 100.000000	394,419.95	100.356890	395,827.60	1,407.65	0.09
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		140,000.000	Local 89.804814	125,726.74	95.005763	133,008.07	7,281.33	0.04
			Base 89.804814	125,726.74	95.005763	133,008.07	7,281.33	0.03
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25				8.250000	15 Feb 2028		
		1,150,000.000	Local 96.687246	1,111,903.33	95.884460	1,102,671.29	-9,232.04	0.29
			Base 96.687246	1,111,903.33	95.884460	1,102,671.29	-9,232.04	0.25
36162JAE6	GEO GROUP INC/THE SR SECURED 144A 04/29 8.625				8.625000	15 Apr 2029		
		500,000.000	Local 100.000000	500,000.00	102.459619	512,298.10	12,298.10	0.14
			Base 100.000000	500,000.00	102.459619	512,298.10	12,298.10	0.11
36162JAF3	GEO GROUP INC/THE COMPANY GUAR 144A 04/31 10.25				10.250000	15 Apr 2031		
		740,000.000	Local 100.000000	740,000.00	104.620121	774,188.90	34,188.90	0.20
			Base 100.000000	740,000.00	104.620121	774,188.90	34,188.90	0.17
36168QAN4	GFL ENVIRONMENTAL INC COMPANY GUAR 144A 06/29 4.75				4.750000	15 Jun 2029		
		490,000.000	Local 91.820424	449,920.08	94.389730	462,509.68	12,589.60	0.12
			Base 91.820424	449,920.08	94.389730	462,509.68	12,589.60	0.10
36168QAQ7	GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75				6.750000	15 Jan 2031		
		750,000.000	Local 101.175591	758,816.93	102.012815	765,096.11	6,279.18	0.20
			Base 101.175591	758,816.93	102.012815	765,096.11	6,279.18	0.17
36170EAC1	GEO GROUP INC THE 2024 TERM LOAN B					13 Apr 2029		
		390,000.000	Local 99.028782	386,212.25	102.000000	397,800.00	11,587.75	0.10
			Base 99.028782	386,212.25	102.000000	397,800.00	11,587.75	0.09
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				5.999710	25 Dec 2035		
		415,548.880	Local 96.417627	400,662.37	88.467370	367,625.17	-33,037.20	0.10
Original Face:		2,210,000.000	Base 96.417627	400,662.37	88.467370	367,625.17	-33,037.20	0.08
36250GAW5	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC30 C				4.202993	10 May 2050		
		820,000.000	Local 87.791757	719,892.41	91.059240	746,685.77	26,793.36	0.20
Original Face:		820,000.000	Base 87.791757	719,892.41	91.059240	746,685.77	26,793.36	0.17

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36268NAA8	BOOST NEWCO BORROWER LLC SR SECURED 144A 01/31 7.5					7.500000	15 Jan 2031		
	850,000.000	Local		99.520346	845,922.94	104.284492	886,418.18	40,495.24	0.23
		Base		99.520346	845,922.94	104.284492	886,418.18	40,495.24	0.20
36472TAA7	GANNETT CO INC SR SECURED 144A 12/27 6					6.000000	01 Dec 2027		
	198,000.000	Local		97.263904	192,582.53	107.562966	212,974.67	20,392.14	0.06
		Base		97.263904	192,582.53	107.562966	212,974.67	20,392.14	0.05
37156QAZ9	GENESEE + WYOMING INC NEW 2024 TERM LOAN B						10 Apr 2031		
	830,000.000	Local		99.506228	825,901.69	99.876000	828,970.80	3,069.11	0.22
		Base		99.506228	825,901.69	99.876000	828,970.80	3,069.11	0.19
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	248,496.010	Local		99.465034	247,166.64	98.187500	243,992.02	-3,174.62	0.06
		Base		99.465034	247,166.64	98.187500	243,992.02	-3,174.62	0.05
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	1,376,963.000	Local		99.494878	1,370,007.66	96.266706	1,325,556.92	-44,450.74	0.35
		Base		99.494878	1,370,007.66	96.266706	1,325,556.92	-44,450.74	0.30
38138BAN0	GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A D 144A					8.436170	20 Apr 2030		
	600,000.000	Local		95.208710	571,252.26	100.195800	601,174.80	29,922.54	0.16
	Original Face: 600,000.000	Base		95.208710	571,252.26	100.195800	601,174.80	29,922.54	0.13
38179MAA4	GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2023 66A A 144A					7.273550	25 Apr 2036		
	230,000.000	Local		99.886683	229,739.37	100.609400	231,401.62	1,662.25	0.06
	Original Face: 230,000.000	Base		99.886683	229,739.37	100.609400	231,401.62	1,662.25	0.05
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA						20 Nov 2042		
	22,406.330	Local		0.000402	0.09	2.748540	615.85	615.76	0.00
	Original Face: 300,000.000	Base		0.000402	0.09	2.748540	615.85	615.76	0.00
38723BAJ0	WIN WASTE INNOVATIONS HLDG INC 2021 TERM LOAN B						24 Mar 2028		
	239,383.030	Local		94.785407	226,900.18	92.750000	222,027.76	-4,872.42	0.06
		Base		94.785407	226,900.18	92.750000	222,027.76	-4,872.42	0.05
389284AA8	GRAY TELEVISION INC COMPANY GUAR 144A 05/27 7					7.000000	15 May 2027		
	150,000.000	Local		92.023553	138,035.33	92.062332	138,093.50	58.17	0.04
		Base		92.023553	138,035.33	92.062332	138,093.50	58.17	0.03

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389376AZ7	GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN						01 Dec 2028		
	653,265.310	Local	97.318056	635,745.10	89.750000	586,305.62	-49,439.48	0.15	
		Base	97.318056	635,745.10	89.750000	586,305.62	-49,439.48	0.13	
389376BC7	GRAY TELEVISION INC 2024 TERM LOAN B						04 Jun 2029		
	260,000.000	Local	96.000000	249,600.00	94.700000	246,220.00	-3,380.00	0.06	
		Base	96.000000	249,600.00	94.700000	246,220.00	-3,380.00	0.06	
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B						16 Jun 2028		
	789,723.040	Local	98.452942	777,505.57	99.250000	783,800.12	6,294.55	0.21	
		Base	98.452942	777,505.57	99.250000	783,800.12	6,294.55	0.18	
39808MAJ2	GREYSTONE COMMERCIAL REAL ESTA GSTNE 2024 HC3 D 144A					10.661440	15 Mar 2041		
	360,000.000	Local	99.754347	359,115.65	99.748180	359,093.45	-22.20	0.09	
Original Face:	360,000.000	Base	99.754347	359,115.65	99.748180	359,093.45	-22.20	0.08	
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
	530,000.000	Local	99.426326	526,959.53	90.285480	478,513.04	-48,446.49	0.13	
		Base	99.426326	526,959.53	90.285480	478,513.04	-48,446.49	0.11	
404119AJ8	HCA INC COMPANY GUAR 11/33 7.5					7.500000	06 Nov 2033		
	270,000.000	Local	109.014674	294,339.62	111.053157	299,843.52	5,503.90	0.08	
		Base	109.014674	294,339.62	111.053157	299,843.52	5,503.90	0.07	
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A					7.143320	16 Jun 2036		
	450,000.000	Local	100.000000	450,000.00	98.013440	441,060.48	-8,939.52	0.12	
Original Face:	450,000.000	Base	100.000000	450,000.00	98.013440	441,060.48	-8,939.52	0.10	
41809JAA3	KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75					7.750000	15 Jan 2028		
	730,000.000	Local	99.383997	725,503.18	98.958000	722,393.40	-3,109.78	0.19	
		Base	99.383997	725,503.18	98.958000	722,393.40	-3,109.78	0.16	
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	96.165870	576,995.22	-23,004.78	0.15	
		Base	100.000000	600,000.00	96.165870	576,995.22	-23,004.78	0.13	
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	106.549100	383,576.76	23,576.76	0.10	
		Base	100.000000	360,000.00	106.549100	383,576.76	23,576.76	0.09	

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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	105.820300	402,117.14	22,117.14	0.11	
		Base	100.000000	380,000.00	105.820300	402,117.14	22,117.14	0.09	
442722AC8	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/32 7.375					7.375000	15 Jul 2032		
	360,000.000	Local	100.000000	360,000.00	101.792338	366,452.42	6,452.42	0.10	
		Base	100.000000	360,000.00	101.792338	366,452.42	6,452.42	0.08	
443628AH5	HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
	800,000.000	Local	102.812258	822,498.06	99.538220	796,305.76	-26,192.30	0.21	
		Base	102.812258	822,498.06	99.538220	796,305.76	-26,192.30	0.18	
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	828,354.560	Local	99.408713	823,456.61	99.888900	827,434.26	3,977.65	0.22	
		Base	99.408713	823,456.61	99.888900	827,434.26	3,977.65	0.19	
45344LAC7	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25					9.250000	15 Feb 2028		
	380,000.000	Local	98.347389	373,720.08	105.826963	402,142.46	28,422.38	0.11	
		Base	98.347389	373,720.08	105.826963	402,142.46	28,422.38	0.09	
45344LAD5	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.625					7.625000	01 Apr 2032		
	400,000.000	Local	100.000000	400,000.00	101.917900	407,671.60	7,671.60	0.11	
		Base	100.000000	400,000.00	101.917900	407,671.60	7,671.60	0.09	
45567YAN5	MH SUB I LLC 2023 TERM LOAN						03 May 2028		
	756,180.900	Local	98.168180	742,329.03	99.852300	755,064.02	12,734.99	0.20	
		Base	98.168180	742,329.03	99.852300	755,064.02	12,734.99	0.17	
45674PAN4	INDY US BIDCO LLC 2024 USD TERM LOAN						06 Mar 2028		
	520,000.000	Local	99.750000	518,700.00	99.750000	518,700.00	0.00	0.14	
		Base	99.750000	518,700.00	99.750000	518,700.00	0.00	0.12	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	370,000.000	Local	98.142027	363,125.50	99.038512	366,442.49	3,316.99	0.10	
		Base	98.142027	363,125.50	99.038512	366,442.49	3,316.99	0.08	
46115HCF2	INTESA SANPAOLO SPA 144A 11/53 7.8					7.800000	28 Nov 2053		
	1,470,000.000	Local	104.760744	1,539,982.93	110.297433	1,621,372.27	81,389.34	0.43	
		Base	104.760744	1,539,982.93	110.297433	1,621,372.27	81,389.34	0.36	

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46124CAN7	ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B4					17 Aug 2028			
		348,214.280	Local 100.237931	349,042.79	100.375000	349,520.08	477.29		0.09
			Base 100.237931	349,042.79	100.375000	349,520.08	477.29		0.08
46590KAK0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 C				4.878550	15 Jan 2049			
		100,000.000	Local 82.554280	82,554.28	88.843790	88,843.79	6,289.51		0.02
Original Face:		100,000.000	Base 82.554280	82,554.28	88.843790	88,843.79	6,289.51		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	103.607800	414,431.20	14,431.20		0.11
			Base 100.000000	400,000.00	103.607800	414,431.20	14,431.20		0.09
47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5				4.500000	15 Nov 2029			
		490,000.000	Local 100.474551	492,325.30	93.794480	459,592.95	-32,732.35		0.12
			Base 100.474551	492,325.30	93.794480	459,592.95	-32,732.35		0.10
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125				7.125000	30 Apr 2031			
		690,000.000	Local 100.000000	690,000.00	102.389200	706,485.48	16,485.48		0.19
			Base 100.000000	690,000.00	102.389200	706,485.48	16,485.48		0.16
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A				7.744480	15 Aug 2038			
		843,076.550	Local 100.000000	843,076.55	96.456440	813,201.63	-29,874.92		0.21
Original Face:		850,000.000	Base 100.000000	843,076.55	96.456440	813,201.63	-29,874.92		0.18
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A				7.643320	15 Feb 2039			
		1,140,000.000	Local 100.000000	1,140,000.00	90.039770	1,026,453.38	-113,546.62		0.27
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	90.039770	1,026,453.38	-113,546.62		0.23
48585JAJ9	KATAYMA CLO LTD KTAMA 2023 1A D 144A				10.574560	20 Oct 2036			
		670,000.000	Local 100.000000	670,000.00	101.360000	679,112.00	9,112.00		0.18
Original Face:		670,000.000	Base 100.000000	670,000.00	101.360000	679,112.00	9,112.00		0.15
485862AG1	KATAYMA CLO LTD KTAMA 2024 2A D 144A				9.787900	20 Apr 2037			
		430,000.000	Local 100.000000	430,000.00	101.545200	436,644.36	6,644.36		0.12
Original Face:		430,000.000	Base 100.000000	430,000.00	101.545200	436,644.36	6,644.36		0.10
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027			
		400,000.000	Local 102.776553	411,106.21	96.714900	386,859.60	-24,246.61		0.10
			Base 102.776553	411,106.21	96.714900	386,859.60	-24,246.61		0.09

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48668NAA9	QAZAQGAZ NC JSC COMPANY GUAR 144A 09/27 4.375						4.375000	26 Sep 2027		
	340,000.000	Local		100.683053	342,322.38	93.636200		318,363.08	-23,959.30	0.08
		Base		100.683053	342,322.38	93.636200		318,363.08	-23,959.30	0.07
491798AM6	REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75						9.750000	16 Feb 2031		
	1,080,000.000	Local		97.372985	1,051,628.24	95.759000		1,034,197.20	-17,431.04	0.27
Original Face:	1,080,000.000	Base		97.372985	1,051,628.24	95.759000		1,034,197.20	-17,431.04	0.23
49902TAB8	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B							23 Dec 2028		
	244,773.970	Local		81.542682	199,595.26	46.625000		114,125.86	-85,469.40	0.03
		Base		81.542682	199,595.26	46.625000		114,125.86	-85,469.40	0.03
50205DAA7	LHOME MORTGAGE TRUST LHOME 2024 RTL1 A1 144A						7.017000	25 Jan 2029		
	720,000.000	Local		99.998479	719,989.05	100.238980		721,720.66	1,731.61	0.19
Original Face:	720,000.000	Base		99.998479	719,989.05	100.238980		721,720.66	1,731.61	0.16
50205HAC4	LRS HOLDINGS, LLC TERM LOAN B							31 Aug 2028		
	619,413.280	Local		99.738496	617,793.49	90.000000		557,471.95	-60,321.54	0.15
		Base		99.738496	617,793.49	90.000000		557,471.95	-60,321.54	0.12
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN							05 May 2028		
	658,303.340	Local		98.067380	645,580.84	98.093800		645,754.76	173.92	0.17
		Base		98.067380	645,580.84	98.093800		645,754.76	173.92	0.14
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75						4.750000	15 Jun 2029		
	305,000.000	Local		90.408731	275,746.63	92.486124		282,082.68	6,336.05	0.07
		Base		90.408731	275,746.63	92.486124		282,082.68	6,336.05	0.06
505742AR7	LADDER CAP FIN LLLP/CORP SR UNSECURED 144A 07/31 7						7.000000	15 Jul 2031		
	980,000.000	Local		100.205357	982,012.50	100.810000		987,938.00	5,925.50	0.26
		Base		100.205357	982,012.50	100.810000		987,938.00	5,925.50	0.22
51207KAB5	LAKESHORE LEARNING MATERIALS TERM LOAN							29 Sep 2028		
	1,101,749.990	Local		99.901010	1,100,659.37	99.575000		1,097,067.55	-3,591.82	0.29
		Base		99.901010	1,100,659.37	99.575000		1,097,067.55	-3,591.82	0.25
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A						6.250000	25 Jul 2061		
	864,031.250	Local		100.056800	864,522.02	93.354720		806,613.95	-57,908.07	0.21
Original Face:	860,000.000	Base		100.056800	864,522.02	93.354720		806,613.95	-57,908.07	0.18

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52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A				2.250000	25 Jul 2067			
		198,954.470	Local	100.023282	199,000.79	97.359960	193,701.99	-5,298.80	0.05
Original Face:		290,000.000	Base	100.023282	199,000.79	97.359960	193,701.99	-5,298.80	0.04
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A				4.750000	25 Apr 2061			
		232,524.780	Local	98.225505	228,398.64	98.181970	228,297.41	-101.23	0.06
Original Face:		360,000.000	Base	98.225505	228,398.64	98.181970	228,297.41	-101.23	0.05
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A				6.500000	25 Apr 2061			
		909,776.140	Local	100.065247	910,369.74	95.988020	873,276.10	-37,093.64	0.23
Original Face:		900,000.000	Base	100.065247	910,369.74	95.988020	873,276.10	-37,093.64	0.20
53219LAV1	LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875				9.875000	15 Aug 2030			
		1,070,000.000	Local	95.774796	1,024,790.32	106.653372	1,141,191.08	116,400.76	0.30
			Base	95.774796	1,024,790.32	106.653372	1,141,191.08	116,400.76	0.26
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A				5.350000	20 Jun 2047			
		351,872.320	Local	109.804508	386,371.67	88.108050	310,027.84	-76,343.83	0.08
Original Face:		610,000.000	Base	109.804508	386,371.67	88.108050	310,027.84	-76,343.83	0.07
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				6.359710	25 Oct 2034			
		208,316.190	Local	99.870385	208,046.18	94.141640	196,112.28	-11,933.90	0.05
Original Face:		1,270,000.000	Base	99.870385	208,046.18	94.141640	196,112.28	-11,933.90	0.04
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4				6.734710	25 Feb 2035			
		513,371.500	Local	100.289163	514,855.98	97.485070	500,460.57	-14,395.41	0.13
Original Face:		890,000.000	Base	100.289163	514,855.98	97.485070	500,460.57	-14,395.41	0.11
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A				8.488670	19 Feb 2037			
		1,310,000.000	Local	100.000000	1,310,000.00	93.532360	1,225,273.92	-84,726.08	0.32
Original Face:		1,310,000.000	Base	100.000000	1,310,000.00	93.532360	1,225,273.92	-84,726.08	0.27
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A				7.393480	15 May 2038			
		728,000.000	Local	100.000000	728,000.00	98.251690	715,272.30	-12,727.70	0.19
Original Face:		910,000.000	Base	100.000000	728,000.00	98.251690	715,272.30	-12,727.70	0.16
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75				5.750000	01 Nov 2028			
		150,000.000	Local	80.280733	120,421.10	53.800000	80,700.00	-39,721.10	0.02
			Base	80.280733	120,421.10	53.800000	80,700.00	-39,721.10	0.02

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55328HAK7	MPH ACQUISITION HOLDINGS LLC 2021 TERM LOAN B						01 Sep 2028		
	544,402.030	Local	96.504499	525,372.45	83.050000	452,125.89	-73,246.56	0.12	
		Base	96.504499	525,372.45	83.050000	452,125.89	-73,246.56	0.10	
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.250000	01 Aug 2026		
	410,000.000	Local	88.420410	362,523.68	90.873764	372,582.43	10,058.75	0.10	
		Base	88.420410	362,523.68	90.873764	372,582.43	10,058.75	0.08	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	650,000.000	Local	81.455918	529,463.47	82.514790	536,346.14	6,882.67	0.14	
		Base	81.455918	529,463.47	82.514790	536,346.14	6,882.67	0.12	
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A					2.717520	15 Dec 2036		
	890,000.000	Local	99.608419	886,514.93	62.010000	551,889.00	-334,625.93	0.15	
Original Face:	890,000.000	Base	99.608419	886,514.93	62.010000	551,889.00	-334,625.93	0.12	
55361AAZ7	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 C					7.252115	15 Dec 2056		
	370,000.000	Local	99.453889	367,979.39	103.951400	384,620.18	16,640.79	0.10	
Original Face:	370,000.000	Base	99.453889	367,979.39	103.951400	384,620.18	16,640.79	0.09	
55376CAD5	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 1 A4					5.472000	15 May 2056		
	370,000.000	Local	100.963573	373,565.22	100.922530	373,413.36	-151.86	0.10	
Original Face:	370,000.000	Base	100.963573	373,565.22	100.922530	373,413.36	-151.86	0.08	
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
	477,538.040	Local	99.679429	476,007.19	56.464300	269,638.51	-206,368.68	0.07	
		Base	99.679429	476,007.19	56.464300	269,638.51	-206,368.68	0.06	
55916AAA2	MICHAELS COS INC/THE SR SECURED 144A 05/28 5.25					5.250000	01 May 2028		
	600,000.000	Local	78.127378	468,764.27	79.967360	479,804.16	11,039.89	0.13	
		Base	78.127378	468,764.27	79.967360	479,804.16	11,039.89	0.11	
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					9.116170	20 Jan 2032		
	900,000.000	Local	94.647913	851,831.22	98.933000	890,397.00	38,565.78	0.23	
Original Face:	900,000.000	Base	94.647913	851,831.22	98.933000	890,397.00	38,565.78	0.20	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local	100.039515	260,102.74	99.525561	258,766.46	-1,336.28	0.07	
		Base	100.039515	260,102.74	99.525561	258,766.46	-1,336.28	0.06	

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57776DAE3	AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN					15 Feb 2029			
		1,479,382.740	Local	99.650902	1,474,218.25	100.333300	1,484,313.52	10,095.27	0.39
			Base	99.650902	1,474,218.25	100.333300	1,484,313.52	10,095.27	0.33
58403YAR7	MED TRUST MED 2021 MDLN D 144A				7.443480	15 Nov 2038			
		1,144,507.240	Local	100.000000	1,144,507.24	99.937500	1,143,791.92	-715.32	0.30
Original Face:		1,150,000.000	Base	100.000000	1,144,507.24	99.937500	1,143,791.92	-715.32	0.26
58503UAE3	MEDLINE BORROWER LP 2024 TERM LOAN B					23 Oct 2028			
		339,150.000	Local	100.000000	339,150.00	100.153800	339,671.61	521.61	0.09
			Base	100.000000	339,150.00	100.153800	339,671.61	521.61	0.08
58503UAF0	MEDLINE BORROWER LP 2024 USD ADD ON TERM LOAN B					23 Oct 2028			
		320,000.000	Local	100.000000	320,000.00	100.000000	320,000.00	0.00	0.08
			Base	100.000000	320,000.00	100.000000	320,000.00	0.00	0.07
58506DAA6	MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25				6.250000	01 Apr 2029			
		630,000.000	Local	99.932776	629,576.49	101.183469	637,455.85	7,879.36	0.17
			Base	99.932776	629,576.49	101.183469	637,455.85	7,879.36	0.14
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030			
		590,000.000	Local	114.980332	678,383.96	100.812500	594,793.75	-83,590.21	0.16
			Base	114.980332	678,383.96	100.812500	594,793.75	-83,590.21	0.13
58547DAA7	MELCO RESORTS FINANCE SR UNSECURED 144A 06/25 4.875				4.875000	06 Jun 2025			
		370,000.000	Local	97.279551	359,934.34	97.938785	362,373.50	2,439.16	0.10
			Base	97.279551	359,934.34	97.938785	362,373.50	2,439.16	0.08
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		980,000.000	Local	100.722788	987,083.32	89.221590	874,371.58	-112,711.74	0.23
			Base	100.722788	987,083.32	89.221590	874,371.58	-112,711.74	0.20
58547DAH2	MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625				7.625000	17 Apr 2032			
		440,000.000	Local	100.043243	440,190.27	99.437000	437,522.80	-2,667.47	0.12
			Base	100.043243	440,190.27	99.437000	437,522.80	-2,667.47	0.10
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125				3.125000	14 Jan 2031			
		840,000.000	Local	97.282286	817,171.20	84.716130	711,615.49	-105,555.71	0.19
			Base	97.282286	817,171.20	84.716130	711,615.49	-105,555.71	0.16

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59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B					15 Apr 2028			
		119,079.270	Local 87.695146	104,426.74	89.525000	106,605.72	2,178.98		0.03
			Base 87.695146	104,426.74	89.525000	106,605.72	2,178.98		0.02
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	94.571000	491,769.20	-28,230.80		0.13
			Base 100.000000	520,000.00	94.571000	491,769.20	-28,230.80		0.11
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A				9.470170	15 Jul 2029			
		750,000.000	Local 99.938387	749,537.90	100.256200	751,921.50	2,383.60		0.20
Original Face:		750,000.000	Base 99.938387	749,537.90	100.256200	751,921.50	2,383.60		0.17
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027			
		941,135.740	Local 99.940920	940,579.72	96.075000	904,196.16	-36,383.56		0.24
			Base 99.940920	940,579.72	96.075000	904,196.16	-36,383.56		0.20
59980MAJ0	MILL CITY MORTGAGE TRUST MCMLT 2018 2 M3 144A				3.750000	25 May 2058			
		1,188,207.490	Local 94.548541	1,123,432.84	89.488620	1,063,310.49	-60,122.35		0.28
Original Face:		1,190,000.000	Base 94.548541	1,123,432.84	89.488620	1,063,310.49	-60,122.35		0.24
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A				4.340000	20 Mar 2043			
		356,175.760	Local 99.532545	354,510.80	91.891440	327,295.03	-27,215.77		0.09
Original Face:		880,000.000	Base 99.532545	354,510.80	91.891440	327,295.03	-27,215.77		0.07
60662WAW2	MITCHELL INTERNATIONAL INC 2024 1ST LIEN TERM LOAN					17 Jun 2031			
		1,010,000.000	Local 99.501887	1,004,969.06	98.937500	999,268.75	-5,700.31		0.26
			Base 99.501887	1,004,969.06	98.937500	999,268.75	-5,700.31		0.22
60753DAC8	MODENA BUYER LLC TERM LOAN					18 Apr 2031			
		1,160,000.000	Local 98.000000	1,136,800.00	97.468800	1,130,638.08	-6,161.92		0.30
			Base 98.000000	1,136,800.00	97.468800	1,130,638.08	-6,161.92		0.25
608328BH2	MOHEGAN TRIBAL GAMING AU SECURED 144A 02/26 8				8.000000	01 Feb 2026			
		446,000.000	Local 95.254552	424,835.30	94.805000	422,830.30	-2,005.00		0.11
			Base 95.254552	424,835.30	94.805000	422,830.30	-2,005.00		0.09
61691ABQ5	MORGAN STANLEY CAPITAL I TRUST MSC 2015 UBS8 C				4.710095	15 Dec 2048			
		720,000.000	Local 84.715586	609,952.22	89.553840	644,787.65	34,835.43		0.17
Original Face:		720,000.000	Base 84.715586	609,952.22	89.553840	644,787.65	34,835.43		0.14

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61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					6.269710	25 Apr 2034		
	137,188.270	Local		99.531425	136,545.44	98.230670	134,760.96	-1,784.48	0.04
Original Face:	610,000.000	Base		99.531425	136,545.44	98.230670	134,760.96	-1,784.48	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					6.359710	25 Aug 2034		
	395,301.850	Local		99.434554	393,066.63	99.032860	391,478.73	-1,587.90	0.10
Original Face:	950,000.000	Base		99.434554	393,066.63	99.032860	391,478.73	-1,587.90	0.09
61771MAW0	MORGAN STANLEY CAPITAL I TRUST MSC 2019 H7 A4					3.261000	15 Jul 2052		
	190,000.000	Local		88.706468	168,542.29	90.961260	172,826.39	4,284.10	0.05
Original Face:	190,000.000	Base		88.706468	168,542.29	90.961260	172,826.39	4,284.10	0.04
62432UUAU5	MOUNTAIN VIEW CLO MVEW 2022 1A DR 144A					9.518560	15 Apr 2034		
	620,000.000	Local		99.265813	615,448.04	100.223600	621,386.32	5,938.28	0.16
Original Face:	620,000.000	Base		99.265813	615,448.04	100.223600	621,386.32	5,938.28	0.14
62482BAB8	MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25					5.250000	01 Oct 2029		
	1,280,000.000	Local		86.719728	1,110,012.52	95.435490	1,221,574.27	111,561.75	0.32
		Base		86.719728	1,110,012.52	95.435490	1,221,574.27	111,561.75	0.27
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A					8.699830	25 Oct 2049		
	678,201.120	Local		100.603501	682,294.07	100.000610	678,205.26	-4,088.81	0.18
Original Face:	740,000.000	Base		100.603501	682,294.07	100.000610	678,205.26	-4,088.81	0.15
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A					9.199830	25 Mar 2050		
	657,972.400	Local		103.377032	680,192.34	100.235660	659,522.98	-20,669.36	0.17
Original Face:	670,000.000	Base		103.377032	680,192.34	100.235660	659,522.98	-20,669.36	0.15
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875					5.875000	15 Mar 2026		
	650,000.000	Local		91.030248	591,696.61	98.872060	642,668.39	50,971.78	0.17
		Base		91.030248	591,696.61	98.872060	642,668.39	50,971.78	0.14
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	104.897336	314,692.01	14,692.01	0.08
		Base		100.000000	300,000.00	104.897336	314,692.01	14,692.01	0.07
62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A					7.988480	15 Nov 2038		
	1,460,000.000	Local		99.577158	1,453,826.51	88.419650	1,290,926.89	-162,899.62	0.34
Original Face:	1,460,000.000	Base		99.577158	1,453,826.51	88.419650	1,290,926.89	-162,899.62	0.29

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WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

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631704AF0	NASSAU LTD NCC 2021 IA D 144A					9.340170	26 Aug 2034		
	1,250,000.000	Local		99.219039	1,240,237.99	100.066200	1,250,827.50	10,589.51	0.33
Original Face:	1,250,000.000	Base		99.219039	1,240,237.99	100.066200	1,250,827.50	10,589.51	0.28
64069JAF9	NEPTUNE BIDCO US INC 2022 USD TERM LOAN A						11 Apr 2029		
	910,800.000	Local		88.130439	802,692.04	93.700000	853,419.60	50,727.56	0.23
		Base		88.130439	802,692.04	93.700000	853,419.60	50,727.56	0.19
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A					8.540170	15 Jul 2034		
	350,000.000	Local		100.000000	350,000.00	100.216600	350,758.10	758.10	0.09
Original Face:	350,000.000	Base		100.000000	350,000.00	100.216600	350,758.10	758.10	0.08
64131TAU8	NEUBERGER BERMAN CLO LTD NEUB 2017 16SA DR 144A					8.490170	15 Apr 2034		
	500,000.000	Local		91.505128	457,525.64	99.676900	498,384.50	40,858.86	0.13
Original Face:	500,000.000	Base		91.505128	457,525.64	99.676900	498,384.50	40,858.86	0.11
64132JAU9	NEUBERGER BERMAN CLO LTD NEUB 2019 31A DR 144A					8.836170	20 Apr 2031		
	410,000.000	Local		99.779554	409,096.17	100.203400	410,833.94	1,737.77	0.11
Original Face:	410,000.000	Base		99.779554	409,096.17	100.203400	410,833.94	1,737.77	0.09
64135UAA5	NEUBERGER BERMAN CLO LTD NEUB 2024 56A E 144A					11.069270	24 Jul 2037		
	550,000.000	Local		100.000000	550,000.00	100.253200	551,392.60	1,392.60	0.15
Original Face:	550,000.000	Base		100.000000	550,000.00	100.253200	551,392.60	1,392.60	0.12
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	273,964.090	Local		102.032558	279,532.57	92.737270	254,066.82	-25,465.75	0.07
Original Face:	690,000.000	Base		102.032558	279,532.57	92.737270	254,066.82	-25,465.75	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	190,660.270	Local		102.252142	194,954.21	93.968010	179,159.66	-15,794.55	0.05
Original Face:	970,000.000	Base		102.252142	194,954.21	93.968010	179,159.66	-15,794.55	0.04
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
	86,226.470	Local		100.102938	86,315.23	93.112450	80,287.58	-6,027.65	0.02
Original Face:	1,050,000.000	Base		100.102938	86,315.23	93.112450	80,287.58	-6,027.65	0.02
64831UAC8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A3 144A					5.000000	25 Jun 2062		
	742,294.150	Local		96.874399	719,093.00	94.368570	700,492.37	-18,600.63	0.18
Original Face:	889,000.000	Base		96.874399	719,093.00	94.368570	700,492.37	-18,600.63	0.16

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651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 5.7					5.700000	01 Apr 2026		
	1,070,000.000	Local		96.386477	1,031,335.30	98.771475	1,056,854.78	25,519.48	0.28
		Base		96.386477	1,031,335.30	98.771475	1,056,854.78	25,519.48	0.24
651229BC9	NEWELL BRANDS INC SR UNSECURED 09/27 6.375					6.375000	15 Sep 2027		
	130,000.000	Local		98.766446	128,396.38	98.623550	128,210.62	-185.76	0.03
		Base		98.766446	128,396.38	98.623550	128,210.62	-185.76	0.03
652935AA5	NEXT.E.GO MOBILE SE SR SECURED 144A 06/27 9.75					9.750000	30 Jun 2027		
	710,000.000	Local		99.411524	705,821.82	88.500000	628,350.00	-77,471.82	0.17
		Base		99.411524	705,821.82	88.500000	628,350.00	-77,471.82	0.14
65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625					5.625000	15 Jul 2027		
	500,000.000	Local		97.551516	487,757.58	95.006520	475,032.60	-12,724.98	0.13
		Base		97.551516	487,757.58	95.006520	475,032.60	-12,724.98	0.11
65343UAF9	NEXUS BUYER LLC 2023 TERM LOAN B2						13 Dec 2028		
	1,120,000.000	Local		97.487680	1,091,862.02	100.000000	1,120,000.00	28,137.98	0.30
		Base		97.487680	1,091,862.02	100.000000	1,120,000.00	28,137.98	0.25
65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8					8.000000	15 Apr 2030		
	410,000.000	Local		100.284959	411,168.33	104.071200	426,691.92	15,523.59	0.11
		Base		100.284959	411,168.33	104.071200	426,691.92	15,523.59	0.10
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.638000	25 Mar 2047		
	182,114.320	Local		100.600211	183,207.39	93.734450	170,703.86	-12,503.53	0.05
	Original Face: 1,280,000.000	Base		100.600211	183,207.39	93.734450	170,703.86	-12,503.53	0.04
665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8.125					8.125000	01 Mar 2028		
	870,000.000	Local		102.015982	887,539.04	101.172900	880,204.23	-7,334.81	0.23
		Base		102.015982	887,539.04	101.172900	880,204.23	-7,334.81	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		99.391455	397,565.82	102.471164	409,884.66	12,318.84	0.11
		Base		99.391455	397,565.82	102.471164	409,884.66	12,318.84	0.09

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67091TAF2	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/34 6.75					6.750000	02 May 2034		
	870,000.000	Local	98.508434	857,023.38	102.548000	892,167.60	35,144.22	0.24	
		Base	98.508434	857,023.38	102.548000	892,167.60	35,144.22	0.20	
67110DBL0	OCP CLO LTD OCP 2016 11A DR2 144A					9.021180	26 Apr 2036		
	360,000.000	Local	100.000000	360,000.00	100.626700	362,256.12	2,256.12	0.10	
	Original Face: 360,000.000	Base	100.000000	360,000.00	100.626700	362,256.12	2,256.12	0.08	
67116VAA9	ONSLow BAY FINANCIAL LLC OBX 2022 NQM6 A1 144A					4.700000	25 Jul 2062		
	917,331.550	Local	98.979741	907,972.39	97.496260	894,363.95	-13,608.44	0.24	
	Original Face: 1,100,000.000	Base	98.979741	907,972.39	97.496260	894,363.95	-13,608.44	0.20	
674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375					6.375000	01 Jun 2026		
	1,200,000.000	Local	100.395433	1,204,745.20	99.985900	1,199,830.80	-4,914.40	0.32	
		Base	100.395433	1,204,745.20	99.985900	1,199,830.80	-4,914.40	0.27	
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	620,000.000	Local	99.649702	617,828.15	99.510580	616,965.60	-862.55	0.16	
		Base	99.649702	617,828.15	99.510580	616,965.60	-862.55	0.14	
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
	120,000.000	Local	77.707342	93,248.81	74.369280	89,243.14	-4,005.67	0.02	
		Base	77.707342	93,248.81	74.369280	89,243.14	-4,005.67	0.02	
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	1,360,000.000	Local	101.825808	1,384,830.99	104.510000	1,421,336.00	36,505.01	0.38	
		Base	101.825808	1,384,830.99	104.510000	1,421,336.00	36,505.01	0.32	
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	970,000.000	Local	112.188651	1,088,229.91	115.487000	1,120,223.90	31,993.99	0.30	
		Base	112.188651	1,088,229.91	115.487000	1,120,223.90	31,993.99	0.25	
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
	1,070,000.000	Local	103.575943	1,108,262.59	105.315600	1,126,876.92	18,614.33	0.30	
		Base	103.575943	1,108,262.59	105.315600	1,126,876.92	18,614.33	0.25	
67515JAA3	OCEAN TRAILS CLO OCTR 2023 14A A1 144A					7.324560	20 Jan 2035		
	990,000.000	Local	100.000000	990,000.00	100.400100	993,960.99	3,960.99	0.26	
	Original Face: 990,000.000	Base	100.000000	990,000.00	100.400100	993,960.99	3,960.99	0.22	

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67516CAU3	OCEAN TRAILS CLO OCTR 2020 10A DR 144A					9.310170	15 Oct 2034		
	580,000.000	Local		99.205328	575,390.90	100.107800	580,625.24	5,234.34	0.15
Original Face:	580,000.000	Base		99.205328	575,390.90	100.107800	580,625.24	5,234.34	0.13
67570KAG9	OSD CLO 2023 27, LTD. OCP 2023 27A DR 144A					8.673550	16 Jul 2035		
	630,000.000	Local		100.000000	630,000.00	101.038500	636,542.55	6,542.55	0.17
Original Face:	630,000.000	Base		100.000000	630,000.00	101.038500	636,542.55	6,542.55	0.14
67573CAL3	OCTAGON INVESTMENT PARTNERS 32 OCT32 2017 1A D 144A					8.990170	15 Jul 2029		
	500,000.000	Local		99.976918	499,884.59	100.141200	500,706.00	821.41	0.13
Original Face:	500,000.000	Base		99.976918	499,884.59	100.141200	500,706.00	821.41	0.11
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					8.186170	20 Jan 2031		
	850,000.000	Local		97.864007	831,844.06	97.164600	825,899.10	-5,944.96	0.22
Original Face:	850,000.000	Base		97.864007	831,844.06	97.164600	825,899.10	-5,944.96	0.18
68250XAB7	19TH HOLDINGS GOLF LLC 2022 TERM LOAN B						07 Feb 2029		
	739,275.560	Local		99.657839	736,746.05	98.687500	729,572.57	-7,173.48	0.19
		Base		99.657839	736,746.05	98.687500	729,572.57	-7,173.48	0.16
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375					4.375000	31 Oct 2029		
	1,010,000.000	Local		93.814211	947,523.53	91.828700	927,469.87	-20,053.66	0.24
		Base		93.814211	947,523.53	91.828700	927,469.87	-20,053.66	0.21
69014XAB2	KAMAN CORPORATION 2024 TERM LOAN						21 Apr 2031		
	670,000.000	Local		99.754796	668,357.13	100.500000	673,350.00	4,992.87	0.18
		Base		99.754796	668,357.13	100.500000	673,350.00	4,992.87	0.15
69291HAA3	PECF USS INTERMEDIATE HO SR UNSECURED 144A 11/29 8					8.000000	15 Nov 2029		
	770,000.000	Local		53.398695	411,169.95	42.180841	324,792.48	-86,377.47	0.09
		Base		53.398695	411,169.95	42.180841	324,792.48	-86,377.47	0.07
69291LAB2	PECF USS INTERMEDIATE HLDG III TERM LOAN B						15 Dec 2028		
	1,006,825.000	Local		100.141223	1,008,246.87	64.500000	649,402.13	-358,844.74	0.17
		Base		100.141223	1,008,246.87	64.500000	649,402.13	-358,844.74	0.15
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A					9.149210	27 Nov 2031		
	302,666.880	Local		100.244817	303,407.86	99.991680	302,641.70	-766.16	0.08
		Base		100.244817	303,407.86	99.991680	302,641.70	-766.16	0.07

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69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028			
		1,940,000.000	Local 97.965329	1,900,527.39	102.187500	1,982,437.50	81,910.11	0.52	
			Base 97.965329	1,900,527.39	102.187500	1,982,437.50	81,910.11	0.44	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056			
		229,470.000	Local 99.999686	229,469.28	84.326540	193,504.11	-35,965.17	0.05	
Original Face:		290,000.000	Base 99.999686	229,469.28	84.326540	193,504.11	-35,965.17	0.04	
69690CAU7	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 3A CR 144A				8.328560	15 Apr 2031			
		580,000.000	Local 100.000000	580,000.00	100.164900	580,956.42	956.42	0.15	
Original Face:		580,000.000	Base 100.000000	580,000.00	100.164900	580,956.42	956.42	0.13	
69784DAD0	PAN AMERICAN ENERGY LLC COMPANY GUAR 144A 04/32 8.5				8.500000	30 Apr 2032			
		610,000.000	Local 100.000000	610,000.00	104.750000	638,975.00	28,975.00	0.17	
			Base 100.000000	610,000.00	104.750000	638,975.00	28,975.00	0.14	
71360HAB3	PERATON CORP TERM LOAN B					01 Feb 2028			
		942,167.330	Local 99.714166	939,474.30	99.972200	941,905.41	2,431.11	0.25	
			Base 99.714166	939,474.30	99.972200	941,905.41	2,431.11	0.21	
71424VAA8	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7				7.000000	15 Jan 2032			
		300,000.000	Local 99.525953	298,577.86	102.727000	308,181.00	9,603.14	0.08	
			Base 99.525953	298,577.86	102.727000	308,181.00	9,603.14	0.07	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		200,000.000	Local 83.981205	167,962.41	88.537410	177,074.82	9,112.41	0.05	
			Base 83.981205	167,962.41	88.537410	177,074.82	9,112.41	0.04	
71913BAJ1	PHOENIX GUARANTOR INC. 2024 TERM LOAN					21 Feb 2031			
		514,877.010	Local 99.034748	509,907.15	99.680600	513,232.49	3,325.34	0.14	
			Base 99.034748	509,907.15	99.680600	513,232.49	3,325.34	0.11	
72353PAA4	PIONEER AIRCRAFT FINANCE LIMIT PION 2019 1 A 144A				3.967000	15 Jun 2044			
		628,800.040	Local 87.812224	552,163.30	93.753000	589,518.90	37,355.60	0.16	
Original Face:		1,000,000.000	Base 87.812224	552,163.30	93.753000	589,518.90	37,355.60	0.13	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR				9.693990	31 Dec 2099			
		650,000.000	Local 86.817348	564,312.76	99.560830	647,145.40	82,832.64	0.17	
			Base 86.817348	564,312.76	99.560830	647,145.40	82,832.64	0.14	

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WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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				8.386170	20 Jul 2034			
		850,000.000	Local	100.000000	850,000.00	100.133100	851,131.35	1,131.35	0.22
Original Face:		850,000.000	Base	100.000000	850,000.00	100.133100	851,131.35	1,131.35	0.19
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN					18 Nov 2027			
		872,273.740	Local	99.278443	865,979.79	99.500000	867,912.37	1,932.58	0.23
			Base	99.278443	865,979.79	99.500000	867,912.37	1,932.58	0.19
74339DAK4	PROJECT ALPHA INTERMEDIATE 2024 TERM LOAN B					28 Oct 2030			
		598,500.000	Local	98.029400	586,705.96	100.218800	599,809.52	13,103.56	0.16
			Base	98.029400	586,705.96	100.218800	599,809.52	13,103.56	0.13
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN					08 Oct 2028			
		1,004,375.820	Local	99.230377	996,645.91	99.875000	1,003,120.35	6,474.44	0.26
			Base	99.230377	996,645.91	99.875000	1,003,120.35	6,474.44	0.22
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN					08 Oct 2029			
		200,000.000	Local	99.625510	199,251.02	98.875000	197,750.00	-1,501.02	0.05
			Base	99.625510	199,251.02	98.875000	197,750.00	-1,501.02	0.04
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031			
		750,000.000	Local	100.000000	750,000.00	82.801920	621,014.40	-128,985.60	0.16
			Base	100.000000	750,000.00	82.801920	621,014.40	-128,985.60	0.14
74588YAB6	PUMA INTERNATIONAL FINAN COMPANY GUAR 144A 04/29 7.75				7.750000	25 Apr 2029			
		610,000.000	Local	100.000000	610,000.00	100.875000	615,337.50	5,337.50	0.16
			Base	100.000000	610,000.00	100.875000	615,337.50	5,337.50	0.14
74839XAK5	QUIKRETE HOLDINGS, INC. 2024 TERM LOAN B1					19 Mar 2029			
		386,082.890	Local	99.277746	383,294.39	100.015600	386,143.12	2,848.73	0.10
			Base	99.277746	383,294.39	100.015600	386,143.12	2,848.73	0.09
75008WAA1	RACKSPACE FINANCE LLC SR SECURED 144A 05/28 3.5				3.500000	15 May 2028			
		304,200.000	Local	55.699984	169,439.35	43.000000	130,806.00	-38,633.35	0.03
			Base	55.699984	169,439.35	43.000000	130,806.00	-38,633.35	0.03
750099AG8	RAD CLO LTD RAD 2023 21A D 144A				9.723550	25 Jan 2033			
		350,000.000	Local	100.000000	350,000.00	100.290600	351,017.10	1,017.10	0.09
Original Face:		350,000.000	Base	100.000000	350,000.00	100.290600	351,017.10	1,017.10	0.08

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75079MAA7	RAILWORKS HOLDINGS LP/R SECURED 144A 11/28 8.25						8.250000	15 Nov 2028		
	860,000.000	Local		100.637769	865,484.81	101.750000	875,050.00	9,565.19	0.23	
		Base		100.637769	865,484.81	101.750000	875,050.00	9,565.19	0.20	
75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25						8.250000	15 Jan 2029		
	1,000,000.000	Local		103.500723	1,035,007.23	103.627600	1,036,276.00	1,268.77	0.27	
		Base		103.500723	1,035,007.23	103.627600	1,036,276.00	1,268.77	0.23	
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75						4.750000	15 Feb 2030		
	700,000.000	Local		89.953726	629,676.08	93.842210	656,895.47	27,219.39	0.17	
		Base		89.953726	629,676.08	93.842210	656,895.47	27,219.39	0.15	
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN							27 Apr 2028		
	329,377.450	Local		99.571370	327,965.64	88.875000	292,734.21	-35,231.43	0.08	
		Base		99.571370	327,965.64	88.875000	292,734.21	-35,231.43	0.07	
75915TAH5	LIFEPOINT HEALTH INC 2024 TERM LOAN B							16 Nov 2028		
	1,209,637.480	Local		96.054749	1,161,914.24	100.477300	1,215,411.08	53,496.84	0.32	
		Base		96.054749	1,161,914.24	100.477300	1,215,411.08	53,496.84	0.27	
75915TAJ1	LIFEPOINT HEALTH INC 2024 INCREMENTAL TERM LOAN B							17 May 2031		
	220,000.000	Local		100.000000	220,000.00	100.093800	220,206.36	206.36	0.06	
		Base		100.000000	220,000.00	100.093800	220,206.36	206.36	0.05	
75973VAC0	RENEW FINANCIAL RENEW 2024 1A B 144A						9.001000	20 Nov 2059		
	338,972.710	Local		99.999920	338,972.44	98.719810	334,633.22	-4,339.22	0.09	
	Original Face: 370,000.000	Base		99.999920	338,972.44	98.719810	334,633.22	-4,339.22	0.07	
76243NAJ5	RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A						10.078840	19 Jan 2037		
	1,500,000.000	Local		100.000000	1,500,000.00	93.987790	1,409,816.85	-90,183.15	0.37	
	Original Face: 1,500,000.000	Base		100.000000	1,500,000.00	93.987790	1,409,816.85	-90,183.15	0.32	
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4						4.000000	15 Oct 2033		
	1,450,000.000	Local		79.461055	1,152,185.30	84.286550	1,222,154.98	69,969.68	0.32	
		Base		79.461055	1,152,185.30	84.286550	1,222,154.98	69,969.68	0.27	
780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25						4.250000	01 Jul 2026		
	370,000.000	Local		94.957530	351,342.86	96.779230	358,083.15	6,740.29	0.09	
		Base		94.957530	351,342.86	96.779230	358,083.15	6,740.29	0.08	

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780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5				5.500000	31 Aug 2026		
		360,000.000	Local 96.009153	345,632.95	98.874870	355,949.53	10,316.58	0.09
			Base 96.009153	345,632.95	98.874870	355,949.53	10,316.58	0.08
780153BR2	ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 01/29 9.25				9.250000	15 Jan 2029		
		330,000.000	Local 104.525503	344,934.16	106.763500	352,319.55	7,385.39	0.09
			Base 104.525503	344,934.16	106.763500	352,319.55	7,385.39	0.08
780153BS0	ROYAL CARIBBEAN CRUISES SR SECURED 144A 01/29 8.25				8.250000	15 Jan 2029		
		700,000.000	Local 102.138167	714,967.17	105.588900	739,122.30	24,155.13	0.20
			Base 102.138167	714,967.17	105.588900	739,122.30	24,155.13	0.17
780153BU5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25				6.250000	15 Mar 2032		
		250,000.000	Local 100.247680	250,619.20	100.841925	252,104.81	1,485.61	0.07
			Base 100.247680	250,619.20	100.841925	252,104.81	1,485.61	0.06
78350LAZ8	RYAN, LLC TERM LOAN					14 Nov 2030		
		788,025.000	Local 98.126000	773,257.41	100.500000	791,965.13	18,707.72	0.21
			Base 98.126000	773,257.41	100.500000	791,965.13	18,707.72	0.18
78419CAC8	SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 A3				2.779000	10 Oct 2048		
		180,000.000	Local 92.685367	166,833.66	95.488480	171,879.26	5,045.60	0.05
Original Face:		180,000.000	Base 92.685367	166,833.66	95.488480	171,879.26	5,045.60	0.04
78432WAA1	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 A 144A				6.593480	15 May 2038		
		610,000.000	Local 96.395105	588,010.14	94.563230	576,835.70	-11,174.44	0.15
Original Face:		610,000.000	Base 96.395105	588,010.14	94.563230	576,835.70	-11,174.44	0.13
78432WAG8	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A				7.843480	15 May 2038		
		540,000.000	Local 100.000000	540,000.00	91.377030	493,435.96	-46,564.04	0.13
Original Face:		540,000.000	Base 100.000000	540,000.00	91.377030	493,435.96	-46,564.04	0.11
78433CAA4	THE MCCLATCHY CO LLC SECURED 144A 07/27 11				11.000000	15 Jul 2027		
		681,295.000	Local 100.350183	683,680.78	109.375000	745,166.41	61,485.63	0.20
			Base 100.350183	683,680.78	109.375000	745,166.41	61,485.63	0.17
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A				3.860000	15 Jan 2053		
		397,435.630	Local 99.971236	397,321.31	86.148390	342,384.40	-54,936.91	0.09
Original Face:		920,000.000	Base 99.971236	397,321.31	86.148390	342,384.40	-54,936.91	0.08

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78457JAL6	SMRT SMRT 2022 MINI D 144A				7.279000	15 Jan 2039			
		940,000.000	Local	98.099361	922,133.99	98.000000	921,200.00	-933.99	0.24
Original Face:		940,000.000	Base	98.099361	922,133.99	98.000000	921,200.00	-933.99	0.21
78466DBJ2	SS+C TECHNOLOGIES INC 2024 TERM LOAN B8					09 May 2031			
		540,000.000	Local	100.000000	540,000.00	100.093800	540,506.52	506.52	0.14
			Base	100.000000	540,000.00	100.093800	540,506.52	506.52	0.12
78470DAU2	SPX FLOW INC 2024 TERM LOAN B					05 Apr 2029			
		1,122,975.000	Local	95.550979	1,073,013.61	100.521900	1,128,835.81	55,822.20	0.30
			Base	95.550979	1,073,013.61	100.521900	1,128,835.81	55,822.20	0.25
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A				6.818520	15 Jul 2036			
		1,250,000.000	Local	99.707453	1,246,343.16	97.875000	1,223,437.50	-22,905.66	0.32
Original Face:		1,250,000.000	Base	99.707453	1,246,343.16	97.875000	1,223,437.50	-22,905.66	0.27
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	98.798620	306,275.72	-3,724.28	0.08
			Base	100.000000	310,000.00	98.798620	306,275.72	-3,724.28	0.07
79584CAA9	SALUDA GRADE ALTERNATIVE MORTG GRADE 2024 RTL4 A1 144A				7.500000	25 Feb 2030			
		390,000.000	Local	99.718005	388,900.22	100.056490	390,220.31	1,320.09	0.10
Original Face:		390,000.000	Base	99.718005	388,900.22	100.056490	390,220.31	1,320.09	0.09
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.650000	08 Aug 2028			
		230,000.000	Local	88.816383	204,277.68	97.923380	225,223.77	20,946.09	0.06
			Base	88.816383	204,277.68	97.923380	225,223.77	20,946.09	0.05
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.375000	08 Aug 2025			
		350,000.000	Local	101.376880	354,819.08	99.123420	346,931.97	-7,887.11	0.09
			Base	101.376880	354,819.08	99.123420	346,931.97	-7,887.11	0.08
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 2.85				2.850000	08 Mar 2029			
		250,000.000	Local	84.582568	211,456.42	87.794260	219,485.65	8,029.23	0.06
			Base	84.582568	211,456.42	87.794260	219,485.65	8,029.23	0.05
81527CAP2	SEDGWICK CLAIMS MGMT SRVCS INC 2023 TERM LOAN B					24 Feb 2028			
		625,278.630	Local	99.013416	619,109.73	100.013900	625,365.54	6,255.81	0.17
			Base	99.013416	619,109.73	100.013900	625,365.54	6,255.81	0.14

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81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local		86.912154	208,589.17	72.236000	173,366.40	-35,222.77	0.05
Original Face:	240,000.000	Base		86.912154	208,589.17	72.236000	173,366.40	-35,222.77	0.04
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
	400,000.000	Local		90.318858	361,275.43	92.760991	371,043.96	9,768.53	0.10
		Base		90.318858	361,275.43	92.760991	371,043.96	9,768.53	0.08
822538AH7	SHELF DRILL HOLD LTD SR SECURED 144A 04/29 9.625					9.625000	15 Apr 2029		
	1,240,000.000	Local		97.831376	1,213,109.06	95.656800	1,186,144.32	-26,964.74	0.31
Original Face:	1,240,000.000	Base		97.831376	1,213,109.06	95.656800	1,186,144.32	-26,964.74	0.27
82836GAA0	SILVERBOW RESOURCES INC SECURED 144A 12/28 VAR					13.089220	15 Dec 2028		
	1,717,171.000	Local		98.170272	1,685,751.44	104.625000	1,796,590.16	110,838.72	0.47
		Base		98.170272	1,685,751.44	104.625000	1,796,590.16	110,838.72	0.40
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625					4.625000	01 Mar 2029		
	150,000.000	Local		88.140080	132,210.12	87.931210	131,896.82	-313.30	0.03
		Base		88.140080	132,210.12	87.931210	131,896.82	-313.30	0.03
83207QAE9	SMB PRIVATE EDUCATION LOAN TRU SMB 2024 D D 144A					7.510000	05 Jul 2053		
	750,000.000	Local		99.979565	749,846.74	99.613280	747,099.60	-2,747.14	0.20
Original Face:	750,000.000	Base		99.979565	749,846.74	99.613280	747,099.60	-2,747.14	0.17
83283WAE3	SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875					8.875000	15 Nov 2031		
	500,000.000	Local		103.759742	518,798.71	106.117100	530,585.50	11,786.79	0.14
		Base		103.759742	518,798.71	106.117100	530,585.50	11,786.79	0.12
83600VAG6	SOTERA HEALTH HOLDINGS LLC 2024 TERM LOAN B						30 May 2031		
	990,000.000	Local		99.503771	985,087.33	99.625000	986,287.50	1,200.17	0.26
		Base		99.503771	985,087.33	99.625000	986,287.50	1,200.17	0.22
83600WAE9	SOTERA HEALTH HLDGS LLC SR SECURED 144A 06/31 7.375					7.375000	01 Jun 2031		
	940,000.000	Local		100.000000	940,000.00	100.169100	941,589.54	1,589.54	0.25
		Base		100.000000	940,000.00	100.169100	941,589.54	1,589.54	0.21
845467AP4	SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375					8.375000	15 Sep 2028		
	990,000.000	Local		102.847381	1,018,189.07	103.392300	1,023,583.77	5,394.70	0.27
		Base		102.847381	1,018,189.07	103.392300	1,023,583.77	5,394.70	0.23

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845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032			
		1,330,000.000	Local	95.075754	1,264,507.53	91.944340	1,222,859.72	-41,647.81	0.32
			Base	95.075754	1,264,507.53	91.944340	1,222,859.72	-41,647.81	0.27
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B					19 Jun 2026			
		933,799.630	Local	99.883118	932,708.19	99.916700	933,021.77	313.58	0.25
			Base	99.883118	932,708.19	99.916700	933,021.77	313.58	0.21
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025			
		550,000.000	Local	99.661220	548,136.71	72.875740	400,816.57	-147,320.14	0.11
			Base	99.661220	548,136.71	72.875740	400,816.57	-147,320.14	0.09
84859BAB7	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025			
		1,140,000.000	Local	90.908511	1,036,357.02	72.875740	830,783.44	-205,573.58	0.22
			Base	90.908511	1,036,357.02	72.875740	830,783.44	-205,573.58	0.19
85571BBB0	STARWOOD PROPERTY TRUST SR UNSECURED 144A 04/29 7.25				7.250000	01 Apr 2029			
		370,000.000	Local	100.023100	370,085.47	100.936200	373,463.94	3,378.47	0.10
			Base	100.023100	370,085.47	100.936200	373,463.94	3,378.47	0.08
857477CH4	STATE STREET CORP JR SUBORDINA 12/99 VAR				6.700000	31 Dec 2099			
		370,000.000	Local	100.000000	370,000.00	100.615783	372,278.40	2,278.40	0.10
			Base	100.000000	370,000.00	100.615783	372,278.40	2,278.40	0.08
85769EBB6	STATION CASINOS LLC 2024 TERM LOAN B					14 Mar 2031			
		897,750.000	Local	99.508640	893,338.82	99.897700	896,831.60	3,492.78	0.24
			Base	99.508640	893,338.82	99.897700	896,831.60	3,492.78	0.20
85858EAD5	STENA INTERNATIONAL SA SR SECURED 144A 01/31 7.25				7.250000	15 Jan 2031			
		260,000.000	Local	100.000000	260,000.00	102.221400	265,775.64	5,775.64	0.07
			Base	100.000000	260,000.00	102.221400	265,775.64	5,775.64	0.06
861896AA6	STONEX GROUP INC SR SECURED 144A 03/31 7.875				7.875000	01 Mar 2031			
		120,000.000	Local	100.000000	120,000.00	103.140000	123,768.00	3,768.00	0.03
			Base	100.000000	120,000.00	103.140000	123,768.00	3,768.00	0.03
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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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 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
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875					5.875000	01 Sep 2026		
	1,210,000.000	Local		93.253218	1,128,363.94	77.750000	940,775.00	-187,588.94	0.25
		Base		93.253218	1,128,363.94	77.750000	940,775.00	-187,588.94	0.21
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	727,233.370	Local		100.536645	731,136.03	86.448160	628,679.87	-102,456.16	0.17
	Original Face: 900,000.000	Base		100.536645	731,136.03	86.448160	628,679.87	-102,456.16	0.14
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	210,000.000	Local		90.917795	190,927.37	89.751156	188,477.43	-2,449.94	0.05
		Base		90.917795	190,927.37	89.751156	188,477.43	-2,449.94	0.04
86772FAA9	SUNRUN ISSUER SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	441,412.610	Local		99.958071	441,227.53	91.216260	402,640.07	-38,587.46	0.11
	Original Face: 510,000.000	Base		99.958071	441,227.53	91.216260	402,640.07	-38,587.46	0.09
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	690,000.000	Local		93.052038	642,059.06	81.867890	564,888.44	-77,170.62	0.15
		Base		93.052038	642,059.06	81.867890	564,888.44	-77,170.62	0.13
87256GAA0	THE 2023 MIC TRUST THE 2023 MIC A 144A					8.731511	05 Dec 2038		
	670,000.000	Local		99.999857	669,999.04	107.429440	719,777.25	49,778.21	0.19
	Original Face: 670,000.000	Base		99.999857	669,999.04	107.429440	719,777.25	49,778.21	0.16
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5					10.500000	15 May 2029		
	100,000.000	Local		98.288400	98,288.40	98.514260	98,514.26	225.86	0.03
		Base		98.288400	98,288.40	98.514260	98,514.26	225.86	0.02
87256YAC7	TKC HOLDINGS INC SR SECURED 144A 05/28 6.875					6.875000	15 May 2028		
	830,000.000	Local		94.498266	784,335.61	96.988560	805,005.05	20,669.44	0.21
		Base		94.498266	784,335.61	96.988560	805,005.05	20,669.44	0.18
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					7.893320	15 Oct 2034		
	500,000.000	Local		98.667960	493,339.80	96.354000	481,770.00	-11,569.80	0.13
	Original Face: 500,000.000	Base		98.667960	493,339.80	96.354000	481,770.00	-11,569.80	0.11
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	870,000.000	Local		67.910077	590,817.67	69.824140	607,470.02	16,652.35	0.16
		Base		67.910077	590,817.67	69.824140	607,470.02	16,652.35	0.14

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88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75					4.750000	09 May 2027		
	1,000,000.000	Local		93.106617	931,066.17	96.366370	963,663.70	32,597.53	0.25
		Base		93.106617	931,066.17	96.366370	963,663.70	32,597.53	0.22
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
	200,000.000	Local		95.425320	190,850.64	96.179460	192,358.92	1,508.28	0.05
		Base		95.425320	190,850.64	96.179460	192,358.92	1,508.28	0.04
88366MAE4	THERMOSTAT PURCHASER III INC 2024 TERM LOAN B						31 Aug 2028		
	624,854.200	Local		99.980040	624,729.48	99.875000	624,073.13	-656.35	0.16
		Base		99.980040	624,729.48	99.875000	624,073.13	-656.35	0.14
887315AZ2	HISTORIC TW INC COMPANY GUAR 01/36 VAR					8.300000	15 Jan 2036		
	730,000.000	Local		104.128796	760,140.21	103.807163	757,792.29	-2,347.92	0.20
		Base		104.128796	760,140.21	103.807163	757,792.29	-2,347.92	0.17
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	150,000.000	Local		99.217213	148,825.82	96.990697	145,486.05	-3,339.77	0.04
		Base		99.217213	148,825.82	96.990697	145,486.05	-3,339.77	0.03
88830MAM4	TITAN INTERNATIONAL INC SR SECURED 04/28 7					7.000000	30 Apr 2028		
	740,000.000	Local		96.457434	713,785.01	96.154380	711,542.41	-2,242.60	0.19
		Base		96.457434	713,785.01	96.154380	711,542.41	-2,242.60	0.16
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625					3.625000	15 Mar 2029		
	550,000.000	Local		89.134313	490,238.72	89.784180	493,812.99	3,574.27	0.13
		Base		89.134313	490,238.72	89.784180	493,812.99	3,574.27	0.11
89055FAC7	TOPBUILD CORP COMPANY GUAR 144A 02/32 4.125					4.125000	15 Feb 2032		
	50,000.000	Local		80.858900	40,429.45	88.071450	44,035.73	3,606.28	0.01
		Base		80.858900	40,429.45	88.071450	44,035.73	3,606.28	0.01
89117F8Z5	TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR					8.125000	31 Oct 2082		
	460,000.000	Local		100.212965	460,979.64	103.634300	476,717.78	15,738.14	0.13
		Base		100.212965	460,979.64	103.634300	476,717.78	15,738.14	0.11
89177HAA0	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A					6.459710	25 May 2058		
	606,781.220	Local		99.415092	603,232.11	102.290110	620,677.18	17,445.07	0.16
	Original Face: 3,560,000.000	Base		99.415092	603,232.11	102.290110	620,677.18	17,445.07	0.14

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89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A				7.359710	25 May 2058		
		280,000.000	Local 103.065636	288,583.78	100.237120	280,663.94	-7,919.84	0.07
Original Face:		280,000.000	Base 103.065636	288,583.78	100.237120	280,663.94	-7,919.84	0.06
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
		810,000.000	Local 107.860226	873,667.83	99.393010	805,083.38	-68,584.45	0.21
			Base 107.860226	873,667.83	99.393010	805,083.38	-68,584.45	0.18
89346DAH0	TRANSALTA CORP SR UNSECURED 11/29 7.75				7.750000	15 Nov 2029		
		470,000.000	Local 104.034030	488,959.94	104.347000	490,430.90	1,470.96	0.13
			Base 104.034030	488,959.94	104.347000	490,430.90	1,470.96	0.11
893647BV8	TRANSDIGM INC SR SECURED 144A 03/32 6.625				6.625000	01 Mar 2032		
		1,700,000.000	Local 99.997306	1,699,954.20	101.010037	1,717,170.63	17,216.43	0.45
			Base 99.997306	1,699,954.20	101.010037	1,717,170.63	17,216.43	0.38
89642VAJ7	TRINITAS CLO LTD TRNTS 2024 27A D1 144A				9.545230	18 Apr 2037		
		700,000.000	Local 100.000000	700,000.00	102.436100	717,052.70	17,052.70	0.19
Original Face:		700,000.000	Base 100.000000	700,000.00	102.436100	717,052.70	17,052.70	0.16
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028		
		699,257.660	Local 99.853340	698,232.13	100.000000	699,257.66	1,025.53	0.18
			Base 99.853340	698,232.13	100.000000	699,257.66	1,025.53	0.16
89678QAC0	TRITON WATER HOLDINGS INC. 2024 INCREMENTAL TERM LOAN B					31 Mar 2028		
		578,550.000	Local 98.130946	567,736.59	100.208300	579,755.12	12,018.53	0.15
			Base 98.130946	567,736.59	100.208300	579,755.12	12,018.53	0.13
89680EAA7	TRITON WATER HOLDINGS IN SR UNSECURED 144A 04/29 6.25				6.250000	01 Apr 2029		
		180,000.000	Local 95.224461	171,404.03	96.442540	173,596.57	2,192.54	0.05
			Base 95.224461	171,404.03	96.442540	173,596.57	2,192.54	0.04
896818AU5	TRIUMPH GROUP INC SR SECURED 144A 03/28 9				9.000000	15 Mar 2028		
		744,000.000	Local 99.994175	743,956.66	104.720694	779,121.96	35,165.30	0.21
			Base 99.994175	743,956.66	104.720694	779,121.96	35,165.30	0.17
89788VAB8	TRUIST INSURANCE HOLDINGS LLC 1ST LIEN TERM LOAN					06 May 2031		
		650,000.000	Local 99.753857	648,400.07	100.100000	650,650.00	2,249.93	0.17
			Base 99.753857	648,400.07	100.100000	650,650.00	2,249.93	0.15

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90011QAD2	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 05/29 7.375					7.375000	20 May 2029		
	900,000.000	Local		100.000000	900,000.00	100.294000	902,646.00	2,646.00	0.24
		Base		100.000000	900,000.00	100.294000	902,646.00	2,646.00	0.20
901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875					11.875000	30 Apr 2029		
	720,000.000	Local		97.775167	703,981.20	107.570400	774,506.88	70,525.68	0.20
		Base		97.775167	703,981.20	107.570400	774,506.88	70,525.68	0.17
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A					3.779313	05 Jun 2037		
	1,130,000.000	Local		101.934912	1,151,864.51	82.661770	934,078.00	-217,786.51	0.25
Original Face:	1,130,000.000	Base		101.934912	1,151,864.51	82.661770	934,078.00	-217,786.51	0.21
902613BF4	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					9.250000	31 Dec 2099		
	840,000.000	Local		101.683486	854,141.28	107.594000	903,789.60	49,648.32	0.24
		Base		101.683486	854,141.28	107.594000	903,789.60	49,648.32	0.20
902613BK3	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
	810,000.000	Local		100.133232	811,079.18	102.005800	826,246.98	15,167.80	0.22
		Base		100.133232	811,079.18	102.005800	826,246.98	15,167.80	0.19
90276WAR8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3					3.418000	15 Dec 2050		
	179,169.460	Local		93.871779	168,189.56	94.806640	169,864.54	1,674.98	0.04
Original Face:	250,000.000	Base		93.871779	168,189.56	94.806640	169,864.54	1,674.98	0.04
90353DAV7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C12 A2					4.151900	15 Aug 2051		
	20,515.960	Local		97.960612	20,097.56	98.163850	20,139.26	41.70	0.01
Original Face:	270,000.000	Base		97.960612	20,097.56	98.163850	20,139.26	41.70	0.00
90355HAB0	UST HOLDINGS LTD TERM LOAN						20 Nov 2028		
	821,100.000	Local		99.668145	818,375.14	100.062500	821,613.19	3,238.05	0.22
		Base		99.668145	818,375.14	100.062500	821,613.19	3,238.05	0.18
90355YAA5	US RENAL CARE INC SR SECURED 144A 06/28 10.625					10.625000	28 Jun 2028		
	413,000.000	Local		78.242114	323,139.93	87.000000	359,310.00	36,170.07	0.09
		Base		78.242114	323,139.93	87.000000	359,310.00	36,170.07	0.08
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	340,000.000	Local		100.000000	340,000.00	102.130340	347,243.16	7,243.16	0.09
		Base		100.000000	340,000.00	102.130340	347,243.16	7,243.16	0.08

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904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
	830,000.000	Local		100.219960	831,825.67	93.733103	777,984.75	-53,840.92	0.21
		Base		100.219960	831,825.67	93.733103	777,984.75	-53,840.92	0.17
90915UAB4	UNIQIFY INC SR SECURED 144A 08/26 10					10.000000	15 Aug 2026		
	870,000.000	Local		100.000000	870,000.00	99.000000	861,300.00	-8,700.00	0.23
		Base		100.000000	870,000.00	99.000000	861,300.00	-8,700.00	0.19
90932RAM6	UNITED AIRLINES INC 2024 TERM LOAN B						22 Feb 2031		
	807,975.000	Local		99.518429	804,084.03	100.089300	808,696.52	4,612.49	0.21
		Base		99.518429	804,084.03	100.089300	808,696.52	4,612.49	0.18
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	820,000.000	Local		93.058171	763,077.00	80.110810	656,908.64	-106,168.36	0.17
		Base		93.058171	763,077.00	80.110810	656,908.64	-106,168.36	0.15
91087BAZ3	UNITED MEXICAN STATES SR UNSECURED 05/36 6					6.000000	07 May 2036		
	710,000.000	Local		99.207811	704,375.46	97.393150	691,491.37	-12,884.09	0.18
		Base		99.207811	704,375.46	97.393150	691,491.37	-12,884.09	0.15
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	170,000.000	Local		98.911312	168,149.23	96.911420	164,749.41	-3,399.82	0.04
		Base		98.911312	168,149.23	96.911420	164,749.41	-3,399.82	0.04
911365BQ6	UNITED RENTALS NORTH AM SR SECURED 144A 12/29 6					6.000000	15 Dec 2029		
	730,000.000	Local		100.000000	730,000.00	100.467500	733,412.75	3,412.75	0.19
		Base		100.000000	730,000.00	100.467500	733,412.75	3,412.75	0.16
914908BG2	UNIVISION COMMUNICATIONS INC. 2024 TERM LOAN B						23 Jan 2029		
	100,000.000	Local		99.008870	99,008.87	98.718800	98,718.80	-290.07	0.03
		Base		99.008870	99,008.87	98.718800	98,718.80	-290.07	0.02
91820UUA4	VFH PARENT LLC 2024 TERM LOAN B						13 Jun 2031		
	600,000.000	Local		99.750000	598,500.00	99.687500	598,125.00	-375.00	0.16
		Base		99.750000	598,500.00	99.687500	598,125.00	-375.00	0.13
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	820,000.000	Local		90.530245	742,348.01	96.955220	795,032.80	52,684.79	0.21
		Base		90.530245	742,348.01	96.955220	795,032.80	52,684.79	0.18

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91835CAB9	VR FUNDING LLC VINE 2020 1A B 144A				4.220000	15 Nov 2050			
		501,226.420	Local	93.189621	467,091.00	92.464890	463,458.46	-3,632.54	0.12
Original Face:		750,000.000	Base	93.189621	467,091.00	92.464890	463,458.46	-3,632.54	0.10
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5				5.500000	01 Nov 2025			
		930,000.000	Local	99.702173	927,230.21	93.315000	867,829.50	-59,400.71	0.23
			Base	99.702173	927,230.21	93.315000	867,829.50	-59,400.71	0.19
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039			
		350,000.000	Local	118.712386	415,493.35	106.576400	373,017.40	-42,475.95	0.10
			Base	118.712386	415,493.35	106.576400	373,017.40	-42,475.95	0.08
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.250000	10 Aug 2026			
		100,000.000	Local	104.916360	104,916.36	101.596400	101,596.40	-3,319.96	0.03
			Base	104.916360	104,916.36	101.596400	101,596.40	-3,319.96	0.02
92013AAQ2	VALLEY STREAM PARK CLO, LTD VYSPK 2022 1A DR 144A				9.474560	20 Oct 2034			
		430,000.000	Local	100.000000	430,000.00	100.568600	432,444.98	2,444.98	0.11
Original Face:		430,000.000	Base	100.000000	430,000.00	100.568600	432,444.98	2,444.98	0.10
92328MAA1	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875				3.875000	15 Aug 2029			
		170,000.000	Local	90.611088	154,038.85	91.078456	154,833.38	794.53	0.04
			Base	90.611088	154,038.85	91.078456	154,833.38	794.53	0.03
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125				4.125000	15 Aug 2031			
		250,000.000	Local	81.450700	203,626.75	89.738170	224,345.43	20,718.68	0.06
			Base	81.450700	203,626.75	89.738170	224,345.43	20,718.68	0.05
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875				3.875000	01 Nov 2033			
		370,000.000	Local	76.431941	282,798.18	85.189590	315,201.48	32,403.30	0.08
			Base	76.431941	282,798.18	85.189590	315,201.48	32,403.30	0.07
92328MAE3	VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25				6.250000	15 Jan 2030			
		600,000.000	Local	100.193018	601,158.11	101.493100	608,958.60	7,800.49	0.16
			Base	100.193018	601,158.11	101.493100	608,958.60	7,800.49	0.14
92332YAB7	VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375				8.375000	01 Jun 2031			
		880,000.000	Local	99.429278	874,977.65	103.713565	912,679.37	37,701.72	0.24
			Base	99.429278	874,977.65	103.713565	912,679.37	37,701.72	0.20

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WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

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92332YAD3	VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875				9.875000	01 Feb 2032			
		430,000.000	Local	101.248716	435,369.48	108.721201	467,501.16	32,131.68	0.12
			Base	101.248716	435,369.48	108.721201	467,501.16	32,131.68	0.10
92342NAK9	VERICAST CORP SECURED 144A 12/27 12.5				12.500000	15 Dec 2027			
		340,000.000	Local	102.647059	349,000.00	116.305000	395,437.00	46,437.00	0.10
			Base	102.647059	349,000.00	116.305000	395,437.00	46,437.00	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	107.000000	428,000.00	28,000.00	0.11
			Base	100.000000	400,000.00	107.000000	428,000.00	28,000.00	0.10
92532MAE5	VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN					06 Dec 2030			
		248,158.690	Local	99.605776	247,180.39	100.083300	248,365.41	1,185.02	0.07
			Base	99.605776	247,180.39	100.083300	248,365.41	1,185.02	0.06
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125				4.125000	15 Nov 2028			
		590,000.000	Local	91.622312	540,571.64	93.390500	551,003.95	10,432.31	0.15
			Base	91.622312	540,571.64	93.390500	551,003.95	10,432.31	0.12
92539AAC8	VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A				4.910000	25 Jun 2067			
		861,151.670	Local	96.804383	833,632.56	97.354770	838,372.23	4,739.67	0.22
		Original Face: 1,080,000.000	Base	96.804383	833,632.56	97.354770	838,372.23	4,739.67	0.19
92539TAA1	VERUS SECURITIZATION TRUST VERUS 2023 4 A1 144A				5.811000	25 May 2068			
		479,569.300	Local	99.998457	479,561.90	99.426830	476,820.55	-2,741.35	0.13
		Original Face: 620,000.000	Base	99.998457	479,561.90	99.426830	476,820.55	-2,741.35	0.11
92540DAC9	VERUS SECURITIZATION TRUST VERUS 2023 8 A3 144A				6.967690	25 Dec 2068			
		391,216.400	Local	100.000000	391,216.40	100.661660	393,804.92	2,588.52	0.10
		Original Face: 440,000.000	Base	100.000000	391,216.40	100.661660	393,804.92	2,588.52	0.09
92540EAC7	VERUS SECURITIZATION TRUST VERUS 2024 1 A3 144A				6.118000	25 Jan 2069			
		856,337.160	Local	99.999465	856,332.58	99.382790	851,051.76	-5,280.82	0.22
		Original Face: 920,000.000	Base	99.999465	856,332.58	99.382790	851,051.76	-5,280.82	0.19
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875				5.875000	15 Sep 2027			
		610,000.000	Local	92.673838	565,310.41	98.966870	603,697.91	38,387.50	0.16
			Base	92.673838	565,310.41	98.966870	603,697.91	38,387.50	0.14

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92676XAG2	VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125					9.125000	15 Jul 2031		
	720,000.000	Local	101.600456	731,523.28	108.342900	780,068.88	48,545.60	0.21	
		Base	101.600456	731,523.28	108.342900	780,068.88	48,545.60	0.17	
92840JAD1	VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 05/27 7.875					7.875000	01 May 2027		
	720,000.000	Local	96.701990	696,254.33	88.280380	635,618.74	-60,635.59	0.17	
		Base	96.701990	696,254.33	88.280380	635,618.74	-60,635.59	0.14	
92840VAR3	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/32 6.875					6.875000	15 Apr 2032		
	500,000.000	Local	100.000000	500,000.00	101.516100	507,580.50	7,580.50	0.13	
		Base	100.000000	500,000.00	101.516100	507,580.50	7,580.50	0.11	
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
	1,040,000.000	Local	95.119470	989,242.49	84.342850	877,165.64	-112,076.85	0.23	
		Base	95.119470	989,242.49	84.342850	877,165.64	-112,076.85	0.20	
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	80.273291	88,300.62	39.916700	43,908.37	-44,392.25	0.01	
		Base	80.273291	88,300.62	39.916700	43,908.37	-44,392.25	0.01	
92943EAB2	GTCR W MERGER SUB LLC USD TERM LOAN B						31 Jan 2031		
	390,000.000	Local	99.521810	388,135.06	99.928600	389,721.54	1,586.48	0.10	
		Base	99.521810	388,135.06	99.928600	389,721.54	1,586.48	0.09	
92943PAG6	WB COMMERCIAL MORTGAGE TRUST WB 2024 HQ D 144A					8.277827	15 Mar 2040		
	250,000.000	Local	100.859712	252,149.28	100.827280	252,068.20	-81.08	0.07	
	Original Face:	250,000.000	Base	100.859712	252,149.28	100.827280	252,068.20	-81.08	0.06
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A					7.656000	15 Dec 2033		
	450,000.000	Local	99.018536	445,583.41	98.087590	441,394.16	-4,189.25	0.12	
	Original Face:	450,000.000	Base	99.018536	445,583.41	98.087590	441,394.16	-4,189.25	0.10
93655PAG2	WARWICK CAPITAL CLO LTD WWICK 2024 3A D 144A					9.823090	20 Apr 2037		
	400,000.000	Local	100.000000	400,000.00	102.661400	410,645.60	10,645.60	0.11	
	Original Face:	400,000.000	Base	100.000000	400,000.00	102.661400	410,645.60	10,645.60	0.09

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937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN					31 Dec 2027			
		1,105,386.050	Local 100.000000	1,105,386.05	91.710000	1,013,749.55	-91,636.50	0.27	
			Base 100.000000	1,105,386.05	91.710000	1,013,749.55	-91,636.50	0.23	
938PAII1	MRI SOFTWARE LLC 2020 TERM LOAN B					10 Feb 2027			
		439,639.650	Local 98.348143	432,377.43	98.440000	432,781.27	403.84	0.11	
			Base 98.348143	432,377.43	98.440000	432,781.27	403.84	0.10	
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B					07 Aug 2028			
		868,026.720	Local 98.809143	857,689.76	99.625000	864,771.62	7,081.86	0.23	
			Base 98.809143	857,689.76	99.625000	864,771.62	7,081.86	0.19	
944XVYII1	LIDS TERM LOAN					14 Dec 2026			
		1,200,850.000	Local 98.929831	1,187,998.88	99.750000	1,197,847.88	9,849.00	0.32	
			Base 98.929831	1,187,998.88	99.750000	1,197,847.88	9,849.00	0.27	
945VAWII1	RSC ACQUISITION INC 2021 TERM LOAN C					01 Nov 2029			
		110,153.000	Local 99.071401	109,130.12	99.500000	109,602.24	472.12	0.03	
			Base 99.071401	109,130.12	99.500000	109,602.24	472.12	0.02	
948AAII2	RSC ACQUISITION INC 2023 TRANCHE 2 DDTL					01 Nov 2029			
		292,447.120	Local 100.000000	292,447.12	99.250000	290,253.77	-2,193.35	0.08	
			Base 100.000000	292,447.12	99.250000	290,253.77	-2,193.35	0.07	
948JMBII8	PEER HOLDING III B V 2023 TERM LOAN B4					28 Oct 2030			
		560,000.000	Local 99.643868	558,005.66	100.093800	560,525.28	2,519.62	0.15	
			Base 99.643868	558,005.66	100.093800	560,525.28	2,519.62	0.13	
948TERII0	DS PARENT INC TERM LOAN B					31 Jan 2031			
		800,000.000	Local 95.184974	761,479.79	99.625000	797,000.00	35,520.21	0.21	
			Base 95.184974	761,479.79	99.625000	797,000.00	35,520.21	0.18	
949AAKI19	RYAN LLC 2023 DDTL					14 Nov 2030			
		80,000.000	Local 100.000000	80,000.00	100.500000	80,400.00	400.00	0.02	
			Base 100.000000	80,000.00	100.500000	80,400.00	400.00	0.02	
950BGMII3	RSC ACQUISITION INC 2022 TRANCHE 2 DDTL					01 Nov 2029			
		84,221.890	Local 99.071393	83,439.80	99.500000	83,800.78	360.98	0.02	
			Base 99.071393	83,439.80	99.500000	83,800.78	360.98	0.02	

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953ATPII1	A L PARENT LLC 2023 TAKE BACK TERM LOAN					30 Jun 2028			
		993,669.120	Local	98.712775	980,878.36	100.208300	995,738.93	14,860.57	0.26
			Base	98.712775	980,878.36	100.208300	995,738.93	14,860.57	0.22
953DRHII5	MRI SOFTWARE LLC 2020 TERM LOAN					10 Feb 2027			
		161,785.820	Local	98.183184	158,846.47	98.440000	159,261.96	415.49	0.04
			Base	98.183184	158,846.47	98.440000	159,261.96	415.49	0.04
953HPZII8	EVERTEC GROUP LLC 2023 TERM LOAN B					30 Oct 2030			
		324,000.000	Local	98.994528	320,742.27	100.500000	325,620.00	4,877.73	0.09
			Base	98.994528	320,742.27	100.500000	325,620.00	4,877.73	0.07
953LEFII5	RSC ACQUISITION INC 2023 DELAYED DRAW TERM LOAN					01 Nov 2029			
		126,000.000	Local	98.653881	124,303.89	99.250000	125,055.00	751.11	0.03
			Base	98.653881	124,303.89	99.250000	125,055.00	751.11	0.03
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044			
		880,000.000	Local	99.417642	874,875.25	90.274130	794,412.34	-80,462.91	0.21
			Base	99.417642	874,875.25	90.274130	794,412.34	-80,462.91	0.18
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048			
		1,200,000.000	Local	78.331705	939,980.46	86.456580	1,037,478.96	97,498.50	0.27
			Base	78.331705	939,980.46	86.456580	1,037,478.96	97,498.50	0.23
96467KAA7	WHITEBOX CLO IV LTD WBOX 2023 4A A1 144A				7.474560	20 Apr 2036			
		1,180,000.000	Local	99.819510	1,177,870.22	100.623400	1,187,356.12	9,485.90	0.31
Original Face:		1,180,000.000	Base	99.819510	1,177,870.22	100.623400	1,187,356.12	9,485.90	0.27
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A				9.240170	15 Oct 2031			
		500,000.000	Local	98.397242	491,986.21	99.995200	499,976.00	7,989.79	0.13
Original Face:		500,000.000	Base	98.397242	491,986.21	99.995200	499,976.00	7,989.79	0.11
965MURII5	RSC ACQUISITION INC 2019 TERM LOAN					01 Nov 2029			
		151,883.460	Local	99.071400	150,473.07	99.500000	151,124.04	650.97	0.04
			Base	99.071400	150,473.07	99.500000	151,124.04	650.97	0.03
967DGUII2	RSC ACQUISITION INC 2020 INCREMENTAL TL					01 Nov 2029			
		62,430.700	Local	99.071402	61,850.97	99.500000	62,118.55	267.58	0.02
			Base	99.071402	61,850.97	99.500000	62,118.55	267.58	0.01

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969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local	120.345875	192,553.40	119.672780	191,476.45	-1,076.95	0.05	
		Base	120.345875	192,553.40	119.672780	191,476.45	-1,076.95	0.04	
974637AC4	WINNEBAGO INDUSTRIES SR SECURED 144A 07/28 6.25					6.250000	15 Jul 2028		
	820,000.000	Local	97.376241	798,485.18	98.208110	805,306.50	6,821.32	0.21	
		Base	97.376241	798,485.18	98.208110	805,306.50	6,821.32	0.18	
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5					4.500000	15 Apr 2029		
	540,000.000	Local	67.434815	364,148.00	38.656480	208,744.99	-155,403.01	0.06	
		Base	67.434815	364,148.00	38.656480	208,744.99	-155,403.01	0.05	
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125					7.125000	15 Feb 2031		
	1,020,000.000	Local	102.871587	1,049,290.19	103.803939	1,058,800.18	9,509.99	0.28	
		Base	102.871587	1,049,290.19	103.803939	1,058,800.18	9,509.99	0.24	
984245AL4	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5					8.500000	28 Jul 2025		
	620,000.000	Local	91.143834	565,091.77	98.603165	611,339.62	46,247.85	0.16	
		Base	91.143834	565,091.77	98.603165	611,339.62	46,247.85	0.14	
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95					6.950000	21 Jul 2027		
	650,000.000	Local	77.245317	502,094.56	90.569018	588,698.62	86,604.06	0.16	
		Base	77.245317	502,094.56	90.569018	588,698.62	86,604.06	0.13	
98877DAG0	ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875					6.875000	23 Apr 2032		
	530,000.000	Local	100.000000	530,000.00	103.378277	547,904.87	17,904.87	0.14	
		Base	100.000000	530,000.00	103.378277	547,904.87	17,904.87	0.12	
98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5					5.000000	15 Jan 2030		
	550,000.000	Local	89.406184	491,734.01	87.043790	478,740.85	-12,993.16	0.13	
		Base	89.406184	491,734.01	87.043790	478,740.85	-12,993.16	0.11	
ACI10XG45	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143					7.143000	23 Feb 2030		
	430,000.000	Local	85.211567	366,409.74	86.837500	373,401.25	6,991.51	0.10	
		Base	85.211567	366,409.74	86.837500	373,401.25	6,991.51	0.08	
ACI1GJGQ0	REPUBLIC OF MOZAMBIQUE UNSECURED REGS 09/31 VAR					9.000000	15 Sep 2031		
	210,000.000	Local	85.122933	178,758.16	82.625720	173,514.01	-5,244.15	0.05	
	Original Face:	Base	85.122933	178,758.16	82.625720	173,514.01	-5,244.15	0.04	

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ACI1GWJN5	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/32 7.0529					7.052900	15 Jan 2032		
	320,000.000	Local		59.208869	189,468.38	79.865810	255,570.59	66,102.21	0.07
		Base		59.208869	189,468.38	79.865810	255,570.59	66,102.21	0.06
ACI1H0293	REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125					9.125000	26 Nov 2049		
	280,000.000	Local		69.548568	194,735.99	81.996000	229,588.80	34,852.81	0.06
		Base		69.548568	194,735.99	81.996000	229,588.80	34,852.81	0.05
ACI1Q6JR2	REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VAR					3.500000	31 Jul 2035		
	150,000.000	Local		41.075900	61,613.85	49.615451	74,423.18	12,809.33	0.02
	Original Face: 150,000.000	Base		41.075900	61,613.85	49.615451	74,423.18	12,809.33	0.02
ACI1VRKW7	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875					5.875000	16 Feb 2031		
	380,000.000	Local		81.774247	310,742.14	77.604000	294,895.20	-15,846.94	0.08
		Base		81.774247	310,742.14	77.604000	294,895.20	-15,846.94	0.07
ACI1YPMC0	REPUBLIC OF KENYA SR UNSECURED REGS 01/34 6.3					6.300000	23 Jan 2034		
	250,000.000	Local		73.258628	183,146.57	74.615964	186,539.91	3,393.34	0.05
	Original Face: 250,000.000	Base		73.258628	183,146.57	74.615964	186,539.91	3,393.34	0.04
ACI1Z6JB7	REPUBLIC OF UZBEKISTAN SR UNSECURED REGS 10/31 3.9					3.900000	19 Oct 2031		
	270,000.000	Local		76.728541	207,167.06	81.214300	219,278.61	12,111.55	0.06
		Base		76.728541	207,167.06	81.214300	219,278.61	12,111.55	0.05
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.375000	01 Sep 2037		
	4,140,351.160	Local		64.171589	2,656,929.11	41.125000	1,702,719.41	-954,209.70	0.45
	Original Face: 4,217,532.000	Base		64.171589	2,656,929.11	41.125000	1,702,719.41	-954,209.70	0.38
BA0003F61	LORCA HOLDCO LIMITED 2024 USD TERM LOAN						25 Mar 2031		
	180,000.000	Local		99.750000	179,550.00	100.000000	180,000.00	450.00	0.05
		Base		99.750000	179,550.00	100.000000	180,000.00	450.00	0.04
BA0003RB7	TANZANIA 2024 TERM LOAN						30 Apr 2031		
	460,000.000	Local		100.000000	460,000.00	98.750000	454,250.00	-5,750.00	0.12
		Base		100.000000	460,000.00	98.750000	454,250.00	-5,750.00	0.10
BA0003YT0	JOHNSTONE SUPPLY LLC TERM LOAN						16 May 2031		
	210,000.000	Local		99.750000	209,475.00	100.093800	210,196.98	721.98	0.06
		Base		99.750000	209,475.00	100.093800	210,196.98	721.98	0.05

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BA0004NH6	ALLWYN INTERNATIONAL AS TERM LOAN B						02 Jun 2031		
	550,000.000	Local	99.500000	547,250.00	99.875000	549,312.50	2,062.50	0.14	
		Base	99.500000	547,250.00	99.875000	549,312.50	2,062.50	0.12	
BA0004QK6	HARBOR FREIGHT TOOLS USA INC 2024 TERM LOAN B						05 Jun 2031		
	680,000.000	Local	99.750000	678,300.00	99.652800	677,639.04	-660.96	0.18	
		Base	99.750000	678,300.00	99.652800	677,639.04	-660.96	0.15	
BA0004X02	PLANVIEW PARENT INC 2024 TERM LOAN						17 Dec 2027		
	849,139.940	Local	94.851969	805,425.95	99.625000	845,955.67	40,529.72	0.22	
		Base	94.851969	805,425.95	99.625000	845,955.67	40,529.72	0.19	
BA00058R8	COMMUNITY BRANDS PRIVATE TERM LOAN						13 Jun 2029		
	257,466.000	Local	99.500000	256,178.67	99.500000	256,178.67	0.00	0.07	
		Base	99.500000	256,178.67	99.500000	256,178.67	0.00	0.06	
BA0005B45	COMMUNITY BRANDS PRIVATE DELAYED DRAW TERM LOAN						13 Jun 2029		
	72,534.000	Local	100.000000	72,534.00	99.500000	72,171.33	-362.67	0.02	
		Base	100.000000	72,534.00	99.500000	72,171.33	-362.67	0.02	
BA0005B94	EMRLD BORROWER LP 2024 TERM LOAN B						18 Jun 2031		
	110,000.000	Local	99.750000	109,725.00	100.000000	110,000.00	275.00	0.03	
		Base	99.750000	109,725.00	100.000000	110,000.00	275.00	0.02	
BA0005FG4	PLANVIEW PARENT INC 2024 2ND LIEN TERM LOAN						18 Dec 2028		
	200,000.000	Local	100.000000	200,000.00	99.750000	199,500.00	-500.00	0.05	
		Base	100.000000	200,000.00	99.750000	199,500.00	-500.00	0.04	
BA0005FK5	PEER HOLDING III BV 2024 USD TERM LOAN B5						20 Jun 2031		
	450,000.000	Local	100.000000	450,000.00	100.041700	450,187.65	187.65	0.12	
		Base	100.000000	450,000.00	100.041700	450,187.65	187.65	0.10	
BA0005K03	WESTERN DENTAL SERVICES INC 2024 PIK 2ND OUT TL TRANCHE A						18 Aug 2028		
	2,068,733.440	Local	99.551114	2,059,447.19	71.750000	1,484,316.24	-575,130.95	0.39	
		Base	99.551114	2,059,447.19	71.750000	1,484,316.24	-575,130.95	0.33	
BA0005LG7	FIRST EAGLE INVESTMNT MGMT LLC 2024 FUNGIBLE TERM LOAN B						05 Mar 2029		
	420,000.000	Local	99.000000	415,800.00	99.000000	415,800.00	0.00	0.11	
		Base	99.000000	415,800.00	99.000000	415,800.00	0.00	0.09	

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BA0005LR3	SPENCER SPIRIT IH LLC 2024 TERM LOAN B						30 Jun 2031		
			970,000.000	Local	99.250000	962,725.00	99.750000	967,575.00	4,850.00
			Base	99.250000	962,725.00	99.750000	967,575.00	4,850.00	0.22
BF226GII0	UKRAINE GOVERNMENT SR UNSECURED REGS 09/34 7.375					7.375000	25 Sep 2034		
			1,040,000.000	Local	26.464922	275,235.19	28.575000	297,180.00	21,944.81
Original Face:			Base	26.464922	275,235.19	28.575000	297,180.00	21,944.81	0.07
BYX3WLIH3	REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75					10.750000	14 Oct 2030		
			270,000.000	Local	64.025419	172,868.63	67.642850	182,635.70	9,767.07
Original Face:			Base	64.025419	172,868.63	67.642850	182,635.70	9,767.07	0.04
C07885AD5	BAUSCH HEALTH COS INC COMPANY GUAR REGS 01/28 5					5.000000	30 Jan 2028		
			840,000.000	Local	57.907181	486,420.32	51.875000	435,750.00	-50,670.32
			Base	57.907181	486,420.32	51.875000	435,750.00	-50,670.32	0.10
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
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
C4000KAE4	GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN						01 Feb 2029		
			417,699.320	Local	99.198802	414,352.72	100.550000	419,996.67	5,643.95
			Base	99.198802	414,352.72	100.550000	419,996.67	5,643.95	0.09
C6901LAM9	1011778 BC UNLIMITED LBLTY CO 2024 TERM LOAN B6						20 Sep 2030		
			578,775.000	Local	99.558312	576,218.62	99.575000	576,315.21	96.59
			Base	99.558312	576,218.62	99.575000	576,315.21	96.59	0.13
C8000CAL7	CLARIOS GLOBAL LP 2024 TERM LOAN B						06 May 2030		
			299,250.000	Local	99.529043	297,840.66	100.187500	299,811.09	1,970.43
			Base	99.529043	297,840.66	100.187500	299,811.09	1,970.43	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	7.400000	44,400.00	-554,052.87
			Base	99.742145	598,452.87	7.400000	44,400.00	-554,052.87	0.01
G4712JAT9	HOWDEN GROUP HOLDINGS LTD. 2023 USD TERM LOAN B						18 Apr 2030		
			158,000.000	Local	96.507139	152,481.28	100.000000	158,000.00	5,518.72
			Base	96.507139	152,481.28	100.000000	158,000.00	5,518.72	0.04

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WESTERN ASSET MANAGEMENT COMPANY  
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G5080AAH5	JAZZ FINANCING LUX SARLL 2024 TERM LOAN B					05 May 2028			
		347,019.500	Local	100.000000	347,019.50	99.984400	346,965.36	-54.14	0.09
			Base	100.000000	347,019.50	99.984400	346,965.36	-54.14	0.08
G9368PBH6	VIRGIN MEDIA BRISTOL LLC 2023 USD TERM LOAN Y					31 Mar 2031			
		400,000.000	Local	99.075223	396,300.89	94.232100	376,928.40	-19,372.49	0.10
			Base	99.075223	396,300.89	94.232100	376,928.40	-19,372.49	0.08
N3313EAB6	FLUTTER FINANCING B.V. TERM LOAN B					25 Nov 2030			
		895,500.000	Local	99.763390	893,381.16	99.925000	894,828.38	1,447.22	0.24
			Base	99.763390	893,381.16	99.925000	894,828.38	1,447.22	0.20
P01012AT3	REPUBLIC OF EL SALVADOR SR UNSECURED REGS 01/27 6.375				6.375000	18 Jan 2027			
		80,000.000	Local	84.949613	67,959.69	88.861896	71,089.52	3,129.83	0.02
			Base	84.949613	67,959.69	88.861896	71,089.52	3,129.83	0.02
P06518AH0	COMMONWEALTH OF BAHAMAS SR UNSECURED REGS 10/32 8.95				8.950000	15 Oct 2032			
		270,000.000	Local	87.833589	237,150.69	93.375000	252,112.50	14,961.81	0.07
Original Face:		270,000.000	Base	87.833589	237,150.69	93.375000	252,112.50	14,961.81	0.06
P2121YAW8	CARNIVAL CORPORATION 2024 TERM LOAN B2					08 Aug 2027			
		198,390.900	Local	99.524918	197,448.38	100.250000	198,886.88	1,438.50	0.05
			Base	99.524918	197,448.38	100.250000	198,886.88	1,438.50	0.04
P3579ECF2	DOMINICAN REPUBLIC SR UNSECURED REGS 01/30 4.5				4.500000	30 Jan 2030			
		200,000.000	Local	85.837330	171,674.66	90.752037	181,504.07	9,829.41	0.05
			Base	85.837330	171,674.66	90.752037	181,504.07	9,829.41	0.04
P3579ECH8	DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875				4.875000	23 Sep 2032			
		330,000.000	Local	84.439415	278,650.07	89.463040	295,228.03	16,577.96	0.08
			Base	84.439415	278,650.07	89.463040	295,228.03	16,577.96	0.07
V6745WAA0	FEDERAL REP OF ETHIOPIA SR UNSECURED REGS 12/24 6.625				6.625000	11 Dec 2024			
		260,000.000	Local	78.875673	205,076.75	72.067200	187,374.72	-17,702.03	0.05
			Base	78.875673	205,076.75	72.067200	187,374.72	-17,702.03	0.04
V7691DAX4	REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25				6.250000	23 May 2033			
		250,000.000	Local	83.401556	208,503.89	83.706800	209,267.00	763.11	0.06
Original Face:		250,000.000	Base	83.401556	208,503.89	83.706800	209,267.00	763.11	0.05

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WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 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	
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	58.444423	151,955.50	21,435.50	0.04
			Base	50.200000	130,520.00	58.444423	151,955.50	21,435.50	0.03
<b>US DOLLAR Total</b>									
		378,345,877.880	Local		355,897,742.35		347,252,857.03	-8,644,885.32	91.63
Original Face:		188,554,233.240	Base		355,897,741.56		347,252,857.03	-8,644,884.53	77.77
<b>FIXED INCOME Total</b>									
		853,604,235.400	Base		376,299,359.64		366,102,943.15	-10,196,416.49	81.99
Original Face:		196,644,233.240							



As of: June 28, 2024

View Date: July 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
<b>US DOLLAR</b>									
ADI2P8WB5	S+P500 EMINI OPTN SEP24P 5200 SEP24 5200 PUT					20 Sep 2024			
650.000		13.000	Local	52.042000	33,827.30	42.000000	27,300.00	-6,527.30	0.01
			Base	52.042000	33,827.30	42.000000	27,300.00	-6,527.30	0.01
ADI2PKS49	S+P EMINI 3RD WK AUG24P 5300 AUG24 5300 PUT					16 Aug 2024			
650.000		13.000	Local	44.792000	29,114.80	30.250000	19,662.50	-9,452.30	0.01
			Base	44.792000	29,114.80	30.250000	19,662.50	-9,452.30	0.00
AEIH94436	9WP034045 SWAPTION PAYER 240821 60 PUT					21 Aug 2024			
13,200,000.000	13,200,000.000		Local	0.130000	17,160.00	0.093906	12,395.59	-4,764.41	0.00
			Base	0.130000	17,160.00	0.093906	12,395.59	-4,764.41	0.00
AEIH94444	9WP034086 SWAPTION PAYER 240717 65 PUT					17 Jul 2024			
16,200,000.000	16,200,000.000		Local	0.042500	6,885.00	0.021260	3,444.12	-3,440.88	0.00
			Base	0.042500	6,885.00	0.021260	3,444.12	-3,440.88	0.00
AEIH97538	9WP034102 SWAPTION PAYER 60 241120 60 PUT					20 Nov 2024			
14,700,000.000	14,700,000.000		Local	0.285000	41,895.00	0.263328	38,709.22	-3,185.78	0.01
			Base	0.285000	41,895.00	0.263328	38,709.22	-3,185.78	0.01
<b>US DOLLAR Total</b>									
44,101,300.000	44,100,026.000		Local		128,882.10		101,511.43	-27,370.67	0.03
			Base		128,882.10		101,511.43	-27,370.67	0.02
<b>OPTIONS PURCHASED - PUTS Total</b>									
44,101,300.000	44,100,026.000		Base		128,882.10		101,511.43	-27,370.67	0.02

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



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

## OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI2PKS15	S+P EMINI 3RD WK AUG24P 5000 AUG24 5000 PUT					16 Aug 2024				
-650.000		-13.000	Local	15.458000	-10,047.70	9.750000	-6,337.50	3,710.20	0.00	
			Base	15.458000	-10,047.70	9.750000	-6,337.50	3,710.20	0.00	
ADI2PKS64	S+P500 EMINI OPTN SEP24P 4900 SEP24 4900 PUT					20 Sep 2024				
-650.000		-13.000	Local	23.458000	-15,247.70	18.750000	-12,187.50	3,060.20	0.00	
			Base	23.458000	-15,247.70	18.750000	-12,187.50	3,060.20	0.00	
AEIH94451	9WP034060 SWAPTION PAYER 240821 80 PUT					21 Aug 2024				
-13,200,000.000		-13,200,000.000	Local	0.045000	-5,940.00	0.029303	-3,868.00	2,072.00	0.00	
			Base	0.045000	-5,940.00	0.029303	-3,868.00	2,072.00	0.00	
AEIH97546	9WP034128 SWAPTION PAYER 80. 241120 80 PUT					20 Nov 2024				
-29,400,000.000		-29,400,000.000	Local	0.142500	-41,895.00	0.122498	-36,014.41	5,880.59	0.01	
			Base	0.142500	-41,895.00	0.122498	-36,014.41	5,880.59	0.01	
<b>US DOLLAR Total</b>										
-42,601,300.000		-42,600,026.000	Local		-73,130.40		-58,407.41	14,722.99	0.02	
			Base		-73,130.40		-58,407.41	14,722.99	0.01	

## OPTIONS WRITTEN - PUTS Total

-42,601,300.000		-42,600,026.000	Base		-73,130.40		-58,407.41	14,722.99	0.01
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## SWAPS EQUITY

US DOLLAR									Exchange Rate:	1.000000
99S238MR5	OWP302870 TRS USD R E JPEIFNTR									
		13,727.040	Local	133.094972	1,827,000.00	131.123000	1,799,930.67	-27,069.33	0.47	
			Base	133.094972	1,827,000.00	131.123000	1,799,930.67	-27,069.33	0.40	
<b>US DOLLAR Total</b>										
		13,727.040	Local		1,827,000.00		1,799,930.67	-27,069.33	0.47	
			Base		1,827,000.00		1,799,930.67	-27,069.33	0.40	

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### SWAPS EQUITY Total

13,727.040	Base			1,827,000.00		1,799,930.67	-27,069.33	0.40
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### SWAPS FIXED INCOME

#### BRAZILIAN REAL

Exchange Rate: 5.590100

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	94.142961	26,068,185.90	-1,621,814.10	40.59
		Base	20.420040	5,654,309.15	16.841016	4,663,277.20	-991,031.95	1.04

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	43.12
		Base	20.420040	-5,654,309.15	17.888768	-4,953,399.76	700,909.39	1.11

#### BRAZILIAN REAL Total

	Local			0.00		-1,621,814.10	-1,621,814.10	83.71
	Base			0.00		-290,122.56	-290,122.56	2.15

#### EURO CURRENCY

Exchange Rate: 0.933750

#### UNITED STATES OF AMERICA (THE)

99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
	1,050,000.000	Local	100.107444	1,051,128.16	100.311377	1,053,269.46	2,141.30	15.78
		Base	110.111410	1,156,169.81	107.428516	1,127,999.42	-28,170.39	0.25

99S1C6H48	0WP297799 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	15.73
		Base	110.004951	-1,155,051.99	107.095047	-1,124,497.99	30,554.00	0.25

99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
	1,050,000.000	Local	99.777145	1,047,660.02	99.598336	1,045,782.53	-1,877.49	15.66
		Base	109.784150	1,152,733.58	106.664885	1,119,981.29	-32,752.29	0.25

99S1C6H71	0WP297815 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	15.73
		Base	110.004951	-1,155,051.99	107.095047	-1,124,497.99	30,554.00	0.25

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<b>UNITED STATES OF AMERICA (THE) Total</b>								
		Base		-1,200.59		-1,015.27	185.32	1.01
<b>EURO CURRENCY Total</b>								
		Local		-1,211.82		-948.01	263.81	62.89
		Base		-1,200.59		-1,015.27	185.32	1.01
<b>MEXICAN PESO</b>							Exchange Rate:	18.295000
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
	211,305,600.000	Local	100.000000	211,305,600.00	99.799606	210,882,156.26	-423,443.74	29.99
		Base	5.213153	11,015,683.77	5.455021	11,526,764.49	511,080.72	2.58
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.243000	17 Jul 2024		
	-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	30.05
		Base	5.213153	-11,015,683.77	5.465974	-11,549,909.81	-534,226.04	2.59
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.417800	29,964,671.61	91.599454	27,333,277.07	-2,631,394.54	3.89
		Base	5.184664	1,547,103.66	5.006803	1,494,029.90	-53,073.76	0.33
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.245000	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	4.24
		Base	5.163436	-1,540,769.34	5.465974	-1,631,046.73	-90,277.39	0.37
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.505730	31,207,029.06	91.554146	28,427,562.33	-2,779,466.73	4.04
		Base	5.157203	1,601,311.68	5.004326	1,553,843.25	-47,468.43	0.35
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				11.240000	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	4.42
		Base	5.131392	-1,593,297.36	5.465974	-1,697,185.02	-103,887.66	0.38
99S1X0C68	SWS076760 IRS MXN R F 8.97000				8.970000	01 Mar 2030		
	14,120,000.000	Local	100.000000	14,120,000.00	97.747311	13,801,920.31	-318,079.69	1.96
		Base	5.454645	770,195.82	5.342843	754,409.42	-15,786.40	0.17
99S1X0C76	SWS076760 IRS MXN P V 01MTIIE MEXICO INTERBANK TIIE 28 DAY				11.240000	01 Mar 2030		
	-14,120,000.000	Local	100.000000	-14,120,000.00	100.000000	-14,120,000.00	0.00	2.01

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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	5.454645	-770,195.82	5.465974	-771,795.57	-1,599.75	0.17
<b>MEXICAN PESO Total</b>								
		Local		281,700.67		-5,870,684.03	-6,152,384.70	80.61
		Base		14,348.64		-320,890.07	-335,238.71	6.94
<b>US DOLLAR</b>							Exchange Rate:	1.000000
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	1,300,000.000	Local	92.312532	1,200,062.92	100.000000	1,300,000.00	99,937.08	0.34
		Base	92.312532	1,200,062.92	100.000000	1,300,000.00	99,937.08	0.29
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	-1,300,000.000	Local	100.000000	-1,300,000.00	108.837786	-1,414,891.22	-114,891.22	0.37
		Base	100.000000	-1,300,000.00	108.837786	-1,414,891.22	-114,891.22	0.32
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	1,300,000.000	Local	105.719625	1,374,355.13	108.370800	1,408,820.40	34,465.27	0.37
		Base	105.719625	1,374,355.13	108.370800	1,408,820.40	34,465.27	0.32
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-1,300,000.000	Local	100.000000	-1,300,000.00	100.000000	-1,300,000.00	0.00	0.34
		Base	100.000000	-1,300,000.00	100.000000	-1,300,000.00	0.00	0.29
99S22CDU0	SWS113761 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2029		
	1,190,000.000	Local	114.568578	1,363,366.08	114.900700	1,367,318.33	3,952.25	0.36
		Base	114.568578	1,363,366.08	114.900700	1,367,318.33	3,952.25	0.31
99S22CDV8	SWS113761 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2029		
	-1,190,000.000	Local	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	0.31
		Base	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	0.27
99S22CDX4	BWS113787 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2029		
	1,190,000.000	Local	83.087257	988,738.36	100.000000	1,190,000.00	201,261.64	0.31
		Base	83.087257	988,738.36	100.000000	1,190,000.00	201,261.64	0.27
99S22CDY2	BWS113787 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2029		
	-1,190,000.000	Local	100.000000	-1,190,000.00	116.890100	-1,390,992.19	-200,992.19	0.37
		Base	100.000000	-1,190,000.00	116.890100	-1,390,992.19	-200,992.19	0.31

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Books Open

Prepared by State Street



# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S22U430	SWS116004 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2029			
		1,121,000.000	Local	106.607770	1,195,073.10	106.272500	1,191,314.73	-3,758.37	0.31
			Base	106.607770	1,195,073.10	106.272500	1,191,314.73	-3,758.37	0.27
99S22U448	SWS116004 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2029			
		-1,121,000.000	Local	100.000000	-1,121,000.00	100.000000	-1,121,000.00	0.00	0.30
			Base	100.000000	-1,121,000.00	100.000000	-1,121,000.00	0.00	0.25
99S238MS3	0WP302870 TRS USD P V 00MSOFR SOFR 110 BPS SPREAD				6.440000	02 Aug 2024			
		-1,827,000.000	Local	100.000000	-1,827,000.00	100.000000	-1,827,000.00	0.00	0.48
			Base	100.000000	-1,827,000.00	100.000000	-1,827,000.00	0.00	0.41
99S23F109	SWS113944 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2029			
		980,000.000	Local	83.465778	817,964.62	83.145600	814,826.88	-3,137.74	0.22
			Base	83.465778	817,964.62	83.145600	814,826.88	-3,137.74	0.18
99S23F1P6	SWS113944 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2029			
		-980,000.000	Local	100.000000	-980,000.00	100.000000	-980,000.00	0.00	0.26
			Base	100.000000	-980,000.00	100.000000	-980,000.00	0.00	0.22
99S23F1R2	BWS113860 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2029			
		980,000.000	Local	111.796426	1,095,604.97	100.000000	980,000.00	-115,604.97	0.26
			Base	111.796426	1,095,604.97	100.000000	980,000.00	-115,604.97	0.22
99S23F1S0	BWS113860 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2029			
		-980,000.000	Local	100.000000	-980,000.00	88.176000	-864,124.80	115,875.20	0.23
			Base	100.000000	-980,000.00	88.176000	-864,124.80	115,875.20	0.19
<b>US DOLLAR Total</b>									
	-1,827,000.000	Local		-1,852,834.82		-1,835,727.87	17,106.95	4.84	
		Base		-1,852,834.82		-1,835,727.87	17,106.95	4.11	
<b>SWAPS FIXED INCOME Total</b>									
	-1,827,000.000	Base		-1,839,686.77		-2,447,755.77	-608,069.00	14.21	

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
1,500,000.000	957,094,089.700	Base		390,881,414.67		380,119,170.23	-10,762,244.44	99.91
Original Face:	196,644,233.240							

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 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: 1.499026

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
ADI2NCL12	AUST 10Y BOND FUT SEP24 XSFE 20240916						16 Sep 2024			
38.000	3,800,000.000	Local	4,315,620.86	4,325,007.24	95.685000	-9,386.38		-42,303.50	32,917.12	
		Base	2,878,949.97		63.831448	-6,261.65		-28,220.66	21,959.01	0.00

### AUSTRALIAN DOLLAR Total

38.000	3,800,000.000	Local	4,315,620.86	4,325,007.24		-9,386.38		-42,303.50	32,917.12	
		Base				-6,261.65		-28,220.66	21,959.01	0.00

### EURO CURRENCY

Exchange Rate: 0.933750

#### 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
ADI2N6SR1	EURO-BUND FUTURE SEP24 XEUR 20240906						06 Sep 2024			
84.000	8,400,000.000	Local	11,056,080.00	10,941,520.80	131.620000	114,559.20		149,839.20	-35,280.00	
		Base	11,840,514.06		140.958501	122,687.23		160,470.36	-37,783.13	0.01

### GERMANY Total

84.000	8,400,000.000	Local	11,056,080.00	10,941,520.80		114,559.20		149,839.20	-35,280.00	
		Base				122,687.23		160,470.36	-37,783.13	0.01

### EURO CURRENCY Total

84.000	8,400,000.000	Local	11,056,080.00	10,941,520.80		114,559.20		149,839.20	-35,280.00	
		Base				122,687.23		160,470.36	-37,783.13	0.01

### POUND STERLING

Exchange Rate: 0.791077

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	10,907,462.50	10,853,313.48	94.847500	54,149.02		54,436.52	-287.50	
		Base	13,788,117.34		119.896673	68,449.75		68,813.17	-363.42	0.00

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI223JF7	ICE 3MTH SONIA FU DEC24 IFLL 20250318						18 Mar 2025			
1.000	250,000.000	Local	238,187.50	236,901.38	95.275000	1,286.12		1,273.62	12.50	
		Base	301,092.69		120.437075	1,625.78		1,609.98	15.80	0.00

ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926						26 Sep 2024			
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& Issue has redenominated but Local is not converted  
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# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 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
66.000		6,600,000.000	Local 6,439,620.00	6,392,851.08	97.570000	46,768.92	18 Mar 2025	75,148.92	-28,380.00	
			Base 8,140,320.10		123.338183	59,120.57		94,995.71	-35,875.14	0.01
<b>POUND STERLING Total</b>										
113.000		18,350,000.000	Local 17,585,270.00	17,483,065.94		102,204.06		130,859.06	-28,655.00	
			Base			129,196.10		165,418.86	-36,222.76	0.01
<b>US DOLLAR</b>								Exchange Rate:	1.000000	
ADI23N1Z7	3 MONTH SOFR FUT DEC24 XCME 20250318						18 Mar 2025			
70.000		17,500,000.000	Local 16,650,375.00	16,909,522.00	95.145000	-259,147.00		-260,022.00	875.00	
			Base 16,650,375.00		95.145000	-259,147.00		-260,022.00	875.00	0.00
ADI2N2JH2	US 2YR NOTE (CBT) SEP24 XCBT 20240930						30 Sep 2024			
203.000		40,600,000.000	Local 41,456,406.25	41,400,817.57	102.109375	55,588.68		60,346.59	-4,757.91	
			Base 41,456,406.25		102.109375	55,588.68		60,346.59	-4,757.91	0.00
ADI2N2L55	US ULTRA BOND CBT SEP24 XCBT 20240919						19 Sep 2024			
104.000		10,400,000.000	Local 13,035,750.00	12,909,047.23	125.343750	126,702.77		298,952.77	-172,250.00	
			Base 13,035,750.00		125.343750	126,702.77		298,952.77	-172,250.00	0.04
ADI2NDTL8	US LONG BOND(CBT) SEP24 XCBT 20240919						19 Sep 2024			
96.000		9,600,000.000	Local 11,358,000.00	11,234,236.08	118.312500	123,763.92		219,763.92	-96,000.00	
			Base 11,358,000.00		118.312500	123,763.92		219,763.92	-96,000.00	0.02
ADI2NDZM9	US 10YR ULTRA FUT SEP24 XCBT 20240919						19 Sep 2024			
13.000		1,300,000.000	Local 1,475,906.25	1,459,030.30	113.531250	16,875.95		23,172.83	-6,296.88	
			Base 1,475,906.25		113.531250	16,875.95		23,172.83	-6,296.88	0.00
ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930						30 Sep 2024			
373.000		37,300,000.000	Local 39,753,640.63	39,544,680.98	106.578125	208,959.65		249,756.52	-40,796.87	
			Base 39,753,640.63		106.578125	208,959.65		249,756.52	-40,796.87	0.01
<b>US DOLLAR Total</b>										
859.000		116,700,000.000	Local 123,730,078.13	123,457,334.16		272,743.97		591,970.63	-319,226.66	
			Base			272,743.97		591,970.63	-319,226.66	0.07

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 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	
<b>FUTURES LONG Total</b>									
1,094.000	147,250,000.000		Base			518,365.65	889,639.19	-371,273.54	0.09

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 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	
ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919						19 Sep 2024		
-17.000	-1,700,000.000	Local	-1,869,734.38	-1,877,033.09	109.984375	7,298.71	2,783.09	4,515.62	
		Base	-1,869,734.38		109.984375	7,298.71	2,783.09	4,515.62	0.00
<b>US DOLLAR Total</b>									
-17.000	-1,700,000.000	Local	-1,869,734.38	-1,877,033.09		7,298.71	2,783.09	4,515.62	
		Base				7,298.71	2,783.09	4,515.62	0.00
<b>FUTURES SHORT Total</b>									
-17.000	-1,700,000.000	Base				7,298.71	2,783.09	4,515.62	0.00

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



As of: June 28, 2024

View Date: July 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								
<b>FUTURES Total</b>									
1,077.000	145,550,000.000	Base				525,664.36	892,422.28	-366,757.92	0.09



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

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

**ARGENTINE PESO**

Exchange Rate: 911.497400

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	0.001097	54.86	-632.93	0.00
<b>ARGENTINE PESO Total</b>		50,000.970	Local	50,000.97		50,000.97	0.00	100.00
			Base	687.79		54.86	-632.93	0.00

**EURO CURRENCY**

Exchange Rate: 0.933750

**INTERNATIONAL**

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		32,106.130	Local 1.000000	32,106.13	1.000000	32,106.13	0.00	17.76
			Base 1.061656	34,085.65	1.070950	34,384.07	298.42	0.06
<b>INTERNATIONAL Total</b>		32,106.130	Local	32,106.13		32,106.13	0.00	17.76
			Base	34,085.65		34,384.07	298.42	0.06
<b>EURO CURRENCY Total</b>		32,106.130	Local	32,106.13		32,106.13	0.00	17.76
			Base	34,085.65		34,384.07	298.42	0.06

**MEXICAN PESO**

Exchange Rate: 18.295000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,333,959.570	Local 1.000000	1,333,959.57	1.000000	1,333,959.57	0.00	12.63
			Base 0.057494	76,694.10	0.054660	72,913.89	-3,780.21	0.13
<b>MEXICAN PESO Total</b>		1,333,959.570	Local	1,333,959.57		1,333,959.57	0.00	12.63
			Base	76,694.10		72,913.89	-3,780.21	0.13



# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>POUND STERLING</b>							Exchange Rate:	0.791077	
GBP	POUND STERLING								
		25,856.570	Local	1.000000	25,856.57	1.000000	25,856.57	0.00	30.11
			Base	1.224821	31,669.67	1.264099	32,685.28	1,015.61	0.06
<b>POUND STERLING Total</b>									
		25,856.570	Local		25,856.57		25,856.57	0.00	30.11
			Base		31,669.67		32,685.28	1,015.61	0.06
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
USD	US DOLLAR								
		232,846.100	Local	1.000000	232,846.10	1.000000	232,846.10	0.00	0.42
			Base	1.000000	232,846.10	1.000000	232,846.10	0.00	0.41
<b>US DOLLAR Total</b>									
		232,846.100	Local		232,846.10		232,846.10	0.00	0.42
			Base		232,846.10		232,846.10	0.00	0.41
<b>CASH Total</b>									
		1,674,769.340	Base		375,983.31		372,884.20	-3,099.11	0.66
<b>CASH EQUIVALENT</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				5.239867	31 Dec 2030			
		1,875,690.940	Local	100.000000	1,875,690.94	100.000000	1,875,690.94	0.00	3.37
			Base	100.000000	1,875,690.94	100.000000	1,875,690.94	0.00	3.31
<b>US DOLLAR Total</b>									
		1,875,690.940	Local		1,875,690.94		1,875,690.94	0.00	3.37
			Base		1,875,690.94		1,875,690.94	0.00	3.31

& Issue has redenominated but Local is not converted  
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Books Open

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 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
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## CASH EQUIVALENT Total

1,875,690.94	Base			1,875,690.94		1,875,690.94	0.00	3.31
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## EQUITY

US DOLLAR							Exchange Rate:	1.000000
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247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		1,350.000	Local	24.990000		32,400.00	-1,336.50	0.06
			Base	24.990000		32,400.00	-1,336.50	0.06

493267843	KEYCORP PREFERRED STOCK VAR							
		3,609.000	Local	25.000000		79,542.36	-10,682.64	0.14
			Base	25.000000		79,542.36	-10,682.64	0.14

80620A208	SCE TRUST VIII PREFERRED STOCK 6.95							
		3,075.000	Local	25.000000		79,150.50	2,275.50	0.14
			Base	25.000000		79,150.50	2,275.50	0.14

US DOLLAR Total		8,034.000	Local		200,836.50	191,092.86	-9,743.64	0.34
			Base		200,836.50	191,092.86	-9,743.64	0.34

## EQUITY Total

8,034.000	Base			200,836.50		191,092.86	-9,743.64	0.34
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## FIXED INCOME

EURO CURRENCY							Exchange Rate:	0.933750
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### INTERNATIONAL

B2Q3BCI14	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038		
		120,000.000	Local	117.076792		148,297.20	7,805.05	82.01
			Base	116.697758		158,818.96	18,781.65	0.28

INTERNATIONAL Total		120,000.000	Local		140,492.15	148,297.20	7,805.05	82.01
			Base		140,037.31	158,818.96	18,781.65	0.28

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As of: June 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
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## EURO CURRENCY Total

120,000.000	Local			140,492.15		148,297.20	7,805.05	82.01
	Base			140,037.31		158,818.96	18,781.65	0.28

## MEXICAN PESO

Exchange Rate: 18.295000

P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
10,420,000.000	Local	108.889629		11,346,299.35	88.597000	9,231,807.40	-2,114,491.95	87.37
	Base	5.478136		570,821.76	4.842689	504,608.22	-66,213.54	0.89

## MEXICAN PESO Total

10,420,000.000	Local			11,346,299.35		9,231,807.40	-2,114,491.95	87.37
	Base			570,821.76		504,608.22	-66,213.54	0.89

## POUND STERLING

Exchange Rate: 0.791077

B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
50,000.000	Local	121.205860		60,602.93	119.182800	59,591.40	-1,011.53	69.39
	Base	138.320040		69,160.02	150.658912	75,329.46	6,169.44	0.13

## POUND STERLING Total

50,000.000	Local			60,602.93		59,591.40	-1,011.53	69.39
	Base			69,160.02		75,329.46	6,169.44	0.13

## 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	99.967050		19,993.41	72.323607	14,464.72	-5,528.69	0.03
	Base	99.967050		19,993.41	72.323607	14,464.72	-5,528.69	0.03

00115AAP4	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5				4.500000	15 Jun 2052		
50,000.000	Local	99.384660		49,692.33	83.376573	41,688.29	-8,004.04	0.07
	Base	99.384660		49,692.33	83.376573	41,688.29	-8,004.04	0.07

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
8,000.000	Local	92.981500		7,438.52	83.274184	6,661.93	-776.59	0.01
	Base	92.981500		7,438.52	83.274184	6,661.93	-776.59	0.01

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 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	
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375	30,000.000	Local	138.981167	41,694.35	105.748263	31,724.48	-9,969.87	0.06
			Base	138.981167	41,694.35	105.748263	31,724.48	-9,969.87	0.06
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5	525,000.000	Local	99.432766	522,022.02	82.873281	435,084.73	-86,937.29	0.78
			Base	99.432766	522,022.02	82.873281	435,084.73	-86,937.29	0.77
00206RKB7	AT+T INC SR UNSECURED 06/60 3.85	10,000.000	Local	79.392900	7,939.29	70.163550	7,016.36	-922.93	0.01
			Base	79.392900	7,939.29	70.163550	7,016.36	-922.93	0.01
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55	311,000.000	Local	73.511916	228,622.06	67.810990	210,892.18	-17,729.88	0.38
			Base	73.511916	228,622.06	67.810990	210,892.18	-17,729.88	0.37
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65	306,000.000	Local	92.440114	282,866.75	67.498134	206,544.29	-76,322.46	0.37
			Base	92.440114	282,866.75	67.498134	206,544.29	-76,322.46	0.36
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8	80,000.000	Local	94.273138	75,418.51	70.145882	56,116.71	-19,301.80	0.10
			Base	94.273138	75,418.51	70.145882	56,116.71	-19,301.80	0.10
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75	40,000.000	Local	100.145250	40,058.10	97.355660	38,942.26	-1,115.84	0.07
		Original Face:	Base	100.145250	40,058.10	97.355660	38,942.26	-1,115.84	0.07
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05	290,000.000	Local	90.270834	261,785.42	87.128803	252,673.53	-9,111.89	0.45
			Base	90.270834	261,785.42	87.128803	252,673.53	-9,111.89	0.45
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25	360,000.000	Local	89.135408	320,887.47	83.706441	301,343.19	-19,544.28	0.54
			Base	89.135408	320,887.47	83.706441	301,343.19	-19,544.28	0.53
00287YDW6	ABBVIE INC SR UNSECURED 03/54 5.4	130,000.000	Local	99.658592	129,556.17	99.446541	129,280.50	-275.67	0.23
			Base	99.658592	129,556.17	99.446541	129,280.50	-275.67	0.23

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00287YDX4	ABBVIE INC SR UNSECURED 03/64 5.5					5.500000	15 Mar 2064		
	70,000.000	Local	99.626900	69,738.83	99.321192	69,524.83	-214.00	0.12	
		Base	99.626900	69,738.83	99.321192	69,524.83	-214.00	0.12	
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	93,000.000	Local	101.416118	94,316.99	72.933136	67,827.82	-26,489.17	0.12	
		Base	101.416118	94,316.99	72.933136	67,827.82	-26,489.17	0.12	
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051		
	190,000.000	Local	86.234237	163,845.05	60.565490	115,074.43	-48,770.62	0.21	
		Base	86.234237	163,845.05	60.565490	115,074.43	-48,770.62	0.20	
015271BD0	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/54 5.625					5.625000	15 May 2054		
	60,000.000	Local	99.943267	59,965.96	94.197560	56,518.54	-3,447.42	0.10	
		Base	99.943267	59,965.96	94.197560	56,518.54	-3,447.42	0.10	
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
	250,000.000	Local	98.007104	245,017.76	64.259589	160,648.97	-84,368.79	0.29	
		Base	98.007104	245,017.76	64.259589	160,648.97	-84,368.79	0.28	
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	20,000.000	Local	90.483050	18,096.61	100.450800	20,090.16	1,993.55	0.04	
		Base	90.483050	18,096.61	100.450800	20,090.16	1,993.55	0.04	
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
	100,000.000	Local	102.946440	102,946.44	79.788045	79,788.05	-23,158.39	0.14	
		Base	102.946440	102,946.44	79.788045	79,788.05	-23,158.39	0.14	
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	270,000.000	Local	102.719859	277,343.62	100.333357	270,900.06	-6,443.56	0.49	
		Base	102.719859	277,343.62	100.333357	270,900.06	-6,443.56	0.48	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	300,000.000	Local	110.225917	330,677.75	98.548030	295,644.09	-35,033.66	0.53	
		Base	110.225917	330,677.75	98.548030	295,644.09	-35,033.66	0.52	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	65,000.000	Local	102.617738	66,701.53	99.748173	64,836.31	-1,865.22	0.12	
		Base	102.617738	66,701.53	99.748173	64,836.31	-1,865.22	0.11	

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# Holdings

WESTERN ASSET LONG DURATION CR  
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	10,000.000	Local	100.001300	10,000.13	81.011566	8,101.16	-1,898.97	0.01	
		Base	100.001300	10,000.13	81.011566	8,101.16	-1,898.97	0.01	
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
	80,000.000	Local	95.773525	76,618.82	72.381290	57,905.03	-18,713.79	0.10	
		Base	95.773525	76,618.82	72.381290	57,905.03	-18,713.79	0.10	
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		
	250,000.000	Local	75.427896	188,569.74	69.140483	172,851.21	-15,718.53	0.31	
		Base	75.427896	188,569.74	69.140483	172,851.21	-15,718.53	0.31	
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	40,000.000	Local	119.810325	47,924.13	107.232458	42,892.98	-5,031.15	0.08	
		Base	119.810325	47,924.13	107.232458	42,892.98	-5,031.15	0.08	
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	70,000.000	Local	120.196043	84,137.23	105.312323	73,718.63	-10,418.60	0.13	
		Base	120.196043	84,137.23	105.312323	73,718.63	-10,418.60	0.13	
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
	60,000.000	Local	100.018200	60,010.92	103.897300	62,338.38	2,327.46	0.11	
		Base	100.018200	60,010.92	103.897300	62,338.38	2,327.46	0.11	
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
	60,760.000	Local	97.968647	59,525.75	98.940240	60,116.09	590.34	0.11	
	Original Face: 160,000.000	Base	97.968647	59,525.75	98.940240	60,116.09	590.34	0.11	
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45					3.450000	15 Apr 2031		
	10,000.000	Local	99.808000	9,980.80	79.875907	7,987.59	-1,993.21	0.01	
		Base	99.808000	9,980.80	79.875907	7,987.59	-1,993.21	0.01	
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	76.557151	7,655.72	-2,344.28	0.01	
		Base	100.000000	10,000.00	76.557151	7,655.72	-2,344.28	0.01	
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833					3.833000	11 Mar 2051		
	10,000.000	Local	100.536800	10,053.68	60.260947	6,026.09	-4,027.59	0.01	
		Base	100.536800	10,053.68	60.260947	6,026.09	-4,027.59	0.01	

# Holdings

WESTERN ASSET LONG DURATION CR  
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031162BE9	AMGEN INC SR UNSECURED 10/41 4.95					4.950000	01 Oct 2041		
	90,000.000	Local		95.745822	86,171.24	91.823541	82,641.19	-3,530.05	0.15
		Base		95.745822	86,171.24	91.823541	82,641.19	-3,530.05	0.15
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	20,000.000	Local		98.152950	19,630.59	84.497234	16,899.45	-2,731.14	0.03
		Base		98.152950	19,630.59	84.497234	16,899.45	-2,731.14	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	47,000.000	Local		103.876766	48,822.08	85.888750	40,367.71	-8,454.37	0.07
		Base		103.876766	48,822.08	85.888750	40,367.71	-8,454.37	0.07
031162DS6	AMGEN INC SR UNSECURED 03/43 5.6					5.600000	02 Mar 2043		
	80,000.000	Local		103.194513	82,555.61	98.917840	79,134.27	-3,421.34	0.14
		Base		103.194513	82,555.61	98.917840	79,134.27	-3,421.34	0.14
031162DT4	AMGEN INC SR UNSECURED 03/53 5.65					5.650000	02 Mar 2053		
	100,000.000	Local		104.296650	104,296.65	99.018013	99,018.01	-5,278.64	0.18
		Base		104.296650	104,296.65	99.018013	99,018.01	-5,278.64	0.17
031162DU1	AMGEN INC SR UNSECURED 03/63 5.75					5.750000	02 Mar 2063		
	10,000.000	Local		104.705600	10,470.56	98.487202	9,848.72	-621.84	0.02
		Base		104.705600	10,470.56	98.487202	9,848.72	-621.84	0.02
032654BC8	ANALOG DEVICES INC SR UNSECURED 04/54 5.3					5.300000	01 Apr 2054		
	170,000.000	Local		99.481753	169,118.98	98.153399	166,860.78	-2,258.20	0.30
		Base		99.481753	169,118.98	98.153399	166,860.78	-2,258.20	0.29
034863BF6	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/54 6					6.000000	05 Apr 2054		
	200,000.000	Local		98.620960	197,241.92	99.417213	198,834.43	1,592.51	0.36
		Base		98.620960	197,241.92	99.417213	198,834.43	1,592.51	0.35
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	50,000.000	Local		97.467600	48,733.80	95.573306	47,786.65	-947.15	0.09
		Base		97.467600	48,733.80	95.573306	47,786.65	-947.15	0.08
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		96.326500	19,265.30	92.562480	18,512.50	-752.80	0.03
		Base		96.326500	19,265.30	92.562480	18,512.50	-752.80	0.03

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03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	140,000.000	Local	106.820693	149,548.97	104.652744	146,513.84	-3,035.13	0.26	
		Base	106.820693	149,548.97	104.652744	146,513.84	-3,035.13	0.26	
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	30,000.000	Local	109.519133	32,855.74	91.283914	27,385.17	-5,470.57	0.05	
		Base	109.519133	32,855.74	91.283914	27,385.17	-5,470.57	0.05	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	10,000.000	Local	99.497400	9,949.74	88.895917	8,889.59	-1,060.15	0.02	
		Base	99.497400	9,949.74	88.895917	8,889.59	-1,060.15	0.02	
036752AH6	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	60,000.000	Local	109.647733	65,788.64	85.313323	51,187.99	-14,600.65	0.09	
		Base	109.647733	65,788.64	85.313323	51,187.99	-14,600.65	0.09	
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	120,000.000	Local	99.618517	119,542.22	84.267464	101,120.96	-18,421.26	0.18	
		Base	99.618517	119,542.22	84.267464	101,120.96	-18,421.26	0.18	
036752AX1	ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1					6.100000	15 Oct 2052		
	10,000.000	Local	104.451200	10,445.12	105.357455	10,535.75	90.63	0.02	
		Base	104.451200	10,445.12	105.357455	10,535.75	90.63	0.02	
03740MAF7	AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75					5.750000	01 Mar 2054		
	230,000.000	Local	99.384330	228,583.96	98.283651	226,052.40	-2,531.56	0.41	
		Base	99.384330	228,583.96	98.283651	226,052.40	-2,531.56	0.40	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	8,000.000	Local	112.778125	9,022.25	99.216600	7,937.33	-1,084.92	0.01	
		Base	112.778125	9,022.25	99.216600	7,937.33	-1,084.92	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	60,000.000	Local	101.397883	60,838.73	85.994140	51,596.48	-9,242.25	0.09	
		Base	101.397883	60,838.73	85.994140	51,596.48	-9,242.25	0.09	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	20,000.000	Local	96.334150	19,266.83	73.957130	14,791.43	-4,475.40	0.03	
		Base	96.334150	19,266.83	73.957130	14,791.43	-4,475.40	0.03	

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	10,000.000	Local		102.340200	10,234.02	83.758900	8,375.89	-1,858.13	0.02
		Base		102.340200	10,234.02	83.758900	8,375.89	-1,858.13	0.01
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	83.847330	142,540.46	-27,459.54	0.26
		Base		100.000000	170,000.00	83.847330	142,540.46	-27,459.54	0.25
03766GAQ5	APIDOS CLO LTD APID 2017 26A A2R 144A					7.088540	18 Jul 2029		
	250,000.000	Local		99.322424	248,306.06	100.100000	250,250.00	1,943.94	0.45
	Original Face: 250,000.000	Base		99.322424	248,306.06	100.100000	250,250.00	1,943.94	0.44
03769MAC0	APOLLO GLOBAL MANAGEMENT COMPANY GUAR 05/54 5.8					5.800000	21 May 2054		
	60,000.000	Local		100.000000	60,000.00	98.780533	59,268.32	-731.68	0.11
		Base		100.000000	60,000.00	98.780533	59,268.32	-731.68	0.10
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.750000	01 Mar 2041		
	30,000.000	Local		104.628767	31,388.63	102.133711	30,640.11	-748.52	0.05
		Base		104.628767	31,388.63	102.133711	30,640.11	-748.52	0.05
04316JAE9	ARTHUR J GALLAGHER + CO SR UNSECURED 03/53 5.75					5.750000	02 Mar 2053		
	70,000.000	Local		99.015300	69,310.71	97.588255	68,311.78	-998.93	0.12
		Base		99.015300	69,310.71	97.588255	68,311.78	-998.93	0.12
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	412,262.710	Local		100.041214	412,432.62	99.982100	412,188.91	-243.71	0.74
		Base		100.041214	412,432.62	99.982100	412,188.91	-243.71	0.73
04686JAH4	ATHENE HOLDING LTD SR UNSECURED 04/54 6.25					6.250000	01 Apr 2054		
	130,000.000	Local		99.417446	129,242.68	100.561878	130,730.44	1,487.76	0.23
		Base		99.417446	129,242.68	100.561878	130,730.44	1,487.76	0.23
054989AC2	BAT CAPITAL CORP COMPANY GUAR 08/43 7.079					7.079000	02 Aug 2043		
	30,000.000	Local		100.000000	30,000.00	105.845707	31,753.71	1,753.71	0.06
		Base		100.000000	30,000.00	105.845707	31,753.71	1,753.71	0.06
054989AD0	BAT CAPITAL CORP COMPANY GUAR 08/53 7.081					7.081000	02 Aug 2053		
	10,000.000	Local		98.246900	9,824.69	106.820538	10,682.05	857.36	0.02
		Base		98.246900	9,824.69	106.820538	10,682.05	857.36	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
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	20,000.000	Local		101.386250	20,277.25	84.604799	16,920.96	-3,356.29	0.03
		Base		101.386250	20,277.25	84.604799	16,920.96	-3,356.29	0.03
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
	260,000.000	Local		97.873508	254,471.12	74.289035	193,151.49	-61,319.63	0.35
		Base		97.873508	254,471.12	74.289035	193,151.49	-61,319.63	0.34
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
	300,000.000	Local		99.898010	299,694.03	100.877900	302,633.70	2,939.67	0.54
		Base		99.898010	299,694.03	100.877900	302,633.70	2,939.67	0.53
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR					3.116000	19 Oct 2032		
	250,000.000	Local		80.900836	202,252.09	81.529900	203,824.75	1,572.66	0.37
		Base		80.900836	202,252.09	81.529900	203,824.75	1,572.66	0.36
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
	210,000.000	Local		100.000000	210,000.00	102.624571	215,511.60	5,511.60	0.39
		Base		100.000000	210,000.00	102.624571	215,511.60	5,511.60	0.38
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		
	30,000.000	Local		100.000000	30,000.00	84.582460	25,374.74	-4,625.26	0.05
		Base		100.000000	30,000.00	84.582460	25,374.74	-4,625.26	0.04
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	120,000.000	Local		101.673842	122,008.61	85.645341	102,774.41	-19,234.20	0.18
		Base		101.673842	122,008.61	85.645341	102,774.41	-19,234.20	0.18
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	10,000.000	Local		101.344400	10,134.44	83.944420	8,394.44	-1,740.00	0.02
		Base		101.344400	10,134.44	83.944420	8,394.44	-1,740.00	0.01
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	210,000.000	Local		66.881114	140,450.34	63.417518	133,176.79	-7,273.55	0.24
		Base		66.881114	140,450.34	63.417518	133,176.79	-7,273.55	0.24
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
	280,000.000	Local		95.988746	268,768.49	75.536856	211,503.20	-57,265.29	0.38
		Base		95.988746	268,768.49	75.536856	211,503.20	-57,265.29	0.37

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06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR					2.299000	21 Jul 2032		
	160,000.000	Local		100.000000	160,000.00	81.999010	131,198.42	-28,801.58	0.24
		Base		100.000000	160,000.00	81.999010	131,198.42	-28,801.58	0.23
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036		
	210,000.000	Local		98.122667	206,057.60	79.843615	167,671.59	-38,386.01	0.30
		Base		98.122667	206,057.60	79.843615	167,671.59	-38,386.01	0.30
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
	240,000.000	Local		98.597492	236,633.98	94.451846	226,684.43	-9,949.55	0.41
		Base		98.597492	236,633.98	94.451846	226,684.43	-9,949.55	0.40
06051GMA4	BANK OF AMERICA CORP SR UNSECURED 01/35 VAR					5.468000	23 Jan 2035		
	20,000.000	Local		100.000000	20,000.00	100.148909	20,029.78	29.78	0.04
		Base		100.000000	20,000.00	100.148909	20,029.78	29.78	0.04
0641598S8	BANK OF NOVA SCOTIA JR SUBORDINA 10/82 VAR					8.625000	27 Oct 2082		
	250,000.000	Local		100.293304	250,733.26	104.767300	261,918.25	11,184.99	0.47
		Base		100.293304	250,733.26	104.767300	261,918.25	11,184.99	0.46
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	40,000.000	Local		102.543900	41,017.56	99.196051	39,678.42	-1,339.14	0.07
		Base		102.543900	41,017.56	99.196051	39,678.42	-1,339.14	0.07
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	90,000.000	Local		116.312033	104,680.83	99.617354	89,655.62	-15,025.21	0.16
		Base		116.312033	104,680.83	99.617354	89,655.62	-15,025.21	0.16
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	30,000.000	Local		111.930467	33,579.14	101.955347	30,586.60	-2,992.54	0.05
		Base		111.930467	33,579.14	101.955347	30,586.60	-2,992.54	0.05
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	68,000.000	Local		106.635618	72,512.22	88.459805	60,152.67	-12,359.55	0.11
		Base		106.635618	72,512.22	88.459805	60,152.67	-12,359.55	0.11
075887BM0	BECTON DICKINSON + CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	11,000.000	Local		112.760182	12,403.62	85.935703	9,452.93	-2,950.69	0.02
		Base		112.760182	12,403.62	85.935703	9,452.93	-2,950.69	0.02

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075887BX6	BECTON DICKINSON + CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	50,000.000	Local		110.663000	55,331.50	87.494063	43,747.03	-11,584.47	0.08
		Base		110.663000	55,331.50	87.494063	43,747.03	-11,584.47	0.08
08205QAA6	BENIN INTL GOV BOND SR UNSECURED 144A 02/38 7.96					7.960000	13 Feb 2038		
	200,000.000	Local		96.802265	193,604.53	92.936000	185,872.00	-7,732.53	0.33
	Original Face: 200,000.000	Base		96.802265	193,604.53	92.936000	185,872.00	-7,732.53	0.33
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	40,000.000	Local		106.953400	42,781.36	84.363182	33,745.27	-9,036.09	0.06
		Base		106.953400	42,781.36	84.363182	33,745.27	-9,036.09	0.06
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	140,000.000	Local		99.269900	138,977.86	98.736110	138,230.55	-747.31	0.25
		Base		99.269900	138,977.86	98.736110	138,230.55	-747.31	0.24
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	50,000.000	Local		98.839500	49,419.75	91.449718	45,724.86	-3,694.89	0.08
		Base		98.839500	49,419.75	91.449718	45,724.86	-3,694.89	0.08
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2					3.200000	30 Jan 2052		
	20,000.000	Local		99.725750	19,945.15	66.070292	13,214.06	-6,731.09	0.02
		Base		99.725750	19,945.15	66.070292	13,214.06	-6,731.09	0.02
09290DAC5	BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25					5.250000	14 Mar 2054		
	40,000.000	Local		98.981800	39,592.72	97.166853	38,866.74	-725.98	0.07
		Base		98.981800	39,592.72	97.166853	38,866.74	-725.98	0.07
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	60,000.000	Local		99.025100	59,415.06	99.963730	59,978.24	563.18	0.11
		Base		99.025100	59,415.06	99.963730	59,978.24	563.18	0.11
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	40,000.000	Local		136.650150	54,660.06	103.163000	41,265.20	-13,394.86	0.07
		Base		136.650150	54,660.06	103.163000	41,265.20	-13,394.86	0.07
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	130,000.000	Local		98.527869	128,086.23	67.251169	87,426.52	-40,659.71	0.16
		Base		98.527869	128,086.23	67.251169	87,426.52	-40,659.71	0.15

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097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	30,000.000	Local		90.093867	27,028.16	65.799621	19,739.89	-7,288.27	0.04
		Base		90.093867	27,028.16	65.799621	19,739.89	-7,288.27	0.03
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	30,000.000	Local		101.305333	30,391.60	64.064028	19,219.21	-11,172.39	0.03
		Base		101.305333	30,391.60	64.064028	19,219.21	-11,172.39	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	92.492822	55,495.69	-4,504.31	0.10
		Base		100.000000	60,000.00	92.492822	55,495.69	-4,504.31	0.10
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	60,000.000	Local		102.372700	61,423.62	90.537858	54,322.71	-7,100.91	0.10
		Base		102.372700	61,423.62	90.537858	54,322.71	-7,100.91	0.10
097023DM4	BOEING CO SR UNSECURED 144A 05/54 6.858					6.858000	01 May 2054		
	60,000.000	Local		100.000000	60,000.00	103.096615	61,857.97	1,857.97	0.11
		Base		100.000000	60,000.00	103.096615	61,857.97	1,857.97	0.11
097023DN2	BOEING CO SR UNSECURED 144A 05/64 7.008					7.008000	01 May 2064		
	60,000.000	Local		100.000000	60,000.00	102.892727	61,735.64	1,735.64	0.11
		Base		100.000000	60,000.00	102.892727	61,735.64	1,735.64	0.11
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	80,000.000	Local		70.755375	56,604.30	65.463329	52,370.66	-4,233.64	0.09
		Base		70.755375	56,604.30	65.463329	52,370.66	-4,233.64	0.09
105756CJ7	FED REPUBLIC OF BRAZIL SR UNSECURED 05/54 7.125					7.125000	13 May 2054		
	200,000.000	Local		99.708200	199,416.40	96.626791	193,253.58	-6,162.82	0.35
		Base		99.708200	199,416.40	96.626791	193,253.58	-6,162.82	0.34
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	40,000.000	Local		94.059450	37,623.78	81.875778	32,750.31	-4,873.47	0.06
		Base		94.059450	37,623.78	81.875778	32,750.31	-4,873.47	0.06
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	10,000.000	Local		115.881000	11,588.10	83.743352	8,374.34	-3,213.76	0.02
		Base		115.881000	11,588.10	83.743352	8,374.34	-3,213.76	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	10,000.000	Local		90.868800	9,086.88	58.868985	5,886.90	-3,199.98	0.01
		Base		90.868800	9,086.88	58.868985	5,886.90	-3,199.98	0.01
110122EC8	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4					6.400000	15 Nov 2063		
	160,000.000	Local		101.651288	162,642.06	109.209467	174,735.15	12,093.09	0.31
		Base		101.651288	162,642.06	109.209467	174,735.15	12,093.09	0.31
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55					5.550000	22 Feb 2054		
	130,000.000	Local		99.610854	129,494.11	99.120526	128,856.68	-637.43	0.23
		Base		99.610854	129,494.11	99.120526	128,856.68	-637.43	0.23
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
	40,000.000	Local		99.576000	39,830.40	98.161465	39,264.59	-565.81	0.07
		Base		99.576000	39,830.40	98.161465	39,264.59	-565.81	0.07
11014PAL9	BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A					7.040170	15 Apr 2029		
	250,000.000	Local		98.401804	246,004.51	100.050000	250,125.00	4,120.49	0.45
	Original Face:	Base		98.401804	246,004.51	100.050000	250,125.00	4,120.49	0.44
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	10,000.000	Local		126.403700	12,640.37	122.179107	12,217.91	-422.46	0.02
		Base		126.403700	12,640.37	122.179107	12,217.91	-422.46	0.02
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	60,000.000	Local		102.728833	61,637.30	94.293851	56,576.31	-5,060.99	0.10
		Base		102.728833	61,637.30	94.293851	56,576.31	-5,060.99	0.10
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	10,000.000	Local		99.572400	9,957.24	88.308899	8,830.89	-1,126.35	0.02
		Base		99.572400	9,957.24	88.308899	8,830.89	-1,126.35	0.02
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7					4.700000	01 Sep 2045		
	10,000.000	Local		94.235300	9,423.53	89.807398	8,980.74	-442.79	0.02
		Base		94.235300	9,423.53	89.807398	8,980.74	-442.79	0.02
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	10,000.000	Local		123.411700	12,341.17	113.977175	11,397.72	-943.45	0.02
		Base		123.411700	12,341.17	113.977175	11,397.72	-943.45	0.02

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
	10,000.000	Local	100.431400	10,043.14	78.887832	7,888.78	-2,154.36	0.01	
		Base	100.431400	10,043.14	78.887832	7,888.78	-2,154.36	0.01	
125491AT7	CI FINANCIAL CORP SR UNSECURED 144A 05/29 7.5					7.500000	30 May 2029		
	290,000.000	Local	98.994862	287,085.10	99.125191	287,463.05	377.95	0.52	
		Base	98.994862	287,085.10	99.125191	287,463.05	377.95	0.51	
12550YAQ7	CIFC FUNDING LTD CIFC 2017 2A BR 144A					7.086170	20 Apr 2030		
	250,000.000	Local	98.797000	246,992.50	100.060400	250,151.00	3,158.50	0.45	
	Original Face: 250,000.000	Base	98.797000	246,992.50	100.060400	250,151.00	3,158.50	0.44	
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	130,000.000	Local	96.344115	125,247.35	92.195958	119,854.75	-5,392.60	0.22	
		Base	96.344115	125,247.35	92.195958	119,854.75	-5,392.60	0.21	
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	190,000.000	Local	94.698489	179,927.13	88.160948	167,505.80	-12,421.33	0.30	
		Base	94.698489	179,927.13	88.160948	167,505.80	-12,421.33	0.30	
125523BK5	CIGNA GROUP/THE COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
	20,000.000	Local	96.138100	19,227.62	75.770258	15,154.05	-4,073.57	0.03	
		Base	96.138100	19,227.62	75.770258	15,154.05	-4,073.57	0.03	
125523CK4	CIGNA GROUP/THE SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
	140,000.000	Local	86.233657	120,727.12	68.580979	96,013.37	-24,713.75	0.17	
		Base	86.233657	120,727.12	68.580979	96,013.37	-24,713.75	0.17	
125523CW8	CIGNA GROUP/THE SR UNSECURED 02/54 5.6					5.600000	15 Feb 2054		
	20,000.000	Local	99.855650	19,971.13	96.407373	19,281.47	-689.66	0.03	
		Base	99.855650	19,971.13	96.407373	19,281.47	-689.66	0.03	
12661PAD1	CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625					4.625000	27 Apr 2042		
	60,000.000	Local	99.987900	59,992.74	89.707406	53,824.44	-6,168.30	0.10	
		Base	99.987900	59,992.74	89.707406	53,824.44	-6,168.30	0.10	
12661PAF6	CSL FINANCE PLC COMPANY GUAR 144A 04/62 4.95					4.950000	27 Apr 2062		
	20,000.000	Local	99.694700	19,938.94	88.426440	17,685.29	-2,253.65	0.03	
		Base	99.694700	19,938.94	88.426440	17,685.29	-2,253.65	0.03	

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126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	50,000.000	Local	98.604920	49,302.46	91.408743	45,704.37	-3,598.09	0.08	
		Base	98.604920	49,302.46	91.408743	45,704.37	-3,598.09	0.08	
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	200,000.000	Local	94.028110	188,056.22	89.518265	179,036.53	-9,019.69	0.32	
		Base	94.028110	188,056.22	89.518265	179,036.53	-9,019.69	0.32	
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	340,000.000	Local	71.637679	243,568.11	66.717056	226,837.99	-16,730.12	0.41	
		Base	71.637679	243,568.11	66.717056	226,837.99	-16,730.12	0.40	
126650EF3	CVS HEALTH CORP SR UNSECURED 06/54 6.05					6.050000	01 Jun 2054		
	110,000.000	Local	99.351136	109,286.25	98.553596	108,408.96	-877.29	0.19	
		Base	99.351136	109,286.25	98.553596	108,408.96	-877.29	0.19	
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	30,000.000	Local	99.090400	29,727.12	85.737093	25,721.13	-4,005.99	0.05	
		Base	99.090400	29,727.12	85.737093	25,721.13	-4,005.99	0.05	
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
	100,000.000	Local	99.748270	99,748.27	66.686934	66,686.93	-33,061.34	0.12	
		Base	99.748270	99,748.27	66.686934	66,686.93	-33,061.34	0.12	
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	160,000.000	Local	132.777881	212,444.61	115.419490	184,671.18	-27,773.43	0.33	
		Base	132.777881	212,444.61	115.419490	184,671.18	-27,773.43	0.33	
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35					7.350000	01 Nov 2039		
	120,000.000	Local	147.818842	177,382.61	114.910340	137,892.41	-39,490.20	0.25	
	Original Face:	120,000.000	Base	147.818842	177,382.61	114.910340	137,892.41	-39,490.20	0.24
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
	40,000.000	Local	92.295600	36,918.24	81.270699	32,508.28	-4,409.96	0.06	
		Base	92.295600	36,918.24	81.270699	32,508.28	-4,409.96	0.06	
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
	90,000.000	Local	99.322767	89,390.49	66.798236	60,118.41	-29,272.08	0.11	
		Base	99.322767	89,390.49	66.798236	60,118.41	-29,272.08	0.11	

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14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	10,000.000	Local		109.811400	10,981.14	95.838363	9,583.84	-1,397.30	0.02
		Base		109.811400	10,981.14	95.838363	9,583.84	-1,397.30	0.02
14448CBD5	CARRIER GLOBAL CORP SR UNSECURED 03/54 6.2					6.200000	15 Mar 2054		
	50,000.000	Local		115.340600	57,670.30	107.662688	53,831.34	-3,838.96	0.10
		Base		115.340600	57,670.30	107.662688	53,831.34	-3,838.96	0.10
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	90,000.000	Local		97.310633	87,579.57	84.881684	76,393.52	-11,186.05	0.14
Original Face:	90,000.000	Base		97.310633	87,579.57	84.881684	76,393.52	-11,186.05	0.13
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	60,000.000	Local		101.006467	60,603.88	88.763520	53,258.11	-7,345.77	0.10
		Base		101.006467	60,603.88	88.763520	53,258.11	-7,345.77	0.09
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	50,000.000	Local		103.270000	51,635.00	87.310512	43,655.26	-7,979.74	0.08
		Base		103.270000	51,635.00	87.310512	43,655.26	-7,979.74	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	10,000.000	Local		100.013700	10,001.37	81.943437	8,194.34	-1,807.03	0.01
		Base		100.013700	10,001.37	81.943437	8,194.34	-1,807.03	0.01
15189XBC1	CENTERPOINT ENER HOUSTON GENL REF MOR 04/53 5.3					5.300000	01 Apr 2053		
	20,000.000	Local		99.925450	19,985.09	96.361409	19,272.28	-712.81	0.03
		Base		99.925450	19,985.09	96.361409	19,272.28	-712.81	0.03
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	190,000.000	Local		103.359011	196,382.12	80.157696	152,299.62	-44,082.50	0.27
		Base		103.359011	196,382.12	80.157696	152,299.62	-44,082.50	0.27
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	100,000.000	Local		112.195240	112,195.24	83.971431	83,971.43	-28,223.81	0.15
		Base		112.195240	112,195.24	83.971431	83,971.43	-28,223.81	0.15
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85					3.850000	01 Apr 2061		
	30,000.000	Local		90.903867	27,271.16	58.708422	17,612.53	-9,658.63	0.03
		Base		90.903867	27,271.16	58.708422	17,612.53	-9,658.63	0.03

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161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5					3.500000	01 Jun 2041		
	380,000.000	Local	98.004884	372,418.56	67.405677	256,141.57	-116,276.99	0.46	
		Base	98.004884	372,418.56	67.405677	256,141.57	-116,276.99	0.45	
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	120,000.000	Local	84.106250	100,927.50	66.791163	80,149.40	-20,778.10	0.14	
		Base	84.106250	100,927.50	66.791163	80,149.40	-20,778.10	0.14	
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
	100,000.000	Local	99.771570	99,771.57	100.312484	100,312.48	540.91	0.18	
		Base	99.771570	99,771.57	100.312484	100,312.48	540.91	0.18	
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899					6.899000	01 Dec 2040		
	58,217.890	Local	133.900851	77,954.25	110.480000	64,319.12	-13,635.13	0.12	
	Original Face: 60,000.000	Base	133.900851	77,954.25	110.480000	64,319.12	-13,635.13	0.11	
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041		
	200,000.000	Local	99.490420	198,980.84	73.109886	146,219.77	-52,761.07	0.26	
		Base	99.490420	198,980.84	73.109886	146,219.77	-52,761.07	0.26	
171239AJ5	CHUBB INA HOLDINGS LLC COMPANY GUAR 12/61 3.05					3.050000	15 Dec 2061		
	70,000.000	Local	99.466200	69,626.34	63.751649	44,626.15	-25,000.19	0.08	
		Base	99.466200	69,626.34	63.751649	44,626.15	-25,000.19	0.08	
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	220,000.000	Local	104.986986	230,971.37	90.550371	199,210.82	-31,760.55	0.36	
		Base	104.986986	230,971.37	90.550371	199,210.82	-31,760.55	0.35	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	10,000.000	Local	116.919000	11,691.90	106.924140	10,692.41	-999.49	0.02	
		Base	116.919000	11,691.90	106.924140	10,692.41	-999.49	0.02	
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	112,000.000	Local	94.682589	106,044.50	102.566178	114,874.12	8,829.62	0.21	
		Base	94.682589	106,044.50	102.566178	114,874.12	8,829.62	0.20	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	70,000.000	Local	150.834243	105,583.97	125.349973	87,744.98	-17,838.99	0.16	
		Base	150.834243	105,583.97	125.349973	87,744.98	-17,838.99	0.15	

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172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	110,000.000	Local		121.833164	134,016.48	87.674462	96,441.91	-37,574.57	0.17
		Base		121.833164	134,016.48	87.674462	96,441.91	-37,574.57	0.17
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR					2.904000	03 Nov 2042		
	40,000.000	Local		100.000000	40,000.00	70.036584	28,014.63	-11,985.37	0.05
		Base		100.000000	40,000.00	70.036584	28,014.63	-11,985.37	0.05
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	160,000.000	Local		114.551969	183,283.15	104.579841	167,327.75	-15,955.40	0.30
		Base		114.551969	183,283.15	104.579841	167,327.75	-15,955.40	0.30
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	70,000.000	Local		113.343071	79,340.15	98.168410	68,717.89	-10,622.26	0.12
		Base		113.343071	79,340.15	98.168410	68,717.89	-10,622.26	0.12
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775					3.775000	01 Jan 2122		
	20,000.000	Local		84.026200	16,805.24	63.898467	12,779.69	-4,025.55	0.02
		Base		84.026200	16,805.24	63.898467	12,779.69	-4,025.55	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	88.012227	8,801.22	-1,198.78	0.02
		Base		100.000000	10,000.00	88.012227	8,801.22	-1,198.78	0.02
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	200,000.000	Local		115.995155	231,990.31	83.854483	167,708.97	-64,281.34	0.30
		Base		115.995155	231,990.31	83.854483	167,708.97	-64,281.34	0.30
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
	60,000.000	Local		100.375350	60,225.21	105.878816	63,527.29	3,302.08	0.11
		Base		100.375350	60,225.21	105.878816	63,527.29	3,302.08	0.11
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	313,000.000	Local		111.734486	349,728.94	78.461740	245,585.25	-104,143.69	0.44
		Base		111.734486	349,728.94	78.461740	245,585.25	-104,143.69	0.43
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	127,000.000	Local		109.891685	139,562.44	77.881328	98,909.29	-40,653.15	0.18
		Base		109.891685	139,562.44	77.881328	98,909.29	-40,653.15	0.17

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	260,000.000	Local		67.682296	175,973.97	62.733609	163,107.38	-12,866.59	0.29
		Base		67.682296	175,973.97	62.733609	163,107.38	-12,866.59	0.29
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	16,000.000	Local		99.880750	15,980.92	60.689333	9,710.29	-6,270.63	0.02
		Base		99.880750	15,980.92	60.689333	9,710.29	-6,270.63	0.02
20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987					2.987000	01 Nov 2063		
	17,000.000	Local		99.616353	16,934.78	59.095551	10,046.24	-6,888.54	0.02
		Base		99.616353	16,934.78	59.095551	10,046.24	-6,888.54	0.02
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051		
	260,000.000	Local		96.558385	251,051.80	68.935640	179,232.66	-71,819.14	0.32
		Base		96.558385	251,051.80	68.935640	179,232.66	-71,819.14	0.32
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
	10,000.000	Local		100.000000	10,000.00	76.377605	7,637.76	-2,362.24	0.01
		Base		100.000000	10,000.00	76.377605	7,637.76	-2,362.24	0.01
20268JAT0	COMMONSPIRIT HEALTH SR SECURED 12/54 5.548					5.548000	01 Dec 2054		
	50,000.000	Local		100.000000	50,000.00	98.539513	49,269.76	-730.24	0.09
		Base		100.000000	50,000.00	98.539513	49,269.76	-730.24	0.09
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	60,000.000	Local		101.533400	60,920.04	78.169503	46,901.70	-14,018.34	0.08
		Base		101.533400	60,920.04	78.169503	46,901.70	-14,018.34	0.08
202795JY7	COMMONWEALTH EDISON CO 1ST MORTGAGE 02/53 5.3					5.300000	01 Feb 2053		
	60,000.000	Local		99.060367	59,436.22	94.880040	56,928.02	-2,508.20	0.10
		Base		99.060367	59,436.22	94.880040	56,928.02	-2,508.20	0.10
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	84.640826	8,464.08	-1,535.92	0.02
		Base		100.000000	10,000.00	84.640826	8,464.08	-1,535.92	0.01
20826FBG0	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55					5.550000	15 Mar 2054		
	110,000.000	Local		99.747864	109,722.65	98.893575	108,782.93	-939.72	0.20
		Base		99.747864	109,722.65	98.893575	108,782.93	-939.72	0.19

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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
20826FBH8	CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7					5.700000	15 Sep 2063		
	10,000.000	Local	99.728500	9,972.85	100.069136	10,006.91	34.06	0.02	
		Base	99.728500	9,972.85	100.069136	10,006.91	34.06	0.02	
210385AE0	CONSTELLATION EN GEN LLC SR UNSECURED 10/53 6.5					6.500000	01 Oct 2053		
	30,000.000	Local	99.960267	29,988.08	106.674758	32,002.43	2,014.35	0.06	
		Base	99.960267	29,988.08	106.674758	32,002.43	2,014.35	0.06	
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	34,000.000	Local	98.027294	33,329.28	56.511734	19,213.99	-14,115.29	0.03	
		Base	98.027294	33,329.28	56.511734	19,213.99	-14,115.29	0.03	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	110,000.000	Local	95.028382	104,531.22	82.085082	90,293.59	-14,237.63	0.16	
		Base	95.028382	104,531.22	82.085082	90,293.59	-14,237.63	0.16	
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875					2.875000	01 Apr 2032		
	20,000.000	Local	99.939500	19,987.90	80.962455	16,192.49	-3,795.41	0.03	
		Base	99.939500	19,987.90	80.962455	16,192.49	-3,795.41	0.03	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local	102.911497	298,443.34	101.470000	294,263.00	-4,180.34	0.53	
		Base	102.911497	298,443.34	101.470000	294,263.00	-4,180.34	0.52	
22541LAE3	CREDIT SUISSE USA LLC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	10,000.000	Local	116.590400	11,659.04	110.186970	11,018.70	-640.34	0.02	
		Base	116.590400	11,659.04	110.186970	11,018.70	-640.34	0.02	
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25					3.250000	15 Feb 2032		
	70,000.000	Local	100.000000	70,000.00	85.698220	59,988.75	-10,011.25	0.11	
		Base	100.000000	70,000.00	85.698220	59,988.75	-10,011.25	0.11	
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	50,000.000	Local	99.953540	49,976.77	76.354597	38,177.30	-11,799.47	0.07	
		Base	99.953540	49,976.77	76.354597	38,177.30	-11,799.47	0.07	
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
	80,000.000	Local	80.557150	64,445.72	67.868765	54,295.01	-10,150.71	0.10	
		Base	80.557150	64,445.72	67.868765	54,295.01	-10,150.71	0.10	

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
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View Date: July 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
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1					8.100000	15 Jul 2036		
	56,000.000	Local	144.872554	81,128.63	119.523774	66,933.31	-14,195.32	0.12	
		Base	144.872554	81,128.63	119.523774	66,933.31	-14,195.32	0.12	
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	60,000.000	Local	99.832217	59,899.33	92.152010	55,291.21	-4,608.12	0.10	
		Base	99.832217	59,899.33	92.152010	55,291.21	-4,608.12	0.10	
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	197,466.700	Local	99.482308	196,444.43	102.343800	202,094.92	5,650.49	0.36	
		Base	99.482308	196,444.43	102.343800	202,094.92	5,650.49	0.36	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	60,000.000	Local	109.978100	65,986.86	93.399492	56,039.70	-9,947.16	0.10	
		Base	109.978100	65,986.86	93.399492	56,039.70	-9,947.16	0.10	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	350,000.000	Local	104.706846	366,473.96	85.536408	299,377.43	-67,096.53	0.54	
		Base	104.706846	366,473.96	85.536408	299,377.43	-67,096.53	0.53	
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	70,000.000	Local	105.585971	73,910.18	80.132715	56,092.90	-17,817.28	0.10	
		Base	105.585971	73,910.18	80.132715	56,092.90	-17,817.28	0.10	
25278XAW9	DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25					6.250000	15 Mar 2053		
	130,000.000	Local	101.174623	131,527.01	103.431106	134,460.44	2,933.43	0.24	
		Base	101.174623	131,527.01	103.431106	134,460.44	2,933.43	0.24	
25278XBA6	DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75					5.750000	18 Apr 2054		
	30,000.000	Local	99.957067	29,987.12	97.365617	29,209.69	-777.43	0.05	
		Base	99.957067	29,987.12	97.365617	29,209.69	-777.43	0.05	
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	10,000.000	Local	116.774100	11,677.41	99.173860	9,917.39	-1,760.02	0.02	
		Base	116.774100	11,677.41	99.173860	9,917.39	-1,760.02	0.02	
25731VAB0	DOMINION ENERGY SOUTH 1ST MORTGAGE 10/53 6.25					6.250000	15 Oct 2053		
	80,000.000	Local	102.839250	82,271.40	108.211252	86,569.00	4,297.60	0.16	
		Base	102.839250	82,271.40	108.211252	86,569.00	4,297.60	0.15	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	20,000.000	Local		110.279900	22,055.98	101.674311	20,334.86	-1,721.12	0.04
		Base		110.279900	22,055.98	101.674311	20,334.86	-1,721.12	0.04
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	10,000.000	Local		108.272500	10,827.25	88.331193	8,833.12	-1,994.13	0.02
		Base		108.272500	10,827.25	88.331193	8,833.12	-1,994.13	0.02
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	20,000.000	Local		104.097550	20,819.51	105.327700	21,065.54	246.03	0.04
		Base		104.097550	20,819.51	105.327700	21,065.54	246.03	0.04
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	50,000.000	Local		119.928500	59,964.25	103.282626	51,641.31	-8,322.94	0.09
		Base		119.928500	59,964.25	103.282626	51,641.31	-8,322.94	0.09
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	90,000.000	Local		99.985089	89,986.58	97.028136	87,325.32	-2,661.26	0.16
		Base		99.985089	89,986.58	97.028136	87,325.32	-2,661.26	0.15
26442CBL7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4					5.400000	15 Jan 2054		
	100,000.000	Local		99.642040	99,642.04	96.203867	96,203.87	-3,438.17	0.17
		Base		99.642040	99,642.04	96.203867	96,203.87	-3,438.17	0.17
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	50,000.000	Local		107.142280	53,571.14	80.738303	40,369.15	-13,201.99	0.07
		Base		107.142280	53,571.14	80.738303	40,369.15	-13,201.99	0.07
26442EAL4	DUKE ENERGY OHIO INC 1ST MORTGAGE 03/54 5.55					5.550000	15 Mar 2054		
	80,000.000	Local		99.740025	79,792.02	96.804125	77,443.30	-2,348.72	0.14
		Base		99.740025	79,792.02	96.804125	77,443.30	-2,348.72	0.14
26442UAR5	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/53 5.35					5.350000	15 Mar 2053		
	60,000.000	Local		99.417867	59,650.72	94.254874	56,552.92	-3,097.80	0.10
		Base		99.417867	59,650.72	94.254874	56,552.92	-3,097.80	0.10
26444HAN1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95					5.950000	15 Nov 2052		
	80,000.000	Local		99.540725	79,632.58	102.263945	81,811.16	2,178.58	0.15
		Base		99.540725	79,632.58	102.263945	81,811.16	2,178.58	0.14

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26444HAR2	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/53 6.2					6.200000	15 Nov 2053		
	70,000.000	Local		99.396614	69,577.63	106.486810	74,540.77	4,963.14	0.13
		Base		99.396614	69,577.63	106.486810	74,540.77	4,963.14	0.13
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	90,000.000	Local		100.200922	90,180.83	92.136246	82,922.62	-7,258.21	0.15
		Base		100.200922	90,180.83	92.136246	82,922.62	-7,258.21	0.15
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
	20,000.000	Local		100.000000	20,000.00	88.269200	17,653.84	-2,346.16	0.03
		Base		100.000000	20,000.00	88.269200	17,653.84	-2,346.16	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	20,000.000	Local		97.511650	19,502.33	85.296643	17,059.33	-2,443.00	0.03
		Base		97.511650	19,502.33	85.296643	17,059.33	-2,443.00	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	48,000.000	Local		102.770396	49,329.79	71.676010	34,404.48	-14,925.31	0.06
		Base		102.770396	49,329.79	71.676010	34,404.48	-14,925.31	0.06
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
	10,000.000	Local		100.000000	10,000.00	81.826460	8,182.65	-1,817.35	0.01
		Base		100.000000	10,000.00	81.826460	8,182.65	-1,817.35	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	69.419630	104,129.45	-45,870.55	0.19
		Base		100.000000	150,000.00	69.419630	104,129.45	-45,870.55	0.18
279158AV1	ECOPETROL SA SR UNSECURED 01/36 8.375					8.375000	19 Jan 2036		
	100,000.000	Local		99.453520	99,453.52	98.170820	98,170.82	-1,282.70	0.18
		Base		99.453520	99,453.52	98.170820	98,170.82	-1,282.70	0.17
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
	140,000.000	Local		100.000000	140,000.00	97.415600	136,381.84	-3,618.16	0.24
		Base		100.000000	140,000.00	97.415600	136,381.84	-3,618.16	0.24
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.000000	31 Dec 2099		
	80,000.000	Local		100.036538	80,029.23	95.122390	76,097.91	-3,931.32	0.14
		Base		100.036538	80,029.23	95.122390	76,097.91	-3,931.32	0.13

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281020AX5	EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR					8.125000	15 Jun 2053		
	110,000.000	Local		100.000000	110,000.00	103.740526	114,114.58	4,114.58	0.20
		Base		100.000000	110,000.00	103.740526	114,114.58	4,114.58	0.20
28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	10,000.000	Local		127.687200	12,768.72	113.209759	11,320.98	-1,447.74	0.02
		Base		127.687200	12,768.72	113.209759	11,320.98	-1,447.74	0.02
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125					6.125000	15 Dec 2045		
	20,000.000	Local		117.569100	23,513.82	98.390884	19,678.18	-3,835.64	0.04
		Base		117.569100	23,513.82	98.390884	19,678.18	-3,835.64	0.03
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	50,000.000	Local		100.048860	50,024.43	98.898580	49,449.29	-575.14	0.09
		Base		100.048860	50,024.43	98.898580	49,449.29	-575.14	0.09
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	260,000.000	Local		98.717592	256,665.74	99.034980	257,490.95	825.21	0.46
		Base		98.717592	256,665.74	99.034980	257,490.95	825.21	0.45
29273VAU4	ENERGY TRANSFER LP SR UNSECURED 12/33 6.55					6.550000	01 Dec 2033		
	110,000.000	Local		99.891855	109,881.04	105.967997	116,564.80	6,683.76	0.21
		Base		99.891855	109,881.04	105.967997	116,564.80	6,683.76	0.21
29273VAW0	ENERGY TRANSFER LP SR UNSECURED 05/54 5.95					5.950000	15 May 2054		
	140,000.000	Local		99.525500	139,335.70	97.486130	136,480.58	-2,855.12	0.24
		Base		99.525500	139,335.70	97.486130	136,480.58	-2,855.12	0.24
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8					5.800000	15 Jun 2038		
	200,000.000	Local		99.436660	198,873.32	98.136104	196,272.21	-2,601.11	0.35
		Base		99.436660	198,873.32	98.136104	196,272.21	-2,601.11	0.35
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6					6.000000	15 Jun 2048		
	110,000.000	Local		114.235409	125,658.95	96.898885	106,588.77	-19,070.18	0.19
		Base		114.235409	125,658.95	96.898885	106,588.77	-19,070.18	0.19
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	70,000.000	Local		114.824057	80,376.84	99.922493	69,945.75	-10,431.09	0.13
		Base		114.824057	80,376.84	99.922493	69,945.75	-10,431.09	0.12

& Issue has redenominated but Local is not converted  
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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29365TAN4	ENTERGY TEXAS INC 1ST MORTGAGE 09/53 5.8					5.800000	01 Sep 2053		
	30,000.000	Local		99.659867	29,897.96	100.497126	30,149.14	251.18	0.05
		Base		99.659867	29,897.96	100.497126	30,149.14	251.18	0.05
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	110,000.000	Local		118.212109	130,033.32	105.592765	116,152.04	-13,881.28	0.21
		Base		118.212109	130,033.32	105.592765	116,152.04	-13,881.28	0.21
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	28,000.000	Local		127.975643	35,833.18	118.410203	33,154.86	-2,678.32	0.06
		Base		127.975643	35,833.18	118.410203	33,154.86	-2,678.32	0.06
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	70,000.000	Local		130.725771	91,508.04	103.095207	72,166.64	-19,341.40	0.13
		Base		130.725771	91,508.04	103.095207	72,166.64	-19,341.40	0.13
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	110,000.000	Local		100.882673	110,970.94	82.158165	90,373.98	-20,596.96	0.16
		Base		100.882673	110,970.94	82.158165	90,373.98	-20,596.96	0.16
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	130,000.000	Local		92.883362	120,748.37	93.275770	121,258.50	510.13	0.22
		Base		92.883362	120,748.37	93.275770	121,258.50	510.13	0.21
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	170,000.000	Local		107.979124	183,564.51	88.962935	151,236.99	-32,327.52	0.27
		Base		107.979124	183,564.51	88.962935	151,236.99	-32,327.52	0.27
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	150,000.000	Local		102.697460	154,046.19	74.252744	111,379.12	-42,667.07	0.20
		Base		102.697460	154,046.19	74.252744	111,379.12	-42,667.07	0.20
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	80,000.000	Local		78.104475	62,483.58	73.582932	58,866.35	-3,617.23	0.11
		Base		78.104475	62,483.58	73.582932	58,866.35	-3,617.23	0.10
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
	70,000.000	Local		99.213914	69,449.74	67.756866	47,429.81	-22,019.93	0.09
		Base		99.213914	69,449.74	67.756866	47,429.81	-22,019.93	0.08

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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
30036FAB7	EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/53 5.7					5.700000	15 Mar 2053		
	30,000.000	Local		99.425967	29,827.79	98.521137	29,556.34	-271.45	0.05
		Base		99.425967	29,827.79	98.521137	29,556.34	-271.45	0.05
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	70,000.000	Local		104.824557	73,377.19	99.996386	69,997.47	-3,379.72	0.13
		Base		104.824557	73,377.19	99.996386	69,997.47	-3,379.72	0.12
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	70,000.000	Local		112.962186	79,073.53	82.817778	57,972.44	-21,101.09	0.10
		Base		112.962186	79,073.53	82.817778	57,972.44	-21,101.09	0.10
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	30,000.000	Local		103.964033	31,189.21	82.843408	24,853.02	-6,336.19	0.04
		Base		103.964033	31,189.21	82.843408	24,853.02	-6,336.19	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	40,000.000	Local		100.000000	40,000.00	76.276950	30,510.78	-9,489.22	0.05
		Base		100.000000	40,000.00	76.276950	30,510.78	-9,489.22	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	10,000.000	Local		100.000000	10,000.00	68.197270	6,819.73	-3,180.27	0.01
		Base		100.000000	10,000.00	68.197270	6,819.73	-3,180.27	0.01
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	320,000.000	Local		119.989822	383,967.43	106.113755	339,564.02	-44,403.41	0.61
		Base		119.989822	383,967.43	106.113755	339,564.02	-44,403.41	0.60
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.1					5.100000	15 Jul 2047		
	280,000.000	Local		109.808211	307,462.99	86.117590	241,129.25	-66,333.74	0.43
		Base		109.808211	307,462.99	86.117590	241,129.25	-66,333.74	0.43
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	50,000.000	Local		99.428840	49,714.42	68.379764	34,189.88	-15,524.54	0.06
		Base		99.428840	49,714.42	68.379764	34,189.88	-15,524.54	0.06
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
	90,000.000	Local		100.230900	90,207.81	96.896227	87,206.60	-3,001.21	0.16
		Base		100.230900	90,207.81	96.896227	87,206.60	-3,001.21	0.15

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
345277AE7	FORD HOLDINGS LLC COMPANY GUAR 03/30 9.3					9.300000	01 Mar 2030		
	200,000.000	Local		108.727420	217,454.84	114.191267	228,382.53	10,927.69	0.41
		Base		108.727420	217,454.84	114.191267	228,382.53	10,927.69	0.40
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	60,000.000	Local		90.388367	54,233.02	81.179034	48,707.42	-5,525.60	0.09
		Base		90.388367	54,233.02	81.179034	48,707.42	-5,525.60	0.09
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	110,000.000	Local		99.743127	109,717.44	82.757267	91,032.99	-18,684.45	0.16
		Base		99.743127	109,717.44	82.757267	91,032.99	-18,684.45	0.16
350930AE3	FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/38 6.4					6.400000	25 Jan 2038		
	200,000.000	Local		99.727925	199,455.85	103.269540	206,539.08	7,083.23	0.37
		Base		99.727925	199,455.85	103.269540	206,539.08	7,083.23	0.36
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	60,000.000	Local		109.205300	65,523.18	95.590711	57,354.43	-8,168.75	0.10
		Base		109.205300	65,523.18	95.590711	57,354.43	-8,168.75	0.10
35137LAN5	FOX CORP SR UNSECURED 10/33 6.5					6.500000	13 Oct 2033		
	180,000.000	Local		100.978211	181,760.78	104.944188	188,899.54	7,138.76	0.34
		Base		100.978211	181,760.78	104.944188	188,899.54	7,138.76	0.33
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	90,000.000	Local		104.069444	93,662.50	95.005763	85,505.19	-8,157.31	0.15
		Base		104.069444	93,662.50	95.005763	85,505.19	-8,157.31	0.15
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
	40,000.000	Local		98.035025	39,214.01	98.362600	39,345.04	131.03	0.07
		Base		98.035025	39,214.01	98.362600	39,345.04	131.03	0.07
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25					8.250000	15 Feb 2028		
	40,000.000	Local		91.299475	36,519.79	95.884460	38,353.78	1,833.99	0.07
		Base		91.299475	36,519.79	95.884460	38,353.78	1,833.99	0.07
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	30,000.000	Local		109.314400	32,794.32	88.089713	26,426.91	-6,367.41	0.05
		Base		109.314400	32,794.32	88.089713	26,426.91	-6,367.41	0.05

# Holdings

WESTERN ASSET LONG DURATION CR  
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369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	20,000.000	Local		88.199100	17,639.82	86.161326	17,232.27	-407.55	0.03
		Base		88.199100	17,639.82	86.161326	17,232.27	-407.55	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	30,000.000	Local		93.848600	28,154.58	99.954402	29,986.32	1,831.74	0.05
		Base		93.848600	28,154.58	99.954402	29,986.32	1,831.74	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	60,000.000	Local		107.787450	64,672.47	104.850366	62,910.22	-1,762.25	0.11
		Base		107.787450	64,672.47	104.850366	62,910.22	-1,762.25	0.11
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	90,000.000	Local		126.003056	113,402.75	104.801769	94,321.59	-19,081.16	0.17
		Base		126.003056	113,402.75	104.801769	94,321.59	-19,081.16	0.17
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	50,000.000	Local		125.682740	62,841.37	97.557094	48,778.55	-14,062.82	0.09
		Base		125.682740	62,841.37	97.557094	48,778.55	-14,062.82	0.09
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	40,000.000	Local		95.964675	38,385.87	90.557295	36,222.92	-2,162.95	0.06
		Base		95.964675	38,385.87	90.557295	36,222.92	-2,162.95	0.06
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	70,000.000	Local		91.148971	63,804.28	86.733343	60,713.34	-3,090.94	0.11
		Base		91.148971	63,804.28	86.733343	60,713.34	-3,090.94	0.11
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		95.406883	57,244.13	89.502133	53,701.28	-3,542.85	0.10
		Base		95.406883	57,244.13	89.502133	53,701.28	-3,542.85	0.09
375558CA9	GILEAD SCIENCES INC SR UNSECURED 10/53 5.55					5.550000	15 Oct 2053		
	10,000.000	Local		107.803600	10,780.36	100.394016	10,039.40	-740.96	0.02
		Base		107.803600	10,780.36	100.394016	10,039.40	-740.96	0.02
37959GAF4	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75					6.750000	15 Mar 2054		
	110,000.000	Local		100.421436	110,463.58	99.362476	109,298.72	-1,164.86	0.20
		Base		100.421436	110,463.58	99.362476	109,298.72	-1,164.86	0.19

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37959GAG2	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 10/54 VAR					7.950000	15 Oct 2054		
	60,000.000	Local		100.000000	60,000.00	100.610529	60,366.32	366.32	0.11
		Base		100.000000	60,000.00	100.610529	60,366.32	366.32	0.11
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	50,000.000	Local		109.231940	54,615.97	90.573334	45,286.67	-9,329.30	0.08
		Base		109.231940	54,615.97	90.573334	45,286.67	-9,329.30	0.08
38141GA38	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	40,000.000	Local		100.000000	40,000.00	104.805096	41,922.04	1,922.04	0.08
		Base		100.000000	40,000.00	104.805096	41,922.04	1,922.04	0.07
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	60,000.000	Local		121.811217	73,086.73	108.167133	64,900.28	-8,186.45	0.12
		Base		121.811217	73,086.73	108.167133	64,900.28	-8,186.45	0.11
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	190,000.000	Local		122.313868	232,396.35	106.555888	202,456.19	-29,940.16	0.36
		Base		122.313868	232,396.35	106.555888	202,456.19	-29,940.16	0.36
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR					2.383000	21 Jul 2032		
	90,000.000	Local		100.000000	90,000.00	82.267839	74,041.06	-15,958.94	0.13
		Base		100.000000	90,000.00	82.267839	74,041.06	-15,958.94	0.13
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	70,000.000	Local		100.000000	70,000.00	83.287095	58,300.97	-11,699.03	0.10
		Base		100.000000	70,000.00	83.287095	58,300.97	-11,699.03	0.10
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	200,000.000	Local		117.834220	235,668.44	93.944760	187,889.52	-47,778.92	0.34
		Base		117.834220	235,668.44	93.944760	187,889.52	-47,778.92	0.33
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	45,000.000	Local		121.921844	54,864.83	98.516370	44,332.37	-10,532.46	0.08
	Original Face:	Base		121.921844	54,864.83	98.516370	44,332.37	-10,532.46	0.08
404119BY4	HCA INC COMPANY GUAR 06/39 5.125					5.125000	15 Jun 2039		
	50,000.000	Local		101.887960	50,943.98	92.883760	46,441.88	-4,502.10	0.08
		Base		101.887960	50,943.98	92.883760	46,441.88	-4,502.10	0.08

# Holdings

WESTERN ASSET LONG DURATION CR  
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404119CQ0	HCA INC COMPANY GUAR 06/33 5.5					5.500000	01 Jun 2033		
	10,000.000	Local	99.938000	9,993.80	99.367237	9,936.72	-57.08	0.02	
		Base	99.938000	9,993.80	99.367237	9,936.72	-57.08	0.02	
404119CR8	HCA INC COMPANY GUAR 06/53 5.9					5.900000	01 Jun 2053		
	100,000.000	Local	97.408850	97,408.85	97.886474	97,886.47	477.62	0.18	
		Base	97.408850	97,408.85	97.886474	97,886.47	477.62	0.17	
404119CV9	HCA INC COMPANY GUAR 04/54 6					6.000000	01 Apr 2054		
	100,000.000	Local	99.425450	99,425.45	99.077735	99,077.74	-347.71	0.18	
		Base	99.425450	99,425.45	99.077735	99,077.74	-347.71	0.18	
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	20,000.000	Local	128.181350	25,636.27	112.049738	22,409.95	-3,226.32	0.04	
		Base	128.181350	25,636.27	112.049738	22,409.95	-3,226.32	0.04	
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803					3.803000	15 Jul 2052		
	20,000.000	Local	100.000000	20,000.00	78.742571	15,748.51	-4,251.49	0.03	
		Base	100.000000	20,000.00	78.742571	15,748.51	-4,251.49	0.03	
437076BD3	HOME DEPOT INC SR UNSECURED 02/44 4.875					4.875000	15 Feb 2044		
	100,000.000	Local	97.032500	97,032.50	93.014321	93,014.32	-4,018.18	0.17	
		Base	97.032500	97,032.50	93.014321	93,014.32	-4,018.18	0.16	
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	20,000.000	Local	101.258300	20,251.66	86.849338	17,369.87	-2,881.79	0.03	
		Base	101.258300	20,251.66	86.849338	17,369.87	-2,881.79	0.03	
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	40,000.000	Local	108.093150	43,237.26	84.473704	33,789.48	-9,447.78	0.06	
		Base	108.093150	43,237.26	84.473704	33,789.48	-9,447.78	0.06	
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	60,000.000	Local	114.131867	68,479.12	87.067495	52,240.50	-16,238.62	0.09	
		Base	114.131867	68,479.12	87.067495	52,240.50	-16,238.62	0.09	
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	20,000.000	Local	99.255950	19,851.19	78.188808	15,637.76	-4,213.43	0.03	
		Base	99.255950	19,851.19	78.188808	15,637.76	-4,213.43	0.03	

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050			
		30,000.000	Local	102.673967	30,802.19	71.449102	21,434.73	-9,367.46	0.04
			Base	102.673967	30,802.19	71.449102	21,434.73	-9,367.46	0.04
437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625				3.625000	15 Apr 2052			
		10,000.000	Local	97.954200	9,795.42	74.412370	7,441.24	-2,354.18	0.01
			Base	97.954200	9,795.42	74.412370	7,441.24	-2,354.18	0.01
438516CT1	HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25				5.250000	01 Mar 2054			
		150,000.000	Local	99.776040	149,664.06	97.583966	146,375.95	-3,288.11	0.26
			Base	99.776040	149,664.06	97.583966	146,375.95	-3,288.11	0.26
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042			
		30,000.000	Local	101.025500	30,307.65	84.278206	25,283.46	-5,024.19	0.05
			Base	101.025500	30,307.65	84.278206	25,283.46	-5,024.19	0.04
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044			
		40,000.000	Local	113.755550	45,502.22	87.301182	34,920.47	-10,581.75	0.06
			Base	113.755550	45,502.22	87.301182	34,920.47	-10,581.75	0.06
444859CB6	HUMANA INC SR UNSECURED 04/54 5.75				5.750000	15 Apr 2054			
		10,000.000	Local	99.949100	9,994.91	96.870764	9,687.08	-307.83	0.02
			Base	99.949100	9,994.91	96.870764	9,687.08	-307.83	0.02
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				7.159020	21 Dec 2065			
		200,000.000	Local	75.739715	151,479.43	81.465590	162,931.18	11,451.75	0.29
			Base	75.739715	151,479.43	81.465590	162,931.18	11,451.75	0.29
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				7.409020	21 Dec 2065			
		180,000.000	Local	82.976844	149,358.32	82.860780	149,149.40	-208.92	0.27
			Base	82.976844	149,358.32	82.860780	149,149.40	-208.92	0.26
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035			
		29,615.390	Local	102.053865	30,223.65	104.132860	30,839.35	615.70	0.06
		Original Face:	35,000.000	Base	102.053865	30,223.65	104.132860	30,839.35	615.70
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038			
		33,333.350	Local	102.870489	34,290.18	99.543960	33,181.34	-1,108.84	0.06
		Original Face:	40,000.000	Base	102.870489	34,290.18	99.543960	33,181.34	-1,108.84

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
455434BW9	INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 04/54 5.7				5.700000	01 Apr 2054			
		50,000.000	Local	99.713040	49,856.52	98.370717	49,185.36	-671.16	0.09
			Base	99.713040	49,856.52	98.370717	49,185.36	-671.16	0.09
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7				3.700000	30 Oct 2049			
		230,000.000	Local	99.186887	228,129.84	76.250000	175,375.00	-52,754.84	0.31
			Base	99.186887	228,129.84	76.250000	175,375.00	-52,754.84	0.31
45791GAA0	INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068				4.068000	15 May 2052			
		60,000.000	Local	100.000000	60,000.00	83.619646	50,171.79	-9,828.21	0.09
			Base	100.000000	60,000.00	83.619646	50,171.79	-9,828.21	0.09
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8				2.800000	12 Aug 2041			
		140,000.000	Local	75.290157	105,406.22	69.465770	97,252.08	-8,154.14	0.17
			Base	75.290157	105,406.22	69.465770	97,252.08	-8,154.14	0.17
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2				3.200000	12 Aug 2061			
		70,000.000	Local	81.487243	57,041.07	62.070385	43,449.27	-13,591.80	0.08
			Base	81.487243	57,041.07	62.070385	43,449.27	-13,591.80	0.08
458140CB4	INTEL CORP SR UNSECURED 08/52 4.9				4.900000	05 Aug 2052			
		60,000.000	Local	97.343417	58,406.05	88.619953	53,171.97	-5,234.08	0.10
			Base	97.343417	58,406.05	88.619953	53,171.97	-5,234.08	0.09
458140CJ7	INTEL CORP SR UNSECURED 02/53 5.7				5.700000	10 Feb 2053			
		20,000.000	Local	99.957750	19,991.55	98.841377	19,768.28	-223.27	0.04
			Base	99.957750	19,991.55	98.841377	19,768.28	-223.27	0.03
45866FAY0	INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2				5.200000	15 Jun 2062			
		50,000.000	Local	99.368660	49,684.33	93.125790	46,562.90	-3,121.43	0.08
			Base	99.368660	49,684.33	93.125790	46,562.90	-3,121.43	0.08
46115HBE6	INTESA SANPAOLO SPA 144A 01/48 4.375				4.375000	12 Jan 2048			
		300,000.000	Local	89.791163	269,373.49	71.387151	214,161.45	-55,212.04	0.38
			Base	89.791163	269,373.49	71.387151	214,161.45	-55,212.04	0.38
46115HBN6	INTESA SANPAOLO SPA 144A 09/49 4.7				4.700000	23 Sep 2049			
		200,000.000	Local	75.971035	151,942.07	75.478016	150,956.03	-986.04	0.27
			Base	75.971035	151,942.07	75.478016	150,956.03	-986.04	0.27

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR					4.950000	01 Jun 2042		
	280,000.000	Local		98.372196	275,442.15	74.935658	209,819.84	-65,622.31	0.38
		Base		98.372196	275,442.15	74.935658	209,819.84	-65,622.31	0.37
46115HCF2	INTESA SANPAOLO SPA 144A 11/53 7.8					7.800000	28 Nov 2053		
	200,000.000	Local		99.771190	199,542.38	110.297433	220,594.87	21,052.49	0.40
		Base		99.771190	199,542.38	110.297433	220,594.87	21,052.49	0.39
46124HAH9	INTUIT INC SR UNSECURED 09/53 5.5					5.500000	15 Sep 2053		
	90,000.000	Local		100.949278	90,854.35	101.050828	90,945.75	91.40	0.16
		Base		100.949278	90,854.35	101.050828	90,945.75	91.40	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	69.978000	202,936.20	-87,063.80	0.36
		Base		100.000000	290,000.00	69.978000	202,936.20	-87,063.80	0.36
46514BRM1	STATE OF ISRAEL SR UNSECURED 03/54 5.75					5.750000	12 Mar 2054		
	490,000.000	Local		95.978814	470,296.19	90.040000	441,196.00	-29,100.19	0.79
		Base		95.978814	470,296.19	90.040000	441,196.00	-29,100.19	0.78
46590UAB8	J.G. WENTWORTH XLII LLC HENDR 2018 2A B 144A					4.700000	15 Oct 2077		
	43,969.570	Local		87.737724	38,577.90	88.961340	39,115.92	538.02	0.07
	Original Face: 50,000.000	Base		87.737724	38,577.90	88.961340	39,115.92	538.02	0.07
46620VAB0	J.G. WENTWORTH XXXIX LLC HENDR 2017 2A B 144A					5.090000	17 Sep 2074		
	42,023.160	Local		88.858739	37,341.25	89.297130	37,525.48	184.23	0.07
	Original Face: 50,000.000	Base		88.858739	37,341.25	89.297130	37,525.48	184.23	0.07
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	70,000.000	Local		93.952686	65,766.88	93.986168	65,790.32	23.44	0.12
		Base		93.952686	65,766.88	93.986168	65,790.32	23.44	0.12
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
	160,000.000	Local		105.740738	169,185.18	84.109685	134,575.50	-34,609.68	0.24
		Base		105.740738	169,185.18	84.109685	134,575.50	-34,609.68	0.24
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	40,000.000	Local		105.782800	42,313.12	79.674611	31,869.84	-10,443.28	0.06
		Base		105.782800	42,313.12	79.674611	31,869.84	-10,443.28	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	120,000.000	Local	108.630183	130,356.22	79.150367	94,980.44	-35,375.78	0.17	
		Base	108.630183	130,356.22	79.150367	94,980.44	-35,375.78	0.17	
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR					3.157000	22 Apr 2042		
	90,000.000	Local	100.000000	90,000.00	74.752447	67,277.20	-22,722.80	0.12	
		Base	100.000000	90,000.00	74.752447	67,277.20	-22,722.80	0.12	
46647PDY9	JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR					6.254000	23 Oct 2034		
	60,000.000	Local	100.000000	60,000.00	106.243620	63,746.17	3,746.17	0.11	
		Base	100.000000	60,000.00	106.243620	63,746.17	3,746.17	0.11	
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
	140,000.000	Local	100.000000	140,000.00	102.389200	143,344.88	3,344.88	0.26	
		Base	100.000000	140,000.00	102.389200	143,344.88	3,344.88	0.25	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	10,000.000	Local	96.635700	9,663.57	56.984473	5,698.45	-3,965.12	0.01	
		Base	96.635700	9,663.57	56.984473	5,698.45	-3,965.12	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	81.807000	163,614.00	-36,386.00	0.29	
		Base	100.000000	200,000.00	81.807000	163,614.00	-36,386.00	0.29	
482480AM2	KLA CORP SR UNSECURED 07/52 4.95					4.950000	15 Jul 2052		
	70,000.000	Local	100.577129	70,403.99	93.391062	65,373.74	-5,030.25	0.12	
		Base	100.577129	70,403.99	93.391062	65,373.74	-5,030.25	0.12	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	60,000.000	Local	111.780383	67,068.23	95.562710	57,337.63	-9,730.60	0.10	
		Base	111.780383	67,068.23	95.562710	57,337.63	-9,730.60	0.10	
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
	50,000.000	Local	89.784380	44,892.19	90.591345	45,295.67	403.48	0.08	
		Base	89.784380	44,892.19	90.591345	45,295.67	403.48	0.08	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	20,000.000	Local	98.862500	19,772.50	71.256063	14,251.21	-5,521.29	0.03	
		Base	98.862500	19,772.50	71.256063	14,251.21	-5,521.29	0.03	

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48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25					3.250000	15 Dec 2051		
	10,000.000	Local		100.185900	10,018.59	65.959907	6,595.99	-3,422.60	0.01
		Base		100.185900	10,018.59	65.959907	6,595.99	-3,422.60	0.01
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	60,000.000	Local		102.334867	61,400.92	83.964807	50,378.88	-11,022.04	0.09
		Base		102.334867	61,400.92	83.964807	50,378.88	-11,022.04	0.09
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	120,000.000	Local		104.658775	125,590.53	71.400442	85,680.53	-39,910.00	0.15
		Base		104.658775	125,590.53	71.400442	85,680.53	-39,910.00	0.15
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
	60,000.000	Local		100.000000	60,000.00	72.581667	43,549.00	-16,451.00	0.08
		Base		100.000000	60,000.00	72.581667	43,549.00	-16,451.00	0.08
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
	20,000.000	Local		100.000000	20,000.00	67.025105	13,405.02	-6,594.98	0.02
		Base		100.000000	20,000.00	67.025105	13,405.02	-6,594.98	0.02
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	70,000.000	Local		86.377786	60,464.45	68.006428	47,604.50	-12,859.95	0.09
		Base		86.377786	60,464.45	68.006428	47,604.50	-12,859.95	0.08
49177JAR3	KENVUE INC COMPANY GUAR 03/63 5.2					5.200000	22 Mar 2063		
	40,000.000	Local		99.399025	39,759.61	94.960967	37,984.39	-1,775.22	0.07
		Base		99.399025	39,759.61	94.960967	37,984.39	-1,775.22	0.07
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	130,000.000	Local		124.398838	161,718.49	108.752455	141,378.19	-20,340.30	0.25
		Base		124.398838	161,718.49	108.752455	141,378.19	-20,340.30	0.25
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	10,000.000	Local		110.105200	11,010.52	94.604154	9,460.42	-1,550.10	0.02
		Base		110.105200	11,010.52	94.604154	9,460.42	-1,550.10	0.02
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	25,000.000	Local		112.611880	28,152.97	97.130975	24,282.74	-3,870.23	0.04
		Base		112.611880	28,152.97	97.130975	24,282.74	-3,870.23	0.04

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49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	20,000.000	Local	123.431600	24,686.32	93.648744	18,729.75	-5,956.57	0.03	
		Base	123.431600	24,686.32	93.648744	18,729.75	-5,956.57	0.03	
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6					3.600000	15 Feb 2051		
	10,000.000	Local	98.528600	9,852.86	68.471465	6,847.15	-3,005.71	0.01	
		Base	98.528600	9,852.86	68.471465	6,847.15	-3,005.71	0.01	
50155QAM2	KYNDRYL HOLDINGS INC SR UNSECURED 10/41 4.1					4.100000	15 Oct 2041		
	90,000.000	Local	99.310089	89,379.08	76.012311	68,411.08	-20,968.00	0.12	
		Base	99.310089	89,379.08	76.012311	68,411.08	-20,968.00	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	65.640840	45,948.59	-24,051.41	0.08	
	Original Face: 240,000.000	Base	100.000000	70,000.00	65.640840	45,948.59	-24,051.41	0.08	
502431AR0	L3HARRIS TECH INC SR UNSECURED 07/53 5.6					5.600000	31 Jul 2053		
	30,000.000	Local	101.939767	30,581.93	99.450893	29,835.27	-746.66	0.05	
		Base	101.939767	30,581.93	99.450893	29,835.27	-746.66	0.05	
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	20,000.000	Local	83.757750	16,751.55	63.975354	12,795.07	-3,956.48	0.02	
		Base	83.757750	16,751.55	63.975354	12,795.07	-3,956.48	0.02	
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	50,000.000	Local	97.351900	48,675.95	95.419040	47,709.52	-966.43	0.09	
		Base	97.351900	48,675.95	95.419040	47,709.52	-966.43	0.08	
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9					3.900000	08 Aug 2029		
	64,000.000	Local	100.838906	64,536.90	91.448400	58,526.98	-6,009.92	0.11	
		Base	100.838906	64,536.90	91.448400	58,526.98	-6,009.92	0.10	
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6					6.000000	15 Aug 2029		
	40,000.000	Local	99.856050	39,942.42	100.592403	40,236.96	294.54	0.07	
		Base	99.856050	39,942.42	100.592403	40,236.96	294.54	0.07	
532457CG1	ELI LILLY + CO SR UNSECURED 02/53 4.875					4.875000	27 Feb 2053		
	30,000.000	Local	99.938267	29,981.48	94.239122	28,271.74	-1,709.74	0.05	
		Base	99.938267	29,981.48	94.239122	28,271.74	-1,709.74	0.05	

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
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		
	10,000.000	Local		98.659800	9,865.98	93.537416	9,353.74	-512.24	0.02
		Base		98.659800	9,865.98	93.537416	9,353.74	-512.24	0.02
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
	170,000.000	Local		99.865535	169,771.41	96.109433	163,386.04	-6,385.37	0.29
		Base		99.865535	169,771.41	96.109433	163,386.04	-6,385.37	0.29
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875					3.875000	01 Jun 2029		
	40,000.000	Local		101.514825	40,605.93	89.854860	35,941.94	-4,663.99	0.06
		Base		101.514825	40,605.93	89.854860	35,941.94	-4,663.99	0.06
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	200,000.000	Local		100.850545	201,701.09	99.950630	199,901.26	-1,799.83	0.36
		Base		100.850545	201,701.09	99.950630	199,901.26	-1,799.83	0.35
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
	40,000.000	Local		86.084775	34,433.91	80.667239	32,266.90	-2,167.01	0.06
		Base		86.084775	34,433.91	80.667239	32,266.90	-2,167.01	0.06
539830BT5	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3					4.300000	15 Jun 2062		
	150,000.000	Local		99.331293	148,996.94	81.244018	121,866.03	-27,130.91	0.22
		Base		99.331293	148,996.94	81.244018	121,866.03	-27,130.91	0.22
539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2					5.200000	15 Feb 2064		
	120,000.000	Local		99.829242	119,795.09	95.063966	114,076.76	-5,718.33	0.20
		Base		99.829242	119,795.09	95.063966	114,076.76	-5,718.33	0.20
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75					6.750000	01 Aug 2049		
	130,000.000	Local		163.282185	212,266.84	115.146000	149,689.80	-62,577.04	0.27
	Original Face:	130,000.000	Base	163.282185	212,266.84	115.146000	149,689.80	-62,577.04	0.26
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
	40,000.000	Local		147.514025	59,005.61	111.016810	44,406.72	-14,598.89	0.08
	Original Face:	40,000.000	Base	147.514025	59,005.61	111.016810	44,406.72	-14,598.89	0.08
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	94.339380	47,169.69	-2,830.31	0.08
	Original Face:	270,000.000	Base	100.000000	50,000.00	94.339380	47,169.69	-2,830.31	0.08

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548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
	130,000.000	Local	93.895331	122,063.93	62.968327	81,858.83	-40,205.10	0.15	
		Base	93.895331	122,063.93	62.968327	81,858.83	-40,205.10	0.14	
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8					2.800000	15 Sep 2041		
	70,000.000	Local	99.905486	69,933.84	68.903598	48,232.52	-21,701.32	0.09	
		Base	99.905486	69,933.84	68.903598	48,232.52	-21,701.32	0.09	
548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25					4.250000	01 Apr 2052		
	70,000.000	Local	99.934686	69,954.28	79.025629	55,317.94	-14,636.34	0.10	
		Base	99.934686	69,954.28	79.025629	55,317.94	-14,636.34	0.10	
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local	104.415539	187,947.97	87.522597	157,540.67	-30,407.30	0.28	
		Base	104.415539	187,947.97	87.522597	157,540.67	-30,407.30	0.28	
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
	120,000.000	Local	95.429175	114,515.01	81.630349	97,956.42	-16,558.59	0.18	
		Base	95.429175	114,515.01	81.630349	97,956.42	-16,558.59	0.17	
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
	140,000.000	Local	98.375293	137,725.41	78.236251	109,530.75	-28,194.66	0.20	
		Base	98.375293	137,725.41	78.236251	109,530.75	-28,194.66	0.19	
55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391					5.391000	15 Mar 2062		
	10,000.000	Local	100.000000	10,000.00	78.368055	7,836.81	-2,163.19	0.01	
		Base	100.000000	10,000.00	78.368055	7,836.81	-2,163.19	0.01	
570535AY0	MARKEL GROUP INC SR UNSECURED 05/54 6					6.000000	16 May 2054		
	30,000.000	Local	99.641533	29,892.46	99.425789	29,827.74	-64.72	0.05	
		Base	99.641533	29,892.46	99.425789	29,827.74	-64.72	0.05	
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9					2.900000	15 Dec 2051		
	90,000.000	Local	99.774289	89,796.86	62.511621	56,260.46	-33,536.40	0.10	
		Base	99.774289	89,796.86	62.511621	56,260.46	-33,536.40	0.10	
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	135,000.000	Local	118.367800	159,796.53	105.998647	143,098.17	-16,698.36	0.26	
		Base	118.367800	159,796.53	105.998647	143,098.17	-16,698.36	0.25	

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575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077			
		150,000.000	Local	103.296667	154,945.00	83.604040	125,406.06	-29,538.94	0.23
			Base	103.296667	154,945.00	83.604040	125,406.06	-29,538.94	0.22
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050			
		50,000.000	Local	101.081160	50,540.58	68.715451	34,357.73	-16,182.85	0.06
			Base	101.081160	50,540.58	68.715451	34,357.73	-16,182.85	0.06
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		20,000.000	Local	114.085600	22,817.12	79.333318	15,866.66	-6,950.46	0.03
			Base	114.085600	22,817.12	79.333318	15,866.66	-6,950.46	0.03
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047			
		10,000.000	Local	100.000000	10,000.00	82.894479	8,289.45	-1,710.55	0.01
		Original Face: 10,000.000	Base	100.000000	10,000.00	82.894479	8,289.45	-1,710.55	0.01
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045			
		60,000.000	Local	106.948600	64,169.16	90.245735	54,147.44	-10,021.72	0.10
			Base	106.948600	64,169.16	90.245735	54,147.44	-10,021.72	0.10
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048			
		200,000.000	Local	110.620455	221,240.91	84.306501	168,613.00	-52,627.91	0.30
			Base	110.620455	221,240.91	84.306501	168,613.00	-52,627.91	0.30
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		65,000.000	Local	86.581677	56,278.09	101.210600	65,786.89	9,508.80	0.12
			Base	86.581677	56,278.09	101.210600	65,786.89	9,508.80	0.12
59156RCC0	METLIFE INC SR UNSECURED 07/52 5				5.000000	15 Jul 2052			
		60,000.000	Local	99.834117	59,900.47	91.426234	54,855.74	-5,044.73	0.10
			Base	99.834117	59,900.47	91.426234	54,855.74	-5,044.73	0.10
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	106.350440	21,270.09	1,270.09	0.04
			Base	100.000000	20,000.00	106.350440	21,270.09	1,270.09	0.04
594712WY3	MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165				4.165000	15 Aug 2122			
		20,000.000	Local	95.501200	19,100.24	77.385900	15,477.18	-3,623.06	0.03
			Base	95.501200	19,100.24	77.385900	15,477.18	-3,623.06	0.03



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595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703					2.703000	15 Apr 2032		
	30,000.000	Local		94.406767	28,322.03	82.986007	24,895.80	-3,426.23	0.04
		Base		94.406767	28,322.03	82.986007	24,895.80	-3,426.23	0.04
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366					3.366000	01 Nov 2041		
	40,000.000	Local		100.000000	40,000.00	73.433129	29,373.25	-10,626.75	0.05
		Base		100.000000	40,000.00	73.433129	29,373.25	-10,626.75	0.05
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	170,000.000	Local		102.977835	175,062.32	67.219054	114,272.39	-60,789.93	0.21
		Base		102.977835	175,062.32	67.219054	114,272.39	-60,789.93	0.20
595620AZ8	MIDAMERICAN ENERGY CO 1ST MORTGAGE 02/55 5.3					5.300000	01 Feb 2055		
	60,000.000	Local		99.578400	59,747.04	95.702719	57,421.63	-2,325.41	0.10
		Base		99.578400	59,747.04	95.702719	57,421.63	-2,325.41	0.10
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	30,000.000	Local		99.396200	29,818.86	100.182900	30,054.87	236.01	0.05
	Original Face: 50,000.000	Base		99.396200	29,818.86	100.182900	30,054.87	236.01	0.05
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	20,000.000	Local		99.492950	19,898.59	60.146052	12,029.21	-7,869.38	0.02
		Base		99.492950	19,898.59	60.146052	12,029.21	-7,869.38	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	80,000.000	Local		113.496413	90,797.13	93.466943	74,773.55	-16,023.58	0.13
		Base		113.496413	90,797.13	93.466943	74,773.55	-16,023.58	0.13
61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR					2.239000	21 Jul 2032		
	80,000.000	Local		100.000000	80,000.00	81.834618	65,467.69	-14,532.31	0.12
		Base		100.000000	80,000.00	81.834618	65,467.69	-14,532.31	0.12
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR					2.484000	16 Sep 2036		
	90,000.000	Local		100.000000	90,000.00	79.220956	71,298.86	-18,701.14	0.13
		Base		100.000000	90,000.00	79.220956	71,298.86	-18,701.14	0.13
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	130,000.000	Local		100.000000	130,000.00	82.801760	107,642.29	-22,357.71	0.19
		Base		100.000000	130,000.00	82.801760	107,642.29	-22,357.71	0.19

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61747YES0	MORGAN STANLEY SUBORDINATED 04/37 VAR					5.297000	20 Apr 2037		
	60,000.000	Local	100.000000	60,000.00	95.863419	57,518.05	-2,481.95	0.10	
		Base	100.000000	60,000.00	95.863419	57,518.05	-2,481.95	0.10	
61747Y7	MORGAN STANLEY SR UNSECURED 10/33 VAR					6.342000	18 Oct 2033		
	10,000.000	Local	100.000000	10,000.00	106.323030	10,632.30	632.30	0.02	
		Base	100.000000	10,000.00	106.323030	10,632.30	632.30	0.02	
61747YFB6	MORGAN STANLEY SUBORDINATED 01/38 VAR					5.948000	19 Jan 2038		
	130,000.000	Local	100.128592	130,167.17	99.597861	129,477.22	-689.95	0.23	
		Base	100.128592	130,167.17	99.597861	129,477.22	-689.95	0.23	
61747YFM2	MORGAN STANLEY SUBORDINATED 02/39 VAR					5.942000	07 Feb 2039		
	20,000.000	Local	100.000000	20,000.00	99.153247	19,830.65	-169.35	0.04	
		Base	100.000000	20,000.00	99.153247	19,830.65	-169.35	0.04	
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	20,000.000	Local	148.794550	29,758.91	110.367377	22,073.48	-7,685.43	0.04	
		Base	148.794550	29,758.91	110.367377	22,073.48	-7,685.43	0.04	
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
	110,000.000	Local	101.254045	111,379.45	75.130781	82,643.86	-28,735.59	0.15	
		Base	101.254045	111,379.45	75.130781	82,643.86	-28,735.59	0.15	
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	20,000.000	Local	99.020900	19,804.18	98.824750	19,764.95	-39.23	0.04	
		Base	99.020900	19,804.18	98.824750	19,764.95	-39.23	0.03	
62937NBC0	NRG ENERGY INC 2024 TERM LOAN						16 Apr 2031		
	149,625.000	Local	99.755201	149,258.72	99.958300	149,562.61	303.89	0.27	
		Base	99.755201	149,258.72	99.958300	149,562.61	303.89	0.26	
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
	7,000.000	Local	121.976286	8,538.34	86.600825	6,062.06	-2,476.28	0.01	
		Base	121.976286	8,538.34	86.600825	6,062.06	-2,476.28	0.01	
646139W35	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414					7.414000	01 Jan 2040		
	60,000.000	Local	151.223967	90,734.38	117.324880	70,394.93	-20,339.45	0.13	
Original Face:	60,000.000	Base	151.223967	90,734.38	117.324880	70,394.93	-20,339.45	0.12	

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64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	20,000.000	Local	99.456000	19,891.20	80.914138	16,182.83	-3,708.37	0.03	
		Base	99.456000	19,891.20	80.914138	16,182.83	-3,708.37	0.03	
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	70,000.000	Local	92.096129	64,467.29	75.078190	52,554.73	-11,912.56	0.09	
		Base	92.096129	64,467.29	75.078190	52,554.73	-11,912.56	0.09	
64952WEZ2	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/33 4.55					4.550000	28 Jan 2033		
	10,000.000	Local	99.838200	9,983.82	95.347700	9,534.77	-449.05	0.02	
		Base	99.838200	9,983.82	95.347700	9,534.77	-449.05	0.02	
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	109,000.000	Local	97.360954	106,123.44	63.747652	69,484.94	-36,638.50	0.12	
		Base	97.360954	106,123.44	63.747652	69,484.94	-36,638.50	0.12	
655844CP1	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55					4.550000	01 Jun 2053		
	170,000.000	Local	97.286365	165,386.82	84.207609	143,152.94	-22,233.88	0.26	
		Base	97.286365	165,386.82	84.207609	143,152.94	-22,233.88	0.25	
655844CU0	NORFOLK SOUTHERN CORP SR UNSECURED 03/64 5.95					5.950000	15 Mar 2064		
	30,000.000	Local	99.722000	29,916.60	102.392899	30,717.87	801.27	0.06	
		Base	99.722000	29,916.60	102.392899	30,717.87	801.27	0.05	
666807BD3	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05					5.050000	15 Nov 2040		
	30,000.000	Local	99.762900	29,928.87	95.164569	28,549.37	-1,379.50	0.05	
		Base	99.762900	29,928.87	95.164569	28,549.37	-1,379.50	0.05	
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	20,000.000	Local	113.440050	22,688.01	89.859067	17,971.81	-4,716.20	0.03	
		Base	113.440050	22,688.01	89.859067	17,971.81	-4,716.20	0.03	
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	140,000.000	Local	95.241143	133,337.60	79.363543	111,108.96	-22,228.64	0.20	
		Base	95.241143	133,337.60	79.363543	111,108.96	-22,228.64	0.20	
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	220,000.000	Local	100.641109	221,410.44	76.083443	167,383.57	-54,026.87	0.30	
		Base	100.641109	221,410.44	76.083443	167,383.57	-54,026.87	0.30	

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
	80,000.000	Local		103.299350	82,639.48	69.055372	55,244.30	-27,395.18	0.10
		Base		103.299350	82,639.48	69.055372	55,244.30	-27,395.18	0.10
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
	310,000.000	Local		99.843510	309,514.88	75.126500	232,892.15	-76,622.73	0.42
		Base		99.843510	309,514.88	75.126500	232,892.15	-76,622.73	0.41
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	30,000.000	Local		77.211200	23,163.36	78.556380	23,566.91	403.55	0.04
		Base		77.211200	23,163.36	78.556380	23,566.91	403.55	0.04
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	20,000.000	Local		69.471700	13,894.34	74.723000	14,944.60	1,050.26	0.03
		Base		69.471700	13,894.34	74.723000	14,944.60	1,050.26	0.03
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	40,000.000	Local		102.042650	40,817.06	81.390590	32,556.24	-8,260.82	0.06
		Base		102.042650	40,817.06	81.390590	32,556.24	-8,260.82	0.06
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	10,000.000	Local		124.241400	12,424.14	112.203200	11,220.32	-1,203.82	0.02
		Base		124.241400	12,424.14	112.203200	11,220.32	-1,203.82	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	60,000.000	Local		118.093717	70,856.23	104.510000	62,706.00	-8,150.23	0.11
		Base		118.093717	70,856.23	104.510000	62,706.00	-8,150.23	0.11
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	120,000.000	Local		123.642658	148,371.19	115.487000	138,584.40	-9,786.79	0.25
		Base		123.642658	148,371.19	115.487000	138,584.40	-9,786.79	0.24
677050AU0	OGLETHORPE POWER CORP 1ST MORTGAGE 12/53 6.2					6.200000	01 Dec 2053		
	60,000.000	Local		98.537817	59,122.69	103.064630	61,838.78	2,716.09	0.11
		Base		98.537817	59,122.69	103.064630	61,838.78	2,716.09	0.11
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	10,000.000	Local		137.761000	13,776.10	124.000130	12,400.01	-1,376.09	0.02
		Base		137.761000	13,776.10	124.000130	12,400.01	-1,376.09	0.02

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
677347CH7	OHIO EDISON CO SR UNSECURED 144A 01/33 5.5					5.500000	15 Jan 2033		
	60,000.000	Local		99.818967	59,891.38	99.585125	59,751.08	-140.30	0.11
		Base		99.818967	59,891.38	99.585125	59,751.08	-140.30	0.11
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	80,000.000	Local		113.446363	90,757.09	89.814220	71,851.38	-18,905.71	0.13
		Base		113.446363	90,757.09	89.814220	71,851.38	-18,905.71	0.13
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	20,000.000	Local		99.548650	19,909.73	66.890448	13,378.09	-6,531.64	0.02
		Base		99.548650	19,909.73	66.890448	13,378.09	-6,531.64	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	20,000.000	Local		99.729700	19,945.94	74.232397	14,846.48	-5,099.46	0.03
		Base		99.729700	19,945.94	74.232397	14,846.48	-5,099.46	0.03
68233JCH5	ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6					4.600000	01 Jun 2052		
	60,000.000	Local		99.127967	59,476.78	85.607092	51,364.26	-8,112.52	0.09
		Base		99.127967	59,476.78	85.607092	51,364.26	-8,112.52	0.09
68233JCT9	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/54 5.55					5.550000	15 Jun 2054		
	140,000.000	Local		99.958014	139,941.22	98.564352	137,990.09	-1,951.13	0.25
		Base		99.958014	139,941.22	98.564352	137,990.09	-1,951.13	0.24
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
	380,000.000	Local		111.330911	423,057.46	107.255368	407,570.40	-15,487.06	0.73
		Base		111.330911	423,057.46	107.255368	407,570.40	-15,487.06	0.72
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4					4.000000	15 Jul 2046		
	90,000.000	Local		106.898522	96,208.67	76.587911	68,929.12	-27,279.55	0.12
		Base		106.898522	96,208.67	76.587911	68,929.12	-27,279.55	0.12
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1					4.100000	25 Mar 2061		
	90,000.000	Local		101.397433	91,257.69	72.048328	64,843.50	-26,414.19	0.12
		Base		101.397433	91,257.69	72.048328	64,843.50	-26,414.19	0.11
68389XCQ6	ORACLE CORP SR UNSECURED 02/53 5.55					5.550000	06 Feb 2053		
	300,000.000	Local		99.502647	298,507.94	95.078181	285,234.54	-13,273.40	0.51
		Base		99.502647	298,507.94	95.078181	285,234.54	-13,273.40	0.50

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
693342AH0	PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081				5.081000	01 Jun 2043			
		110,000.000	Local	99.995545	109,995.10	99.079617	108,987.58	-1,007.52	0.20
Original Face:		110,000.000	Base	99.995545	109,995.10	99.079617	108,987.58	-1,007.52	0.19
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	97.029066	58,217.44	-1,781.79	0.10
Original Face:		60,000.000	Base	99.998717	59,999.23	97.029066	58,217.44	-1,781.79	0.10
693342AK3	PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099				5.099000	01 Jun 2054			
		70,000.000	Local	99.991543	69,994.08	96.176891	67,323.82	-2,670.26	0.12
Original Face:		70,000.000	Base	99.991543	69,994.08	96.176891	67,323.82	-2,670.26	0.12
693475BP9	PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VAR				6.250000	31 Dec 2099			
		79,000.000	Local	100.000000	79,000.00	97.469490	77,000.90	-1,999.10	0.14
			Base	100.000000	79,000.00	97.469490	77,000.90	-1,999.10	0.14
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		70,000.000	Local	99.932314	69,952.62	82.596664	57,817.66	-12,134.96	0.10
			Base	99.932314	69,952.62	82.596664	57,817.66	-12,134.96	0.10
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		10,000.000	Local	99.576200	9,957.62	71.375116	7,137.51	-2,820.11	0.01
			Base	99.576200	9,957.62	71.375116	7,137.51	-2,820.11	0.01
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050			
		170,000.000	Local	98.310024	167,127.04	83.015553	141,126.44	-26,000.60	0.25
			Base	98.310024	167,127.04	83.015553	141,126.44	-26,000.60	0.25
694308KH9	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75				6.750000	15 Jan 2053			
		230,000.000	Local	105.176491	241,905.93	104.504580	240,360.53	-1,545.40	0.43
			Base	105.176491	241,905.93	104.504580	240,360.53	-1,545.40	0.42
694308KK2	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7				6.700000	01 Apr 2053			
		40,000.000	Local	99.645950	39,858.38	104.281435	41,712.57	1,854.19	0.07
			Base	99.645950	39,858.38	104.281435	41,712.57	1,854.19	0.07
695114DE5	PACIFICORP 1ST MORTGAGE 01/55 5.8				5.800000	15 Jan 2055			
		160,000.000	Local	99.349313	158,958.90	97.324452	155,719.12	-3,239.78	0.28
			Base	99.349313	158,958.90	97.324452	155,719.12	-3,239.78	0.28

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060		
		230,000.000	Local 108.353026	249,211.96	56.986611	131,069.21	-118,142.75	0.24
Original Face:		230,000.000	Base 108.353026	249,211.96	56.986611	131,069.21	-118,142.75	0.23
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
		150,000.000	Local 100.000000	150,000.00	96.039033	144,058.55	-5,941.45	0.26
			Base 100.000000	150,000.00	96.039033	144,058.55	-5,941.45	0.25
70450YAM5	PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05				5.050000	01 Jun 2052		
		110,000.000	Local 100.683264	110,751.59	91.849258	101,034.18	-9,717.41	0.18
			Base 100.683264	110,751.59	91.849258	101,034.18	-9,717.41	0.18
70450YAN3	PAYPAL HOLDINGS INC SR UNSECURED 06/62 5.25				5.250000	01 Jun 2062		
		30,000.000	Local 92.643100	27,792.93	91.794127	27,538.24	-254.69	0.05
			Base 92.643100	27,792.93	91.794127	27,538.24	-254.69	0.05
708696BX6	FIRSTENERGY PENN ELECTRI SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025		
		50,000.000	Local 99.977960	49,988.98	98.424883	49,212.44	-776.54	0.09
			Base 99.977960	49,988.98	98.424883	49,212.44	-776.54	0.09
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
		16,000.000	Local 98.869813	15,819.17	97.546800	15,607.49	-211.68	0.03
			Base 98.869813	15,819.17	97.546800	15,607.49	-211.68	0.03
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
		50,000.000	Local 106.102620	53,051.31	94.343590	47,171.80	-5,879.51	0.08
			Base 106.102620	53,051.31	94.343590	47,171.80	-5,879.51	0.08
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051		
		190,000.000	Local 93.127437	176,942.13	79.413910	150,886.43	-26,055.70	0.27
			Base 93.127437	176,942.13	79.413910	150,886.43	-26,055.70	0.27
716973AH5	PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34				5.340000	19 May 2063		
		90,000.000	Local 101.710667	91,539.60	95.018591	85,516.73	-6,022.87	0.15
			Base 101.710667	91,539.60	95.018591	85,516.73	-6,022.87	0.15
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044		
		40,000.000	Local 93.255975	37,302.39	89.158816	35,663.53	-1,638.86	0.06
			Base 93.255975	37,302.39	89.158816	35,663.53	-1,638.86	0.06

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718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	50,000.000	Local		117.883060	58,941.53	107.696528	53,848.26	-5,093.27	0.10
		Base		117.883060	58,941.53	107.696528	53,848.26	-5,093.27	0.10
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	20,000.000	Local		88.605150	17,721.03	85.784949	17,156.99	-564.04	0.03
		Base		88.605150	17,721.03	85.784949	17,156.99	-564.04	0.03
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	20,000.000	Local		87.787150	17,557.43	78.128503	15,625.70	-1,931.73	0.03
		Base		87.787150	17,557.43	78.128503	15,625.70	-1,931.73	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	10,000.000	Local		107.957400	10,795.74	81.240130	8,124.01	-2,671.73	0.01
		Base		107.957400	10,795.74	81.240130	8,124.01	-2,671.73	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	220,000.000	Local		99.299868	218,459.71	65.996331	145,191.93	-73,267.78	0.26
		Base		99.299868	218,459.71	65.996331	145,191.93	-73,267.78	0.26
720186AP0	PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05					5.050000	15 May 2052		
	20,000.000	Local		99.157000	19,831.40	87.808517	17,561.70	-2,269.70	0.03
		Base		99.157000	19,831.40	87.808517	17,561.70	-2,269.70	0.03
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					9.693990	31 Dec 2099		
	170,000.000	Local		75.159006	127,770.31	99.560830	169,253.41	41,483.10	0.30
		Base		75.159006	127,770.31	99.560830	169,253.41	41,483.10	0.30
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
	20,000.000	Local		115.860150	23,172.03	105.225616	21,045.12	-2,126.91	0.04
		Base		115.860150	23,172.03	105.225616	21,045.12	-2,126.91	0.04
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
	55,000.000	Local		131.550945	72,353.02	103.745060	57,059.78	-15,293.24	0.10
	Original Face:	55,000.000	Base	131.550945	72,353.02	103.745060	57,059.78	-15,293.24	0.10
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96					4.960000	01 Aug 2046		
	160,000.000	Local		130.141113	208,225.78	95.883660	153,413.86	-54,811.92	0.28
	Original Face:	160,000.000	Base	130.141113	208,225.78	95.883660	153,413.86	-54,811.92	0.27

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FUND: HBCX



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743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	40,000.000	Local		123.135350	49,254.14	112.392858	44,957.14	-4,297.00	0.08
		Base		123.135350	49,254.14	112.392858	44,957.14	-4,297.00	0.08
74340XCK5	PROLOGIS LP SR UNSECURED 03/54 5.25					5.250000	15 Mar 2054		
	20,000.000	Local		98.230500	19,646.10	95.002945	19,000.59	-645.51	0.03
		Base		98.230500	19,646.10	95.002945	19,000.59	-645.51	0.03
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR					6.875000	10 Dec 2025		
	117,059.830	Local		90.570087	106,021.19	92.250000	107,987.69	1,966.50	0.19
	Original Face: 234,115.000	Base		90.570087	106,021.19	92.250000	107,987.69	1,966.50	0.19
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
	320,000.000	Local		100.141822	320,453.83	70.000000	224,000.00	-96,453.83	0.40
		Base		100.141822	320,453.83	70.000000	224,000.00	-96,453.83	0.40
747525BR3	QUALCOMM INC SR UNSECURED 05/52 4.5					4.500000	20 May 2052		
	90,000.000	Local		92.876778	83,589.10	86.795567	78,116.01	-5,473.09	0.14
		Base		92.876778	83,589.10	86.795567	78,116.01	-5,473.09	0.14
749983AB8	RWE FINANCE US LLC COMPANY GUAR 144A 04/54 6.25					6.250000	16 Apr 2054		
	150,000.000	Local		99.852360	149,778.54	99.248161	148,872.24	-906.30	0.27
		Base		99.852360	149,778.54	99.248161	148,872.24	-906.30	0.26
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	10,000.000	Local		97.833700	9,783.37	99.389070	9,938.91	155.54	0.02
		Base		97.833700	9,783.37	99.389070	9,938.91	155.54	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	40,000.000	Local		111.255350	44,502.14	90.369860	36,147.94	-8,354.20	0.06
		Base		111.255350	44,502.14	90.369860	36,147.94	-8,354.20	0.06
75513ECP4	RTX CORP SR UNSECURED 03/52 3.03					3.030000	15 Mar 2052		
	40,000.000	Local		68.978000	27,591.20	64.155000	25,662.00	-1,929.20	0.05
		Base		68.978000	27,591.20	64.155000	25,662.00	-1,929.20	0.05
75513ECS8	RTX CORP SR UNSECURED 02/53 5.375					5.375000	27 Feb 2053		
	50,000.000	Local		99.825340	49,912.67	95.484449	47,742.22	-2,170.45	0.09
		Base		99.825340	49,912.67	95.484449	47,742.22	-2,170.45	0.08

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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
75513ECX7	RTX CORP SR UNSECURED 03/54 6.4					6.400000	15 Mar 2054		
	100,000.000	Local		103.909080	103,909.08	109.620995	109,621.00	5,711.92	0.20
		Base		103.909080	103,909.08	109.620995	109,621.00	5,711.92	0.19
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	250,000.000	Local		71.463544	178,658.86	70.310246	175,775.62	-2,883.24	0.32
		Base		71.463544	178,658.86	70.310246	175,775.62	-2,883.24	0.31
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	20,000.000	Local		111.791750	22,358.35	92.559646	18,511.93	-3,846.42	0.03
		Base		111.791750	22,358.35	92.559646	18,511.93	-3,846.42	0.03
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	10,000.000	Local		121.878100	12,187.81	114.102009	11,410.20	-777.61	0.02
		Base		121.878100	12,187.81	114.102009	11,410.20	-777.61	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	93.380450	112,056.54	-7,943.46	0.20
		Base		100.000000	120,000.00	93.380450	112,056.54	-7,943.46	0.20
775109DF5	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3					5.300000	15 Feb 2034		
	100,000.000	Local		99.145490	99,145.49	98.349392	98,349.39	-796.10	0.18
		Base		99.145490	99,145.49	98.349392	98,349.39	-796.10	0.17
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
	70,000.000	Local		88.256457	61,779.52	70.593734	49,415.61	-12,363.91	0.09
		Base		88.256457	61,779.52	70.593734	49,415.61	-12,363.91	0.09
78433LAG1	SCE RECOVERY FUNDING LLC SR SECURED 06/42 4.697					4.697000	15 Jun 2042		
	103,773.020	Local		99.991530	103,764.23	97.259497	100,929.12	-2,835.11	0.18
	Original Face:	110,000.000	Base	99.991530	103,764.23	97.259497	100,929.12	-2,835.11	0.18
78433LAH9	SCE RECOVERY FUNDING LLC SR SECURED 12/49 5.112					5.112000	14 Dec 2049		
	100,000.000	Local		100.556270	100,556.27	95.742985	95,742.99	-4,813.28	0.17
	Original Face:	100,000.000	Base	100.556270	100,556.27	95.742985	95,742.99	-4,813.28	0.17
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	90,000.000	Local		104.791944	94,312.75	84.952903	76,457.61	-17,855.14	0.14
		Base		104.791944	94,312.75	84.952903	76,457.61	-17,855.14	0.14

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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	
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047			
		60,000.000	Local	101.669800	61,001.88	75.069068	45,041.44	-15,960.44	0.08
			Base	101.669800	61,001.88	75.069068	45,041.44	-15,960.44	0.08
797440CF9	SAN DIEGO G + E 1ST MORTGAGE 04/54 5.55				5.550000	15 Apr 2054			
		10,000.000	Local	98.987600	9,898.76	98.259529	9,825.95	-72.81	0.02
			Base	98.987600	9,898.76	98.259529	9,825.95	-72.81	0.02
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.650000	08 Aug 2028			
		210,000.000	Local	98.716400	207,304.44	97.923380	205,639.10	-1,665.34	0.37
			Base	98.716400	207,304.44	97.923380	205,639.10	-1,665.34	0.36
80007RAS4	SANDS CHINA LTD SR UNSECURED 08/31 3.25				3.500000	08 Aug 2031			
		250,000.000	Local	100.010088	250,025.22	84.156140	210,390.35	-39,634.87	0.38
			Base	100.010088	250,025.22	84.156140	210,390.35	-39,634.87	0.37
80386WAF2	SASOL FINANCING USA LLC COMPANY GUAR 144A 05/29 8.75				8.750000	03 May 2029			
		200,000.000	Local	100.779605	201,559.21	101.519700	203,039.40	1,480.19	0.36
			Base	100.779605	201,559.21	101.519700	203,039.40	1,480.19	0.36
808513BD6	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR				5.375000	31 Dec 2099			
		30,000.000	Local	93.255833	27,976.75	98.862750	29,658.83	1,682.08	0.05
			Base	93.255833	27,976.75	98.862750	29,658.83	1,682.08	0.05
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR				4.000000	31 Dec 2099			
		130,000.000	Local	100.000000	130,000.00	85.374640	110,987.03	-19,012.97	0.20
			Base	100.000000	130,000.00	85.374640	110,987.03	-19,012.97	0.20
808513CE3	CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR				5.853000	19 May 2034			
		20,000.000	Local	100.557100	20,111.42	102.159307	20,431.86	320.44	0.04
			Base	100.557100	20,111.42	102.159307	20,431.86	320.44	0.04
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034			
		110,000.000	Local	100.088291	110,097.12	104.333869	114,767.26	4,670.14	0.21
			Base	100.088291	110,097.12	104.333869	114,767.26	4,670.14	0.20
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B					20 Apr 2028			
		64,877.280	Local	99.727223	64,700.31	99.625000	64,633.99	-66.32	0.12
			Base	99.727223	64,700.31	99.625000	64,633.99	-66.32	0.11

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822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	70,000.000	Local		94.650857	66,255.60	89.329982	62,530.99	-3,724.61	0.11
		Base		94.650857	66,255.60	89.329982	62,530.99	-3,724.61	0.11
826418BQ7	SIERRA PACIFIC POWER CO GENL REF MOR 03/54 5.9					5.900000	15 Mar 2054		
	80,000.000	Local		99.376050	79,500.84	100.028422	80,022.74	521.90	0.14
		Base		99.376050	79,500.84	100.028422	80,022.74	521.90	0.14
83207DAC2	SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C B 144A					6.360000	15 Nov 2052		
	100,000.000	Local		99.981720	99,981.72	101.988780	101,988.78	2,007.06	0.18
	Original Face: 100,000.000	Base		99.981720	99,981.72	101.988780	101,988.78	2,007.06	0.18
832696AY4	JM SMUCKER CO SR UNSECURED 11/43 6.5					6.500000	15 Nov 2043		
	60,000.000	Local		111.006000	66,603.60	105.615361	63,369.22	-3,234.38	0.11
		Base		111.006000	66,603.60	105.615361	63,369.22	-3,234.38	0.11
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	99.007200	198,014.40	-1,985.60	0.36
		Base		100.000000	200,000.00	99.007200	198,014.40	-1,985.60	0.35
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5					3.500000	10 Sep 2051		
	280,000.000	Local		99.222550	277,823.14	67.634120	189,375.54	-88,447.60	0.34
		Base		99.222550	277,823.14	67.634120	189,375.54	-88,447.60	0.33
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
	200,000.000	Local		99.576795	199,153.59	96.075696	192,151.39	-7,002.20	0.34
		Base		99.576795	199,153.59	96.075696	192,151.39	-7,002.20	0.34
83444MAL5	SOLVENTUM CORP COMPANY GUAR 144A 05/64 6					6.000000	15 May 2064		
	60,000.000	Local		99.536950	59,722.17	95.314084	57,188.45	-2,533.72	0.10
		Base		99.536950	59,722.17	95.314084	57,188.45	-2,533.72	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	30,000.000	Local		108.952100	32,685.63	86.432749	25,929.82	-6,755.81	0.05
		Base		108.952100	32,685.63	86.432749	25,929.82	-6,755.81	0.05
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	10,000.000	Local		95.131000	9,513.10	76.819988	7,682.00	-1,831.10	0.01
		Base		95.131000	9,513.10	76.819988	7,682.00	-1,831.10	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	240,000.000	Local	101.043246	242,503.79	71.481950	171,556.68	-70,947.11	0.31	
		Base	101.043246	242,503.79	71.481950	171,556.68	-70,947.11	0.30	
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051		
	170,000.000	Local	100.139494	170,237.14	70.913264	120,552.55	-49,684.59	0.22	
		Base	100.139494	170,237.14	70.913264	120,552.55	-49,684.59	0.21	
842400HV8	SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7					5.700000	01 Mar 2053		
	80,000.000	Local	100.927075	80,741.66	97.364816	77,891.85	-2,849.81	0.14	
		Base	100.927075	80,741.66	97.364816	77,891.85	-2,849.81	0.14	
842400JD6	SOUTHERN CAL EDISON 1ST MORTGAGE 04/54 5.75					5.750000	15 Apr 2054		
	90,000.000	Local	99.437389	89,493.65	98.367657	88,530.89	-962.76	0.16	
		Base	99.437389	89,493.65	98.367657	88,530.89	-962.76	0.16	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	30,000.000	Local	100.712667	30,213.80	109.199700	32,759.91	2,546.11	0.06	
		Base	100.712667	30,213.80	109.199700	32,759.91	2,546.11	0.06	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	160,000.000	Local	101.039244	161,662.79	93.377310	149,403.70	-12,259.09	0.27	
		Base	101.039244	161,662.79	93.377310	149,403.70	-12,259.09	0.26	
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	60,000.000	Local	113.695450	68,217.27	82.824405	49,694.64	-18,522.63	0.09	
		Base	113.695450	68,217.27	82.824405	49,694.64	-18,522.63	0.09	
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		
	10,000.000	Local	97.797200	9,779.72	97.209950	9,721.00	-58.72	0.02	
		Base	97.797200	9,779.72	97.209950	9,721.00	-58.72	0.02	
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030		
	20,000.000	Local	97.053000	19,410.60	96.571470	19,314.29	-96.31	0.03	
		Base	97.053000	19,410.60	96.571470	19,314.29	-96.31	0.03	
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	60,000.000	Local	100.194867	60,116.92	91.944340	55,166.60	-4,950.32	0.10	
		Base	100.194867	60,116.92	91.944340	55,166.60	-4,950.32	0.10	

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857477CH4	STATE STREET CORP JR SUBORDINA 12/99 VAR				6.700000	31 Dec 2099		
		20,000.000	Local 100.000000	20,000.00	100.615783	20,123.16	123.16	0.04
			Base 100.000000	20,000.00	100.615783	20,123.16	123.16	0.04
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	87.768860	52,661.32	-7,338.68	0.09
Original Face:		60,000.000	Base 100.000000	60,000.00	87.768860	52,661.32	-7,338.68	0.09
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3				3.000000	15 Feb 2041		
		210,000.000	Local 88.759081	186,394.07	71.837547	150,858.85	-35,535.22	0.27
			Base 88.759081	186,394.07	71.837547	150,858.85	-35,535.22	0.27
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3				3.300000	15 Feb 2051		
		210,000.000	Local 96.782581	203,243.42	67.902997	142,596.29	-60,647.13	0.26
			Base 96.782581	203,243.42	67.902997	142,596.29	-60,647.13	0.25
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4				3.400000	15 Oct 2052		
		10,000.000	Local 99.450400	9,945.04	68.686292	6,868.63	-3,076.41	0.01
			Base 99.450400	9,945.04	68.686292	6,868.63	-3,076.41	0.01
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25				3.250000	25 Oct 2051		
		210,000.000	Local 98.731552	207,336.26	74.330179	156,093.38	-51,242.88	0.28
			Base 98.731552	207,336.26	74.330179	156,093.38	-51,242.88	0.28
876030AF4	TAPESTRY INC SR UNSECURED 11/33 7.85				7.850000	27 Nov 2033		
		60,000.000	Local 100.523667	60,314.20	105.426016	63,255.61	2,941.41	0.11
			Base 100.523667	60,314.20	105.426016	63,255.61	2,941.41	0.11
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4				4.000000	15 Jan 2032		
		90,000.000	Local 99.488900	89,540.01	90.037520	81,033.77	-8,506.24	0.15
			Base 99.488900	89,540.01	90.037520	81,033.77	-8,506.24	0.14
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95				4.950000	15 Apr 2052		
		40,000.000	Local 99.444350	39,777.74	85.487452	34,194.98	-5,582.76	0.06
			Base 99.444350	39,777.74	85.487452	34,194.98	-5,582.76	0.06
87612GAD3	TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5				6.500000	15 Feb 2053		
		170,000.000	Local 101.337194	172,273.23	105.597806	179,516.27	7,243.04	0.32
			Base 101.337194	172,273.23	105.597806	179,516.27	7,243.04	0.32

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87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25					6.250000	01 Jul 2052		
	140,000.000	Local	99.614286	139,460.00	101.407196	141,970.07	2,510.07	0.25	
		Base	99.614286	139,460.00	101.407196	141,970.07	2,510.07	0.25	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	30,000.000	Local	106.551267	31,965.38	88.775622	26,632.69	-5,332.69	0.05	
		Base	106.551267	31,965.38	88.775622	26,632.69	-5,332.69	0.05	
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
	20,000.000	Local	102.545200	20,509.04	79.806866	15,961.37	-4,547.67	0.03	
		Base	102.545200	20,509.04	79.806866	15,961.37	-4,547.67	0.03	
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
	120,000.000	Local	90.225608	108,270.73	66.842329	80,210.79	-28,059.94	0.14	
		Base	90.225608	108,270.73	66.842329	80,210.79	-28,059.94	0.14	
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
	123,000.000	Local	120.660008	148,411.81	100.522627	123,642.83	-24,768.98	0.22	
		Base	120.660008	148,411.81	100.522627	123,642.83	-24,768.98	0.22	
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
	40,000.000	Local	117.930850	47,172.34	109.044111	43,617.64	-3,554.70	0.08	
		Base	117.930850	47,172.34	109.044111	43,617.64	-3,554.70	0.08	
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	170,000.000	Local	76.088394	129,350.27	69.824140	118,701.04	-10,649.23	0.21	
		Base	76.088394	129,350.27	69.824140	118,701.04	-10,649.23	0.21	
88240TAD3	TEXAS ELECTRIC MKT STABL SR SECURED 144A 02/52 5.167					5.167000	01 Feb 2052		
	120,000.000	Local	99.990825	119,988.99	97.405655	116,886.79	-3,102.20	0.21	
	Original Face: 120,000.000	Base	99.990825	119,988.99	97.405655	116,886.79	-3,102.20	0.21	
882508CJ1	TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15					5.150000	08 Feb 2054		
	80,000.000	Local	99.204488	79,363.59	96.251256	77,001.00	-2,362.59	0.14	
		Base	99.204488	79,363.59	96.251256	77,001.00	-2,362.59	0.14	
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	100.176900	40,070.76	70.76	0.07	
		Base	100.000000	40,000.00	100.176900	40,070.76	70.76	0.07	

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	82.058840	24,617.65	-5,382.35	0.04
Original Face:	30,000.000	Base		100.000000	30,000.00	82.058840	24,617.65	-5,382.35	0.04
882926AA6	TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05					5.050000	18 May 2063		
	60,000.000	Local		101.804783	61,082.87	93.258420	55,955.05	-5,127.82	0.10
		Base		101.804783	61,082.87	93.258420	55,955.05	-5,127.82	0.10
887315AZ2	HISTORIC TW INC COMPANY GUAR 01/36 VAR					8.300000	15 Jan 2036		
	130,000.000	Local		104.128792	135,367.43	103.807163	134,949.31	-418.12	0.24
		Base		104.128792	135,367.43	103.807163	134,949.31	-418.12	0.24
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	180,000.000	Local		123.308361	221,955.05	110.620545	199,116.98	-22,838.07	0.36
		Base		123.308361	221,955.05	110.620545	199,116.98	-22,838.07	0.35
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	320,000.000	Local		117.878734	377,211.95	101.392917	324,457.33	-52,754.62	0.58
		Base		117.878734	377,211.95	101.392917	324,457.33	-52,754.62	0.57
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	40,000.000	Local		104.726050	41,890.42	96.990697	38,796.28	-3,094.14	0.07
		Base		104.726050	41,890.42	96.990697	38,796.28	-3,094.14	0.07
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	30,000.000	Local		94.604067	28,381.22	73.439820	22,031.95	-6,349.27	0.04
		Base		94.604067	28,381.22	73.439820	22,031.95	-6,349.27	0.04
89117F8Z5	TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR					8.125000	31 Oct 2082		
	300,000.000	Local		100.437523	301,312.57	103.634300	310,902.90	9,590.33	0.56
		Base		100.437523	301,312.57	103.634300	310,902.90	9,590.33	0.55
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	60,000.000	Local		103.660667	62,196.40	99.393010	59,635.81	-2,560.59	0.11
		Base		103.660667	62,196.40	99.393010	59,635.81	-2,560.59	0.11
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	10,000.000	Local		102.622600	10,262.26	87.368447	8,736.84	-1,525.42	0.02
		Base		102.622600	10,262.26	87.368447	8,736.84	-1,525.42	0.02



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893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95				3.950000	15 May 2050			
		100,000.000	Local	106.499560	106,499.56	76.167647	76,167.65	-30,331.91	0.14
			Base	106.499560	106,499.56	76.167647	76,167.65	-30,331.91	0.13
89788MAP7	TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR				5.867000	08 Jun 2034			
		70,000.000	Local	100.067943	70,047.56	100.946194	70,662.34	614.78	0.13
			Base	100.067943	70,047.56	100.946194	70,662.34	614.78	0.12
89788VAB8	TRUIST INSURANCE HOLDINGS LLC 1ST LIEN TERM LOAN					06 May 2031			
		220,000.000	Local	99.804164	219,569.16	100.100000	220,220.00	650.84	0.40
			Base	99.804164	219,569.16	100.100000	220,220.00	650.84	0.39
902613AJ7	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				4.875000	31 Dec 2099			
		270,000.000	Local	100.000000	270,000.00	91.577740	247,259.90	-22,740.10	0.44
			Base	100.000000	270,000.00	91.577740	247,259.90	-22,740.10	0.44
902613BE7	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				9.250000	31 Dec 2099			
		210,000.000	Local	100.000000	210,000.00	111.991200	235,181.52	25,181.52	0.42
			Base	100.000000	210,000.00	111.991200	235,181.52	25,181.52	0.42
90346WAA1	US AIRWAYS 2013 1A PTT PASS THRU CE 05/27 3.95				3.950000	15 May 2027			
		69,670.510	Local	96.107449	66,958.55	97.661450	68,041.23	1,082.68	0.12
		Original Face: 200,000.000	Base	96.107449	66,958.55	97.661450	68,041.23	1,082.68	0.12
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060			
		60,000.000	Local	106.301517	63,780.91	73.893952	44,336.37	-19,444.54	0.08
			Base	106.301517	63,780.91	73.893952	44,336.37	-19,444.54	0.08
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050			
		90,000.000	Local	99.964444	89,968.00	69.961198	62,965.08	-27,002.92	0.11
			Base	99.964444	89,968.00	69.961198	62,965.08	-27,002.92	0.11
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070			
		60,000.000	Local	100.910683	60,546.41	70.273652	42,164.19	-18,382.22	0.08
			Base	100.910683	60,546.41	70.273652	42,164.19	-18,382.22	0.07
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799				3.799000	06 Apr 2071			
		20,000.000	Local	102.659350	20,531.87	70.779836	14,155.97	-6,375.90	0.03
			Base	102.659350	20,531.87	70.779836	14,155.97	-6,375.90	0.03

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029			
		40,000.000	Local 100.517575	40,207.03	93.110912	37,244.36	-2,962.67		0.07
			Base 100.517575	40,207.03	93.110912	37,244.36	-2,962.67		0.07
90932LAJ6	UNITED AIR 2023 1 A PTT PASS THRU CE 07/37 5.8				5.800000	15 Jul 2037			
		190,000.000	Local 100.000000	190,000.00	101.664840	193,163.20	3,163.20		0.35
Original Face:		102,307.690	Base 100.000000	190,000.00	101.664840	193,163.20	3,163.20		0.34
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027			
		25,200.000	Local 100.000000	25,200.00	98.524540	24,828.18	-371.82		0.04
Original Face:		50,000.000	Base 100.000000	25,200.00	98.524540	24,828.18	-371.82		0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044			
		276,000.000	Local 103.440815	285,496.65	80.110810	221,105.84	-64,390.81		0.40
			Base 103.440815	285,496.65	80.110810	221,105.84	-64,390.81		0.39
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047			
		230,000.000	Local 101.169422	232,689.67	74.542001	171,446.60	-61,243.07		0.31
			Base 101.169422	232,689.67	74.542001	171,446.60	-61,243.07		0.30
91087BBA7	UNITED MEXICAN STATES SR UNSECURED 05/54 6.4				6.400000	07 May 2054			
		470,000.000	Local 99.316760	466,788.77	95.257771	447,711.52	-19,077.25		0.80
			Base 99.316760	466,788.77	95.257771	447,711.52	-19,077.25		0.79
912810TX6	US TREASURY N/B 02/54 4.25				4.250000	15 Feb 2054			
		590,000.000	Local 95.633731	564,239.01	95.812500	565,293.75	1,054.74		1.01
			Base 95.633731	564,239.01	95.812500	565,293.75	1,054.74		1.00
912810UB2	US TREASURY N/B 05/44 4.625				4.625000	15 May 2044			
		330,000.000	Local 100.827239	332,729.89	100.234375	330,773.44	-1,956.45		0.59
			Base 100.827239	332,729.89	100.234375	330,773.44	-1,956.45		0.58
91282CKQ3	US TREASURY N/B 05/34 4.375				4.375000	15 May 2034			
		350,000.000	Local 99.831914	349,411.70	100.250000	350,875.00	1,463.30		0.63
			Base 99.831914	349,411.70	100.250000	350,875.00	1,463.30		0.62
913017BT5	RTX CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042			
		40,000.000	Local 102.394225	40,957.69	86.949832	34,779.93	-6,177.76		0.06
			Base 102.394225	40,957.69	86.949832	34,779.93	-6,177.76		0.06

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
913017CA5	RTX CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
	50,000.000	Local		124.790780	62,395.39	81.132036	40,566.02	-21,829.37	0.07
		Base		124.790780	62,395.39	81.132036	40,566.02	-21,829.37	0.07
913017CJ6	RTX CORP SR UNSECURED 11/46 3.75					3.750000	01 Nov 2046		
	40,000.000	Local		86.886125	34,754.45	75.162247	30,064.90	-4,689.55	0.05
		Base		86.886125	34,754.45	75.162247	30,064.90	-4,689.55	0.05
913017CP2	RTX CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	160,000.000	Local		112.724044	180,358.47	78.969594	126,351.35	-54,007.12	0.23
		Base		112.724044	180,358.47	78.969594	126,351.35	-54,007.12	0.22
913017CW7	RTX CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	90,000.000	Local		105.066011	94,559.41	88.544746	79,690.27	-14,869.14	0.14
		Base		105.066011	94,559.41	88.544746	79,690.27	-14,869.14	0.14
913017CX5	RTX CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	20,000.000	Local		107.881650	21,576.33	86.255873	17,251.17	-4,325.16	0.03
		Base		107.881650	21,576.33	86.255873	17,251.17	-4,325.16	0.03
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	20,000.000	Local		94.768200	18,953.64	109.965388	21,993.08	3,039.44	0.04
		Base		94.768200	18,953.64	109.965388	21,993.08	3,039.44	0.04
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	10,000.000	Local		99.027300	9,902.73	90.837187	9,083.72	-819.01	0.02
		Base		99.027300	9,902.73	90.837187	9,083.72	-819.01	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	170,000.000	Local		87.889094	149,411.46	81.078593	137,833.61	-11,577.85	0.25
		Base		87.889094	149,411.46	81.078593	137,833.61	-11,577.85	0.24
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	100,000.000	Local		101.228020	101,228.02	74.449998	74,450.00	-26,778.02	0.13
		Base		101.228020	101,228.02	74.449998	74,450.00	-26,778.02	0.13
91324PES7	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875					5.875000	15 Feb 2053		
	270,000.000	Local		103.088630	278,339.30	104.420282	281,934.76	3,595.46	0.51
		Base		103.088630	278,339.30	104.420282	281,934.76	3,595.46	0.50

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91324PET5	UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05					6.050000	15 Feb 2063		
	130,000.000	Local		98.832100	128,481.73	105.814386	137,558.70	9,076.97	0.25
		Base		98.832100	128,481.73	105.814386	137,558.70	9,076.97	0.24
91324PFC1	UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375					5.375000	15 Apr 2054		
	190,000.000	Local		99.715089	189,458.67	97.692816	185,616.35	-3,842.32	0.33
		Base		99.715089	189,458.67	97.692816	185,616.35	-3,842.32	0.33
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	66.732190	106,771.50	-53,228.50	0.19
		Base		100.000000	160,000.00	66.732190	106,771.50	-53,228.50	0.19
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	200,000.000	Local		113.294035	226,588.07	87.608990	175,217.98	-51,370.09	0.31
		Base		113.294035	226,588.07	87.608990	175,217.98	-51,370.09	0.31
914453AA3	UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063					4.063000	01 Apr 2052		
	20,000.000	Local		100.000000	20,000.00	80.935446	16,187.09	-3,812.91	0.03
	Original Face:	Base		100.000000	20,000.00	80.935446	16,187.09	-3,812.91	0.03
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	190,000.000	Local		99.279311	188,630.69	92.371027	175,504.95	-13,125.74	0.31
		Base		99.279311	188,630.69	92.371027	175,504.95	-13,125.74	0.31
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	100,000.000	Local		89.338510	89,338.51	81.179755	81,179.76	-8,158.75	0.15
		Base		89.338510	89,338.51	81.179755	81,179.76	-8,158.75	0.14
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	120,000.000	Local		108.661692	130,394.03	99.017959	118,821.55	-11,572.48	0.21
		Base		108.661692	130,394.03	99.017959	118,821.55	-11,572.48	0.21
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	80,000.000	Local		103.951025	83,160.82	78.399215	62,719.37	-20,441.45	0.11
		Base		103.951025	83,160.82	78.399215	62,719.37	-20,441.45	0.11
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	70,000.000	Local		95.975343	67,182.74	63.278548	44,294.98	-22,887.76	0.08
		Base		95.975343	67,182.74	63.278548	44,294.98	-22,887.76	0.08

# Holdings

WESTERN ASSET LONG DURATION CR  
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92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056		
	10,000.000	Local		88.709700	8,870.97	61.632104	6,163.21	-2,707.76	0.01
		Base		88.709700	8,870.97	61.632104	6,163.21	-2,707.76	0.01
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	140,000.000	Local		99.953393	139,934.75	71.023579	99,433.01	-40,501.74	0.18
		Base		99.953393	139,934.75	71.023579	99,433.01	-40,501.74	0.18
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	200,000.000	Local		101.368885	202,737.77	76.750232	153,500.46	-49,237.31	0.28
		Base		101.368885	202,737.77	76.750232	153,500.46	-49,237.31	0.27
925650AG8	VICI PROPERTIES LP SR UNSECURED 04/54 6.125					6.125000	01 Apr 2054		
	50,000.000	Local		98.198060	49,099.03	96.143790	48,071.90	-1,027.13	0.09
		Base		98.198060	49,099.03	96.143790	48,071.90	-1,027.13	0.08
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
	340,000.000	Local		104.683874	355,925.17	76.718677	260,843.50	-95,081.67	0.47
		Base		104.683874	355,925.17	76.718677	260,843.50	-95,081.67	0.46
931142EV1	WALMART INC SR UNSECURED 09/51 2.65					2.650000	22 Sep 2051		
	20,000.000	Local		96.087950	19,217.59	63.056911	12,611.38	-6,606.21	0.02
		Base		96.087950	19,217.59	63.056911	12,611.38	-6,606.21	0.02
940663AC1	WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524					3.524000	15 Apr 2054		
	60,000.000	Local		100.000000	60,000.00	76.051114	45,630.67	-14,369.33	0.08
	Original Face: 60,000.000	Base		100.000000	60,000.00	76.051114	45,630.67	-14,369.33	0.08
940663AD9	WASHINGTON UNIVERSITY SR UNSECURED 12/99 4.349					4.349000	31 Dec 2099		
	70,000.000	Local		100.000000	70,000.00	80.959749	56,671.82	-13,328.18	0.10
		Base		100.000000	70,000.00	80.959749	56,671.82	-13,328.18	0.10
94973VAN7	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	10,000.000	Local		95.201100	9,520.11	107.089036	10,708.90	1,188.79	0.02
		Base		95.201100	9,520.11	107.089036	10,708.90	1,188.79	0.02
94973VAY3	ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	20,000.000	Local		106.626400	21,325.28	88.358118	17,671.62	-3,653.66	0.03
		Base		106.626400	21,325.28	88.358118	17,671.62	-3,653.66	0.03

& Issue has redenominated but Local is not converted  
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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	98,000.000	Local		105.495347	103,385.44	96.299440	94,373.45	-9,011.99	0.17
		Base		105.495347	103,385.44	96.299440	94,373.45	-9,011.99	0.17
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	40,000.000	Local		113.147575	45,259.03	94.076924	37,630.77	-7,628.26	0.07
		Base		113.147575	45,259.03	94.076924	37,630.77	-7,628.26	0.07
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	60,000.000	Local		97.811700	58,687.02	84.813224	50,887.93	-7,799.09	0.09
		Base		97.811700	58,687.02	84.813224	50,887.93	-7,799.09	0.09
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	220,000.000	Local		116.309032	255,879.87	91.566390	201,446.06	-54,433.81	0.36
		Base		116.309032	255,879.87	91.566390	201,446.06	-54,433.81	0.36
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	170,000.000	Local		100.392000	170,666.40	73.635547	125,180.43	-45,485.97	0.22
		Base		100.392000	170,666.40	73.635547	125,180.43	-45,485.97	0.22
95000U2Z5	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR					4.611000	25 Apr 2053		
	20,000.000	Local		95.581850	19,116.37	85.940498	17,188.10	-1,928.27	0.03
		Base		95.581850	19,116.37	85.940498	17,188.10	-1,928.27	0.03
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR					5.557000	25 Jul 2034		
	10,000.000	Local		100.000000	10,000.00	100.135112	10,013.51	13.51	0.02
		Base		100.000000	10,000.00	100.135112	10,013.51	13.51	0.02
95000U3H4	WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR					6.491000	23 Oct 2034		
	30,000.000	Local		100.000000	30,000.00	106.811652	32,043.50	2,043.50	0.06
		Base		100.000000	30,000.00	106.811652	32,043.50	2,043.50	0.06
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	30,000.000	Local		90.136033	27,040.81	86.456580	25,936.97	-1,103.84	0.05
		Base		90.136033	27,040.81	86.456580	25,936.97	-1,103.84	0.05
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	190,000.000	Local		97.927363	186,061.99	86.956790	165,217.90	-20,844.09	0.30
		Base		97.927363	186,061.99	86.956790	165,217.90	-20,844.09	0.29

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25					5.250000	01 Feb 2050		
	200,000.000	Local		96.719295	193,438.59	87.832510	175,665.02	-17,773.57	0.32
		Base		96.719295	193,438.59	87.832510	175,665.02	-17,773.57	0.31
958667AE7	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/33 6.15					6.150000	01 Apr 2033		
	120,000.000	Local		101.334950	121,601.94	102.566000	123,079.20	1,477.26	0.22
		Base		101.334950	121,601.94	102.566000	123,079.20	1,477.26	0.22
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	30,000.000	Local		100.000000	30,000.00	82.678188	24,803.46	-5,196.54	0.04
		Base		100.000000	30,000.00	82.678188	24,803.46	-5,196.54	0.04
961214EX7	WESTPAC BANKING CORP SUBORDINATED 11/36 VAR					3.020000	18 Nov 2036		
	90,000.000	Local		100.000000	90,000.00	82.185740	73,967.17	-16,032.83	0.13
		Base		100.000000	90,000.00	82.185740	73,967.17	-16,032.83	0.13
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	90,000.000	Local		114.355711	102,920.14	110.665884	99,599.30	-3,320.84	0.18
		Base		114.355711	102,920.14	110.665884	99,599.30	-3,320.84	0.18
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	10,000.000	Local		110.492100	11,049.21	110.546441	11,054.64	5.43	0.02
		Base		110.492100	11,049.21	110.546441	11,054.64	5.43	0.02
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	40,000.000	Local		120.971175	48,388.47	119.672780	47,869.11	-519.36	0.09
		Base		120.971175	48,388.47	119.672780	47,869.11	-519.36	0.08
96950FAK0	WILLIAMS COMPANIES INC SR UNSECURED 11/43 5.8					5.800000	15 Nov 2043		
	50,000.000	Local		99.415300	49,707.65	97.632030	48,816.02	-891.63	0.09
		Base		99.415300	49,707.65	97.632030	48,816.02	-891.63	0.09
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	80,000.000	Local		105.368150	84,294.52	87.729592	70,183.67	-14,110.85	0.13
		Base		105.368150	84,294.52	87.729592	70,183.67	-14,110.85	0.12
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85					2.850000	01 Dec 2051		
	60,000.000	Local		99.829333	59,897.60	62.159727	37,295.84	-22,601.76	0.07
		Base		99.829333	59,897.60	62.159727	37,295.84	-22,601.76	0.07

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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								
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	10,000.000	Local	112.625700	11,262.57	107.400378	10,740.04		-522.53	0.02
		Base	112.625700	11,262.57	107.400378	10,740.04		-522.53	0.02
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	110,000.000	Local	107.371364	118,108.50	98.571110	108,428.22		-9,680.28	0.19
		Base	107.371364	118,108.50	98.571110	108,428.22		-9,680.28	0.19
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	90,000.000	Local	104.957678	94,461.91	93.617704	84,255.93		-10,205.98	0.15
		Base	104.957678	94,461.91	93.617704	84,255.93		-10,205.98	0.15
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	110,000.000	Local	100.319591	110,351.55	96.707822	106,378.60		-3,972.95	0.19
		Base	100.319591	110,351.55	96.707822	106,378.60		-3,972.95	0.19
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63					2.630000	15 Aug 2031		
	20,000.000	Local	100.000000	20,000.00	83.227611	16,645.52		-3,354.48	0.03
		Base	100.000000	20,000.00	83.227611	16,645.52		-3,354.48	0.03
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
	200,000.000	Local	98.083425	196,166.85	98.723950	197,447.90		1,281.05	0.35
		Base	98.083425	196,166.85	98.723950	197,447.90		1,281.05	0.35
ACI10XG45	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143					7.143000	23 Feb 2030		
	200,000.000	Local	87.148410	174,296.82	86.837500	173,675.00		-621.82	0.31
		Base	87.148410	174,296.82	86.837500	173,675.00		-621.82	0.31
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.375000	01 Sep 2037		
	704,589.650	Local	50.589867	356,450.97	41.125000	289,762.49		-66,688.48	0.52
Original Face:	717,724.000	Base	50.589867	356,450.97	41.125000	289,762.49		-66,688.48	0.51
<b>US DOLLAR Total</b>	59,702,444.060	Local		59,714,066.53		52,752,002.18		-6,962,064.35	94.65
Original Face:	5,029,146.690	Base		59,714,066.53		52,752,002.18		-6,962,064.35	93.18
<b>FIXED INCOME Total</b>	70,292,444.060	Base		60,494,085.62		53,490,758.82		-7,003,326.80	94.48

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As of: June 28, 2024

View Date: July 1, 2024

Base Currency: 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:		5,029,146.690						

## SWAPS FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
99S205A97	SWS102947 CDS USD R F	5.00000 2 CCPCDX			5.000000	20 Dec 2028			
	128,150.000	Local	102.807952	131,748.39	106.369300	136,312.26	4,563.87	0.24	
		Base	102.807952	131,748.39	106.369300	136,312.26	4,563.87	0.24	
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	0.23	
		Base	100.000000	-128,150.00	100.000000	-128,150.00	0.00	0.23	
99S205JU1	BWS102947 CDS USD R V	03MEVENT 1 CCPCDX			1.000000	20 Dec 2028			
	128,150.000	Local	99.382942	127,359.24	100.000000	128,150.00	790.76	0.23	
		Base	99.382942	127,359.24	100.000000	128,150.00	790.76	0.23	
99S205JV9	BWS102947 CDS USD P F	5.00000 2 CCPCDX			5.000000	20 Dec 2028			
	-128,150.000	Local	100.000000	-128,150.00	106.369300	-136,312.26	-8,162.26	0.24	
		Base	100.000000	-128,150.00	106.369300	-136,312.26	-8,162.26	0.24	
<b>US DOLLAR Total</b>									
		Local		2,807.63		0.00	-2,807.63	0.95	
		Base		2,807.63		0.00	-2,807.63	0.93	
<b>SWAPS FIXED INCOME Total</b>									
	0.000	Base		2,807.63		0.00	-2,807.63	0.93	

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 1, 2024

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		73,850,938.340	Base	62,949,404.00		55,930,426.82	-7,018,977.18	99.73
Original Face:		5,029,146.690						

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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
ADI2N2L55	US ULTRA BOND CBT SEP24 XCBT 20240919						19 Sep 2024				
21.000	2,100,000.000	Local	2,632,218.75	2,608,509.01	125.343750	23,709.74		58,490.99	-34,781.25		
		Base	2,632,218.75		125.343750	23,709.74		58,490.99	-34,781.25	0.06	
ADI2NDTL8	US LONG BOND(CBT) SEP24 XCBT 20240919						19 Sep 2024				
82.000	8,200,000.000	Local	9,701,625.00	9,592,177.53	118.312500	109,447.47		191,447.47	-82,000.00		
		Base	9,701,625.00		118.312500	109,447.47		191,447.47	-82,000.00	0.14	
ADI2NDZM9	US 10YR ULTRA FUT SEP24 XCBT 20240919						19 Sep 2024				
28.000	2,800,000.000	Local	3,178,875.00	3,142,407.82	113.531250	36,467.18		50,029.68	-13,562.50		
		Base	3,178,875.00		113.531250	36,467.18		50,029.68	-13,562.50	0.02	
ADI2NF6V6	US 5YR NOTE (CBT) SEP24 XCBT 20240930						30 Sep 2024				
102.000	10,200,000.000	Local	10,870,968.75	10,814,708.43	106.578125	56,260.32		67,416.57	-11,156.25		
		Base	10,870,968.75		106.578125	56,260.32		67,416.57	-11,156.25	0.02	
<b>US DOLLAR Total</b>											
233.000	23,300,000.000	Local	26,383,687.50	26,157,802.79		225,884.71		367,384.71	-141,500.00		
		Base				225,884.71		367,384.71	-141,500.00	0.25	
<b>FUTURES LONG Total</b>											
233.000	23,300,000.000	Base				225,884.71		367,384.71	-141,500.00	0.25	

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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
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## FUTURES SHORT

### EURO CURRENCY

Exchange Rate: 0.933750

#### 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
ADI2N6SR1	EURO-BUND FUTURE SEP24 XEUR 20240906	06 Sep 2024									
-1.000	-100,000.000	Local			-131,620.00	-130,708.80	131.620000	-911.20	-1,331.20	420.00	
		Base			-140,958.50		140.958501	-975.85	-1,425.65	449.80	0.00

#### GERMANY Total

-1.000	-100,000.000	Local			-131,620.00	-130,708.80		-911.20	-1,331.20	420.00	
		Base						-975.85	-1,425.65	449.80	0.00

#### EURO CURRENCY Total

-1.000	-100,000.000	Local			-131,620.00	-130,708.80		-911.20	-1,331.20	420.00	
		Base						-975.85	-1,425.65	449.80	0.00

### POUND STERLING

Exchange Rate: 0.791077

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
ADI2NF802	LONG GILT FUTURE SEP24 IFLL 20240926	26 Sep 2024									
-1.000	-100,000.000	Local			-97,570.00	-96,968.62	97.570000	-601.38	-1,031.38	430.00	
		Base			-123,338.18		123.338183	-760.20	-1,303.77	543.57	0.00

#### POUND STERLING Total

-1.000	-100,000.000	Local			-97,570.00	-96,968.62		-601.38	-1,031.38	430.00	
		Base						-760.20	-1,303.77	543.57	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
ADI2N2KJ6	US 10YR NOTE (CBT)SEP24 XCBT 20240919	19 Sep 2024									
-43.000	-4,300,000.000	Local			-4,729,328.13	-4,694,096.17	109.984375	-35,231.96	-46,653.83	11,421.87	
		Base			-4,729,328.13		109.984375	-35,231.96	-46,653.83	11,421.87	0.02

#### US DOLLAR Total

-43.000	-4,300,000.000	Local			-4,729,328.13	-4,694,096.17		-35,231.96	-46,653.83	11,421.87	
		Base						-35,231.96	-46,653.83	11,421.87	0.02

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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								
<b>FUTURES SHORT Total</b>									
-45.000	-4,500,000.000	Base				-36,968.01	-49,383.25	12,415.24	0.02

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



As of: June 28, 2024

View Date: July 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
<b>FUTURES Total</b>									
188.000	18,800,000.000	Base				188,916.70	318,001.46	-129,084.76	0.27